



ANNUAL STATEMENT

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

PROGRESSIVE CASUALTY INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period)	NAIC Company Code..... 24260	Employer's ID Number..... 34-6513736
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... November 19, 1956	Commenced Business..... December 11, 1956	
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
GEOFFREY THOMAS SOUSER	PRESIDENT	PETER JAMES ALBERT	SECRETARY
PATRICK SEAN BRENNAN	TREASURER		

OTHER

PETER JAMES ALBERT	(VICE PRESIDENT)	MARY BETH ANDREANO	(VICE PRESIDENT)
KAREN BARONE BAILO	(VICE PRESIDENT)	KIARA COX BERGLUND	(VICE PRESIDENT)
ALAN JAY BLOCK	(VICE PRESIDENT)	TODD LOZON BRACKETT	(VICE PRESIDENT)
STEVEN ANTHONY BROZ	(VICE PRESIDENT)	CHARLES ERNEST CONOVER	(VICE PRESIDENT)
BRIAN DOUGLAS COURTNEY	(VICE PRESIDENT)	CHRISTINA LYNN CREWS	(ASST. SECRETARY)
JAMES CHARLES CURTIS #	(VICE PRESIDENT)	HEATHER ELIZABETH DAY	(VICE PRESIDENT)
MATTHEW HERRICK DOWNING	(VICE PRESIDENT)	MICHAEL VINCENT ESPOSITO	(VICE PRESIDENT)
JAMES EDWARD GLENN, JR.	(VICE PRESIDENT)	JOHN CHARLES JONES	(VICE PRESIDENT)
JAMES LEE KUSMER	(ASST. TREASURER)	NEIL JOSEPH LENANE	(VICE PRESIDENT)
LYNN NAVARRE MAJOR	(VICE PRESIDENT)	RONALD PAUL MAROTTO	(VICE PRESIDENT)
HEATHER MARIE MURRAY	(VICE PRESIDENT)	ANDREW JOHN QUIGG	(VICE PRESIDENT)
CARRIE FISHER RADIVOYEVITCH	(VICE PRESIDENT)	JAY CHADWICK VANANTWERP	(VICE PRESIDENT)
VIDA PAULE ZIEDONIS	(VICE PRESIDENT)		

DIRECTORS OR TRUSTEES

CHARLES ERNEST CONOVER	RICHARD RUSSELL CRAWLEY	JOHN ALLEN CURTISS, JR.	HEATHER ELIZABETH DAY
KATHRYN MARGARET LEMIEUX	MARK DONALD NIEHAUS	GEOFFREY THOMAS SOUSER	

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) GEOFFREY THOMAS SOUSER	(Signature) CHRISTINA LYNN CREWS	(Signature) JAMES LEE KUSMER
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

Yes [X] No []

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	1,973,234,384	20.0	1,973,234,384		1,973,234,384	20.0
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.....	127,758,782	1.3	127,758,782		127,758,782	1.3
1.06 Industrial and Miscellaneous.....	4,255,205,191	43.2	4,255,205,191		4,255,205,191	43.2
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.....	6,356,198,357	64.5	6,356,198,357	0	6,356,198,357	64.5
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	221,390,286	2.2	221,390,286		221,390,286	2.2
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	221,390,286	2.2	221,390,286	0	221,390,286	2.2
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	1,136,615,648	11.5	1,136,615,648		1,136,615,648	11.5
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....	1,308,790,150	13.3	1,308,790,150		1,308,790,150	13.3
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.....	2,445,405,798	24.8	2,445,405,798	0	2,445,405,798	24.8
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.....	411,386,547	4.2	411,386,547		411,386,547	4.2
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....	31,757,048	0.3	31,757,048		31,757,048	0.3
5.04 Total Real Estate.....	443,143,595	4.5	443,143,595	0	443,143,595	4.5
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	(22,116,448)	(0.2)	(22,116,448)		(22,116,448)	(0.2)
6.02 Cash Equivalents (Schedule E, Part 2).....	211,350,896	2.1	211,350,896		211,350,896	2.1
6.03 Short-Term Investments (Schedule DA).....	16,678,636	0.2	16,678,636		16,678,636	0.2
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	205,913,084	2.1	205,913,084	0	205,913,084	2.1
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	187,439,479	1.9	177,552,288		177,552,288	1.8
10. Receivables for Securities.....	264,752	0.0	264,752		264,752	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	9,859,755,351	100.0	9,849,868,160	0	9,849,868,160	100.0

PROGRESSIVE CASUALTY INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		492,179,204
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).....	13,054,731	13,054,731
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.....		10,710,392
5.	Deduct amounts received on disposals, Part 3, Column 15.....		39,387,644
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.....	15,158,965	
7.2	Totals, Part 3, Column 10.....	996,250	16,155,215
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	17,257,873	
8.2	Totals, Part 3, Column 9.....		17,257,873
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		443,143,595
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		443,143,595

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

PROGRESSIVE CASUALTY INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		165,590,419
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).....	61,289,976	61,289,976
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.....	(173,099)	
5.2	Totals, Part 3, Column 9.....		(173,099)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		36,893,749
7.	Deduct amounts received on disposals, Part 3, Column 16.....		37,140,969
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.....	39,020,597	
10.2	Totals, Part 3, Column 11.....		39,020,597
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		187,439,479
12.	Deduct total nonadmitted amounts.....		9,887,191
13.	Statement value at end of current period (Line 11 minus Line 12).....		177,552,288

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		7,361,169,487
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		8,378,195,267
3.	Accrual of discount.....		12,909,583
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	5,987,159	
4.2	Part 2, Section 1, Column 15.....	9,289,210	
4.3	Part 2, Section 2, Column 13.....	409,782,953	
4.4	Part 4, Column 11.....	(2,999,881)	422,059,441
5.	Total gain (loss) on disposals, Part 4, Column 19.....		68,281,124
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		7,202,208,053
7.	Deduct amortization of premium.....		15,164,847
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.....	2,247,561	
9.4	Part 4, Column 13.....		2,247,561
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).....		9,022,994,441
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		9,022,994,441

PROGRESSIVE CASUALTY 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.....	1,973,234,384	1,972,040,444	1,970,329,442	1,960,850,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	1,973,234,384	1,972,040,444	1,970,329,442	1,960,850,000
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.....	127,758,782	128,567,806	137,267,784	68,728,175
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	3,679,302,497	3,724,473,483	3,679,082,103	3,669,862,392
	9. Canada.....	134,229,789	134,777,071	134,178,472	134,260,197
	10. Other Countries.....	441,672,905	451,058,220	441,665,914	442,062,541
	11. Totals.....	4,255,205,191	4,310,308,774	4,254,926,489	4,246,185,130
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	6,356,198,357	6,410,917,024	6,362,523,715	6,275,763,305
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	87,725,506	89,176,760	87,950,126	
	15. Canada.....	58,131,280	63,872,558	58,049,027	
	16. Other Countries.....	75,533,500	75,533,500	68,166,500	
	17. Totals.....	221,390,286	228,582,818	214,165,653	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	221,390,286	228,582,818	214,165,653	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	1,106,444,674	1,106,444,674	360,368,293	
	21. Canada.....	419,295	419,295	150,080	
	22. Other Countries.....	29,751,679	29,751,679	17,073,511	
	23. Totals.....	1,136,615,648	1,136,615,648	377,591,884	
Parent, Subsidiaries and Affiliates	24. Totals.....	1,308,790,150	1,308,790,150	249,669,691	
	25. Total Common Stocks.....	2,445,405,798	2,445,405,798	627,261,575	
	26. Total Stocks.....	2,666,796,084	2,673,988,616	841,427,228	
	27. Total Bonds and Stocks.....	9,022,994,441	9,084,905,640	7,203,950,943	

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.....	42,460,402	433,567,221	1,539,667,163			XXX	2,015,694,786	30.6	1,459,681,210	25.7	2,015,694,786	
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.....	42,460,402	433,567,221	1,539,667,163	0	0	XXX	2,015,694,786	30.6	1,459,681,210	25.7	2,015,694,786	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.....	15,606,174	47,385,065	64,729,396	33,827	4,320	XXX	127,758,782	1.9	130,787,136	2.3	127,758,782	
5.2 NAIC 2.....						XXX	0	0.0	5,697,882	0.1		
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.....	15,606,174	47,385,065	64,729,396	33,827	4,320	XXX	127,758,782	1.9	136,485,018	2.4	127,758,782	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.....	1,793,182,636	1,259,797,068	97,733,813	5,783,357	260	XXX.....	3,156,497,134	48.0	2,505,595,919	44.1	838,691,458	2,317,805,676
6.2	NAIC 2.....	88,521,721	881,769,102	188,830,495			XXX.....	1,159,121,318	17.6	1,432,999,881	25.2	773,225,350	385,895,968
6.3	NAIC 3.....		38,270,570	24,258,324			XXX.....	62,528,894	0.9	58,462,773	1.0	7,374,521	55,154,373
6.4	NAIC 4.....	117,898	5,697,740	46,734,298			XXX.....	52,549,936	0.8	70,779,627	1.2	22,907,114	29,642,822
6.5	NAIC 5.....						XXX.....	0	0.0		0.0		
6.6	NAIC 6.....	3,460,341	5,237,553				XXX.....	8,697,894	0.1	13,245,779	0.2	3	8,697,891
6.7	Totals.....	1,885,282,596	2,190,772,033	357,556,930	5,783,357	260	XXX.....	4,439,395,176	67.4	4,081,083,979	71.9	1,642,198,446	2,797,196,730
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

SI07

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).....1,851,249,212	1,740,749,354	1,702,130,372	5,817,184	4,580	0	5,299,950,702	80.5	XXX	XXX	2,982,145,026	2,317,805,676
11.2 NAIC 2.....	(d).....88,521,721	881,769,102	188,830,495	0	0	0	1,159,121,318	17.6	XXX	XXX	773,225,350	385,895,968
11.3 NAIC 3.....	(d).....0	38,270,570	24,258,324	0	0	0	62,528,894	0.9	XXX	XXX	7,374,521	55,154,373
11.4 NAIC 4.....	(d).....117,898	5,697,740	46,734,298	0	0	0	52,549,936	0.8	XXX	XXX	22,907,114	29,642,822
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d).....3,460,341	5,237,553	0	0	0	0	(c).....8,697,894	0.1	XXX	XXX	3	8,697,891
11.7 Totals.....	1,943,349,172	2,671,724,319	1,961,953,489	5,817,184	4,580	0	(b).....6,582,848,744	100.0	XXX	XXX	3,785,652,014	2,797,196,730
11.8 Line 11.7 as a % of Col. 7.....	29.5	40.6	29.8	0.1	0.0	0.0	100.0	XXX	XXX	XXX	57.5	42.5
12. Total Bonds Prior Year												
12.1 NAIC 1.....	1,312,496,229	2,449,801,978	312,356,140	18,527,164	2,882,754	.....	.....XXX	XXX	4,096,064,265	72.1	2,334,669,313	1,761,394,952
12.2 NAIC 2.....	197,630,224	865,416,526	375,651,013	.....	.....	.....	.....XXX	XXX	1,438,697,763	25.3	948,887,499	489,810,264
12.3 NAIC 3.....	.....	.....5,842,655	52,620,118	.....	.....	.....	.....XXX	XXX	58,462,773	1.0	20,848,823	37,613,950
12.4 NAIC 4.....	78,753	19,414,352	51,286,522	.....	.....	.....	.....XXX	XXX	70,779,627	1.2	.....	.....70,779,627
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.6 NAIC 6.....	4,001,108	8,134,069	1,110,602	.....	.....	.....	.....XXX	XXX	(c).....13,245,779	0.2	.....	.....13,245,779
12.7 Totals.....	1,514,206,314	3,348,609,580	793,024,395	18,527,164	2,882,754	0	XXX	XXX	(b).....5,677,250,207	100.0	3,304,405,635	2,372,844,572
12.8 Line 12.7 as a % of Col. 9.....	26.7	59.0	14.0	0.3	0.1	0.0	XXX	XXX	100.0	XXX	58.2	41.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	657,832,749	694,725,595	1,629,514,850	67,252	4,580	.....	.....2,982,145,026	45.3	2,334,669,313	41.1	2,982,145,026	XXX
13.2 NAIC 2.....	84,363,312	594,467,134	94,394,904	.....	.....	.....	.....773,225,350	11.7	948,887,499	16.7	773,225,350	XXX
13.3 NAIC 3.....	.....	.....	.....7,374,521	.....	.....	.....	.....7,374,521	0.1	20,848,823	0.4	7,374,521	XXX
13.4 NAIC 4.....	.....	.....5,509,163	17,397,951	.....	.....	.....	.....22,907,114	0.3	0	0.0	22,907,114	XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....	3	.....	.....	.....	.....	.....	.....3	0.0	0	0.0	3	XXX
13.7 Totals.....	742,196,064	1,294,701,892	1,748,682,226	67,252	4,580	0	3,785,652,014	57.5	3,304,405,635	58.2	3,785,652,014	XXX
13.8 Line 13.7 as a % of Col. 7.....	19.6	34.2	46.2	0.0	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.....	11.3	19.7	26.6	0.0	0.0	0.0	57.5	XXX	XXX	XXX	57.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	1,193,416,463	1,046,023,759	72,615,522	5,749,932	.....	.....	.....2,317,805,676	35.2	1,761,394,952	31.0	XXX	2,317,805,676
14.2 NAIC 2.....	4,158,409	287,301,968	94,435,591	.....	.....	.....	.....385,895,968	5.9	489,810,264	8.6	XXX	385,895,968
14.3 NAIC 3.....	.....	.....38,270,570	16,883,803	.....	.....	.....	.....55,154,373	0.8	37,613,950	0.7	XXX	55,154,373
14.4 NAIC 4.....	117,898	188,577	29,336,347	.....	.....	.....	.....29,642,822	0.5	70,779,627	1.2	XXX	29,642,822
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	3,460,338	5,237,553	.....	.....	.....	.....	.....8,697,891	0.1	13,245,779	0.2	XXX	8,697,891
14.7 Totals.....	1,201,153,108	1,377,022,427	213,271,263	5,749,932	0	0	2,797,196,730	42.5	2,372,844,572	41.8	XXX	2,797,196,730
14.8 Line 14.7 as a % of Col. 7.....	42.9	49.2	7.6	0.2	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.....	18.2	20.9	3.2	0.1	0.0	0.0	42.5	XXX	XXX	XXX	XXX	42.5

- (a) Includes \$.....2,797,196,730 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 \$.....226,650,387; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	42,460,402	433,567,221	1,539,667,163			XXX	2,015,694,786	30.6	1,459,681,210	25.7	2,015,694,786	
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.....	42,460,402	433,567,221	1,539,667,163	0	0	XXX	2,015,694,786	30.6	1,459,681,210	25.7	2,015,694,786	0
2.	All Other Governments												
2.01	Issuer Obligations.....						XXX	0	0.0		0.0		
2.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....						XXX	0	0.0		0.0		
3.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....						XXX	0	0.0		0.0		
4.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	14,001,478	42,797,071	13,223,680			XXX	70,022,229	1.1	100,505,725	1.8	70,022,229	
5.02	Residential Mortgage-Backed Securities.....	1,462,694	99,780	64,015	33,827	4,320	XXX	1,664,636	0.0	2,389,709	0.0	1,664,636	
5.03	Commercial Mortgage-Backed Securities.....	142,002	4,488,214	51,441,701			XXX	56,071,917	0.9	33,589,584	0.6	56,071,917	
5.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.05	Totals.....	15,606,174	47,385,065	64,729,396	33,827	4,320	XXX	127,758,782	1.9	136,485,018	2.4	127,758,782	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	379,746,719	870,648,966	229,209,235			XXX	1,479,604,920	22.5	2,060,241,458	36.3	911,469,611	568,135,309
6.02	Residential Mortgage-Backed Securities.....	85,770,285	111,938,151	29,770,371	5,783,357	260	XXX	233,262,424	3.5	243,670,098	4.3	26,896,481	206,365,943
6.03	Commercial Mortgage-Backed Securities.....	316,622,769	829,969,456	42,990,316			XXX	1,189,582,541	18.1	785,353,893	13.8	57,721,194	1,131,861,347
6.04	Other Loan-Backed and Structured Securities.....	1,103,142,823	378,215,460	55,587,008			XXX	1,536,945,291	23.3	991,818,530	17.5	646,111,160	890,834,131
6.05	Totals.....	1,885,282,596	2,190,772,033	357,556,930	5,783,357	260	XXX	4,439,395,176	67.4	4,081,083,979	71.9	1,642,198,446	2,797,196,730
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

SI08

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.....	436,208,599	1,347,013,258	1,782,100,078	0	0	XXX.....	3,565,321,935	54.2	XXX.....	XXX.....	2,997,186,626	568,135,309
11.02 Residential Mortgage-Backed Securities.....	87,232,979	112,037,931	29,834,386	5,817,184	4,580	XXX.....	234,927,060	3.6	XXX.....	XXX.....	28,561,117	206,365,943
11.03 Commercial Mortgage-Backed Securities.....	316,764,771	834,457,670	94,432,017	0	0	XXX.....	1,245,654,458	18.9	XXX.....	XXX.....	113,793,111	1,131,861,347
11.04 Other Loan-Backed and Structured Securities.....	1,103,142,823	378,215,460	55,587,008	0	0	XXX.....	1,536,945,291	23.3	XXX.....	XXX.....	646,111,160	890,834,131
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.08 Totals.....	1,943,349,172	2,671,724,319	1,961,953,489	5,817,184	4,580	0	6,582,848,744	100.0	XXX.....	XXX.....	3,785,652,014	2,797,196,730
11.09 Line 11.08 as a % of Col. 7.....	29.5	40.6	29.8	0.1	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	57.5	42.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	753,205,359	2,258,424,163	593,089,823	12,978,852	2,730,196	XXX.....	XXX.....	XXX.....	3,620,428,393	63.8	2,702,672,489	917,755,904
12.02 Residential Mortgage-Backed Securities.....	108,330,413	109,924,949	22,103,575	5,548,312	152,558	XXX.....	XXX.....	XXX.....	246,059,807	4.3	75,902,500	170,157,307
12.03 Commercial Mortgage-Backed Securities.....	124,010,233	565,793,927	129,139,317	.....	.....	XXX.....	XXX.....	XXX.....	818,943,477	14.4	61,597,068	757,346,409
12.04 Other Loan-Backed and Structured Securities.....	528,660,309	414,466,541	48,691,680	.....	.....	XXX.....	XXX.....	XXX.....	991,818,530	17.5	464,233,578	527,584,952
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.....	1,514,206,314	3,348,609,580	793,024,395	18,527,164	2,882,754	0	XXX.....	XXX.....	5,677,250,207	100.0	3,304,405,635	2,372,844,572
12.09 Line 12.08 as a % of Col. 9.....	26.7	59.0	14.0	0.3	0.1	0.0	XXX.....	XXX.....	100.0	XXX.....	58.2	41.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	162,021,512	1,138,133,769	1,697,031,345	.....	.....	XXX.....	2,997,186,626	45.5	2,702,672,489	47.6	2,997,186,626	XXX.....
13.02 Residential Mortgage-Backed Securities.....	17,922,572	10,357,533	209,180	67,252	4,580	XXX.....	28,561,117	0.4	75,902,500	1.3	28,561,117	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	7,794,574	54,556,836	51,441,701	.....	.....	XXX.....	113,793,111	1.7	61,597,068	1.1	113,793,111	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	554,457,406	91,653,754	.....	.....	.....	XXX.....	646,111,160	9.8	464,233,578	8.2	646,111,160	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.....	742,196,064	1,294,701,892	1,748,682,226	67,252	4,580	0	3,785,652,014	57.5	3,304,405,635	58.2	3,785,652,014	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	19.6	34.2	46.2	0.0	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.....	11.3	19.7	26.6	0.0	0.0	0.0	57.5	XXX.....	XXX.....	XXX.....	57.5	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	274,187,087	208,879,489	85,068,733	.....	.....	XXX.....	568,135,309	8.6	917,755,904	16.2	XXX.....	568,135,309
14.02 Residential Mortgage-Backed Securities.....	69,310,407	101,680,398	29,625,206	5,749,932	.....	XXX.....	206,365,943	3.1	170,157,307	3.0	XXX.....	206,365,943
14.03 Commercial Mortgage-Backed Securities.....	308,970,197	779,900,834	42,990,316	.....	.....	XXX.....	1,131,861,347	17.2	757,346,409	13.3	XXX.....	1,131,861,347
14.04 Other Loan-Backed and Structured Securities.....	548,685,417	286,561,706	55,587,008	.....	.....	XXX.....	890,834,131	13.5	527,584,952	9.3	XXX.....	890,834,131
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.....	1,201,153,108	1,377,022,427	213,271,263	5,749,932	0	0	2,797,196,730	42.5	2,372,844,572	41.8	XXX.....	2,797,196,730
14.09 Line 14.08 as a % of Col. 7.....	42.9	49.2	7.6	0.2	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.....	18.2	20.9	3.2	0.1	0.0	0.0	42.5	XXX.....	XXX.....	XXX.....	XXX.....	42.5

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.....	141,290,895	141,290,895			
2. Cost of short-term investments acquired.....	483,169,089	483,169,089			
3. Accrual of discount.....	4,130,383	4,130,383			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	611,851,000	611,851,000			
7. Deduct amortization of premium.....	60,731	60,731			
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).....	16,678,636	16,678,636	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	16,678,636	16,678,636	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.....	377,698,414	367,856,583	9,841,831	
2. Cost of cash equivalents acquired.....	105,356,662,745	105,325,553,932	31,108,813	
3. Accrual of discount.....	15,039,720	15,039,720		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	2,678	2,678		
6. Deduct consideration received on disposals.....	105,538,052,661	105,498,481,162	39,571,499	
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).....	211,350,896	209,971,751	1,379,145	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	211,350,896	209,971,751	1,379,145	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																
Albany Office Building - 725 Broadway Avenue.....		Albany.....	NY.....	12/02/1998.		12,301,997		5,458,212	5,458,212	461,576			(461,576)		1,853,349	962,769
Atlanta 2 Service Center & Claims Office - 800 Progressive Way Northwest.....		Marietta.....	GA.....	02/17/2006.		5,763,049		3,948,443	3,948,443	193,713			(193,713)		473,846	139,786
Austin Service Center & Claims Office - 10700 North Lamar Boulevard.....		Austin.....	TX.....	07/08/2005.		6,077,620		4,356,467	4,356,467	271,228	5,125		(276,353)		678,146	252,307
Baltimore 1 Service Center & Claims Office - 841 Cromwell Park Drive.....		Glen Burnie.....	MD.....	02/10/2006.		8,412,473		6,186,923	6,186,923	218,722			(218,722)		580,463	143,521
Baton Rouge Service Center & Claims Office - 4415 American Way.....		Baton Rouge.....	LA.....	09/18/2012.		4,992,686		4,091,732	4,091,732	147,902			(147,902)		440,042	147,765
Boston South Service Center & Claims Office - 62 Everett Street.....		Westwood.....	MA.....	09/13/2012.		9,255,650		8,165,927	8,165,927	172,062			(172,062)		780,359	322,269
Buffalo 1 Service Center & Claims Office - 6699 Transit Road.....		Williamsville.....	NY.....	11/01/2005.		5,938,816		4,108,667	4,108,667	187,230			(187,230)		561,695	228,833
Campus II Home Office Complex - 300 North Commons Boulevard.....		Mayfield Village.....	OH.....	11/17/1997.		155,680,604		73,124,929	73,124,929	4,745,443			(4,745,443)		22,271,798	11,038,252
Campus III Home Office Complex Land - North Commons Boulevard.....		Mayfield Village.....	OH.....	04/12/2006.		13,851,966		13,851,966	13,851,966				0			258,293
Cleveland 1 Service Center & Claims Office - 651 Beta Drive.....		Mayfield Village.....	OH.....	11/16/2005.		6,133,929		4,404,735	4,404,735	191,215	40,917		(232,132)		538,343	220,941
Columbus Service Center & Claims Office - 3208 Morse Road.....		Columbus.....	OH.....	08/21/2007.		5,725,531		4,606,130	4,606,130	145,909			(145,909)		479,363	171,259
Dallas Fort Worth 1 Service Center & Claims Office - 2890 Lake Ridge Road.....		Lewisville.....	TX.....	08/26/2005.		6,848,225		5,043,269	5,043,269	274,722			(274,722)		664,537	210,264
Dallas Fort Worth 2 Service Center & Claims Office - 355 Grand Junction Boulevard..		Mesquite.....	TX.....	08/15/2005.		4,973,767		3,289,200	3,289,200	218,975			(218,975)		497,635	160,893
Detroit 2 Service Center & Claims Office - 40770 Mound Road.....		Sterling Heights.....	MI.....	12/01/2005.		6,497,053		5,109,097	5,109,097	208,417			(208,417)		535,517	146,422
El Paso Service Center & Claims Office - 6608 International Drive.....		El Paso.....	TX.....	06/13/2013.		5,302,737		4,618,549	4,618,549	128,285			(128,285)		471,514	180,925
Fort Lauderdale Service Center - 3710 West Commercial Boulevard.....		Tamarac.....	FL.....	05/13/2005.		6,019,008		4,662,768	4,662,768	113,156			(113,156)		454,509	177,775
Harrisburg 1 Service Center & Claims Office - 3950 Hartzdale Drive.....		Camp Hill.....	PA.....	02/21/2006.		3,380,184		1,505,393	1,505,393	175,277	1,797,413		(1,972,690)		437,061	149,534
Hartford 2 Service Center & Claims Office - 40 Commerce Court.....		Newington.....	CT.....	02/06/2006.		6,312,815		4,142,255	4,142,255	198,525	53,667		(252,192)		560,674	239,338
Houston 1 Service Center & Claims Office - 12621 Ryewater Drive.....		Houston.....	TX.....	09/01/2005.		4,673,364		2,995,179	2,995,179	192,023			(192,023)		487,861	188,724
Houston West Service Center - 1045 Wisterwood Dr.....		Houston.....	TX.....	07/15/2013.		10,947,704		9,796,816	9,796,816	213,763			(213,763)		943,113	386,070
Kansas City 1 Service Center & Claims Office - 1930 South 45th Street.....		Kansas City.....	KS.....	11/09/2005.		5,021,248		3,056,210	3,056,210	211,912			(211,912)		486,098	165,485
Los Angeles 6 Service Center & Claims Office - 3570-3572 East Foothill Boulevard...		Pasadena.....	CA.....	02/29/2012.		13,163,892		11,813,913	11,813,913	205,314			(205,314)		937,466	319,591
Miami Service Center - 14505 SW 27th Way.....		Miramar.....	FL.....	03/03/2016.		17,087,439		16,623,216	16,623,216	271,593			(271,593)		1,296,504	451,192
Milwaukee 1 Service Center & Claims Office - 3442 South 103Road Street.....		Milwaukee.....	WI.....	10/13/2005.		4,123,373		2,061,015	2,061,015	254,601	1,760,159		(2,014,760)		590,007	203,723
New Jersey North Service Center & Claims Office - 290 Veterans Boulevard.....		Rutherford.....	NJ.....	11/21/2007.		12,310,101		11,479,837	11,479,837	231,702			(231,702)		911,475	269,696
New Jersey South Service Center & Claims Office - 152 West Street.....		South Plainfield.....	NJ.....	01/25/2010.		10,481,858		8,786,735	8,786,735	273,653			(273,653)		888,537	289,285
New Orleans Service Center & Claims Office - 1425 Airline Drive.....		Metairie.....	LA.....	12/23/2005.		12,573,364		9,530,825	9,530,825	402,924			(402,924)		998,059	275,843
Omaha Service Center & Claims Office - 11820 Harrison Street.....		La Vista.....	NE.....	07/19/2012.		4,356,595		3,595,117	3,595,117	118,672			(118,672)		597,454	354,689
Orlando 1 Service Center & Claims Office - 1050 West Town Parkway.....		Altamonte Springs.....	FL.....	04/11/2006.		6,884,744		4,778,243	4,778,243	263,279	56,376		(319,655)		607,336	183,565
Philadelphia 2 Service Center & Claims Office - 71 General Warren Boulevard.....		Malvern.....	PA.....	05/14/2007.		6,775,205		5,871,164	5,871,164	135,052			(135,052)		517,038	175,998
Phoenix 1 Service Center & Claims Office - 21650 North 18th Avenue.....		Phoenix.....	AZ.....	07/27/2005.		6,913,117		5,038,885	5,038,885	233,624	5,125		(238,749)		592,267	180,434
Plymouth Meeting Office Building - 5165 Campus Drive.....		Plymouth Meeting.....	PA.....	08/27/1998.		9,208,941		3,334,170	3,334,170	263,240			(263,240)		1,316,401	568,730
Providence 2 Service Center & Claims Office - 2200 Hartford Avenue.....		Johnston.....	RI.....	05/23/2006.		6,525,126		4,421,661	4,421,661	189,926			(189,926)		525,668	179,211
Sacramento Service Center & Claims Office - 2150 Harvard Street.....		Sacramento.....	CA.....	09/27/2012.		6,800,492		5,616,806	5,616,806	192,563			(192,563)		566,395	175,824
Salt Lake City Service Center & Claims Office - 6941 South River Gate Drive.....		Midvale.....	UT.....	03/19/2013.		5,563,609		4,773,153	4,773,153	135,507			(135,507)		481,920	178,627
San Antonio 1 Service Center & Claims Office - 3800 Horizon Hill Boulevard.....		San Antonio.....	TX.....	12/07/2005.		5,976,958		4,094,823	4,094,823	200,668	68,912		(269,580)		563,222	241,832
San Diego Service Center & Claims Office - 4141 Ruffin Road.....		San Diego.....	CA.....	06/03/2005.		8,168,988		5,743,540	5,743,540	209,993			(209,993)		626,219	213,527
San Francisco Service Center - 2860 North Main Street.....		Walnut Creek.....	CA.....	03/27/2013.		12,587,301		11,434,764	11,434,764	223,072			(223,072)		882,900	259,479
Seattle 1 Service Center & Claims Office - 13906 Highway 99.....		Lynnwood.....	WA.....	10/11/2005.		9,661,120		7,384,746	7,384,746	250,838			(250,838)		635,599	143,341
Seattle 2 Service Center & Claims Office - 34001 Pacific Highway South.....		Federal Way.....	WA.....	12/22/2005.		9,815,886		8,791,432	8,791,432	201,532			(201,532)		690,126	187,939
SOM Data Center - 300 North Commons Boulevard.....		Mayfield Village.....	OH.....	03/27/1998.		38,005,105		17,152,269	17,152,269	1,255,946			(1,255,946)		4,420,269	2,550,387
Tampa 2 Service Center - 4119 Foxworth Road.....		Riverview.....	FL.....	09/01/2006.		8,296,448		6,705,302	6,705,302	138,568	85,156		(223,724)		541,172	196,764

E01

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
Tampa 3 Service Center & Claims Office - 4021 Tampa Road.....		Oldsmar.....	FL.....	02/21/2006.....		8,200,144		6,594,024	6,594,024	185,723	67,500		(253,223)		610,863	212,180
Tampa Call Center Bldg D - 3302 South Falkenburg Road.....		Riverview.....	FL.....	12/02/1997.....		34,085,569		21,955,681	21,955,681	796,012			(796,012)		2,910,279	1,339,506
Tampa Call Center Buildings A, B, & C - 4030 Crescent Park Drive.....		Riverview.....	FL.....	12/02/1997.....		44,947,781		23,719,068	23,719,068	1,162,383			(1,162,383)		4,949,440	2,966,493
Tucson Service Center & Claims Office - 1305 South Alvernon Way.....		Tucson.....	AZ.....	12/20/2013.....		5,062,412		4,389,632	4,389,632	126,480			(126,480)		418,735	143,025
Washington DC in MD Service Center & Claims Office - 12201 Old Columbia Pike.....		Silver Spring.....	MD.....	01/05/2006.....		12,856,869		11,721,065	11,721,065	166,688			(166,688)		736,666	160,793
Washington DC in Virginia Service Center & Claims Office - 6791 Commercial Drive..		Springfield.....	VA.....	03/29/2007.....		4,246,474		3,012,789	3,012,789	163,267	5,295,026		(5,458,293)		558,946	134,989
West Palm Beach Service Center & Claims Office - 5133 Tyler Lakes Boulevard.....		West Palm Beach.....	FL.....	03/15/2005.....		5,868,362		4,439,805	4,439,805	192,494	54,141		(246,635)		593,160	256,790
0299999. Properties Occupied by the Reporting Entity - Administrative.....						624,657,699	0	411,386,547	411,386,547	17,115,369	9,289,517	0	(26,404,886)	0	64,160,046	28,704,878
0399999. Total - Properties Occupied by the Reporting Entity.....						624,657,699	0	411,386,547	411,386,547	17,115,369	9,289,517	0	(26,404,886)	0	64,160,046	28,704,878
Properties Held for Sale																
Atlanta 3 Service Center Land, Tract C - 5753 Fairburn Road.....		Douglasville.....	GA.....	07/13/2005.....	10/15/2015.....	229,897		229,897	229,897				0			6,295
Atlanta 4 Service Center Land - 235 Collins Industrial Way.....		Lawrenceville.....	GA.....	09/02/2005.....	10/15/2015.....	682,689		682,689	682,689				0			12,102
Chicago 1 Service Center & Claims Office - 4333 Trans World Road.....		Schiller Park.....	IL.....	03/16/2006.....	11/01/2018.....	3,418,931		1,757,500	1,757,500				0		357,136	293,271
Cincinnati 2 Service Center & Claims Office - 2669 East Kemper Road.....		Cincinnati.....	OH.....	09/22/2005.....	01/01/2019.....	3,311,273		1,548,880	1,548,880		1,434,527		(1,434,527)		210,244	156,549
Cleveland 4 Service Center & Claims Office - 46 W. Waterloo Road.....		Akron.....	OH.....	04/11/2006.....	01/01/2019.....	2,596,734		1,030,066	1,030,066		2,134,149		(2,134,149)		156,739	121,030
Dallas Service Center & Claims Office - 1409 Wet N Wild Way.....		Arlington.....	TX.....	02/05/2014.....	10/01/2018.....	7,866,787		7,197,750	7,197,750	17,117	398,910		(416,027)		518,103	250,108
Dayton Service Center & Claims Office - 8028 North Dixie Drive.....		Dayton.....	OH.....	12/05/2012.....	11/01/2018.....	2,537,987		1,857,979	1,857,979				0		227,052	162,641
Detroit 1 Service Center Land - 23811 Telegraph Road.....		Southfield.....	MI.....	03/24/2006.....	10/15/2015.....	903,679		903,679	903,679				0			29,082
Detroit 3 Service Center Land - 8857 Haggerty Road.....		Belleville.....	MI.....	12/15/2005.....	10/15/2015.....	350,000		350,000	350,000				0			10,597
Houston 3 Service Center & Claims Office - 22633 Imperial Valley Drive.....		Houston.....	TX.....	08/31/2005.....	11/01/2018.....	3,115,621		1,650,571	1,650,571	16,889			(16,889)		232,149	158,039
Las Vegas 1 Service Center - 4080 Boulder Highway.....		Las Vegas.....	NV.....	09/27/2005.....	11/01/2018.....	4,210,664		2,854,131	2,854,131				0		218,739	119,613
Minnesota 1 South Service Center & Claims Office - 12450 River Ridge Boulevard.....		Burnsville.....	MN.....	07/15/2005.....	04/01/2019.....	3,797,734		2,289,500	2,289,500	47,116	1,901,862		(1,948,978)		371,858	220,033
Minnesota 3 North Service Center & Claims Office - 10220 Goldenrod Street NW.....		Coon Rapids.....	MN.....	06/24/2005.....	11/01/2018.....	3,591,139		1,828,972	1,828,972	61,382			(61,382)		335,098	210,006
Oklahoma City Service Center & Claims Office - 601 Southeast 89th Street.....		Oklahoma City.....	OK.....	06/14/2005.....	12/01/2018.....	3,664,736		2,135,015	2,135,015				0		205,835	131,820
Parma Service Center & Claims Office - 12710 Corporate Drive.....		Parma.....	OH.....	03/04/2015.....	11/01/2018.....	1,144,870		835,206	835,206				0		115,751	86,797
Portland 1 Service Center - 8115 Southeast 82nd Avenue.....		Portland.....	OR.....	08/26/2005.....	01/31/2018.....	5,908,987		4,605,213	4,605,213				0		303,718	144,067
0599999. Total - Properties Held for Sale.....						47,331,728	0	31,757,048	31,757,048	142,504	5,869,448	0	(6,011,952)	0	3,252,422	2,112,050
0699999. Totals.....						671,989,427	0	443,143,595	443,143,595	17,257,873	15,158,965	0	(32,416,838)	0	67,412,468	30,816,928

E01.1

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								
Austin Service Center & Claims Office - 10700 North Lamar Boulevard.....	Austin.....	TX.....	07/08/2005.....					275,503
Campus II Home Office Complex - 300 North Commons Boulevard.....	Mayfield Village.....	OH.....	11/17/1997.....					1,159,455
Cleveland 1 Service Center & Claims Office - 651 Beta Drive.....	Mayfield Village.....	OH.....	11/16/2005.....					1,114,195
Hartford 2 Service Center & Claims Office - 40 Commerce Court.....	Newington.....	CT.....	02/06/2006.....					964,011
Kansas City 1 Service Center & Claims Office - 1930 South 45th Street.....	Kansas City.....	KS.....	11/09/2005.....					39,801
Los Angeles 6 Service Center & Claims Office - 3570-3572 East Foothill Boulevard.....	Pasadena.....	CA.....	02/29/2012.....					15,799
Miami Service Center - 14505 SW 27th Way.....	Miramar.....	FL.....	03/03/2016.....					812,318
New Orleans Service Center & Claims Office - 1425 Airline Drive.....	Metairie.....	LA.....	12/23/2005.....					629,534
Omaha Service Center & Claims Office - 11820 Harrison Street.....	La Vista.....	NE.....	07/19/2012.....					85,345
Orlando 1 Service Center & Claims Office - 1050 West Town Parkway.....	Altamonte Springs.....	FL.....	04/11/2006.....					811,905
Phoenix 1 Service Center & Claims Office - 21650 North 18th Avenue.....	Phoenix.....	AZ.....	07/27/2005.....					261,756
Plymouth Meeting Office Building - 5165 Campus Drive.....	Plymouth Meeting.....	PA.....	08/27/1998.....					121,462
San Antonio 1 Service Center & Claims Office - 3800 Horizon Hill Boulevard.....	San Antonio.....	TX.....	12/07/2005.....					1,027,759
Seattle 1 Service Center & Claims Office - 13906 Highway 99.....	Lynnwood.....	WA.....	10/11/2005.....					631,118
Seattle 2 Service Center & Claims Office - 34001 Pacific Highway South.....	Federal Way.....	WA.....	12/22/2005.....					611,221
SOM Data Center - 300 North Commons Boulevard.....	Mayfield Village.....	OH.....	03/27/1998.....					60,419
Tampa 2 Service Center - 4119 Foxworth Road.....	Riverview.....	FL.....	09/01/2006.....					1,372,965
Tampa 3 Service Center & Claims Office - 4021 Tampa Road.....	Oldsmar.....	FL.....	02/21/2006.....					908,550
Tampa Call Center Buildings A, B, & C - 4030 Crescent Park Drive.....	Riverview.....	FL.....	12/02/1997.....					1,059,609
Tucson Service Center & Claims Office - 1305 South Alvernon Way.....	Tucson.....	AZ.....	12/20/2013.....					184,456
West Palm Beach Service Center & Claims Office - 5133 Tyler Lakes Boulevard.....	West Palm Beach.....	FL.....	03/15/2005.....					907,550
0199999. Total - Acquired by Purchase.....					0	0	0	13,054,731
0399999. Totals.....					0	0	0	13,054,731

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	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. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
Albany 1 Service Center - 1586 Central Avenue.....	Colonie.....	NY...	02/11/2019.	Ask Realty IV, LLC.....	3,633,150	.....	.....3,633,150	.....	.....	.....	.....0	.....	.....3,633,150	3,635,127	.....	.....1,977	1,977	16,345	4,355
Atlanta 1 Service Center & Claims Office - 210 Dekalb Industrial Way	Decatur.....	GA...	09/20/2019.	Shop Properties, LLC.....	5,476,182	.....	.....3,800,000	.....	.....	.....	.....0	.....	.....3,800,000	3,633,247	.....	.....(166,753)	(166,753)	231,757	131,437
Denver 1 Service Center - 6201 Broadway Street.....	Denver.....	CO..	10/16/2019.	6201 N. Broadway, LLC.....	3,926,984	.....	.....2,831,950	.....	.....	.....	.....0	.....	.....2,831,950	3,294,560	.....	.....462,610	462,610	224,515	147,560
Hartford 3 Service Center & Claims Office - 302 Woodmont Road	Milford.....	CT...	12/11/2019.	AAA Northeast, Inc.....	6,347,174	.....	.....4,142,000	.....	.....996,250	.....	.....(996,250)	.....	.....3,145,750	3,150,006	.....	.....4,256	4,256	324,470	208,153
Long Island East Service Center - 160 Patco Court...	Islandia.....	NY...	03/12/2019.	City Wide Development Group Inc.....	1,100,000	.....	.....1,100,000	.....	.....	.....	.....0	.....	.....1,100,000	931,737	.....	.....(168,263)	(168,263)	.....	.....16,482
New Jersey South Service Center & Claims Office - 152 West Street	South Plainfield.....	NJ...	11/25/2019.	DCD Storage South Plainfield LLC.....	560,861	.....	.....560,861	.....	.....	.....	.....0	.....	.....560,861	540,539	.....	.....(20,322)	(20,322)	.....	.....
Philadelphia 1 Service Center - 2380 Maryland Road	Willow Grove.....	PA...	10/01/2019.	2380 MD Road, LLC.....	4,730,230	.....	.....3,303,292	.....	.....	.....	.....0	.....	.....3,303,292	3,143,835	.....	.....(159,457)	(159,457)	80,777	88,452
Phoenix Office Training Complex - 600 East Curry Road	Tempe.....	AZ...	05/29/2019.	Camden USA, Inc.....	19,402,310	.....	.....6,673,250	.....	.....	.....	.....0	.....	.....6,673,250	17,449,275	.....	.....10,776,026	10,776,026	887,135	799,048
Pittsburgh 1 Service Center & Claims Office - 902 Brinton Road	Wilkinsburg.....	PA...	11/15/2019.	SAFStor Brinton, LLC.....	3,232,302	.....	.....1,577,000	.....	.....	.....	.....0	.....	.....1,577,000	1,670,658	.....	.....93,658	93,658	172,478	127,009
Saint Louis 1 Service Center & Claims Office - 13284 Corporate Exchange Drive	Bridgeton.....	MO..	07/09/2019.	13284 Corporate Exchange Drive, LLC.....	3,123,346	.....	.....1,520,000	.....	.....	.....	.....0	.....	.....1,520,000	1,478,075	.....	.....(41,925)	(41,925)	100,427	70,331
Sarasota Service Center - 6871 28th Street East.....	Sarasota.....	FL...	07/24/2019.	Ergotronix, Inc.....	532,000	.....	.....532,000	.....	.....	.....	.....0	.....	.....532,000	460,585	.....	.....(71,415)	(71,415)	.....	.....9,362
0199999. Total - Property Disposed.....					52,064,539	0	29,673,503	0	996,250	0	(996,250)	0	28,677,253	39,387,644	0	10,710,392	10,710,392	2,037,904	1,602,189
0399999. Totals.....					52,064,539	0	29,673,503	0	996,250	0	(996,250)	0	28,677,253	39,387,644	0	10,710,392	10,710,392	2,037,904	1,602,189

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	FTLD REGISTRY SERVICES, LLC.....			.....	WASHINGTON.....	DC.....	FTLD REGISTRY SERVICES, LLC.....	.....	06/18/2013	1	344,559	344,559	344,559	.....	.....	.....	.....	.....	.....181,503	.....	.....2.900
000000 00 0	USB RETC FUND 2018-13 LLC.....			.....	ST.LOUIS.....	MO.....	USB RETC FUND 2018-13 LLC.....	.....	08/17/2018	1	9,787,191	9,787,191	9,787,191	.....	.....	.....39,020,597	.....	.....	.....	.....	....100.000
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....											10,131,750	10,131,750	10,131,750	0	0	39,020,597	0	0	181,503	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																					
000000 00 0	MAKAIRA INDICA, LP.....			.....	SAN DIEGO.....	CA.....	MAKAIRA PARTNERS, LLC.....	.....	08/31/2012	1	177,207,729	177,207,729	177,207,729	(173,099)	.....	.....	.....	.....	.....205,890	.....	....100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....											177,207,729	177,207,729	177,207,729	(173,099)	0	0	0	0	205,890	0	XXX
Surplus Debentures - Affiliated																					
743315 08 7	PROGRESSIVE CORP COUNTY MUTUAL.....			.....	CLEVELAND.....	OH.....	PROGRESSIVE CASUALTY INSURANCE CO.....	.....	03/20/1982	.....	.....100,000	100,000	100,000	.....	.....	.....	.....	.....	.....	.....	....100.000
2899999. Total - Surplus Debentures - Affiliated.....											100,000	100,000	100,000	0	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated.....											10,131,750	10,131,750	10,131,750	0	0	39,020,597	0	0	181,503	0	XXX
4999999. Subtotal - Affiliated.....											177,307,729	177,307,729	177,307,729	(173,099)	0	0	0	0	205,890	0	XXX
5099999. Totals.....											187,439,479	187,439,479	187,439,479	(173,099)	0	39,020,597	0	0	387,393	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
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated											
000000 00 0	FTLD REGISTRY SERVICES, LLC.....		WASHINGTON.....	DC.....	FTLD REGISTRY SERVICES, LLC.....	06/18/2013.	1		181,503		2.900
000000 00 0	USB RETC FUND 2018-13 LLC.....		ST.LOUIS.....	MO.....	USB RETC FUND 2018-13 LLC.....	08/17/2018.	1		45,564,726		100.000
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....								0	45,746,229	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated											
000000 00 0	MAKAIRA INDICA, LP.....		SAN DIEGO.....	CA.....	MAKAIRA PARTNERS, LLC.....	08/31/2012.	1		15,543,747		100.000
2699999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....								0	15,543,747	0	XXX
4899999. Subtotal - Unaffiliated.....								0	45,746,229	0	XXX
4999999. Subtotal - Affiliated.....								0	15,543,747	0	XXX
5099999. Totals.....								0	61,289,976	0	XXX

SCHEDULE BA - PART 3

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

1	2				Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
					3	4					9	10	11	12	13	14							
								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	
CUSIP Identification	Name or Description				City	State	Name of Purchaser or Nature of Disposal																
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																							
000000 00 0	FTLD REGISTRY SERVICES, LLC.....				WASHINGTON.....	DC..	FTLD REGISTRY SERVICES, LLC.....		06/18/2013.	06/24/2019.	136,944	.....	.....	.....	.....0	.....	.....136,944	136,944	.....	.....	.....0	.....	
000000 00 0	USB RETC FUND 2018-13 LLC.....				ST.LOUIS.....	MO.	USB RETC FUND 2018-13 LLC.....		08/17/2018.	11/25/2019.	110,276	.....	.....	.....	.....0	.....	.....110,276	110,276	.....	.....	.....0	.....	
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....											247,220	0	0	0	0	0	0	247,220	247,220	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																							
000000 00 0	MAKAIRA INDICA, LP.....				SAN DIEGO.....	CA..	MAKAIRA PARTNERS, LLC.....		08/31/2012.	Various.....	.....	.....	.....	.....	.....0	.....	.....	...36,893,749	.....	.....36,893,749	36,893,749	.....	
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....											0	0	0	0	0	0	0	0	...36,893,749	0	36,893,749	36,893,749	0
4899999. Subtotal - Unaffiliated.....											247,220	0	0	0	0	0	0	247,220	247,220	0	0	0	0
4999999. Subtotal - Affiliated.....											0	0	0	0	0	0	0	0	...36,893,749	0	36,893,749	36,893,749	0
5099999. Totals.....											247,220	0	0	0	0	0	0	247,220	...37,140,969	0	36,893,749	36,893,749	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	4P	2	US TREASURY NOTE				1	106,594,391	101.359	106,528,309	105,100,000	106,591,417			(2,973)			2.625	1.574	MN.	356,228		12/31/2019.	05/15/2021.
912828	5W	6	US TREASURY TIPS				1	156,442,315	108.214	162,321,741	150,000,000	158,135,120	2,016,315	(323,510)				0.875	0.485	JJ	617,947	664,801	06/21/2019.	01/15/2029.
912828	6B	1	US TREASURY NOTE				1	494,609	105.903	529,515	500,000	495,000		390			2.625	2.749	FA	4,958	6,563	03/04/2019.	02/15/2029.	
912828	6X	3	US TREASURY NOTE				1	74,544,680	101.904	75,205,152	73,800,000	74,491,689		(52,991)			2.125	1.968	MN.	137,115	784,125	06/24/2019.	05/31/2026.	
912828	7B	0	US TREASURY NOTE				1	14,966,016	100.380	15,057,000	15,000,000	14,968,230		2,214			1.875	1.910	JD	773	140,625	07/08/2019.	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	1,002,305	100.222	1,002,220	1,000,000	1,002,042		(263)			1.750	1.618	JJ	7,323		10/15/2019.	07/31/2021.	
912828	VS	6	US TREASURY NOTE	M			1	226,468,565	102.923	229,466,829	222,950,000	226,098,583		(259,002)			2.500	2.089	FA	2,105,302	3,573,750	11/19/2019.	08/15/2023.	
912828	Y3	8	US TREASURY TIPS				1	102,728,100	107.844	107,843,917	100,000,000	104,004,132	1,335,899	(59,867)			0.750	0.571	JJ	355,205	570,746	06/25/2019.	07/15/2028.	
912828	YB	0	US TREASURY NOTE				1	221,393,262	97.342	216,585,950	222,500,000	221,409,414		16,153			1.625	1.680	FA	1,365,684		11/04/2019.	08/15/2029.	
912828	YG	9	US TREASURY NOTE				1	114,686,719	98.690	113,493,500	115,000,000	114,692,999		6,280			1.625	1.667	MS	474,846		10/28/2019.	09/30/2026.	
912828	YP	9	US TREASURY NOTE				1	99,875,000	99.836	99,836,000	100,000,000	99,875,179		179			1.500	1.569	AO	255,495		12/31/2019.	10/31/2021.	
912828	YQ	7	US TREASURY NOTE				1	382,385,156	98.634	379,740,900	385,000,000	382,433,777		48,620			1.625	1.729	AO	1,065,625		11/26/2019.	10/31/2026.	
912828	YS	3	US TREASURY NOTE				1	262,992,650	98.412	260,791,800	265,000,000	263,014,278		21,628			1.750	1.833	MN	598,798		11/14/2019.	11/15/2029.	
912828	YU	8	US TREASURY NOTE				1	154,564,063	98.614	152,851,700	155,000,000	154,568,032		3,970			1.625	1.668	MN	220,219		12/03/2019.	11/30/2026.	
0199999.	U.S. Government - Issuer Obligations								1,970,329,442	XXX	1,972,040,444	1,960,850,000	1,973,234,384	3,662,658	(646,736)	0	0	XXX	XXX	XXX	7,623,613	5,740,610	XXX	XXX
0599999.	Total - U.S. Government								1,970,329,442	XXX	1,972,040,444	1,960,850,000	1,973,234,384	3,662,658	(646,736)	0	0	XXX	XXX	XXX	7,623,613	5,740,610	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																								
196480	EW	3	COLORADO ST HSG & FIN AUTH			2	1FE	3,569,855	105.408	3,562,790	3,380,000	3,566,002		(3,853)			4.000	2.855	MN	15,398		10/18/2019.	05/01/2050.	
20775B	V5	2	CONNECTICUT ST			2	1FE	2,293,024	103.892	2,207,705	2,125,000	2,181,401		(20,952)			4.000	2.284	MN	10,861	85,000	03/27/2014.	11/15/2044.	
20775C	5S	9	CONNECTICUT ST			2	1FE	5,403,900	108.010	5,400,500	5,000,000	5,390,367		(13,533)			3.500	1.790	MN	30,139		10/09/2019.	11/15/2043.	
34074M	GZ	8	FLORIDA HSG FIN CORP REV			2	1FE	648,108	101.889	611,334	600,000	602,770		(7,457)			4.500	2.780	JJ	13,500	27,000	06/14/2011.	01/01/2029.	
45506A	DK	4	INDIANA ST HSG & CMNTY DEV			2	1FE	505,210	101.397	481,636	475,000	479,497		(4,170)			4.000	2.490	JD	1,583	19,000	09/14/2011.	06/01/2028.	
49130T	QS	8	KENTUCKY HSG CORP HSG REV			2	1FE	4,643,606	104.613	4,555,896	4,355,000	4,513,515		33,956			3.500	2.008	JJ	76,213	152,425	06/12/2013.	01/01/2033.	
60416Q	AZ	7	MINNESOTA ST HSG FIN AGY			2	1FE	10,685	100.000	10,000	10,000	10,000		(97)			4.250	2.715	JJ	213	425	09/16/2010.	07/01/2028.	
60416Q	CD	4	MINNESOTA ST HSG FIN AGY			2	1FE	349,341	102.643	338,722	330,000	333,548		(2,374)			4.500	3.171	JJ	7,425	14,850	03/24/2011.	01/01/2031.	
60416Q	DL	5	MINNESOTA ST HSG FIN AGY			2	1FE	372,445	102.564	353,846	345,000	350,173		(3,383)			4.500	2.720	JJ	7,763	15,525	06/08/2011.	07/01/2034.	
60416S	BE	9	MINNESOTA ST HSG FIN AGY			2	1FE	1,308,757	102.175	1,256,753	1,230,000	1,245,994		(8,542)			4.000	2.404	JJ	24,600	49,200	03/28/2012.	07/01/2040.	
60637B	KZ	2	MISSOURI ST HSG DEV COMMN			2	1FE	3,554,233	106.359	3,456,668	3,250,000	3,423,220		(29,611)			4.000	1.974	MN	21,667	130,000	03/11/2016.	05/01/2040.	
61212W	BB	0	MONTANA ST BRD OF HSG SF MTGE			2	1FE	1,810,112	104.108	1,795,863	1,725,000	1,773,658		(6,361)			3.500	2.320	JD	5,031	60,375	09/10/2015.	12/01/2042.	
63968M	HN	2	NEBRASKA ST			2	1FE	873,755	101.110	854,380	845,000	852,218		(3,605)			3.000	2.061	MS	8,450	25,350	10/24/2013.	09/01/2043.	
63968M	QC	6	NEBRASKA ST			2	1FE	13,937,922	105.453	13,735,253	13,025,000	13,679,455		(266,476)			3.500	1.988	MS	151,958	455,875	08/23/2017.	03/01/2040.	
647200	2F	0	NEW MEXICO MTG FIN AGY			2	1FE	837,658	104.763	817,151	780,000	801,580		(1,007)			4.000	2.420	MS	10,400	31,200	12/06/2013.	03/01/2044.	
647200	4R	2	NEW MEXICO MTG FIN AGY			2	1FE	3,454,141	105.160	3,422,958	3,255,000	3,391,664		(7,288)			3.500	2.104	MS	37,975	113,925	03/16/2016.	03/01/2046.	
647200	M9	2	NEW MEXICO MTG FIN AGY			2	1FE	64,592	100.428	60,257	60,000	60,163		(599)			4.500	2.815	MS	900	2,700	09/09/2010.	09/01/2028.	
647200	P9	9	NEW MEXICO MTG FIN AGY			2	1FE	564,429	101.870	529,724	520,000	527,464		(6,030)			4.375	2.491	MS	7,583	22,750	09/22/2011.	09/01/2028.	
658909	DC	7	NORTH DAKOTA ST HSG FIN AGY			2	1FE	719,245	102.706	688,130	670,000	686,654		(2,035)			3.750	2.166	JJ	12,563	25,125	09/19/2012.	07/01/2042.	
677377	2G	7	OHIO HSG FIN AGY			2	1FE	593,141	102.594	554,008	540,000	552,102		(5,494)			4.500	2.011	MN	4,050	24,300	09/01/2012.	11/01/2029.	
67756Q	UY	1	OHIO ST			2	1FE	7,888,454	108.564	7,811,180	7,195,000	7,667,813		(46,424)			4.500	2.350	MS	107,925	323,775	03/14/2017.	03/01/2047.	
67756Q	UZ	8	OHIO ST			2	1FE	2,352,749	108.010	2,338,417	2,165,000	2,294,538		(10,811)			4.500	2.549	MS	32,475	97,425	03/14/2017.	03/01/2047.	

SCHEDULE D - PART 1

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

1		2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5		NAIC Designation and Administrative Symbol	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 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
708796	2J	5	PENNSYLVANIA HSG FIN.....				..		2	1FE	1,713,782	...103.965	1,684,233	1,620,000	1,678,641		(3,746)			3.500	1.922	AO.....	14,175	56,700	03/24/2016.	10/01/2041
83712T	AX	9	SOUTH CAROLINA ST HSG FIN.....			.....	..	.....2	1FE	32,163	...100.000	30,000	30,000	30,000	.....	.....(221)	.....	.....	.....5.000	3.358	JJ.....	750	1,500	06/08/2010.	01/01/2028.
83712T	BZ	3	SOUTH CAROLINA ST HSG FIN.....			.....	..	.....2	1FE	146,383	...101.439	136,943	135,000	138,756	.....	.....(2,045)	.....	.....	.....5.000	2.142	JJ.....	3,375	6,750	09/01/2016.	07/01/2027.
83756C	EP	6	SOUTH DAKOTA HSG DEV AUTH.....			.....	..	.....2	1FE	1,997,441	...104.203	1,948,596	1,870,000	1,926,373	.....	.....(4,923)	.....	.....	.....4.000	2.347	MN.....	12,467	74,800	11/07/2013.	11/01/2044.
83756C	FA	8	SOUTH DAKOTA HSG DEV AUTH.....			.....	..	.....2	1FE	929,114	...104.628	905,032	865,000	893,272	.....	.....(8,591)	.....	.....	.....4.000	2.214	MN.....	5,767	34,600	11/07/2013.	11/01/2044.
88045R	WH	1	TENNESSEE HSG DEV.....			.....	..	.....2	1FE	649,268	...103.103	623,773	605,000	623,956	.....	.....(2,803)	.....	.....	.....4.500	2.265	JJ.....	13,613	27,225	06/01/2014.	07/01/2031.
882750	LZ	3	TEXAS ST HSG & CMNTY.....			.....	..	.....2	1FE	240,633	...103.764	233,469	225,000	232,095	.....	.....(2,243)	.....	.....	.....5.000	1.823	JJ.....	5,625	11,250	09/01/2016.	07/01/2029.
882750	NA	6	TEXAS ST HSG & CMNTY.....			.....	..	.....2	1FE	340,011	...102.744	323,644	315,000	321,717	.....	.....(2,631)	.....	.....	.....4.250	2.198	JJ.....	6,694	13,388	09/01/2012.	01/01/2034.
93978T	MA	4	WASHINGTON ST HSG.....			.....	..	.....2	1FE	335,846	...103.053	329,770	320,000	327,384	.....	.....(35)	.....	.....	.....4.500	2.989	JD.....	1,200	14,400	12/01/2014.	06/01/2032.
93978T	QX	0	WASHINGTON ST HSG.....			.....	..	.....2	1FE	611,163	...101.968	601,611	590,000	598,098	.....	.....(1,972)	.....	.....	.....3.000	2.033	JD.....	1,475	17,700	12/18/2013.	06/01/2037.
95662M	2U	3	WEST VIRGINIA ST HSG.....			.....	..	.....	.....1FE	575,000	...103.957	597,753	575,000	575,000	.....	.....	.....	.....	.....2.950	2.950	MN.....	2,827	16,963	09/11/2015.	05/01/2023.
95662M	2W	9	WEST VIRGINIA ST HSG.....			.....	..	.....	.....1FE	1,000,000	...105.391	1,053,910	1,000,000	1,000,000	.....	.....	.....	.....	.....3.150	3.150	MN.....	5,250	31,500	09/11/2015.	05/01/2024.
95662M	2Y	5	WEST VIRGINIA ST HSG.....			.....	..	.....2	1FE	500,000	...106.029	530,145	500,000	500,000	.....	.....	.....	.....	.....3.300	3.300	MN.....	2,750	16,500	09/11/2015.	05/01/2025.
97689Q	EL	6	WISCONSIN HSG & ECONOMIC DEV.....			.....	..	.....2	1FE	2,973,712	...104.792	2,928,936	2,795,000	2,902,861	.....	.....(13,682)	.....	.....	.....3.500	2.100	MS.....	32,608	97,825	09/21/2016.	09/01/2046.
98322Q	LL	9	WYOMING ST CMNTY DEV AUTH HSGR.....			.....	..	.....2	1FE	4,007,936	...104.396	3,909,630	3,745,000	3,890,280	.....	.....(55,208)	.....	.....	.....3.500	1.716	JD.....	10,923	131,075	09/09/2016.	12/01/2038.
2599999.		U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							71,807,814	XXX	70,680,616	67,070,000	70,022,229	0	(514,246)	0	0	XXX	XXX	XXX	708,171	2,228,401	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	6B	9	FNGT GT 2001-T10 A2 PT.....			.....	..	.....4	1FE	1,507,343	...100.598	1,389,162	1,380,904	1,384,902	.....	.....(167,853)	.....	.....	.....7.500	4.125	MON.....	8,631	103,568	03/19/2003.	12/25/2041.
313921	6F	0	FNGT 2001-W3 A.....			.....	..	.....4	1FE	46,194	...100.580	45,188	44,927	44,739	.....	.....612	.....	.....	.....5.939	6.167	MON.....	222	2,703	02/01/2006.	09/01/2041.
31392C	MS	0	FNW 2002-W1 2A.....			.....	..	.....4	1FE	250,362	...98.895	229,776	232,344	234,995	.....	.....(1,506)	.....	.....	.....5.638	4.856	MON.....	1,092	13,281	03/01/2010.	02/25/2042.
2699999.		U.S. Special Revenue - Residential Mortgage-Backed Securities.....							1,803,899	XXX	1,664,126	1,658,175	1,664,636	0	(168,747)	0	0	XXX	XXX	XXX	9,945	119,552	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																									
3137F4	D6	6	FHMS 2018-K074 X1 IO.....			.....	..	.....4	1FE	5,484,782	2.295	4,687,411	.....	.....4,552,529	.....	.....(544,091)	.....	.....	.....0.427	3.706	MON.....	72,682	709,645	03/22/2018.	01/25/2028.
3137F4	X9	8	FHMS 2018-K075 X1 IO.....			.....	..	.....4	1FE	7,904,366	1.210	6,640,941	.....	.....6,518,671	.....	.....(838,750)	.....	.....	.....0.270	3.711	MON.....	123,408	1,046,572	04/19/2018.	02/25/2028.
3137FA	RG	5	FHLMC 2017-K727 X1 IO.....			.....	..	.....4	1FE	4,602,777	2.205	2,887,128	.....	.....2,939,776	.....	.....(737,172)	.....	.....	.....0.735	2.040	MON.....	80,144	932,509	09/20/2017.	07/25/2024.
3137FA	WU	8	FHLMC 2017-K067 X1 IO.....			.....	..	.....4	1FE	4,983,816	3.834	3,915,163	.....	.....3,882,132	.....	.....(505,795)	.....	.....	.....0.713	3.416	MON.....	60,635	647,720	09/25/2017.	07/25/2027.
3137FG	6Z	3	FHMS 2018-K077 X1 IO.....			.....	..	.....4	1FE	13,649,567	1.183	11,730,794	.....	.....11,521,112	.....	.....(1,428,617)	.....	.....	.....0.265	3.697	MON.....	218,784	1,802,995	06/18/2018.	05/25/2028.
3137FP	JJ	5	FHMS 2019-K099 X1 IO.....			.....	..	.....4	1FE	17,184,504	7.212	16,711,341	.....	.....16,905,933	.....	.....(278,571)	.....	.....	.....1.006	2.970	MON.....	194,202	365,366	10/25/2019.	09/25/2029.
3137FQ	4B	6	FHMS 2019-K101 X1 IO.....			.....	..	.....4	1FE	9,846,259	6.894	9,650,286	.....	.....9,751,764	.....	.....(94,494)	.....	.....	.....0.949	3.483	MON.....	110,700	97,601	11/21/2019.	10/25/2029.
2799999.		U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							63,656,071	XXX	56,223,064	0	56,071,917	0	(4,427,490)	0	0	XXX	XXX	XXX	860,555	5,602,408	XXX	XXX	
3199999.		Total - U.S. Special Revenue & Special Assessment Obligations.....							137,267,784	XXX	128,567,806	68,728,175	127,758,782	0	(5,110,483)	0	0	XXX	XXX	XXX	1,578,671	7,950,361	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
00287Y	BL	2	ABBVIE INC.....			.....	..	.....	.....2FE	14,985,300	...100.474	15,071,100	15,000,000	14,985,654	.....	.....354	.....	.....	.....2.300	2.334	MN.....	38,333	.....	11/12/2019.	11/21/2022.
00507V	AH	2	ACTIVISION BLIZZARD INC.....			.....	..	.....2	2FE	6,991,460	...100.492	7,034,440	7,000,000	6,996,853	.....	.....1,724	.....	.....	.....2.300	2.326	MS.....	47,406	161,000	09/14/2016.	09/15/2021.
03027X	AJ	9	AMERICAN TOWER CORP.....			.....	..	.....2	2FE	4,362,190	...109.076	4,710,992	4,319,000	4,353,490	.....	.....(5,062)	.....	.....	.....4.400	4.245	FA.....	71,791	190,036	03/28/2018.	02/15/2026.
052769	AB	2	AUTODESK INC.....			.....	..	.....2	2FE	11,242,891	...103.388	11,817,248	11,430,000	11,291,041	.....	.....43,366	.....	.....	.....3.600	4.040	JD.....	18,288	411,480	11/19/2018.	12/15/2022.
053332	AN	2	AUTOZONE INC.....			.....	..	.....2	2FE	3,850,440	...101.756	4,070,240	4,000,000	3,885,325	.....	.....34,885	.....	.....	.....2.875	3.884	JJ.....	53,028	115,000	12/27/2018.	01/15/2023.
05531F	BF	9	BB&T CORPORATION.....			.....	..	.....2	1FE	9,984,600	...105.951	10,595,100	10,000,000	9,987,446	.....	.....2,861	.....	.....	.....3.750	3.784	JD.....	26,042	375,000	11/29/2018.	12/06/2023.
075887	BT	5	BECTON DICKINSON & CO.....			.....	..	.....2	2FE	5,000,000	...101.619	5,080,950	5,000,000	5,000,000	.....	.....	.....	.....	.....2.894	2.894	JD.....	10,049	144,700	05/22/2017.	06/06/2022.
11120V	AB	9	BRIXMOR OPERATING PART.....			.....	..	.....2	2FE	12,368,953	...104.141	12,593,771	12,093,000	12,230,842	.....	.....(53,453)	.....	.....	.....3.875	3.384	FA.....	177,028	468,604	10/30/2018.	08/15/2022.
11120V	AD	5	BRIXMOR OPERATING PART.....			.....	..	.....2	2FE	15,206,585	...102.870	15,944,850	15,500,000	15,323,409	.....	.....43,675	.....	.....	.....3.250	3.580	MS.....	148,326	503,750	03/21/2017.	09/15/2023.

SCHEDULE D - PART 1

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

E10.2

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
125523	AD	2	CIGNA CORP.....			2	2FE	8,349,695	100.776	8,470,223	8,405,000	8,382,873		29,792			3.200	3.573	MS.....	77,700	268,960	11/15/2018.	09/17/2020.
125523	AF	7	CIGNA CORP.....			2	2FE	19,989,400	104.808	20,961,600	20,000,000	19,991,209		2,029			3.750	3.763	JJ.....	345,833	620,833	09/06/2018.	07/15/2023.
126650	CJ	7	CVS HEALTH CORP.....			2	2FE	4,996,300	100.284	5,014,200	5,000,000	4,999,519		770			2.800	2.816	JJ.....	62,611	140,000	07/13/2015.	07/20/2020.
134429	BB	4	CAMPBELL SOUP CO.....			2	2FE	20,000,000	100.030	20,006,000	20,000,000	20,000,000					2.394	2.645	MJSD.....	21,277	603,207	03/12/2018.	03/16/2020.
161175	BQ	6	CCO SAFARI II LLC.....			2	2FE	14,983,950	107.541	16,131,150	15,000,000	14,987,842		2,735			4.500	4.521	FA.....	281,250	727,500	06/28/2018.	02/01/2024.
20030N	CS	8	COMCAST CORP.....			2	1FE	24,969,250	109.057	27,264,250	25,000,000	24,973,126		4,185			3.950	3.970	AO.....	208,472	1,014,931	10/02/2018.	10/15/2025.
21036P	AX	6	CONSTELLATION BRANDS INC.....			2	2FE	8,389,386	102.680	8,830,480	8,600,000	8,453,642		43,300			3.200	3.782	FA.....	103,964	275,200	06/28/2018.	02/15/2023.
22966R	AB	2	CUBESMART LP.....			2	2FE	15,756,000	106.409	15,961,350	15,000,000	15,455,477		(113,103)			4.375	3.495	JD.....	29,167	656,250	03/30/2017.	12/15/2023.
254687	CM	6	DISNEY WALT CO.....			2	1FE	14,279,673	102.933	14,483,702	14,071,000	14,234,188		(45,485)			3.000	2.553	MS.....	124,294	205,202	03/20/2019.	09/15/2022.
254687	CZ	7	DISNEY WALT CO.....			2	1FE	3,152,583	106.921	3,241,845	3,032,000	3,135,639		(16,944)			3.700	2.877	MS.....	33,032	54,534	03/20/2019.	09/15/2024.
269246	BP	8	E*TRADE FINANCIAL CORPORATION.....			2	2FE	4,655,984	101.826	4,897,831	4,810,000	4,702,854		37,698			2.950	3.842	FA.....	50,057	141,895	09/27/2018.	08/24/2022.
26969P	AA	6	EAGLE MATLS INC.....			2	2FE	20,401,000	103.794	20,758,800	20,000,000	20,357,552		(43,448)			4.500	4.068	FA.....	375,000	450,000	05/16/2019.	08/01/2026.
29379V	BB	8	ENTERPRISE PRODUCTS OPER.....			2	2FE	10,017,400	106.118	10,611,800	10,000,000	10,013,922		(3,244)			3.900	3.861	FA.....	147,333	390,000	11/19/2018.	02/15/2024.
294429	AM	7	EQUIFAX INC.....			2	2FE	5,978,400	102.286	6,137,160	6,000,000	5,988,945		6,600			3.600	3.716	FA.....	81,600	264,000	05/23/2018.	08/15/2021.
294429	AP	0	EQUIFAX INC.....			2	2FE	7,000,000	100.363	7,025,410	7,000,000	6,971,931		(27,674)			2.780	3.037	FMAN.....	25,405	238,640	05/23/2018.	08/15/2021.
30040W	AG	3	EVERSOURCE ENERGY.....			2	2FE	8,396,533	105.255	8,799,318	8,360,000	8,389,305		(7,151)			3.800	3.701	JD.....	26,473	307,091	12/26/2018.	12/01/2023.
303250	AE	4	FAIR ISAAC CORP.....			2	3FE	6,598,125	110.000	7,150,000	6,500,000	6,585,603	203,000	(9,271)			5.250	4.997	MN.....	43,604	301,875	05/16/2019.	05/15/2026.
303250	AF	1	FAIR ISAAC CORP.....			2	3FE	2,000,000	100.750	2,015,000	2,000,000	2,000,000					4.000	4.000	JD.....	5,556		12/03/2019.	06/15/2028.
31620M	AP	1	FIDELITY NATIONAL INFORM.....			2	2FE	14,624,532	101.122	14,784,036	14,620,000	14,621,551		(2,613)			3.625	3.606	AO.....	111,884	529,975	11/27/2018.	10/15/2020.
31620M	AR	7	FIDELITY NATIONAL INFORM.....			2	2FE	2,210,771	114.198	2,438,127	2,135,000	2,200,402		(10,227)			5.000	4.371	AO.....	22,536	106,750	12/21/2018.	10/15/2025.
337738	AL	2	FISERV INC.....			2	2FE	4,843,679	103.970	4,886,590	4,700,000	4,781,316		(53,573)			4.750	3.519	JD.....	9,922	223,250	10/26/2018.	06/15/2021.
337738	AM	0	FISERV INC.....			2	2FE	7,081,956	103.606	7,418,190	7,160,000	7,102,851		19,255			3.500	3.807	AO.....	62,650	250,600	11/27/2018.	10/01/2022.
337738	AT	5	FISERV INC.....			2	2FE	9,999,300	103.437	10,343,700	10,000,000	9,999,394		94			3.200	3.201	JJ.....	166,222		06/10/2019.	07/01/2026.
345397	XK	4	FORD MOTOR CREDIT CO.....			2	2FE	4,972,600	100.395	5,019,750	5,000,000	4,991,968		13,047			3.157	3.430	FA.....	64,455	157,850	06/28/2018.	08/04/2020.
34964C	AC	0	FORTUNE BRANDS HOME & SECURI.....			2	2FE	19,993,800	105.606	21,121,200	20,000,000	19,994,289		1,156			4.000	4.007	MS.....	222,222	800,000	09/19/2018.	09/21/2023.
35802X	AH	6	FRESENIUS MED CARE II.....			2	2FE	2,009,613	100.992	1,949,146	1,930,000	1,944,746		(26,527)			4.125	2.702	AO.....	16,807	79,613	06/28/2017.	10/15/2020.
35803Q	AA	5	FRESENIUS MED CARE US.....			2	2FE	10,962,500	103.714	10,371,400	10,000,000	10,309,816		(268,042)			5.750	2.920	FA.....	217,222	575,000	06/30/2017.	02/15/2021.
44962L	AB	3	IHS MARKIT LTD.....			2	2FE	8,037,330	109.242	8,803,813	8,059,000	8,040,603		3,025			4.750	4.800	FA.....	144,614	382,803	12/11/2018.	02/15/2025.
44962L	AC	1	IHS MARKIT LTD.....			2	2FE	12,239,910	105.446	13,707,980	13,000,000	12,364,946		86,087			4.000	4.927	MS.....	173,333	520,200	12/11/2018.	03/01/2026.
485170	AV	6	KANSAS CITY SOUTHERN INDS.....			2	2FE	18,056,821	102.245	19,364,181	18,939,000	18,508,086		117,677			3.000	3.723	MN.....	72,600	568,170	12/09/2015.	05/15/2023.
49446R	AK	5	KIMCO REALTY CORP.....			2	2FE	13,017,290	102.410	13,313,300	13,000,000	13,009,904		(2,881)			3.125	3.100	JD.....	33,854	406,250	06/02/2017.	06/01/2023.
50077L	AH	9	KRAFT HEINZ FOODS CO.....			2	2FE	1,989,474	100.158	1,997,151	1,994,000	1,993,514		944			2.800	2.849	JJ.....	27,761	70,680	06/23/2015.	07/02/2020.
55336V	AE	0	MPLX LP.....			2	2FE	20,810,785	106.208	21,707,853	20,439,000	20,719,616		(78,011)			4.500	4.051	JJ.....	424,109	919,755	10/23/2018.	07/15/2023.
573284	AN	6	MARTIN MARIETTA MATERIALS.....			2	2FE	15,031,110	106.981	16,047,150	15,000,000	15,015,278		(3,188)			4.250	4.224	JJ.....	316,979	637,500	07/17/2014.	07/02/2024.
574599	BJ	4	MASCO CORP.....			2	2FE	18,718,849	108.838	19,092,362	17,542,000	18,400,830		(155,172)			4.450	3.377	AO.....	195,155	780,619	11/28/2017.	04/01/2025.
574599	BK	1	MASCO CORP.....			2	2FE	7,048,790	101.440	7,100,800	7,000,000	7,018,958		(15,781)			3.500	3.260	AO.....	61,250	245,000	02/01/2018.	04/01/2021.
574599	BL	9	MASCO CORP.....			2	2FE	15,741,700	107.969	16,195,350	15,000,000	15,587,013		(80,520)			4.375	3.642	AO.....	164,063	546,875	05/16/2019.	04/01/2026.
579780	AL	1	MCCORMICK & CO INC.....			2	2FE	8,296,941	101.542	8,736,674	8,604,000	8,387,585		77,111			2.700	3.715	FA.....	87,761	232,308	10/30/2018.	08/15/2022.
579780	AM	9	MCCORMICK & CO INC.....			2	2FE	4,795,350	103.757	5,187,850	5,000,000	4,841,003		30,786			3.150	3.908	FA.....	59,500	157,500	06/28/2018.	08/15/2024.
615369	AC	9	MOODY'S CORP.....			2	2FE	13,557,550	109.896	14,286,480	13,000,000	13,429,875		(100,811)			4.875	3.946	FA.....	239,417	633,750	10/18/2018.	02/15/2024.
615369	AG	0	MOODY'S CORP.....			2	2FE	7,975,280	101.518	8,121,440	8,000,000	7,989,356		5,191			2.750	2.820	JD.....	9,778	220,000	02/27/2017.	12/15/2021.

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
615369	AK	1	MOODY'S CORP.....	.....	..	.....2	2FE	2,649,347	101.456	2,821,491	2,781,000	2,680,049	.....	.....30,702	.....	.....	2.625	3.903	JJ.....	33,662	73,001	12/27/2018.	01/15/2023.
637417	AF	3	NATIONAL RETAIL.....	.....	..	.....2	2FE	1,392,846	102.885	1,470,227	1,429,000	1,400,813	.....	.....7,861	.....	.....	3.300	3.944	AO.....	9,955	47,157	12/21/2018.	04/15/2023.
63946B	AE	0	NBCUNIVERSAL MEDIA LLC.....	.....	..	.....1	1FE	13,598,280	103.116	13,749,487	13,334,000	13,471,609	.....	.....(106,336)	.....	.....	4.375	3.520	AO.....	145,841	583,363	10/18/2018.	04/01/2021.
64952W	DK	6	NEW YORK LIFE GL.....	.....	..	.....1	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.
65339K	AA	8	NEXTERA ENERGY CAPITAL.....	.....	..	.....2	2FE	20,402,800	102.879	20,575,800	20,000,000	20,210,403	.....	.....(173,188)	.....	.....	4.500	3.573	JD.....	75,000	900,000	11/19/2018.	06/01/2021.
65339K	AW	0	NEXTERA ENERGY CAPITAL.....	.....	..	.....2	2FE	2,538,844	102.166	2,686,966	2,630,000	2,560,385	.....	.....21,244	.....	.....	2.800	3.729	JJ.....	33,956	73,640	12/21/2018.	01/15/2023.
65339K	BG	4	NEXTERA ENERGY CAPITAL.....	.....	..	.....2	2FE	3,600,000	103.624	3,730,464	3,600,000	3,600,000	.....	.....	.....	.....	3.150	3.150	AO.....	28,350	55,755	03/28/2019.	04/01/2024.
655844	BJ	6	NORFOLK SOUTHERN CORP.....	.....	..	.....2	2FE	9,877,923	102.042	10,102,158	9,900,000	9,891,580	.....	.....3,444	.....	.....	3.000	3.038	AO.....	74,250	297,000	09/30/2015.	04/01/2022.
666807	BQ	4	NORTHROP GRUMMAN CORP.....	.....	..	.....2	2FE	14,349,300	101.463	15,219,450	15,000,000	14,576,210	.....	.....141,772	.....	.....	2.550	3.623	AO.....	80,750	382,500	05/16/2018.	10/15/2022.
70450Y	AD	5	PAYPAL HOLDINGS INC.....	.....	..	.....2	2FE	29,925,600	101.291	30,387,300	30,000,000	29,927,489	.....	.....1,889	.....	.....	2.650	2.689	AO.....	209,792	.....	09/19/2019.	10/01/2026.
74368C	AK	0	PROTECTIVE LIFE GLOBAL.....	.....	..	.....1	1FE	25,000,000	101.917	25,479,250	25,000,000	25,000,000	.....	.....	.....	.....	3.397	3.397	JD.....	7,077	849,250	06/21/2018.	06/28/2021.
75951A	AL	2	RELIANCE STAND LIFE II.....	.....	..	.....1	1FE	29,949,600	99.829	29,948,700	30,000,000	29,950,677	.....	.....1,077	.....	.....	2.500	2.536	AO.....	127,083	.....	10/23/2019.	10/30/2024.
774341	AE	1	ROCKWELL COLLINS INC.....	.....	..	.....2	2FE	5,059,870	105.348	5,395,925	5,122,000	5,073,236	.....	.....11,158	.....	.....	3.700	3.962	JD.....	8,423	189,514	10/18/2018.	12/15/2023.
774341	AH	4	ROCKWELL COLLINS INC.....	.....	..	.....2	2FE	24,754,498	101.718	25,175,205	24,750,000	24,751,261	.....	.....(889)	.....	.....	2.800	2.796	MS.....	204,050	693,000	03/30/2017.	03/15/2022.
774341	AJ	0	ROCKWELL COLLINS INC.....	.....	..	.....2	2FE	7,946,835	103.999	8,631,917	8,300,000	8,018,168	.....	.....60,180	.....	.....	3.200	4.086	MS.....	78,204	265,600	10/18/2018.	03/15/2024.
78403D	AK	6	SBA TOWER TRUST.....	.....	..	.....2	1FE	17,430,675	100.313	17,920,917	17,865,000	17,615,320	.....	.....156,297	.....	.....	2.877	3.854	MON.....	22,843	512,548	11/06/2018.	07/09/2021.
78516F	AA	7	SABAL TRAIL TRANS.....	.....	..	.....2	2FE	4,858,050	108.977	5,448,850	5,000,000	4,871,278	.....	.....12,381	.....	.....	4.246	4.621	MN.....	35,383	212,300	11/29/2018.	05/01/2028.
824348	BB	1	SHERWIN-WILLIAMS CO.....	.....	..	.....2	2FE	16,689,844	103.789	17,136,602	16,511,000	16,621,708	.....	.....(58,396)	.....	.....	4.200	3.811	JJ.....	319,763	693,462	10/24/2018.	01/15/2022.
832696	AF	5	JM SMUCKER CO.....	.....	..	.....2	2FE	4,634,419	100.080	4,626,698	4,623,000	4,623,387	.....	.....(2,746)	.....	.....	2.500	2.441	MS.....	34,030	115,575	09/25/2015.	03/15/2020.
88104L	AC	7	TERRAFORM POWER OPERATIN.....	.....	..	.....2	3FE	20,862,333	102.947	22,259,200	21,622,000	20,998,645	59,132	129,680	.....	.....	4.250	5.275	JJ.....	385,442	533,843	05/16/2019.	01/31/2023.
90327Q	D2	2	USAA CAPITAL CORP.....	.....	..	.....1	1FE	9,987,000	100.544	10,054,400	10,000,000	9,996,694	.....	.....6,464	.....	.....	3.000	3.067	JJ.....	150,000	302,500	06/26/2018.	07/01/2020.
91740P	AC	2	USA COMPRESSION PARTNERS.....	.....	..	.....2	4FE	23,016,421	105.000	24,232,950	23,079,000	22,907,114	853,559	(102,286)	.....	.....	6.875	7.018	AO.....	396,670	1,586,681	12/26/2018.	04/01/2026.
929160	AS	8	VULCAN MATERIALS CO.....	.....	..	.....2	2FE	8,451,375	107.679	8,398,962	7,800,000	8,214,303	.....	.....(74,946)	.....	.....	4.500	3.063	AO.....	87,750	351,000	09/19/2016.	04/01/2025.
78466D	BD	5	SS&C TECHNOLOGIES INC B TERM LOAN.....	.....	..	.....3	3FE	4,386,952	100.625	4,396,739	4,369,430	4,353,076	282,681	(39,971)	.....	.....	3.952	4.038	MON.....	480	200,058	02/28/2018.	04/16/2025.
59501N	AJ	8	MICROCHIP TECHNOLOGY B TERM LOAN.....	.....	..	.....2	2FE	5,748,916	100.750	5,792,033	5,748,916	5,711,983	.....	.....(47,121)	.....	.....	3.710	3.871	MON.....	1,777	253,454	05/24/2018.	05/29/2025.
01626P	AJ	5	ALIMENTATION COUCHE-TARD.....	A	.....	.....2	2FE	2,419,085	101.051	2,524,254	2,498,000	2,449,708	.....	.....17,650	.....	.....	2.700	3.493	JJ.....	29,039	67,446	03/28/2018.	07/26/2022.
68245X	AE	9	1011778 BC / NEW RED FIN.....	A	.....	.....2	4FE	9,321,875	103.250	9,808,750	9,500,000	9,336,347	.....	.....14,472	.....	.....	5.000	5.348	AO.....	100,278	237,500	05/16/2019.	10/15/2025.
00084D	AJ	9	ABN AMRO BANK NV.....	D	.....	.....1	1FE	8,191,413	100.154	8,329,808	8,317,000	8,288,763	.....	.....64,237	.....	.....	2.450	3.254	JD.....	15,282	203,767	06/19/2018.	06/04/2020.
00084D	AQ	3	ABN AMRO BANK NV.....	D	.....	.....1	1FE	11,794,320	100.600	12,072,000	12,000,000	11,914,044	.....	.....79,013	.....	.....	2.650	3.349	JJ.....	143,100	318,000	06/19/2018.	01/19/2021.
00185A	AJ	3	AON PLC.....	D	.....	.....2	2FE	23,874,118	101.009	24,021,960	23,782,000	23,814,260	.....	.....(28,877)	.....	.....	2.800	2.673	MS.....	196,069	665,896	08/10/2017.	03/15/2021.
067316	AE	9	BACARDI LTD.....	D	.....	.....2	2FE	13,564,776	107.745	14,653,320	13,600,000	13,571,756	.....	.....4,450	.....	.....	4.450	4.493	MN.....	77,331	605,200	04/24/2018.	05/15/2025.
111013	AK	4	SKY PLC.....	D	.....	.....1	1FE	7,789,680	102.727	8,218,160	8,000,000	7,843,655	.....	.....49,924	.....	.....	3.125	3.842	MN.....	24,306	250,000	11/28/2018.	11/26/2022.
111013	AL	2	SKY PLC.....	D	.....	.....1	1FE	5,745,354	107.027	6,238,604	5,829,000	5,759,860	.....	.....13,036	.....	.....	3.750	4.028	MS.....	63,755	218,588	11/15/2018.	09/16/2024.
17186H	AC	6	CIMPRESS NV.....	D	.....	.....2	4FE	20,000,000	107.250	21,450,000	20,000,000	20,000,000	800,000	.....	.....	.....	7.000	7.000	JD.....	62,222	1,400,000	06/01/2018.	06/15/2026.
225433	AK	7	CRED SUIS GP FUN.....	D	.....	.....2	2FE	25,197,867	100.886	24,778,610	24,561,000	24,750,498	.....	.....(197,070)	.....	.....	3.125	2.291	JD.....	44,773	767,531	09/07/2017.	12/10/2020.
23291K	AF	2	DH EUROPE FINANCE II.....	D	.....	.....2	2FE	74,995,500	100.054	75,040,500	75,000,000	74,994,884	.....	.....(616)	.....	.....	2.050	2.052	MN.....	230,625	.....	10/29/2019.	11/15/2022.
23329P	AC	4	DNB BANK ASA.....	D	.....	.....1	1FE	29,977,500	100.115	30,034,500	30,000,000	29,993,792	.....	.....7,539	.....	.....	2.125	2.151	AO.....	157,604	637,500	09/25/2017.	10/02/2020.
47032F	AB	5	JAMES HARDIE INTL FIN.....	D	.....	.....2	3FE	8,281,800	105.000	8,988,000	8,560,000	8,298,200	.....	.....16,400	.....	.....	5.000	5.475	JJ.....	197,356	214,000	05/16/2019.	01/15/2028.
62947Q	AZ	1	NXP BV/NXP FUNDING LLC.....	D	.....	.....2	2FE	24,992,750	108.983	27,245,750	25,000,000	24,990,973	.....	.....(1,012)	.....	.....	4.875	4.883	MS.....	406,250	897,135	12/03/2018.	03/01/2024.
65557C	AX	1	NORDEA BANK AB.....	D	.....	.....1	1FE	9,991,600	100.034	10,003,400	10,000,000	9,998,648	.....	.....2,755	.....	.....	2.125	2.154	MN.....	18,889	212,500	05/23/2017.	05/29/2020.
67078A	AC	7	NVENT FINANCE SARL.....	D	.....	.....2	2FE	40,468,855	101.510	40,801,945	40,195,000	40,449,384	.....	.....(25,142)	.....	.....	3.950	3.736	AO.....	335,182	1,287,601	08/05/2019.	04/15/2023.

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
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
714264	AH	1	PERNOD-RICARD SA.....			D			2FE	12,304,062	105.181	12,506,021	11,890,000	12,085,000		(72,185)			4.250	3.568	JJ.....	233,011	505,325	03/21/2018.	07/15/2022.
82481L	AB	5	SHIRE ACQ INV IRELAND DA.....			D		2	2FE	19,978,400	100.542	20,108,400	20,000,000	19,991,882		4,346			2.400	2.423	MS.....	130,667	480,000	09/19/2016.	09/23/2021.
830505	AV	5	SKANDINAV ENSKIL.....			D			1FE	11,991,720	100.048	12,005,760	12,000,000	11,999,062		2,632			2.300	2.324	MS.....	84,333	276,000	03/07/2017.	03/11/2020.
86803U	AD	3	SUNTORY HOLDINGS LTD.....			D		2	2FE	14,975,400	99.299	14,894,850	15,000,000	14,976,137		737			2.250	2.285	AO.....	70,313		10/09/2019.	10/16/2024.
86960B	AL	6	SVENSKA HANDELSBANKEN AB.....			D			1FE	20,724,811	100.650	21,366,989	21,229,000	20,964,298		203,730			2.450	3.478	MS.....	131,472	520,111	10/24/2018.	03/30/2021.
874060	AT	3	TAKEDA PHARMACEUTICAL.....			D		2	2FE	14,994,000	107.314	16,097,100	15,000,000	14,994,645		1,102			4.400	4.409	MN.....	64,167	660,000	11/19/2018.	11/26/2023.
902674	XF	2	UBS AG LONDON.....			D		2	1FE	17,019,590	100.053	17,079,047	17,070,000	17,059,064		23,831			2.200	2.345	JD.....	23,993	375,540	06/18/2018.	06/08/2020.
902674	XK	1	UBS AG LONDON.....			D		2	1FE	21,771,460	100.341	22,075,020	22,000,000	21,912,655		92,019			2.450	2.890	JD.....	44,917	539,000	06/19/2018.	12/01/2020.
78466D	BE	3	SS&C TECH HLDG EUROPE B TERM LOAN.....			D			3FE	3,040,938	100.625	3,048,476	3,029,541	3,021,445	195,371	(23,846)			4.049	4.141	MON...	341	138,823	02/28/2018.	02/28/2025.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....										1,296,440,631	XXX	1,335,727,348	1,295,766,887	1,295,414,935	2,393,743	(286,439)	0	0	XXX	XXX	XXX	11,016,864	38,722,600	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																									
03072S	S6	3	AMSI 2005-R10 M1.....						4	1FM	922,396	99.977	923,338	923,550	926,332		410		2.118	2.302	MON...	380	25,094	11/28/2017.	01/25/2036.
04542B	LY	6	ABFC 2005-WF1 M1.....						4	1FM	4,577,763	99.986	4,576,375	4,577,016	4,598,165		5,249		2.248	1.876	MON...	2,001	130,398	04/26/2018.	11/25/2034.
05490C	AC	3	BCAP 2013-RR12 1A3.....						4	6FE	1,828,961	98.939	1,917,410	1,937,972	1,917,410	(782)	11,255		2.208	4.310	MON...	713	53,719	05/06/2015.	05/26/2035.
05543A	AE	0	BCAP 2014-RR1 2A1.....						4	1FM	1,543,412	100.986	1,539,388	1,524,358	1,550,683		(18,790)		4.032	0.572	MON...	5,122	64,621	03/19/2014.	01/26/2036.
05949C	FY	7	BOAMS 2005-H 2A3.....						4	1FM	86,890	98.518	86,355	87,654	87,181		359		4.048	4.666	MON...	296	3,710	10/01/2007.	09/25/2035.
05949C	HS	8	BOAMS 2005-I 2A3.....						4	1FM	63,475	100.359	63,736	63,508	58,599		(2,599)		3.978	7.568	MON...	211	2,713	09/08/2005.	03/25/2054.
07387U	AX	9	BSABS 2006-PC1 M1.....						4	1FM	193,510	100.021	193,732	193,692	193,975		(156)		2.308	0.728	MON...	87	5,636	04/04/2018.	12/25/2035.
07387U	EK	3	BSABS 2006-HE2 1A3.....						4	1FM	1,462,889	99.986	1,465,432	1,465,637	1,468,304		67		2.348	3.004	MON...	669	43,242	05/09/2018.	02/25/2036.
12650E	AS	6	CSMC 2015-6R 3A1.....						4	1FE	6,997,301	100.534	7,061,146	7,023,640	7,003,570		932		3.313	3.391	MON...	19,388	232,658	06/11/2015.	02/27/2036.
144531	CL	2	CARR 2005-OPT2 M3.....						4	1FM	497,994	100.076	540,791	540,380	541,082		357		2.638	3.077	MON...	277	17,532	06/13/2013.	05/25/2035.
17323L	AP	2	CMLTI 2015-3 3A1.....						4	6FE	6,413,292	98.427	6,782,980	6,891,381	6,780,481	8,791	38,741		1.922	4.349	MON...	2,575	176,770	02/25/2015.	06/25/2036.
22540V	G6	3	CSFB 2002-9 1A1.....						4	1FM	6,286	103.541	7,120	6,876	6,603		764		7.000	1.207	MON...	40		03/01/2010.	03/25/2040.
362341	YF	0	GSAMP FFML 2005-FF11 M1.....						4	1FM	3,342,654	99.887	6,301,952	6,309,082	5,528,475		156,043		2.437	11.040	MON...	2,990	186,461	03/28/2008.	07/25/2036.
46590Y	AA	2	JPMMT 2017-5 A1.....						4	1FM	46,069,295	101.139	46,146,014	45,626,330	46,095,860		26,565		3.155	2.930	MON...	119,962	723,160	06/25/2019.	10/26/2048.
466247	QC	0	JPMMT 2005-A3 4A1.....						4	1FM	239,989	103.244	255,160	247,143	254,967		(739)		4.687	1.875	MON...	965	11,886	10/24/2006.	02/25/2040.
46643U	DJ	5	JPMMT 2015-1 AM1.....						4	1FM	4,848,866	99.768	4,860,399	4,871,701	4,947,843		11,981		3.211	3.171	MON...	13,036	171,946	03/31/2016.	12/25/2044.
46650A	AD	5	JPMMT 2018-7FRB A2.....						4	1FM	63,044,498	99.936	62,987,238	63,027,576	63,504,166		282,041		2.458	3.398	MON...	30,124	1,922,033	06/20/2019.	04/25/2046.
46651F	AD	3	JPMMT 2019-HYB1 A2.....						4	1FM	42,955,569	101.929	42,650,703	41,843,541	43,036,788		81,220		3.981	2.931	MON...	138,814	558,096	08/13/2019.	10/25/2049.
576433	UF	1	MARM 2004-13 3A1.....						4	1FM	174,321	102.388	184,335	180,035	177,947		728		4.696	5.510	MON...	704	8,299	03/01/2010.	02/21/2054.
61744C	UT	1	MSAC 2005-HE5 M2.....						4	1FM	3,892,695	99.724	3,875,895	3,886,622	3,911,166		7,693		2.353	3.268	MON...	1,778	114,867	04/30/2018.	09/25/2035.
61762B	AE	5	MSRR 2013-R3 1B1.....						4	1FM	6,387,733	99.732	6,559,193	6,576,819	6,561,636		7,405		4.015	4.081	MON...	22,002	282,352	04/30/2015.	02/26/2036.
61763Y	AJ	3	MSRM 2014-1A B2.....						4	1FM	2,312,711	99.255	2,334,883	2,352,408	2,357,269		24,822		3.077	4.162	MON...	6,032	70,751	03/28/2018.	06/25/2044.
65106A	AN	3	NCMT 2006-1 M1.....						4	1FM	5,057,910	100.904	5,845,831	5,793,458	5,767,696		66,078		2.142	4.829	MON...	2,413	153,894	12/03/2014.	03/25/2036.
65535V	BZ	0	NAA 2003-A3 A1.....						4	1FM	360,783	102.473	369,148	360,239	362,168		(6,365)		5.285	4.972	MON...	1,587	21,794	11/01/2006.	08/25/2033.
743873	AX	9	PFMLT 2005-1 2A1.....						4	1FM	19,036	99.816	19,463	19,499	19,499		(708)		4.679	2.412	MON...	76	918	03/01/2010.	05/25/2035.
743873	BL	4	PFMLT 2005-2 2A1A.....						4	1FM	378,199	102.692	419,930	408,922	378,199				4.660	4.631	MON...	1,588	18,553	10/13/2006.	12/25/2047.
76971D	AA	4	RBIT 2019-1 A.....						4	1FE	22,556,438	100.024	22,561,867	22,556,453	22,610,236		53,798		2.475	2.902	MON...	9,305	268,290	06/25/2019.	07/25/2029.
83611M	LY	2	SVHE 2006-OPT1 2A3.....						4	1FM	1,120,547	99.959	1,225,814	1,226,317	1,225,562		6,484		1.972	3.304	MON...	470	30,461	06/27/2013.	03/25/2036.
86358E	WC	6	SAIL 2005-7 M1.....						4	1FM	1,165,873	100.081	1,223,399	1,222,409	1,225,732		1,998		2.527	3.247	MON...	601	37,243	09/29/2014.	08/25/2035.

SCHEDULE D - PART 1

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

1	2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
929227	4D	5		WAMU 2003-AR6 A1.....			4	1FM	152,107	101.736	157,488	154,801	164,830		410			4.701	2.210	MON...	606	7,000	03/22/2012.	06/25/2033.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								228,673,393	XXX	233,136,515	231,899,019	233,262,424	8,009	756,043	0	0	XXX	XXX	XXX	384,812	5,344,578	XXX	XXX

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

045424	FJ	2		ASC 1997-D5 PS1 IO.....			4	6FE	247	0.012	2		2		2			1.824	7.000	MON...	14	262	10/27/1997.	02/11/2043.
05357H	AA	8		AVMT 2013-AVM A.....			4	1FM	24,891,430	100.780	24,711,256	24,520,000	24,658,272		(158,472)			3.867	3.156	MON...	79,024	930,450	10/29/2018.	12/05/2032.
05357H	AG	5		AVMT 2013-AVM B.....			4	1FM	29,637,195	100.754	29,420,168	29,200,000	29,362,020		(186,367)			3.867	3.166	MON...	94,107	1,108,041	10/19/2018.	12/05/2032.
05357H	AN	0		AVMT 2013-AVM E.....			4	1FM	27,774,242	100.754	27,709,143	27,501,780	27,618,222		(135,435)			3.867	3.312	MON...	88,634	1,043,599	10/25/2018.	12/05/2032.
05524U	AA	7		BAMLL 2012-PARK A.....			4	1FM	48,821,489	102.779	50,197,264	48,840,000	48,876,335		36,218			2.959	2.921	MON...	120,431	1,174,390	07/29/2019.	12/10/2030.
05538U	AE	3		BBUBS 2012-SHOW C.....			4	1FM	24,082,984	103.559	24,750,601	23,900,000	24,015,720		(24,660)			4.160	3.998	MON...	82,857	975,578	12/01/2016.	11/05/2036.
056054	AA	7		BX Trust 2019-XL A.....			4	1FM	50,027,344	100.000	50,000,000	50,000,000	50,024,215		(3,129)			2.660	2.649	MON...	62,806	155,172	11/20/2019.	10/15/2036.
056054	AE	9		BX Trust 2019-XL B.....			4	1FM	25,000,000	100.000	25,000,000	25,000,000	24,997,990		(2,010)			2.820	2.843	MON...	33,292	105,013	10/09/2019.	10/15/2036.
056054	AH	2		BX Trust 2019-XL E.....			4	1FM	62,000,000	100.000	62,000,000	62,000,000	61,995,548		(4,452)			3.540	3.573	MON...	103,643	324,911	10/09/2019.	10/15/2036.
056059	AA	6		BX Trust 2018-IND A.....			4	1FM	11,885,259	99.744	11,855,040	11,885,467	11,854,418		(31,862)			2.490	2.841	MON...	13,975	355,053	11/19/2019.	11/15/2035.
056059	AJ	7		BX Trust 2018-IND C.....			4	1FM	29,262,778	99.746	29,203,135	29,277,500	29,212,445		(52,098)			2.840	3.147	MON...	39,264	724,109	08/27/2019.	11/15/2035.
05608F	AA	9		BX Trust 2019-CALM A.....			4	1FE	49,990,640	100.028	50,014,000	50,000,000	49,989,964		(676)			2.626	2.617	MON...	72,944		11/22/2019.	11/25/2028.
12528R	AN	8		CGBAM 2015-SMRT F.....			4	1FM	8,005,000	100.397	8,031,760	8,000,000	7,993,501		(6,233)			3.912	3.804	MON...	26,081	307,078	09/26/2017.	04/10/2028.
12625C	AC	7		COMM 2013-WWP A2.....			4	1FM	30,917,747	104.098	31,921,652	30,665,000	30,841,774		(61,102)			3.424	3.227	MON...	87,508	1,050,092	09/17/2018.	03/10/2031.
12655H	AG	3		COMM 2019-WCM A.....			4	1FM	25,000,000	99.982	24,995,500	25,000,000	24,998,585		(1,415)			2.640	2.660	MON...	31,167	86,788	10/17/2019.	10/15/2036.
12655H	AG	0		COMM 2019-WCM B.....			4	1FM	20,000,000	99.982	19,996,400	20,000,000	19,998,916		(1,084)			2.840	2.862	MON...	26,822	74,541	10/17/2019.	10/15/2036.
20046P	AG	3		COMM 2000-C1 X IO.....			4	6*	2,785					(44)	44			0.516	0.000	MON...	533		12/27/2007.	08/15/2033.
201736	AE	5		CMLBC 2001-CMLB X IO.....			4	4FE	1,186,258	1.095	329,945		306,475		(36,743)			0.457	9.187	MON...	11,481	130,803	12/27/2007.	06/01/2031.
23305J	AA	0		DBUBS 2017-BRBK A.....			4	1FM	23,417,063	104.696	24,561,682	23,460,000	23,428,277		8,000			3.452	3.486	MON...	67,487	729,293	03/28/2019.	10/10/2034.
233062	AA	6		DBCg 2017-BBG A.....			4	1FM	49,647,713	99.744	49,532,870	49,660,000	49,666,578		(27,487)			2.440	2.455	MON...	57,219	984,474	11/26/2019.	06/15/2034.
30261H	AN	3		FREMF 2012-K18 B.....			4	1FM	18,059,062	102.788	18,306,543	17,810,000	17,949,707		(95,524)			4.394	3.768	MON...	65,209	768,161	10/25/2018.	01/25/2045.
30261Q	AJ	2		FREMF 2013-K26 B.....			4	1FM	2,607,133	102.344	2,551,436	2,493,000	2,595,264		(11,869)			3.721	2.106	MON...	7,730	22,652	08/30/2019.	12/25/2045.
30291G	AN	9		FREMF 2013-K27 B.....			4	1FM	9,889,746	103.004	9,785,380	9,500,000	9,863,572		(26,174)			3.615	2.179	MON...	28,622	56,296	10/11/2019.	01/25/2046.
30291K	AN	0		FREMF 2013-K30 B.....			4	1FM	11,884,534	103.800	12,435,240	11,980,000	11,900,162		11,273			3.668	3.762	MON...	36,614	431,708	09/27/2018.	06/25/2045.
36192H	AA	2		GSMS 2012-ALOH A.....			4	1FM	22,611,888	102.319	22,521,435	22,011,000	22,571,615		(40,273)			3.551	2.372	MON...	65,134	103,162	12/09/2019.	04/10/2034.
36192H	AJ	3		GSMS 2012-ALOH C.....			4	1FM	20,216,934	103.328	19,632,320	19,000,000	19,480,539		(212,180)			4.267	3.005	MON...	67,562	795,490	10/23/2017.	04/10/2034.
36192P	AT	3		GSMS 2012-GCJ9 AS.....			4	1FM	20,388,281	102.218	20,443,600	20,000,000	20,326,476		(61,805)			3.124	2.516	MON...	52,067	312,400	06/13/2019.	11/10/2045.
36251X	BF	3		GSMS 2016-GS4 AMAB.....			4	1FM	22,574,510	101.073	22,152,169	21,917,000	22,155,703		(140,175)			3.504	2.840	MON...	63,995	767,939	10/19/2016.	10/10/2031.
36251X	BX	4		GSMS 2016-GS4 225E.....			4	1FM	29,356,523	102.910	29,207,916	28,382,000	29,278,701		(77,821)			5.545	3.734	MON...	131,138	262,276	10/29/2019.	11/10/2029.
36257H	AU	0		GSMS 2019-GC40 DBA.....			4	1FM	5,480,513	102.989	5,480,045	5,321,000	5,465,672		(14,840)			3.349	2.694	MON...	14,850	74,250	06/26/2019.	07/10/2052.
36257H	AY	2		GSMS 2019-GC40 DBB.....			4	1FM	20,495,950	102.678	20,431,895	19,899,000	20,440,529		(55,421)			3.501	2.844	MON...	58,055	290,277	06/26/2019.	07/10/2052.
38406H	AE	2		GRCE 2014-GRCE B.....			4	1FM	7,105,273	101.077	7,075,390	7,000,000	7,089,095		(16,178)			3.520	2.571	MON...	20,533	41,067	09/27/2019.	06/10/2028.
45378Y	AL	8		IPT 2018-INDP B.....			4	1FM	42,998,013	103.501	44,505,430	43,000,000	42,990,316		(11,246)			3.911	3.928	MON...	140,144	1,681,730	06/21/2018.	07/10/2035.
46649X	AA	5		JPMCC 2018-AON A.....			4	1FE	10,299,980	106.063	10,606,300	10,000,000	10,214,063		(58,910)			4.128	3.491	MON...	34,403	412,830	06/15/2018.	07/05/2031.
46649X	AG	2		JPMCC 2018-AON B.....			4	1FE	27,809,892	106.060	28,636,200	27,000,000	27,578,756		(158,847)			4.379	3.741	MON...	98,532	1,182,384	06/15/2018.	07/05/2031.
46649X	AJ	6		JPMCC 2018-AON C.....			4	1FE	10,299,960	105.556	10,555,600	10,000,000	10,214,598		(58,773)			4.580	3.941	MON...	38,165	457,980	06/15/2018.	07/05/2031.
46649X	AL	1		JPMCC 2018-AON D.....			4	2FE	30,696,630	105.658	31,697,400	30,000,000	30,503,263		(131,484)			4.767	4.181	MON...	119,174	1,403,182	06/15/2018.	07/05/2031.
46651M	AA	4		JPMCC 2019-MFP A.....			4	1FE	50,000,000	99.751	49,875,500	50,000,000	49,953,872		(46,128)			2.700	2.779	MON...	63,750	624,525	06/27/2019.	07/15/2036.

SCHEDULE D - PART 1

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

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
							Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description					NAIC Designation and Administrative Symbol	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value											
61691B AG 6	MSCBB 2016-MART B.....					4.....1FM	21,999,912	99.762.....21,947,640	22,000,000	21,988,260	.....	.....(3,901)	.....	.....	.....2.480	2.475	MON...	45,463	545,556	09/15/2016.	09/13/2031.
61691B AL 5	MSCBB 2016-MART D.....					4.....2FM	16,957,449	99.760.....16,959,200	17,000,000	16,972,637	.....	.....4,594	.....	.....	.....3.309	3.363	MON...	46,876	562,513	09/14/2016.	09/13/2031.
61761Q AC 7	MSBAM 2013-C8 ASB.....					4.....1FM	16,226,201	100.511.....16,440,124	16,356,542	16,275,862	.....	.....30,644	.....	.....	.....2.699	3.058	MON...	36,789	441,463	06/25/2018.	12/15/2048.
61763Q AA 9	MSC 2014-CPT A.....					4.....1FM	25,419,922	100.993.....25,248,250	25,000,000	25,419,922	.....	.....	.....	.....	.....3.350	2.167	MON...	4,653	.....	12/31/2019.	07/13/2029.
61764J AA 4	MSC 2014-MP A.....					4.....1FM	6,499,434	101.927.....6,477,461	6,355,000	6,485,216	.....	.....(14,218)	.....	.....	.....3.469	2.123	MON...	18,371	31,380	11/13/2019.	08/11/2029.
61764J AG 1	MSC 2014-MP E.....					4.....1FM	10,052,106	102.307.....10,435,314	10,200,000	10,152,719	.....	.....19,967	.....	.....	.....3.816	4.009	MON...	32,439	381,949	11/13/2014.	08/11/2029.
63875B AA 3	NCMS 2019-1776 A.....					4.....1FE	24,999,925	99.526.....24,881,500	25,000,000	24,999,143	.....	.....(782)	.....	.....	.....2.507	2.499	MON...	52,235	104,471	10/18/2019.	10/15/2036.
63875B AJ 4	NCMS 2019-1776 E.....					4.....3FE	17,349,948	99.550.....17,271,925	17,350,000	17,271,925	(77,205)	(818)	.....	.....	.....3.902	3.899	MON...	56,412	112,824	10/18/2019.	10/15/2036.
655356 JJ 3	NASC 1998-D6 PS1 IO.....					4.....6FE	364	0.004.....1	.....	.....1	(2)	3	.....	.....	.....1.578	7.281	MON...	25	458	06/01/2000.	03/11/2030.
67087M AA 4	OBP 2010-OBP A.....					4.....1FM	34,492,333	100.000.....34,250,000	34,250,000	34,370,912	.....	.....(121,422)	.....	.....	.....4.646	3.672	MON...	132,610	451,688	11/25/2019.	07/15/2045.
90205F AA 4	PRK 2017-280P A.....					4.....1FM	32,000,000	100.092.....32,029,440	32,000,000	31,953,086	.....	.....(119,157)	.....	.....	.....2.591	2.848	MON...	39,153	1,030,979	09/19/2017.	09/15/2034.
90205F AG 5	PRK 2017-280P B.....					4.....1FM	14,307,000	99.912.....14,294,410	14,307,000	14,293,456	.....	.....(34,588)	.....	.....	.....2.791	2.977	MON...	19,367	323,456	12/31/2019.	09/15/2034.
92903P AC 3	VNO 2010-VNO A2FX.....					4.....1FM	48,164,047	100.374.....47,786,054	47,608,000	47,869,389	.....	.....(294,658)	.....	.....	.....4.004	3.182	MON...	111,183	1,429,490	03/25/2019.	09/13/2028.
92938J AE 2	WFRBS 2013-UBS1 A4.....					4.....1FM	21,274,219	106.142.....21,228,400	20,000,000	21,118,853	.....	.....(155,366)	.....	.....	.....4.079	2.517	MON...	67,983	407,900	06/12/2019.	03/15/2046.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....					.....	.....1,194,067,856	XXX.....1,199,379,936	1,181,649,289	1,189,582,541	(77,251)	(2,585,038)	0	0	XXX	XXX	XXX	2,868,525	...25,772,083	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities

00432C AD 3	ACCSS 2001 2A1.....					4.....1FE	4,692,767	98.271.....4,693,770	4,776,353	4,742,833	.....	.....(8,431)	.....	.....	.....2.270	2.625	FMAN.	11,141	137,907	03/24/2017.	05/25/2029.
00432C AR 2	ACCSS 2002-A A2.....					4.....1FE	2,113,375	99.467.....2,635,876	2,650,000	2,599,956	.....	.....7,615	.....	.....	.....3.613	3.586	MJSD.	1,831	105,003	02/17/2010.	09/25/2037.
02007T AA 3	ALLYA 2019-4 A1.....					4.....1FE	40,500,000	99.994.....40,497,570	40,500,000	40,500,281	.....	.....281	.....	.....	.....1.847	1.867	MON...	43,638	.....	12/04/2019.	12/15/2020.
02582J HE 3	AMXCA 2017-3 A.....					4.....1FE	28,078,392	99.963.....28,207,559	28,218,000	28,169,601	.....	.....91,209	.....	.....	.....1.770	2.378	MON...	22,198	291,351	06/11/2019.	11/15/2022.
02587A AJ 3	AMXCA 2017-1 A.....					4.....1FE	54,497,293	99.995.....54,897,255	54,900,000	54,853,396	.....	.....325,247	.....	.....	.....1.930	2.641	MON...	47,092	729,862	08/20/2019.	09/15/2022.
04033B AB 4	ARIFL 2018-B A2.....					4.....1FE	12,446,868	100.871.....12,555,611	12,447,196	12,447,058	.....	.....(77)	.....	.....	.....3.220	3.243	MON...	17,813	400,800	09/18/2018.	08/16/2027.
12597C AB 3	CNH 2019-C A2.....					4.....1FE	30,996,565	99.981.....30,994,110	31,000,000	30,997,090	.....	.....525	.....	.....	.....1.990	2.008	MON...	27,418	89,108	10/16/2019.	03/15/2023.
12652V AB 3	CNH 2018-A A2.....					4.....1FE	5,286,155	100.049.....5,288,850	5,286,260	5,286,249	.....	.....(317)	.....	.....	.....2.780	2.798	MON...	6,531	146,958	05/16/2018.	08/16/2021.
14041N FK 2	COMET 2017-A1 A1.....					4.....1FE	31,928,672	100.012.....32,003,840	32,000,000	31,979,881	.....	.....51,209	.....	.....	.....2.000	2.318	MON...	28,444	320,000	06/20/2019.	01/17/2023.
14315E AB 6	CARMX 2018-4 A2A.....					4.....1FE	21,019,897	100.395.....21,103,107	21,020,078	21,020,003	.....	.....(859)	.....	.....	.....3.110	3.131	MON...	29,054	653,724	10/17/2018.	02/15/2022.
14315W AA 8	CARMX 2019-4 A1.....					4.....1FE	38,357,903	100.006.....38,360,204	38,357,903	38,357,903	.....	.....	.....	.....	.....1.968	1.987	MON...	35,646	113,230	10/17/2019.	11/16/2020.
14315W AB 6	CARMX 2019-4 A2A.....					4.....1FE	35,997,102	100.046.....36,016,560	36,000,000	35,997,495	.....	.....393	.....	.....	.....2.010	2.025	MON...	32,160	104,520	10/17/2019.	03/15/2023.
17305E GB 5	CC CIT 2017-A3 A3.....					4.....1FE	49,806,641	99.995.....49,997,500	50,000,000	49,934,651	.....	.....128,010	.....	.....	.....1.920	2.409	AO.....	224,000	480,000	06/18/2019.	04/07/2022.
23291R AA 8	DLL 2019-MT3 A1.....					4.....1FE	60,835,935	99.983.....60,825,593	60,835,935	60,835,935	.....	.....	.....	.....	.....2.062	2.075	MON...	41,811	226,477	10/10/2019.	10/20/2020.
23291R AB 6	DLL 2019-MT3 A2.....					4.....1FE	49,994,490	99.950.....49,975,000	50,000,000	49,993,014	.....	.....(1,476)	.....	.....	.....2.130	2.154	MON...	32,542	192,292	10/10/2019.	01/20/2022.
233046 AE 1	DNKN 2017-1A A2I.....					4.....2FE	26,339,720	101.312.....26,608,584	26,264,000	26,317,714	.....	.....(11,112)	.....	.....	.....3.629	3.598	FMAN.	108,550	953,121	09/20/2017.	11/20/2047.
233046 AJ 0	DNKN 2019-1A A2I.....					4.....2FE	15,920,000	102.135.....16,259,892	15,920,000	15,920,000	.....	.....	.....	.....	.....3.787	3.805	FMAN.	68,663	334,939	03/20/2019.	05/20/2049.
233864 AC 1	DTRT 2018-1 A3.....					4.....1FE	2,327,851	100.228.....2,326,615	2,321,322	2,326,260	.....	.....(1,591)	.....	.....	.....2.850	2.154	MON...	2,940	11,026	10/17/2019.	07/15/2021.
24703K AA 3	DEFT 2019-2 A1.....					4.....1FE	53,584,324	100.022.....53,596,112	53,584,324	53,584,324	.....	.....	.....	.....	.....2.012	2.027	MON...	29,945	203,627	10/08/2019.	10/22/2020.
24704A AB 2	DEFT 2018-1 A2A.....					4.....1FE	6,434,947	100.125.....6,443,036	6,434,993	6,434,924	.....	.....(6)	.....	.....	.....2.970	2.996	MON...	4,778	191,119	06/12/2018.	10/22/2020.
25755T AG 5	DPABS 2017-1A A2II.....					4.....2FE	49,000,000	100.080.....49,039,200	49,000,000	49,000,000	.....	.....	.....	.....	.....3.082	3.086	JAJO.	276,866	1,510,180	06/12/2017.	07/25/2047.
25755T AH 3	DPABS 2017-1A A23.....					4.....2FE	24,500,000	103.584.....25,378,080	24,500,000	24,500,000	.....	.....	.....	.....	.....4.118	4.128	JAJO.	184,967	1,008,910	06/12/2017.	07/25/2047.
29373G AB 8	EFF 2018-3 A2.....					4.....1FE	32,162,550	101.345.....32,544,562	32,112,647	32,143,317	.....	.....(18,453)	.....	.....	.....3.380	3.295	MON...	33,165	1,033,064	03/27/2019.	05/20/2024.
29373L AB 7	EFF 2018-1 A2.....					4.....1FE	8,814,461	100.422.....8,864,116	8,826,867	8,820,596	.....	.....5,445	.....	.....	.....2.870	3.015	MON...	7,741	253,331	12/26/2018.	10/20/2023.
29374W AA 4	EFF 2019-3 A1.....					4.....1FE	28,595,901	100.020.....28,601,620	28,595,901	28,595,901	.....	.....	.....	.....	.....1.973	1.982	MON...	18,810	79,942	10/22/2019.	11/20/2020.

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
29374W	AB	2	EFF 2019-3 A2			4	1FE	20,996,667	99.874	20,973,540	21,000,000	20,996,929		262			2.060	2.077	MON	13,218	60,083	10/22/2019.	05/20/2025.
34417M	AA	5	FOCUS 2017-1A A2I			4	2FE	18,557,525	100.271	18,575,203	18,525,000	18,535,772		(8,885)			3.857	3.829	JAJO	121,070	714,509	04/05/2017.	04/30/2047.
34528Q	DY	7	FORDF 2015-2 B			4	1FE	4,189,736	99.988	4,249,490	4,250,000	4,248,447		38,972			2.180	3.140	MON	4,118	92,650	06/26/2018.	01/15/2022.
34531K	AA	0	FORDO 2019-C A1			4	1FE	21,618,728	99.996	21,617,864	21,618,728	21,618,728					1.845	1.870	MON	18,836	26,593	11/19/2019.	12/15/2020.
34531L	AB	6	FORDL 2018-B A2A			4	1FE	3,961,935	100.080	3,965,148	3,961,978	3,961,969		(35)			2.930	2.949	MON	5,159	116,086	09/18/2018.	04/15/2021.
34531L	AD	2	FORDL 2018-B A3			4	1FE	16,998,564	100.699	17,118,830	17,000,000	16,999,503		626			3.190	3.216	MON	24,102	542,300	09/18/2018.	12/15/2021.
34532D	AB	3	FORDO 2019-B A2A			4	1FE	12,743,180	100.177	12,766,136	12,743,580	12,743,383		203			2.350	2.365	MON	13,310	144,746	06/18/2019.	02/15/2022.
361886	AT	1	GFORT 2017-1 B			4	1FE	11,814,104	99.999	11,899,881	11,900,000	11,897,954		50,862			2.580	3.040	MON	13,645	307,020	06/28/2018.	01/18/2022.
361886	AW	4	GFORT 2017-2 A1			4	1FE	1,077,828	100.031	1,100,341	1,100,000	1,093,992		10,787			2.130	3.174	MON	1,041	23,430	06/28/2018.	07/15/2022.
361886	AY	0	GFORT 2017-2 B			4	1FE	6,397,930	100.059	6,503,835	6,500,000	6,472,325		49,537			2.440	3.260	MON	7,049	158,600	06/28/2018.	07/15/2022.
36256G	AB	5	GMALT 2018-3 A2A			4	1FE	758,927	100.038	759,261	758,973	758,961		99			2.890	2.932	MON	670	21,934	09/18/2018.	09/21/2020.
38013T	AA	9	GMALT 2019-3 A1			4	1FE	6,630,836	100.031	6,632,891	6,630,836	6,631,072		236			2.200	2.215	MON	4,862	51,864	08/06/2019.	08/20/2020.
43815M	AB	2	HAROT 2019-2 A2			4	1FE	28,499,954	100.325	28,592,625	28,500,000	28,499,956		1			2.570	2.584	MON	20,346	410,986	05/21/2019.	12/21/2021.
44933A	AB	3	HART 2018-B A2			4	1FE	4,915,665	100.275	4,929,587	4,916,067	4,915,962		148			3.040	3.067	MON	6,642	150,694	12/04/2018.	06/15/2021.
44935R	AA	6	HALST 2019-B A1			4	1FE	10,237,653	100.027	10,240,417	10,237,653	10,238,340		688			2.180	2.207	MON	10,538	76,867	08/06/2019.	08/17/2020.
50117C	AA	6	KCOT 2019-1A A1			4	1FE	4,476,623	100.016	4,477,339	4,476,623	4,476,984		361			2.510	2.541	MON	5,305	60,543	05/30/2019.	06/15/2020.
50117C	AB	4	KCOT 2019-1A A2			4	1FE	42,396,311	100.374	42,558,576	42,400,000	42,397,687		1,375			2.490	2.509	MON	46,923	557,207	05/30/2019.	06/15/2022.
58769Q	AB	7	MBALT 2019-B A2			4	1FE	42,997,738	100.061	43,026,230	43,000,000	42,998,028		290			2.010	2.025	MON	38,413	60,021	11/13/2019.	12/15/2021.
60700D	AB	4	MMAF 2018-A A2			4	1FE	8,361,881	100.189	8,378,755	8,362,949	8,362,382		(70)			2.920	2.962	MON	14,245	244,198	05/22/2018.	07/12/2021.
63940U	AA	2	NAVSL 2018-DA A1			4	1FE	10,760,526	99.747	10,733,302	10,760,526	10,733,074		(28,809)			2.065	2.529	MON	10,495	281,562	10/18/2018.	12/15/2059.
63941C	AA	1	NAVSL 2019-D A1			4	1FE	25,287,015	99.824	25,255,079	25,299,607	25,253,533		(33,482)			2.165	2.359	MON	25,870	300,871	06/19/2019.	12/15/2059.
63941N	AA	7	NAVSL 2018-4A A1			4	1FE	7,729,570	99.778	7,712,411	7,729,570	7,712,266		(20,535)			2.042	2.508	MON	3,069	197,487	09/10/2018.	06/27/2067.
65479J	AB	9	NAROT 2019-C A2A			4	1FE	39,999,616	100.052	40,020,800	40,000,000	39,999,656		40			1.970	1.979	MON	35,022	113,822	10/16/2019.	09/15/2022.
78442G	PB	6	SLMA 2005-3 A5			4	1FE	2,807,047	99.925	2,807,135	2,809,242	2,802,159		(9,724)			2.030	2.582	JAJO	10,770	74,556	06/25/2018.	10/25/2024.
78449Q	AA	5	SMB 2018-C A1			4	1FE	3,286,302	99.953	3,284,757	3,286,302	3,281,599		(6,727)			2.065	2.570	MON	3,205	85,990	09/12/2018.	09/15/2025.
78449T	AA	9	SMB 2019-A A1			4	1FE	10,069,660	99.937	10,063,316	10,069,660	10,050,841		(18,819)			2.115	2.463	MON	10,059	200,744	03/05/2019.	02/16/2026.
80284N	AA	6	SRT 2019-C A1			4	1FE	14,530,604	100.002	14,530,894	14,530,604	14,530,604					1.981	1.992	MON	9,595	51,971	10/09/2019.	10/20/2020.
80284Y	AF	1	SDART 2017-3 C			4	1FE	20,600,575	100.318	20,611,336	20,546,000	20,573,999		(26,576)			2.760	2.461	MON	25,203	236,279	07/25/2019.	12/15/2022.
80286H	AA	7	SDART 2019-3 A1			4	1FE	4,565,853	100.008	4,566,219	4,565,853	4,565,853					2.208	2.232	MON	4,762	32,771	08/13/2019.	08/17/2020.
87342R	AD	6	BELL 2018-1 A2I			4	2FE	49,500,000	102.318	50,647,410	49,500,000	49,493,607		(7,386)			4.318	4.345	FMAN	213,741	2,119,598	11/14/2018.	11/25/2048.
89389J	AA	0	TFET 2019-1 A1			4	1FE	28,830,619	100.017	28,835,520	28,830,619	28,830,619					2.003	2.001	MON	14,436	109,074	10/08/2019.	10/23/2020.
92348N	AC	1	VZOT 2017-1A C			4	1FE	6,699,039	100.196	6,713,132	6,700,000	6,699,556		(278)			2.650	2.674	MON	5,425	177,550	03/07/2017.	09/20/2021.
92868L	AB	7	VALET 2018-1 A2A			4	1FE	10,449,252	100.181	10,468,251	10,449,337	10,449,319		(539)			2.810	2.827	MON	8,972	293,626	06/27/2018.	07/20/2021.
92868L	AD	3	VALET 2018-1 A3			4	1FE	39,994,228	101.143	40,457,200	40,000,000	39,997,442		(17)			3.020	3.045	MON	36,911	1,208,000	06/27/2018.	11/21/2022.
92888B	AA	7	VFET 2019-2A A1			4	1FE	45,003,743	99.999	45,003,293	45,003,743	45,003,743					1.891	1.751	MON	40,195	78,024	11/05/2019.	11/16/2020.
92888C	AC	1	VFET 2018-1A A3			4	1FE	22,888,130	100.248	22,876,976	22,820,382	22,880,082		(8,047)			2.540	2.115	MON	25,762	48,302	11/13/2019.	02/15/2022.
95058X	AC	2	WEN 2015-1A A23			4	2FE	6,953,485	101.976	6,917,937	6,783,888	6,948,610		(4,875)			4.497	4.006	MJSD	13,559	76,267	10/18/2019.	06/15/2045.
95058X	AG	3	WEN 2019-1A A2I			4	2FE	27,113,750	101.993	27,654,127	27,113,750	27,113,750					3.783	3.801	MJSD	45,587	481,514	06/13/2019.	06/15/2049.
96328D	BL	7	WHLS 2019-1A A1			4	1FE	14,467,110	100.066	14,476,658	14,467,110	14,467,110					2.367	2.386	MON	11,415	168,364	06/18/2019.	06/22/2020.
98162R	AA	6	WOART 2019-C A1			4	1FE	39,907,379	99.994	39,904,984	39,907,379	39,907,379					1.905	1.926	MON	35,896	67,569	11/05/2019.	11/16/2020.
380881	CP	5	GCCT 2015-2A A		A	4	1FE	12,475,098	100.012	12,501,500	12,500,000	12,489,831		14,734			2.020	2.314	MON	11,222	105,207	07/25/2019.	04/15/2022.

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 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
380881	EK	4	GCCT 2018-1A A.....	.....	A	4	1FE	30,498,545	...100.682	30,501,612	30,295,000	30,484,980	.....	.....(13,564)	.....	.....	.....	.....2.620	2.018	MON...	35,277	66,143	12/02/2019.	01/15/2023.
576339	BF	1	MCCT 2017-1A A.....	.....	A	4	1FE	27,461,048	...99.820	27,425,545	27,475,000	27,473,586	.....	.....12,539	.....	.....	.....	.....2.260	2.364	MON...	17,248	310,466	06/27/2019.	07/21/2021.
81378T	AB	6	SSTRT 2018-2A A2A.....	.....	A	4	1FE	8,995,552	...100.135	9,007,696	8,995,552	8,995,552	.....	.....	.....	.....	.....	.....3.060	3.080	MON...	4,588	275,263	10/24/2018.	02/25/2021.
81379J	AE	1	SSTRT 2017-1A A4.....	.....	A	4	1FE	13,003,753	...100.039	13,001,714	12,996,645	13,002,828	.....	.....(924)	.....	.....	.....	.....2.209	2.068	MON...	4,785	23,924	11/25/2019.	06/25/2021.
89621A	AD	1	TCCT 2018-1A A.....	.....	A	4	1FE	30,003,516	...100.020	30,006,000	30,000,000	29,996,957	.....	.....(6,559)	.....	.....	.....	.....2.042	2.041	MON...	10,210	223,190	09/19/2019.	02/27/2023.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								1,535,744,609	XXX	1,542,064,975	1,536,869,935	1,536,945,291	0	553,521	0	0	XXX	XXX	XXX	2,380,515	...20,798,956	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....								4,254,926,489	XXX	4,310,308,774	4,246,185,130	4,255,205,191	2,324,501	(1,561,913)	0	0	XXX	XXX	XXX	16,650,716	...90,638,217	XXX	XXX
Totals																								
7699999.	Total - Issuer Obligations.....								3,338,577,887	XXX	3,378,448,408	3,323,686,887	3,338,671,548	6,056,401	(1,447,421)	0	0	XXX	XXX	XXX	19,348,648	...46,691,611	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....								230,477,292	XXX	234,800,641	233,557,194	234,927,060	8,009	587,296	0	0	XXX	XXX	XXX	394,757	5,464,130	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....								1,257,723,927	XXX	1,255,603,000	1,181,649,289	1,245,654,458	(77,251)	(7,012,528)	0	0	XXX	XXX	XXX	3,729,080	...31,374,491	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....								1,535,744,609	XXX	1,542,064,975	1,536,869,935	1,536,945,291	0	553,521	0	0	XXX	XXX	XXX	2,380,515	...20,798,956	XXX	XXX
8399999.	Grand Total - Bonds.....								6,362,523,715	XXX	6,410,917,024	6,275,763,305	6,356,198,357	5,987,159	(7,319,132)	0	0	XXX	XXX	XXX	25,853,000	..104,329,188	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) Perpetual Preferred																							
060505	EL	4	BANK OF AMERICA CORP.....	.....	...	5,000,000.000	1.00	.....	.....5,675,000	1.135	5,675,000	5,556,250	61,389	162,500	.....	.....	.....118,750	.....	.....	.....118,750	.....	2FE.....	08/05/2019.
857477	AQ	6	STATE STREET CORP.....	.....	...	2,000,000.000	1.00	.....	.....2,050,960	1.025	2,050,960	2,037,500	30,917	52,500	.....	.....	.....13,460	.....	.....	.....13,460	.....	2FE.....	08/20/2019.
55336V	AU	4	MPLX LP.....	.....	...	25,150,000.000	1.00	0.998	25,338,625	1.008	25,338,625	25,112,125	653,201	.....	.....	.....	.....226,500	.....	.....	.....226,500	.....	3FE.....	10/02/2019.
949746	RN	3	WELLS FARGO & CO.....	.....	...	14,000,000.000	1.00	.....	.....15,575,000	1.113	15,575,000	15,298,500	36,556	411,250	.....	.....	.....276,500	.....	.....	.....276,500	.....	2FE.....	08/15/2019.
225401	AJ	7	CREDIT SUISSE GROUP AG.....	.....	D	10,000,000.000	1.00	1.000	10,943,500	1.094	10,943,500	10,000,000	341,667	752,083	.....	.....	.....1,193,500	.....	.....	.....1,193,500	.....	3FE.....	07/09/2018.
225401	AK	4	CREDIT SUISSE GROUP AG.....	.....	D	20,000,000.000	1.00	0.994	22,325,000	1.116	22,325,000	19,887,500	439,028	1,450,000	.....	.....	.....3,458,000	.....	.....	.....3,458,000	.....	3FE.....	10/24/2018.
90352J	AF	0	UBS GROUP FUNDING.....	.....	D	23,000,000.000	1.00	1.000	25,127,500	1.093	25,127,500	23,000,000	675,306	805,000	.....	.....	.....2,127,500	.....	.....	.....2,127,500	.....	3FE.....	01/28/2019.
H4209U	AP	1	UBS GROUP FUNDING.....	.....	D	15,000,000.000	1.00	1.019	17,137,500	1.143	17,137,500	15,279,000	910,000	1,050,000	.....	.....	.....1,875,000	.....	.....	.....1,875,000	.....	3FE.....	12/17/2018.
8499999.	Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....			.....	...	.....	.....	.....	.....124,173,085	XXX	124,173,085	116,170,875	3,148,064	4,683,333	0	.....	.....9,289,210	0	0	9,289,210	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																							
744320	AL	6	PRUDENTIAL FINANCIAL INC.....	.....	...	18,749,000.000	1.00	.....	.....19,332,356	1.075	20,155,175	19,747,401	324,332	1,101,504	.....	.....	.....(198,507)	.....	.....	.....(198,507)	.....	2FE.....	11/15/2018.
744320	AM	4	PRUDENTIAL FINANCIAL INC.....	.....	...	18,960,000.000	1.00	.....	.....19,753,565	1.075	20,382,000	20,198,350	47,400	1,066,500	.....	.....	.....(210,105)	.....	.....	.....(210,105)	.....	2FE.....	10/25/2018.
29250N	AW	5	ENBRIDGE INC.....	.....	A	22,154,000.000	1.00	.....	.....21,549,666	1.085	24,028,007	21,484,783	461,542	1,290,875	.....	.....	.....53,455	.....	.....	.....53,455	.....	2FE.....	04/29/2019.
89356B	AB	4	TRANSCANADA TRUST.....	.....	A	26,770,000.000	1.00	.....	.....26,581,614	1.076	28,812,551	26,564,244	594,145	1,572,738	.....	.....	.....21,239	.....	.....	.....21,239	.....	2FE.....	12/27/2018.
29250N	47	7	ENBRIDGE INC.....	.....	A	400,000.000	25.00	.....	.....10,000,000	27.580	11,032,000	10,000,000	159,360	637,440	.....	.....	.....	.....	.....	.....0	.....	2FE.....	04/05/2018.
8599999.	Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....			.....	...	.....	.....	.....	.....97,217,201	XXX	104,409,733	97,994,778	1,586,779	5,669,057	0	.....	.....0	(333,918)	0	(333,918)	0	XXX	XXX
8999999.	Total - Preferred Stocks.....			.....	...	.....	.....	.....	.....221,390,286	XXX	228,582,818	214,165,653	4,734,843	10,352,390	0	.....	.....9,289,210	(333,918)	0	8,955,292	0	XXX	XXX

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	Description			Code	Foreign		Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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.....	.....	.....	7,100,000	548,475	77,250	548,475	203,583		4,473		153,218		153,218	11/03/2009	
00164V	10	3	AMC NETWORKS INC A.....	.....	.....	4,450,000	175,775	39,500	175,775	69,765				(68,441)		(68,441)	07/01/2011	
00287Y	10	9	ABBVIE INC.....	.....	.....	6,300,000	557,802	88,540	557,802	404,881		26,964		(22,995)		(22,995)	09/26/2016	
003654	10	0	ABIOMED INC.....	.....	.....	5,100,000	870,009	170,590	870,009	742,093				(787,695)		(787,695)	06/19/2017	
00507V	10	9	ACTIVISION BLIZZARD INC.....	.....	.....	40,200,000	2,388,684	59,420	2,388,684	1,593,376		14,874		516,570		516,570	09/26/2017	
00724F	10	1	ADOBE INC.....	.....	.....	12,100,000	3,990,701	329,810	3,990,701	333,395				1,253,197		1,253,197	11/03/2009	
00751Y	10	6	ADVANCE AUTO PARTS.....	.....	.....	6,700,000	1,073,072	160,160	1,073,072	256,096		402	1,608	18,090		18,090	11/03/2009	
00773T	10	1	ADVANSIX INC.....	.....	.....	1,012,000	20,200	19,960	20,200	5,179				(4,433)		(4,433)	10/03/2016	
007903	10	7	ADVANCED MICRO DEVICES.....	.....	.....	7,400,000	339,364	45,860	339,364	175,571				163,793		163,793	03/13/2019	
008252	10	8	AFFILIATED MANAGERS GROUP.....	.....	.....	6,950,000	588,943	84,740	588,943	199,788		8,896		(88,265)		(88,265)	03/20/2003	
00846U	10	1	AGILENT TECHNOLOGIES INC.....	.....	.....	27,400,000	2,337,494	85,310	2,337,494	479,991		4,932	17,974	489,090		489,090	12/21/2011	
009158	10	6	AIR PRODUCTS & CHEMICALS INC.....	.....	.....	5,700,000	1,339,443	234,990	1,339,443	738,017		6,612	26,106	427,158		427,158	10/26/2015	
00971T	10	1	AKAMAI TECHNOLOGIES.....	.....	.....	12,600,000	1,088,388	86,380	1,088,388	282,699				318,780		318,780	11/03/2009	
015351	10	9	ALEXION PHARMACEUTICALS INC.....	.....	.....	11,200,000	1,211,280	108,150	1,211,280	246,842				120,848		120,848	11/03/2009	
017175	10	0	ALLEGHANY CORP.....	.....	.....	1,501,000	1,200,155	799,570	1,200,155	412,410				264,551		264,551	03/06/2012	
018581	10	8	ALLIANCE DATA SYSTEMS CORP.....	.....	.....	9,400,000	1,054,680	112,200	1,054,680	1,414,491		23,688		(356,072)		(356,072)	03/24/2016	
020002	10	1	ALLSTATE CORP.....	.....	.....	20,300,000	2,282,735	112,450	2,282,735	601,972		10,150	39,788	605,346		605,346	11/03/2009	
02079K	10	7	ALPHABET C.....	.....	.....	8,101,000	10,831,199	1,337,020	10,831,199	4,672,739				2,441,722		2,441,722	10/26/2015	
02079K	30	5	ALPHABET A.....	.....	.....	14,500,000	19,421,155	1,339,390	19,421,155	9,677,923				4,269,235		4,269,235	10/26/2015	
02208R	10	6	ALTRA INDUSTRIAL MOTION CORP.....	.....	.....	318,000	11,515	36,210	11,515	1,173		54	216	3,517		3,517	09/26/2018	
02209S	10	3	ALTRIA GROUP INC.....	.....	.....	118,400,000	5,909,344	49,910	5,909,344	1,317,293		99,456	383,616	61,568		61,568	11/03/2009	
023135	10	6	AMAZON.COM INC.....	.....	.....	13,300,000	24,576,272	1,847,840	24,576,272	5,123,890				4,600,071		4,600,071	06/22/2016	
023608	10	2	AMEREN CORPORATION.....	.....	.....	18,200,000	1,397,760	76,800	1,397,760	435,486			34,944	210,574		210,574	11/03/2009	
025537	10	1	AMERICAN ELECTRIC POWER.....	.....	.....	34,400,000	3,251,144	94,510	3,251,144	1,054,639			93,224	680,088		680,088	11/03/2009	
03027X	10	0	AMERICAN TOWER CORP.....	.....	.....	19,600,000	4,504,472	229,820	4,504,472	595,048		19,796	70,756	1,403,948		1,403,948	06/22/2006	
03064D	10	8	AMERICOLD REALTY TRUST.....	.....	.....	3,450,000	120,957	35,060	120,957	114,790		690	690	6,167		6,167	07/26/2019	
03073E	10	5	AMERISOURCEBERGEN CORP CLASS A.....	.....	.....	21,900,000	1,861,938	85,020	1,861,938	506,481			35,040	232,578		232,578	11/03/2009	
03076C	10	6	AMERIPRISE FINANCIAL INC.....	.....	.....	29,660,000	4,940,763	166,580	4,940,763	1,197,509			113,005	1,845,149		1,845,149	12/21/2011	
031100	10	0	AMETEK INC.....	.....	.....	15,975,000	1,593,347	99,740	1,593,347	249,644			8,946	511,839		511,839	11/03/2009	
031162	10	0	AMGEN INC.....	.....	.....	32,500,000	7,834,775	241,070	7,834,775	2,336,091			188,500	1,508,000		1,508,000	10/26/2015	
031652	10	0	AMKOR TECHNOLOGY INC.....	.....	.....	32,000,000	416,000	13,000	416,000	123,843				206,080		206,080	09/17/2004	
032095	10	1	AMPHENOL CORP CLASS A.....	.....	.....	25,000,000	2,705,750	108,230	2,705,750	439,732		6,250	23,500	680,250		680,250	11/03/2009	
032654	10	5	ANALOG DEVICES INC.....	.....	.....	22,101,000	2,626,483	118,840	2,626,483	806,673			47,738	729,554		729,554	03/13/2017	
035710	40	9	ANNALY CAPITAL MGMT INC.....	.....	.....	50,000,000	471,000	9,420	471,000	487,790		12,500		(16,790)		(16,790)	12/26/2019	
036752	10	3	ANTHEM INC.....	.....	.....	15,840,000	4,784,155	302,030	4,784,155	561,211			50,688	624,096		624,096	12/01/2004	
037411	10	5	APACHE CORP.....	.....	.....	12,000,000	307,080	25,590	307,080	315,167				(8,087)		(8,087)	12/26/2019	
03748R	75	4	APARTMENT INVT & MGMT CO -A.....	.....	.....	16,407,000	847,422	51,650	847,422	396,052			51,384	102,643		102,643	03/22/2019	
03755L	10	4	APERGY CORP.....	.....	.....	54,900,000	1,854,522	33,780	1,854,522	967,519				367,830		367,830	05/09/2018	
037833	10	0	APPLE COMPUTER INC.....	.....	.....	211,225,000	62,026,221	293,650	62,026,221	6,545,189			642,124	28,707,590		28,707,590	12/21/2011	
038222	10	5	APPLIED MATERIALS INC.....	.....	.....	57,800,000	3,528,112	61,040	3,528,112	1,493,298			47,974	1,635,740		1,635,740	09/26/2017	
039483	10	2	ARCHER-DANIELS-MIDLAND CO.....	.....	.....	8,400,000	389,340	46,350	389,340	267,327			11,760	45,192		45,192	11/03/2009	

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

E12.1

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		
					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
042735	10	0	ARROW ELECTRONICS INC.....				25,600.000	2,169,344	84.740	2,169,344	319,488				404,224		404,224		12/18/2002	
044186	10	4	ASHLAND GLOBAL HLGS INC.....				5,600.000	428,568	76.530	428,568	95,847		6,020		31,192		31,192		11/03/2009	
04621X	10	8	ASSURANT INC.....				8,600.000	1,127,288	131.080	1,127,288	258,713		20,898		358,104		358,104		11/03/2009	
053015	10	3	AUTOMATIC DATA PROCESSING.....				15,700.000	2,676,850	170.500	2,676,850	556,448	14,287	49,612		618,266		618,266		11/03/2009	
053484	10	1	AVALONBAY COMMUNITIES INC.....				11,058.000	2,318,863	209.700	2,318,863	389,406	16,808	66,680		394,218		394,218		03/20/2003	
053611	10	9	AVERY DENNISON CORP.....				3,300.000	431,706	130.820	431,706	191,192		7,458		135,267		135,267		08/24/2015	
053807	10	3	AVNET INC.....				30,400.000	1,290,176	42.440	1,290,176	348,080		24,928		192,736		192,736		12/18/2002	
05605H	10	0	BWX TECHNOLOGIES INC.....				6,100.000	378,688	62.080	378,688	95,427		4,148		145,485		145,485		08/02/2010	
058498	10	6	BALL CORP.....				5,600.000	362,152	64.670	362,152	37,800		3,080		104,664		104,664		09/25/2003	
060505	10	4	BANK OF AMERICA CORP.....				405,500.000	14,281,710	35.220	14,281,710	3,834,427		267,630		4,290,190		4,290,190		03/26/2012	
071813	10	9	BAXTER INTERNATIONAL INC.....				189,520.000	15,847,662	83.620	15,847,662	5,505,694	41,694	155,406		3,373,456		3,373,456		10/15/2014	
075887	10	9	BECTON DICKINSON & CO.....				14,153.000	3,849,191	271.970	3,849,191	2,090,933		43,874		660,237		660,237		12/29/2017	
084423	10	2	WR BERKLEY CORP.....				22,650.000	1,565,115	69.100	1,565,115	373,788		38,052		449,074		449,074		04/03/2019	
084670	70	2	BERKSHIRE HATHAWAY INC.....				91,700.000	20,770,050	226.500	20,770,050	7,220,767				2,046,744		2,046,744		12/21/2011	
09062X	10	3	BIOGEN INC.....				11,200.000	3,323,376	296.730	3,323,376	458,226				(46,928)		(46,928)		11/03/2009	
09215C	10	5	BLACK KNIGHT INC.....				841.000	54,228	64.480	54,228	20,223				16,332		16,332		10/02/2017	
097023	10	5	BOEING CO.....				49,200.000	16,027,392	325.760	16,027,392	1,526,009		404,424		160,392		160,392		11/03/2009	
09857L	10	8	BOOKING HOLDINGS INC.....				4,100.000	8,420,293	2,053.730	8,420,293	1,422,469				1,358,371		1,358,371		10/26/2015	
099724	10	6	BORGWARNER INC.....				46,600.000	2,021,508	43.380	2,021,508	273,975		31,688		402,624		402,624		03/20/2003	
101121	10	1	BOSTON PROPERTIES INC.....				8,100.000	1,116,666	137.860	1,116,666	329,151	7,938	30,780		205,011		205,011		03/31/2003	
101137	10	7	BOSTON SCIENTIFIC CORP.....				17,800.000	804,916	45.220	804,916	283,867				175,864		175,864		08/24/2015	
110122	10	8	BRISTOL-MYERS SQUIBB CO.....				107,601.000	6,906,908	64.190	6,906,908	3,898,863		103,158		1,115,787		1,115,787		11/21/2019	
11135F	10	1	BROADCOM INC.....				12,696.000	4,012,190	316.020	4,012,190	1,395,165		142,195		783,851		783,851		04/05/2018	
12504L	10	9	CBRE GROUP INC.....				14,000.000	858,060	61.290	858,060	213,714				297,500		297,500		12/21/2011	
12508E	10	1	CDK GLOBAL INC.....				5,233.000	286,140	54.680	286,140	77,844		3,140		35,584		35,584		10/01/2014	
125269	10	0	CF INDUSTRIES HOLDINGS INC.....				24,930.000	1,190,158	47.740	1,190,158	421,891		29,916		105,454		105,454		04/16/2010	
125523	10	0	CIGNA CORP.....				24,899.000	5,091,597	204.490	5,091,597	1,058,732		996		362,778		362,778		12/21/2018	
126408	10	3	CSX CORPORATION.....				33,300.000	2,409,588	72.360	2,409,588	507,221		31,968		340,659		340,659		11/03/2009	
126650	10	0	CVS HEALTH CORP.....				121,956.000	9,060,111	74.290	9,060,111	3,460,251		243,912		1,069,554		1,069,554		11/29/2018	
12685J	10	5	CABLE ONE INC.....				1,400.000	2,083,858	1,488.470	2,083,858	490,872		11,900		935,718		935,718		07/01/2015	
127097	10	3	CABOT OIL & GAS CORP.....				17,400.000	302,934	17.410	302,934	171,012		6,090		(85,956)		(85,956)		11/03/2009	
13057Q	20	6	CALIFORNIA RESOURCES COR.....				404.000	3,648	9.030	3,648	1,164				(3,236)		(3,236)		12/01/2016	
134429	10	9	CAMPBELL SOUP CO.....				16,200.000	800,604	49.420	800,604	352,906		22,680		266,166		266,166		03/20/2003	
13765N	10	7	CANNAE HOLDINGS INC.....				914.000	33,992	37.190	33,992	10,292				18,344		18,344		11/20/2017	
14040H	10	5	CAPITAL ONE FINANCIAL CORP.....				25,700.000	2,644,787	102.910	2,644,787	953,840		41,120		702,124		702,124		11/03/2009	
14149Y	10	8	CARDINAL HEALTH INC.....				26,100.000	1,320,138	50.580	1,320,138	709,239	12,557	49,976		156,078		156,078		11/03/2009	
143130	10	2	CARMAX.....				29,886.000	2,620,106	87.670	2,620,106	216,243				745,357		745,357		03/20/2003	
14575E	10	5	CARS.COM INC.....				5,600.000	68,432	12.220	68,432	49,752				(51,968)		(51,968)		06/01/2017	
149123	10	1	CATERPILLAR INC.....				43,600.000	6,438,848	147.680	6,438,848	1,267,824		164,808		898,596		898,596		11/03/2009	
156782	10	4	CERNER CORP.....				6,400.000	469,696	73.390	469,696	122,072	1,152	2,304		134,080		134,080		11/03/2009	
16119P	10	8	CHARTER COMMUNICATIONS INC A.....				15,861.000	7,693,854	485.080	7,693,854	2,348,080				3,173,945		3,173,945		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.....		.....	...	112,260,000	13,528,453	120.510	13,528,453	8,056,782		534,358		1,315,687		1,315,687		06/25/2013.	.....
171340	10	2	CHURCH & DWIGHT INC.....		.....	...	28,800,000	2,025,792	70.340	2,025,792	412,262		26,208		131,904		131,904		11/03/2009.	.....
17275R	10	2	CISCO SYSTEMS INC.....		.....	...	76,300,000	3,659,348	47.960	3,659,348	1,945,574		105,294		353,269		353,269		08/24/2015.	.....
172908	10	5	CINTAS CORP.....		.....	...	9,600,000	2,583,168	269.080	2,583,168	268,332		24,480		970,464		970,464		11/03/2009.	.....
177376	10	0	CITRIX SYSTEMS INC.....		.....	...	22,200,000	2,461,980	110.900	2,461,980	232,385		31,080		187,368		187,368		12/18/2002.	.....
189054	10	9	CLOROX COMPANY.....		.....	...	5,700,000	875,178	153.540	875,178	333,950		23,028		(3,420)		(3,420)		11/03/2009.	.....
191216	10	0	COCA-COLA CO.....		.....	...	128,400,000	7,106,940	55.350	7,106,940	3,405,418		205,440		1,027,200		1,027,200		11/03/2009.	.....
192446	10	2	COGNIZANT TECH SOLUTIONS-A.....		.....	...	42,400,000	2,629,648	62.020	2,629,648	882,615		33,920		(61,904)		(61,904)		11/03/2009.	.....
194162	10	3	COLGATE-PALMOLIVE CO.....		.....	...	30,400,000	2,092,736	68.840	2,092,736	1,180,158		51,984		283,328		283,328		11/03/2009.	.....
19626G	10	8	COLONY NORTHSTAR INC A.....		.....	...	122,300,000	580,925	4.750	580,925	650,636	13,453	40,359		(69,711)	514	(70,225)		01/07/2019.	.....
20030N	10	1	COMCAST CORP.....		.....	...	279,374,000	12,563,449	44.970	12,563,449	2,188,905		229,087		3,050,764		3,050,764		12/15/2009.	.....
200340	10	7	COMERICA INC.....		.....	...	19,300,000	1,384,775	71.750	1,384,775	483,753	12,931	50,373		59,058		59,058		12/21/2011.	.....
201723	10	3	COMMERCIAL METALS CO.....		.....	...	100,000	2,227	22.270	2,227	1,393		48		625		625		12/21/2011.	.....
20825C	10	4	CONOCOPHILLIPS.....		.....	...	79,877,000	5,194,401	65.030	5,194,401	2,363,784		106,636		214,070		214,070		11/03/2009.	.....
209115	10	4	CONSOLIDATED EDISON INC.....		.....	...	19,900,000	1,800,353	90.470	1,800,353	810,404		58,904		278,799		278,799		11/03/2009.	.....
21036P	10	8	CONSTELLATION BRANDS INC.....		.....	...	19,800,000	3,757,050	189.750	3,757,050	1,018,384		59,202		572,814		572,814		10/26/2015.	.....
217204	10	6	COPART INC.....		.....	...	6,400,000	582,016	90.940	582,016	108,140				276,224		276,224		08/24/2015.	.....
22002T	10	8	CORPORATE OFFICE PROPERTIES.....		.....	...	95,900,000	2,817,542	29.380	2,817,542	2,055,125	26,373	105,490		800,765		800,765		09/30/2015.	.....
22052L	10	4	CORTEVA INC.....		.....	...	21,999,000	650,290	29.560	650,290	344,047		5,720		306,244		306,244		06/01/2019.	.....
22160K	10	5	COSTCO WHOLESALE CORP.....		.....	...	17,700,000	5,202,384	293.920	5,202,384	1,914,306		44,604		1,596,717		1,596,717		10/26/2015.	.....
222070	20	3	COTY INC A.....		.....	...	130,200,000	1,464,750	11.250	1,464,750	962,595		48,825		502,155	16,275	485,880		01/07/2019.	.....
22410J	10	6	CRACKER BARREL OLD COUNTRY STO.....		.....	...	100,000	15,374	153.740	15,374	2,684		810		(612)		(612)		03/20/2003.	.....
22662X	10	0	CRIMSON WINE GROUP LTD.....		.....	...	2,740,000	20,276	7.400	20,276	16,777				(1,165)		(1,165)		02/26/2013.	.....
22822V	10	1	CROWN CASTLE INTL CORP.....		.....	...	21,300,000	3,027,795	142.150	3,027,795	546,464		97,448		713,976		713,976		12/21/2005.	.....
229899	10	9	CULLEN/FROST BANKERS INC.....		.....	...	3,600,000	352,008	97.780	352,008	218,990		10,080		35,424		35,424		08/25/2015.	.....
235851	10	2	DANAHER CORP.....		.....	...	12,400,000	1,903,152	153.480	1,903,152	158,306	2,108	8,308		624,464		624,464		03/20/2003.	.....
237194	10	5	DARDEN RESTAURANTS INC.....		.....	...	13,250,000	1,444,383	109.010	1,444,383	207,566		43,195		121,238		121,238		09/25/2001.	.....
244199	10	5	DEERE & CO.....		.....	...	7,300,000	1,264,798	173.260	1,264,798	344,089	5,548	22,192		175,857		175,857		11/03/2009.	.....
24703L	20	2	DELL TECHNOLOGIES INC.....		.....	...	2,931,000	150,624	51.390	150,624	130,723				7,386		7,386		12/28/2018.	.....
24906P	10	9	DENTSPLY SIRONA INC.....		.....	...	27,700,000	1,567,543	56.590	1,567,543	403,214	2,770	10,041		536,826		536,826		07/27/2001.	.....
254687	10	6	DISNEY WALT CO.....		.....	...	93,311,000	13,495,570	144.630	13,495,570	2,191,442	82,114	141,795		5,531,979		5,531,979		03/20/2019.	.....
254709	10	8	DISCOVER FINANCIAL.....		.....	...	29,900,000	2,536,118	84.820	2,536,118	422,556		50,232		772,616		772,616		11/03/2009.	.....
25470F	30	2	DISCOVERY COMMUNICATIONS C.....		.....	...	30,934,000	943,178	30.490	943,178	200,714				229,221		229,221		09/18/2008.	.....
25470M	10	9	DISH NETWORK CORP.....		.....	...	18,774,000	665,914	35.470	665,914	338,120				210,200		210,200		12/05/2019.	.....
25659T	10	7	DOLBY LABORATORIES INC A.....		.....	...	7,400,000	509,120	68.800	509,120	229,088		5,846		51,504		51,504		12/21/2011.	.....
25746U	10	9	DOMINION ENERGY INC.....		.....	...	37,569,000	3,111,465	82.820	3,111,465	1,497,731		137,878		644,230		644,230		01/02/2019.	.....
25754A	20	1	DOMINO'S PIZZA INC.....		.....	...	6,100,000	1,792,058	293.780	1,792,058	786,852		15,860		279,319		279,319		03/24/2016.	.....
257559	20	3	DOMTAR CORP.....		.....	...	18,902,000	722,812	38.240	722,812	107,741	8,600	33,646		58,785		58,785		12/23/2005.	.....
260003	10	8	DOVER CORP.....		.....	...	109,800,000	12,655,548	115.260	12,655,548	4,050,186		213,012		4,865,238		4,865,238		09/01/2018.	.....
260557	10	3	DOW INC.....		.....	...	21,999,000	1,204,005	54.730	1,204,005	569,314		46,198		634,692		634,692		04/02/2019.	.....
26441C	20	4	DUKE ENERGY CORP.....		.....	...	30,266,000	2,760,562	91.210	2,760,562	1,358,990		113,346		148,606		148,606		07/03/2012.	.....
26614N	10	2	DUPONT DE NEMOURS INC.....		.....	...	21,999,000	1,412,336	64.200	1,412,336	823,952		24,639		(261,603)		(261,603)		09/01/2017.	.....

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
26875P	10	1	EOG RESOURCES INC.....		.....	...	34,600.000	2,898,096	83.760	2,898,096	2,283,258		35,119		(119,370)		(119,370)		10/26/2015	.....
26884L	10	9	EQT CORP.....		.....	...	14,400.000	156,960	10.900	156,960	142,153		1,728		(115,056)		(115,056)		07/27/2001	.....
26969P	10	8	EAGLE MATLS INC CLASS A.....		.....	...	3,500.000	317,310	90.660	317,310	267,536	350	1,400		103,705		103,705		08/24/2015	.....
27579R	10	4	EAST WEST BANCORP INC.....		.....	...	16,100.000	784,070	48.700	784,070	310,014		16,986		83,237		83,237		12/21/2010	.....
278642	10	3	EBAY INC.....		.....	...	52,900.000	1,910,219	36.110	1,910,219	498,245		29,624		425,316		425,316		11/03/2009	.....
278768	10	6	ECHOSTAR HOLDING CORP.....		.....	...	6,420.000	278,050	43.310	278,050	69,908				87,084		87,084		01/02/2008	.....
28176E	10	8	EDWARDS LIFESCIENCES CORP.....		.....	...	24,200.000	5,645,618	233.290	5,645,618	552,132				1,938,904		1,938,904		12/21/2011	.....
28414H	10	3	ELANCO ANIMAL HEALTH INC.....		.....	...	2,815.000	82,902	29.450	82,902	20,925				61,976		61,976		03/08/2019	.....
285512	10	9	ELECTRONIC ARTS INC.....		.....	...	100.000	10,751	107.510	10,751	1,665				2,860		2,860		12/15/2009	.....
291011	10	4	EMERSON ELECTRIC CO.....		.....	...	30,600.000	2,333,556	76.260	2,333,556	1,227,452		60,282		505,206		505,206		12/15/2009	.....
293639	10	0	ENTERCOM COMMUNICATIONS CORP.....		.....	...	8,366.000	38,818	4.640	38,818	10,964		1,841		(8,952)		(8,952)		11/17/2017	.....
29444U	70	0	EQUINIX INC.....		.....	...	5,046.000	2,945,350	583.700	2,945,350	541,239		49,653		1,166,332		1,166,332		11/10/2015	.....
294600	10	1	EQUITRANS MIDSTREAM CORP.....		.....	...	93,620.000	1,250,763	13.360	1,250,763	1,250,763		94,165		(111,637)	577,281	(688,918)		06/24/2019	.....
294628	10	2	EQUITY COMMONWEALTH.....		.....	...	27,000.000	886,410	32.830	886,410	445,541		94,500		76,140		76,140		12/21/2011	.....
29476L	10	7	EQUITY RESIDENTIAL.....		.....	...	25,300.000	2,047,276	80.920	2,047,276	667,406	14,358	56,735		377,223		377,223		11/03/2009	.....
297178	10	5	ESSEX PROPERTY TRUST INC.....		.....	...	17,300.000	5,204,878	300.860	5,204,878	2,388,742	33,735	133,383		962,745		962,745		06/25/2013	.....
30034W	10	6	EVERGY INC.....		.....	...	8,057.000	524,430	65.090	524,430	304,501		15,550		67,034		67,034		06/05/2018	.....
30040W	10	8	EVERSOURCE ENERGY.....		.....	...	36,440.000	3,099,951	85.070	3,099,951	771,863		77,982		729,893		729,893		04/10/2012	.....
30212P	30	3	EXPEDIA GROUP INC.....		.....	...	7,898.000	854,090	108.140	854,090	162,465		9,563		94,870		94,870		07/29/2019	.....
30231G	10	2	EXXON MOBILE CORP.....		.....	...	10,434.000	728,085	69.780	728,085	691,541		35,789		16,590		16,590		06/28/2010	.....
302491	30	3	FMC CORP.....		.....	...	9,200.000	918,344	99.820	918,344	206,673	4,048	14,720		328,687		328,687		11/03/2009	.....
30303M	10	2	FACEBOOK INC A.....		.....	...	126,700.000	26,005,175	205.250	26,005,175	6,354,063				9,396,072		9,396,072		08/24/2015	.....
311900	10	4	FASTENAL CO.....		.....	...	23,200.000	857,240	36.950	857,240	206,925		20,184		250,676		250,676		05/23/2019	.....
313747	20	6	FEDERAL REALTY INVS TRUST.....		.....	...	6,900.000	888,237	128.730	888,237	420,313	7,245	28,359		73,761		73,761		11/03/2009	.....
31428X	10	6	FEDEX CORPORATION.....		.....	...	16,600.000	2,510,086	151.210	2,510,086	2,627,619	10,790	43,160		(167,992)		(167,992)		10/26/2015	.....
31620M	10	6	FIDELITY NATIONAL INFORM.....		.....	...	19,101.000	2,656,758	139.090	2,656,758	136,444		26,741		697,951		697,951		11/10/2006	.....
31620R	30	3	FIDELITY NATIONAL TITLE.....		.....	...	2,745.000	124,486	45.350	124,486	52,509		3,459		38,183		38,183		07/01/2014	.....
316773	10	0	FIFTH THIRD BANCORP.....		.....	...	57,500.000	1,767,550	30.740	1,767,550	521,117	13,800	52,900		414,575		414,575		11/03/2009	.....
31847R	10	2	FIRST AMERICAN FINANCIAL.....		.....	...	8,300.000	484,056	58.320	484,056	110,424		13,944		113,544		113,544		06/02/2010	.....
337738	10	8	FISERV INC.....		.....	...	42,000.000	4,856,460	115.630	4,856,460	482,371				1,769,880		1,769,880		11/03/2009	.....
34354P	10	5	FLOWSERVE CORP.....		.....	...	11,700.000	582,309	49.770	582,309	410,129	2,223	8,892		137,475		137,475		06/23/2011	.....
34959J	10	8	FORTIVE CORPORATION.....		.....	...	6,056.000	462,618	76.390	462,618	49,390		1,696		52,869		52,869		07/05/2016	.....
34964C	10	6	FORTUNE BRANDS HOME & SECURI.....		.....	...	10,900.000	712,206	65.340	712,206	95,986		9,592		298,115		298,115		10/04/2011	.....
35086T	10	9	FOUR CORNERS PROPERTY TRUST.....		.....	...	6,035.000	170,127	28.190	170,127	50,531		6,940		12,010		12,010		03/02/2016	.....
35137L	10	5	FOX CORP.....		.....	...	25,530.000	946,397	37.070	946,397	805,216		11,744		141,181	506,004	(364,823)		03/19/2019	.....
35671D	85	7	FREEPORT-MCMORAN COPPER & GOLD CLASS B.....		.....	...	116,000.000	1,521,920	13.120	1,521,920	957,723		23,200		325,960		325,960		06/22/2016	.....
36164V	30	5	GCI LIBERTY INC A.....		.....	...	5,620.000	398,177	70.850	398,177	55,341				166,858		166,858		03/12/2018	.....
36472T	10	9	GANNETT CO INC.....		.....	...	4,558.000	29,080	6.380	29,080	28,624				456		456		11/20/2019	.....
366505	10	5	GARRETT MOTION INC.....		.....	...	2,530.000	25,275	9.990	25,275	10,058				(5,946)		(5,946)		10/01/2018	.....
369604	10	3	GENERAL ELECTRIC CO.....		.....	...	26,200.000	292,392	11.160	292,392	259,660	262	524		32,732		32,732		03/13/2019	.....
370334	10	4	GENERAL MILLS INC.....			...	28,200.000	1,510,392	53.560	1,510,392	916,184		55,272		412,284		412,284		11/03/2009	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18	
					3	4			7	8		10	11	12	13	14	15	16			
CUSIP Identification			Description		Code	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	
37045V	10	0	GENERAL MOTORS CO.....		.....	...	21,400,000	783,240	36.600	783,240	617,411		32,528		67,410		67,410		09/29/2015	.....	
375558	10	3	GILEAD SCIENCES INC.....		.....	...	55,200,000	3,586,896	64.980	3,586,896	3,483,185		139,104		134,136		134,136		10/26/2015	.....	
384802	10	4	GRAINGER W.W. INC.....		.....	...	9,800,000	3,317,496	338.520	3,317,496	372,811		55,664		550,368		550,368		09/25/2001	.....	
40412C	10	1	HCA HEALTHCARE INC.....		.....	...	8,900,000	1,315,509	147.810	1,315,509	751,884		14,240		207,904		207,904		08/24/2015	.....	
410345	10	2	HANESBRANDS INC.....		.....	...	25,300,000	375,705	14.850	375,705	138,838		15,180		58,696		58,696		11/03/2009	.....	
412822	10	8	HARLEY-DAVIDSON INC.....		.....	...	15,600,000	580,164	37.190	580,164	385,596		23,400		47,892		47,892		11/03/2009	.....	
42225P	50	1	HEALTHCARE TRUST OF AME A.....		.....	...	16,600,000	502,648	30.280	502,648	497,957	5,229			4,691		4,691		12/26/2019	.....	
423452	10	1	HELMERICH & PAYNE.....		.....	...	6,500,000	295,295	45.430	295,295	260,455		18,460		81,559	97,874	(16,315)		10/26/2015	.....	
427866	10	8	THE HERSHEY CO.....		.....	...	11,600,000	1,704,968	146.980	1,704,968	432,405		34,684		461,680		461,680		11/03/2009	.....	
42806J	10	6	HERTZ GLOBAL HOLDINGS INC.....		.....	...	5,368,000	84,546	15.750	84,546	40,191				12,804		12,804		07/10/2019	.....	
436440	10	1	HOLOGIC INC.....		.....	...	10,568,000	551,755	52.210	551,755	155,131				117,410		117,410		11/03/2009	.....	
437076	10	2	HOME DEPOT INC.....		.....	...	67,200,000	14,675,136	218.380	14,675,136	1,677,601		365,568		3,128,832		3,128,832		11/03/2009	.....	
438516	10	6	HONEYWELL INTERNATIONAL INC.....		.....	...	25,300,000	4,478,100	177.000	4,478,100	866,199		85,008		1,135,464		1,135,464		11/03/2009	.....	
440452	10	0	HORMEL FOODS CORP.....		.....	...	46,000,000	2,075,060	45.110	2,075,060	279,303		38,640		111,780		111,780		06/20/2003	.....	
44107P	10	4	HOST HOTELS & RESORTS INC.....			...	40,648,000	754,020	18.550	754,020	403,125	10,162		34,551		76,418		76,418		11/03/2009	
443510	60	7	HUBBELL INC.....		.....	...	8,300,000	1,226,906	147.820	1,226,906	360,623		28,469		402,384		402,384		11/03/2009	.....	
446413	10	6	HUNTINGTON INGALLS INDUST.....		.....	...	3,216,000	806,830	250.880	806,830	89,544		11,610		194,793		194,793		03/31/2011	.....	
447011	10	7	HUNTSMAN CORP.....		.....	...	9,100,000	219,856	24.160	219,856	86,102		5,915		44,317		44,317		12/21/2011	.....	
448579	10	2	HYATT HOTELS CORP - CL A.....		.....	...	3,200,000	287,072	89.710	287,072	122,921		2,432		70,752		70,752		03/23/2010	.....	
44980X	10	9	IPG PHOTONICS CORP.....		.....	...	3,700,000	536,204	144.920	536,204	125,339				117,031		117,031		12/21/2011	.....	
452308	10	9	ILLINOIS TOOL WORKS.....		.....	...	26,900,000	4,832,047	179.630	4,832,047	1,260,370	28,783	109,483		1,424,086		1,424,086		11/03/2009	.....	
452327	10	9	ILLUMINA INC.....		.....	...	11,900,000	3,947,706	331.740	3,947,706	372,491				378,539		378,539		12/21/2011	.....	
45688C	10	7	INGEVITY CORP.....		.....	...	1,300,000	113,594	87.380	113,594	43,900				4,797		4,797		05/16/2016	.....	
458140	10	0	INTEL CORP.....		.....	...	139,800,000	8,367,030	59.850	8,367,030	3,503,038		176,148		1,806,216		1,806,216		10/29/2015	.....	
45841N	10	7	INTERACTIVE BROKERS GRO-CL A.....		.....	...	27,200,000	1,268,064	46.620	1,268,064	407,160		10,880		(218,416)		(218,416)		12/21/2011	.....	
45866F	10	4	INTERCONTINENTALEXCHANGE GROUP.....		.....	...	32,000,000	2,961,600	92.550	2,961,600	702,783		35,200		551,040		551,040		12/21/2010	.....	
459200	10	1	INTL BUSINESS MACHINES CORP.....		.....	...	3,500,000	469,140	134.040	469,140	485,615		17,010		(16,475)		(16,475)		03/13/2019	.....	
460146	10	3	INTERNATIONAL PAPER CO.....		.....	...	37,900,000	1,745,295	46.050	1,745,295	426,321		76,274		215,651		215,651		12/23/2008	.....	
461202	10	3	INTUIT INC.....		.....	...	14,700,000	3,850,371	261.930	3,850,371	427,485		28,518		956,676		956,676		11/03/2009	.....	
46120E	60	2	INTUITIVE SURGICAL INC.....		.....	...	7,200,000	4,256,280	591.150	4,256,280	242,559				808,056		808,056		06/22/2006	.....	
46187W	10	7	INVITATION HOMES INC.....		.....	...	27,900,000	836,163	29.970	836,163	817,570				18,593		18,593		12/26/2019	.....	
46284V	10	1	IRON MOUNTAIN INC.....		.....	...	23,102,000	736,261	31.870	736,261	460,051	14,289	56,461		(12,475)		(12,475)		11/04/2014	.....	
46609J	10	6	J ALEXANDER'S HOLDINGS.....		.....	...	157,000	1,501	9.560	1,501	1,701				209		209		09/29/2015	.....	
46625H	10	0	JP MORGAN CHASE & CO.....		.....	...	90,000,000	12,546,000	139.400	12,546,000	5,964,941		297,000		3,760,200		3,760,200		09/28/2015	.....	
469814	10	7	JACOBS ENGINEERING GROUP INC.....		.....	...	2,700,000	242,541	89.830	242,541	105,114		1,836		84,699		84,699		08/24/2015	.....	
478160	10	4	JOHNSON & JOHNSON.....		.....	...	62,550,000	9,124,169	145.870	9,124,169	5,918,302		234,563		1,052,091		1,052,091		10/26/2015	.....	
482480	10	0	KLA CORP.....		.....	...	17,100,000	3,046,707	178.170	3,046,707	701,557		53,010		1,516,428		1,516,428		10/26/2015	.....	
487836	10	8	KELLOGG CO.....		.....	...	8,500,000	587,860	69.160	587,860	433,915		19,210		103,275		103,275		11/03/2009	.....	
493267	10	8	KEYCORP.....		.....	...	88,100,000	1,783,144	20.240	1,783,144	505,919		62,551		481,026		481,026		12/15/2009	.....	
49338L	10	3	KEYSIGHT TECHNOLOGIES IN.....		.....	...	13,700,000	1,406,031	102.630	1,406,031	191,243				555,535		555,535		11/03/2014	.....	
494368	10	3	KIMBERLY-CLARK CORP.....		.....	...	20,700,000	2,847,285	137.550	2,847,285	1,227,619	21,321	84,663		488,727		488,727		11/03/2009	.....	
49446R	10	9	KIMCO REALTY CORP.....		.....	...	29,500,000	610,945	20.710	610,945	378,214	8,260	33,040		178,770		178,770		11/03/2009	.....	

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

E12.5

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
49926D	10	9	KNOWLES CORP.....		.....	.....	7,400,000	156,510	21.150	156,510	72,352				58,016		58,016		03/03/2014	
50050N	10	3	KONTOOR BRANDS INC.....		.....	.....	5,200,000	218,348	41.990	218,348	21,707		5,824		196,641		196,641		05/23/2019	
500754	10	6	KRAFT HEINZ CO/THE.....		.....	.....	33,339,000	1,071,182	32.130	1,071,182	519,134		53,342		(363,728)		(363,728)		07/06/2015	
501044	10	1	KROGER CO.....		.....	.....	41,800,000	1,211,782	28.990	1,211,782	300,596		25,080		62,282		62,282		09/17/2004	
502431	10	9	L3HARRIS TECH INC.....		.....	.....	26,070,000	5,158,471	197.870	5,158,471	757,661		60,751		2,500,245		2,500,245		07/01/2019	
512807	10	8	LAM RESEARCH CORP.....		.....	.....	19,187,000	5,610,279	292.400	5,610,279	686,989	22,065	64,276		2,997,585		2,997,585		06/05/2012	
512816	10	9	LAMAR ADVERTISING CO.....		.....	.....	2,000,000	178,520	89.260	178,520	107,512		7,680		40,160		40,160		08/24/2015	
513272	10	4	LAMB WESTON HOLDING INC.....		.....	.....	8,400,000	722,652	86.030	722,652	232,391		6,720		104,748		104,748		11/10/2016	
525327	10	2	LEIDOS HOLDINGS INC.....		.....	.....	6,368,000	623,364	97.890	623,364	197,747		8,406		287,643		287,643		08/16/2016	
530307	10	7	LIBERTY BROADBAND A.....		.....	.....	1,175,000	146,358	124.560	146,358	27,161				61,981		61,981		11/05/2014	
530307	30	5	LIBERTY BROADBAND C.....		.....	.....	3,055,000	384,166	125.750	384,166	79,326				164,115		164,115		01/12/2015	
531172	10	4	LIBERTY PROPERTY TRUST.....		.....	.....	11,300,000	678,565	60.050	678,565	336,744	4,633	18,419		205,321		205,321		08/24/2015	
531229	40	9	LIBERTY MEDIA CORP SIRIUS XM A.....		.....	.....	4,700,000	227,198	48.340	227,198	66,203				54,238		54,238		01/14/2013	
531229	60	7	LIBERTY MEDIA CORP SIRIUS C.....		.....	.....	9,400,000	452,516	48.140	452,516	125,015				104,904		104,904		07/24/2014	
531229	70	6	LIBERTY MEDIA CORP BRAVES A.....		.....	.....	470,000	13,936	29.650	13,936	5,965				2,214		2,214		04/18/2016	
531229	85	4	LIBERTY MEDIA CORP MEDIA C.....		.....	.....	2,350,000	108,018	45.965	108,018	23,219				35,873		35,873		04/18/2016	
531229	87	0	LIBERTY MEDIA CORP MEDIA A.....		.....	.....	1,175,000	51,442	43.780	51,442	12,333				16,521		16,521		04/18/2016	
531229	88	8	LIBERTY MEDIA CORP BRAVES C.....		.....	.....	1,603,000	47,353	29.540	47,353	17,714				7,454		7,454		06/30/2016	
531465	10	2	LIBERTY TRIPADVISOR HDG A.....		.....	.....	4,534,000	33,325	7.350	33,325	31,710				(38,720)		(38,720)		08/28/2014	
532457	10	8	ELI LILLY & CO.....		.....	.....	14,676,000	1,928,867	131.430	1,928,867	492,248		37,863		230,560		230,560		11/03/2009	
53814L	10	8	LIVENT CORP.....		.....	.....	8,604,000	73,564	8.550	73,564	31,814				41,751		41,751		03/04/2019	
54142L	10	9	LOGMEIN INC.....		.....	.....	3,814,000	327,012	85.740	327,012	59,435		4,958		15,904		15,904		02/01/2017	
55261F	10	4	M&T BANK CORPORATION.....		.....	.....	6,100,000	1,035,475	169.750	1,035,475	384,176		25,010		162,382		162,382		11/03/2009	
553573	10	6	MSG NETWORKS INC A.....		.....	.....	4,450,000	77,430	17.400	77,430	14,838				(27,412)		(27,412)		02/10/2010	
55616P	10	4	MACYS INC.....		.....	.....	30,400,000	516,800	17.000	516,800	534,122	11,476	45,904		(388,512)		(388,512)		11/03/2009	
55825T	10	3	MADISON SQUARE GARDEN CO A.....		.....	.....	1,483,000	436,284	294.190	436,284	34,241				39,285		39,285		10/01/2015	
56585A	10	2	MARATHON PETROLEUM CORP.....		.....	.....	33,604,000	2,024,641	60.250	2,024,641	427,378		71,240		41,669		41,669		07/01/2011	
570535	10	4	MARKEL CORP.....		.....	.....	5,000,000	5,715,850	1,143.170	5,715,850	2,671,602				525,600		525,600		02/03/2014	
57164Y	10	7	MARRIOTT VACATIONS WORLD.....		.....	.....	1,329,000	171,122	128.760	171,122	23,645	718	2,392		77,414		77,414		09/04/2018	
571748	10	2	MARSH & MCLENNAN COS INC.....		.....	.....	12,900,000	1,437,189	111.410	1,437,189	299,890		22,446		408,414		408,414		11/03/2009	
571903	20	2	MARRIOTT INTERNATIONAL INC CLASS A.....		.....	.....	14,960,000	2,265,393	151.430	2,265,393	294,204		27,676		641,335		641,335		09/23/2016	
573284	10	6	MARTIN MARIETTA MATERIALS.....		.....	.....	11,200,000	3,131,968	279.640	3,131,968	1,208,072		23,072		1,207,024		1,207,024		03/24/2016	
574599	10	6	MASCO CORP.....		.....	.....	16,700,000	801,433	47.990	801,433	176,488		8,267		313,125		313,125		11/03/2009	
57636Q	10	4	MASTERCARD INC CLASS A.....		.....	.....	102,443,000	30,588,455	298.590	30,588,455	3,255,984		135,225		11,262,583		11,262,583		06/25/2013	
576485	20	5	MATADOR RESOURCES CO.....		.....	.....	42,000,000	754,740	17.970	754,740	694,260				344,119	241,639	102,480		10/02/2015	
57772K	10	1	MAXIM INTEGRATED PRODUCTS.....		.....	.....	17,300,000	1,064,123	61.510	1,064,123	294,027		32,524		184,418		184,418		11/03/2009	
579780	20	6	MCCORMICK & CO INC NON VTG SHRS.....		.....	.....	19,300,000	3,275,789	169.730	3,275,789	746,745	11,966	44,004		588,457		588,457		03/30/2012	
580135	10	1	MCDONALD'S CORP.....		.....	.....	26,700,000	5,276,187	197.610	5,276,187	4,825,731		126,291		450,456		450,456		01/07/2019	
58155Q	10	3	MCKESSON HBOC INC.....		.....	.....	6,400,000	885,248	138.320	885,248	384,861	2,624	10,112		178,240		178,240		11/03/2009	
58463J	30	4	MEDICAL PROPERTIES TRUST INC.....		.....	.....	44,500,000	939,395	21.110	939,395	918,898				20,497		20,497		12/26/2019	
58933Y	10	5	MERCK & CO INC.....		.....	.....	95,000,000	8,640,250	90.950	8,640,250	3,448,046	57,950	209,000		1,381,300		1,381,300		05/18/2012	

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

E12.6

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
592688	10	5	METTLER-TOLEDO INTERNATIONAL.....		.....	.....	1,000,000	793,280	793.280	793,280	55,915				227,700		227,700		12/21/2005.	.....
594918	10	4	MICROSOFT CORP.....		.....	.....	238,200,000	37,564,140	157.700	37,564,140	9,490,629		450,198		13,370,166		13,370,166		09/28/2015.	.....
595112	10	3	MICRON TECHNOLOGY INC.....		.....	.....	56,700,000	3,049,326	53.780	3,049,326	371,311				1,250,235		1,250,235		11/03/2009.	.....
600544	10	0	HERMAN MILLER INC.....		.....	.....	100,000	4,165	41.650	4,165	1,534	21	80		1,140		1,140		12/18/2002.	.....
608190	10	4	MOHAWK INDUSTRIES INC.....		.....	.....	4,700,000	640,986	136.380	640,986	197,882				91,274		91,274		11/03/2009.	.....
609207	10	5	MONDELEZ INTERNTL INC.....		.....	.....	100,019,000	5,509,047	55.080	5,509,047	982,563	28,505	106,520		1,505,286		1,505,286		11/03/2009.	.....
615369	10	5	MOODY'S CORP.....		.....	.....	21,200,000	5,033,092	237.410	5,033,092	343,822		42,400		2,064,244		2,064,244		07/30/2001.	.....
620076	30	7	MOTOROLA SOLUTIONS INC.....		.....	.....	3,771,000	607,659	161.140	607,659	216,147	2,413	8,598		173,843		173,843		11/03/2009.	.....
62944T	10	5	NVR INC.....		.....	.....	1,300,000	4,950,933	3,808.410	4,950,933	1,659,456				1,782,846		1,782,846		08/25/2015.	.....
63938C	10	8	NAVIENT CORP.....		.....	.....	82,900,000	1,134,072	13.680	1,134,072	618,676		53,056		403,723		403,723		05/01/2014.	.....
64110L	10	6	NETFLIX INC.....		.....	.....	3,100,000	1,003,067	323.570	1,003,067	317,578				173,321		173,321		10/26/2015.	.....
64125C	10	9	NEUROCRINE BIOSCIENCES INC.....		.....	.....	2,500,000	268,725	107.490	268,725	143,965				90,200		90,200		09/26/2017.	.....
651229	10	6	NEWELL BRANDS INC.....		.....	.....	18,800,000	361,336	19.220	361,336	266,426		17,296		11,844		11,844		11/03/2009.	.....
65249B	10	9	NEWS CORP A.....		.....	.....	39,773,000	562,390	14.140	562,390	167,886		7,955		110,967		110,967		07/01/2013.	.....
65339F	10	1	NEXTERA ENERGY INC.....		.....	.....	45,300,000	10,969,848	242.160	10,969,848	4,285,411		226,500		3,095,802		3,095,802		10/28/2015.	.....
654106	10	3	NIKE INC CLASS B.....		.....	.....	28,800,000	2,917,728	101.310	2,917,728	448,991	7,056	25,344		782,496		782,496		11/03/2009.	.....
655664	10	0	NORDSTROM INC.....		.....	.....	11,400,000	466,602	40.930	466,602	367,401		16,872		(64,752)		(64,752)		11/03/2009.	.....
665859	10	4	NORTHERN TRUST CORP.....		.....	.....	27,300,000	2,900,352	106.240	2,900,352	1,076,857	19,110	66,885		618,345		618,345		12/21/2011.	.....
666807	10	2	NORTHROP GRUMMAN CORP.....		.....	.....	19,300,000	6,638,621	343.970	6,638,621	875,327		99,588		1,912,051		1,912,051		11/03/2009.	.....
67066G	10	4	NVIDIA CORP.....		.....	.....	17,850,000	4,200,105	235.300	4,200,105	242,848		11,424		1,817,130		1,817,130		06/22/2006.	.....
670837	10	3	OGE ENERGY CORP.....		.....	.....	13,600,000	604,792	44.470	604,792	146,179		20,162		71,808		71,808		07/30/2001.	.....
67103H	10	7	O'REILLY AUTOMOT.....		.....	.....	10,100,000	4,426,426	438.260	4,426,426	378,235				948,693		948,693		11/03/2009.	.....
674599	10	5	OCCIDENTAL PETROLEUM CORP.....		.....	.....	11,720,000	482,981	41.210	482,981	482,981	4,914	4,914			31,915	(31,915)		12/26/2019.	.....
679295	10	5	OKTA INC.....		.....	.....	3,500,000	403,795	115.370	403,795	282,907				119,415		119,415		03/13/2019.	.....
682189	10	5	ON SEMICONDUCTOR CORPORATION.....		.....	.....	26,000,000	633,880	24.380	633,880	168,665				204,620		204,620		11/03/2009.	.....
68235P	10	8	ONE GAS INC.....		.....	.....	3,900,000	364,923	93.570	364,923	35,597		7,800		54,483		54,483		02/03/2014.	.....
682680	10	3	ONEOK INC.....		.....	.....	15,600,000	1,180,452	75.670	1,180,452	250,223		55,068		338,832		338,832		11/03/2009.	.....
68389X	10	5	ORACLE CORPORATION.....		.....	.....	95,700,000	5,070,186	52.980	5,070,186	1,995,230		87,087		749,331		749,331		11/03/2009.	.....
69007J	10	6	OUTFRONT MEDIA INC.....		.....	.....	32,800,000	879,696	26.820	879,696	890,159		23,616		(10,463)		(10,463)		07/26/2019.	.....
690742	10	1	OWENS CORNING INC.....		.....	.....	2,600,000	169,312	65.120	169,312	81,282		2,288		54,964		54,964		12/21/2010.	.....
693475	10	5	PNC FINANCIAL SERVICES GROUP I.....		.....	.....	21,300,000	3,400,119	159.630	3,400,119	1,097,473		89,460		909,936		909,936		12/15/2009.	.....
69351T	10	6	PPL CORPORATION.....		.....	.....	19,000,000	681,720	35.880	681,720	290,959	7,838	31,303		143,450		143,450		09/10/2002.	.....
695156	10	9	PACKAGING CORP OF AMERIC.....		.....	.....	19,500,000	2,183,805	111.990	2,183,805	1,298,129	15,405	61,620		556,335		556,335		10/27/2015.	.....
70450Y	10	3	PAYPAL HOLDINGS INC.....		.....	.....	52,900,000	5,722,193	108.170	5,722,193	685,578				1,273,832		1,273,832		07/20/2015.	.....
713448	10	8	PEPSICO INC.....		.....	.....	23,800,000	3,252,746	136.670	3,252,746	2,201,521	22,729	89,607		623,322		623,322		08/24/2015.	.....
714046	10	9	PERKIN ELMER INC.....		.....	.....	14,800,000	1,437,080	97.100	1,437,080	205,698		4,144		274,540		274,540		06/20/2003.	.....
717081	10	3	PFIZER INC.....		.....	.....	81,751,000	3,203,004	39.180	3,203,004	1,387,909		117,721		(365,427)		(365,427)		09/27/2010.	.....
718172	10	9	PHILIP MORRIS INTL.....		.....	.....	95,600,000	8,134,604	85.090	8,134,604	2,900,468	111,852	438,804		1,752,348		1,752,348		11/03/2009.	.....
718546	10	4	PHILLIPS 66.....		.....	.....	35,896,000	3,999,173	111.410	3,999,173	685,323		125,636		906,733		906,733		05/01/2012.	.....
723787	10	7	PIONEER NATURAL RESOURCES CO.....		.....	.....	15,700,000	2,376,509	151.370	2,376,509	339,985	6,908	11,932		311,645		311,645		03/20/2002.	.....
737446	10	4	POST HOLDINGS INC.....		.....	.....	3,100,000	338,210	109.100	338,210	50,889				61,907		61,907		02/06/2012.	.....
74251V	10	2	PRINCIPAL FINANCIAL GROUP.....		.....	.....	4,000,000	220,000	55.000	220,000	99,465		8,720		43,320		43,320		11/03/2009.	.....

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	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.	Date Acquired	NAIC Designation
CUSIP Identification	Description				Number of Shares	Book/Adjusted Carrying Value			Actual Cost									
742718 10 9	PROCTER & GAMBLE CO.....		.....	...	42,500.000	5,308,250	124.900	5,308,250	4,533,959	.....	72,949	.....	774,291	.....	774,291	.....	10/30/2019.	.....
745867 10 1	PULTE HOMES INC.....		.....	...	36,500.000	1,416,200	38.800	1,416,200	267,910	4,380	16,060	.....	467,565	.....	467,565	.....	12/21/2010.	.....
74736K 10 1	QORVO INC.....		.....	...	4,900.000	569,527	116.230	569,527	245,281	.....	.....	.....	271,950	.....	271,950	.....	08/25/2015.	.....
747525 10 3	QUALCOMM INC.....		.....	...	34,700.000	3,061,581	88.230	3,061,581	1,746,649	.....	86,056	.....	1,086,804	.....	1,086,804	.....	05/02/2018.	.....
74915M 10 0	QURATE RETAIL INC.....		.....	...	34,000.000	286,620	8.430	286,620	298,877	.....	.....	.....	(377,060)	.....	(377,060)	.....	11/03/2009.	.....
749685 10 3	RPM INTERNATIONAL INC.....		.....	...	10,200.000	782,952	76.760	782,952	182,090	.....	14,382	.....	183,396	.....	183,396	.....	03/27/2006.	.....
75281A 10 9	RANGE RESOURCES CORP.....		.....	...	341,200.000	1,654,820	4.850	1,654,820	1,654,820	.....	13,648	.....	.....	776,059	(776,059)	.....	06/24/2019.	.....
754730 10 9	RAYMOND JAMES FINANCIAL INC.....		.....	...	7,200.000	644,112	89.460	644,112	170,197	2,664	9,792	.....	108,360	.....	108,360	.....	11/03/2009.	.....
755111 50 7	RAYTHEON COMPANY.....		.....	...	34,600.000	7,603,004	219.740	7,603,004	1,219,511	.....	127,847	.....	2,297,094	.....	2,297,094	.....	11/03/2009.	.....
758849 10 3	REGENCY CENTERS CORP.....		.....	...	28,800.000	1,816,992	63.090	1,816,992	1,487,683	.....	67,392	.....	127,008	.....	127,008	.....	08/24/2015.	.....
75886F 10 7	REGENERON PHARMACEUTICALS.....		.....	...	1,700.000	638,316	375.480	638,316	929,604	.....	.....	.....	3,366	.....	3,366	.....	10/26/2015.	.....
759351 60 4	REINSURANCE GROUP OF AMERICA.....		.....	...	3,192.000	520,488	163.060	520,488	72,574	.....	8,299	.....	72,873	.....	72,873	.....	09/01/2009.	.....
759509 10 2	RELIANCE STEEL & ALUMINUM.....		.....	...	7,300.000	874,248	119.760	874,248	352,018	.....	16,060	.....	354,707	.....	354,707	.....	12/21/2011.	.....
760759 10 0	REPUBLIC SERVICES INC.....		.....	...	31,200.000	2,796,456	89.630	2,796,456	359,867	12,636	47,736	.....	547,248	.....	547,248	.....	09/25/2001.	.....
761152 10 7	RESMED INC.....		.....	...	12,400.000	1,921,628	154.970	1,921,628	302,720	.....	18,848	.....	509,640	.....	509,640	.....	11/03/2009.	.....
76118Y 10 4	RESIDEO TECHNOLOGIES INC.....		.....	...	4,216.000	50,297	11.930	50,297	28,430	.....	.....	.....	(36,342)	.....	(36,342)	.....	10/29/2018.	.....
76680R 20 6	RINGCENTRAL INC A.....		.....	...	2,390.000	403,121	168.670	403,121	384,366	.....	.....	.....	18,756	.....	18,756	.....	10/30/2019.	.....
770323 10 3	ROBERT HALF INTERNATIONAL INC.....		.....	...	9,200.000	580,980	63.150	580,980	177,129	.....	11,408	.....	54,740	.....	54,740	.....	09/25/2001.	.....
78409V 10 4	S&P GLOBAL INC.....		.....	...	11,700.000	3,194,685	273.050	3,194,685	335,011	.....	26,676	.....	1,206,387	.....	1,206,387	.....	11/03/2009.	.....
78410G 10 4	SBA COMMUNICATIONS CORP.....		.....	...	19,500.000	4,699,305	240.990	4,699,305	1,684,100	.....	14,430	.....	1,542,450	.....	1,542,450	.....	10/26/2015.	.....
78440X 10 1	SL GREEN REALTY CORP.....		.....	...	16,100.000	1,479,268	91.880	1,479,268	1,377,001	14,249	54,740	.....	206,080	.....	206,080	.....	06/25/2013.	.....
78442P 10 6	SLM CORP.....		.....	...	82,900.000	738,639	8.910	738,639	343,917	.....	9,948	.....	49,740	.....	49,740	.....	12/21/2011.	.....
78573L 10 6	SABRA HEALTH CARE INC.....		.....	...	5,424.000	115,748	21.340	115,748	98,562	.....	9,763	.....	26,361	.....	26,361	.....	08/17/2017.	.....
79466L 30 2	SALESFORCE.COM INC.....		.....	...	14,900.000	2,423,336	162.640	2,423,336	2,338,320	.....	.....	.....	85,016	.....	85,016	.....	10/30/2019.	.....
803607 10 0	SAREPTA THERAPEUTICS INC.....		.....	...	5,200.000	671,008	129.040	671,008	693,262	.....	.....	.....	(22,254)	.....	(22,254)	.....	03/13/2019.	.....
808625 10 7	SCIENCE APPLICATIONS INTE.....		.....	...	592.000	51,516	87.020	51,516	22,620	.....	657	.....	28,896	.....	28,896	.....	01/14/2019.	.....
816851 10 9	SEMPRA ENERGY.....		.....	...	34,300.000	5,195,764	151.480	5,195,764	3,185,411	33,185	130,254	.....	1,484,847	.....	1,484,847	.....	10/27/2015.	.....
81762P 10 2	SERVICENOW INC.....		.....	...	4,500.000	1,270,440	282.320	1,270,440	1,156,133	.....	.....	.....	114,307	.....	114,307	.....	12/26/2019.	.....
824348 10 6	SHERWIN-WILLIAMS CO.....		.....	...	5,600.000	3,267,824	583.540	3,267,824	112,000	.....	25,312	.....	1,064,448	.....	1,064,448	.....	02/15/2000.	.....
828806 10 9	SIMON PROPERTY GROUP INC.....		.....	...	17,216.000	2,564,495	148.960	2,564,495	562,992	.....	142,893	.....	(327,620)	.....	(327,620)	.....	03/20/2003.	.....
82968B 10 3	SIRIUS XM HOLDINGS INC.....		.....	...	279,600.000	1,999,140	7.150	1,999,140	482,869	.....	13,871	.....	402,624	.....	402,624	.....	09/27/2011.	.....
82981J 10 9	SITE CENTERS CORP.....		.....	...	35,000.000	490,700	14.020	490,700	427,161	7,000	21,000	.....	63,539	.....	63,539	.....	01/08/2019.	.....
84265V 10 5	SOUTHERN COPPER CORP.....		.....	...	12,936.000	549,521	42.480	549,521	172,823	.....	26,445	.....	151,481	.....	151,481	.....	03/27/2006.	.....
84860W 30 0	SPIRIT REALTY CAPITAL INC.....		.....	...	7,200.000	354,096	49.180	354,096	272,951	4,500	13,500	.....	81,145	.....	81,145	.....	03/13/2019.	.....
854502 10 1	STANLEY BLACK & DECKER INC.....		.....	...	16,000.000	2,651,840	165.740	2,651,840	408,723	.....	43,200	.....	736,000	.....	736,000	.....	03/20/2003.	.....
855244 10 9	STARBUCKS CORP.....		.....	...	29,400.000	2,584,848	87.920	2,584,848	283,950	.....	43,806	.....	691,488	.....	691,488	.....	11/03/2009.	.....
857477 10 3	STATE STREET CORP.....		.....	...	24,500.000	1,937,950	79.100	1,937,950	989,572	12,740	47,285	.....	392,735	.....	392,735	.....	12/21/2011.	.....
858119 10 0	STEEL DYNAMICS INC.....		.....	...	7,000.000	238,280	34.040	238,280	89,426	1,680	6,353	.....	28,000	.....	28,000	.....	12/21/2011.	.....
863667 10 1	STRYKER CORP.....		.....	...	28,200.000	5,920,308	209.940	5,920,308	930,632	16,215	58,656	.....	1,499,958	.....	1,499,958	.....	11/03/2009.	.....
87161C 50 1	SYNOVUS FINANCIAL CORP.....		.....	...	14,614.000	572,869	39.200	572,869	421,146	4,384	16,806	.....	105,367	.....	105,367	.....	08/24/2015.	.....
87165B 10 3	SYNCHRONY FINANCIAL.....		.....	...	29,448.000	1,060,422	36.010	1,060,422	320,579	.....	25,325	.....	369,572	.....	369,572	.....	11/17/2015.	.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
871829	10	7	SYSCO CORP.....		.....	.....	43,600.000	3,729,544	85.540	3,729,544	1,721,363	.....	68,016	.....	997,568	.....	997,568	.....	08/24/2015.	.....
87236Y	10	8	TD AMERITRADE HOLDING CORP.....		.....	.....	33,700.000	1,674,890	49.700	1,674,890	312,377	.....	40,777	.....	24,938	.....	24,938	.....	06/18/2004.	.....
878237	10	6	TECH DATA CORP.....		.....	.....	12,700.000	1,823,720	143.600	1,823,720	554,788	.....	.....	.....	784,733	.....	784,733	.....	12/21/2010.	.....
87901J	10	5	TEGNA INC.....		.....	.....	16,800.000	280,392	16.690	280,392	88,714	1,176	4,704	.....	97,776	.....	97,776	.....	11/03/2009.	.....
88160R	10	1	TESLA INC.....		.....	.....	9,100.000	3,806,803	418.330	3,806,803	1,967,027	.....	.....	.....	778,323	.....	778,323	.....	10/26/2015.	.....
882508	10	4	TEXAS INSTRUMENTS INC.....		.....	.....	58,400.000	7,492,136	128.290	7,492,136	1,186,531	.....	187,464	.....	1,973,336	.....	1,973,336	.....	11/03/2009.	.....
883203	10	1	TEXTRON INC.....		.....	.....	5,800.000	258,680	44.600	258,680	106,678	116	464	.....	(8,062)	.....	(8,062)	.....	11/03/2009.	.....
883556	10	2	THERMO FISHER SCIENTIFIC INC.....		.....	.....	10,836.000	3,520,291	324.870	3,520,291	379,810	2,059	8,019	.....	1,095,303	.....	1,095,303	.....	11/03/2009.	.....
88579Y	10	1	3M CO.....		.....	.....	12,100.000	2,134,682	176.420	2,134,682	1,685,932	.....	69,696	.....	(170,852)	.....	(170,852)	.....	08/25/2015.	.....
89055F	10	3	TOPBUILD CORP.....		.....	.....	5,255.000	541,685	103.080	541,685	130,448	.....	.....	.....	305,210	.....	305,210	.....	08/24/2015.	.....
89417E	10	9	TRAVELERS COS INC.....		.....	.....	40,400.000	5,532,780	136.950	5,532,780	1,647,842	.....	130,492	.....	694,880	.....	694,880	.....	11/03/2009.	.....
89832Q	10	9	TRUIST FINANCIAL CORP.....		.....	.....	47,121.000	2,653,855	56.320	2,653,855	871,095	.....	27,873	.....	1,481,156	.....	1,481,156	.....	12/09/2019.	.....
902494	10	3	TYSON FOODS INC CLASS A.....		.....	.....	32,944.000	2,999,222	91.040	2,999,222	293,619	.....	50,898	.....	1,240,012	.....	1,240,012	.....	10/01/2001.	.....
902681	10	5	UGI CORP.....		.....	.....	33,000.000	1,490,280	45.160	1,490,280	523,776	10,725	37,785	.....	(270,270)	.....	(270,270)	.....	11/03/2009.	.....
902973	30	4	US BANCORP.....		.....	.....	170,001.000	10,079,359	59.290	10,079,359	4,714,316	71,400	260,102	.....	2,310,314	.....	2,310,314	.....	04/17/2013.	.....
90384S	30	3	ULTA BEAUTY INC.....		.....	.....	5,900.000	1,493,526	253.140	1,493,526	1,129,965	.....	.....	.....	48,970	.....	48,970	.....	03/24/2016.	.....
907818	10	8	UNION PACIFIC CORP.....		.....	.....	52,400.000	9,473,396	180.790	9,473,396	1,543,859	.....	193,880	.....	2,230,144	.....	2,230,144	.....	11/03/2009.	.....
911312	10	6	UNITED PARCEL SERVICE INC CLASS B.....		.....	.....	7,000.000	819,420	117.060	819,420	448,566	.....	26,880	.....	136,710	.....	136,710	.....	03/23/2010.	.....
91324P	10	2	UNITEDHEALTH GRP INC.....		.....	.....	55,746.000	16,388,209	293.980	16,388,209	1,483,968	.....	230,788	.....	2,500,766	.....	2,500,766	.....	11/03/2009.	.....
918204	10	8	VF CORPORATION.....		.....	.....	36,400.000	3,627,624	99.660	3,627,624	347,753	.....	70,252	.....	1,183,416	.....	1,183,416	.....	09/10/2002.	.....
91913Y	10	0	VALERO ENERGY CORP.....		.....	.....	13,404.000	1,255,285	93.650	1,255,285	218,474	.....	48,254	.....	250,387	.....	250,387	.....	11/03/2009.	.....
92047W	10	1	VALVOLINE INC.....		.....	.....	15,373.000	329,136	21.410	329,136	100,047	.....	6,626	.....	31,668	.....	31,668	.....	05/15/2017.	.....
922475	10	8	VEEVA SYSTEMS INC A.....		.....	.....	14,790.000	2,080,361	140.660	2,080,361	2,416,296	.....	.....	.....	(335,934)	.....	(335,934)	.....	06/24/2019.	.....
92276F	10	0	VENTAS INC.....		.....	.....	19,323.000	1,115,710	57.740	1,115,710	694,755	15,313	61,254	.....	(16,425)	.....	(16,425)	.....	07/05/2011.	.....
92339V	10	0	VEREIT INC.....		.....	.....	153,600.000	1,419,264	9.240	1,419,264	1,412,838	21,120	13,393	.....	6,426	.....	6,426	.....	12/26/2019.	.....
92343E	10	2	VERISIGN INC.....		.....	.....	20,100.000	3,872,868	192.680	3,872,868	246,107	.....	.....	.....	892,239	.....	892,239	.....	12/21/2005.	.....
92343V	10	4	VERIZON COMMUNICATIONS INC.....		.....	.....	104,850.000	6,437,790	61.400	6,437,790	4,910,754	.....	253,999	.....	543,123	.....	543,123	.....	09/26/2016.	.....
92343X	10	0	VERINT SYSTEMS INC.....		.....	.....	1,153.000	63,830	55.360	63,830	.....	.....	.....	.....	15,047	.....	15,047	.....	02/05/2013.	.....
92532F	10	0	VERTEX PHARMACEUTICALS INC.....		.....	.....	13,000.000	2,846,350	218.950	2,846,350	1,470,969	.....	.....	.....	692,120	.....	692,120	.....	10/26/2015.	.....
92556H	20	6	VIACOMCBS INC B.....		.....	.....	12,727.000	534,152	41.970	534,152	94,735	3,054	9,163	.....	(22,272)	.....	(22,272)	.....	12/23/2008.	.....
92826C	83	9	VISA INC-CLASS A SHARES.....		.....	.....	16,400.000	3,081,560	187.900	3,081,560	410,691	.....	17,220	.....	917,744	.....	917,744	.....	12/21/2011.	.....
92939U	10	6	WEC ENERGY GROUP INC.....		.....	.....	17,800.000	1,641,694	92.230	1,641,694	384,454	.....	42,008	.....	408,866	.....	408,866	.....	11/03/2009.	.....
931142	10	3	WALMART INC.....		.....	.....	25,600.000	3,042,304	118.840	3,042,304	2,424,980	13,568	40,704	.....	617,324	.....	617,324	.....	01/07/2019.	.....
931427	10	8	WALGREENS BOOTS ALLIANCE.....		.....	.....	12,900.000	760,584	58.960	760,584	495,775	.....	.....	.....	(120,873)	.....	(120,873)	.....	11/03/2009.	.....
93964W	10	8	WASHINGTON PRIME GROUP INC.....		.....	.....	8,553.000	31,133	3.640	31,133	35,557	.....	8,553	.....	(10,435)	.....	(10,435)	.....	05/29/2014.	.....
941848	10	3	WATERS CORP.....		.....	.....	40,000.000	9,346,000	233.650	9,346,000	3,083,155	.....	.....	.....	1,800,000	.....	1,800,000	.....	11/07/2012.	.....
949746	10	1	WELLS FARGO & CO.....		.....	.....	144,200.000	7,757,960	53.800	7,757,960	3,979,112	.....	276,864	.....	1,113,224	.....	1,113,224	.....	11/03/2009.	.....
95040Q	10	4	WELLTOWER INC.....		.....	.....	2,900.000	237,162	81.780	237,162	130,173	.....	10,092	.....	35,873	.....	35,873	.....	11/03/2009.	.....
950814	10	3	WESCO AIRCRAFT HOLDINGS INC.....		.....	.....	1,956,070.000	21,555,891	11.020	21,555,891	21,555,891	.....	.....	.....	.....	.....	.....	.....	12/30/2019.	.....
958102	10	5	WESTERN DIGITAL CORP.....		.....	.....	11,174.000	709,214	63.470	709,214	388,666	.....	22,348	.....	296,111	.....	296,111	.....	05/13/2016.	.....
98138H	10	1	WORKDAY INC-CLASS A.....		.....	.....	1,500.000	246,675	164.450	246,675	105,148	.....	.....	.....	7,155	.....	7,155	.....	08/24/2015.	.....
983134	10	7	WYNN RESORTS LTD.....		.....	.....	10,500.000	1,458,135	138.870	1,458,135	969,911	.....	39,375	.....	419,580	.....	419,580	.....	03/24/2016.	.....

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		
				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
98389B	10	0	XCEL ENERGY INC.....	.....	..	40,500.000	2,571,345	63.490	2,571,345	437,724	16,403	64,598		575,910		575,910		12/18/2002	.....
983919	10	1	XILINX INC.....	.....	..	20,600.000	2,014,062	97.770	2,014,062	441,095		30,282		259,560		259,560		11/03/2009	.....
989701	10	7	ZIONS BANCORPORATION.....	.....	..	12,500.000	649,000	51.920	649,000	175,810		16,000		139,750		139,750		11/03/2009	.....
98978V	10	3	ZOETIS INC.....	.....	..	4,469.000	591,472	132.350	591,472	76,127		2,932		209,194		209,194		06/21/2013	.....
891160	50	9	TORONTO DOMINION BANK.....	.....	A.	6,892.000	386,848	56.130	386,848	140,528		15,061		44,178		44,178		03/02/2005	.....
89679A	20	9	TRISURA GROUP LTD.....	.....	A.	1,058.000	32,447	30.668	32,447	9,552				12,289		12,289		05/30/2017	.....
806857	10	8	SCHLUMBERGER LTD.....	.....	C	16,273.000	654,175	40.200	654,175	492,343	8,137	32,546		67,045		67,045		04/04/2016	.....
G0176J	10	9	ALLEGION PLC.....	.....	C	1,800.000	224,172	124.540	224,172	105,810		1,944		80,694		80,694		08/24/2015	.....
G0177J	10	8	ALLERGAN PLC.....	.....	C	19,446.000	3,717,492	191.170	3,717,492	3,675,374		57,560		1,118,339		1,118,339		10/26/2015	.....
G0408V	10	2	AON PLC.....	.....	C	6,145.000	1,279,942	208.290	1,279,942	241,376		10,569		386,705		386,705		10/04/2010	.....
G06242	10	4	ATLASSIAN CORP PLC A.....	.....	C	8,500.000	1,022,890	120.340	1,022,890	1,110,258				(87,368)		(87,368)		06/24/2019	.....
G1151C	10	1	ACCENTURE PLC.....	.....	C	1,400.000	294,798	210.570	294,798	68,222		3,164		97,384		97,384		12/21/2010	.....
G25839	10	4	COCA COLA EUROPEAN PTNRS.....	.....	C	21,300.000	1,083,743	50.880	1,083,743	404,606		29,394		107,139		107,139		05/31/2016	.....
G29183	10	3	EATON CORP PLC.....	.....	C	22,552.000	2,136,124	94.720	2,136,124	716,012		64,048		587,705		587,705		11/03/2009	.....
G3075P	10	1	ENSTAR GROUP LTD.....	.....	C	39,800.000	8,233,027	206.860	8,233,027	3,947,106				1,563,742		1,563,742		03/07/2013	.....
G4412G	10	1	HERBALIFE LTD.....	.....	C	11,000.000	524,369	47.670	524,369	300,698				(124,080)		(124,080)		08/24/2015	.....
G5960L	10	3	MEDTRONIC PLC.....	.....	C	25,700.000	2,915,664	113.450	2,915,664	2,812,274	10,206			103,391		103,391		12/26/2019	.....
G6700G	10	7	NVENT ELECTRIC PLC.....	.....	C	407.000	10,410	25.580	10,410	4,375		285		1,270		1,270		05/01/2018	.....
G7S00T	10	4	PENTAIR PLC.....	.....	C	407.000	18,669	45.870	18,669	8,945		293		3,293		3,293		10/01/2012	.....
H1467J	10	4	CHUBB LTD.....	.....	C	31,762.000	4,944,072	155.660	4,944,072	1,419,204	23,822	94,016		841,058		841,058		01/15/2016	.....
H2906T	10	9	GARMIN LTD.....	.....	C	8,900.000	868,283	97.560	868,283	296,081		19,936		304,736		304,736		08/24/2015	.....
N07059	21	0	ASML HOLDING NV.....	.....	C	115.000	34,033	295.940	34,033	2,710		342		16,137		16,137		05/31/2013	.....
N53745	10	0	LYONDELLBASELL IND A.....	.....	C	9,900.000	935,352	94.480	935,352	922,370		41,085		112,068		112,068		10/26/2015	.....
V7780T	10	3	ROYAL CARIBBEAN CRUISES LTD.....	.....	C	6,400.000	854,464	133.510	854,464	545,747	4,992	18,431		228,608		228,608		08/25/2015	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							1,136,615,648	XXX	1,136,615,648	377,591,884	1,237,937	17,387,872	0	260,201,449	2,247,561	257,953,888	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded																			
69316*	10	4	PC INVESTMENT COMPANY.....	.....	..	100.000	750,676,726	7,506,767.260	750,676,726	132,500,000				67,071,138		67,071,138		12/31/1987	.....
74332#	10	0	PROGRESSIVE GULF INS CO.....	.....	..	150.000	123,725,234	824,834.893	123,725,234	33,001,760		20,000,000		18,780,717		18,780,717		10/01/1998	.....
74338#	10	4	PROGRESSIVE SPECIALTY INS CO.....	.....	..	700.000	434,388,190	620,554.557	434,388,190	84,167,931		120,000,000		63,729,649		63,729,649		12/30/1983	.....
9299999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded.....							1,308,790,150	XXX	1,308,790,150	249,669,691	0	140,000,000	0	149,581,504	0	149,581,504	0	XXX	XXX
9799999. Total - Common Stock.....							2,445,405,798	XXX	2,445,405,798	627,261,575	1,237,937	157,387,872	0	409,782,953	2,247,561	407,535,392	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							2,666,796,084	XXX	2,673,988,616	841,427,228	5,972,780	167,740,262	0	419,072,163	2,247,561	416,490,684	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			106,594,391	105,100,000	348,649	
912828	5W	6	US TREASURY TIPS	0.875%	01/15/29		06/21/2019	Barclays Capital			156,442,315	150,000,000	489,072	
912828	6B	1	US TREASURY NOTE	2.625%	02/15/29		03/04/2019	Citigroup			494,609	500,000	653	
912828	6X	3	US TREASURY NOTE	2.125%	05/31/26		06/24/2019	Various			74,544,680	73,800,000	68,511	
912828	7B	0	US TREASURY NOTE	1.875%	06/30/26		07/08/2019	Barclays Capital			14,966,016	15,000,000	6,878	
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		10/15/2019	Morgan Stanley			1,002,305	1,000,000	3,662	
912828	VS	6	US TREASURY NOTE	2.500%	08/15/23		11/19/2019	Various			82,673,438	80,000,000	466,712	
912828	Y3	8	US TREASURY TIPS	0.750%	07/15/28		06/25/2019	Barclays Capital			102,728,100	100,000,000	352,269	
912828	YB	0	US TREASURY NOTE	1.625%	08/15/29		11/04/2019	Various			221,393,262	222,500,000	425,547	
912828	YG	9	US TREASURY NOTE	1.625%	09/30/26		10/28/2019	Various			114,686,719	115,000,000	89,686	
912828	YP	9	US TREASURY NOTE	1.500%	10/31/21		12/31/2019	Barclays Capital			99,875,000	100,000,000	251,374	
912828	YQ	7	US TREASURY NOTE	1.625%	10/31/26		11/26/2019	Various			382,385,156	385,000,000	180,580	
912828	YS	3	US TREASURY NOTE	1.750%	11/15/29		11/14/2019	Barclays Capital			262,992,650	265,000,000		
912828	YU	8	US TREASURY NOTE	1.625%	11/30/26		12/03/2019	Various			154,564,063	155,000,000	25,307	
0599999. Total - Bonds - U.S. Government											1,826,534,315	1,817,900,000	2,717,062	
Bonds - U.S. Special Revenue and Special Assessment														
196480	EW	3	COLORADO ST HSG & FIN AUTH				10/18/2019	Barclays Capital			3,569,855	3,380,000		
20775C	5S	9	CONNECTICUT ST	3.500%	11/15/43		10/09/2019	Morgan Stanley			5,403,900	5,000,000		
3137FP	JJ	5	FHMS 2019-K099 X1 IO	1.006%	09/25/29		10/25/2019	JP Morgan Securities Inc			17,184,504		187,737	
3137FQ	4B	6	FHMS 2019-K101 X1 IO	0.949%	10/25/29		11/21/2019	Credit Suisse			9,846,259		81,334	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments											36,004,518	8,380,000	269,071	
Bonds - Industrial and Miscellaneous														
00287Y	BL	2	ABBVIE INC	2.300%	11/21/22		11/12/2019	Barclays Capital			14,985,300	15,000,000		
02007T	AA	3	ALLYA 2019-4 A1	1.847%	12/15/20		12/04/2019	Bank of America Corp			40,500,000	40,500,000		
02582J	HE	3	AMXCA 2017-3 A	1.770%	11/15/22		06/11/2019	Various			28,078,392	28,218,000	38,847	
02587A	AJ	3	AMXCA 2017-1 A	1.930%	09/15/22		08/20/2019	HSBC Securities Inc			29,843,973	29,900,000	23,444	
05524U	AA	7	BAMLL 2012-PARK A	2.959%	12/10/30		07/29/2019	Bank of America Corp			16,419,054	16,045,000	35,660	
056054	AA	7	BX Trust 2019-XL A	2.660%	10/15/36		11/20/2019	Various			50,027,344	50,000,000	13,054	
056054	AE	9	BX Trust 2019-XL B	2.820%	10/15/36		10/09/2019	Citigroup			25,000,000	25,000,000		
056054	AH	2	BX Trust 2019-XL E	3.540%	10/15/36		10/09/2019	Citigroup			62,000,000	62,000,000		
056059	AA	6	BX Trust 2018-IND A	2.490%	11/15/35		11/19/2019	Bank of America Corp			1,329,276	1,329,483	557	
056059	AJ	7	BX Trust 2018-IND C	2.840%	11/15/35		08/27/2019	Various			11,762,778	11,777,500	15,092	
05608F	AA	9	BX Trust 2019-CALM A	2.626%	11/25/28		11/22/2019	Barclays Capital			49,990,640	50,000,000		
12597C	AB	3	CNH 2019-C A2	1.990%	03/15/23		10/16/2019	Wells Fargo Bank			30,996,565	31,000,000		
12655H	AA	3	COMM 2019-WCM A	2.640%	10/15/36		10/17/2019	Deutsche Bank			25,000,000	25,000,000		
12655H	AG	0	COMM 2019-WCM B	2.840%	10/15/36		10/17/2019	Deutsche Bank			20,000,000	20,000,000		
14041N	FK	2	COMET 2017-A1 A1	2.000%	01/17/23		06/20/2019	Various			31,928,672	32,000,000	10,944	
14315W	AA	8	CARMX 2019-4 A1	1.968%	11/16/20		10/17/2019	Barclays Capital			38,357,903	38,357,903		
14315W	AB	6	CARMX 2019-4 A2A	2.010%	03/15/23		10/17/2019	Barclays Capital			35,997,102	36,000,000		
17305E	GB	5	CCCIT 2017-A3 A3	1.920%	04/07/22		06/18/2019	Citigroup			49,806,641	50,000,000	192,000	
23291R	AA	8	DLL 2019-MT3 A1	2.062%	10/20/20		10/10/2019	JP Morgan Securities Inc			60,835,935	60,835,935		
23291R	AB	6	DLL 2019-MT3 A2	2.130%	01/20/22		10/10/2019	JP Morgan Securities Inc			49,994,490	50,000,000		
233046	AJ	0	DNKN 2019-1A A2I	3.787%	05/20/49		03/20/2019	Guggenheim Securities LLC			15,920,000	15,920,000		
23305J	AA	0	DBUBS 2017-BRBK A	3.452%	10/10/34		03/28/2019	Bank of America Corp			7,171,172	7,000,000		

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
233062	AA	6	DBCG 2017-BBG A	2.440% 06/15/34.....		11/26/2019.....	Deutsche Bank.....			19,647,713	19,660,000	19,281
233864	AC	1	DTRT 2018-1 A3	2.850% 07/15/21.....		10/17/2019.....	HSBC Securities Inc.....			2,327,851	2,321,322	1,103
24703K	AA	3	DEFT 2019-2 A1	2.012% 10/22/20.....		10/08/2019.....	Societe Generale.....			53,584,324	53,584,324	
254687	CM	6	DISNEY WALT CO	3.000% 09/15/22.....		03/20/2019.....	Citigroup.....			14,279,673	14,071,000	
254687	CZ	7	DISNEY WALT CO	3.700% 09/15/24.....		03/20/2019.....	Citigroup.....			3,152,583	3,032,000	
26969P	AA	6	EAGLE MATLS INC	4.500% 08/01/26.....		05/16/2019.....	PC Investment Company.....			20,401,000	20,000,000	262,500
29373G	AB	8	EFF 2018-3 A2	3.380% 05/20/24.....		03/27/2019.....	Wells Fargo Bank.....			6,247,683	6,194,449	5,234
29374W	AA	4	EFF 2019-3 A1	1.973% 11/20/20.....		10/22/2019.....	Mitsubishi Securities.....			28,595,901	28,595,901	
29374W	AB	2	EFF 2019-3 A2	2.060% 05/20/25.....		10/22/2019.....	Mitsubishi Securities.....			20,996,667	21,000,000	
30261Q	AJ	2	FREMF 2013-K26 B	3.721% 12/25/45.....		08/30/2019.....	Morgan Stanley.....			2,607,133	2,493,000	747
30291G	AN	9	FREMF 2013-K27 B	3.615% 01/25/46.....		10/11/2019.....	Various.....			9,889,746	9,500,000	13,508
303250	AE	4	FAIR ISAAC CORP	5.250% 05/15/26.....		05/16/2019.....	PC Investment Company.....			1,554,375	1,500,000	219
303250	AF	1	FAIR ISAAC CORP	4.000% 06/15/28.....		12/03/2019.....	Morgan Stanley.....			2,000,000	2,000,000	
337738	AT	5	FISERV INC	3.200% 07/01/26.....		06/10/2019.....	JP Morgan Securities Inc.....			9,999,300	10,000,000	
34531K	AA	0	FORDO 2019-C A1	1.845% 12/15/20.....		11/19/2019.....	Citigroup.....			21,618,728	21,618,728	
34532D	AB	3	FORDO 2019-B A2A	2.350% 02/15/22.....		06/18/2019.....	Royal Bank of Canada.....			12,743,180	12,743,580	
36192H	AA	2	GSMS 2012-ALOH A	3.551% 04/10/34.....		12/09/2019.....	Various.....			22,611,888	22,011,000	42,344
36192P	AT	3	GSMS 2012-GCJ9 AS	3.124% 11/10/45.....		06/13/2019.....	Bank of America Corp.....			20,388,281	20,000,000	27,769
36251X	BX	4	GSMS 2016-GS4 225E	5.545% 11/10/29.....		10/29/2019.....	Goldman Sachs.....			29,356,523	28,382,000	131,138
36257H	AU	0	GSMS 2019-GC40 DBA	3.349% 07/10/52.....		06/26/2019.....	Goldman Sachs.....			5,480,513	5,321,000	4,950
36257H	AY	2	GSMS 2019-GC40 DBB	3.501% 07/10/52.....		06/26/2019.....	Goldman Sachs.....			20,495,950	19,899,000	19,352
38013T	AA	9	GMALT 2019-3 A1	2.200% 08/20/20.....		08/06/2019.....	Bank of America Corp.....			6,630,836	6,630,836	
38406H	AE	2	GRCE 2014-GRCE B	3.520% 06/10/28.....		09/27/2019.....	Goldman Sachs.....			7,105,273	7,000,000	
43815M	AB	2	HAROT 2019-2 A2	2.570% 12/21/21.....		05/21/2019.....	JP Morgan Securities Inc.....			28,499,954	28,500,000	
44935R	AA	6	HALST 2019-B A1	2.180% 08/17/20.....		08/06/2019.....	Bank of America Corp.....			10,237,653	10,237,653	
46590Y	AA	2	JPMMT 2017-5 A1	3.155% 10/26/48.....		06/25/2019.....	Morgan Stanley.....			46,069,295	45,626,330	44,738
46650A	AD	5	JPMMT 2018-7FRB A2	2.458% 04/25/46.....		06/20/2019.....	JP Morgan Securities Inc.....			639,691	641,354	1,696
46651F	AD	3	JPMMT 2019-HYB1 A2	3.981% 10/25/49.....		08/13/2019.....	JP Morgan Securities Inc.....			42,955,569	41,843,541	130,640
46651M	AA	4	JPMCC 2019-MFP A	2.700% 07/15/36.....		06/27/2019.....	JP Morgan Securities Inc.....			50,000,000	50,000,000	
50117C	AA	6	KCOT 2019-1A A1	2.510% 06/15/20.....		05/30/2019.....	JP Morgan Securities Inc.....			4,476,623	4,476,623	
50117C	AB	4	KCOT 2019-1A A2	2.490% 06/15/22.....		05/30/2019.....	JP Morgan Securities Inc.....			42,396,311	42,400,000	
574599	BL	9	MASCO CORP	4.375% 04/01/26.....		05/16/2019.....	PC Investment Company.....			5,118,400	5,000,000	27,344
58769Q	AB	7	MBALT 2019-B A2	2.010% 12/15/21.....		11/13/2019.....	Credit Agricole Securities.....			42,997,738	43,000,000	
61763Q	AA	9	MSC 2014-CPT A	3.350% 07/13/29.....		12/31/2019.....	JP Morgan Securities Inc.....			25,419,922	25,000,000	4,653
61764J	AA	4	MSC 2014-MP A	3.469% 08/11/29.....		11/13/2019.....	Bank of America Corp.....			6,499,434	6,355,000	12,042
63875B	AA	3	NCMS 2019-1776 A	2.507% 10/15/36.....		10/18/2019.....	Natixis Securities Americas LL.....			24,999,925	25,000,000	50,494
63875B	AJ	4	NCMS 2019-1776 E	3.902% 10/15/36.....		10/18/2019.....	Natixis Securities Americas LL.....			17,349,948	17,350,000	54,532
63941C	AA	1	NAVSL 2019-D A1	2.165% 12/15/59.....		06/19/2019.....	JP Morgan Securities Inc.....			25,287,015	25,299,607	
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	
65339K	BG	4	NEXTERA ENERGY CAPITAL			03/28/2019.....	Bank of America Corp.....			3,600,000	3,600,000	
65479J	AB	9	NAROT 2019-C A2A	1.970% 09/15/22.....		10/16/2019.....	Mizuho Securities.....			39,999,616	40,000,000	
67087M	AA	4	OBP 2010-OBP A	4.646% 07/15/45.....		11/25/2019.....	Bank of America Corp.....			34,492,333	34,250,000	44,774
70450Y	AD	5	PAYPAL HOLDINGS INC	2.650% 10/01/26.....		09/19/2019.....	Goldman Sachs.....			29,925,600	30,000,000	
75951A	AL	2	RELIANCE STAND LIFE II			10/23/2019.....	Deutsche Bank.....			29,949,600	30,000,000	
76971D	AA	4	RBIT 2019-1 A	2.475% 07/25/29.....		06/25/2019.....	Barclays Capital.....			22,556,438	22,556,453	
78449T	AA	9	SMB 2019-A A1	2.115% 02/16/26.....		03/05/2019.....	Goldman Sachs.....			10,069,660	10,069,660	

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
80284N	AA	6	SRT 2019-C A1	1.981%	10/20/20.....		10/09/2019.....	Citigroup.....				14,530,604	14,530,604	
80284Y	AF	1	SDART 2017-3 C	2.760%	12/15/22.....		07/25/2019.....	HSBC Securities Inc.....				20,600,575	20,546,000	22,053
80286H	AA	7	SDART 2019-3 A1	2.208%	08/17/20.....		08/13/2019.....	JP Morgan Securities Inc.....				4,565,853	4,565,853	
88104L	AC	7	TERRAFORM POWER OPERATIN.....				05/16/2019.....	PC Investment Company.....				17,546,083	18,122,000	226,777
89389J	AA	0	TFET 2019-1 A1	2.003%	10/23/20.....		10/08/2019.....	Bank of Montreal.....				28,830,619	28,830,619	
90205F	AG	5	PRK 2017-280P B	2.791%	09/15/34.....		12/31/2019.....	Various.....				5,000,000	5,000,000	6,678
92888B	AA	7	VFET 2019-2A A1	1.891%	11/16/20.....		11/05/2019.....	Bank of America Corp.....				45,003,743	45,003,743	
92888C	AC	1	VFET 2018-1A A3	2.540%	02/15/22.....		11/13/2019.....	Societe Generale.....				22,888,130	22,820,382	
92903P	AC	3	VNO 2010-VNO A2FX	4.004%	09/13/28.....		03/25/2019.....	Morgan Stanley.....				48,164,047	47,608,000	90,005
92938J	AE	2	WFRBS 2013-UBS1 A4	4.079%	03/15/46.....		06/12/2019.....	Bank of America Corp.....				21,274,219	20,000,000	29,459
95058X	AC	2	WEN 2015-1A A23	4.497%	06/15/45.....		10/18/2019.....	JP Morgan Securities Inc.....				6,953,485	6,783,888	31,355
95058X	AG	3	WEN 2019-1A A2I	3.783%	06/15/49.....		06/13/2019.....	Guggenheim Securities LLC.....				27,113,750	27,113,750	
96328D	BL	7	WHLS 2019-1A A1	2.367%	06/22/20.....		06/18/2019.....	Wells Fargo Bank.....				14,467,110	14,467,110	
98162R	AA	6	WOART 2019-C A1	1.905%	11/16/20.....		11/05/2019.....	Barclays Capital.....				39,907,379	39,907,379	
380881	CP	5	GCCT 2015-2A A	2.020%	04/15/22.....	A.....	07/25/2019.....	Toronto Dominion.....				12,475,098	12,500,000	9,819
380881	EK	4	GCCT 2018-1A A	2.620%	01/15/23.....	A.....	12/02/2019.....	Various.....				30,498,545	30,295,000	41,891
576339	BF	1	MCCT 2017-1A A	2.260%	07/21/21.....	A.....	06/27/2019.....	Citigroup.....				27,461,048	27,475,000	17,248
68245X	AE	9	1011778 BC / NEW RED FIN.....			A.....	05/16/2019.....	PC Investment Company.....				9,321,875	9,500,000	40,903
81379J	AE	1	SSTRT 2017-1A A4	2.209%	06/25/21.....	A.....	11/25/2019.....	Lloyds Securities.....				13,003,753	12,996,645	1,595
89621A	AD	1	TCCT 2018-1A A	2.042%	02/27/23.....	A.....	09/19/2019.....	Lloyds Securities.....				30,003,516	30,000,000	55,889
23291K	AF	2	DH EUROPE FINANCE II	2.050%	11/15/22.....	D.....	10/29/2019.....	Bank of America Corp.....				74,995,500	75,000,000	
47032F	AB	5	JAMES HARDIE INTL FIN	5.000%	01/15/28.....	D.....	05/16/2019.....	PC Investment Company.....				8,281,800	8,560,000	143,856
67078A	AC	7	NVENT FINANCE SARL	3.950%	04/15/23.....	D.....	08/05/2019.....	MarketAxess.....				15,514,855	15,195,000	186,730
86803U	AD	3	SUNTORY HOLDINGS LTD	2.250%	10/16/24.....	D.....	10/09/2019.....	Morgan Stanley.....				14,975,400	15,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous.....												2,144,578,070	2,136,469,155	2,132,914
8399997. Total - Bonds - Part 3.....												4,007,116,903	3,962,749,155	5,119,047
8399998. Total - Bonds - Summary Item from Part 5.....												4,220,983,098	4,214,966,237	7,369,278
8399999. Total - Bonds.....												8,228,100,001	8,177,715,392	12,488,325
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred														
060505	EL	4	BANK OF AMERICA CORP.....				08/05/2019.....	UBS Financial Services.....			5,000,000.000	5,556,250		93,889
55336V	AU	4	MPLX LP.....				10/02/2019.....	Barclays Capital.....			25,150,000.000	25,112,125		232,480
949746	RN	3	WELLS FARGO & CO.....				08/15/2019.....	Various.....			14,000,000.000	15,298,500		129,250
857477	AQ	6	STATE STREET CORP.....				08/20/2019.....	BNP Paribas Securities Corp.....			2,000,000.000	2,037,500		45,792
90352J	AF	0	UBS GROUP FUNDING.....			D.....	01/28/2019.....	UBS Financial Services.....			23,000,000.000	23,000,000		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....												71,004,375	XXX	501,411
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred														
29250N	AW	5	ENBRIDGE INC.....			A.....	04/29/2019.....	Bank of America Corp.....			3,000,000.000	3,041,250		30,556
8599999. Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....												3,041,250	XXX	30,556
8999997. Total - Preferred Stocks - Part 3.....												74,045,625	XXX	531,967
8999998. Total - Preferred Stocks - Summary Item from Part 5.....												8,895,376	XXX	191,145
8999999. Total - Preferred Stocks.....												82,941,001	XXX	723,112
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded														
007903	10	7	ADVANCED MICRO DEVICES.....				03/13/2019.....	State Street Bank.....			7,400.000	175,571	XXX	
03064D	10	8	AMERICOLD REALTY TRUST.....				07/26/2019.....	State Street Bank.....			3,450.000	114,790	XXX	
035710	40	9	ANNALY CAPITAL MGMT INC.....				12/26/2019.....	State Street Bank.....			50,000.000	487,790	XXX	
037411	10	5	APACHE CORP.....				12/26/2019.....	State Street Bank.....			12,000.000	315,167	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
03748R	75	4	APARTMENT INVT & MGMT CO -A.....		03/22/2019.....	State Street Bank.....	504.000	25,190	XXX	.....
110122	10	8	BRISTOL-MYERS SQUIBB CO.....		11/21/2019.....	State Street Bank.....	44,700.000	2,521,527	XXX	.....
19626G	10	8	COLONY NORTHSTAR INC A.....		01/07/2019.....	State Street Bank.....	122,300.000	651,150	XXX	.....
22052L	10	4	CORTEVA INC.....		06/01/2019.....	Spin Off.....	21,999.000	344,047	XXX	.....
222070	20	3	COTY INC A.....		01/07/2019.....	State Street Bank.....	130,200.000	978,870	XXX	.....
254687	10	6	DISNEY WALT CO.....		03/20/2019.....	Tax Free Exchange.....	25,491.000	527,128	XXX	.....
25470M	10	9	DISH NETWORK CORP.....		12/05/2019.....	State Street Bank.....	964.000	32,313	XXX	.....
25470M	10	9	DISH NETWORK CORP.....		09/11/2019.....	Spin Off.....	1,510.000	16,389	XXX	.....
25746U	10	9	DOMINION ENERGY INC.....		01/02/2019.....	Tax Free Exchange.....	10,369.000	523,523	XXX	.....
260557	10	3	DOW INC.....		04/02/2019.....	Spin Off.....	21,999.000	569,314	XXX	.....
28414H	10	3	ELANCO ANIMAL HEALTH INC.....		03/08/2019.....	Tax Free Exchange.....	2,815.000	20,925	XXX	.....
294600	10	1	EQUITRANS MIDSTREAM CORP.....		06/24/2019.....	State Street Bank.....	82,100.000	1,709,051	XXX	.....
30212P	30	3	EXPEDIA GROUP INC.....		07/29/2019.....	Tax Free Exchange.....	1,348.000	21,363	XXX	.....
35137L	10	5	FOX CORP.....		03/19/2019.....	State Street Bank.....	25,530.000	1,311,221	XXX	.....
36472T	10	9	GANNETT CO INC.....		11/20/2019.....	State Street Bank.....	4,558.000	28,624	XXX	.....
369604	10	3	GENERAL ELECTRIC CO.....		03/13/2019.....	State Street Bank.....	26,200.000	259,660	XXX	.....
42225P	50	1	HEALTHCARE TRUST OF AME A.....		12/26/2019.....	State Street Bank.....	16,600.000	497,957	XXX	.....
42806J	10	6	HERTZ GLOBAL HOLDINGS INC.....		07/10/2019.....	State Street Bank.....	2,188.000	28,335	XXX	.....
459200	10	1	INTL BUSINESS MACHINES CORP.....		03/13/2019.....	State Street Bank.....	3,500.000	485,615	XXX	.....
46187W	10	7	INVITATION HOMES INC.....		12/26/2019.....	State Street Bank.....	27,900.000	817,570	XXX	.....
50050N	10	3	KONTOOR BRANDS INC.....		05/23/2019.....	Spin Off.....	5,200.000	21,707	XXX	.....
502431	10	9	L3HARRIS TECH INC.....		07/01/2019.....	Tax Free Exchange.....	10,270.000	530,756	XXX	.....
53814L	10	8	LIVENT CORP.....		03/04/2019.....	Spin Off.....	8,604.000	31,814	XXX	.....
580135	10	1	MCDONALD'S CORP.....		01/07/2019.....	State Street Bank.....	26,700.000	4,825,731	XXX	.....
58463J	30	4	MEDICAL PROPERTIES TRUST INC.....		12/26/2019.....	State Street Bank.....	44,500.000	918,898	XXX	.....
674599	10	5	OCCIDENTAL PETROLEUM CORP.....		12/26/2019.....	State Street Bank.....	11,720.000	514,896	XXX	.....
679295	10	5	OKTA INC.....		03/13/2019.....	State Street Bank.....	3,400.000	278,000	XXX	.....
69007J	10	6	OUTFRONT MEDIA INC.....		07/26/2019.....	State Street Bank.....	32,800.000	890,159	XXX	.....
742718	10	9	PROCTER & GAMBLE CO.....		10/30/2019.....	State Street Bank.....	42,500.000	4,533,959	XXX	.....
75281A	10	9	RANGE RESOURCES CORP.....		06/24/2019.....	State Street Bank.....	341,200.000	2,430,879	XXX	.....
76680R	20	6	RINGCENTRAL INC A.....		10/30/2019.....	State Street Bank.....	2,390.000	384,366	XXX	.....
79466L	30	2	SALESFORCE.COM INC.....		10/30/2019.....	State Street Bank.....	14,900.000	2,338,320	XXX	.....
803607	10	0	SAREPTA THERAPEUTICS INC.....		03/13/2019.....	State Street Bank.....	5,200.000	693,262	XXX	.....
808625	10	7	SCIENCE APPLICATIONS INTE.....		01/14/2019.....	Tax Free Exchange.....	592.000	22,620	XXX	.....
81762P	10	2	SERVICENOW INC.....		12/26/2019.....	State Street Bank.....	4,500.000	1,156,133	XXX	.....
82981J	10	9	SITE CENTERS CORP.....		01/08/2019.....	State Street Bank.....	35,000.000	427,161	XXX	.....
84860W	30	0	SPIRIT REALTY CAPITAL INC.....		03/13/2019.....	State Street Bank.....	7,200.000	272,951	XXX	.....
89832Q	10	9	TRUIST FINANCIAL CORP.....		12/09/2019.....	Tax Free Exchange.....	30,821.000	466,582	XXX	.....
922475	10	8	VEEVA SYSTEMS INC A.....		06/24/2019.....	State Street Bank.....	14,790.000	2,416,296	XXX	.....
92339V	10	0	VEREIT INC.....		12/26/2019.....	State Street Bank.....	153,600.000	1,412,838	XXX	.....
931142	10	3	WALMART INC.....		01/07/2019.....	State Street Bank.....	25,600.000	2,424,980	XXX	.....
950814	10	3	WESCO AIRCRAFT HOLDINGS INC.....		12/30/2019.....	Citigroup.....	1,956,070.000	21,555,891	XXX	.....
G06242	10	4	ATLASSIAN CORP PLC A.....	C.....	06/24/2019.....	State Street Bank.....	8,500.000	1,110,258	XXX	.....
G5960L	10	3	MEDTRONIC PLC.....	C.....	12/26/2019.....	State Street Bank.....	25,700.000	2,812,274	XXX	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								64,933,821	XXX	0
9799997. Total - Common Stocks - Part 3.....								64,933,821	XXX	0

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
9799998.	Total - Common Stocks - Summary Item from Part 5.....					2,220,444	XXX	
9799999.	Total - Common Stocks.....					67,154,265	XXX	0
9899999.	Total - Preferred and Common Stocks.....					150,095,266	XXX	723,112
9999999.	Total - Bonds, Preferred and Common Stocks.....					8,378,195,267	XXX	13,211,437

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		08/14/2019.	Wells Fargo Bank.....		4,984,570	5,000,000	5,002,344	5,001,242	.....	.....(513)	.....	.....(513)	.....	.....5,000,730	.....	.....(16,159)	(16,159)	81,318	07/15/2020.
912828	3L	2		07/05/2019.	Citigroup.....		95,491,703	95,600,000	95,221,000	95,347,685	.....	.....65,503	.....	.....65,503	.....	.....95,413,188	.....	.....78,516	78,516	1,008,893	12/15/2020.
912828	3Q	1		05/14/2019.	Barclays Capital.....		67,228,418	67,500,000	67,049,414	67,180,332	.....	.....56,233	.....	.....56,233	.....	.....67,236,565	.....	.....(8,147)	(8,147)	1,122,514	01/15/2021.
912828	3Y	4		06/25/2019.	Citigroup.....		5,006,836	5,000,000	4,998,242	4,998,902	.....	.....419	.....	.....419	.....	.....4,999,321	.....	.....7,515	7,515	92,323	02/29/2020.
912828	4B	3		12/03/2019.	Goldman Sachs.....		12,719,109	12,600,000	12,563,578	12,572,688	.....	.....11,155	.....	.....11,155	.....	.....12,583,842	.....	.....135,267	135,267	365,019	03/15/2021.
912828	4L	1		12/03/2019.	JP Morgan Securities Inc.....		30,170,195	29,000,000	29,002,266	29,001,949	.....	.....(321)	.....	.....(321)	.....	.....29,001,628	.....	.....1,168,567	1,168,567	871,992	04/30/2023.
912828	4N	7		03/28/2019.	Goldman Sachs.....		26,019,531	25,000,000	24,590,820	24,594,160	.....	.....9,012	.....	.....9,012	.....	.....24,603,172	.....	.....1,416,359	1,416,359	266,057	05/15/2028.
912828	4V	9		01/07/2019.	Barclays Capital.....		45,869,026	45,000,000	45,014,063	45,013,083	.....	.....72	.....	.....72	.....	.....45,013,155	.....	.....855,871	855,871	513,281	08/15/2028.
912828	4W	7		11/14/2019.	Various.....		68,223,555	67,000,000	66,887,461	66,898,207	.....	.....32,047	.....	.....32,047	.....	.....66,930,254	.....	.....1,293,301	1,293,301	2,294,008	08/15/2021.
912828	4X	5		03/29/2019.	Citigroup.....		96,992,773	95,000,000	94,048,438	94,096,440	.....	.....45,485	.....	.....45,485	.....	.....94,141,925	.....	.....2,850,849	2,850,849	1,533,424	08/31/2023.
912828	5A	4		11/14/2019.	Wells Fargo Bank.....		267,128,039	261,800,000	260,876,313	260,954,242	.....	.....263,547	.....	.....263,547	.....	.....261,217,789	.....	.....5,910,250	5,910,250	8,406,010	09/15/2021.
912828	5D	8		11/07/2019.	Various.....		233,555,031	229,900,000	228,423,703	228,479,583	.....	.....21,139	.....	.....21,139	.....	.....228,500,722	.....	.....5,054,310	5,054,310	2,293,854	09/30/2023.
912828	5F	3		11/19/2019.	Citigroup.....		107,288,867	105,000,000	104,706,442	104,723,572	.....	.....72,896	.....	.....72,896	.....	.....104,796,468	.....	.....2,492,399	2,492,399	2,962,193	10/15/2021.
912828	5J	5		12/23/2019.	Goldman Sachs.....		26,666,016	25,000,000	25,021,484	25,020,918	.....	.....(2,776)	.....	.....(2,776)	.....	.....25,018,142	.....	.....1,647,874	1,647,874	861,264	10/31/2025.
912828	5M	8		02/20/2019.	Barclays Capital.....		20,728,906	20,000,000	20,626,563	20,625,611	.....	.....(5,685)	.....	.....(5,685)	.....	.....20,619,926	.....	.....108,980	108,980	144,164	11/15/2028.
912828	5S	5		12/03/2019.	Various.....		74,737,305	74,000,000	73,957,578	73,957,603	.....	.....12,264	.....	.....12,264	.....	.....73,969,867	.....	.....767,438	767,438	1,125,590	12/31/2020.
912828	R8	5		06/15/2019.	Maturity.....		7,250,000	7,250,000	7,162,490	7,224,665	.....	.....25,335	.....	.....25,335	.....	.....7,250,000	.....	.....0	0	31,719	06/15/2019.
912828	X2	1		11/19/2019.	PNC BANK.....		50,388,188	50,400,000	49,746,375	50,017,526	.....	.....261,296	.....	.....261,296	.....	.....50,278,822	.....	.....109,365	109,365	830,361	04/15/2020.
912828	X9	6		04/29/2019.	Goldman Sachs.....		7,529,344	7,600,000	7,605,047	7,602,393	.....	.....(555)	.....	.....(555)	.....	.....7,601,838	.....	.....(72,494)	(72,494)	52,276	05/15/2020.
0599999.	Total - Bonds - U.S. Government.....						1,247,977,412	1,227,650,000	1,222,503,621	1,223,310,801	0	866,553	0	866,553	0	1,224,177,354	0	23,800,061	23,800,061	24,856,260	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
20775B	V5	2		12/05/2019.	Redemption 100.0000.....		740,000	740,000	798,512	766,937	.....	.....(26,937)	.....	.....(26,937)	.....	.....740,000	.....	.....0	0	21,092	11/15/2044.
3137F4	D6	6		12/01/2019.	Paydown.....		.....	.....	.....8,207	7,626	.....	.....(7,626)	.....	.....(7,626)	.....	.....	.....	.....0	0	564	01/25/2028.
3137F4	X9	8		12/01/2019.	Paydown.....		.....	.....	.....8,184	7,618	.....	.....(7,618)	.....	.....(7,618)	.....	.....	.....	.....0	0	585	02/25/2028.
3137FA	RG	5		12/01/2019.	Paydown.....		.....	.....	.....84,594	67,578	.....	.....(67,578)	.....	.....(67,578)	.....	.....	.....	.....0	0	5,340	07/25/2024.
3137FA	WU	8		12/01/2019.	Paydown.....		.....	.....	.....11,900	10,477	.....	.....(10,477)	.....	.....(10,477)	.....	.....	.....	.....0	0	836	07/25/2027.
3137FG	6Z	3		12/01/2019.	Paydown.....		.....	.....	.....29,134	27,640	.....	.....(27,640)	.....	.....(27,640)	.....	.....	.....	.....0	0	1,974	05/25/2028.
313921	6B	9		12/01/2019.	Paydown.....		457,402	457,402	499,282	514,324	.....	.....(56,923)	.....	.....(56,923)	.....	.....457,402	.....	.....0	0	15,878	12/25/2041.
313921	6F	0		12/01/2019.	Paydown.....		7,411	7,411	7,620	7,279	.....	.....132	.....	.....132	.....	.....7,411	.....	.....0	0	238	09/01/2041.
31392C	MS	0		12/01/2019.	Paydown.....		34,112	34,112	36,757	34,722	.....	.....(610)	.....	.....(610)	.....	.....34,112	.....	.....0	0	1,138	02/25/2042.
34074M	CH	2		07/01/2019.	Redemption 100.0000.....		360,000	360,000	382,950	360,294	.....	.....(294)	.....	.....(294)	.....	.....360,000	.....	.....0	0	10,000	07/01/2028.
34074M	GZ	8		07/01/2019.	Redemption 100.0000.....		575,000	575,000	621,104	584,801	.....	.....(9,801)	.....	.....(9,801)	.....	.....575,000	.....	.....0	0	19,238	01/01/2029.
452227	FJ	5		06/15/2019.	Maturity.....		5,700,000	5,700,000	5,683,470	5,697,882	.....	.....2,118	.....	.....2,118	.....	.....5,700,000	.....	.....0	0	65,493	06/15/2019.
45506A	DK	4		12/01/2019.	Redemption 100.0000.....		615,000	615,000	654,114	626,221	.....	.....(11,221)	.....	.....(11,221)	.....	.....615,000	.....	.....0	0	18,100	06/01/2028.
462467	MP	3		07/01/2019.	Redemption 100.0000.....		165,000	165,000	177,974	168,565	.....	.....(3,565)	.....	.....(3,565)	.....	.....165,000	.....	.....0	0	6,041	01/01/2029.
49130T	QS	8		08/23/2019.	Redemption 100.0000.....		1,190,000	1,190,000	1,268,861	1,224,036	.....	.....(34,036)	.....	.....(34,036)	.....	.....1,190,000	.....	.....0	0	38,652	01/01/2033.
594653	7N	1		08/13/2019.	Raymond James Morgan Keegan.....		5,914,465	5,580,000	5,932,489	5,849,345	.....	.....(24,971)	.....	.....(24,971)	.....	.....5,824,374	.....	.....90,091	90,091	137,795	06/01/2047.
594653	7N	1		06/01/2019.	Redemption 100.0000.....		515,000	515,000	547,533	539,859	.....	.....(24,859)	.....	.....(24,859)	.....	.....515,000	.....	.....0	0	9,013	06/01/2047.
60416Q	AZ	7		12/01/2019.	Redemption 100.0000.....		180,000	180,000	192,321	181,747	.....	.....(1,747)	.....	.....(1,747)	.....	.....180,000	.....	.....0	0	6,552	07/01/2028.
60416Q	CD	4		12/01/2019.	Redemption 100.0000.....		240,000	240,000	254,066	244,307	.....	.....(4,307)	.....	.....(4,307)	.....	.....240,000	.....	.....0	0	10,688	01/01/2031.
60416Q	DL	5		12/01/2019.	Redemption 100.0000.....		285,000	285,000	307,672	292,068	.....	.....(7,068)	.....	.....(7,068)	.....	.....285,000	.....	.....0	0	12,338	07/01/2034.

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
60416S	BE	9		12/01/2019.	Redemption	100.0000	1,090,000	1,090,000	1,159,793	1,111,743		(21,743)		(21,743)		1,090,000			0	41,383	07/01/2040.
60636X	5N	9		09/01/2019.	Redemption	100.0000	225,000	225,000	234,225	225,315		(315)		(315)		225,000			0	5,620	03/01/2040.
60637B	KZ	2		11/01/2019.	Redemption	100.0000	570,000	570,000	623,358	605,573		(35,573)		(35,573)		570,000			0	13,467	05/01/2040.
61212W	BB	0		12/01/2019.	Redemption	100.0000	515,000	515,000	540,410	531,426		(16,426)		(16,426)		515,000			0	13,388	12/01/2042.
63968M	HM	4		03/01/2019.	Redemption	100.0000	340,000	340,000	352,804	341,701		(1,701)		(1,701)		340,000			0	4,263	03/01/2043.
63968M	HN	2		12/01/2019.	Redemption	100.0000	615,000	615,000	635,928	622,877		(7,877)		(7,877)		615,000			0	14,338	09/01/2043.
63968M	QC	6		12/01/2019.	Redemption	100.0000	1,890,000	1,890,000	2,022,470	2,023,632		(133,632)		(133,632)		1,890,000			0	54,819	03/01/2040.
647200	2F	0		12/01/2019.	Redemption	100.0000	175,000	175,000	187,936	180,068		(5,068)		(5,068)		175,000			0	5,450	03/01/2044.
647200	4R	2		12/01/2019.	Redemption	100.0000	860,000	860,000	912,615	898,033		(38,033)		(38,033)		860,000			0	25,550	03/01/2046.
647200	M9	2		09/01/2019.	Redemption	100.0000	200,000	200,000	215,308	202,543		(2,543)		(2,543)		200,000			0	6,750	09/01/2028.
647200	P9	9		09/01/2019.	Redemption	100.0000	375,000	375,000	407,040	384,731		(9,731)		(9,731)		375,000			0	11,302	09/01/2028.
658909	DC	7		11/01/2019.	Redemption	100.0000	300,000	300,000	322,050	308,368		(8,368)		(8,368)		300,000			0	11,609	07/01/2042.
677377	2G	7		11/01/2019.	Redemption	100.0000	410,000	410,000	450,348	423,360		(13,360)		(13,360)		410,000			0	13,613	11/01/2029.
67756Q	UY	1		12/01/2019.	Redemption	100.0000	1,565,000	1,565,000	1,715,835	1,677,940		(112,940)		(112,940)		1,565,000			0	61,256	03/01/2047.
67756Q	UZ	8		12/01/2019.	Redemption	100.0000	470,000	470,000	510,758	500,469		(30,469)		(30,469)		470,000			0	18,394	03/01/2047.
708796	2J	5		12/26/2019.	Redemption	100.0000	520,000	520,000	550,103	540,026		(20,026)		(20,026)		520,000			0	17,171	10/01/2041.
708796	XN	2		10/01/2019.	Redemption	100.0000	1,420,000	1,420,000	1,510,227	1,448,811		(28,811)		(28,811)		1,420,000			0	60,354	04/01/2028.
708796	YR	2		03/26/2019.	Raymond James Morgan Keegan		1,165,650	1,140,000	1,209,403	1,160,088		(6,300)		(6,300)		1,153,788		11,862	11,862	28,025	04/01/2028.
708796	YR	2		04/01/2019.	Redemption	100.0000	385,000	385,000	408,439	391,784		(6,784)		(6,784)		385,000			0	9,625	04/01/2028.
83712T	AX	9		11/01/2019.	Redemption	100.0000	190,000	190,000	203,699	191,401		(1,401)		(1,401)		190,000			0	9,292	01/01/2028.
83712T	BZ	3		12/01/2019.	Various		115,000	115,000	124,697	119,942		(4,942)		(4,942)		115,000			0	5,313	07/01/2027.
83756C	EP	6		09/26/2019.	Redemption	100.0000	530,000	530,000	566,120	547,373		(17,373)		(17,373)		530,000			0	13,914	11/01/2044.
83756C	FA	8		09/26/2019.	Redemption	100.0000	140,000	140,000	150,377	145,966		(5,966)		(5,966)		140,000			0	5,056	11/01/2044.
88045R	WH	1		12/01/2019.	Redemption	100.0000	305,000	305,000	327,317	315,969		(10,969)		(10,969)		305,000			0	13,219	07/01/2031.
882750	LZ	3		12/01/2019.	Redemption	100.0000	175,000	175,000	187,159	182,263		(7,263)		(7,263)		175,000			0	8,062	07/01/2029.
882750	NA	6		12/01/2019.	Redemption	100.0000	185,000	185,000	199,689	190,490		(5,490)		(5,490)		185,000			0	7,349	01/01/2034.
92812U	J4	1		01/01/2019.	Maturity		3,700,000	3,700,000	3,700,000	3,700,000				0		3,700,000			0	32,190	01/01/2019.
93978T	MA	4		12/01/2019.	Redemption	100.0000	175,000	175,000	183,666	179,057		(4,057)		(4,057)		175,000			0	5,850	06/01/2032.
93978T	QX	0		12/01/2019.	Redemption	100.0000	300,000	300,000	310,761	305,120		(5,120)		(5,120)		300,000			0	6,675	06/01/2037.
95662M	2L	3		05/01/2019.	Maturity		1,345,000	1,345,000	1,345,000	1,345,000				0		1,345,000			0	12,105	05/01/2019.
97689Q	EL	6		09/01/2019.	Redemption	100.0000	600,000	600,000	638,364	626,091		(26,091)		(26,091)		600,000			0	16,100	09/01/2046.
98322Q	LL	9		09/01/2019.	Redemption	100.0000	930,000	930,000	995,295	979,787		(49,787)		(49,787)		930,000			0	16,450	12/01/2038.
3199999.				Total - Bonds - U.S. Special Revenue and Special Assessments					38,759,040	38,398,925	40,407,938	39,620,273	0	(963,187)	0	38,657,087	0	101,953	101,953	949,507	XXX
Bonds - Industrial and Miscellaneous																					
00432C	AD	3		11/25/2019.	Paydown		2,744,484	2,744,484	2,696,456	2,730,068		14,416		14,416		2,744,484			0	50,983	05/25/2029.
00432C	AR	2		12/25/2019.	Paydown		1,900,000	1,900,000	1,515,250	1,858,660		41,340		41,340		1,900,000			0	46,311	09/25/2037.
02582J	HG	8		05/15/2019.	Paydown		17,780,000	17,780,000	17,613,791	17,720,397		59,604		59,604		17,780,000			0	121,497	12/15/2021.
03072S	S6	3		12/25/2019.	Paydown		2,190,699	2,190,699	2,187,961	2,196,326		(5,626)		(5,626)		2,190,699			0	34,785	01/25/2036.
03072S	XZ	3		09/25/2019.	Paydown		3,195,827	3,195,827	2,980,386	3,197,038		(1,211)		(1,211)		3,195,827			0	41,332	03/25/2035.
032095	AC	5		01/30/2019.	Maturity		9,000,000	9,000,000	9,091,350	9,000,000				0		9,000,000			0	114,750	01/30/2019.
035242	AL	0		02/28/2019.	Morgan Stanley		10,055,400	10,000,000	9,925,600	9,936,699		2,512		2,512		9,939,211		116,189	116,189	195,250	02/01/2023.
04033B	AB	4		12/15/2019.	Paydown		2,552,804	2,552,804	2,552,737	2,552,792		12		12		2,552,804			0	70,627	08/16/2027.

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
045424	FJ	2	ASC 1997-D5 PS1 IO	1.824% 02/11/43	12/11/2019.	Paydown			1,917					0					0	1,029	02/11/2043.
04542B	LY	6	ABFC 2005-WF1 M1	2.248% 11/25/34	12/25/2019.	Paydown	2,275,387	2,275,387	2,275,759	2,283,292		(7,905)		(7,905)		2,275,387			0	39,543	11/25/2034.
05490C	AC	3	BCAP 2013-RR12 1A3	2.208% 05/26/35	12/25/2019.	Paydown	883,998	883,998	834,273	869,842		14,156		14,156		883,998			0	15,901	05/26/2035.
05524V	AG	2	BAMLL 2011-FSHN C	5.118% 07/11/33	12/06/2019.	Credit Suisse	6,641,175	6,475,000	6,965,186	6,634,945		(77,254)		(77,254)		6,557,691		83,484	83,484	339,675	07/11/2033.
05524V	AJ	6	BAMLL 2011-FSHN D	5.615% 07/11/33	12/06/2019.	Credit Suisse	4,118,281	4,000,000	4,079,752	4,020,781		(10,126)		(10,126)		4,010,655		107,626	107,626	230,215	07/11/2033.
05538U	AA	1	BBUBS 2012-SHOW A	3.430% 11/05/36	02/07/2019.	JP Morgan Securities Inc.	15,001,172	15,000,000	14,716,797	14,731,530		4,081		4,081		14,735,610		265,562	265,562	100,048	11/05/2036.
05543A	AE	0	BCAP 2014-RR1 2A1	4.032% 01/26/36	12/01/2019.	Paydown	2,094,455	2,094,455	2,120,635	2,156,442		(61,988)		(61,988)		2,094,455			0	40,463	01/26/2036.
05545J	AG	4	BCAP LLC TRUST 2015-RR3 3A1		07/25/2019.	Paydown	1,187,974	1,187,974	1,124,120	1,183,243		4,731		4,731		1,187,974			0	10,439	08/27/2035.
056059	AA	6	BX Trust 2018-IND A	2.490% 11/15/35	09/13/2019.	Morgan Stanley	15,721,525	15,705,574	15,705,574	15,707,092		(4,820)		(4,820)		15,702,273		19,252	19,252	341,207	11/15/2035.
056059	AA	6	BX Trust 2018-IND A	2.490% 11/15/35	12/15/2019.	Paydown	12,181,080	12,181,080	12,181,080	12,182,258		(1,178)		(1,178)		12,181,080			0	216,757	11/15/2035.
056059	AJ	7	BX Trust 2018-IND C	2.840% 11/15/35	12/15/2019.	Paydown	7,462,751	7,462,751	7,462,751	7,463,504		(753)		(753)		7,462,751			0	131,406	11/15/2035.
058498	AR	7	BALL CORP	5.000% 03/15/22	11/25/2019.	UBS Financial Services	527,500	500,000	505,000	502,500	2,488	(1,344)		1,144		503,644		23,856	23,856	30,000	03/15/2022.
05949C	FY	7	BOAMS 2005-H 2A3	4.048% 09/25/35	12/01/2019.	Paydown	19,488	19,581	19,410	19,395		93		93		19,488			0	354	09/25/2035.
05949C	HS	8	BOAMS 2005-I 2A3	3.978% 03/25/54	12/01/2019.	Paydown	20,220	20,345	20,334	19,605		615		615		20,220			0	446	03/25/2054.
07274N	AJ	2	BAYER US FINANCE II LLC		07/23/2019.	Wells Fargo Bank	5,254,900	5,000,000	4,934,300	4,935,911		4,402		4,402		4,940,313		314,587	314,587	129,861	12/15/2025.
07387U	AX	9	BSABS 2006-PC1 M1	2.308% 12/25/35	12/25/2019.	Paydown	2,798,201	2,798,201	2,795,578	2,804,549		(6,348)		(6,348)		2,798,201			0	47,232	12/25/2035.
07387U	BK	3	BSABS 2006-HE2 1A3	2.348% 02/25/36	12/25/2019.	Paydown	3,998,690	3,998,690	3,991,193	4,005,782		(7,092)		(7,092)		3,998,690			0	71,553	02/25/2036.
075887	BQ	1	BECTON DICKINSON & CO	2.133% 06/06/19	06/06/2019.	Maturity	19,124,000	19,124,000	19,181,754	19,138,858		(14,858)		(14,858)		19,124,000			0	203,957	06/06/2019.
10112R	AR	5	BOSTON PROPERTIES LP	5.625% 11/15/20	02/08/2019.	Wells Fargo Bank	9,615,544	9,258,000	9,624,987	9,589,039		(22,784)		(22,784)		9,566,255		49,289	49,289	125,851	11/15/2020.
11134L	AH	2	BROADCOM CRP - CAYMN FI		09/19/2019.	Various	23,477,184	23,970,000	23,192,197	23,249,574		43,182		43,182		23,292,755		184,429	184,429	951,706	01/15/2027.
115236	AA	9	BROWN & BROWN INC	4.200% 09/15/24	03/21/2019.	JP Morgan Securities Inc.	4,108,960	4,065,000	4,005,692	4,006,393		1,961		1,961		4,008,353		100,607	100,607	83,808	09/15/2024.
125523	AF	7	CIGNA CORP	3.750% 07/15/23	03/19/2019.	Bank of America Corp	10,151,300	10,000,000	9,994,700	9,994,590		(129)		(129)		9,994,461		156,839	156,839	184,896	07/15/2023.
12636W	AB	2	CNH 2017-A A2	1.640% 07/15/20	02/15/2019.	Paydown	4,249,220	4,249,220	4,249,057	4,249,128		92		92		4,249,220			0	7,510	07/15/2020.
12644K	GB	2	CSMC 2010-8R 2A5	4.000% 04/26/36	08/01/2019.	Paydown	5,673,074	5,673,074	5,573,796	5,664,079		8,996		8,996		5,673,074			0	83,196	04/26/2036.
12650E	AS	6	CSMC 2015-6R 3A1	3.313% 02/27/36	12/01/2019.	Paydown	2,518,990	2,518,990	2,509,543	2,511,457		7,532		7,532		2,518,990			0	43,357	02/27/2036.
12652V	AB	3	CNH 2018-A A2	2.780% 08/16/21	12/15/2019.	Paydown	22,713,740	22,713,740	22,713,288	22,715,055		(1,315)		(1,315)		22,713,740			0	273,283	08/16/2021.
134429	BE	8	CAMPBELL SOUP CO	3.650% 03/15/23	03/26/2019.	Various	49,908,117	50,000,000	49,925,500	49,934,361		3,770		3,770		49,938,131		(30,014)	(30,014)	852,280	03/15/2023.
134429	BF	5	CAMPBELL SOUP CO	3.950% 03/15/25	07/24/2019.	Bank of America Corp	20,956,000	20,000,000	19,949,200	19,953,304		3,917		3,917		19,957,221		998,779	998,779	682,472	03/15/2025.
14041N	FE	6	COMET 2016-A3 A3	1.340% 04/15/22	06/15/2019.	Paydown	30,684,000	30,684,000	30,285,466	30,495,581		188,419		188,419		30,684,000			0	205,583	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.
14313U	AD	8	CARMX 2014-4 A4	1.810% 07/15/20	01/15/2019.	Paydown	1,170,505	1,170,505	1,165,887	1,169,340		1,164		1,164		1,170,505			0	1,766	07/15/2020.
14315E	AB	6	CARMX 2018-4 A2A	3.110% 02/15/22	12/15/2019.	Paydown	17,979,922	17,979,922	17,979,768	17,980,593		(671)		(671)		17,979,922			0	422,206	02/15/2022.
144531	CL	2	CARR 2005-OPT2 M3	2.638% 05/25/35	12/25/2019.	Paydown	1,861,501	1,861,501	1,715,490	1,862,691		(1,189)		(1,189)		1,861,501			0	34,294	05/25/2035.
161175	AY	0	CCO SAFARI II LLC	4.908% 07/23/25	04/12/2019.	Various	26,246,850	25,000,000	24,895,700	24,897,968		2,685		2,685		24,900,653		1,346,197	1,346,197	843,222	07/23/2025.
161505	GN	6	CCMSC 2000-3 X IO	0.872% 10/15/32	12/01/2019.	Paydown			97					0					0	228	10/15/2032.
17305E	FW	0	CCMIT 2016-A1 A1	1.750% 11/19/21	11/19/2019.	Paydown	6,282,000	6,282,000	6,203,475	6,209,753		72,247		72,247		6,282,000			0	109,935	11/19/2021.
17305E	GA	7	CCCIT 2017-A2 A2	1.740% 01/19/21	01/17/2019.	Paydown	34,700,000	34,700,000	34,524,254	34,687,335		12,665		12,665		34,700,000			0	301,890	01/19/2021.
17321T	AA	0	CMLTI 2013-9 1A1	4.700% 10/25/35	06/01/2019.	Paydown	1,582,410	1,582,410	1,614,058	1,593,900		(11,491)		(11,491)		1,582,410			0	22,476	10/25/2035.
17322B	AL	4	CMLTI 2013-11 3A1	4.165% 09/25/34	10/01/2019.	Paydown	3,375,568	3,375,568	3,417,552	3,376,868		(1,300)		(1,300)		3,375,568			0	65,656	09/25/2034.
17323L	AP	2	CMLTI 2015-3 3A1	1.922% 06/25/36	12/25/2019.	Paydown	2,612,878	2,612,878	2,431,609	2,552,808	3,333	56,737		60,070		2,612,878			0	41,076	06/25/2036.
20030N	CS	8	COMCAST CORP	3.950% 10/15/25	04/16/2019.	JP Morgan Securities Inc.	5,215,950	5,000,000	4,993,850	4,993,788		510		510		4,994,298		221,652	221,652	105,882	10/15/2025.
201736	AE	5	CMLBC 2001-CMLB X IO	0.457% 06/01/31	12/01/2019.	Paydown			253,875	73,453		(73,453)		(73,453)					0	14,976	06/01/2031.

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
21870L	AL	0		10/01/2019.	Paydown.....	.....	12,436,000	12,436,000	12,772,753	12,577,924	.....	(141,924)	.....	(141,924)	.....	12,436,000	.....	.....	.....0	895,883	02/10/2034.
21870P	AJ	6		10/01/2019.	Paydown.....	.....	15,000,000	15,000,000	15,317,578	15,203,367	.....	(203,367)	.....	(203,367)	.....	15,000,000	.....	.....	.....0	1,026,471	02/10/2034.
21870P	AL	1		10/01/2019.	Paydown.....	.....	12,310,000	12,310,000	12,411,247	12,374,386	.....	(64,386)	.....	(64,386)	.....	12,310,000	.....	.....	.....0	886,242	02/10/2034.
21870P	AN	7		10/01/2019.	Paydown.....	.....	23,481,000	23,481,000	23,522,793	23,491,763	.....	(10,763)	.....	(10,763)	.....	23,481,000	.....	.....	.....0	1,690,483	02/10/2034.
22540V	G6	3		12/01/2019.	Paydown.....	.....	.....317	317	290	269	.....	.....48	.....	.....48	.....	.....317	.....	.....	.....0	9	03/25/2040.
228189	AB	2		03/04/2019.	Goldman Sachs.....	.....	2,167,025	2,135,000	2,076,288	2,076,405	.....	2,282	.....	2,282	.....	2,078,687	.....	88,338	88,338	61,648	01/15/2023.
22819K	AB	6		11/14/2019.	Citigroup.....	.....	1,556,250	1,500,000	1,362,500	1,346,250	16,432	12,768	.....	29,200	.....	1,375,450	.....	180,800	180,800	72,250	09/30/2026.
233046	AE	1		11/20/2019.	Paydown.....	.....	268,000	268,000	268,773	268,661	.....	(661)	.....	(661)	.....	268,000	.....	.....	.....0	6,079	11/20/2047.
233050	AB	9		07/01/2019.	Paydown.....	.....	92,229	92,229	101,077	92,612	.....	(383)	.....	(383)	.....	92,229	.....	.....	.....0	1,341	11/10/2046.
233864	AB	3		08/15/2019.	Paydown.....	.....	22,985,756	22,985,756	22,985,605	22,987,459	.....	(1,703)	.....	(1,703)	.....	22,985,756	.....	.....	.....0	215,426	05/15/2020.
24704A	AB	2		12/22/2019.	Paydown.....	.....	20,065,007	20,065,007	20,064,865	20,064,813	.....	194	.....	194	.....	20,065,007	.....	.....	.....0	365,076	10/22/2020.
254683	AY	1		07/15/2019.	Paydown.....	.....	10,906,565	10,906,565	10,781,310	10,844,936	.....	61,629	.....	61,629	.....	10,906,565	.....	.....	.....0	106,248	01/18/2022.
25755T	AG	5		07/25/2019.	Paydown.....	.....	375,000	375,000	375,000	375,000	.....	.....	.....	.....0	.....	375,000	.....	.....	.....0	5,779	07/25/2047.
25755T	AH	3		07/25/2019.	Paydown.....	.....	187,500	187,500	187,500	187,500	.....	.....	.....	.....0	.....	187,500	.....	.....	.....0	3,861	07/25/2047.
26208M	AB	2		10/15/2019.	Paydown.....	.....	35,000,000	35,000,000	34,999,986	35,000,378	.....	(378)	.....	(378)	.....	35,000,000	.....	.....	.....0	533,177	07/15/2021.
29362U	AB	0		05/30/2019.	Various.....	.....	7,101,263	7,115,000	6,616,950	6,545,800	80,814	23,079	.....	103,893	.....	6,649,693	.....	451,569	451,569	260,079	02/10/2026.
29372E	BS	6		09/20/2019.	Paydown.....	.....	6,793,527	6,793,527	6,781,320	6,788,611	.....	4,916	.....	4,916	.....	6,793,527	.....	.....	.....0	43,182	02/22/2022.
29373G	AB	8		12/20/2019.	Paydown.....	.....	4,081,802	4,081,802	4,081,278	4,081,155	.....	647	.....	647	.....	4,081,802	.....	.....	.....0	121,770	05/20/2024.
29373L	AB	7		12/20/2019.	Paydown.....	.....	6,843,133	6,843,133	6,833,516	6,834,051	.....	9,083	.....	9,083	.....	6,843,133	.....	.....	.....0	111,147	10/20/2023.
29379V	AZ	6		03/07/2019.	Wells Fargo Bank.....	.....	2,421,048	2,400,000	2,360,472	2,360,593	.....	1,768	.....	1,768	.....	2,362,361	.....	58,687	58,687	39,307	03/15/2023.
30219G	AH	1		06/15/2019.	Maturity.....	.....	4,860,000	4,860,000	4,819,856	4,844,934	.....	15,066	.....	15,066	.....	4,860,000	.....	.....	.....0	54,675	06/15/2019.
30219G	AQ	1		03/06/2019.	Bank of America Corp.....	.....	4,912,800	5,000,000	4,774,650	4,804,311	.....	7,258	.....	7,258	.....	4,811,569	.....	101,231	101,231	97,083	07/15/2023.
32008D	AB	2		08/03/2019.	Call 100.0000.....	.....	9,550,000	9,550,000	9,614,813	9,326,435	276,173	(14,747)	.....	261,426	.....	9,587,860	.....	(37,860)	(37,860)	851,144	01/15/2024.
33616C	AA	8		06/17/2019.	Maturity.....	.....	5,000,000	5,000,000	4,973,350	4,990,078	.....	9,922	.....	9,922	.....	5,000,000	.....	.....	.....0	59,375	06/17/2019.
337738	AM	0		04/24/2019.	Key Bank NA, Cleveland.....	.....	5,087,400	5,000,000	4,945,500	4,946,645	.....	4,348	.....	4,348	.....	4,950,993	.....	136,407	136,407	99,653	10/01/2022.
34417M	AA	5		10/30/2019.	Paydown.....	.....	190,000	190,000	190,334	190,202	.....	(202)	.....	(202)	.....	190,000	.....	.....	.....0	4,580	04/30/2047.
34528Q	FF	6		11/15/2019.	Paydown.....	.....	8,850,000	8,850,000	8,743,523	8,782,617	.....	67,383	.....	67,383	.....	8,850,000	.....	.....	.....0	175,230	11/15/2021.
34531L	AB	6		12/15/2019.	Paydown.....	.....	6,038,022	6,038,022	6,037,955	6,038,062	.....	(40)	.....	(40)	.....	6,038,022	.....	.....	.....0	131,667	04/15/2021.
36164Y	AB	7		03/11/2019.	Various.....	.....	15,070,000	15,000,000	15,096,250	14,625,000	458,052	(1,881)	.....	456,171	.....	15,081,171	.....	(11,171)	(11,171)	287,910	04/15/2026.
361841	AJ	8		09/16/2019.	Wells Fargo Bank.....	.....	3,247,410	3,000,000	2,997,150	2,997,108	.....	157	.....	157	.....	2,997,266	.....	250,144	250,144	125,563	06/01/2025.
361886	AM	6		05/15/2019.	Paydown.....	.....	11,000,000	11,000,000	11,075,625	11,034,088	.....	(34,088)	.....	(34,088)	.....	11,000,000	.....	.....	.....0	151,705	05/17/2021.
36192L	AA	3		06/01/2019.	Paydown.....	.....	8,805,000	8,805,000	8,812,911	8,807,777	.....	(2,777)	.....	(2,777)	.....	8,805,000	.....	.....	.....0	129,125	06/05/2031.
36192R	AA	0		12/05/2019.	Wells Fargo Bank.....	.....	10,505,024	10,345,000	10,087,023	10,102,129	.....	54,961	.....	54,961	.....	10,157,090	.....	347,934	347,934	312,382	11/05/2034.
362341	YF	0		12/25/2019.	Paydown.....	.....	2,534,038	2,534,038	1,342,574	2,157,833	.....	376,204	.....	376,204	.....	2,534,038	.....	.....	.....0	38,018	07/25/2036.
36256G	AB	5		12/20/2019.	Paydown.....	.....	10,241,027	10,241,027	10,240,410	10,239,527	.....	1,500	.....	1,500	.....	10,241,027	.....	.....	.....0	197,763	09/21/2020.
37331N	AF	8		10/28/2019.	Call 100.0000.....	.....	20,000,000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....0	.....	20,000,000	.....	.....	.....0	483,821	11/15/2019.
39154T	AP	3		11/15/2019.	Paydown.....	.....	6,463,693	6,463,693	6,443,494	6,448,787	.....	14,906	.....	14,906	.....	6,463,693	.....	.....	.....0	70,193	05/15/2020.
44933A	AB	3		12/15/2019.	Paydown.....	.....	4,083,933	4,083,933	4,083,598	4,083,722	.....	211	.....	211	.....	4,083,933	.....	.....	.....0	103,733	06/15/2021.
44962L	AB	3		04/22/2019.	Barclays Capital.....	.....	5,214,800	5,000,000	4,968,757	4,971,280	.....	1,188	.....	1,188	.....	4,972,468	.....	242,332	242,332	164,271	02/15/2025.
44962L	AC	1		07/23/2019.	Various.....	.....	10,187,250	10,000,000	9,406,250	9,444,656	.....	28,825	.....	28,825	.....	9,473,481	.....	713,769	713,769	309,444	03/01/2026.
44974A	AA	5		12/18/2019.	Goldman Sachs.....	.....	15,988,750	16,000,000	16,000,000	16,034,303	.....	(30,744)	.....	(30,744)	.....	16,003,559	.....	(14,809)	(14,809)	490,344	06/15/2034.

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
											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
466247	QC	0	JPMMT 2005-A3 4A1	4.687% 02/25/40	Paydown		203,961	203,961	198,057	211,027		(7,067)		(7,067)		203,961			0	5,145	02/25/2040.
46643U	DJ	5	JPMMT 2015-1 AM1	3.211% 12/25/44	Paydown		4,693,231	4,693,231	4,671,232	4,755,041		(61,810)		(61,810)		4,693,231			0	85,113	12/25/2044.
46649X	AA	5	JPMCC 2018-AON A	4.128% 07/05/31	JP Morgan Securities Inc.		15,617,578	15,000,000	15,449,970	15,409,460		(10,055)		(10,055)		15,399,404		218,174	218,174	120,409	07/05/2031.
46650A	AD	5	JPMMT 2018-7FRB A2	2.458% 04/25/46	Paydown		25,644,600	25,644,600	25,652,240	25,725,256		(80,655)		(80,655)		25,644,600			0	440,333	04/25/2046.
485170	AU	8	KANSAS CITY SOUTHERN INDS.		Call	100.0000	942,000	942,000	913,288	932,673		6,486		6,486		939,159		2,841	2,841	24,958	05/15/2020.
49446R	AP	4	KIMCO REALTY CORP	2.800% 10/01/26	Suntrust Robinson Humphrey		7,494,240	8,000,000	7,092,400	7,103,063		26,498		26,498		7,129,561		364,679	364,679	116,356	10/01/2026.
50077L	AH	9	KRAFT HEINZ FOODS CO	2.800% 07/02/20	Call	100.0000		13,006,000	13,006,000	12,996,676		4,374		4,374		13,001,050		4,950	4,950	520,763	07/02/2020.
50077L	AJ	5	KRAFT HEINZ FOODS CO	3.500% 07/15/22	Citigroup		3,155,196	3,075,000	3,067,743	3,071,112		684		684		3,071,796		83,400	83,400	128,851	07/15/2022.
50116W	AD	7	KCOT 2016-1A A4	1.710% 10/15/22	Paydown		5,000,000	5,000,000	4,896,680	4,928,722		71,278		71,278		5,000,000			0	83,359	10/15/2022.
55316A	AB	6	MMAF 2017-B A2	1.930% 10/15/20	Paydown		2,541,857	2,541,857	2,524,779	2,534,192		7,666		7,666		2,541,857			0	19,123	10/15/2020.
55336V	AA	8	MPLX LP	4.000% 02/15/25	Suntrust Robinson Humphrey		5,061,844	4,972,000	4,770,932	4,773,403		9,170		9,170		4,782,573		279,271	279,271	140,321	02/15/2025.
55336V	AE	0	MPLX LP	4.500% 07/15/23	Morgan Stanley		5,192,250	5,000,000	5,093,450	5,090,094		(4,023)		(4,023)		5,086,071		106,179	106,179	148,750	07/15/2023.
576433	UF	1	MARM 2004-13 3A1	4.696% 02/21/54	Paydown		71,457	71,457	69,189	70,339		1,118		1,118		71,457			0	1,823	02/21/2054.
579780	AL	1	MCCORMICK & CO INC	2.700% 08/15/22	Goldman Sachs		9,026,040	9,128,000	8,794,006	8,809,303		16,780		16,780		8,826,083		199,957	199,957	143,081	08/15/2022.
60700D	AB	4	MMAF 2018-A A2	2.920% 07/12/21	Paydown		16,438,242	16,438,242	16,436,143	16,437,265		978		978		16,438,242			0	208,609	07/12/2021.
61744C	UT	1	MSAC 2005-HE5 M2	2.353% 09/25/35	Paydown		1,052,385	1,052,385	1,054,029	1,056,947		(4,563)		(4,563)		1,052,385			0	18,708	09/25/2035.
61760R	BA	9	MSC 2011-C3 A3	4.054% 07/15/49	Paydown		6,556,195	6,556,195	6,681,092	6,558,147		(1,952)		(1,952)		6,556,195			0	270,756	07/15/2049.
61761Q	AC	7	MSBAM 2013-C8 ASB	2.699% 12/15/48	Paydown		5,239,782	5,239,782	5,198,027	5,204,119		35,663		35,663		5,239,782			0	87,271	12/15/2048.
61762B	AE	5	MSRR 2013-R3 1B1	4.015% 02/26/36	Paydown		2,126,493	2,126,493	2,065,355	2,119,189		7,303		7,303		2,126,493			0	67,907	02/26/2036.
61762B	CH	6	MSRR 2013-R3 8A	4.358% 01/26/36	Paydown		405,712	405,712	409,008	407,944		(2,233)		(2,233)		405,712			0	5,711	01/26/2036.
61762L	BG	7	MSRR 2013-R6 5A	2.103% 04/26/53	Paydown		3,889,694	3,889,694	3,701,287	3,900,747		(11,053)		(11,053)		3,889,694			0	56,640	04/26/2053.
61763Y	AJ	3	MSRM 2014-1A B2	3.077% 06/25/44	Paydown		30,635	30,635	30,118	30,375		260		260		30,635			0	499	06/25/2044.
63861M	AA	5	NHLT 2017-2A A1	2.038% 09/25/27	Paydown		6,226,047	6,226,047	6,224,153	6,225,005		1,042		1,042		6,226,047			0	44,331	09/25/2027.
63861M	AB	3	NHLT 2017-2A M1	2.815% 09/25/27	Paydown		8,560,000	8,560,000	8,559,997	8,560,383		(383)		(383)		8,560,000			0	100,416	09/25/2027.
63940U	AA	2	NAVSL 2018-DA A1	2.065% 12/15/59	Paydown		21,151,590	21,151,590	21,151,590	21,154,258		(2,667)		(2,667)		21,151,590			0	284,339	12/15/2059.
63941D	AA	9	NAVSL 2018-2A A1	2.506% 03/25/67	Paydown		6,856,736	6,856,736	6,854,668	6,871,659		(14,923)		(14,923)		6,856,736			0	59,860	03/25/2067.
63941N	AA	7	NAVSL 2018-4A A1	2.042% 06/27/67	Paydown		14,411,536	14,411,536	14,411,536	14,417,559		(6,022)		(6,022)		14,411,536			0	202,044	06/27/2067.
64110D	AH	7	NETAPP INC	2.000% 09/27/19	Maturity		5,000,000	5,000,000	4,991,250	4,996,650		3,350		3,350		5,000,000			0	100,000	09/27/2019.
65106A	AN	3	NCMT 2006-1 M1	2.142% 03/25/36	Paydown		19,776,728	19,776,728	17,265,839	19,463,222		313,507		313,507		19,776,728			0	316,370	03/25/2036.
65342Q	AC	6	NEXTERA ENERGY PARTNERS		Goldman Sachs		11,129,798	11,398,000	10,793,250	10,543,150	259,048	11,294		270,342		10,813,492		316,306	316,306	201,840	09/15/2024.
655356	JJ	3	NASC 1998-D6 PS1 IO	1.578% 03/11/30	Paydown				2,439					0					0	1,710	03/11/2030.
65535V	BZ	0	NAA 2003-A3 A1	5.285% 08/25/33	Paydown		99,077	99,077	99,227	101,358		(2,281)		(2,281)		99,077			0	3,436	08/25/2033.
743873	AX	9	PFMLT 2005-1 2A1	4.679% 05/25/35	Paydown		258,088	258,088	251,958	267,456		(9,368)		(9,368)		258,088			0	4,545	05/25/2035.
743873	BL	4	PFMLT 2005-2 2A1A	4.660% 12/25/47	Paydown		120,138	120,138	111,112	111,112		9,026		9,026		120,138			0	2,791	12/25/2047.
74928U	BU	0	RBSSP 2009-12 16A1	3.984% 10/25/35	Paydown		4,854,397	4,854,397	4,882,462	4,907,754		(53,356)		(53,356)		4,854,397			0	120,489	10/25/2035.
756109	AN	4	REALTY INCOME CORP	3.250% 10/15/22	Various		16,330,460	16,190,000	15,925,686	15,934,706		13,824		13,824		15,948,529		381,931	381,931	220,027	10/15/2022.
78403D	AG	5	SBA TOWER TRUST	2.898% 10/15/19	Call	100.0000		784,000	776,910	781,707		2,031		2,031		783,739		261	261	16,977	10/15/2019.
78442G	PB	6	SLMA 2005-3 A5	2.030% 10/25/24	Paydown		6,221,176	6,221,176	6,216,316	6,227,026		(5,850)		(5,850)		6,221,176			0	103,901	10/25/2024.
78445M	AB	6	SLMA 2010-A 2A	5.015% 05/16/44	Paydown		1,043,597	1,043,597	1,085,504	1,069,178		(25,580)		(25,580)		1,043,597			0	30,557	05/16/2044.
78449Q	AA	5	SMB 2018-C A1	2.065% 09/15/25	Paydown		7,116,210	7,116,210	7,116,210	7,120,592		(4,382)		(4,382)		7,116,210			0	103,311	09/15/2025.
80285A	AC	9	SRT 2017-A A2A	2.020% 03/20/20	Paydown		5,352,629	5,352,629	5,322,939	5,342,567		10,062		10,062		5,352,629			0	34,697	03/20/2020.
80285C	AG	6	SDART 2016-2 B	2.080% 02/16/21	Paydown		3,162,499	3,162,499	3,161,472	3,162,286		213		213		3,162,499			0	7,330	02/16/2021.

SCHEDULE D - PART 4

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

E14.5

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
80285D AB 5	SRT 2018-A A2A	2.710% 10/20/20.....	..	11/20/2019.	Paydown.....		17,038,776	17,038,776	17,038,234	17,039,728			(952)		(952)		17,038,776			0	238,932	10/20/2020.
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.
82967N BA 5	SIRIUS XM RADIO INC	5.000% 08/01/27.....	..	04/03/2019.	Bank of America Corp.....	.....	9,067,500	9,000,000	8,510,000	8,223,750	317,362	10,617	.....	327,979	8,551,728	.....	515,772	515,772	305,000	08/01/2027.		
83611M KE 7	SVHE 2005-4 M1B	2.850% 03/25/36.....	..	09/25/2019.	Paydown.....	.....	2,331,929	2,331,929	872,351	2,279,613	52,316	52,316	.....	52,316	2,331,929	.....	.....	.....0	29,294	03/25/2036.		
83611M LY 2	SVHE 2006-OPT1 2A3	1.972% 03/25/36.....	..	12/25/2019.	Paydown.....	.....	2,914,636	2,914,636	2,663,248	2,897,430	17,206	17,206	.....	17,206	2,914,636	.....	.....	.....0	41,945	03/25/2036.		
853496 AD 9	STANDARD INDUSTRIES INC.....		..	10/10/2019.	Bank of America Corp.....	.....	5,142,500	5,000,000	5,000,000	4,200,000	800,000	.....	.....	800,000	5,000,000	.....	142,500	142,500	296,875	01/15/2028.		
86358E WC 6	SAIL 2005-7 M1	2.527% 08/25/35.....	..	12/25/2019.	Paydown.....		1,368,248	1,368,248	1,304,967	1,369,731			(1,483)		(1,483)		1,368,248			0	22,026	08/25/2035.
87165L BJ 9	SYNCT 2016-3 A	1.580% 09/15/22.....	..	09/15/2019.	Paydown.....	.....	55,208,000	55,208,000	54,362,628	54,726,009	481,991	481,991	.....	481,991	55,208,000	.....	.....	.....0	654,215	09/15/2022.		
871829 BA 4	SYSCO CORP	2.500% 07/15/21.....	..	11/21/2019.	Goldman Sachs.....	.....	3,025,530	3,000,000	2,998,440	2,999,180	249	249	.....	249	2,999,429	.....	26,101	26,101	102,083	07/15/2021.		
871829 BB 2	SYSCO CORP	1.900% 04/01/19.....	..	04/01/2019.	Maturity.....	.....	8,000,000	8,000,000	7,995,600	7,999,441	559	559	.....	559	8,000,000	.....	.....	.....0	76,000	04/01/2019.		
87236Y AH 1	TD AMERITRADE HOLDING CORP.....		..	11/04/2019.	Key Bank NA, Cleveland.....	.....	5,310,650	5,000,000	4,988,950	4,989,066	1,547	1,547	.....	1,547	4,990,613	.....	320,037	320,037	190,104	04/01/2024.		
87342R AD 6	BELL 2018-1 A2I	4.318% 11/25/48.....	..	04/29/2019.	HSBC Securities Inc.....		10,240,351	9,975,000	9,975,000	9,975,200			(1,428)		(1,428)		9,973,772		266,578	266,578	183,056	11/25/2048.
87342R AD 6	BELL 2018-1 A2I	4.318% 11/25/48.....	..	11/25/2019.	Paydown.....		525,000	525,000	525,000	525,011			(11)		(11)		525,000			0	13,575	11/25/2048.
89237R AB 4	TAOT 2017-C A2A	1.580% 07/15/20.....	..	09/15/2019.	Paydown.....	.....	1,325,004	1,325,004	1,317,395	1,321,519	3,485	3,485	.....	3,485	1,325,004	.....	.....	.....0	7,718	07/15/2020.		
90131H AE 5	21ST CENTURY FOX AMERICA.....		..	03/20/2019.	Citigroup.....	.....	3,152,583	3,032,000	3,019,690	3,019,839	530	530	.....	530	3,020,369	.....	132,214	132,214	57,650	09/15/2024.		
90131H AR 6	21ST CENTURY FOX AMERICA.....		..	03/20/2019.	Citigroup.....	.....	14,293,744	14,071,000	13,731,326	13,747,596	18,350	18,350	.....	18,350	13,765,946	.....	527,798	527,798	216,928	09/15/2022.		
90205F AL 4	PRK 2017-280P D	4.009% 09/15/34.....	..	05/02/2019.	JP Morgan Securities Inc.....	.....	46,057,500	46,000,000	45,505,546	45,922,621	55,215	55,215	.....	55,215	45,977,836	.....	79,664	79,664	696,138	09/15/2034.		
91914J AA 0	VALERO ENERGY PARTNERS.....		..	02/05/2019.	US Bank.....	.....	6,023,920	6,000,000	5,970,030	5,972,415	103	103	.....	103	5,972,518	.....	51,402	51,402	35,365	12/15/2026.		
92047W AB 7	VALVOLINE INC	4.375% 08/15/25.....	..	04/12/2019.	Goldman Sachs.....	.....	4,829,408	5,000,000	4,687,500	4,600,000	105,933	10,773	.....	116,706	4,716,706	.....	112,701	112,701	146,262	08/15/2025.		
92211W AA 9	VANTIV LLC/ISSUER CORP.....		..	07/31/2019.	Call 100.0000.....	.....	5,526,000	5,526,000	5,346,405	5,055,682	306,338	11,805	.....	318,143	5,373,825	.....	152,175	152,175	425,779	11/15/2025.		
92347X AA 4	VZOT 2016-1A A	1.420% 01/20/21.....	..	08/20/2019.	Paydown.....	.....	19,436,975	19,436,975	19,312,457	19,376,847	60,129	60,129	.....	60,129	19,436,975	.....	.....	.....0	91,162	01/20/2021.		
92868L AB 7	VALET 2018-1 A2A	2.810% 07/20/21.....	..	12/20/2019.	Paydown.....		21,550,663	21,550,663	21,550,486	21,551,736			(1,073)		(1,073)		21,550,663			0	361,556	07/20/2021.
929227 4D 5	WAMU 2003-AR6 A1	4.701% 06/25/33.....	..	12/01/2019.	Paydown.....		50,870	50,870	49,984	54,031			(3,161)		(3,161)		50,870			0	1,220	06/25/2033.
94980Q AA 7	WFMBS 2004-W A1	4.507% 11/25/34.....	..	11/01/2019.	Paydown.....		411,045	411,045	423,341	423,341			(12,296)		(12,296)		411,045			0	16,041	11/25/2034.
78466D BD 5	SS&C TECHNOLOGIES INC B TERM LOAN.....		..	12/31/2019.	Call 100.0000.....		5,128,330	5,128,330	5,148,896	4,824,272	331,778		(5,996)		325,782	5,150,053		(21,723)	(21,723)	73,855	04/16/2025.	
59501N AJ 8	MICROCHIP TECHNOLOGY B TERM LOAN.....		..	05/10/2019.	Call 100.0000.....		3,294,417	3,294,417	3,294,417	3,300,255			(708)		(708)		3,299,547		(5,130)	(5,130)	23,769	05/29/2025.
01626P AK 2	ALIMENTATION COUCHE-TARD.....		A	12/13/2019.	Maturity.....	.....	7,905,000	7,905,000	7,814,036	7,852,928	52,072	52,072	.....	52,072	7,905,000	.....	.....	.....0	185,768	12/13/2019.		
81376N AB 1	SSTRT 2017-2A A2A	1.775% 01/27/20.....	A	04/25/2019.	Paydown.....		3,294,894	3,294,894	3,294,894	3,294,894					0	3,294,894			0	11,986	01/27/2020.	
81378T AB 6	SSTRT 2018-2A A2A	3.060% 02/25/21.....	A	12/25/2019.	Paydown.....	.....	29,004,448	29,004,448	29,004,448	29,004,448	.....	.....	.....	.....	29,004,448	.....	.....	.....0	558,565	02/25/2021.		
067316 AE 9	BACARDI LTD	4.450% 05/15/25.....	D	05/23/2019.	Various.....	.....	16,928,662	16,400,000	16,357,524	16,360,575	2,386	2,386	.....	2,386	16,362,961	.....	565,701	565,701	355,827	05/15/2025.		
111013 AM 0	SKY PLC	2.625% 09/16/19.....	D	09/16/2019.	Maturity.....	.....	8,000,000	8,000,000	8,012,080	7,993,584	8,000,000	6,416	.....	6,416	8,000,000	.....	.....	.....0	210,000	09/16/2019.		
23636T AB 6	DANONE SA	1.691% 10/30/19.....	D	10/30/2019.	Maturity.....	.....	38,724,000	38,724,000	38,223,686	38,488,444	235,556	235,556	.....	235,556	38,724,000	.....	.....	.....0	654,823	10/30/2019.		
44987C AN 8	ING BANK NV	2.300% 03/22/19.....	D	03/22/2019.	Maturity.....	.....	7,732,000	7,732,000	7,767,135	7,735,935	(3,935)	(3,935)	.....	(3,935)	7,732,000	.....	.....	.....0	88,918	03/22/2019.		
539439 AP 4	LLOYDS BK GR PLC	2.907% 11/07/23.....	D	06/21/2019.	Barclays Capital.....		14,950,050	15,000,000	15,000,000	15,000,000					0	15,000,000		(49,950)	(49,950)	276,165	11/07/2023.	
552081 AG 6	LYONDELLBASELL IND NV	5.000% 04/15/19.....	D	02/09/2019.	Call 100.0000.....		4,922,000	4,922,000	5,464,463	4,926,061			(4,061)		(4,061)		4,922,000			0	77,932	04/15/2019.
65557C AL 7	NORDEA BANK AB	2.375% 04/04/19.....	D	04/04/2019.	Maturity.....		11,800,000	11,800,000	11,809,204	11,801,658			(1,658)		(1,658)		11,800,000			0	140,125	04/04/2019.
780097 BJ 9	ROYAL BANK OF SCOTLAND GRP PLC.....		D	06/25/2019.	Various.....	.....	31,207,350	30,000,000	29,997,550	29,997,695	207	207	.....	207	29,997,902	.....	1,209,447	1,209,447	681,616	06/25/2024.		
82481L AA 7	SHIRE ACQ INV IRELAND DA.....		D	09/23/2019.	Maturity.....	.....	6,000,000	6,000,000	5,995,140	5,998,727	1,271	1,271	.....	1,271	6,000,000	.....	.....	.....0	114,000	09/23/2019.		
83051G AC 2	SKANDINAV ENSKIL	2.375% 03/25/19.....	D	03/25/2019.	Maturity.....	.....	15,000,000	15,000,000	15,120,974	15,014,586	(14,587)	(14,587)	.....	(14,587)	15,000,000	.....	.....	.....0	178,125	03/25/2019.		
86803U AB 7	SUNTORY HOLDINGS LTD	2.550% 09/29/19.....	D	09/29/2019.	Maturity.....	.....	22,000,000	22,000,000	21,954,900	21,992,449	7,550	7,550	.....	7,550	22,000,000	.....	.....	.....0	561,000	09/29/2019.		
874060 AT 3	TAKEDA PHARMACEUTICAL	4.400% 11/26/23.....	D	03/01/2019.	Various.....	.....	10,316,100	10,000,000	9,996,000	9,995,695	.....	.....	(108)	.....	(108)	.....	9,995,588	.....	3203			

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
3899999	Total - Bonds - Industrial and Miscellaneous.....						1,572,169,563	1,564,867,223	1,551,181,655	1,554,758,227	2,994,709	1,648,661	0	4,643,370	0	1,559,401,592	0	12,767,965	12,767,965	32,548,251	XXX
8399997	Total - Bonds - Part 4.....						2,858,906,015	2,830,916,148	2,814,093,214	2,817,689,301	2,994,709	1,552,027	0	4,546,736	0	2,822,236,033	0	36,669,979	36,669,979	58,354,018	XXX
8399998	Total - Bonds - Summary Item from Part 5.....						4,245,371,979	4,214,966,237	4,220,983,098			(794,242)		(794,242)		4,220,188,855		25,183,122	25,183,122	30,629,290	XXX
8399999	Total - Bonds.....						7,104,277,994	7,045,882,385	7,035,076,312	2,817,689,301	2,994,709	757,785	0	3,752,494	0	7,042,424,888	0	61,853,101	61,853,101	88,983,308	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																					
902973	AY	2	US BANCORP	10/01/2019	Various.....	5,000,000,000	5,123,125		4,975,000	4,975,000	25,000			25,000	4,975,000		148,125	148,125	305,492	XXX	
539439	AU	3	LLOYDS BK GR PLC	06/28/2019	Various.....	30,000,000,000	30,892,500		30,000,000	28,956,000	1,044,000			1,044,000	30,000,000		892,500	892,500	697,500	XXX	
8499999	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....						36,015,625	XXX	34,975,000	33,931,000	1,069,000	0	0	1,069,000	0	34,975,000	0	1,040,625	1,040,625	1,002,992	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																					
53079E	AQ	7	LIBERTY MUTUAL GROUP	06/17/2019	Various.....	32,000,000,000	32,000,000		27,360,000	27,360,000		4,640,000		4,640,000	32,000,000			0	906,216	XXX	
8599999	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....						32,000,000	XXX	27,360,000	27,360,000	0	4,640,000	0	4,640,000	0	32,000,000	0	0	0	906,216	XXX
8999997	Total - Preferred Stocks - Part 4.....						68,015,625	XXX	62,335,000	61,291,000	1,069,000	4,640,000	0	5,709,000	0	66,975,000	0	1,040,625	1,040,625	1,909,208	XXX
8999998	Total - Preferred Stocks - Summary Item from Part 5.....						9,579,231	XXX	8,895,376				0		8,895,376		683,855	683,855	626,076	XXX	
8999999	Total - Preferred Stocks.....						77,594,856	XXX	71,230,376	61,291,000	1,069,000	4,640,000	0	5,709,000	0	75,870,376	0	1,724,480	1,724,480	2,535,284	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
02043Q	10	7	ALNYLAM PHARMACEUTICALS INC.....	06/24/2019	State Street Bank.....	4,500,000	323,109	XXX	451,952	328,095	123,857			123,857	451,952		(128,843)	(128,843)		XXX	
026874	78	4	AIG INC.....	04/01/2019	Class Action Litigation.....		23,764	XXX						0			23,764	23,764		XXX	
026874	78	4	AIG INC.....	11/12/2019	Class Action Litigation.....		85	XXX						0			85	85		XXX	
03748R	75	4	APARTMENT INVT & MGMT CO -A.....	03/13/2019	State Street Bank.....	0.960	47	XXX	22	43	(21)			(21)	22		25	25	2	XXX	
03748R	75	4	APARTMENT INVT & MGMT CO -A.....	02/21/2019	State Street Bank.....	496,040		XXX						0			0	0		XXX	
125523	10	0	CIGNA CORP.....	01/16/2019	State Street Bank.....	0.020	5	XXX	3	4	(1)			(1)	3		2	2		XXX	
151020	10	4	CELGENE CORP.....	11/21/2019	State Street Bank.....	44,700,000	4,840,340	XXX	2,550,476	2,864,823	(314,347)			(314,347)	2,550,476		2,289,863	2,289,863		XXX	
206787	10	3	CONDUENT INC.....	06/24/2019	State Street Bank.....	17,052,000	152,883	XXX	229,230	181,263	47,967			47,967	229,230		(76,346)	(76,346)		XXX	
222070	20	3	COTY.....	03/31/2019	Return of Capital.....		16,275	XXX						0			16,275	16,275		XXX	
24703L	20	2	DELL TECHNOLOGIES INC.....	01/22/2019	State Street Bank.....	0.610	28	XXX	27	30	(3)			(3)	27		1	1		XXX	
24702R	10	1	DELL TECHNOLOGIES INC.....	09/27/2019	Class Action Litigation.....		450	XXX						0			450	450		XXX	
26483E	10	0	DUN & BRADSTREET CORP.....	02/08/2019	State Street Bank.....	6,100,000	884,500	XXX	625,675	870,714	(245,039)			(245,039)	625,675		258,825	258,825		XXX	
26614N	10	2	DUPONT DE NEMOURS INC.....	06/01/2019	Spin Off.....	43,998,000	913,361	XXX	913,361	1,855,581	(942,221)			(942,221)	913,361		0	0	22,879	XXX	
278768	10	6	ECHOSTAR HOLDING CORP.....	09/11/2019	Spin Off.....		16,392	XXX	16,392	44,777	(28,385)			(28,385)	16,392		0	0		XXX	
29286C	10	7	ENGILITY HOLDINGS INC.....	01/14/2019	Tax Free Exchange.....	1,316,000	22,628	XXX	22,628	37,453	(14,825)			(14,825)	22,628		0	0		XXX	
302491	30	3	FMC CORP.....	03/04/2019	Spin Off.....		31,816	XXX	31,816	90,775	(58,959)			(58,959)	31,816		0	0		XXX	
36473H	10	4	GANNETT INC.....	11/20/2019	State Street Bank.....	8,400,000	81,129	XXX	34,721	71,652	(36,931)			(36,931)	34,721		46,407	46,407	5,376	XXX	
502413	10	7	L3 TECHNOLOGIES INC.....	07/01/2019	Tax Free Exchange.....	7,900,000	530,756	XXX	530,756	1,371,914	(841,158)			(841,158)	530,756		0	0	13,430	XXX	
53046P	10	9	LIBERTY EXPEDIA HOLD A.....	07/29/2019	Tax Free Exchange.....	3,746,000	21,375	XXX	21,375	146,506	(125,131)			(125,131)	21,375		0	0		XXX	
532457	10	8	ELI LILLY & CO.....	03/08/2019	Tax Free Exchange.....	624,000	20,930	XXX	20,930	72,209	(51,280)			(51,280)	20,930		0	0	402	XXX	
554382	10	1	MACERICH CO/THE.....	06/24/2019	State Street Bank.....	7,146,000	234,804	XXX	207,497	309,279	(101,782)			(101,782)	207,497		27,307	27,307	10,719	XXX	
57636Q	10	4	MASTERCARD INC CLASS A.....	12/09/2019	Morgan Stanley.....	1,557,000	452,153	XXX	16,677	293,728	(277,051)			(277,051)	16,677		435,476	435,476	2,055	XXX	
576485	20	5	MATADOR RESOURCES CO.....	06/24/2019	State Street Bank.....	181,600,000	3,331,891	XXX	3,911,972	2,820,248	1,091,724			1,091,724	3,911,972		(580,081)	(580,081)		XXX	
80589M	10	2	SCANA CORP.....	01/02/2019	Tax Free Exchange.....	15,500,000	523,548	XXX	523,548	740,590	(217,042)			(217,042)	523,548		0	0	1,917	XXX	
85571Q	10	2	STARZ.....	07/01/2019	Class Action Litigation.....		3,685	XXX						0			3,685	3,685		XXX	
867914	10	3	SUNTRUST BANKS INC.....	12/09/2019	Tax Free Exchange.....	23,800,000	466,582	XXX	466,582	1,200,472	(733,891)			(733,891)	466,582		0	0	50,456	XXX	
90130A	30	9	TWENTY-FIRST CENTURY FOX INC.....	03/19/2019	State Street Bank.....	20,157,710	1,311,255	XXX	145,239	969,989	(824,751)			(824,751)	145,239		1,166,016	1,166,016		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
90130A 30 9		TWENTY-FIRST CENTURY FOX INC.....	..	03/20/2019.	Tax Free Exchange.....	56,434,290	527,133	XXX	527,133	2,715,618	(2,188,486)			(2,188,486)		527,133			0		XXX
918204 10 8		VF CORPORATION.....	..	05/23/2019.	Spin Off.....		21,707	XXX	21,707	152,568	(130,862)			(130,862)		21,707			0		XXX
92240G 10 1		VECTREN CORP.....	..	02/01/2019.	State Street Bank.....	41,700,000	3,002,400	XXX	1,717,277	3,001,566	(1,284,290)			(1,284,290)		1,717,277		1,285,122	1,285,122	17,157	XXX
92532W 10 3		VERSUM MATERIALS INC.....	..	10/07/2019.	State Street Bank.....	2,850,000	151,050	XXX	60,267	79,002	(18,736)			(18,736)		60,267		90,783	90,783	684	XXX
G05384 10 5		ASPEN INSURANCE HLDGS.....	C	02/15/2019.	State Street Bank.....	100,000	4,275	XXX	2,546	4,199	(1,653)			(1,653)		2,546		1,729	1,729		XXX
G7665A 10 1		ROWAN COMPANIES PLC.....	C	04/11/2019.	Tax Free Exchange.....	30,000,000	361,407	XXX	361,407	251,700	109,707			109,707		361,407			0		XXX
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					18,271,763	XXX	13,411,216	20,474,798	(7,063,590)	0	0	(7,063,590)	0	13,411,216	0	4,860,545	4,860,545	125,077	XXX
9799997.		Total - Common Stocks - Part 4.....					18,271,763	XXX	13,411,216	20,474,798	(7,063,590)	0	0	(7,063,590)	0	13,411,216	0	4,860,545	4,860,545	125,077	XXX
9799998		Total - Common Stocks - Summary Item from Part 5.....					2,063,440	XXX	2,220,444					0		2,220,444		(157,002)	(157,002)		XXX
9799999.		Total - Common Stocks.....					20,335,203	XXX	15,631,660	20,474,798	(7,063,590)	0	0	(7,063,590)	0	15,631,660	0	4,703,543	4,703,543	125,077	XXX
9899999.		Total - Preferred and Common Stocks.....					97,930,059	XXX	86,862,036	81,765,798	(5,994,590)	4,640,000	0	(1,354,590)	0	91,502,036	0	6,428,023	6,428,023	2,660,361	XXX
9999999.		Total - Bonds, Preferred and Common Stocks.....					7,202,208,053	XXX	7,121,938,348	2,899,455,099	(2,999,881)	5,397,785	0	2,397,904	0	7,133,926,924	0	68,281,124	68,281,124	91,643,669	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			
				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	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.										
Bonds - U.S. Government																								
912828	5C	0	US TREASURY NOTE	3.000% 09/30/25.....	..	03/05/2019	Barclays Capital.....	03/28/2019	Barclays Capital.....	25,000,000	25,569,336	26,075,195	25,564,571	.....	.....(4,765)	.....	.....(4,765)	.....	.....	.....510,625	510,625	370,879	323,489	
912828	5X	4	US TREASURY NOTE	2.500% 01/31/21.....	..	02/20/2019	Barclays Capital.....	05/22/2019	Citigroup.....	50,000,000	50,011,719	50,187,500	50,009,667	.....	.....(2,052)	.....	.....(2,052)	.....	.....	.....177,833	177,833	386,740	72,514	
912828	6B	1	US TREASURY NOTE	2.625% 02/15/29.....	..	03/04/2019	Citigroup.....	06/21/2019	Various.....	99,500,000	98,427,266	102,480,570	98,448,038	.....	.....20,773	.....	.....20,773	.....	.....	..4,032,532	..4,032,532	741,380	129,872	
912828	6D	7	US TREASURY NOTE	2.500% 02/28/21.....	..	02/28/2019	Citigroup.....	11/06/2019	Various.....	100,000,000	99,949,219	100,951,563	99,960,171	.....	.....10,953	.....	.....10,953	.....	.....	.....991,391	991,391	..1,288,372	6,793	
912828	6F	2	US TREASURY NOTE	2.500% 02/28/26.....	..	02/28/2019	Barclays Capital.....	12/26/2019	Goldman Sachs.....	100,000,000	99,203,125	103,968,750	99,287,498	.....	.....84,373	.....	.....84,373	.....	.....	..4,681,252	..4,681,252	..2,060,440	6,793	
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	100,682,813	99,913,789	.....	.....7,539	.....	.....7,539	.....	.....	.....769,023	769,023	661,475	61,475	
912828	6R	6	US TREASURY NOTE	2.250% 04/30/24.....	..	05/28/2019	Various.....	12/16/2019	Various.....	255,000,000	254,641,385	261,893,164	254,658,749	.....	.....17,364	.....	.....17,364	.....	.....	..7,234,415	..7,234,415	..2,465,023	53,193	
912828	6S	4	US TREASURY NOTE	2.375% 04/30/26.....	..	04/24/2019	Goldman Sachs.....	09/26/2019	Various.....	93,000,000	92,833,145	97,097,852	92,839,918	.....	.....6,773	.....	.....6,773	.....	.....	..4,257,934	..4,257,934	786,461	.....	
912828	6S	4	US TREASURY NOTE	2.375% 04/30/26.....	..	05/29/2019	Various.....	12/23/2019	Progressive Investment Company.....	212,000,000	212,526,328	218,972,680	212,486,205	.....	.....(40,123)	.....	.....(40,123)	.....	.....	..6,486,475	..6,486,475	..3,250,618	105,197	
912828	6T	2	US TREASURY NOTE	2.375% 05/15/29.....	..	07/29/2019	Morgan Stanley.....	11/21/2019	Morgan Stanley.....	11,000,000	11,310,234	11,587,383	11,301,391	.....	.....(8,843)	.....	.....(8,843)	.....	.....	.....285,992	285,992	135,649	53,954	
912828	6V	7	US TREASURY NOTE	2.125% 05/31/21.....	..	07/26/2019	Various.....	09/25/2019	Wells Fargo Bank.....	100,000,000	100,466,797	100,578,125	100,412,291	.....	.....(54,506)	.....	.....(54,506)	.....	.....	.....165,834	165,834	685,109	226,434	
912828	6Z	8	US TREASURY NOTE	1.750% 06/30/24.....	..	07/08/2019	Barclays Capital.....	10/03/2019	Goldman Sachs.....	20,000,000	19,929,688	20,367,188	19,932,724	.....	.....3,036	.....	.....3,036	.....	.....	.....434,464	434,464	91,304	8,560	
912828	7A	2	US TREASURY NOTE	1.625% 06/30/21.....	..	09/03/2019	Various.....	11/06/2019	Various.....	345,000,000	345,546,289	344,836,719	345,492,575	.....	.....(53,714)	.....	.....(53,714)	.....	.....	...(655,856)	...(655,856)	..1,974,243	893,971	
912828	7C	8	US TREASURY NOTE	1.750% 07/15/22.....	..	09/30/2019	Citigroup.....	10/02/2019	Citigroup.....	50,000,000	50,187,500	50,392,578	50,187,139	.....	.....(361)	.....	.....(361)	.....	.....	.....205,439	205,439	190,217	185,462	
912828	7F	1	US TREASURY NOTE	1.750% 07/31/21.....	..	10/15/2019	Various.....	11/13/2019	JP Morgan Securities Inc.....	110,000,000	110,269,922	110,142,813	110,255,359	.....	.....(14,563)	.....	.....(14,563)	.....	.....	...(112,546)	...(112,546)	475,353	332,548	
912828	C5	7	US TREASURY NOTE	2.250% 03/31/21.....	..	05/28/2019	Barclays Capital.....	07/23/2019	Various.....	65,000,000	65,093,945	65,419,141	65,090,874	.....	.....(3,071)	.....	.....(3,071)	.....	.....	.....328,266	328,266	322,131	235,758	
912828	TY	6	US TREASURY NOTE	1.625% 11/15/22.....	..	11/29/2019	Various.....	12/12/2019	Barclays Capital.....	110,000,000	110,085,547	109,793,750	110,084,162	.....	.....(1,385)	.....	.....(1,385)	.....	.....	...(290,412)	...(290,412)	137,500	73,214	
912828	WG	1	US TREASURY NOTE	2.250% 04/30/21.....	..	06/24/2019	Various.....	09/13/2019	Various.....	436,000,000	437,723,086	440,170,367	437,528,998	.....	.....(194,088)	.....	.....(194,088)	.....	.....	..2,641,370	..2,641,370	..5,010,866	..2,507,388	
912828	XT	2	US TREASURY NOTE	2.000% 05/31/24.....	..	06/25/2019	Various.....	12/23/2019	Various.....	91,000,000	91,385,000	92,214,102	91,345,957	.....	.....(39,043)	.....	.....(39,043)	.....	.....	.....868,144	868,144	950,656	485,232	
912828	Y8	7	US TREASURY NOTE	1.750% 07/31/24.....	..	08/27/2019	Various.....	12/23/2019	Various.....	206,000,000	208,399,063	206,918,984	208,296,136	.....	.....(102,926)	.....	.....(102,926)	.....	.....	..(1,377,152)	..(1,377,152)	876,379	153,838	
912828	Y9	5	US TREASURY NOTE	1.875% 07/31/26.....	..	08/13/2019	Various.....	10/03/2019	Various.....	60,500,000	60,777,969	61,570,000	60,772,148	.....	.....(5,820)	.....	.....(5,820)	.....	.....	.....797,852	797,852	79,102	11,107	
912828	Y9	5	US TREASURY NOTE	1.875% 07/31/26.....	..	08/27/2019	Various.....	12/23/2019	Progressive Investment Company.....	175,000,000	178,980,820	175,416,500	178,791,542	.....	.....(189,278)	.....	.....(189,278)	.....	.....	..(3,375,042)	..(3,375,042)	..1,292,884	153,006	
912828	YA	2	US TREASURY NOTE	1.500% 08/15/22.....	..	09/03/2019	Barclays Capital.....	12/03/2019	JP Morgan Securities Inc.....	75,000,000	75,266,602	74,961,914	75,244,571	.....	.....(22,030)	.....	.....(22,030)	.....	.....	...(282,657)	...(282,657)	339,334	64,198	
912828	YB	0	US TREASURY NOTE	1.625% 08/15/29.....	..	08/14/2019	Various.....	09/26/2019	JP Morgan Securities Inc.....	35,000,000	34,933,008	34,822,266	34,933,518	.....	.....510	.....	.....510	.....	.....	...(111,252)	...(111,252)	66,457	.....	
912828	YB	0	US TREASURY NOTE	1.625% 08/15/29.....	..	08/19/2019	Various.....	12/23/2019	Progressive Investment Company.....	141,000,000	141,372,773	137,359,380	141,359,647	.....	.....(13,127)	.....	.....(13,127)	.....	.....	..(4,000,267)	..(4,000,267)	809,409	221	
912828	YD	6	US TREASURY NOTE	1.375% 08/31/26.....	..	09/24/2019	Various.....	12/27/2019	Goldman Sachs.....	38,000,000	37,336,641	37,014,375	37,360,539	.....	.....23,898	.....	.....23,898	.....	.....	..(346,164)	..(346,164)	173,688	35,131	
912828	YE	4	US TREASURY NOTE	1.250% 08/31/24.....	..	09/24/2019	Goldman Sachs.....	10/31/2019	Various.....	24,000,000	23,630,625	23,654,531	23,636,577	.....	.....5,952	.....	.....5,952	.....	.....	.....17,954	17,954	45,604	20,604	
912828	YF	1	US TREASURY NOTE	1.500% 09/15/22.....	..	10/08/2019	Various.....	12/03/2019	Bank of America Corp.....	50,000,000	49,960,938	49,976,563	49,964,789	.....	.....3,851	.....	.....3,851	.....	.....	.....11,774	11,774	164,835	29,876	
912828	YH	7	US TREASURY NOTE	1.500% 09/30/24.....	..	10/30/2019	Various.....	12/05/2019	Morgan Stanley.....	138,000,000	137,448,867	137,042,813	137,460,154	.....	.....11,287	.....	.....11,287	.....	.....	...(417,341)	...(417,341)	371,066	100,451	
912828	YK	0	US TREASURY NOTE	1.375% 10/15/22.....	..	11/21/2019	Various.....	12/13/2019	Barclays Capital.....	255,000,000	253,438,281	252,888,281	253,496,003	.....	.....57,722	.....	.....57,722	.....	.....	..(607,722)	..(607,722)	593,955	194,980	
912828	YM	6	US TREASURY NOTE	1.500% 10/31/24.....	..	11/06/2019	Barclays Capital.....	12/26/2019	Wells Fargo Bank.....	100,000,000	99,394,531	98,953,125	99,410,038	.....	.....15,507	.....	.....15,507	.....	.....	..(456,913)	..(456,913)	234,890	28,846	
0599999	Total - Bonds - U.S. Government.....										...3,670,000,000	...3,676,005,899	...3,698,390,985	...3,675,525,738	0	(480,157)	0	(480,157)	0	0	22,865,245	22,865,245	27,032,019	6,554,105
Bonds - U.S. Special Revenue and Special Assessment																								
3137FP	JJ	5	FHMS 2019-K099 X1 IO	1.006% 09/25/29.....	..	10/25/2019	JP Morgan Securities Inc.....	12/01/2019	Paydown.....	.....	.....4,690	.....	.....	.....	.....(4,690)	.....	.....(4,690)	.....	.....	.....0	0	77	51	
3137FQ	4B	6	FHMS 2019-K101 X1 IO	0.949% 10/25/29.....	..	11/21/2019	Credit Suisse.....	12/01/2019	Paydown.....	.....	.....1,341	.....	.....	.....	.....(1,341)	.....	.....(1,341)	.....	.....	.....0	0	13	11	
64972F	6T	8	NEW YORK CITY NY	1.950% 06/15/45.....	..	04/23/2019	US Bank.....	05/02/2019	US Bank.....	44,085,000	44,085,000	44,085,000	44,085,000	.....	.....0	.....	.....0	.....	.....	.....0	0	44,834	18,162	
64972F	6V	3	NEW YORK CITY NY	2.280% 06/15/45.....	..	04/22/2019	US Bank.....	05/02/2019	US Bank.....	62,620,000	62,620,000	62,620,000	62,620,000	.....	.....0	.....	.....0	.....	.....	.....0	0	63,684	24,945	
64972F	X4	3	NEW YORK CITY NY	1.640% 06/15/43.....	..	04/23/2019	US Bank.....	05/02/2019	US Bank.....	15,000,000	15,000,000	15,000,000	15,000,000	.....	.....0	.....	.....0	.....	.....	.....0	0	15,255	6,884	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....										...121,705,000	...121,711,031	...121,705,000	...121,705,000	0	(6,031)	0	(6,031)	0	0	0	0	123,863	50,053
Bonds - Industrial and Miscellaneous																								
056059	AA	6	BX Trust 2018-IND A	2.490% 11/15/35.....	..	11/19/2019	Bank of America Corp.....	12/15/2019	Paydown.....	457,119	457,048	457,119	457,119	.....	.....71	.....	.....71	.....	.....	.....0	0	958	192	

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
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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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
056059	AJ	7	BX Trust 2018-IND C	2.840%	11/15/35	..	08/27/2019	Various			12/15/2019	Paydown				1,886,481	1,884,123	1,886,481	1,886,481																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						</

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		
95058X	AG	3	WEN 2019-1A A2I 3.783% 06/15/49.....	..	06/13/2019	Guggenheim Securities LLC.....	12/15/2019	Paydown.....	136,250	136,250	136,250	136,250	.....	.....	.....	0	.....	.....	.....	0	1,775	.....		
96328D	BL	7	WHLS 2019-1A A1 2.367% 06/22/20.....	..	06/18/2019	Wells Fargo Bank.....	12/20/2019	Paydown.....	21,532,890	21,532,890	21,532,890	21,532,890	.....	.....	.....	0	.....	.....	.....	0	134,213	.....		
98162R	AA	6	WOART 2019-C A1 1.905% 11/16/20.....	..	11/05/2019	Barclays Capital.....	12/15/2019	Paydown.....	15,092,621	15,092,621	15,092,621	15,092,621	.....	.....	.....	0	.....	.....	.....	0	25,554	.....		
68245X	AC	3	1011778 BC / NEW RED FIN.....	A	05/16/2019	PC Investment Company.....	06/10/2019	Royal Bank of Canada.....	12,000,000	11,790,000	12,060,000	11,792,911	.....	2,911	.....	2,911	.....	267,089	267,089	208,250	171,417	.....		
68245X	AE	9	1011778 BC / NEW RED FIN.....	A	05/16/2019	PC Investment Company.....	07/24/2019	Various.....	11,500,000	11,284,375	11,751,750	11,289,178	.....	4,803	.....	4,803	.....	462,572	462,572	155,208	49,514	.....		
81379J	AE	1	SSTRT 2017-1A A4 2.209% 06/25/21.....	A	11/25/2019	Lloyds Securities.....	12/25/2019	Paydown.....	1,988,606	1,989,693	1,988,606	1,988,606	.....	(1,088)	.....	(1,088)	.....	.....	0	3,661	244	.....		
47032F	AB	5	JAMES HARDIE INTL FIN 5.000% 01/15/28.....	D	05/16/2019	PC Investment Company.....	09/09/2019	Bank of America Corp.....	4,680,000	4,527,900	4,867,200	4,532,336	.....	4,436	.....	4,436	.....	334,864	334,864	153,400	78,650	.....		
86803U	AD	3	SUNTORY HOLDINGS LTD 2.250% 10/16/24.....	D	10/09/2019	Morgan Stanley.....	10/09/2019	JP Morgan Securities Inc.....	15,000,000	14,975,400	14,990,100	14,975,400	.....	.....	.....	0	.....	.....	14,700	14,700	.....	.....		
3899999.	Total - Bonds - Industrial and Miscellaneous.....								423,261,237	423,266,168	425,275,994	422,958,117	0	(308,054)	0	(308,054)	0	0	2,317,877	2,317,877	3,473,408	765,120	.....	
8399998.	Total - Bonds.....								4,214,966,237	4,220,983,098	4,245,371,979	4,220,188,855	0	(794,242)	0	(794,242)	0	0	25,183,122	25,183,122	30,629,290	7,369,278	.....	
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																								
46625H	JQ	4	JP MORGAN CHASE & CO	..	01/02/2019	Bank of America Corp.....	11/05/2019	JP Morgan Securities Inc.....	6,663,000,000	6,895,376	7,454,231	6,895,376	.....	.....	.....	0	.....	.....	558,855	558,855	569,687	191,145	.....	
90352J	AF	0	UBS GROUP FUNDING	D	01/28/2019	UBS Financial Services.....	06/21/2019	Barclays Capital.....	2,000,000,000	2,000,000	2,125,000	2,000,000	.....	.....	.....	0	.....	.....	125,000	125,000	56,389	.....	.....	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....								8,895,376	8,895,376	9,579,231	8,895,376	0	0	0	0	0	0	683,855	683,855	626,076	191,145	.....	
8999998.	Total - Preferred Stocks.....								8,895,376	8,895,376	9,579,231	8,895,376	0	0	0	0	0	0	683,855	683,855	626,076	191,145	.....	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																								
032511	10	7	ANADARKO PETROLEUM CORP.....	..	06/24/2019	State Street Bank.....	08/09/2019	State Street Bank.....	21,200,000	1,488,624	1,543,952	1,488,624	.....	.....	.....	0	.....	.....	55,329	55,329	.....	.....	.....	
03748R	75	4	APARTMENT INVT & MGMT CO -A.....	..	03/22/2019	State Street Bank.....	03/29/2019	State Street Bank.....	0.240	12	14	12	.....	.....	.....	0	.....	.....	2	2	.....	.....	.....	
060505	10	4	BANK OF AMERICA CORP.....	..	02/21/2019	State Street Bank.....	02/21/2019	State Street Bank.....	1,000	.....	27,231	.....	.....	.....	.....	0	.....	.....	27,231	27,231	.....	.....	.....	
09609G	10	0	BLUEBIRD BIO INC.....	..	03/13/2019	State Street Bank.....	06/24/2019	State Street Bank.....	1,900,000	286,487	225,241	286,487	.....	.....	.....	0	.....	.....	(61,246)	(61,246)	.....	.....	.....	
110122	15	7	BRISTOL-MYERS SQUIBB CO RIGHTS.....	..	11/21/2019	State Street Bank.....	11/26/2019	State Street Bank.....	44,700,000	83,813	94,710	83,813	.....	.....	.....	0	.....	.....	10,898	10,898	.....	.....	.....	
254687	10	6	DISNEY WALT CO.....	..	03/20/2019	Tax Free Exchange.....	04/12/2019	State Street Bank.....	0.240	5	27	5	.....	.....	.....	0	.....	.....	23	23	.....	.....	.....	
25470M	10	9	DISH NETWORK CORP.....	..	09/11/2019	Spin Off.....	09/27/2019	State Street Bank.....	0.230	2	8	2	.....	.....	.....	0	.....	.....	6	6	.....	.....	.....	
25470M	11	7	DISH NETWORK CORP RTS.....	..	11/25/2019	State Street Bank.....	12/05/2019	State Street Bank.....	964,000	.....	.....	.....	.....	.....	.....	0	.....	.....	0	0	.....	.....	.....	
25746U	10	9	DOMINION ENERGY INC.....	..	01/02/2019	Tax Free Exchange.....	01/24/2019	State Street Bank.....	0.500	25	35	25	.....	.....	.....	0	.....	.....	9	9	.....	.....	.....	
28414H	10	3	ELANCO ANIMAL HEALTH INC.....	..	03/08/2019	Tax Free Exchange.....	04/12/2019	State Street Bank.....	0.550	4	18	4	.....	.....	.....	0	.....	.....	14	14	.....	.....	.....	
30212P	30	3	EXPEDIA GROUP INC.....	..	07/29/2019	Tax Free Exchange.....	08/16/2019	State Street Bank.....	0.560	12	71	12	.....	.....	.....	0	.....	.....	58	58	.....	.....	.....	
35137L	10	5	FOX CORP.....	..	03/19/2019	State Street Bank.....	04/12/2019	State Street Bank.....	0.670	34	39	34	.....	.....	.....	0	.....	.....	5	5	.....	.....	.....	
36472T	10	9	GANNETT CO INC.....	..	11/20/2019	State Street Bank.....	12/13/2019	State Street Bank.....	0.680	4	4	4	.....	.....	.....	0	.....	.....	0	0	.....	.....	.....	
42806J	11	4	HERTZ GLOBAL HOLDINGS INC RIGHTS.....	..	06/21/2019	State Street Bank.....	07/10/2019	State Street Bank.....	3,180,000	.....	.....	.....	.....	.....	.....	0	.....	.....	0	0	.....	.....	.....	
53814L	10	8	LIVENT CORP.....	..	03/04/2019	Spin Off.....	03/22/2019	State Street Bank.....	0.770	3	9	3	.....	.....	.....	0	.....	.....	6	6	.....	.....	.....	
674599	10	5	OCCIDENTAL PETROLEUM CORP.....	..	08/09/2019	State Street Bank.....	08/21/2019	State Street Bank.....	0.080	4	3	4	.....	.....	.....	0	.....	.....	0	0	.....	.....	.....	
717081	10	3	PFIZER INC.....	..	03/11/2019	Citigroup.....	03/11/2019	Citigroup.....	1,000	.....	12,130	.....	.....	.....	.....	0	.....	.....	12,130	12,130	.....	.....	.....	
808625	10	7	SCIENCE APPLICATIONS INTE.....	..	01/14/2019	Tax Free Exchange.....	01/30/2019	State Street Bank.....	0.200	8	13	8	.....	.....	.....	0	.....	.....	5	5	.....	.....	.....	
G3166L	10	0	ENSCO ROWAN PLC.....	C	04/11/2019	Tax Free Exchange.....	06/24/2019	State Street Bank.....	20,625,000	361,407	159,935	361,407	.....	.....	.....	0	.....	.....	(201,472)	(201,472)	.....	.....	.....	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								2,220,444	2,220,444	2,063,440	2,220,444	0	0	0	0	0	0	(157,002)	(157,002)	0	0	.....	
9799998.	Total - Common Stocks.....								2,220,444	2,220,444	2,063,440	2,220,444	0	0	0	0	0	0	0	(157,002)	(157,002)	0	0	
9899999.	Total - Preferred and Common Stocks.....								11,115,820	11,642,671	11,115,820	11,115,820	0	0	0	0	0	0	526,853	526,853	626,076	191,145	.....	
9999999.	Total - Bonds, Preferred and Common Stocks.....								4,232,098,918	4,257,014,650	4,231,304,675	4,231,304,675	0	(794,242)	0	(794,242)	0	0	25,709,975	25,709,975	31,255,366	7,560,423	.....	

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	
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	11	12
												Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer													
74332#	10	0	PROGRESSIVE GULF INSURANCE COMPANY.....	.....	42412.....	34-1374634.....	8bi	NO	N/A.....	123,725,234	.....	.....150.000	100.0
74338#	10	4	PROGRESSIVE SPECIALTY INSURANCE COMPANY.....	.....	32786.....	34-1172685.....	8bi	NO	N/A.....	434,388,190	.....	.....700.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....									0	558,113,424	0	XXX	XXX
Common Stocks - Other Affiliates													
69316*	10	4	PC INVESTMENT COMPANY.....	.....	N/A.....	34-1576555.....	8biii	NO	N/A.....	750,676,726	.....	.....100.000	100.0
1799999. Total - Common Stocks - Other Affiliates.....									0	750,676,726	0	XXX	XXX
1899999. Total - Common Stocks.....									0	1,308,790,150	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....									0	1,308,790,150	0	XXX	XXX

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: \$.....3,017,250,735.
2. Total amount of intangible assets nonadmitted \$.....0.

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
U.S. Government Bonds - Issuer Obligations																				
US TREASURY NOTE.....		C.....	..	05/10/2019.	Barclays Capital.....	04/15/2020.	7,481,376	.....	.....40,262	.....	.....	.....7,500,000	7,441,113	23,975	.....	.....1.50	2.36	AO.....	56,250	8,607
0199999. U.S. Government Bonds - Issuer Obligations.....							7,481,376	0	40,262	0	0	7,500,000	7,441,113	23,975	0	XXX	XXX	XXX	56,250	8,607
0599999. Total - U.S. Government Bonds.....							7,481,376	0	40,262	0	0	7,500,000	7,441,113	23,975	0	XXX	XXX	XXX	56,250	8,607
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
WELLS FARGO & CO.....		.....	..	10/10/2019.	Wells Fargo Bank.....	01/30/2020.	9,197,260	(3,522)	.....	.....	.....	.....9,196,000	9,200,782	82,930	.....	.....2.15	1.96	JJ.....	.....	.....41,190
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							9,197,260	0	(3,522)	0	0	9,196,000	9,200,782	82,930	0	XXX	XXX	XXX	0	41,190
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							9,197,260	0	(3,522)	0	0	9,196,000	9,200,782	82,930	0	XXX	XXX	XXX	0	41,190
Total Bonds																				
7699999. Subtotals - Issuer Obligations.....							16,678,636	0	36,740	0	0	16,696,000	16,641,895	106,905	0	XXX	XXX	XXX	56,250	49,797
8399999. Subtotals - Bonds.....							16,678,636	0	36,740	0	0	16,696,000	16,641,895	106,905	0	XXX	XXX	XXX	56,250	49,797
9199999. Total - Short-Term Investments.....							16,678,636	0	36,740	0	0	XXX.....	16,641,895	106,905	0	XXX	XXX	XXX	56,250	49,797

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 CASUALTY 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	164,558		5,893,369	XXX
JP MORGAN CHASE..... CLEVELAND, OH.....					4,448,144	XXX
PNC BANK..... CLEVELAND, OH.....					(35,435,250)	XXX
WELLS FARGO BANK..... TAMPA, FL.....					1,012,885	XXX
STATE STREET BANK..... KANSAS CITY, MO.....					1,869,352	XXX
0199998. Deposits in.....4 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX			95,052	XXX
0199999. Total - Open Depositories.....	XXX	XXX	164,558	0	(22,116,448)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	164,558	0	(22,116,448)	XXX
0599999. Total Cash.....	XXX	XXX	164,558	0	(22,116,448)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(14,372,870)	4. April.....	3,911,521	7. July.....	(1,822,414)	10. October.....	(22,180,167)
2. February.....	(25,148,477)	5. May.....	(11,043,924)	8. August.....	(13,650,564)	11. November.....	(10,561,711)
3. March.....	(16,661,978)	6. June.....	(11,282,737)	9. September.....	(17,528,085)	12. December.....	(22,116,448)

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
U.S. Government Bonds - Issuer Obligations										
			TREASURY BILL.....		12/27/2019.....	1.00	01/02/2020.....	24,999,305	3	3,472
			TREASURY BILL.....		12/31/2019.....	1.46	02/20/2020.....	9,979,721		405
0199999.	U.S. Government Bonds - Issuer Obligations.....							34,979,026	3	3,877
0599999.	Total - U.S. Government Bonds.....							34,979,026	3	3,877
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations										
			NORDEA BANK ABP.....		12/31/2019.....	1.49	01/02/2020.....	49,997,931		2,069
			NORDEA BANK ABP.....		12/31/2019.....	1.49	01/02/2020.....	9,999,586		414
			NORDEA BANK ABP.....		12/31/2019.....	1.50	01/02/2020.....	14,999,375		625
			NORDEA BANK ABP.....		12/31/2019.....	1.50	01/02/2020.....	99,995,833		4,167
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							174,992,725	0	7,275
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							174,992,725	0	7,275
Total Bonds										
7699999.	Subtotals - Issuer Obligations.....							209,971,751	3	11,152
8399999.	Subtotals - Bonds.....							209,971,751	3	11,152
Exempt Money Market Mutual Funds as Identified by the SVO										
608919	47	8	FEDERATED GOVERNMENT OBLIGATION FUND GRTXX.....	C.....	12/31/2019.....	1.510		227		
608919	71	8	FEDERATED GOVERNMENT OBLIGATION FUND GOFXX.....	C.....	12/31/2019.....	1.530		376,772		2,300
60934N	68	2	FEDERATED US TREASURY CASH RESERVES FUND UTIXX.....	M.....	12/31/2019.....	1.460		48,906		1,321
857492	88	8	STATE STREET TREASURY MMF TRIXX.....		12/31/2019.....	1.413		953,240		74,586
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....							1,379,145	0	78,207
8899999.	Total - Cash Equivalents.....							211,350,896	3	89,359

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2		Deposits for the		All Other Special Deposits		
		Benefit of All Policyholders			5		6		
		Type of Deposit	Purpose of Deposit	3	4	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL								
2.	Alaska.....AK								
3.	Arizona.....AZ								
4.	Arkansas.....AR	B...	INSUR UNDERWRITING COLLATERAL.....	121,695	123,508				
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.....				131,836	133,800	
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.....				182,542	185,261	
23.	Michigan.....MI								
24.	Minnesota.....MN								
25.	Mississippi.....MS								
26.	Missouri.....MO								
27.	Montana.....MT								
28.	Nebraska.....NE								
29.	Nevada.....NV								
30.	New Hampshire.....NH								
31.	New Jersey.....NJ								
32.	New Mexico.....NM	B...	INSUR UNDERWRITING COLLATERAL.....				395,508	401,400	
33.	New York.....NY								
34.	North Carolina.....NC	B...	INSUR UNDERWRITING COLLATERAL.....				375,225	380,815	
35.	North Dakota.....ND								
36.	Ohio.....OH	B...	INSUR UNDERWRITING COLLATERAL/ COUNTY MUTUAL/ AETNA /WORKERS COMPENSATION.....	2,667,142	2,706,875	178,234,483		180,789,168	
37.	Oklahoma.....OK	B...	INSUR UNDERWRITING COLLATERAL.....	324,519	329,354				
38.	Oregon.....OR	B...	INSUR UNDERWRITING COLLATERAL.....	278,884	283,038				
39.	Pennsylvania.....PA								
40.	Rhode Island.....RI								
41.	South Carolina.....SC	B...	INSUR UNDERWRITING COLLATERAL.....				294,095	298,477	
42.	South Dakota.....SD								
43.	Tennessee.....TN								
44.	Texas.....TX								
45.	Utah.....UT								
46.	Vermont.....VT								
47.	Virginia.....VA	B...	INSUR UNDERWRITING COLLATERAL.....				223,107	226,431	
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	3,392,240	3,442,775	179,836,796		182,415,352	

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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