



ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

PROGRESSIVE SPECIALTY INSURANCE COMPANY

NAIC Group Code.....155, 155	NAIC Company Code..... 32786	Employer's ID Number..... 34-1172685
(Current Period) (Prior Period)		
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... August 4, 1975	Commenced Business..... May 26, 1976	
Statutory Home Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182	
	(Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182	440-461-5000
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Mail Address	P.O. BOX 89490 .. CLEVELAND .. OH .. US .. 44101-6490	
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182	440-395-4460
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO	440-395-4460
	(Name)	(Area Code) (Telephone Number)
	FINANCIAL_REPORTING@PROGRESSIVE.COM	440-603-5500
	(E-Mail Address)	(Fax Number)

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

OFFICERS

Name	Title	Name	Title
GEOFFREY THOMAS SOUSER	PRESIDENT	PETER JAMES ALBERT	SECRETARY
PATRICK SEAN BRENNAN	TREASURER		

OTHER

PETER JAMES ALBERT	(VICE PRESIDENT)	MARY BETH ANDREANO	(VICE PRESIDENT)
CHRISTINA LYNN CREWS	(ASST. SECRETARY)	HEATHER ELIZABETH DAY	(VICE PRESIDENT)
JAMES LEE KUSMER	(ASST. TREASURER)		

DIRECTORS OR TRUSTEES

CHARLES ERNEST CONOVER	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)	(Signature)	(Signature)
GEOFFREY THOMAS SOUSER	CHRISTINA LYNN CREWS	PATRICK SEAN BRENNAN
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	ASSISTANT SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This 18TH day of FEBRUARY, 2020

a. Is this an original filing?

Yes [X] No []

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	407,266,483	38.0	407,266,483		407,266,483	38.3
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.....	20,485,360	1.9	20,485,360		20,485,360	1.9
1.06 Industrial and Miscellaneous.....	403,211,667	37.7	403,211,667		403,211,667	37.9
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	830,963,510	77.6	830,963,510	0	830,963,510	78.2
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	7,000,000	0.7	7,000,000		7,000,000	0.7
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	7,000,000	0.7	7,000,000	0	7,000,000	0.7
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	224,629,864	21.0	224,629,864		224,629,864	21.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	224,629,864	21.0	224,629,864	0	224,629,864	21.1
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....		0.0			0	0.0
6.02 Cash Equivalents (Schedule E, Part 2).....	239,829	0.0	239,829		239,829	0.0
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	239,829	0.0	239,829	0	239,829	0.0
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	7,819,410	0.7			0	0.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	1,070,652,613	100.0	1,062,833,203	0	1,062,833,203	100.0

PROGRESSIVE SPECIALTY INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

PROGRESSIVE SPECIALTY INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		7,919,699
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(117,289)	
5.2	Totals, Part 3, Column 9.....		(117,289)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		(17,000)
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		7,819,410
12.	Deduct total nonadmitted amounts.....		7,819,410
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		880,748,968
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		684,632,346
3.	Accrual of discount.....		1,188,336
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(7,762)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	49,124,014	
4.4	Part 4, Column 11.....	898,728	50,014,980
5.	Total gain (loss) on disposals, Part 4, Column 19.....		11,013,637
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		563,581,483
7.	Deduct amortization of premium.....		1,344,010
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.....	79,400	
9.4	Part 4, Column 13.....		79,400
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).....		1,062,593,374
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,062,593,374

PROGRESSIVE SPECIALTY 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.....	407,266,483	412,775,502	406,955,018	408,600,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	407,266,483	412,775,502	406,955,018	408,600,000
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.....	20,485,360	20,753,094	21,054,872	19,638,920
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	368,172,669	378,228,334	368,758,715	367,168,111
	9. Canada.....	28,952,988	28,990,220	28,997,936	28,835,000
	10. Other Countries.....	6,086,010	6,205,679	6,262,872	5,900,000
	11. Totals.....	403,211,667	413,424,233	404,019,523	401,903,111
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	830,963,510	846,952,829	832,029,413	830,142,031
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	7,000,000	7,175,000	7,000,000	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	7,000,000	7,175,000	7,000,000	.....
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	7,000,000	7,175,000	7,000,000	.....
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	220,311,401	220,311,401	58,846,419	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	4,318,463	4,318,463	2,556,760	.....
	23. Totals.....	224,629,864	224,629,864	61,403,179	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	.....
	25. Total Common Stocks.....	224,629,864	224,629,864	61,403,179	.....
	26. Total Stocks.....	231,629,864	231,804,864	68,403,179	.....
	27. Total Bonds and Stocks.....	1,062,593,374	1,078,757,693	900,432,592	.....

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	17,972,040	236,344,966	152,949,477			XXX	407,266,483	49.0	232,114,498	33.2	407,266,483	
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.....	17,972,040	236,344,966	152,949,477	0	0	XXX	407,266,483	49.0	232,114,498	33.2	407,266,483	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.....	4,799,403	12,687,666	2,983,291	13,301	1,699	XXX	20,485,360	2.5	26,090,340	3.7	20,485,360	
5.2 NAIC 2.....						XXX	0	0.0		0.0		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	4,799,403	12,687,666	2,983,291	13,301	1,699	XXX	20,485,360	2.5	26,090,340	3.7	20,485,360	0

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	65,015,655	148,251,102	3,617,088	835,803		XXX.....	217,719,648	26.2	161,519,402	23.1	121,998,988	95,720,660
6.2	NAIC 2.....	16,446,069	124,892,628	44,096,364			XXX.....	185,435,061	22.3	259,919,424	37.2	146,593,289	38,841,772
6.3	NAIC 3.....						XXX.....	0	0.0	10,765,650	1.5		
6.4	NAIC 4.....	2,886	24,113	20,149	9,810		XXX.....	56,958	0.0	8,890,201	1.3	56,958	
6.5	NAIC 5.....						XXX.....	0	0.0		0.0		
6.6	NAIC 6.....						XXX.....	0	0.0		0.0		
6.7	Totals.....	81,464,610	273,167,843	47,733,601	845,613	0	XXX.....	403,211,667	48.5	441,094,677	63.1	268,649,235	134,562,432
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX.....	0	0.0		0.0		
7.2	NAIC 2.....						XXX.....	0	0.0		0.0		
7.3	NAIC 3.....						XXX.....	0	0.0		0.0		
7.4	NAIC 4.....						XXX.....	0	0.0		0.0		
7.5	NAIC 5.....						XXX.....	0	0.0		0.0		
7.6	NAIC 6.....						XXX.....	0	0.0		0.0		
7.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX.....	0	0.0		0.0		
8.2	NAIC 2.....						XXX.....	0	0.0		0.0		
8.3	NAIC 3.....						XXX.....	0	0.0		0.0		
8.4	NAIC 4.....						XXX.....	0	0.0		0.0		
8.5	NAIC 5.....						XXX.....	0	0.0		0.0		
8.6	NAIC 6.....						XXX.....	0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.2	NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.3	NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.4	NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.5	NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.6	NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.7	Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....						XXX.....	0	0.0		0.0		
10.2	NAIC 2.....						XXX.....	0	0.0		0.0		
10.3	NAIC 3.....						XXX.....	0	0.0		0.0		
10.4	NAIC 4.....						XXX.....	0	0.0		0.0		
10.5	NAIC 5.....						XXX.....	0	0.0		0.0		
10.6	NAIC 6.....						XXX.....	0	0.0		0.0		
10.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....87,787,098	397,283,734	159,549,856	849,104	1,699	0	645,471,491	77.7	XXX	XXX	549,750,831	95,720,660
11.2 NAIC 2.....	(d).....16,446,069	124,892,628	44,096,364	0	0	0	185,435,061	22.3	XXX	XXX	146,593,289	38,841,772
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4.....	(d).....2,886	24,113	20,149	9,810	0	0	56,958	0.0	XXX	XXX	56,958	0
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	104,236,053	522,200,475	203,666,369	858,914	1,699	0	(b).....830,963,510	100.0	XXX	XXX	696,401,078	134,562,432
11.8 Line 11.7 as a % of Col. 7.....	12.5	62.8	24.5	0.1	0.0	0.0	100.0	XXX	XXX	XXX	83.8	16.2
12. Total Bonds Prior Year												
12.1 NAIC 1.....	67,131,224	328,129,487	23,715,330	744,828	3,371	.....	.....XXX	XXX	419,724,240	60.0	344,897,112	74,827,128
12.2 NAIC 2.....	24,998,152	155,582,678	79,338,594	.....	.....	.....	.....XXX	XXX	259,919,424	37.2	206,910,019	53,009,405
12.3 NAIC 3.....	.....	.....4,812,500	5,953,150	.....	.....	.....	.....XXX	XXX	10,765,650	1.5	1,081,000	9,684,650
12.4 NAIC 4.....	2,707	3,491,860	5,371,735	23,899	.....	.....	.....XXX	XXX	8,890,201	1.3	60,201	8,830,000
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.7 Totals.....	92,132,083	492,016,525	114,378,809	768,727	3,371	0	XXX	XXX	(b).....699,299,515	100.0	552,948,332	146,351,183
12.8 Line 12.7 as a % of Col. 9.....	13.2	70.4	16.4	0.1	0.0	0.0	XXX	XXX	100.0	XXX	79.1	20.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	53,475,888	340,319,699	155,939,516	14,029	1,699	.....	.....549,750,831	66.2	344,897,112	49.3	549,750,831	XXX
13.2 NAIC 2.....	16,366,554	99,272,089	30,954,646	.....	.....	.....	.....146,593,289	17.6	206,910,019	29.6	146,593,289	XXX
13.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	1,081,000	0.2	0	XXX
13.4 NAIC 4.....	2,886	24,113	20,149	9,810	.....	.....	.....56,958	0.0	60,201	0.0	56,958	XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.7 Totals.....	69,845,328	439,615,901	186,914,311	23,839	1,699	0	696,401,078	83.8	552,948,332	79.1	696,401,078	XXX
13.8 Line 13.7 as a % of Col. 7.....	10.0	63.1	26.8	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.....	8.4	52.9	22.5	0.0	0.0	0.0	83.8	XXX	XXX	XXX	83.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	34,311,210	56,964,035	3,610,340	835,075	.....	.....	.....95,720,660	11.5	74,827,128	10.7	XXX	95,720,660
14.2 NAIC 2.....	79,515	25,620,539	13,141,718	.....	.....	.....	.....38,841,772	4.7	53,009,405	7.6	XXX	38,841,772
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	9,684,650	1.4	XXX	0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	8,830,000	1.3	XXX	0
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	34,390,725	82,584,574	16,752,058	835,075	0	0	134,562,432	16.2	146,351,183	20.9	XXX	134,562,432
14.8 Line 14.7 as a % of Col. 7.....	25.6	61.4	12.4	0.6	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.....	4.1	9.9	2.0	0.1	0.0	0.0	16.2	XXX	XXX	XXX	XXX	16.2

(a) Includes \$.....134,562,432 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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	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.....	17,972,040	236,344,966	152,949,477			XXX	407,266,483	49.0	232,114,498	33.2	407,266,483	
1.02	Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
1.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
1.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
1.05	Totals.....	17,972,040	236,344,966	152,949,477	0	0	XXX	407,266,483	49.0	232,114,498	33.2	407,266,483	0
2.	All Other Governments												
2.01	Issuer Obligations.....						XXX	.0	.0		.0		
2.02	Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
2.05	Totals.....	0	0	0	0	0	XXX	.0	.0	0	.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....						XXX	.0	.0		.0		
3.02	Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
3.05	Totals.....	0	0	0	0	0	XXX	.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		
4.02	Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
4.05	Totals.....	0	0	0	0	0	XXX	.0	.0	0	.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	4,562,347	12,648,433	2,958,121			XXX	20,168,901	2.4	25,720,855	3.7	20,168,901	
5.02	Residential Mortgage-Backed Securities.....	237,056	39,233	25,170	13,301	1,699	XXX	316,459	.0	369,485	.1	316,459	
5.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
5.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
5.05	Totals.....	4,799,403	12,687,666	2,983,291	13,301	1,699	XXX	20,485,360	2.5	26,090,340	3.7	20,485,360	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	16,366,554	183,319,567	36,741,250			XXX	236,427,371	28.5	327,398,700	46.8	202,666,195	33,761,176
6.02	Residential Mortgage-Backed Securities.....	10,457,544	6,074,610	1,678,325	524,291		XXX	18,734,770	.3	10,916,652	1.6	385,727	18,349,043
6.03	Commercial Mortgage-Backed Securities.....	3,214,076	14,690,172				XXX	17,904,248	.2	30,720,354	.4		17,904,248
6.04	Other Loan-Backed and Structured Securities.....	51,426,436	69,083,494	9,314,026	321,322		XXX	130,145,278	15.7	72,058,971	10.3	65,597,313	64,547,965
6.05	Totals.....	81,464,610	273,167,843	47,733,601	845,613	0	XXX	403,211,667	48.5	441,094,677	63.1	268,649,235	134,562,432
7.	Hybrid Securities												
7.01	Issuer Obligations.....						XXX	.0	.0		.0		
7.02	Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
7.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
7.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
7.05	Totals.....	0	0	0	0	0	XXX	.0	.0	0	.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						XXX	.0	.0		.0		
8.02	Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
8.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
8.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
8.05	Affiliated Bank Loans-Issued.....						XXX	.0	.0		.0		
8.06	Affiliated Bank Loans-Acquired.....						XXX	.0	.0		.0		
8.07	Totals.....	0	0	0	0	0	XXX	.0	.0	0	.0	0	0

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

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

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Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.03 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	38,900,941	432,312,966	192,648,848	0	0	XXX.....	663,862,755	79.9	XXX.....	XXX.....	630,101,579	33,761,176
11.02 Residential Mortgage-Backed Securities.....	10,694,600	6,113,843	1,703,495	537,592	1,699	XXX.....	19,051,229	2.3	XXX.....	XXX.....	702,186	18,349,043
11.03 Commercial Mortgage-Backed Securities.....	3,214,076	14,690,172	0	0	0	XXX.....	17,904,248	2.2	XXX.....	XXX.....	0	17,904,248
11.04 Other Loan-Backed and Structured Securities.....	51,426,436	69,083,494	9,314,026	321,322	0	XXX.....	130,145,278	15.7	XXX.....	XXX.....	65,597,313	64,547,965
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.....	104,236,053	522,200,475	203,666,369	858,914	1,699	0	830,963,510	100.0	XXX.....	XXX.....	696,401,078	134,562,432
11.09 Line 11.08 as a % of Col. 7.....	12.5	62.8	24.5	0.1	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	83.8	16.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	51,468,746	422,322,301	111,443,006	.....	.....	XXX.....	XXX.....	XXX.....	585,234,053	83.7	506,987,915	78,246,138
12.02 Residential Mortgage-Backed Securities.....	409,473	10,682,491	128,674	62,128	3,371	XXX.....	XXX.....	XXX.....	11,286,137	1.6	1,287,061	9,999,076
12.03 Commercial Mortgage-Backed Securities.....	.....	30,720,354	.....	.....	.....	XXX.....	XXX.....	XXX.....	30,720,354	4.4	.....	30,720,354
12.04 Other Loan-Backed and Structured Securities.....	40,253,864	28,291,379	2,807,129	706,599	.....	XXX.....	XXX.....	XXX.....	72,058,971	10.3	44,673,356	27,385,615
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.....	92,132,083	492,016,525	114,378,809	768,727	3,371	0	XXX.....	XXX.....	699,299,515	100.0	552,948,332	146,351,183
12.09 Line 12.08 as a % of Col. 9.....	13.2	70.4	16.4	0.1	0.0	0.0	XXX.....	XXX.....	100.0	XXX.....	79.1	20.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	38,900,941	404,338,394	186,862,244	.....	.....	XXX.....	630,101,579	75.8	506,987,915	72.5	630,101,579	XXX.....
13.02 Residential Mortgage-Backed Securities.....	403,682	220,899	52,067	23,839	1,699	XXX.....	702,186	0.1	1,287,061	0.2	702,186	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	30,540,705	35,056,608	.....	.....	.....	XXX.....	65,597,313	7.9	44,673,356	6.4	65,597,313	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.....	69,845,328	439,615,901	186,914,311	23,839	1,699	0	696,401,078	83.8	552,948,332	79.1	696,401,078	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	10.0	63.1	26.8	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.....	8.4	52.9	22.5	0.0	0.0	0.0	83.8	XXX.....	XXX.....	XXX.....	83.8	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	.....	27,974,572	5,786,604	.....	.....	XXX.....	33,761,176	4.1	78,246,138	11.2	XXX.....	33,761,176
14.02 Residential Mortgage-Backed Securities.....	10,290,918	5,892,944	1,651,428	513,753	.....	XXX.....	18,349,043	2.2	9,999,076	1.4	XXX.....	18,349,043
14.03 Commercial Mortgage-Backed Securities.....	3,214,076	14,690,172	.....	.....	.....	XXX.....	17,904,248	2.2	30,720,354	4.4	XXX.....	17,904,248
14.04 Other Loan-Backed and Structured Securities.....	20,885,731	34,026,886	9,314,026	321,322	.....	XXX.....	64,547,965	7.8	27,385,615	3.9	XXX.....	64,547,965
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.....	34,390,725	82,584,574	16,752,058	835,075	0	0	134,562,432	16.2	146,351,183	20.9	XXX.....	134,562,432
14.09 Line 14.08 as a % of Col. 7.....	25.6	61.4	12.4	0.6	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.....	4.1	9.9	2.0	0.1	0.0	0.0	16.2	XXX.....	XXX.....	XXX.....	XXX.....	16.2

Sch. DA - Verification
NONE

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.....	3,084,606	399,086	2,685,520	
2. Cost of cash equivalents acquired.....	19,982,952	15,931,394	4,051,558	
3. Accrual of discount.....	24,516	24,516		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	178	178		
6. Deduct consideration received on disposals.....	22,852,423	16,355,174	6,497,249	
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).....	239,829	0	239,829	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	239,829	0	239,829	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

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 - Affiliated																			
000000 00 0	TRUSSVILLE/CAHABA, AL LLC.....		TRUSSVILLE.....	AL.....	CHALKVILLE VENTURES, LLC.....		10/20/2006	1	7,600,600	7,819,410	7,819,410	(117,289)	.....	.....	.....	.....	.....598,000	.....	...100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....									7,600,600	7,819,410	7,819,410	(117,289)	0	0	0	0	598,000	0	XXX
4999999. Subtotal - Affiliated.....									7,600,600	7,819,410	7,819,410	(117,289)	0	0	0	0	598,000	0	XXX
5099999. Totals.....									7,600,600	7,819,410	7,819,410	(117,289)	0	0	0	0	598,000	0	XXX

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
000000 00 0	TRUSSVILLE/CAHABA, AL LLC.....	TRUSSVILLE.....	AL..	CHALKVILLE VENTURES, LLC.	10/20/2006.	06/30/2019.	(116,000)	.....	.....	.....	.....	.....0	.....	.....	.....(116,000)	.....	.....	.....0	.....
000000 00 0	TRUSSVILLE/CAHABA, AL LLC.....	TRUSSVILLE.....	AL..	CHALKVILLE VENTURES, LLC.	10/20/2006.	12/31/2019.	99,000	.....	.....	.....	.....	.....0	.....	.....	.....99,000	.....	.....	.....0	.....
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....							(17,000)	0	0	0	0	0	0	0	(17,000)	0	0	0	0
4999999. Subtotal - Affiliated.....							(17,000)	0	0	0	0	0	0	0	(17,000)	0	0	0	0
5099999. Totals.....							(17,000)	0	0	0	0	0	0	0	(17,000)	0	0	0	0

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description			Code	n	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	
U.S. Government - Issuer Obligations																									
912828	2S	8	US TREASURY NOTE.....					1	9,563,672	100.033	10,003,300	10,000,000	9,713,847			102,003			1.625	2.747	FA	54,911	162,500	07/10/2018.	08/31/2022.
912828	2V	1	US TREASURY NOTE.....					1	14,885,742	99.814	14,972,100	15,000,000	14,971,839			39,280			1.375	1.644	MS	61,195	206,250	10/16/2017.	09/15/2020.
912828	2W	9	US TREASURY NOTE.....					1	9,936,719	100.710	10,071,000	10,000,000	9,963,764			12,651			1.875	2.011	MS	47,643	187,500	11/02/2017.	09/30/2022.
912828	4L	1	US TREASURY NOTE.....					1	900,070	103.555	931,995	900,000	900,043			(17)			2.750	2.748	AO	4,216	24,750	06/26/2018.	04/30/2023.
912828	4X	5	US TREASURY NOTE.....					1	9,989,844	103.840	10,384,000	10,000,000	9,992,218			1,934			2.750	2.772	FA	92,926	275,000	09/05/2018.	08/31/2023.
912828	5D	8	US TREASURY NOTE.....					1	9,914,844	104.365	10,436,500	10,000,000	9,934,441			16,186			2.875	3.061	MS	73,053	287,500	10/09/2018.	09/30/2023.
912828	5F	3	US TREASURY NOTE.....					1	32,897,508	102.219	33,732,270	33,000,000	32,937,001			33,330			2.875	2.984	AO	202,193	948,750	10/09/2018.	10/15/2021.
912828	5Z	9	US TREASURY NOTE.....					1	19,991,797	103.208	20,641,600	20,000,000	19,993,092			1,296			2.500	2.509	JJ	209,239	250,000	02/22/2019.	01/31/2024.
912828	6A	3	US TREASURY NOTE.....					1	15,037,500	104.782	15,717,300	15,000,000	15,033,027			(4,473)			2.625	2.585	JJ	164,776	196,875	02/20/2019.	01/31/2026.
912828	6B	1	US TREASURY NOTE.....					1	4,047,813	105.903	4,236,120	4,000,000	4,044,570			(3,242)			2.625	2.488	FA	39,660	52,500	04/01/2019.	02/15/2029.
912828	6D	7	US TREASURY NOTE.....					1	5,003,906	100.965	5,048,250	5,000,000	5,002,294			(1,612)			2.500	2.458	FA	42,239	62,500	03/19/2019.	02/28/2021.
912828	6F	2	US TREASURY NOTE.....					1	12,721,086	104.101	13,220,827	12,700,000	12,718,808			(2,278)			2.500	2.474	FA	107,287	158,750	03/26/2019.	02/28/2026.
912828	6L	9	US TREASURY NOTE.....					1	4,948,828	102.644	5,132,200	5,000,000	4,953,718			4,890			2.250	2.410	MS	28,586	56,250	04/08/2019.	03/31/2026.
912828	6S	4	US TREASURY NOTE.....					1	4,995,898	103.408	5,170,400	5,000,000	4,996,183			285			2.375	2.388	AO	20,227	59,375	04/26/2019.	04/30/2026.
912828	6T	2	US TREASURY NOTE.....					1	5,138,867	103.858	5,192,900	5,000,000	5,132,772			(6,096)			2.375	2.062	MN	15,333	59,375	07/09/2019.	05/15/2029.
912828	6X	3	US TREASURY NOTE.....					1	5,035,547	101.904	5,095,200	5,000,000	5,032,859			(2,688)			2.125	2.015	MN	9,290	53,125	06/10/2019.	05/31/2026.
912828	6Z	8	US TREASURY NOTE.....					1	34,766,500	100.225	34,978,525	34,900,000	34,778,493			11,993			1.750	1.831	JD	1,678	305,375	07/22/2019.	06/30/2024.
912828	TY	6	US TREASURY NOTE.....					1	10,006,250	100.019	10,001,900	10,000,000	10,006,002			(248)			1.625	1.603	MN	20,982		11/25/2019.	11/15/2022.
912828	VB	3	US TREASURY NOTE.....					1	12,148,438	100.319	12,539,875	12,500,000	12,220,369			71,931			1.750	2.445	MN	28,245	218,750	01/31/2019.	05/15/2023.
912828	VS	6	US TREASURY NOTE.....	SD				1	4,079,805	102.923	3,911,074	3,800,000	3,946,654			(39,204)			2.500	1.403	FA	35,883	95,000	07/15/2016.	08/15/2023.
912828	W7	1	US TREASURY NOTE.....					1	14,824,805	101.772	15,265,800	15,000,000	14,847,975			23,170			2.125	2.377	MS	80,994	159,375	04/22/2019.	03/31/2024.
912828	X9	6	US TREASURY NOTE.....					1	3,001,758	99.949	2,998,470	3,000,000	3,000,201			(635)			1.500	1.479	MN	5,810	45,000	06/26/2017.	05/15/2020.
912828	XT	2	US TREASURY NOTE.....					1	1,517,520	101.296	1,519,440	1,500,000	1,515,743			(1,777)			2.000	1.752	MN	2,623	15,000	06/24/2019.	05/31/2024.
912828	XZ	8	US TREASURY NOTE.....					1	14,930,859	105.230	15,784,500	15,000,000	14,944,451			9,215			2.750	2.823	JD	1,133	412,500	07/09/2018.	06/30/2025.
912828	Y2	0	US TREASURY NOTE.....					1	9,960,938	101.538	10,153,800	10,000,000	9,979,258			12,984			2.625	2.763	JJ	121,264	262,500	07/31/2018.	07/15/2021.
912828	Y9	5	US TREASURY NOTE.....					1	12,325,898	100.324	12,038,880	12,000,000	12,310,354			(15,544)			1.875	1.461	JJ	94,158		08/28/2019.	07/31/2026.
912828	YA	2	US TREASURY NOTE.....					1	15,044,727	99.733	14,959,950	15,000,000	15,039,833			(4,893)			1.500	1.396	FA	84,986		09/03/2019.	08/15/2022.
912828	YD	6	US TREASURY NOTE.....					1	23,526,250	97.164	23,222,196	23,900,000	23,540,777			14,527			1.375	1.613	FA	111,046		09/20/2019.	08/31/2026.
912828	YM	6	US TREASURY NOTE.....					1	29,678,906	99.071	29,721,300	30,000,000	29,680,285			1,379			1.500	1.731	AO	76,648		12/23/2019.	10/31/2024.
912828	YQ	7	US TREASURY NOTE.....					1	7,391,016	98.634	7,397,550	7,500,000	7,392,948			1,932			1.625	1.848	AO	20,759		11/12/2019.	10/31/2026.
912828	YS	3	US TREASURY NOTE.....					1	4,977,539	98.412	4,920,600	5,000,000	4,977,749			209			1.750	1.799	MN	11,298		11/18/2019.	11/15/2029.
912828	YU	8	US TREASURY NOTE.....					1	37,870,547	98.614	37,473,320	38,000,000	37,871,261			714			1.625	1.677	MN	53,989		12/26/2019.	11/30/2026.
912828	YW	4	US TREASURY NOTE.....					1	5,893,621	100.040	5,902,360	5,900,000	5,893,654			33			1.625	1.662	JD	4,453		12/27/2019.	12/15/2022.
0199999.	U.S. Government - Issuer Obligations.....								406,955,018	XXX	412,775,502	408,600,000	407,266,483	0	277,235		0	0	XXX	XXX	XXX	1,928,723	4,554,500	XXX	XXX
0599999.	Total - U.S. Government.....								406,955,018	XXX	412,775,502	408,600,000	407,266,483	0	277,235		0	0	XXX	XXX	XXX	1,928,723	4,554,500	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																									
20775C	TX	2	CONNECTICUT ST.....			2	1FE	10,856,975	106.897	10,716,424	10,025,000	10,562,955			(86,478)			4.000	2.145	MN	51,239	401,000	04/26/2017.	11/15/2047.	
649883	2W	4	NEW YORK ST MTGE AGY HOMEOWNER.....			2	1FE	5,164,599	106.534	5,092,325	4,780,000	5,042,681			(45,856)			4.000	2.088	AO	47,800	191,200	10/11/2017.	10/01/2037.	
658909	CL	8	NORTH DAKOTA ST HSG FIN AGY.....			2	1FE	366,754	101.244	359,416	355,000	355,000			(2,670)			4.500	3.750	JJ	7,988	15,975	11/10/2010.	01/01/2035.	
658909	EV	4	NORTH DAKOTA ST HSG FIN AGY.....			2	1FE	4,332,432	102.542	4,265,747	4,160,000	4,208,265			(1,449)			3.500	2.593	JJ	72,800	145,600	07/25/2013.	07/01/2043.	

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

1	2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
	3	4	5	NAIC Designation and Administrative Symbol	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification	Description				Code	n	Bond CHAR		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	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations								20,720,760	XXX	20,433,912	19,320,000	20,168,901	0	(136,453)	0	0	XXX	XXX	XXX	179,827	753,775	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																								
313921	6F	0	FNGT 2001-W3 A	4	1FE				235,025	100.580	225,939	224,636	224,061		(1,679)			5.939	5.447	MON	1,112	13,513	10/24/2001	09/01/2041
31392C	MS	0	FNW 2002-W1 2A	4	1FE				99,087	98.895	93,243	94,284	92,398		(476)			5.638	5.593	MON	443	5,390	03/07/2002	02/25/2042
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities								334,112	XXX	319,182	318,920	316,459	0	(2,155)	0	0	XXX	XXX	XXX	1,555	18,903	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations								21,054,872	XXX	20,753,094	19,638,920	20,485,360	0	(138,608)	0	0	XXX	XXX	XXX	181,382	772,678	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
00206R	CN	0	AT&T INC	2	2FE				1,447,916	104.743	1,595,236	1,523,000	1,458,246		10,330			3.400	4.294	MN	6,617	51,782	01/03/2019	05/15/2025
00206R	HS	4	AT&T INC	2	2FE				5,285,450	105.756	5,287,800	5,000,000	5,270,691		(14,759)			3.600	2.501	JJ	83,000		09/05/2019	07/15/2025
015271	AM	1	ALEXANDRIA REAL ESTATE EQUIT	2	2FE				1,443,207	106.471	1,533,182	1,440,000	1,442,592		(584)			4.000	3.951	JJ	26,560	61,440	10/30/2018	01/15/2024
03027X	AK	6	AMERICAN TOWER CORP	2	2FE				3,532,382	103.868	3,971,912	3,824,000	3,581,392		29,955			3.375	4.468	AO	27,246	129,060	04/30/2018	10/15/2026
03522A	AG	5	ANHEUSER-BUSCH CO/INBEV	2	2FE				6,018,581	106.524	6,567,205	6,165,000	6,035,346		16,765			3.650	4.043	FA	93,759	225,023	01/29/2019	02/01/2026
05531F	BF	9	BB&T CORPORATION	2	1FE				4,992,300	105.951	5,297,550	5,000,000	4,993,723		1,430			3.750	3.784	JD	13,021	187,500	11/29/2018	12/06/2023
05565E	BC	8	BMW US CAPITAL LLC		1FE				2,667,936	102.253	2,739,358	2,679,000	2,672,092		4,036			3.400	3.564	FA	34,916	90,833	12/19/2018	08/13/2021
10112R	AZ	7	BOSTON PROPERTIES LP	2	2FE				7,686,907	103.714	8,420,540	8,119,000	7,754,361		63,705			3.200	4.198	JJ	119,800	259,808	12/06/2018	01/15/2025
125523	AD	2	CIGNA CORP	2	2FE				4,996,050	100.776	5,038,800	5,000,000	4,998,409		1,961			3.200	3.241	MS	46,222	160,000	09/06/2018	09/17/2020
126650	CV	0	CVS HEALTH CORP	2	2FE				9,910,400	104.102	10,410,200	10,000,000	9,940,456		17,090			3.700	3.899	MS	115,111	370,000	03/06/2018	03/09/2023
21036P	AX	6	CONSTELLATION BRANDS INC	2	2FE				3,316,734	102.680	3,491,120	3,400,000	3,342,138		17,118			3.200	3.782	FA	41,102	108,800	06/28/2018	02/15/2023
228227	BD	5	CROWN CASTLE INTL CORP		2FE				7,068,498	108.582	7,328,199	6,749,000	6,968,724		(66,617)			5.250	4.099	JJ	163,382	354,323	06/22/2018	01/15/2023
22822V	AB	7	CROWN CASTLE INTL CORP	2	2FE				6,855,418	109.457	7,499,994	6,852,000	6,854,610		(439)			4.450	4.442	FA	115,190	304,914	06/27/2018	02/15/2026
23331A	BK	4	DR HORTON INC		2FE				5,711,223	100.222	5,672,565	5,660,000	5,663,955		(34,508)			4.000	3.375	FA	85,529	226,400	08/14/2018	02/15/2020
269246	BP	8	E*TRADE FINANCIAL CORPORATION	2	2FE				7,565,570	101.826	7,942,428	7,800,000	7,635,846		57,783			2.950	3.792	FA	81,174	230,100	11/27/2018	08/24/2022
294429	AN	5	EQUIFAX INC	2	2FE				7,422,600	104.966	7,872,450	7,500,000	7,445,377		14,372			3.950	4.178	JD	13,167	296,250	05/23/2018	06/15/2023
29444U	AQ	9	EQUINIX INC	2	2FE				11,040,224	106.126	11,037,104	10,400,000	10,980,748		(59,476)			5.875	3.171	JJ	281,739		10/04/2019	01/15/2026
35802X	AF	0	FRESENIUS MED CARE II		2FE				7,796,250	106.968	7,487,760	7,000,000	7,379,139		(173,707)			5.875	3.163	JJ	172,497	411,250	07/12/2017	01/31/2022
35803Q	AA	5	FRESENIUS MED CARE US		2FE				4,416,975	103.714	4,169,303	4,020,000	4,146,946		(109,885)			5.750	2.867	FA	87,323	231,150	06/23/2017	02/15/2021
44962L	AC	1	IHS MARKIT LTD	2	2FE				5,744,604	105.446	6,432,206	6,100,000	5,786,604		40,933			4.000	4.977	MS	81,333	244,000	01/18/2019	03/01/2026
459200	JX	0	INTL BUSINESS MACHINES CORP		1FE				12,493,250	102.162	12,770,250	12,500,000	12,494,359		1,109			2.850	2.869	MN	47,500	176,146	05/08/2019	05/13/2022
485170	AV	6	KANSAS CITY SOUTHERN INDS	2	2FE				5,911,204	102.245	6,339,190	6,200,000	6,058,933		38,524			3.000	3.723	MN	23,767	186,000	12/09/2015	05/15/2023
55336V	AG	5	MPLX LP	2	2FE				8,507,805	108.625	8,814,919	8,115,000	8,409,811		(56,329)			4.875	4.014	JD	32,967	395,606	04/02/2018	12/01/2024
55336V	AQ	3	MPLX LP	2	2FE				4,944,250	102.637	5,131,850	5,000,000	4,963,070		10,625			3.375	3.620	MS	49,688	168,750	03/15/2018	03/15/2023
571748	BF	8	MARSH & MCLENNAN COS INC	2	1FE				10,011,300	106.595	10,659,500	10,000,000	10,009,582		(1,718)			3.875	3.849	MS	114,097	258,333	01/08/2019	03/15/2024
59833C	AA	0	MIDWEST CONNECTOR CAPIT	2	2FE				7,695,256	104.993	7,706,486	7,340,000	7,690,385		(4,871)			3.900	2.681	AO	71,565		12/05/2019	04/01/2024
631103	AF	5	NASDAQ INC	2	2FE				3,520,685	107.916	3,777,060	3,500,000	3,516,912		(3,630)			4.250	4.123	JD	12,396	148,750	12/18/2018	06/01/2024
637417	AF	3	NATIONAL RETAIL	2	2FE				5,035,400	102.885	5,144,250	5,000,000	5,021,862		(6,751)			3.300	3.148	AO	34,833	165,000	12/14/2017	04/15/2023
666807	BQ	4	NORTHROP GRUMMAN CORP	2	2FE				2,882,882	101.463	3,055,051	3,011,000	2,927,572		27,920			2.550	3.602	AO	16,209	76,781	05/16/2018	10/15/2022
70450Y	AC	7	PAYPAL HOLDINGS INC	2	2FE				9,993,900	100.930	10,093,000	10,000,000	9,994,023		123			2.400	2.413	AO	63,333		09/19/2019	10/01/2024
737415	AL	3	MID-AMERICA APARTMENTS	2	2FE				3,337,430	102.993	3,437,906	3,338,000	3,342,280		4,850			3.375	3.291	JD	9,388	95,783	09/04/2019	12/01/2022
741503	BB	1	PRICELINE GROUP INC	2	1FE				9,985,400	102.118	10,211,800	10,000,000	9,991,222		2,516			2.750	2.778	MS	80,972	275,000	08/10/2017	03/15/2023
756109	AP	9	REALTY INCOME CORP	2	1FE				3,618,720	108.162	3,785,670	3,500,000	3,584,020		(23,156)			4.650	3.876	FA	67,813	162,750	06/22/2018	08/01/2023
774341	AJ	0	ROCKWELL COLLINS INC	2	2FE				7,238,100	103.999	7,799,925	7,500,000	7,281,745		43,645			3.200	3.957	MS	70,667	240,000	01/23/2019	03/15/2024

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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
87236Y	AG	3	TD AMERITRADE HOLDING CORP.....	.....	..	.....2	1FE	15,000,000	...100.247	15,037,050	15,000,000	15,000,000	.....	.....	.....	.....	.....2.339	2.971	FMAN.	59,453	449,502	10/30/2018.	11/01/2021.	
98978V	AJ	2	ZOETIS INC.....	.....	..	.....2	2FE	5,733,000	...101.074	5,752,121	5,691,000	5,704,190	.....	.....(16,430)	.....	.....	.....3.450	3.147	MN.	26,179	196,340	03/20/2018.	11/13/2020.	
714264	AH	1	PERNOD-RICARD SA.....	.....	D	.....	.....2FE	6,262,872	...105.181	6,205,679	5,900,000	6,086,010	.....	.....(69,640)	.....	.....	.....4.250	2.951	JJ.....	115,624	250,750	07/10/2017.	07/15/2022.	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								237,090,679	XXX	245,516,619	235,826,000	236,427,371	0	(237,710)	0	.....	XXX	XXX	XXX	2,585,139	7,188,124	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
22540V	G6	3	CSFB 2002-9 1A1.....	.....	..	.....4	4FM	55,775	...103.541	56,958	55,010	56,958	(7,762)	7,172	.....	.....	.....7.000	1.207	MON...	321	3,851	04/02/2002.	03/25/2040.	
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.	
46647H	AB	0	JPMMT 2016-5 AM.....	.....	..	.....4	1FM	8,329,427	...99.909	8,361,039	8,368,655	8,349,818	.....	.....20,392	.....	.....	.....2.669	3.149	MON...	18,615	129,756	05/22/2019.	12/25/2046.	
63862T	AB	7	NHLT 2018-2A M1.....	.....	..	.....4	1FE	9,999,978	...100.310	10,031,000	10,000,000	9,999,224	.....	.....148	.....	.....	.....3.552	3.587	MON...	5,919	355,150	07/25/2018.	07/25/2028.	
743873	AX	9	PFMLT 2005-1 2A1.....	.....	..	.....4	1FM	21,261	...99.816	21,853	21,893	21,893	.....	.....(711)	.....	.....	.....4.679	2.412	MON...	85	1,031	07/28/2006.	05/25/2035.	
929227	4D	5	WAMU 2003-AR6 A1.....	.....	..	.....4	1FM	48,345	...101.736	48,458	47,631	51,910	.....	.....91	.....	.....	.....4.701	1.265	MON...	187	2,154	04/30/2003.	06/25/2033.	
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								18,694,775	XXX	18,774,468	18,740,332	18,734,770	(7,762)	26,353	0	.....	XXX	XXX	XXX	26,092	503,828	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
05357H	AL	4	AVMT 2013-AVM D.....	.....	..	.....4	1FM	3,232,750	...100.754	3,224,128	3,200,000	3,214,076	.....	.....(16,294)	.....	.....	.....3.867	3.293	MON...	10,313	121,429	10/26/2018.	12/05/2032.	
12625C	AC	7	COMM 2013-WWP A2.....	.....	..	.....4	1FM	6,798,952	...104.098	6,953,746	6,680,000	6,781,638	.....	.....(16,342)	.....	.....	.....3.424	2.910	MON...	19,062	183,091	08/09/2019.	03/10/2031.	
36192H	AA	2	GSMS 2012-ALOH A.....	.....	..	.....4	1FM	4,794,025	...102.319	4,885,732	4,775,000	4,786,944	.....	.....(6,891)	.....	.....	.....3.551	3.420	MON...	14,130	169,560	12/10/2018.	04/10/2034.	
79548C	AR	7	SBM7 2000-C3 X IO.....	.....	..	.....4	6FE	25	.....	.....	.....	.....	.....	.....	.....	.....	.....1.926	0.000	MON...	19	126	12/12/2000.	12/18/2033.	
90268T	AL	8	UBSC 2011-C1 B.....	.....	..	.....4	1FM	3,204,961	...106.144	3,184,320	3,000,000	3,121,590	.....	.....(63,878)	.....	.....	.....6.252	3.851	MON...	15,630	184,039	08/31/2018.	01/10/2045.	
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....								18,030,713	XXX	18,247,926	17,655,000	17,904,248	0	(103,405)	0	.....	XXX	XXX	XXX	59,154	658,245	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
03066N	AB	0	AMCAR 2019-3 A2A.....	.....	..	.....4	1FE	5,499,842	...100.107	5,505,885	5,500,000	5,499,882	.....	.....41	.....	.....	.....2.170	2.183	MON...	4,310	29,837	09/10/2019.	01/18/2023.	
04033J	AA	9	ARIFL 2019-A A1.....	.....	..	.....4	1FE	1,915,845	...100.073	1,917,244	1,915,845	1,915,845	.....	.....	.....	.....	.....2.449	2.470	MON...	2,216	23,462	06/12/2019.	06/15/2020.	
14314J	AC	4	CARMX 2017-1 A3.....	.....	..	.....4	1FE	678,624	...99.998	685,357	685,371	683,770	.....	.....1,838	.....	.....	.....1.980	2.652	MON...	603	13,570	03/12/2018.	11/15/2021.	
14315P	AB	1	CARMX 2019-3 A2A.....	.....	..	.....4	1FE	8,999,596	...100.221	9,019,890	9,000,000	8,999,724	.....	.....128	.....	.....	.....2.210	2.224	MON...	8,840	74,588	07/24/2019.	12/15/2022.	
20267V	AC	1	CBSLT 2017-AGS B.....	.....	..	.....4	1FE	2,157,129	...101.029	2,179,440	2,157,242	2,157,155	.....	.....(229)	.....	.....	.....3.470	3.496	MON...	1,248	74,856	06/02/2017.	05/25/2041.	
26209A	AD	3	DRIVE 2019-4 A3.....	.....	..	.....4	1FE	5,499,841	...99.928	5,496,040	5,500,000	5,499,869	.....	.....28	.....	.....	.....2.160	2.172	MON...	5,280	28,710	09/09/2019.	05/15/2023.	
29372E	BV	9	EFF 2017-1 A2.....	.....	..	.....4	1FE	1,066,678	...100.001	1,066,718	1,066,707	1,066,705	.....	.....9	.....	.....	.....2.130	2.141	MON...	694	22,721	01/24/2017.	07/20/2022.	
29374A	AB	0	EFF 2019-1 A2.....	.....	..	.....4	1FE	9,999,922	...100.952	10,095,200	10,000,000	9,999,943	.....	.....21	.....	.....	.....2.980	2.999	MON...	9,106	223,500	03/12/2019.	10/22/2024.	
43814U	AG	4	HAROT 2018-2 A3.....	.....	..	.....4	1FE	5,999,869	...100.919	6,055,140	6,000,000	5,999,947	.....	.....(475)	.....	.....	.....3.010	3.030	MON...	6,522	180,602	05/22/2018.	05/18/2022.	
43815H	AC	1	HAROT 2018-3 A3.....	.....	..	.....4	1FE	12,998,216	...101.004	13,130,520	13,000,000	12,999,229	.....	.....250	.....	.....	.....2.950	2.974	MON...	10,653	383,500	08/21/2018.	08/22/2022.	
63940H	AB	9	NAVSL 2016-3A A2.....	.....	..	.....4	1FE	921,877	...100.114	919,337	918,290	918,387	.....	.....(3,490)	.....	.....	.....2.642	2.594	MON...	472	29,048	01/16/2019.	06/25/2065.	
65479B	AD	2	NALT 2017-B A3.....	.....	..	.....4	1FE	568,687	...99.999	568,970	568,976	568,915	.....	.....228	.....	.....	.....2.050	2.283	MON...	518	4,860	07/25/2019.	09/15/2020.	
78469P	AB	0	SOFI 2016-A A2.....	.....	..	.....4	1FE	6,753,870	...100.311	6,860,633	6,839,363	6,750,853	.....	.....(2,647)	.....	.....	.....2.760	3.238	MON...	3,146	188,765	07/19/2018.	12/26/2036.	
87342R	AC	8	BELL 2016-1A A23.....	.....	..	.....4	2FE	7,766,960	...106.779	7,808,214	7,312,500	7,752,688	.....	.....(14,272)	.....	.....	.....4.970	3.849	FMAN.	36,343	90,857	10/01/2019.	05/25/2046.	
89238U	AB	6	TAOT 2019-C A2A.....	.....	..	.....4	1FE	9,999,535	...100.013	10,001,300	10,000,000	9,999,329	.....	.....(206)	.....	.....	.....2.000	2.018	MON...	67,777	8,889	08/06/2019.	04/15/2022.	
92347Y	AC	8	VZOT 2019-A B.....	.....	..	.....4	1FE	9,996,937	...101.629	10,162,900	10,000,000	9,997,730	.....	.....793	.....	.....	.....3.020	3.049	MON...	9,228	232,370	03/05/2019.	09/20/2023.	
92349G	AD	3	VZOT 2019-B C.....	.....	..	.....4	1FE	4,999,985	...100.428	5,021,400	5,000,000	5,000,013	.....	.....28	.....	.....	.....2.600	2.614	MON...	3,972	67,887	06/04/2019.	12/20/2023.	
92888D	AB	1	VFET 2019-1A A2.....	.....	..	.....4	1FE	5,033,124	...100.363	5,051,851	5,033,579	5,033,401	.....	.....276	.....	.....	.....2.900	2.924	MON...	6,488	122,454	02/05/2019.	11/15/2021.	
98161Y	AB	0	WOLS 2018-A A2.....	.....	..	.....4	1FE	348,883	...100.016	348,961	348,906	348,905	.....	.....(14)	.....	.....	.....2.590	2.610	MON...	402	9,036	03/06/2018.	08/17/2020.	
380881	CP	5	GCCT 2015-2A A.....	.....	A	4	1FE	7,317,467	...100.012	7,335,880	7,335,000	7,328,534	.....	.....11,066	.....	.....	.....2.020	2.338	MON...	6,585	66,230	09/11/2019.	04/15/2022.	
576339	CC	7	MCCT 2019-2A A.....	.....	A	4	1FE	6,500,000	...100.046	6,502,990	6,500,000	6,496,107	.....	.....(3,894)	.....	.....	.....2.175	2.181	MON...	4,320	52,277	08/13/2019.	07/21/2021.	

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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
89621A AP 4	TCCT 2019-2A A.....			.....	A	4	1FE	15,180,469	...101.009	15,151,350	15,000,000	15,128,347	.....	.....(52,124)	.....	.....	.....3.038	2.238	MON...	6,329	227,850	07/18/2019.	01/26/2024.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							130,203,356	XXX	130,885,220	129,681,779	130,145,278	0	(62,645)	0	0	XXX	XXX	XXX	136,164	2,214,757	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							404,019,523	XXX	413,424,233	401,903,111	403,211,667	(7,762)	(377,407)	0	0	XXX	XXX	XXX	2,806,549	10,564,954	XXX	XXX
Totals																							
7699999.	Total - Issuer Obligations.....							664,766,457	XXX	678,726,033	663,746,000	663,862,755	0	(96,928)	0	0	XXX	XXX	XXX	4,693,689	...12,496,399	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....							19,028,887	XXX	19,093,650	19,059,252	19,051,229	(7,762)	24,198	0	0	XXX	XXX	XXX	27,647	522,731	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....							18,030,713	XXX	18,247,926	17,655,000	17,904,248	0	(103,405)	0	0	XXX	XXX	XXX	59,154	658,245	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....							130,203,356	XXX	130,885,220	129,681,779	130,145,278	0	(62,645)	0	0	XXX	XXX	XXX	136,164	2,214,757	XXX	XXX
8399999.	Grand Total - Bonds.....							832,029,413	XXX	846,952,829	830,142,031	830,963,510	(7,762)	(238,780)	0	0	XXX	XXX	XXX	4,916,654	...15,892,132	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	or F or ei 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 Design ation and Admini strative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
29250N	AS 4 ENBRIDGE INC.....	.....	A.	7,000,000.000	1.00	.....	.....7,000,000	1.025	7,175,000	7,000,000	177,528	385,000	.....	.....	.....	.....	.....0	.....	2FE.....	07/10/2017.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....							7,000,000	XXX	7,175,000	7,000,000	177,528	385,000	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.....							7,000,000	XXX	7,175,000	7,000,000	177,528	385,000	0	0	0	0	0	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		
				F o r e i g n														
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																		
00206R	10	2	AT&T INC.....	.....	27,818.000	1,087,127	39.080	1,087,127	308,245		56,749		293,202		293,202		06/15/2018.	
00724F	10	1	ADOBE INC.....	.....	32,430.000	10,695,738	329.810	10,695,738	449,555				3,358,775		3,358,775		12/05/2005.	
00773T	10	1	ADVANSIX INC.....	.....	784.000	15,649	19.960	15,649	6,277				(3,434)		(3,434)		10/03/2016.	
025932	10	4	AMERICAN FINANCIAL GROUP INC.....	.....	15,250.000	1,672,163	109.650	1,672,163	237,086		75,488		291,580		291,580		08/07/2001.	
03064D	10	8	AMERICOLD REALTY TRUST.....	.....	12,950.000	454,027	35.060	454,027	430,879	2,590	2,590		23,148		23,148		07/26/2019.	
03073E	10	5	AMERISOURCEBERGEN CORP CLASS A.....	.....	15,700.000	1,334,814	85.020	1,334,814	423,113		25,120		166,734		166,734		02/05/2010.	
032654	10	5	ANALOG DEVICES INC.....	.....	23,066.000	2,741,163	118.840	2,741,163	963,548		49,823		761,409		761,409		03/13/2017.	
035710	40	9	ANNALY CAPITAL MGMT INC.....	.....	72,300.000	681,066	9.420	681,066	645,487	18,075			35,579		35,579		10/30/2019.	
03755L	10	4	APERGY CORP.....	.....	4,200.000	141,876	33.780	141,876	55,463				28,140		28,140		05/09/2018.	
038222	10	5	APPLIED MATERIALS INC.....	.....	25,200.000	1,538,208	61.040	1,538,208	1,112,396		20,916		713,160		713,160		06/19/2017.	
052769	10	6	AUTODESK INC.....	.....	16,700.000	3,063,782	183.460	3,063,782	381,633				915,995		915,995		02/05/2010.	
053015	10	3	AUTOMATIC DATA PROCESSING.....	.....	26,800.000	4,569,400	170.500	4,569,400	943,219	24,388	84,688		1,055,384		1,055,384		02/05/2010.	
060505	10	4	BANK OF AMERICA CORP.....	.....	66,200.000	2,331,564	35.220	2,331,564	515,827		43,692		700,396		700,396		03/26/2012.	
084670	70	2	BERKSHIRE HATHAWAY INC.....	.....	28,600.000	6,477,900	226.500	6,477,900	2,177,547				638,352		638,352		06/08/2011.	
08862E	10	9	BEYOND MEAT INC.....	.....	4,100.000	309,960	75.600	309,960	312,535				(2,575)		(2,575)		12/26/2019.	
09215C	10	5	BLACK KNIGHT INC.....	.....	4.000	258	64.480	258	96				78		78		10/02/2017.	
097023	10	5	BOEING CO.....	.....	19,400.000	6,319,744	325.760	6,319,744	1,125,714		159,468		63,244		63,244		02/05/2010.	
110122	10	8	BRISTOL-MYERS SQUIBB CO.....	.....	11,200.000	718,928	64.190	718,928	631,792				87,136		87,136		11/21/2019.	
12508E	10	1	CDK GLOBAL INC.....	.....	8,933.000	488,456	54.680	488,456	131,955		5,360		60,744		60,744		10/01/2014.	
125269	10	0	CF INDUSTRIES HOLDINGS INC.....	.....	17,000.000	811,580	47.740	811,580	479,701		20,400		71,910		71,910		06/23/2011.	
125523	10	0	CIGNA CORP.....	.....	5,170.000	1,057,213	204.490	1,057,213	823,740		207		75,327		75,327		12/21/2018.	
13765N	10	7	CANNAE HOLDINGS INC.....	.....	4.000	149	37.190	149	45				80		80		11/20/2017.	
14575E	10	5	CARS.COM INC.....	.....	33.000	403	12.220	403	63				(306)		(306)		06/01/2017.	
146869	10	2	CARVANA CO.....	.....	3,300.000	303,765	92.050	303,765	323,470				(19,705)		(19,705)		12/26/2019.	
149123	10	1	CATERPILLAR INC.....	.....	17,400.000	2,569,632	147.680	2,569,632	895,435		65,772		358,614		358,614		02/05/2010.	
15189T	10	7	CENTERPOINT ENERGY INC.....	.....	36,600.000	998,082	27.270	998,082	241,084		42,090		(35,136)		(35,136)		03/20/2003.	
16119P	10	8	CHARTER COMMUNICATIONS INC A.....	.....	8,314.000	4,032,955	485.080	4,032,955	1,486,245				1,663,715		1,663,715		05/18/2016.	
166764	10	0	CHEVRON CORP.....	.....	18,700.000	2,253,537	120.510	2,253,537	1,157,140		89,012		219,164		219,164		12/15/2009.	
17275R	10	2	CISCO SYSTEMS INC.....	.....	20,100.000	963,996	47.960	963,996	680,723		27,738		93,063		93,063		09/26/2017.	
172908	10	5	CINTAS CORP.....	.....	10,300.000	2,771,524	269.080	2,771,524	254,726		26,265		1,041,227		1,041,227		02/05/2010.	
177376	10	0	CITRIX SYSTEMS INC.....	.....	10,400.000	1,153,360	110.900	1,153,360	342,267		14,560		87,776		87,776		02/05/2010.	
191216	10	0	COCA-COLA CO.....	.....	22,400.000	1,239,840	55.350	1,239,840	593,643		35,840		179,200		179,200		02/05/2010.	
194162	10	3	COLGATE-PALMOLIVE CO.....	.....	42,000.000	2,891,280	68.840	2,891,280	1,305,570		71,820		391,440		391,440		10/26/2006.	
19626G	10	8	COLONY NORTHSTAR INC A.....	.....	7,300.000	34,675	4.750	34,675	38,836	803	2,409		(4,161)	31	(4,192)		01/07/2019.	
20030N	10	1	COMCAST CORP.....	.....	219,800.000	9,884,406	44.970	9,884,406	2,381,840		180,236		2,400,216		2,400,216		06/08/2011.	
200525	10	3	COMMERCE BANCSHARES INC.....	.....	1,022.700	69,482	67.940	69,482	22,167		1,013		14,578		14,578		12/02/2019.	
205887	10	2	CONAGRA FOODS INC.....	.....	4,800.000	164,352	34.240	164,352	161,633				2,719		2,719		12/26/2019.	
216648	40	2	THE COOPER COS INC.....	.....	6,400.000	2,056,256	321.290	2,056,256	448,901		384		427,456		427,456		12/21/2011.	
22052L	10	4	CORTEVA INC.....	.....	6,200.000	183,272	29.560	183,272	57,275		1,612		125,997		125,997		06/01/2019.	
231021	10	6	CUMMINS INC.....	.....	6,700.000	1,199,032	178.960	1,199,032	333,999		32,843		303,644		303,644		02/05/2010.	
247361	70	2	DELTA AIR LINES INC.....	.....	45,375.000	2,653,530	58.480	2,653,530	331,688		68,289		389,318		389,318		10/30/2008.	

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
25470F	30	2	DISCOVERY COMMUNICATIONS C.....	.....	.....	.....	8,920,000	271,971	30.490	271,971	54,381				66,097		66,097		09/18/2008	
25470M	10	9	DISH NETWORK CORP.....	.....	.....	.....	4,736,000	167,986	35.470	167,986	81,810				86,176		86,176		12/05/2019	
260003	10	8	DOVER CORP.....	.....	.....	.....	8,400,000	968,184	115.260	968,184	232,178		16,296		372,204		372,204		02/05/2010	
260557	10	3	DOW INC.....	.....	.....	.....	6,200,000	339,326	54.730	339,326	94,776		13,020		244,550		244,550		04/02/2019	
26614N	10	2	DUPONT DE NEMOURS INC.....	.....	.....	.....	6,200,000	398,040	64.200	398,040	137,167		6,944		(73,728)		(73,728)		09/01/2017	
26875P	10	1	EOG RESOURCES INC.....	.....	.....	.....	14,000,000	1,172,640	83.760	1,172,640	642,986		14,210		(48,300)		(48,300)		02/05/2010	
26884L	10	9	EQT CORP.....	.....	.....	.....	8,000,000	87,200	10.900	87,200	78,967		960		(63,920)		(63,920)		07/27/2001	
278768	10	6	ECHOSTAR HOLDING CORP.....	.....	.....	.....	19,100,000	827,221	43.310	827,221	314,170				259,083		259,083		12/21/2011	
293639	10	0	ENTERCOM COMMUNICATIONS CORP.....	.....	.....	.....	40,291,000	186,950	4.640	186,950	52,803		8,864		(43,111)		(43,111)		11/17/2017	
294600	10	1	EQUITRANS MIDSTREAM CORP.....	.....	.....	.....	6,400,000	85,504	13.360	85,504	66,101		11,264		(42,624)		(42,624)		11/13/2018	
297178	10	5	ESSEX PROPERTY TRUST INC.....	.....	.....	.....	5,500,000	1,654,730	300.860	1,654,730	1,242,887	10,725	42,405		306,075		306,075		03/24/2016	
30034W	10	6	EVERGY INC.....	.....	.....	.....	8,200,000	533,738	65.090	533,738	311,285		15,826		68,224		68,224		06/05/2018	
30231G	10	2	EXXON MOBILE CORP.....	.....	.....	.....	19,214,000	1,340,753	69.780	1,340,753	1,207,978		65,904		30,550		30,550		06/28/2010	
311900	10	4	FASTENAL CO.....	.....	.....	.....	24,000,000	886,800	36.950	886,800	251,530		20,880		259,320		259,320		05/23/2019	
31620M	10	6	FIDELITY NATIONAL INFORM.....	.....	.....	.....	2,700,000	375,543	139.090	375,543	37,248		3,780		98,658		98,658		12/18/2002	
31620R	30	3	FIDELITY NATIONAL TITLE.....	.....	.....	.....	14,000	635	45.350	635	268		18		195		195		07/01/2014	
316773	10	0	FIFTH THIRD BANCORP.....	.....	.....	.....	31,400,000	965,236	30.740	965,236	308,882	7,536	28,888		226,394		226,394		12/15/2009	
36472T	10	9	GANNETT CO INC.....	.....	.....	.....	27,000	172	6.380	172	170				3		3		11/20/2019	
366505	10	5	GARRETT MOTION INC.....	.....	.....	.....	1,960,000	19,580	9.990	19,580	12,191				(4,606)		(4,606)		10/01/2018	
375558	10	3	GILEAD SCIENCES INC.....	.....	.....	.....	67,100,000	4,360,158	64.980	4,360,158	1,505,952		169,092		163,053		163,053		09/25/2014	
37959E	10	2	GLOBE LIFE INC.....	.....	.....	.....	75,000	7,894	105.250	7,894	2,118		51		2,304		2,304		06/08/2011	
40412C	10	1	HCA HEALTHCARE INC.....	.....	.....	.....	15,400,000	2,276,274	147.810	2,276,274	334,451		24,640		359,744		359,744		12/21/2011	
410120	10	9	HANCOCK WHITNEY CORP.....	.....	.....	.....	3,302,000	144,892	43.880	144,892	75,758		3,566		30,477		30,477		06/04/2011	
438516	10	6	HONEYWELL INTERNATIONAL INC.....	.....	.....	.....	19,600,000	3,469,200	177.000	3,469,200	1,049,884		65,856		879,648		879,648		06/08/2011	
446413	10	6	HUNTINGTON INGALLS INDUST.....	.....	.....	.....	3,033,000	760,919	250.880	760,919	96,790		10,949		183,709		183,709		03/31/2011	
459506	10	1	INTL FLAVORS & FRAGRANCE.....	.....	.....	.....	14,000,000	1,806,280	129.020	1,806,280	468,832	10,500	41,160		(73,500)		(73,500)		12/18/2002	
461202	10	3	INTUIT INC.....	.....	.....	.....	16,300,000	4,269,459	261.930	4,269,459	373,369		31,622		1,060,804		1,060,804		06/17/2005	
46590V	10	0	JBG SMITH PROPERTIES.....	.....	.....	.....	3,250,000	129,643	39.890	129,643	79,030	731	3,250		16,510		16,510		07/18/2017	
482480	10	0	KLA CORP.....	.....	.....	.....	18,000,000	3,207,060	178.170	3,207,060	514,613		55,800		1,596,240		1,596,240		02/05/2010	
49926D	10	9	KNOWLES CORP.....	.....	.....	.....	4,200,000	88,830	21.150	88,830	59,109				32,928		32,928		03/03/2014	
518439	10	4	ESTEE LAUDER COMPANIES INC CLASS A.....	.....	.....	.....	17,000,000	3,511,180	206.540	3,511,180	272,366		30,090		1,299,480		1,299,480		09/10/2002	
530307	10	7	LIBERTY BROADBAND A.....	.....	.....	.....	59,000	7,349	124.560	7,349	291				3,112		3,112		11/05/2014	
530307	30	5	LIBERTY BROADBAND C.....	.....	.....	.....	154,000	19,366	125.750	19,366	1,999				8,273		8,273		01/12/2015	
531229	40	9	LIBERTY MEDIA CORP SIRIUS XM A.....	.....	.....	.....	236,000	11,408	48.340	11,408	710				2,723		2,723		01/14/2013	
531229	60	7	LIBERTY MEDIA CORP SIRIUS C.....	.....	.....	.....	472,000	22,722	48.140	22,722	1,342				5,268		5,268		07/24/2014	
531229	70	6	LIBERTY MEDIA CORP BRAVES A.....	.....	.....	.....	23,000	682	29.650	682	62				108		108		04/18/2016	
531229	85	4	LIBERTY MEDIA CORP MEDIA C.....	.....	.....	.....	118,000	5,424	45.965	5,424	249				1,801		1,801		04/18/2016	
531229	87	0	LIBERTY MEDIA CORP MEDIA A.....	.....	.....	.....	59,000	2,583	43.780	2,583	132				830		830		04/18/2016	
531229	88	8	LIBERTY MEDIA CORP BRAVES C.....	.....	.....	.....	81,000	2,393	29.540	2,393	534				377		377		06/30/2016	
54142L	10	9	LOGMEIN INC.....	.....	.....	.....	1,787,000	153,217	85.740	153,217	87,552		2,323		7,452		7,452		02/01/2017	
550021	10	9	LULULEMON ATHLETICA INC.....	.....	.....	.....	4,900,000	1,135,183	231.670	1,135,183	252,510				539,294		539,294		12/21/2015	

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

E12.2

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
55616P	10	4	MACYS INC.....		.....	.....	26,500.000	450,500	17.000	450,500	538,260	10,004	40,015		(338,670)		(338,670)		06/08/2011	.....
56585A	10	2	MARATHON PETROLEUM CORP.....		.....	.....	31,886.000	1,921,132	60.250	1,921,132	251,920		67,598		39,539		39,539		10/01/2018	.....
57053S	10	4	MARKEL CORP.....		.....	.....	600.000	685,902	1,143.170	685,902	126,105				63,072		63,072		06/11/2002	.....
57164Y	10	7	MARRIOTT VACATIONS WORLD.....		.....	.....	1,210.000	155,800	128.760	155,800	24,256	653	2,178		70,483		70,483		11/22/2011	.....
571903	20	2	MARRIOTT INTERNATIONAL INC CLASS A.....		.....	.....	12,100.000	1,832,303	151.430	1,832,303	398,228		22,385		518,727		518,727		06/08/2011	.....
579780	20	6	MCCORMICK & CO INC NON VTG SHRS.....		.....	.....	1,900.000	322,487	169.730	322,487	103,569	1,178	4,332		57,931		57,931		03/30/2012	.....
58155Q	10	3	MCKESSON HBOC INC.....		.....	.....	13,800.000	1,908,816	138.320	1,908,816	798,865	5,658	21,804		384,330		384,330		02/05/2010	.....
594918	10	4	MICROSOFT CORP.....		.....	.....	165,700.000	26,130,890	157.700	26,130,890	4,570,694		313,173		9,300,741		9,300,741		03/25/2014	.....
615369	10	5	MOODY'S CORP.....		.....	.....	1,400.000	332,374	237.410	332,374	22,808		2,800		136,318		136,318		07/30/2001	.....
631103	10	8	NASDAQ INC.....		.....	.....	14,100.000	1,510,110	107.100	1,510,110	262,899		26,085		359,973		359,973		02/05/2010	.....
64125C	10	9	NEUROCRINE BIOSCIENCES INC.....		.....	.....	1,600.000	171,984	107.490	171,984	159,741				57,728		57,728		06/25/2018	.....
666807	10	2	NORTHROP GRUMMAN CORP.....		.....	.....	18,200.000	6,260,254	343.970	6,260,254	946,060		93,912		1,803,074		1,803,074		02/05/2010	.....
67066G	10	4	NVIDIA CORP.....		.....	.....	14,800.000	3,482,440	235.300	3,482,440	261,127		9,472		1,506,640		1,506,640		06/08/2011	.....
670837	10	3	OGE ENERGY CORP.....		.....	.....	1,000.000	44,470	44.470	44,470	10,590		1,483		5,280		5,280		08/07/2001	.....
681919	10	6	OMNICOM GROUP.....		.....	.....	13,900.000	1,126,178	81.020	1,126,178	488,673	9,035	35,445		108,142		108,142		02/05/2010	.....
68235P	10	8	ONE GAS INC.....		.....	.....	9,150.000	856,166	93.570	856,166	157,345		18,300		127,826		127,826		02/03/2014	.....
682680	10	3	ONEOK INC.....		.....	.....	36,600.000	2,769,522	75.670	2,769,522	1,106,025		129,198		794,952		794,952		06/08/2011	.....
69331C	10	8	PG&E CORP.....		.....	.....	33,800.000	367,406	10.870	367,406	338,000				(355,975)	79,369	(435,344)		09/10/2002	.....
693475	10	5	PNC FINANCIAL SERVICES GROUP I.....		.....	.....	6,400.000	1,021,632	159.630	1,021,632	328,834		26,880		273,408		273,408		12/15/2009	.....
701094	10	4	PARKER HANNIFIN CORP.....		.....	.....	19,400.000	3,992,908	205.820	3,992,908	522,646		65,960		1,099,592		1,099,592		03/20/2003	.....
737446	10	4	POST HOLDINGS INC.....		.....	.....	5,000.000	545,500	109.100	545,500	383,577				99,850		99,850		06/22/2016	.....
74251V	10	2	PRINCIPAL FINANCIAL GROUP.....		.....	.....	10,600.000	583,000	55.000	583,000	235,105		23,108		114,798		114,798		02/05/2010	.....
742718	10	9	PROCTER & GAMBLE CO.....		.....	.....	1,950.000	243,555	124.900	243,555	243,677				(122)		(122)		10/30/2019	.....
74460D	10	9	PUBLIC STORAGE.....		.....	.....	10,660.000	2,270,154	212.960	2,270,154	540,339		85,280		112,463		112,463		08/23/2006	.....
759351	60	4	REINSURANCE GROUP OF AMERICA.....		.....	.....	2,784.000	453,959	163.060	453,959	63,318		7,238		63,559		63,559		09/19/2008	.....
76118Y	10	4	RESIDEO TECHNOLOGIES INC.....		.....	.....	3,266.000	38,963	11.930	38,963	34,458				(28,153)		(28,153)		10/29/2018	.....
778296	10	3	ROSS STORES INC.....		.....	.....	38,800.000	4,517,096	116.420	4,517,096	444,206		39,576		1,288,936		1,288,936		02/05/2010	.....
84860W	30	0	SPIRIT REALTY CAPITAL INC.....		.....	.....	4,600.000	226,228	49.180	226,228	174,413	2,875	8,625		51,815		51,815		03/13/2019	.....
848637	10	4	SPLUNK INC.....		.....	.....	1,800.000	269,586	149.770	269,586	98,455				80,856		80,856		09/25/2014	.....
871607	10	7	SYNOPSYS INC.....		.....	.....	11,900.000	1,656,480	139.200	1,656,480	208,495				654,024		654,024		06/17/2005	.....
87165B	10	3	SYNCHRONY FINANCIAL.....		.....	.....	7,296.000	262,729	36.010	262,729	81,260		6,275		91,565		91,565		11/17/2015	.....
87612E	10	6	TARGET CORPORATION.....		.....	.....	3,100.000	397,451	128.210	397,451	398,235				(784)		(784)		12/26/2019	.....
87901J	10	5	TEGNA INC.....		.....	.....	100.000	1,669	16.690	1,669	113	7	28		582		582		12/23/2008	.....
882508	10	4	TEXAS INSTRUMENTS INC.....		.....	.....	33,700.000	4,323,373	128.290	4,323,373	523,024		108,177		1,138,723		1,138,723		12/20/2004	.....
89469A	10	4	TREEHOUSE FOODS INC.....		.....	.....	30,750.000	1,491,375	48.500	1,491,375	1,424,710				(67,958)		(67,958)		12/20/2017	.....
907818	10	8	UNION PACIFIC CORP.....		.....	.....	11,000.000	1,988,690	180.790	1,988,690	252,395		40,700		468,160		468,160		10/26/2006	.....
91324P	10	2	UNITEDHEALTH GRP INC.....		.....	.....	42,400.000	12,464,752	293.980	12,464,752	1,516,876		175,536		1,902,064		1,902,064		06/08/2011	.....
91325V	10	8	UNITI GROUP INC.....		.....	.....	34,500.000	283,245	8.210	283,245	312,239	7,590	5,175		(28,994)		(28,994)		03/13/2019	.....
91704F	10	4	URBAN EDGE PROPERTIES.....		.....	.....	3,250.000	62,335	19.180	62,335	42,883		2,860		8,320		8,320		01/16/2015	.....
922475	10	8	VEEVA SYSTEMS INC A.....		.....	.....	11,450.000	1,610,557	140.660	1,610,557	1,870,628				(260,071)		(260,071)		06/24/2019	.....
92343V	10	4	VERIZON COMMUNICATIONS INC.....		.....	.....	50,800.000	3,119,120	61.400	3,119,120	2,187,212		123,063		263,144		263,144		12/20/2017	.....
92532F	10	0	VERTEX PHARMACEUTICALS INC.....		.....	.....	5,200.000	1,138,540	218.950	1,138,540	194,008				276,848		276,848		02/05/2010	.....

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

1				Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
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
92556H	20	6	VIACOMCBS INC B.....	.....	...	61,306.000	2,573,013	41.970	2,573,013	456,328	14,713	44,140		(107,286)		(107,286)		12/23/2008.	
929042	10	9	VORNADO REALTY TRUST.....	.....	...	6,500.000	432,250	66.500	432,250	332,910	12,675	17,160		29,055		29,055		12/15/2009.	
958102	10	5	WESTERN DIGITAL CORP.....	.....	...	4,320.000	274,190	63.470	274,190	157,075		8,640		114,480		114,480		05/13/2016.	
988498	10	1	YUM! BRANDS INC.....	.....	...	37,200.000	3,747,156	100.730	3,747,156	1,089,302		62,496		327,732		327,732		06/08/2011.	
98850P	10	9	YUM CHINA HOLDINGS INC.....	.....	...	37,200.000	1,785,972	48.010	1,785,972	425,608		17,856		538,656		538,656		11/01/2016.	
98956P	10	2	ZIMMER BIOMET HLDGS INC.....	.....	...	4,000.000	598,720	149.680	598,720	220,936	960	3,840		183,840		183,840		02/05/2010.	
G0084W	10	1	ADIENT PLC.....	.....	C	33,000.000	701,250	21.250	701,250	534,293				166,957		166,957		01/07/2019.	
G1151C	10	1	ACCENTURE PLC.....	.....	C	9,400.000	1,979,358	210.570	1,979,358	523,533		21,244		653,864		653,864		06/08/2011.	
G6359F	10	3	NABORS INDUSTRIES LTD.....	.....	C	568,700.000	1,637,855	2.880	1,637,855	1,498,934	5,688	17,061		138,922		138,922		01/08/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							224,629,864	XXX	224,629,864	61,403,179	146,384	3,591,140	0	49,124,014	79,400	49,044,614	0	XXX	XXX
9799999. Total - Common Stock.....							224,629,864	XXX	224,629,864	61,403,179	146,384	3,591,140	0	49,124,014	79,400	49,044,614	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							231,629,864	XXX	231,804,864	68,403,179	323,912	3,976,140	0	49,124,014	79,400	49,044,614	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	5Z	9	US TREASURY NOTE	2.500% 01/31/24.....		02/22/2019.....	Various.....		19,991,797	20,000,000	23,135
912828	6A	3	US TREASURY NOTE	2.625% 01/31/26.....		02/20/2019.....	Various.....		15,037,500	15,000,000	11,240
912828	6B	1	US TREASURY NOTE	2.625% 02/15/29.....		04/01/2019.....	Citigroup.....		4,047,813	4,000,000	13,343
912828	6D	7	US TREASURY NOTE	2.500% 02/28/21.....		03/19/2019.....	Citigroup.....		5,003,906	5,000,000	6,793
912828	6F	2	US TREASURY NOTE	2.500% 02/28/26.....		03/26/2019.....	Various.....		12,721,086	12,700,000	18,200
912828	6L	9	US TREASURY NOTE	2.250% 03/31/26.....		04/08/2019.....	Barclays Capital.....		4,948,828	5,000,000	2,766
912828	6S	4	US TREASURY NOTE	2.375% 04/30/26.....		04/26/2019.....	Barclays Capital.....		4,995,898	5,000,000	
912828	6T	2	US TREASURY NOTE	2.375% 05/15/29.....		07/09/2019.....	Citigroup.....		5,138,867	5,000,000	18,071
912828	6X	3	US TREASURY NOTE	2.125% 05/31/26.....		06/10/2019.....	Barclays Capital.....		5,035,547	5,000,000	3,193
912828	6Z	8	US TREASURY NOTE	1.750% 06/30/24.....		07/22/2019.....	Various.....		34,766,500	34,900,000	25,618
912828	TY	6	US TREASURY NOTE	1.625% 11/15/22.....		11/25/2019.....	Barclays Capital.....		10,006,250	10,000,000	4,911
912828	VB	3	US TREASURY NOTE	1.750% 05/15/23.....		01/31/2019.....	Barclays Capital.....		12,148,438	12,500,000	47,134
912828	W7	1	US TREASURY NOTE	2.125% 03/31/24.....		04/22/2019.....	Goldman Sachs.....		14,824,805	15,000,000	20,031
912828	XT	2	US TREASURY NOTE	2.000% 05/31/24.....		06/24/2019.....	JP Morgan Securities Inc.....		1,517,520	1,500,000	2,049
912828	Y9	5	US TREASURY NOTE	1.875% 07/31/26.....		08/28/2019.....	Various.....		12,325,898	12,000,000	15,948
912828	YA	2	US TREASURY NOTE	1.500% 08/15/22.....		09/03/2019.....	Various.....		15,044,727	15,000,000	11,005
912828	YD	6	US TREASURY NOTE	1.375% 08/31/26.....		09/20/2019.....	Various.....		23,526,250	23,900,000	11,434
912828	YM	6	US TREASURY NOTE	1.500% 10/31/24.....		12/23/2019.....	Goldman Sachs.....		29,678,906	30,000,000	66,758
912828	YQ	7	US TREASURY NOTE	1.625% 10/31/26.....		11/12/2019.....	Barclays Capital.....		7,391,016	7,500,000	4,353
912828	YS	3	US TREASURY NOTE	1.750% 11/15/29.....		11/18/2019.....	Goldman Sachs.....		4,977,539	5,000,000	962
912828	YU	8	US TREASURY NOTE	1.625% 11/30/26.....		12/26/2019.....	Various.....		37,870,547	38,000,000	12,032
912828	YW	4	US TREASURY NOTE	1.625% 12/15/22.....		12/27/2019.....	Goldman Sachs.....		5,893,621	5,900,000	3,219
0599999.	Total - Bonds - U.S. Government.....								286,893,259	287,900,000	322,195
Bonds - Industrial and Miscellaneous											
00206R	CN	0	AT&T INC	3.400% 05/15/25.....		01/03/2019.....	JP Morgan Securities Inc.....		1,447,916	1,523,000	7,480
00206R	HS	4	AT&T INC	3.600% 07/15/25.....		09/05/2019.....	Morgan Stanley.....		5,285,450	5,000,000	27,000
03066N	AB	0	AMCAR 2019-3 A2A	2.170% 01/18/23.....		09/10/2019.....	Citigroup.....		5,499,842	5,500,000	
03522A	AG	5	ANHEUSER-BUSCH CO/INBEV.....			01/29/2019.....	JP Morgan Securities Inc.....		6,018,581	6,165,000	112,511
04033J	AA	9	ARIFL 2019-A A1	2.449% 06/15/20.....		06/12/2019.....	Mitsubishi Securities.....		1,915,845	1,915,845	
12625C	AC	7	COMM 2013-WWP A2	3.424% 03/10/31.....		08/09/2019.....	Credit Suisse.....		2,093,906	2,000,000	2,283
14315P	AB	1	CARMX 2019-3 A2A	2.210% 12/15/22.....		07/24/2019.....	Mitsubishi Securities.....		8,999,596	9,000,000	
26209A	AD	3	DRIVE 2019-4 A3	2.160% 05/15/23.....		09/09/2019.....	Societe Generale.....		5,499,841	5,500,000	
29374A	AB	0	EFF 2019-1 A2	2.980% 10/22/24.....		03/12/2019.....	Wells Fargo Bank.....		9,999,922	10,000,000	
29444U	AQ	9	EQUINIX INC	5.875% 01/15/26.....		10/04/2019.....	Stifel Nicolaus.....		11,040,224	10,400,000	140,869
44962L	AC	1	IHS MARKIT LTD	4.000% 03/01/26.....		01/18/2019.....	Morgan Stanley.....		3,200,556	3,400,000	53,644
459200	JX	0	INTL BUSINESS MACHINES CORP.....			05/08/2019.....	JP Morgan Securities Inc.....		12,493,250	12,500,000	
46647H	AB	0	JPMMT 2016-5 AM	2.669% 12/25/46.....		05/22/2019.....	Wells Fargo Bank.....		8,329,427	8,368,655	14,193
571748	BF	8	MARSH & MCLENNAN COS INC.....			01/08/2019.....	Jefferies & Co Inc.....		10,011,300	10,000,000	
59833C	AA	0	MIDWEST CONNECTOR CAPIT.....			12/05/2019.....	Mitsubishi Securities.....		7,695,256	7,340,000	54,071
63940H	AB	9	NAVSL 2016-3A A2	2.642% 06/25/65.....		01/16/2019.....	Bank of America Corp.....		921,877	918,290	1,969
65479B	AD	2	NALT 2017-B A3	2.050% 09/15/20.....		07/25/2019.....	Lloyds Securities.....		568,687	568,976	454
70450Y	AC	7	PAYPAL HOLDINGS INC	2.400% 10/01/24.....		09/19/2019.....	Goldman Sachs.....		9,993,900	10,000,000	
737415	AL	3	MID-AMERICA APARTMENTS.....			09/04/2019.....	Wells Fargo Bank.....		3,337,430	3,338,000	18,331
774341	AJ	0	ROCKWELL COLLINS INC.	3.200% 03/15/24.....		01/23/2019.....	Goldman Sachs.....		7,238,100	7,500,000	86,667
87342R	AC	8	BELL 2016-1A A23	4.970% 05/25/46.....		10/01/2019.....	Royal Bank of Canada.....		7,766,960	7,312,500	38,362
89238U	AB	6	TAOT 2019-C A2A	2.000% 04/15/22.....		08/06/2019.....	JP Morgan Securities Inc.....		9,999,535	10,000,000	

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
92347Y	AC 8	VZOT 2019-A B	3.020%	09/20/23		03/05/2019	Citigroup		9,996,937	10,000,000	
92349G	AD 3	VZOT 2019-B C	2.600%	12/20/23		06/04/2019	Mitsubishi Securities		4,999,985	5,000,000	
92888D	AB 1	VFET 2019-1A A2	2.900%	11/15/21		02/05/2019	Societe Generale		5,033,124	5,033,579	
380881	CP 5	GCCT 2015-2A A	2.020%	04/15/22	A	09/11/2019	Various		7,317,467	7,335,000	9,840
576339	CC 7	MCCT 2019-2A A	2.175%	07/21/21	A	08/13/2019	Bank of Montreal		6,500,000	6,500,000	
89621A	AP 4	TCCT 2019-2A A	3.038%	01/26/24	A	07/18/2019	Royal Bank of Canada		15,180,469	15,000,000	32,912
3899999. Total - Bonds - Industrial and Miscellaneous									188,385,383	187,118,845	600,586
8399997. Total - Bonds - Part 3									475,278,642	475,018,845	922,781
8399998. Total - Bonds - Summary Item from Part 5									200,885,225	201,025,760	482,882
8399999. Total - Bonds									676,163,867	676,044,605	1,405,663
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded											
03064D	10 8	AMERICOLD REALTY TRUST				07/26/2019	State Street Bank	12,950.000	430,879	XXX	
035710	40 9	ANNALY CAPITAL MGMT INC				10/30/2019	State Street Bank	72,300.000	645,487	XXX	
08862E	10 9	BEYOND MEAT INC				12/26/2019	State Street Bank	4,100.000	312,535	XXX	
110122	10 8	BRISTOL-MYERS SQUIBB CO				11/21/2019	State Street Bank	11,200.000	631,792	XXX	
146869	10 2	CARVANA CO				12/26/2019	State Street Bank	3,300.000	323,470	XXX	
19626G	10 8	COLONY NORTHSTAR INC A				01/07/2019	State Street Bank	7,300.000	38,867	XXX	
205887	10 2	CONAGRA FOODS INC				12/26/2019	State Street Bank	4,800.000	161,633	XXX	
22052L	10 4	CORTEVA INC				06/01/2019	Spin Off	6,200.000	57,275	XXX	
25470M	10 9	DISH NETWORK CORP				12/05/2019	State Street Bank	243.000	8,145	XXX	
25470M	10 9	DISH NETWORK CORP				09/11/2019	Spin Off	4,493.000	73,664	XXX	
260557	10 3	DOW INC				04/02/2019	Spin Off	6,200.000	94,776	XXX	
36472T	10 9	GANNETT CO INC				11/20/2019	State Street Bank	27.000	170	XXX	
742718	10 9	PROCTER & GAMBLE CO				10/30/2019	State Street Bank	1,950.000	243,677	XXX	
84860W	30 0	SPIRIT REALTY CAPITAL INC				03/13/2019	State Street Bank	4,600.000	174,413	XXX	
87612E	10 6	TARGET CORPORATION				12/26/2019	State Street Bank	3,100.000	398,235	XXX	
91325V	10 8	UNITI GROUP INC				03/13/2019	State Street Bank	34,500.000	312,239	XXX	
922475	10 8	VEEVA SYSTEMS INC A				06/24/2019	State Street Bank	11,450.000	1,870,628	XXX	
G0084W	10 1	ADIENT PLC			C	01/07/2019	State Street Bank	33,000.000	534,293	XXX	
G6359F	10 3	NABORS INDUSTRIES LTD			C	01/08/2019	State Street Bank	568,700.000	1,498,934	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									7,811,112	XXX	0
9799997. Total - Common Stocks - Part 3									7,811,112	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5									657,367	XXX	
9799999. Total - Common Stocks									8,468,479	XXX	0
9899999. Total - Preferred and Common Stocks									8,468,479	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks									684,632,346	XXX	1,405,663

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	4,982,617	4,990,278		3,890		3,890		4,994,167		(9,597)	(9,597)	81,318	07/15/2020.
912828	2Q	2		08/20/2019.	Wells Fargo Bank.....		4,989,063	5,000,000	5,013,672	5,007,597		(2,959)		(2,959)		5,004,637		(15,575)	(15,575)	76,223	08/15/2020.
912828	3L	2		08/14/2019.	Citigroup.....		17,541,016	17,500,000	17,429,717	17,453,237		14,510		14,510		17,467,746		73,269	73,269	218,750	12/15/2020.
912828	3Q	1		07/18/2019.	Citigroup.....		17,544,434	17,500,000	17,347,754	17,393,788		28,149		28,149		17,421,937		122,496	122,496	353,804	01/15/2021.
912828	4B	3		12/03/2019.	Goldman Sachs.....		15,141,797	15,000,000	14,988,281	14,990,990		3,602		3,602		14,994,592		147,205	147,205	434,547	03/15/2021.
912828	4W	7		11/14/2019.	Barclays Capital.....		10,192,578	10,000,000	10,007,813	10,006,903		(2,358)		(2,358)		10,004,545		188,033	188,033	343,750	08/15/2021.
912828	5A	4		11/14/2019.	Wells Fargo Bank.....		1,020,352	1,000,000	995,625	995,992		1,250		1,250		997,242		23,110	23,110	32,109	09/15/2021.
912828	5B	2		08/28/2019.	Wells Fargo Bank.....		10,109,766	10,000,000	9,975,000	9,977,618		8,312		8,312		9,985,930		123,836	123,836	250,956	09/30/2020.
912828	5D	8		01/08/2019.	Barclays Capital.....		10,128,516	10,000,000	9,914,844	9,918,255		354		354		9,918,609		209,906	209,906	79,773	09/30/2023.
912828	U7	3		04/25/2019.	Barclays Capital.....		9,932,813	10,000,000	9,977,768	9,992,810		2,337		2,337		9,995,146		(62,334)	(62,334)	49,863	12/15/2019.
912828	W8	9		05/08/2019.	Goldman Sachs.....		9,893,750	10,000,000	9,990,625	9,993,630		695		695		9,994,325		(100,575)	(100,575)	113,730	03/31/2022.
912828	XT	2		06/19/2019.	JP Morgan Securities Inc.....		905,977	900,000	897,891	898,324		139		139		898,463		7,513	7,513	9,984	05/31/2024.
0599999.	Total - Bonds - U.S. Government.....						112,384,632	111,900,000	111,521,607	111,619,422	0	57,921	0	57,921	0	111,677,339	0	707,287	707,287	2,044,807	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
20775C	TX	2		12/05/2019.	Redemption 100.0000.....		1,715,000	1,715,000	1,857,328	1,821,823		(106,823)		(106,823)		1,715,000			0	51,261	11/15/2047.
313921	6F	0		12/01/2019.	Paydown.....		37,054	37,054	38,767	37,236		(182)		(182)		37,054			0	1,188	09/01/2041.
31392C	MS	0		12/01/2019.	Paydown.....		13,842	13,842	14,548	13,635		207		207		13,842			0	462	02/25/2042.
63968M	FP	9		03/01/2019.	Redemption 100.0000.....		625,000	625,000	633,981	625,361		(361)		(361)		625,000			0	6,500	03/01/2035.
649883	2W	4		10/01/2019.	Redemption 100.0000.....		675,000	675,000	729,311	718,570		(43,570)		(43,570)		675,000			0	16,604	10/01/2037.
658909	CL	8		11/01/2019.	Redemption 100.0000.....		275,000	275,000	284,105	277,068		(2,068)		(2,068)		275,000			0	11,381	01/01/2035.
658909	EV	4		11/01/2019.	Redemption 100.0000.....		1,850,000	1,850,000	1,926,683	1,872,108		(22,108)		(22,108)		1,850,000			0	65,304	07/01/2043.
83712D	SL	1		04/01/2019.	Redemption 100.0000.....		100,000	100,000	106,064	100,571		(571)		(571)		100,000			0	2,650	07/01/2034.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						5,290,896	5,290,896	5,590,787	5,466,372	0	(175,476)	0	(175,476)	0	5,290,896	0	0	0	155,350	XXX
Bonds - Industrial and Miscellaneous																					
015271	AM	1		05/09/2019.	Suntrust Robinson Humphrey.....		3,086,866	2,960,000	2,968,377	2,967,678		(594)		(594)		2,967,084		119,781	119,781	105,902	01/15/2024.
03027X	AK	6		07/31/2019.	Stifel Nicolaus.....		2,047,000	2,000,000	1,847,480	1,857,446		9,099		9,099		1,866,545		180,455	180,455	53,813	10/15/2026.
05348E	AQ	2		03/11/2019.	Wells Fargo Bank.....		3,295,326	3,307,000	3,243,969	3,244,410		3,269		3,269		3,247,680		47,647	47,647	48,236	09/15/2022.
07274N	AE	3		11/06/2019.	Morgan Stanley.....		2,617,400	2,500,000	2,494,775	2,495,162		723		723		2,495,885		121,515	121,515	86,918	12/15/2023.
11134L	AH	2		09/19/2019.	Various.....		4,028,152	4,045,000	3,823,739	3,835,088		15,110		15,110		3,850,198		177,954	177,954	181,184	01/15/2027.
12503M	AB	4		06/28/2019.	Maturity.....		6,465,000	6,465,000	6,414,807	6,446,919		18,081		18,081		6,465,000			0	63,034	06/28/2019.
12651X	AJ	3		05/22/2019.	Credit Suisse.....		9,888,281	10,000,000	9,878,510	9,910,220		7,812		7,812		9,918,032		(29,751)	(29,751)	155,178	07/10/2034.
14041N	FE	6		06/15/2019.	Paydown.....		6,000,000	6,000,000	5,921,953	5,963,462		36,538		36,538		6,000,000			0	40,200	04/15/2022.
14314J	AC	4		12/15/2019.	Paydown.....		1,150,897	1,150,897	1,139,568	1,145,121		5,775		5,775		1,150,897			0	11,919	11/15/2021.
177376	AE	0		12/18/2019.	Various.....		21,752,630	20,000,000	19,956,400	19,960,113		3,732		3,732		19,963,845		1,788,785	1,788,785	910,688	12/01/2027.
20030N	CQ	2		03/07/2019.	Wells Fargo Bank.....		5,073,000	5,000,000	4,994,950	4,995,150		416		416		4,995,566		77,434	77,434	74,750	10/01/2021.
20267V	AC	1		12/25/2019.	Paydown.....		906,407	906,407	906,360	906,467		(59)		(59)		906,407			0	16,970	05/25/2041.
21870P	AJ	6		10/01/2019.	Paydown.....		4,900,000	4,900,000	4,896,363	4,896,385		3,615		3,615		4,900,000			0	335,314	02/10/2034.
22540V	G6	3		12/01/2019.	Paydown.....		2,536	2,536	2,571	2,653		(117)		(117)		2,536			0	75	03/25/2040.
254683	BK	0		06/15/2019.	Paydown.....		5,069,000	5,069,000	5,039,695	5,055,685		13,315		13,315		5,069,000			0	53,731	12/15/2021.
256746	AG	3		10/07/2019.	Various.....		7,437,940	7,000,000	6,992,930	6,993,486		673		673		6,994,159		443,781	443,781	246,667	05/15/2025.
26209B	AB	5		06/15/2019.	Paydown.....		4,500,000	4,500,000	4,499,896	4,500,087		(87)		(87)		4,500,000			0	31,765	10/15/2020.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
026874 78 4	AIG INC.....			..	04/01/2019.	Class Action Litigation.....		282	XXX						0				282	282		XXX
125523 10 0	CIGNA CORP.....			..	01/16/2019.	State Street Bank.....	0.300	58	XXX	48	57	(9)			(9)		48		10	10		XXX
151020 10 4	CELGENE CORP.....			..	11/21/2019.	State Street Bank.....	11,200.000	1,212,792	XXX	307,126	717,808	(410,682)			(410,682)		307,126		905,666	905,666		XXX
200525 10 3	COMMERCE BANCSHARES INC.....			..	01/14/2019.	State Street Bank.....	0.400	23	XXX	9	23	(13)			(13)		9		14	14		XXX
26614N 10 2	DUPONT DE NEMOURS INC.....			..	06/01/2019.	Spin Off.....		152,051	XXX	152,051	522,960	(370,909)			(370,909)		152,051			0		XXX
26614N 10 2	DUPONT DE NEMOURS INC.....			..	06/03/2019.	Security Contribution.....	12,400.000		XXX						0					0	6,448	XXX
278768 10 6	ECHOSTAR HOLDING CORP.....			..	09/11/2019.	Spin Off.....		73,665	XXX	73,665	133,214	(59,549)			(59,549)		73,665			0		XXX
36473H 10 4	GANNETT INC.....			..	11/20/2019.	State Street Bank.....	50.000	483	XXX	44	427	(383)			(383)		44		439	439	32	XXX
717081 10 3	PFIZER.....			..	02/08/2019.	Class Action Litigation.....		2,570	XXX						0				2,570	2,570		XXX
85571Q 10 2	STARZ.....			..	07/01/2019.	Class Action Litigation.....		185	XXX						0				185	185		XXX
87612G 10 1	TARGA RESOURCES CORP.....			..	06/24/2019.	State Street Bank.....	7,600.000	284,847	XXX	358,411	273,752	84,658			84,658		358,411		(73,563)	(73,563)	13,831	XXX
966387 40 9	WHITING PETROLEUM CORP.....			..	06/24/2019.	State Street Bank.....	10,200.000	174,579	XXX	443,325	231,438	211,886			211,886		443,325		(268,746)	(268,746)		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							1,901,535	XXX	1,334,679	1,879,679	(545,001)	0	0	(545,001)	0	1,334,679	0	566,857	566,857	20,311	XXX
9799997.	Total - Common Stocks - Part 4.....							1,901,535	XXX	1,334,679	1,879,679	(545,001)	0	0	(545,001)	0	1,334,679	0	566,857	566,857	20,311	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....							499,659	XXX	657,367					0		657,367		(157,706)	(157,706)		XXX
9799999.	Total - Common Stocks.....							2,401,194	XXX	1,992,046	1,879,679	(545,001)	0	0	(545,001)	0	1,992,046	0	409,151	409,151	20,311	XXX
9899999.	Total - Preferred and Common Stocks.....							9,129,519	XXX	7,186,767	7,074,400	(545,001)	16,643	0	(528,358)	0	7,203,410	0	1,926,112	1,926,112	371,288	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							563,581,483	XXX	552,143,315	350,043,418	898,728	83,105	0	981,833	0	552,567,848	0	11,013,637	...11,013,637	10,072,273	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																						
912828	5U	0		01/02/2019	Barclays Capital.....	01/03/2019	Barclays Capital.....	10,000,000	10,064,063	10,119,531	10,064,025	.....	.....(38)	.....	.....(38)	.....	.....	.....55,506	55,506	2,901	2,175	
912828	6B	1		04/01/2019	Various.....	08/28/2019	Citigroup.....	11,000,000	11,075,820	12,132,656	11,073,081	.....	.....(2,739)	.....	.....(2,739)	.....	.....	..1,059,575	..1,059,575	155,360	30,166	
912828	6R	6		06/21/2019	Various.....	11/05/2019	Bank of America Corp.....	17,500,000	17,641,992	17,938,184	17,631,882	.....	.....(10,111)	.....	.....(10,111)	.....	.....	....306,302	306,302	203,365	30,112	
912828	6S	4		04/26/2019	Barclays Capital.....	09/19/2019	Goldman Sachs.....	5,000,000	4,995,898	5,199,609	4,996,048	.....	.....149	.....	.....149	.....	.....	....203,562	203,562	46,145	.....	
912828	6T	2		07/09/2019	Citigroup.....	11/22/2019	Goldman Sachs.....	5,000,000	5,138,867	5,264,648	5,134,120	.....	.....(4,748)	.....	.....(4,748)	.....	.....	....130,529	130,529	62,637	18,071	
912828	6V	7		07/16/2019	Various.....	11/06/2019	JP Morgan Securities Inc.....	30,000,000	30,145,898	30,214,453	30,121,268	.....	.....(24,631)	.....	.....(24,631)	.....	.....	....93,186	93,186	278,689	73,156	
912828	6Z	8		07/01/2019	Barclays Capital.....	12/30/2019	Goldman Sachs.....	3,100,000	3,092,250	3,106,539	3,092,985	.....	.....735	.....	.....735	.....	.....	....13,554	13,554	27,125	442	
912828	C5	7		05/21/2019	Various.....	12/19/2019	Barclays Capital.....	15,000,000	14,985,938	15,110,742	14,990,625	.....	.....4,687	.....	.....4,687	.....	.....	....120,117	120,117	243,443	22,131	
912828	WG	1		06/27/2019	Various.....	10/28/2019	Various.....	20,800,000	20,804,484	20,954,531	20,803,319	.....	.....(1,165)	.....	.....(1,165)	.....	.....	....151,212	151,212	313,789	125,128	
912828	YA	2		08/26/2019	Various.....	11/13/2019	Various.....	25,000,000	24,995,117	24,946,484	24,995,231	.....	.....114	.....	.....114	.....	.....	....(48,747)	(48,747)	78,872	2,446	
912828	YD	6		09/03/2019	Wells Fargo Bank.....	10/10/2019	Citigroup.....	5,000,000	4,990,039	4,934,570	4,990,159	.....	.....120	.....	.....120	.....	.....	....(55,588)	(55,588)	7,744	755	
912828	YE	4		09/23/2019	Barclays Capital.....	10/10/2019	Barclays Capital.....	1,500,000	1,476,445	1,484,004	1,476,658	.....	.....212	.....	.....212	.....	.....	....7,346	7,346	2,112	1,236	
912828	YH	7		10/02/2019	Barclays Capital.....	11/01/2019	Morgan Stanley.....	7,000,000	7,019,414	6,978,125	7,019,060	.....	.....(354)	.....	.....(354)	.....	.....	....(40,935)	(40,935)	10,041	861	
0599999	Total - Bonds - U.S. Government.....							155,900,000	156,426,225	158,384,076	156,388,461	0	(37,769)	0	(37,769)	0	0	..1,995,619	..1,995,619	..1,432,223	..306,679	
Bonds - Industrial and Miscellaneous																						
00206R	CN	0		01/03/2019	JP Morgan Securities Inc.....	12/26/2019	Various.....	8,863,000	8,426,054	9,285,827	8,475,037	.....	.....48,982	.....	.....48,982	.....	.....	....810,791	810,791	285,894	43,527	
03522A	AG	5		01/29/2019	JP Morgan Securities Inc.....	06/21/2019	JP Morgan Securities Inc.....	6,335,000	6,184,544	6,645,162	6,191,867	.....	.....7,324	.....	.....7,324	.....	.....	....453,294	453,294	208,105	115,614	
03523T	BX	5		01/10/2019	Barclays Capital.....	01/29/2019	JP Morgan Securities Inc.....	12,500,000	12,487,500	12,715,000	12,487,428	.....	.....(72)	.....	.....(72)	.....	.....	....227,572	227,572	11,528	.....	
04033J	AA	9		06/12/2019	Mitsubishi Securities.....	12/15/2019	Paydown.....	3,084,155	3,084,155	3,084,155	3,084,155	.....	.....	.....	.....0	.....	.....	.....0	0	20,955	.....	
12651X	AJ	3		01/28/2019	Bank of America Corp.....	05/22/2019	Credit Suisse.....	2,000,000	1,945,391	1,977,656	1,949,584	.....	.....4,193	.....	.....4,193	.....	.....	....28,073	28,073	25,708	5,150	
14041N	FH	9		07/23/2019	Wells Fargo Bank.....	11/15/2019	Paydown.....	4,675,000	4,668,062	4,675,000	4,675,000	.....	.....6,938	.....	.....6,938	.....	.....	.....0	0	28,362	2,363	
46647H	AB	0		05/22/2019	Wells Fargo Bank.....	12/01/2019	Paydown.....	2,103,786	2,093,925	2,103,786	2,103,786	.....	.....9,861	.....	.....9,861	.....	.....	.....0	0	18,949	3,568	
63940H	AB	9		01/16/2019	Bank of America Corp.....	12/25/2019	Paydown.....	1,360,983	1,366,299	1,360,983	1,360,983	.....	.....(5,316)	.....	.....(5,316)	.....	.....	.....0	0	23,992	2,918	
65479B	AD	2		07/25/2019	Lloyds Securities.....	12/15/2019	Paydown.....	3,718,665	3,716,776	3,718,665	3,718,665	.....	.....1,888	.....	.....1,888	.....	.....	.....0	0	17,633	2,965	
87342R	AC	8		10/01/2019	Royal Bank of Canada.....	11/25/2019	Paydown.....	18,750	19,915	18,750	18,750	.....	.....(1,165)	.....	.....(1,165)	.....	.....	.....0	0	233	98	
92888D	AB	1		02/05/2019	Societe Generale.....	12/15/2019	Paydown.....	466,421	466,379	466,421	466,421	.....	.....42	.....	.....42	.....	.....	.....0	0	11,347	.....	
3899999	Total - Bonds - Industrial and Miscellaneous.....							45,125,760	44,459,000	46,051,405	44,531,676	0	72,675	0	72,675	0	0	..1,519,730	..1,519,730	..652,706	..176,203	
8399998	Total - Bonds.....							201,025,760	200,885,225	204,435,481	200,920,137	0	34,906	0	34,906	0	0	..3,515,349	..3,515,349	..2,084,929	..482,882	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
110122	15	7		11/21/2019	State Street Bank.....	11/26/2019	State Street Bank.....	11,200,000	21,000	23,730	21,000	.....	.....	.....	.....0	.....	.....	.....2,730	2,730	.....	.....	
25470M	10	9		09/11/2019	Spin Off.....	09/27/2019	State Street Bank.....	0.040	1	1	1	.....	.....	.....	.....0	.....	.....	....1	1	.....	.....	
25470M	11	7		11/25/2019	State Street Bank.....	12/05/2019	State Street Bank.....	243.000	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
36472T	10	9		11/20/2019	State Street Bank.....	12/13/2019	State Street Bank.....	0.140	1	1	1	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
H8817H	10	0	C	01/07/2019	State Street Bank.....	06/24/2019	State Street Bank.....	76,800,000	636,365	475,927	636,365	.....	.....	.....	.....0	.....	.....	....(160,437)	(160,437)	.....	.....	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							657,367	499,659	657,367	657,367	0	0	0	0	0	0	0	...(157,706)	...(157,706)	0	0
9799998	Total - Common Stocks.....							657,367	499,659	657,367	657,367	0	0	0	0	0	0	0	...(157,706)	...(157,706)	0	0
9899999	Total - Preferred and Common Stocks.....							657,367	499,659	657,367	657,367	0	0	0	0	0	0	0	...(157,706)	...(157,706)	0	0
9999999	Total - Bonds, Preferred and Common Stocks.....							201,542,592	204,935,140	201,577,504	201,577,504	0	34,906	0	34,906	0	0	..3,357,643	..3,357,643	..2,084,929	..482,882	

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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 SPECIALTY 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.....	.....	.....	.....	.....	.....	XXX
STATE STREET BANK..... KANSAS CITY, MO.....	.....	.....	.....	.....	.....	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	0	XXX
0599999. Total Cash.....	XXX	XXX	0	0	0	XXX

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
857492 88 8	STATE STREET TREASURY MMF TRIXX.....		12/31/2019.....	1.413		239,829	.....	.....12,994
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						239,829	0	12,994
8899999. Total - Cash Equivalents.....						239,829	0	12,994

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	B...	INSUR UNDERWRITING COLLATERAL	155,789	154,385		
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			62,316	61,754
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA						
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			342,736	339,646
33.	New York.....NY						
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH	B...	INSUR UNDERWRITING COLLATERAL	2,752,272	2,727,460		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC	B...	INSUR UNDERWRITING COLLATERAL			166,175	164,677
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA	B...	INSUR UNDERWRITING COLLATERAL			353,122	349,938
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	2,908,061	2,881,845	924,349	916,015
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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