



ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

COLONY SPECIALTY INSURANCE COMPANY

NAIC Group Code.....	457, 457	NAIC Company Code.....	36927	Employer's ID Number.....	34-1266871
	(Current Period) (Prior Period)				
Organized under the Laws of OH		State of Domicile or Port of Entry OH		Country of Domicile	US
Incorporated/Organized.....	December 20, 1978	Commenced Business.....	April 16, 1979		
Statutory Home Office	52 East Gay Street .. Columbus .. OH .. US .. 43215 (Street and Number) (City or Town, State, Country and Zip Code)				
Main Administrative Office	8720 Stony Point Pkwy, Suite 400 .. Richmond .. VA .. US .. 23235 (Street and Number) (City or Town, State, Country and Zip Code)			804-560-2000 (Area Code) (Telephone Number)	
Mail Address	P.O. Box 469012 .. San Antonio .. TX .. US .. 78246 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	8720 Stony Point Pkwy, Suite 400 .. Richmond .. VA .. US .. 23235 (Street and Number) (City or Town, State, Country and Zip Code)			804-560-2000 (Area Code) (Telephone Number)	
Internet Web Site Address	www.colonyspecialty.com				
Statutory Statement Contact	Lauren Therese Welch (Name)			800-470-7958-8479 (Area Code) (Telephone Number) (Extension)	
	taxgroup@argogroupus.com (E-Mail Address)			804-560-4820 (Fax Number)	

OFFICERS

Name	Title	Name	Title
1. Gary Eugene Grose	President	2. Oscar Guerrero	Senior Vice President, CFO
3. Craig Stephen Comeaux	Secretary	4. Susan Beth Comparato	SVP, General Counsel
OTHER			
Susan R Coates	Vice President	Lynn Kelly Geurin	Vice President
Jeffrey Scott Grange #	Executive Vice President	Andrew John Hendrix	Vice President
David Arthur Higley	Senior Vice President	Craig Edward Landi	Vice President
Dale Linn Scholl II	Vice President - Tax	Mary Moczygemba Stulting	Vice President
Ronald Isaac Swanstrom	Qualified Actuary	Mark Gerard Wade	Senior Vice President
Lauren Therese Welch	AVP, Head of US Segment Acct	Julian Candler Westbrook III	Vice President

DIRECTORS OR TRUSTEES

Craig Stephen Comeaux	Susan Beth Comparato	Jeffrey Scott Grange #	Gary Eugene Grose
Ronald John Swanstrom			

State of..... Texas
County of..... Bexar

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)
Gary Eugene Grose	Oscar Guerrero	Craig Stephen Comeaux
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior Vice President, CFO	Secretary
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This 24th day of February 2020	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.....	6,019,738	10.3	6,019,738		6,019,738	10.3
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	796,343	1.4	796,343		796,343	1.4
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.....	10,360,254	17.7	10,360,254		10,360,254	17.7
1.06 Industrial and Miscellaneous.....	25,893,553	44.3	25,893,553		25,893,553	44.3
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.....	43,069,888	73.7	43,069,888	0	43,069,888	73.7
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
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.....	0	0.0	0	0	0	0.0
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).....	644,247	1.1	644,247		644,247	1.1
6.02 Cash Equivalents (Schedule E, Part 2).....	14,716,552	25.2	14,716,552		14,716,552	25.2
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	15,360,799	26.3	15,360,799	0	15,360,799	26.3
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	58,430,687	100.0	58,430,687	0	58,430,687	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		50,868,938
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		23,014,581
3.	Accrual of discount.....		22,455
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	51,993	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....	(2,224,410)	(2,172,417)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		3,926,700
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		32,474,503
7.	Deduct amortization of premium.....		116,138
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.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		272
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		43,069,890
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		43,069,890

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.....	6,019,738	6,030,268	5,833,185	5,992,315
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	6,019,738	6,030,268	5,833,185	5,992,315
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	796,343	818,002	920,318	730,000
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.....	10,360,254	10,736,548	10,521,023	10,216,227
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	17,856,448	18,315,078	17,867,871	17,778,460
	9. Canada.....	289,340	305,379	289,025	290,000
	10. Other Countries.....	7,747,765	7,882,975	7,746,210	7,736,894
	11. Totals.....	25,893,553	26,503,432	25,903,105	25,805,353
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	43,069,888	44,088,249	43,177,632	42,743,895
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	.....
	25. Total Common Stocks.....	0	0	0	0
	26. Total Stocks.....	0	0	0	0
	27. Total Bonds and Stocks.....	43,069,888	44,088,249	43,177,632	.....

SCHEDULE D - PART 1A - SECTION 1

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

SI05

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	2,109,825	2,021,802	2,685,211			XXX	6,816,839	15.5	5,133,408	11.8	6,816,839	
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.....	2,109,825	2,021,802	2,685,211	0	0	XXX	6,816,839	15.5	5,133,408	11.8	6,816,839	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.....		796,343				XXX	796,343	1.8	1,752,981	4.0	796,343	
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	796,343	0	0	0	XXX	796,343	1.8	1,752,981	4.0	796,343	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.....	1,264,498	5,200,731	2,640,518	1,126,710	127,797	XXX	10,360,254	23.6	11,492,364	26.5	10,360,254	
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.....	1,264,498	5,200,731	2,640,518	1,126,710	127,797	XXX	10,360,254	23.6	11,492,364	26.5	10,360,254	0

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	2,483,408	9,087,566	3,433,369	200,000		XXX	15,204,343	34.7	14,837,629	34.2	9,678,295	5,526,048
6.2	NAIC 2.....	0	5,402,519	5,112,160	174,531		XXX	10,689,210	24.4	9,891,378	22.8	7,547,551	3,141,659
6.3	NAIC 3.....						XXX	0	0.0		0.0		
6.4	NAIC 4.....						XXX	0	0.0	303,103	0.7		
6.5	NAIC 5.....						XXX	0	0.0		0.0		
6.6	NAIC 6.....						XXX	0	0.0		0.0		
6.7	Totals.....	2,483,408	14,490,085	8,545,529	374,531	0	XXX	25,893,553	59.0	25,032,110	57.7	17,225,846	8,667,706
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX	0	0.0		0.0		
7.2	NAIC 2.....						XXX	0	0.0		0.0		
7.3	NAIC 3.....						XXX	0	0.0		0.0		
7.4	NAIC 4.....						XXX	0	0.0		0.0		
7.5	NAIC 5.....						XXX	0	0.0		0.0		
7.6	NAIC 6.....						XXX	0	0.0		0.0		
7.7	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX	0	0.0		0.0		
8.2	NAIC 2.....						XXX	0	0.0		0.0		
8.3	NAIC 3.....						XXX	0	0.0		0.0		
8.4	NAIC 4.....						XXX	0	0.0		0.0		
8.5	NAIC 5.....						XXX	0	0.0		0.0		
8.6	NAIC 6.....						XXX	0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2	NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3	NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4	NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5	NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6	NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7	Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....						XXX	0	0.0		0.0		
10.2	NAIC 2.....						XXX	0	0.0		0.0		
10.3	NAIC 3.....						XXX	0	0.0		0.0		
10.4	NAIC 4.....						XXX	0	0.0		0.0		
10.5	NAIC 5.....						XXX	0	0.0		0.0		
10.6	NAIC 6.....						XXX	0	0.0		0.0		
10.7	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....5,857,732	17,106,442	8,759,098	1,326,710	127,797	0	33,177,779	75.6	XXX.....	XXX.....	27,651,731	5,526,048
11.2 NAIC 2.....	(d).....0	5,402,519	5,112,160	174,531	0	0	10,689,210	24.4	XXX.....	XXX.....	7,547,551	3,141,659
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
11.7 Totals.....	5,857,732	22,508,961	13,871,258	1,501,240	127,797	0	(b).....43,866,988	100.0	XXX.....	XXX.....	35,199,282	8,667,706
11.8 Line 11.7 as a % of Col. 7.....	13.4	51.3	31.6	3.4	0.3	0.0	100.0	XXX.....	XXX.....	XXX.....	80.2	19.8
12. Total Bonds Prior Year												
12.1 NAIC 1.....	3,328,237	18,940,790	8,600,277	1,920,930	426,147	.....	XXX.....	XXX.....	33,216,381	76.5	27,818,141	5,398,240
12.2 NAIC 2.....	477,696	7,344,214	2,069,469	.....	.....	.....	XXX.....	XXX.....	9,891,378	22.8	9,064,199	827,180
12.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	0	0.0	0	0
12.4 NAIC 4.....	303,103	.....	.....	.....	.....	.....	XXX.....	XXX.....	303,103	0.7	303,103	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	(c).....0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	(c).....0	0.0	.....	.....
12.7 Totals.....	4,109,035	26,285,004	10,669,746	1,920,930	426,147	0	XXX.....	XXX.....	(b).....43,410,862	100.0	37,185,443	6,225,420
12.8 Line 12.7 as a % of Col. 9.....	9.5	60.5	24.6	4.4	1.0	0.0	XXX.....	XXX.....	100.0	XXX.....	85.7	14.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	5,214,014	13,562,002	7,621,209	1,126,710	127,797	.....	.....27,651,731	63.0	27,818,141	64.1	27,651,731	XXX.....
13.2 NAIC 2.....	0	3,531,903	3,841,117	174,531	.....	.....	.....7,547,551	17.2	9,064,199	20.9	7,547,551	XXX.....
13.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	303,103	0.7	0	XXX.....
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.7 Totals.....	5,214,014	17,093,905	11,462,325	1,301,240	127,797	0	35,199,282	80.2	37,185,443	85.7	35,199,282	XXX.....
13.8 Line 13.7 as a % of Col. 7.....	14.8	48.6	32.6	3.7	0.4	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	11.9	39.0	26.1	3.0	0.3	0.0	80.2	XXX.....	XXX.....	XXX.....	80.2	XXX.....
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	643,718	3,544,440	1,137,890	200,000	.....	.....	.....5,526,048	12.6	5,398,240	12.4	XXX.....	5,526,048
14.2 NAIC 2.....	.....	.....1,870,616	1,271,043	.....	.....	.....	.....3,141,659	7.2	827,180	1.9	XXX.....	3,141,659
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	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.....	643,718	5,415,056	2,408,933	200,000	0	0	8,667,706	19.8	6,225,420	14.3	XXX.....	8,667,706
14.8 Line 14.7 as a % of Col. 7.....	7.4	62.5	27.8	2.3	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	1.5	12.3	5.5	0.5	0.0	0.0	19.8	XXX.....	XXX.....	XXX.....	XXX.....	19.8

(a) Includes \$.....8,667,706 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 \$.....797,101; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	2,109,825	2,021,802	2,685,211			XXX	6,816,839	15.5	5,133,408	11.8	6,816,839	
1.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.05 Totals.....	2,109,825	2,021,802	2,685,211	0	0	XXX	6,816,839	15.5	5,133,408	11.8	6,816,839	0
2. All Other Governments												
2.01 Issuer Obligations.....						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....		796,343				XXX	796,343	1.8	1,752,981	4.0	796,343	
3.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.05 Totals.....	0	796,343	0	0	0	XXX	796,343	1.8	1,752,981	4.0	796,343	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....						XXX	0	0.0		0.0		
4.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....		1,126,255				XXX	1,126,255	2.6	1,834,856	4.2	1,126,255	
5.02 Residential Mortgage-Backed Securities.....	1,264,498	3,579,831	2,061,207	1,126,710	127,797	XXX	8,160,042	18.6	8,581,811	19.8	8,160,042	
5.03 Commercial Mortgage-Backed Securities.....		494,645	579,311			XXX	1,073,956	2.4	1,075,697	2.5	1,073,956	
5.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.05 Totals.....	1,264,498	5,200,731	2,640,518	1,126,710	127,797	XXX	10,360,254	23.6	11,492,364	26.5	10,360,254	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	1,904,907	11,478,996	7,640,692	374,531		XXX	21,399,126	48.8	19,447,327	44.8	16,272,693	5,126,433
6.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities.....			478,154			XXX	478,154	1.1	479,417	1.1	478,154	
6.04 Other Loan-Backed and Structured Securities.....	578,501	3,011,088	426,684			XXX	4,016,273	9.2	5,105,366	11.8	475,000	3,541,273
6.05 Totals.....	2,483,408	14,490,085	8,545,529	374,531	0	XXX	25,893,553	59.0	25,032,110	57.7	17,225,846	8,667,706
7. Hybrid Securities												
7.01 Issuer Obligations.....						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

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Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	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.....	4,014,732	15,423,397	10,325,903	374,531	0	XXX.....	30,138,563	68.7	XXX.....	XXX.....	25,012,130	5,126,433
11.02 Residential Mortgage-Backed Securities.....	1,264,498	3,579,831	2,061,207	1,126,710	127,797	XXX.....	8,160,042	18.6	XXX.....	XXX.....	8,160,042	0
11.03 Commercial Mortgage-Backed Securities.....	0	494,645	1,057,465	0	0	XXX.....	1,552,110	3.5	XXX.....	XXX.....	1,552,110	0
11.04 Other Loan-Backed and Structured Securities.....	578,501	3,011,088	426,684	0	0	XXX.....	4,016,273	9.2	XXX.....	XXX.....	475,000	3,541,273
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.....	5,857,732	22,508,961	13,871,258	1,501,240	127,797	0	43,866,988	100.0	XXX.....	XXX.....	35,199,282	8,667,706
11.09 Line 11.08 as a % of Col. 7.....	13.4	51.3	31.6	3.4	0.3	0.0	100.0	XXX.....	XXX.....	XXX.....	80.2	19.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	2,183,606	20,739,092	5,235,873	10,000	.....	XXX.....	XXX.....	XXX.....	28,168,572	64.9	26,122,730	2,045,842
12.02 Residential Mortgage-Backed Securities.....	899,239	2,964,607	2,380,887	1,910,930	426,147	XXX.....	XXX.....	XXX.....	8,581,811	19.8	8,581,811	0
12.03 Commercial Mortgage-Backed Securities.....	.....	124,818	1,430,296	.....	.....	XXX.....	XXX.....	XXX.....	1,555,114	3.6	1,555,114	0
12.04 Other Loan-Backed and Structured Securities.....	1,026,189	2,456,488	1,622,689	.....	.....	XXX.....	XXX.....	XXX.....	5,105,366	11.8	925,788	4,179,578
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.....	4,109,035	26,285,004	10,669,746	1,920,930	426,147	0	XXX.....	XXX.....	43,410,862	100.0	37,185,443	6,225,420
12.09 Line 12.08 as a % of Col. 9.....	9.5	60.5	24.6	4.4	1.0	0.0	XXX.....	XXX.....	100.0	XXX.....	85.7	14.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	3,949,515	12,544,429	8,343,654	174,531	.....	XXX.....	25,012,130	57.0	26,122,730	60.2	25,012,130	XXX.....
13.02 Residential Mortgage-Backed Securities.....	1,264,498	3,579,831	2,061,207	1,126,710	127,797	XXX.....	8,160,042	18.6	8,581,811	19.8	8,160,042	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	.....	494,645	1,057,465	.....	.....	XXX.....	1,552,110	3.5	1,555,114	3.6	1,552,110	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	0	475,000	.....	.....	.....	XXX.....	475,000	1.1	925,788	2.1	475,000	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.....	5,214,014	17,093,905	11,462,325	1,301,240	127,797	0	35,199,282	80.2	37,185,443	85.7	35,199,282	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	14.8	48.6	32.6	3.7	0.4	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	11.9	39.0	26.1	3.0	0.3	0.0	80.2	XXX.....	XXX.....	XXX.....	80.2	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	65,217	2,878,967	1,982,249	200,000	.....	XXX.....	5,126,433	11.7	2,045,842	4.7	XXX.....	5,126,433
14.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.04 Other Loan-Backed and Structured Securities.....	578,501	2,536,088	426,684	.....	.....	XXX.....	3,541,273	8.1	4,179,578	9.6	XXX.....	3,541,273
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.....	643,718	5,415,056	2,408,933	200,000	0	0	8,667,706	19.8	6,225,420	14.3	XXX.....	8,667,706
14.09 Line 14.08 as a % of Col. 7.....	7.4	62.5	27.8	2.3	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	1.5	12.3	5.5	0.5	0.0	0.0	19.8	XXX.....	XXX.....	XXX.....	XXX.....	19.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	795,165	795,165			
3. Accrual of discount.....	416	416			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	87	87			
6. Deduct consideration received on disposals.....	795,668	795,668			
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).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

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

\$10

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.....	12,156,957		12,156,957	
2. Cost of cash equivalents acquired.....	35,023,139	797,032	34,226,107	
3. Accrual of discount.....	68	68		
4. Unrealized valuation increase (decrease).....	52		52	
5. Total gain (loss) on disposals.....	375		375	
6. Deduct consideration received on disposals.....	32,464,039		32,464,039	
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).....	14,716,552	797,101	13,919,451	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	14,716,552	797,101	13,919,451	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912828	2J	8	UNITED STATES TREASURY.....	SD..	..	.....	.....1	849,537	...99.922	849,336	850,000	849,915	.....	.....155	.....	.....	.....1.500	1.519	JJ.....	5,890	12,750	07/19/2017.	07/15/2020.
912828	4W	7	UNITED STATES TREASURY.....	SD..	..	.....	.....1	25,047	...101.828	25,457	25,000	25,026	.....	.....(15)	.....	.....	.....2.750	2.684	FA.....	260	688	08/10/2018.	08/15/2021.
912828	4Y	3	UNITED STATES TREASURY.....	SD..	..	.....	.....1	14,992	...100.641	15,096	15,000	14,998	.....	.....4	.....	.....	.....2.625	2.650	FA.....	133	394	08/30/2018.	08/31/2020.
912828	5M	8	UNITED STATES TREASURY.....	SD..	..	.....	.....1	103,520	...110.031	110,031	100,000	103,217	.....	.....(302)	.....	.....	.....3.125	2.714	MN.....	404	3,125	01/11/2019.	11/15/2028.
912828	6C	9	UNITED STATES TREASURY.....	SD..	..	.....	.....1	751,106	...101.906	764,297	750,000	750,818	.....	.....(288)	.....	.....	.....2.500	2.447	FA.....	7,082	9,375	03/14/2019.	02/15/2022.
912828	N8	9	UNITED STATES TREASURY.....	SD..	..	.....	.....1	626,467	...99.719	618,256	620,000	621,440	.....	.....(1,316)	.....	.....	.....1.375	1.158	JJ.....	3,568	8,525	02/09/2016.	01/31/2021.
912828	NM	8	UNITED STATES TREASURY.....	SD..	..	.....	.....1	434,365	...100.875	440,398	436,578	447,811	7,563	(3,621)	.....	.....	.....1.250	0.380	JJ.....	2,521	5,390	01/25/2017.	07/15/2020.
912828	S5	0	UNITED STATES TREASURY.....	SD..	..	.....	.....1	2,405,556	...100.313	2,573,755	2,565,737	2,581,994	44,430	6,302	.....	.....	.....0.125	0.389	JJ.....	1,482	3,168	10/28/2016.	07/15/2026.
912828	V7	2	UNITED STATES TREASURY.....	SD..	..	.....	.....1	622,595	...100.578	633,642	630,000	624,518	.....	.....1,923	.....	.....	.....1.875	2.306	JJ.....	4,943	5,906	04/01/2019.	01/31/2022.
0199999.	U.S. Government - Issuer Obligations.....							5,833,185	XXX	6,030,268	5,992,315	6,019,738	51,993	2,841	0	0	XXX	XXX	XXX	26,282	49,320	XXX	XXX
0599999.	Total - U.S. Government.....							5,833,185	XXX	6,030,268	5,992,315	6,019,738	51,993	2,841	0	0	XXX	XXX	XXX	26,282	49,320	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
70914P	TT	9	PENNSYLVANIA (COMMONWEALTH OF).....	.....	.....	.....	.....1FE	920,318	...112.055	818,002	730,000	796,343	.....	.....(19,513)	.....	.....	.....5.000	2.091	AO.....	9,125	36,500	04/04/2013.	04/01/2023.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							920,318	XXX	818,002	730,000	796,343	0	(19,513)	0	0	XXX	XXX	XXX	9,125	36,500	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							920,318	XXX	818,002	730,000	796,343	0	(19,513)	0	0	XXX	XXX	XXX	9,125	36,500	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																							
207758	QJ	5	CONNECTICUT ST SPL TAX OBLIG REV.....	.....	.....	.....	.....2	369,267	...110.907	332,721	300,000	322,990	.....	.....(7,314)	.....	.....	.....5.000	2.340	JJ.....	7,500	15,000	03/22/2013.	01/01/2024.
207758	QJ	5	CONNECTICUT ST SPL TAX OBLIG REV.....	SD..	..	.....	.....2	307,723	...110.907	277,268	250,000	269,158	.....	.....(6,095)	.....	.....	.....5.000	2.340	JJ.....	6,250	12,500	03/22/2013.	01/01/2024.
59259Y	TV	1	METROPOLITAN TRANSN AUTH N Y REV.....	.....	.....	.....	.....2	46,648	...109.721	43,888	40,000	42,184	.....	.....(718)	.....	.....	.....5.000	3.000	MN.....	256	2,000	03/22/2013.	11/15/2026.
59259Y	TV	1	METROPOLITAN TRANSN AUTH N Y REV.....	SD..	..	.....	.....2	244,904	...109.721	230,414	210,000	221,466	.....	.....(3,768)	.....	.....	.....5.000	3.000	MN.....	1,342	10,500	03/22/2013.	11/15/2026.
658289	D5	9	NORTH CAROLINA ST UNIV N C RALEIGH REV.....	SD..	..	.....	.....2	302,568	...113.286	283,215	250,000	270,456	.....	.....(5,114)	.....	.....	.....5.000	2.690	AO.....	3,125	12,500	03/22/2013.	10/01/2029.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							1,271,110	XXX	1,167,506	1,050,000	1,126,255	0	(23,007)	0	0	XXX	XXX	XXX	18,472	52,500	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 - Residential Mortgage-Backed Securities																							
3128M4	2P	7	FH G03182 - RMBS.....	.....	.....	.....	.....4	68,250	...111.231	80,546	72,413	69,038	.....	.....125	.....	.....	.....5.000	5.469	MON...	302	3,558	08/14/2007.	05/01/2036.
3128M7	LM	6	FH G05432 - RMBS.....	.....	.....	.....	.....4	57,373	...115.663	63,378	54,796	57,033	.....	.....(37)	.....	.....	.....6.000	4.919	MON...	274	3,208	06/26/2009.	04/01/2039.
312931	K6	4	FH A84817 - RMBS.....	.....	.....	.....	.....4	8,284	...116.806	9,243	7,913	8,236	.....	.....(4)	.....	.....	.....6.000	4.892	MON...	40	460	06/26/2009.	03/01/2039.
3131Y7	S6	5	FH ZN1441 - RMBS.....	.....	.....	.....	.....4	713,419	...107.464	713,390	663,839	711,708	.....	.....(1,712)	.....	.....	.....4.500	2.231	MON...	2,489	7,468	09/24/2019.	11/01/2048.
3132GE	S3	5	FH Q01438 - RMBS.....	.....	.....	.....	.....4	45,175	...108.419	47,233	43,565	44,974	.....	.....(41)	.....	.....	.....4.500	16.395	MON...	163	1,910	06/14/2011.	06/01/2041.
3132XC	SE	6	FH G67717 - RMBS.....	.....	.....	.....	.....4	898,699	...106.814	943,458	883,276	897,782	.....	.....(909)	.....	.....	.....4.000	3.429	MON...	2,944	35,331	12/14/2018.	11/01/2048.
31335B	ZY	5	FH G61659 - RMBS.....	.....	.....	.....	.....4	649,432	...106.760	684,984	641,612	649,240	.....	.....(200)	.....	.....	.....4.000	3.747	MON...	2,139	25,646	10/24/2018.	07/01/2042.
3137BY	PD	6	FHR 4692A LP - CMO/RMBS.....	.....	.....	.....	.....4	344,805	...103.121	346,683	336,190	343,178	.....	.....(291)	.....	.....	.....3.000	2.541	MON...	840	9,970	06/22/2017.	05/15/2046.
3137F2	ME	3	FHR 4714A PA - CMO/RMBS.....	.....	.....	.....	.....4	360,382	...103.252	364,137	352,667	359,373	.....	.....(341)	.....	.....	.....3.000	2.584	MON...	882	10,460	08/03/2017.	11/15/2046.
3137FA	JC	3	FHR 4708C MA - CMO/RMBS.....	.....	.....	.....	.....4	772,271	...102.342	777,002	759,222	770,905	.....	.....(478)	.....	.....	.....3.000	2.692	MON...	1,898	22,534	10/06/2017.	05/15/2047.
3138WG	KX	1	FN AS6609 - RMBS.....	.....	.....	.....	.....4	236,857	...103.157	234,444	227,269	234,881	.....	.....(594)	.....	.....	.....3.000	5.043	MON...	568	6,723	03/04/2016.	02/01/2031.
31407C	AE	7	FN 826305 - RMBS.....	.....	.....	.....	.....4	99,263	...110.362	117,066	106,075	100,545	.....	.....220	.....	.....	.....5.000	5.516	MON...	442	5,207	07/12/2007.	07/01/2035.
3140E6	NC	2	FN BA2186 - RMBS.....	.....	.....	.....	.....4	72,337	...102.995	71,487	69,409	71,720	.....	.....(185)	.....	.....	.....3.000	5.793	MON...	174	2,033	03/04/2016.	11/01/2030.
3140E6	PB	2	FN BA2217 - RMBS.....	.....	.....	.....	.....4	62,912	...102.963	62,154	60,365	62,374	.....	.....(161)	.....	.....	.....3.000	6.162	MON...	151	1,761	03/04/2016.	12/01/2030.
3140F5	A4	5	FN BC9026 - RMBS.....	.....	.....	.....	.....4	2,640,121	...102.722	2,777,520	2,703,917	2,641,927	.....	.....1,002	.....	.....	.....3.000	3.381	MON...	6,760	80,824	05/29/2018.	11/01/2046.
3140J8	JQ	7	FN BM3870 - RMBS.....	.....	.....	.....	.....4	455,369	...107.417	484,224	450,791	455,273	.....	.....(105)	.....	.....	.....4.000	3.753	MON...	1,503	18,019	10/24/2018.	03/01/2046.
31410L	R7	9	FN 890710 - RMBS.....	.....	.....	.....	.....4	628,646	...102.979	620,935	602,972	623,888	.....	.....(1,306)	.....	.....	.....3.000	1.983	MON...	1,507	17,750	03/04/2016.	02/01/2031.

SCHEDULE D - PART 1

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

1		2					Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description					Code	F o r e i g n	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31410P	QW 6	FN 893369 - RMBS.....	.....	..	.....4	1	.....	57,337	111.560	66,865	59,936	57,968	97	5.000	5.355	MON...	250	2,938	05/25/2007.	07/01/2033.						
2699999.		U.S. Special Revenue - Residential Mortgage-Backed Securities.....							8,170,931	XXX	8,464,748	8,096,227	8,160,042	0	(4,919)	0	XXX	XXX	XXX	23,325	255,799	XXX	XXX			
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																										
3136AV	7G 8	FNA 17M7 A2 - CMBS.....	.....	..	.....4	1	.....	361,552	103.733	371,364	358,000	360,554	(407)	2.961	2.837	MON...	883	10,600	06/09/2017.	02/25/2027.						
3136B1	XJ 8	FNA 18M4 A2 - CMBS.....	.....	..	.....4	1	.....	285,863	103.850	304,281	293,000	286,818	574	3.045	3.465	MON...	743	9,040	04/10/2018.	03/27/2028.						
3137BY	PQ 7	FHMS K726 A2 - CMBS.....	.....	..	.....4	1	.....	431,567	102.303	428,650	419,000	426,584	(1,908)	2.905	2.407	MON...	1,014	12,172	06/21/2017.	04/25/2024.						
2799999.		U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							1,078,982	XXX	1,104,294	1,070,000	1,073,956	0	(1,740)	0	XXX	XXX	XXX	2,641	31,812	XXX	XXX			
3199999.		Total - U.S. Special Revenue & Special Assessment Obligations.....							10,521,023	XXX	10,736,548	10,216,227	10,360,254	0	(29,667)	0	XXX	XXX	XXX	44,439	340,111	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																										
00135T	AB 0	AIB GROUP PLC.....	.....	C	2.5	2FE	.....	200,000	105.839	211,679	200,000	200,000	6	4.263	4.265	AO.....	1,918	4,263	04/03/2019.	04/10/2025.						
00138C	AK 4	AIG GLOBAL FUNDING.....	.....	..	.....	.....1FE	.....	124,964	100.301	125,376	125,000	124,970	6	2.300	2.310	JJ.....	1,430		06/25/2019.	07/01/2022.						
00206R	DQ 2	AT&T INC.....	.....	..	.....1.2	2FE	.....	123,431	109.693	137,116	125,000	123,654	156	4.250	4.427	MS.....	1,771	5,313	08/01/2018.	03/01/2027.						
00287Y	BQ 1	ABBVIE INC.....	.....	..	.....1.2	2FE	.....	149,867	100.724	151,086	150,000	149,869	3	2.600	2.619	MN.....	433		11/12/2019.	11/21/2024.						
00287Y	BU 2	ABBVIE INC.....	.....	..	.....1.2	2FE	.....	149,822	101.467	152,200	150,000	149,824	3	2.950	2.969	MN.....	492		11/12/2019.	11/21/2026.						
00507U	AR 2	ACTAVIS FUNDING SCS.....	.....	C	1.2	2FE	.....	128,896	102.311	133,005	130,000	129,368	270	3.450	3.682	MS.....	1,321	4,485	03/27/2018.	03/15/2022.						
00774M	AB 1	AERCAP IRELAND CAPITAL DAC.....	.....	C	1.2	2FE	.....	149,241	102.500	153,750	150,000	149,404	67	3.650	3.711	JJ.....	2,433	5,475	07/17/2017.	07/21/2027.						
00912X	AT 1	AIR LEASE CORP.....	.....	..	.....1.2	2FE	.....	29,597	102.381	30,714	30,000	29,779	55	3.000	3.212	MS.....	265	900	08/08/2016.	09/15/2023.						
00912X	AW 4	AIR LEASE CORP.....	.....	..	.....1.2	2FE	.....	39,821	100.916	40,366	40,000	39,909	35	2.625	2.720	JJ.....	525	1,050	06/05/2017.	07/01/2022.						
00912X	BF 0	AIR LEASE CORP.....	.....	..	.....1.2	2FE	.....	78,974	110.407	88,325	80,000	79,082	83	4.625	4.787	AO.....	925	3,844	09/10/2018.	10/01/2028.						
015271	AM 1	ALEXANDRIA REAL ESTATE EQUITIES INC.....	.....	..	.....1.2	2FE	.....	51,184	106.388	53,194	50,000	51,005	(179)	4.000	3.453	JJ.....	922	1,000	03/12/2019.	01/15/2024.						
01626P	AH 9	ALIMENTATION COUCHE TARD INC.....	.....	C	1.2	2FE	.....	24,967	102.533	25,633	25,000	24,974	3	3.550	3.566	JJ.....	382	888	07/19/2017.	07/26/2027.						
01882Y	AA 4	ALLIANT ENERGY FINANCE LLC.....	.....	..	.....1.2	2FE	.....	64,968	104.260	67,769	65,000	64,977	6	3.750	3.761	JD.....	108	2,438	06/06/2018.	06/15/2023.						
024836	AE 8	AMERICAN CAMPUS COMMUNITIES OPERATING PA.....	.....	..	.....1.2	2FE	.....	149,556	103.386	155,079	150,000	149,588	32	3.300	3.347	JJ.....	2,613		06/12/2019.	07/15/2026.						
025816	BY 4	AMERICAN EXPRESS CO.....	.....	..	.....2	1FE	.....	149,967	103.000	154,500	150,000	149,979	11	3.700	3.708	MN.....	863	5,535	11/01/2018.	11/05/2021.						
03027X	AK 6	AMERICAN TOWER CORP.....	.....	..	.....1.2	2FE	.....	74,253	103.939	77,954	75,000	74,485	66	3.375	3.490	AO.....	534	2,531	05/10/2016.	10/15/2026.						
03076C	AJ 5	AMERIPRISE FINANCIAL INC.....	.....	..	.....1	1FE	.....	124,666	102.254	127,818	125,000	124,750	84	3.000	3.094	MS.....	1,031	1,875	03/12/2019.	03/22/2022.						
035242	AP 1	ANHEUSER-BUSCH INBEV FINANCE INC.....	.....	..	.....1.2	2FE	.....	128,246	106.881	133,601	125,000	127,982	(264)	3.650	3.199	FA.....	1,901	2,281	05/29/2019.	02/01/2026.						
037833	DM 9	APPLE INC.....	.....	..	.....1.2	1FE	.....	174,601	99.132	173,480	175,000	174,625	24	1.800	1.848	MS.....	963		09/04/2019.	09/11/2024.						
05348E	AV 1	AVALONBAY COMMUNITIES INC.....	.....	..	.....1.2	1FE	.....	79,858	105.482	84,385	80,000	79,919	13	3.450	3.471	JD.....	230	2,760	05/06/2015.	06/01/2025.						
05369A	AA 9	AVIATION CAPITAL GROUP LLC.....	.....	..	.....1.2	2FE	.....	29,510	100.575	30,173	30,000	29,604	43	3.500	3.695	MN.....	175	1,050	10/11/2017.	11/01/2027.						
05401A	AE 1	AVOLON HOLDINGS FUNDING LTD.....	.....	C	1.2	2FE	.....	174,872	102.567	179,493	175,000	174,903	31	3.625	3.650	MN.....	1,057	3,436	04/11/2019.	05/01/2022.						
05523U	AP 5	BAE SYSTEMS HOLDINGS INC.....	.....	..	.....1.2	2FE	.....	69,174	105.907	74,135	70,000	69,471	77	3.850	3.994	JD.....	120	2,695	12/03/2015.	12/15/2025.						
05526D	AV 7	BAT CAPITAL CORP.....	.....	..	.....1.2	2FE	.....	201,926	101.406	207,883	205,000	203,155	664	2.764	3.123	FA.....	2,141	5,666	02/14/2018.	08/15/2022.						
05565E	BC 8	BMW US CAPITAL LLC.....	.....	..	.....1	1FE	.....	94,903	102.302	97,187	95,000	94,946	32	3.400	3.436	FA.....	1,238	3,221	08/07/2018.	08/13/2021.						
05971K	AD 1	BANCO SANTANDER SA.....	.....	C	.....	.....1FE	.....	400,000	101.342	405,370	400,000	400,000		2.706	2.706	JD.....	120	5,412	06/20/2019.	06/27/2024.						
06051G	FW 4	BANK OF AMERICA CORP.....	.....	..	.....1	1FE	.....	221,843	100.874	226,965	225,000	223,659	997	2.625	3.098	AO.....	1,181	5,906	03/08/2018.	04/19/2021.						
06051G	HR 3	BANK OF AMERICA CORP.....	.....	..	.....1,2,5	1FE	.....	352,968	104.141	364,493	350,000	352,646	(321)	3.458	3.263	MS.....	3,564	6,052	06/11/2019.	03/15/2025.						
06739F	JJ 1	BARCLAYS BANK PLC.....	.....	C	2	1FE	.....	239,767	100.557	241,336	240,000	239,918	78	2.650	2.684	JJ.....	3,003	6,360	01/04/2018.	01/11/2021.						
09659W	2E 3	BNP PARIBAS SA.....	.....	C	.....	.....1FE	.....	199,572	103.569	207,138	200,000	199,721	82	3.500	3.547	MS.....	2,333	7,000	02/22/2018.	03/01/2023.						
09659W	2F 0	BNP PARIBAS SA.....	.....	C	.....	.....1FE	.....	212,956	110.773	221,547	200,000	212,299	(657)	4.400	3.565	FA.....	3,349	4,400	06/11/2019.	08/14/2028.						
10373Q	AE 0	BP CAPITAL MARKETS AMERICA INC.....	.....	..	.....1.2	1FE	.....	81,201	112.808	84,606	75,000	80,878	(323)	4.234	3.185	MN.....	485	1,588	06/11/2019.	11/06/2028.						

E10.1

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
110122	BZ	0	BRISTOL-MYERS SQUIBB CO.....	.....	..	1.2	1FE	323,739	103.105	335,093	325,000	323,896	157	2.900	2.980	JJ.....	5,891	05/07/2019.	07/26/2024.				
11102A	AE	1	BRITISH TELECOMMUNICATIONS PLC.....	.....	C	1.2	2FE	223,083	99.915	224,809	225,000	223,107	24	3.250	3.351	MN.....	1,077	11/05/2019.	11/08/2029.				
11134L	AF	6	BROADCOM CORP.....	.....	..	1.2	2FE	39,958	103.585	41,434	40,000	39,976	5	3.625	3.641	JJ.....	669	01/11/2017.	01/15/2024.				
126650	CV	0	CVS HEALTH CORP.....	.....	..	1.2	2FE	153,611	104.119	161,384	155,000	154,084	264	3.700	3.899	MS.....	1,784	03/06/2018.	03/09/2023.				
126650	CW	8	CVS HEALTH CORP.....	.....	..	1.2	2FE	51,917	107.230	53,615	50,000	51,739	(178)	4.100	3.348	MS.....	547	06/03/2019.	03/25/2025.				
133434	AA	8	CAMERON LNG LLC.....	.....	..	1.2	1FE	200,000	99.975	199,949	200,000	200,000		2.902	2.902	JJ.....	290	12/05/2019.	07/15/2031.				
161175	BB	9	CHARTER COMMUNICATIONS INC.....	.....	..	1.2	2FE	171,572	105.135	173,472	165,000	168,047	(1,195)	4.464	3.653	JJ.....	3,233	12/06/2016.	07/23/2022.				
172967	JP	7	CITIGROUP INC.....	.....	..	1FE	1FE	252,580	104.990	262,475	250,000	252,349	(231)	3.300	3.107	AO.....	1,467	05/29/2019.	04/27/2025.				
172967	KG	5	CITIGROUP INC.....	.....	..	1FE	1FE	103,453	106.446	106,446	100,000	103,183	(270)	3.700	3.117	JJ.....	1,737	06/03/2019.	01/12/2026.				
172967	LM	1	CITIGROUP INC.....	.....	..	1.2,5	1FE	95,000	101.743	96,656	95,000	95,000		2.876	2.877	JJ.....	1,192	07/17/2017.	07/24/2023.				
20030N	CR	0	COMCAST CORP.....	.....	..	1.2	1FE	74,897	106.433	79,825	75,000	74,919	19	3.700	3.728	AO.....	586	10/29/2018.	04/15/2024.				
20030N	CS	8	COMCAST CORP.....	.....	..	1.2	1FE	29,963	109.034	32,710	30,000	29,969	5	3.950	3.970	AO.....	250	10/02/2018.	10/15/2025.				
20030N	CT	6	COMCAST CORP.....	.....	..	1.2	1FE	44,978	112.626	50,682	45,000	44,980	2	4.150	4.156	AO.....	394	10/02/2018.	10/15/2028.				
20826F	AQ	9	CONOCOPHILLIPS CO.....	.....	..	1.2	1FE	69,972	114.861	80,403	70,000	69,986	2	4.950	4.954	MS.....	1,020	03/03/2016.	03/15/2026.				
22534P	AA	1	CREDIT AGRICOLE SA (LONDON BRANCH).....	.....	C	.....	1FE	274,007	99.969	274,915	275,000	274,038	31	2.375	2.449	JJ.....	1,252	10/15/2019.	01/22/2025.				
225433	AT	8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L.....	.....	C	.....	2FE	246,891	104.664	261,659	250,000	248,276	459	3.800	4.017	JD.....	554	11/18/2016.	06/09/2023.				
22822V	AG	6	CROWN CASTLE INTERNATIONAL CORP.....	.....	..	1.2	2FE	24,930	102.995	25,749	25,000	24,953	9	3.200	3.243	MS.....	267	07/25/2017.	09/01/2024.				
23283P	AQ	7	CYRUSONE LP.....	.....	..	1.2	2FE	124,824	100.444	125,555	125,000	124,826	2	2.900	2.931	MN.....	262	11/20/2019.	11/15/2024.				
23291K	AG	0	DH EUROPE FINANCE II SARL.....	.....	C	1.2	2FE	49,976	99.729	49,865	50,000	49,977	1	2.200	2.210	MN.....	165	10/29/2019.	11/15/2024.				
23291K	AH	8	DH EUROPE FINANCE II SARL.....	.....	C	1.2	2FE	24,976	99.649	24,912	25,000	24,976	0	2.600	2.611	MN.....	98	10/29/2019.	11/15/2029.				
233331	BA	4	DTE ENERGY CO.....	.....	..	1.2	2FE	34,945	104.149	36,452	35,000	34,959	10	3.700	3.735	FA.....	540	08/02/2018.	08/01/2023.				
233851	DN	1	DAIMLER FINANCE NORTH AMERICA LLC.....	.....	..	1	1FE	149,861	102.771	154,157	150,000	149,912	45	3.750	3.783	MN.....	875	10/31/2018.	11/05/2021.				
24703D	AY	7	DELL INTERNATIONAL LLC.....	.....	..	1.2	2FE	174,228	104.677	183,184	175,000	174,325	96	4.000	4.094	JJ.....	3,228	03/06/2019.	07/15/2024.				
25156P	AY	9	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B.....	.....	C	1.2	2FE	149,993	101.451	152,177	150,000	149,998	1	2.820	2.821	JJ.....	1,904	01/09/2017.	01/19/2022.				
254687	FK	7	WALT DISNEY CO.....	.....	..	1.2	1FE	273,878	98.919	272,028	275,000	273,942	64	1.750	1.830	FA.....	1,537	09/03/2019.	08/30/2024.				
260543	CT	8	DOW CHEMICAL CO.....	.....	..	1.2	2FE	74,843	103.219	77,415	75,000	74,861	18	3.150	3.196	MN.....	302	05/16/2019.	05/15/2024.				
26078J	AB	6	DOWDUPONT INC.....	.....	..	1.2	2FE	220,000	106.948	235,285	220,000	220,000		4.205	4.205	MN.....	1,182	11/14/2018.	11/15/2023.				
26441Y	BA	4	DUKE REALTY LP.....	.....	..	1.2	2FE	29,954	104.648	31,394	30,000	29,963	4	3.375	3.393	JD.....	45	12/05/2017.	12/15/2027.				
26875P	AP	6	EOG RESOURCES INC.....	.....	..	1.2	1FE	106,269	110.046	110,046	100,000	104,552	(703)	4.150	3.281	JJ.....	1,914	06/26/2017.	01/15/2026.				
29273R	BK	4	ENERGY TRANSFER PARTNERS LP.....	.....	..	1.2	2FE	95,411	104.667	99,433	95,000	95,335	(40)	4.200	4.142	AO.....	842	06/20/2017.	04/15/2027.				
29379V	BH	5	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	1.2	2FE	77,122	106.624	79,968	75,000	76,550	(235)	3.700	3.310	FA.....	1,048	06/26/2017.	02/15/2026.				
29444U	BC	9	EQUINIX INC.....	.....	..	1.2	2FE	300,000	100.431	301,293	300,000	300,000		2.625	2.625	MN.....	941	11/06/2019.	11/18/2024.				
31620M	BJ	4	FIDELITY NATIONAL INFORMATION SERVICES I.....	.....	..	1.2	2FE	102,709	109.250	109,250	100,000	102,574	(135)	3.750	3.420	MN.....	417	06/03/2019.	05/21/2029.				
337738	AQ	1	FISERV INC.....	.....	..	1.2	2FE	29,986	105.463	31,639	30,000	29,990	3	3.800	3.810	AO.....	285	09/20/2018.	10/01/2023.				
337738	AS	7	FISERV INC.....	.....	..	1.2	2FE	124,790	101.770	127,212	125,000	124,811	21	2.750	2.786	JJ.....	1,786	06/10/2019.	07/01/2024.				
337738	AT	5	FISERV INC.....	.....	..	1.2	2FE	74,995	103.599	77,700	75,000	74,995	1	3.200	3.201	JJ.....	1,247	06/10/2019.	07/01/2026.				
37045X	BY	1	GENERAL MOTORS FINANCIAL COMPANY INC.....	.....	..	1.2	2FE	104,822	101.868	106,962	105,000	104,908	35	3.150	3.187	JD.....	9	06/27/2017.	06/30/2022.				
37940X	AA	0	GLOBAL PAYMENTS INC.....	.....	..	1.2	2FE	149,963	100.549	150,824	150,000	149,965	2	2.650	2.655	FA.....	1,513	08/07/2019.	02/15/2025.				
38141E	A6	6	GOLDMAN SACHS & CO.....	.....	..	1FE	1FE	1,595,904	101.751	1,628,013	1,600,000	1,599,772	482	6.000	6.032	JD.....	4,267	05/26/2010.	06/15/2020.				
404280	BJ	7	HSBC HOLDINGS PLC.....	.....	C	2.5	1FE	204,162	102.223	204,446	200,000	202,015	(876)	3.262	2.786	MS.....	1,957	06/29/2017.	03/13/2023.				
413875	AW	5	HARRIS CORP.....	.....	..	1.2	2FE	34,997	111.384	38,985	35,000	34,997	0	4.400	4.401	JD.....	68	05/23/2018.	06/15/2028.				

SCHEDULE D - PART 1

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

E10.3

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
416515	BE	3	HARTFORD FINANCIAL SERVICES GROUP INC.....			1,2	2FE	249,200	101.229	253,073	250,000	249,226		26			2.800	2.837	FA	2,567		08/08/2019.	08/19/2029.
42824C	BC	2	HEWLETT PACKARD ENTERPRISE CO.....			1,2	2FE	24,965	102.347	25,587	25,000	24,980		11			3.500	3.548	AO	209	914	09/10/2018.	10/05/2021.
437076	BY	7	HOME DEPOT INC.....			1,2	1FE	99,426	103.930	103,930	100,000	99,453		27			2.950	3.017	JD	131	1,459	06/03/2019.	06/15/2029.
438516	BU	9	HONEYWELL INTERNATIONAL INC.....			1,2	1FE	224,197	102.658	230,979	225,000	224,225		28			2.700	2.741	FA	2,413		07/30/2019.	08/15/2029.
44107T	AX	4	HOST HOTELS & RESORTS LP.....			1,2	2FE	24,894	105.485	26,371	25,000	24,935		14			3.875	3.943	MN	124	969	03/09/2017.	04/01/2024.
44644A	AB	3	HUNTINGTON NATIONAL BANK.....			2	1FE	249,405	101.154	252,885	250,000	249,683		116			2.500	2.551	FA	2,500	6,250	08/02/2017.	08/07/2022.
44644A	AD	9	HUNTINGTON NATIONAL BANK.....			2	1FE	249,435	101.624	254,059	250,000	249,735		186			3.250	3.330	MN	1,061	8,125	05/08/2018.	05/14/2021.
44962L	AB	3	IHS MARKIT LTD.....		C	1,2	2FE	181,995	108.750	190,313	175,000	181,164		(831)			4.750	3.949	FA	3,140	4,156	04/01/2019.	02/15/2025.
45866F	AD	6	INTERCONTINENTAL EXCHANGE INC.....			1,2	1FE	44,992	107.692	48,461	45,000	44,996		1			3.750	3.752	JD	141	1,688	11/19/2015.	12/01/2025.
46115H	BJ	5	INTESA SANPAOLO SPA.....		C		2FE	273,793	100.392	276,079	275,000	273,854		61			3.250	3.346	MS	2,433		09/16/2019.	09/23/2024.
462613	AM	2	IPALCO ENTERPRISES INC.....			1,2	2FE	34,965	103.250	36,138	35,000	34,977		4			3.700	3.715	MS	432	1,295	08/17/2017.	09/01/2024.
46647P	AY	2	JPMORGAN CHASE & CO.....			1,2,5	1FE	45,000	106.591	47,966	45,000	45,000					4.023	4.025	JD	131	1,810	11/28/2018.	12/05/2024.
46647P	BA	3	JPMORGAN CHASE & CO.....			1,2,5	1FE	209,640	108.290	216,580	200,000	208,916		(724)			3.960	3.148	JJ	3,344	3,960	06/11/2019.	01/29/2027.
46849L	TB	7	JACKSON NATIONAL LIFE GLOBAL FUNDING.....				1FE	114,811	101.900	117,185	115,000	114,907		62			3.300	3.358	JD	211	3,795	06/06/2018.	06/11/2021.
49271V	AG	5	KEURIG DR PEPPER INC.....			1,2	2FE	55,000	105.458	58,002	55,000	55,000					4.057	4.057	MN	223	2,231	05/14/2018.	05/25/2023.
49338L	AF	0	KEYSIGHT TECHNOLOGIES INC.....			1,2	2FE	24,979	100.301	25,075	25,000	24,978		(0)			3.000	3.011	AO	144		10/07/2019.	10/30/2029.
49456B	AA	9	KINDER MORGAN INC.....			1,2	2FE	120,448	102.937	118,378	115,000	117,003		(1,863)			5.000	3.283	FA	2,172	5,750	02/14/2018.	02/15/2021.
527298	BP	7	LEVEL 3 FINANCING INC.....			1,2	2FE	324,285	100.750	327,438	325,000	324,289		4			3.400	3.435	MS	982		11/14/2019.	03/01/2027.
53944V	AP	4	LLOYDS BANK PLC.....		C		1FE	199,756	101.586	203,172	200,000	199,887		80			3.300	3.343	MN	990	6,600	05/01/2018.	05/07/2021.
53944Y	AC	7	LLOYDS BANKING GROUP PLC.....		C		1FE	393,653	101.536	401,066	395,000	394,430		268			3.000	3.074	JJ	5,596	11,850	01/04/2017.	01/11/2022.
539830	BG	3	LOCKHEED MARTIN CORP.....			1,2	1FE	34,776	103.409	36,193	35,000	34,900		31			3.100	3.200	JJ	500	1,085	11/16/2015.	01/15/2023.
571676	AA	3	MARS INC.....			1,2	1FE	224,852	102.258	230,080	225,000	224,869		18			2.700	2.712	AO	1,519	3,071	03/26/2019.	04/01/2025.
571748	BB	7	MARSH & MCLENNAN COMPANIES INC.....			1,2	1FE	24,966	101.598	25,400	25,000	24,986		7			2.750	2.779	JJ	288		01/09/2017.	01/30/2022.
571748	BK	7	MARSH & MCLENNAN COMPANIES INC.....			2	1FE	105,000	99.992	104,992	105,000	105,000					3.160	3.209	MJSD	18	3,674	01/08/2019.	12/29/2021.
58013M	EY	6	MCDONALD'S CORP.....			1,2	2FE	89,708	107.372	96,635	90,000	89,817		26			3.700	3.738	JJ	1,397	3,330	12/02/2015.	01/30/2026.
594918	BR	4	MICROSOFT CORP.....			1,2	1FE	148,652	101.075	151,613	150,000	148,749		98			2.400	2.538	FA	1,430	1,800	06/11/2019.	08/08/2026.
606822	AL	8	MITSUBISHI UFJ FINANCIAL GROUP INC.....		C		1FE	50,000	101.853	50,926	50,000	50,000					2.998	2.997	FA	537	1,499	02/15/2017.	02/22/2022.
606822	AP	9	MITSUBISHI UFJ FINANCIAL GROUP INC.....		C		1FE	105,000	101.462	106,535	105,000	105,000					2.665	2.665	JJ	1,213	2,798	07/18/2017.	07/25/2022.
60687Y	AH	2	MIZUHO FINANCIAL GROUP INC.....		C		1FE	200,000	101.729	203,458	200,000	200,000					2.953	2.940	FA	2,018	5,906	02/22/2017.	02/28/2022.
61744Y	AQ	1	MORGAN STANLEY.....			1,2,5	1FE	243,879	104.133	249,918	240,000	243,327		(552)			3.737	3.291	AO	1,669	6,166	05/29/2019.	04/24/2024.
629377	CK	6	NRG ENERGY INC.....			1,2	2FE	49,986	103.312	51,656	50,000	49,988		2			3.750	3.756	JD	83	1,026	05/20/2019.	06/15/2024.
62954H	AA	6	NXP BV.....		C	1,2	2FE	74,973	105.750	79,313	75,000	74,975		2			3.875	3.881	JD	105	1,453	06/11/2019.	06/18/2026.
63861V	AE	7	NATIONWIDE BUILDING SOCIETY.....		C	2,5	2FE	250,000	107.245	268,113	250,000	250,000					3.960	3.960	JJ	4,483		07/11/2019.	07/18/2030.
65339K	BG	4	NEXTERA ENERGY CAPITAL HOLDINGS INC.....			1,2	2FE	225,000	103.152	232,092	225,000	225,000					3.150	3.150	AO	1,772	3,485	03/28/2019.	04/01/2024.
665859	AS	3	NORTHERN TRUST CORP.....			2,5	1FE	10,000	101.394	10,139	10,000	10,000					3.375	3.375	MN	50		05/03/2017.	05/08/2032.
666807	BN	1	NORTHROP GRUMMAN CORP.....			1,2	2FE	125,246	104.267	130,334	125,000	125,234		(12)			3.250	3.223	JJ	1,873	2,031	06/03/2019.	01/15/2028.
674599	CS	2	OCCIDENTAL PETROLEUM CORP.....			1,2	2FE	175,217	102.041	178,571	175,000	175,210		(6)			3.500	3.485	FA	2,433		08/07/2019.	08/15/2029.
674599	DB	8	OCCIDENTAL PETROLEUM CORP.....			1	2FE	116,518	117.299	117,299	100,000	115,614		(904)			6.950	3.197	JJ	3,475		09/19/2019.	07/01/2024.
695156	AU	3	PACKAGING CORP OF AMERICA.....			1,2	2FE	99,869	100.438	100,438	100,000	99,871		2			3.000	3.015	JD	333		11/18/2019.	12/15/2029.
701094	AN	4	PARKER-HANNIFIN CORP.....			1,2	2FE	175,000	103.975	181,956	175,000	175,000		(0)			3.250	3.250	JD	269	2,844	06/05/2019.	06/14/2029.
70450Y	AC	7	PAYPAL HOLDINGS INC.....			1,2	2FE	99,939	101.020	101,020	100,000	99,942		3			2.400	2.413	AO	633		09/19/2019.	10/01/2024.

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates														
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22													
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
70450Y	AD	5	PAYPAL HOLDINGS INC.....	.....	..	.....	1,2	2FE	.....	174,566	101.392	.....	177,437	.....	175,000	.....	174,581	.....	.....	.....	2.650	2.689	AO.....	.....	1,224	.....	09/19/2019.	10/01/2026.									
709599	AV	6	PENSKE TRUCK LEASING CO LP.....	.....	..	.....	1,2	2FE	.....	184,155	101.332	.....	187,463	.....	185,000	.....	184,792	.....	.....	.....	3.300	3.393	AO.....	.....	1,526	.....	11/04/2015.	04/01/2021.									
744573	AN	6	PUBLIC SERVICE ENTERPRISE GROUP INC.....	.....	..	.....	1,2	2FE	.....	49,977	101.907	.....	50,954	.....	50,000	.....	49,979	.....	.....	.....	2.875	2.885	JD.....	.....	64	.....	06/03/2019.	06/15/2024.									
756109	AR	5	REALTY INCOME CORP.....	.....	..	.....	1,2	1FE	.....	30,893	109.299	.....	32,790	.....	30,000	.....	30,659	.....	.....	.....	4.125	3.744	AO.....	.....	261	.....	03/08/2017.	10/15/2026.									
760759	AS	9	REPUBLIC SERVICES INC.....	.....	..	.....	1,2	2FE	.....	39,933	105.572	.....	42,229	.....	40,000	.....	39,946	.....	.....	.....	3.375	3.395	MN.....	.....	173	.....	11/13/2017.	11/15/2027.									
775109	BE	0	ROGERS COMMUNICATIONS INC.....	.....	C	.....	1,2	2FE	.....	84,364	105.896	.....	90,012	.....	85,000	.....	84,596	.....	.....	.....	3.625	3.715	JD.....	.....	137	.....	12/01/2015.	12/15/2025.									
780097	BK	6	ROYAL BANK OF SCOTLAND GROUP PLC.....	.....	C	.....	2,5	2FE	.....	225,000	106.118	.....	238,764	.....	225,000	.....	225,000	.....	.....	.....	4.269	4.271	MS.....	.....	2,641	.....	03/19/2019.	03/22/2025.									
78013X	W2	0	ROYAL BANK OF CANADA.....	.....	C	.....		1FE	.....	84,823	105.492	.....	89,669	.....	85,000	.....	84,864	.....	.....	.....	3.700	3.746	AO.....	.....	751	.....	10/01/2018.	10/05/2023.									
785592	AJ	5	SABINE PASS LIQUEFACTION LLC.....	.....	..	.....	1,2	2FE	.....	109,750	111.550	.....	111,550	.....	100,000	.....	106,053	.....	.....	.....	5.750	4.139	MN.....	.....	735	.....	01/27/2017.	05/15/2024.									
80282K	AY	2	SANTANDER HOLDINGS USA INC.....	.....	..	.....	1,2	2FE	.....	94,850	100.532	.....	95,506	.....	95,000	.....	94,927	.....	.....	.....	3.244	3.257	AO.....	.....	745	.....	03/22/2017.	10/05/2026.									
824348	AW	6	SHERWIN-WILLIAMS CO.....	.....	..	.....	1,2	2FE	.....	175,572	105.504	.....	184,632	.....	175,000	.....	175,536	.....	.....	.....	3.450	3.402	JD.....	.....	503	.....	06/03/2019.	06/01/2027.									
824348	BJ	4	SHERWIN-WILLIAMS CO.....	.....	..	.....	1,2	2FE	.....	124,584	101.265	.....	126,581	.....	125,000	.....	124,596	.....	.....	.....	2.950	2.989	FA.....	.....	1,280	.....	08/12/2019.	08/15/2029.									
82481L	AB	5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D.....	.....	C	.....	1,2	2FE	.....	120,595	100.525	.....	125,656	.....	125,000	.....	122,782	.....	.....	.....	2.400	3.469	MS.....	.....	817	.....	03/08/2018.	09/23/2021.									
828807	DD	6	SIMON PROPERTY GROUP LP.....	.....	..	.....	1,2	1FE	.....	49,910	102.113	.....	51,057	.....	50,000	.....	49,942	.....	.....	.....	2.750	2.786	JD.....	.....	115	.....	11/30/2017.	06/01/2023.									
855244	AR	0	STARBUCKS CORP.....	.....	..	.....	1,2	2FE	.....	212,712	110.725	.....	221,450	.....	200,000	.....	212,039	.....	.....	.....	4.000	3.196	MN.....	.....	1,022	.....	06/11/2019.	11/15/2028.									
858119	BK	5	STEEL DYNAMICS INC.....	.....	..	.....	1,2	2FE	.....	124,670	101.125	.....	126,406	.....	125,000	.....	124,671	.....	.....	.....	3.450	3.481	AO.....	.....	240	.....	12/09/2019.	04/15/2030.									
86562M	AX	8	SUMITOMO MITSUI FINANCIAL GROUP INC.....	.....	C	.....		1FE	.....	155,000	102.322	.....	158,599	.....	155,000	.....	155,000	.....	.....	.....	3.102	3.102	JJ.....	.....	2,190	.....	01/09/2018.	01/17/2023.									
86787E	AY	3	SUNTRUST BANK.....	.....	..	.....	2,5	1FE	.....	60,000	104.752	.....	62,851	.....	60,000	.....	60,000	.....	.....	.....	3.689	3.690	FA.....	.....	916	.....	07/24/2018.	08/02/2024.									
87236Y	AJ	7	TD AMERITRADE HOLDING CORP.....	.....	..	.....	1,2	1FE	.....	174,804	100.708	.....	176,239	.....	175,000	.....	174,807	.....	.....	.....	2.750	2.763	AO.....	.....	1,203	.....	08/13/2019.	10/01/2029.									
882384	AD	2	TEXAS EASTERN TRANSMISSION LP.....	.....	..	.....	1,2	2FE	.....	29,844	102.392	.....	30,718	.....	30,000	.....	29,871	.....	.....	.....	3.500	3.562	JJ.....	.....	484	.....	01/04/2018.	01/15/2028.									
89114Q	C4	8	TORONTO-DOMINION BANK.....	.....	C	.....		1FE	.....	94,871	105.332	.....	100,065	.....	95,000	.....	94,906	.....	.....	.....	3.500	3.530	JJ.....	.....	1,496	.....	07/12/2018.	07/19/2023.									
89153V	AS	8	TOTAL CAPITAL INTERNATIONAL SA.....	.....	C	.....	1,2	1FE	.....	500,000	101.173	.....	505,864	.....	500,000	.....	500,000	.....	.....	.....	2.434	2.434	JJ.....	.....	5,781	.....	07/08/2019.	01/10/2025.									
891906	AC	3	TOTAL SYSTEM SERVICES INC.....	.....	..	.....	1,2	2FE	.....	84,771	111.195	.....	94,516	.....	85,000	.....	84,851	.....	.....	.....	4.800	4.833	AO.....	.....	1,020	.....	03/14/2016.	04/01/2026.									
891906	AE	9	TOTAL SYSTEM SERVICES INC.....	.....	..	.....	1,2	2FE	.....	29,975	105.303	.....	31,591	.....	30,000	.....	29,983	.....	.....	.....	4.000	4.018	JD.....	.....	100	.....	05/09/2018.	06/01/2023.									
902133	AU	1	TYCO ELECTRONICS GROUP SA.....	.....	C	.....	1,2	1FE	.....	24,800	102.602	.....	25,650	.....	25,000	.....	24,843	.....	.....	.....	3.125	3.219	FA.....	.....	295	.....	07/31/2017.	08/15/2027.									
907818	FD	5	UNION PACIFIC CORP.....	.....	..	.....	1,2	2FE	.....	49,858	104.014	.....	52,007	.....	50,000	.....	49,860	.....	.....	.....	3.550	3.570	FA.....	.....	720	.....	07/29/2019.	08/15/2039.									
913017	DD	8	UNITED TECHNOLOGIES CORP.....	.....	..	.....	1,2	2FE	.....	235,342	108.928	.....	245,087	.....	225,000	.....	234,447	.....	.....	.....	3.950	3.103	FA.....	.....	3,333	.....	06/03/2019.	08/16/2025.									
92343V	DD	3	VERIZON COMMUNICATIONS INC.....	.....	..	.....	1	2FE	.....	289,261	101.441	.....	294,178	.....	290,000	.....	289,496	.....	.....	.....	2.625	2.654	FA.....	.....	2,876	.....	07/27/2016.	08/15/2026.									
92343V	DY	7	VERIZON COMMUNICATIONS INC.....	.....	..	.....	1	2FE	.....	10,004	110.645	.....	11,065	.....	10,000	.....	10,004	.....	.....	.....	4.125	4.119	MS.....	.....	120	.....	08/01/2018.	03/16/2027.									
92840V	AD	4	VISTRA OPERATIONS COMPANY LLC.....	.....	..	.....	1,2	2FE	.....	149,711	101.250	.....	151,875	.....	150,000	.....	149,744	.....	.....	.....	3.550	3.591	JJ.....	.....	2,958	.....	06/04/2019.	07/15/2024.									
92939U	AA	4	WEC ENERGY GROUP INC.....	.....	..	.....	1	2FE	.....	34,986	101.834	.....	35,642	.....	35,000	.....	34,993	.....	.....	.....	3.375	3.389	JD.....	.....	53	.....	06/04/2018.	06/15/2021.									
949746	SH	5	WELLS FARGO & CO.....	.....	..	.....		1FE	.....	84,804	102.284	.....	86,941	.....	85,000	.....	84,862	.....	.....	.....	3.000	3.027	AO.....	.....	482	.....	10/19/2016.	10/23/2026.									
95000U	2B	8	WELLS FARGO & CO.....	.....	..	.....		1FE	.....	149,868	101.374	.....	152,061	.....	150,000	.....	149,931	.....	.....	.....	2.625	2.644	JJ.....	.....	1,739	.....	07/17/2017.	07/22/2022.									
959802	AY	5	WESTERN UNION CO.....	.....	..	.....	1,2	2FE	.....	99,845	100.329	.....	100,329	.....	100,000	.....	99,848	.....	.....	.....	2.850	2.882	JJ.....	.....	285	.....	11/18/2019.	01/10/2025.									
96145D	AB	1	WESTROCK CO.....	.....	..	.....	1,2	2FE	.....	29,916	102.102	.....	30,631	.....	30,000	.....	29,944	.....	.....	.....	3.000	3.043	MS.....	.....	265	.....	08/21/2017.	09/15/2024.									
96949L	AA	3	WILLIAMS PARTNERS LP.....	.....	..	.....	1,2	2FE	.....	99,968	102.776	.....	102,776	.....	100,000	.....	99,992	.....	.....	.....	3.600	3.604	MS.....	.....	1,060	.....	02/26/2015.	03/15/2022.									
96949L	AD	7	WILLIAMS PARTNERS LP.....	.....	..	.....	1,2	2FE	.....	126,491	103.977	.....	129,972	.....	125,000	.....	126,399	.....	.....	.....	3.750	3.573	JD.....	.....	208	.....	06/11/2019.	06/15/2027.									
982526	AQ	8	WM WRIGLEY JR CO.....	.....	..	.....	1,2	1FE	.....	65,727	100.899	.....	65,584	.....	65,000	.....	65,217	.....	.....	.....	3.375	2.904	AO.....	.....	427	.....	03/28/2018.	10/21/2020.									
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									21,404,340	XXX		22,002,634		21,320,000		21,399,126				0		(6,353)		0		0	XXX	XXX	XXX		183,750		477,497		XXX	XXX

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

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17323V	AZ	8	CGCMT 15GC29 A4 - CMBS.....	.....	..	.....4	1FM	101,000	103.826	103,826	100,000	100,681	.....	.....	.....(133)	.....	.....	.....3.192	3.053	MON...	266	3,192	07/13/2017.	04/10/2048.	
29429C	AG	0	CGCMT 16P3 B - CMBS.....	.....	..	.....4	1FM	381,078	106.823	395,245	370,000	377,472	.....	.....	.....(1,131)	.....	.....	.....4.271	3.906	MON...	1,317	15,803	03/29/2016.	04/16/2049.	
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....				..			482,078	XXX	499,071	470,000	478,154			0	(1,264)	0	0	XXX	XXX	XXX	1,583	18,995	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
00164M	DU	4	ALM 12RRR ARR - CDO.....	.....	C	4	1FE	661,894	99.902	661,243	661,894	661,894	.....	.....	.....	.....	.....	.....2.891	2.873	JAJO..	4,093	22,972	05/15/2018.	04/16/2027.	
02377B	AC	0	AMERICAN AIRLINES INC - ABS.....	.....	..	.....1	2FE	103,423	103.423	103,423	0	0	.....	.....	.....	.....	.....	.....4.400	4.396	MS.....	(78)	09/10/2015.	03/22/2025.		
05564U	AM	2	BMWFT 181 A1 - ABS.....	.....	..	.....4	1FE	99,977	101.675	101,675	100,000	99,984	.....	.....	.....4	.....	.....	.....3.150	3.155	MON...	140	3,150	06/06/2018.	05/15/2023.	
12480V	AC	9	CBAM 171 A1 - CDO.....	.....	C	4	1FE	321,360	100.019	320,060	320,000	320,938	.....	.....	.....(220)	.....	.....	.....3.216	3.143	JAJO..	2,058	12,211	06/01/2018.	07/22/2030.	
15032A	AN	7	CEDF 5R A1R - CDO.....	.....	..	.....4	1FE	500,000	99.361	496,804	500,000	500,000	.....	.....	.....	.....	.....	.....3.102	3.113	JAJO..	3,274	18,386	07/03/2018.	07/17/2031.	
15137K	AE	9	CECLO 24R A1R - CDO.....	.....	..	.....4	1FE	265,000	99.749	264,335	265,000	265,000	.....	.....	.....	.....	.....	.....3.071	3.085	JAJO..	1,763	9,671	07/23/2018.	10/15/2026.	
254683	CA	1	DCENT 175 A - ABS.....	.....	..	.....4	1FE	475,000	100.229	476,086	475,000	475,000	.....	.....	.....	.....	.....	.....2.340	2.378	MON...	494	13,870	06/26/2017.	12/15/2026.	
26245M	AC	5	DRSLF 55 A1 - CDO.....	.....	C	4	1FE	250,000	99.351	248,378	250,000	250,000	.....	.....	.....	.....	.....	.....3.021	3.033	JAJO..	1,636	8,997	05/09/2018.	04/15/2031.	
29372J	AB	3	EFF 172 A2 - ABS.....	.....	..	.....4	1FE	47,293	99.954	47,273	47,295	47,294	.....	.....	.....0	.....	.....	.....1.970	1.981	MON...	28	858	06/20/2017.	01/20/2023.	
29373E	AB	3	EFF 173 A2 - ABS.....	.....	..	.....4	1FE	116,164	99.989	116,152	116,165	116,164	.....	.....	.....0	.....	.....	.....2.130	2.140	MON...	76	2,406	10/17/2017.	05/22/2023.	
50200J	AC	5	LCM 27 A1 - CDO.....	.....	C	4	1FE	330,000	99.429	328,117	330,000	330,000	.....	.....	.....	.....	.....	.....3.081	3.093	JAJO..	2,175	14,141	07/02/2018.	07/16/2031.	
67108W	BE	8	OZLM 7RR A1R - CDO.....	.....	..	.....4	1FE	400,000	99.009	396,035	400,000	400,000	.....	.....	.....	.....	.....	.....3.012	3.025	JAJO..	2,544	14,344	07/02/2018.	07/17/2029.	
74988L	AA	2	RRAM 3RR A1R - CDO.....	.....	C	4	1FE	550,000	99.194	545,569	550,000	550,000	.....	.....	.....	.....	.....	.....3.091	3.104	JAJO..	3,683	20,183	01/18/2018.	01/15/2030.	
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....			.....	..	.....	.....	.....4,016,687	XXX	4,001,727	4,015,353	4,016,273	0	.....	.....(215)	0	0	XXX	XXX	XXX	21,964	141,110	XXX	XXX	
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....			.....	..	.....	.....	.....25,903,105	XXX	26,503,432	25,805,353	25,893,553	0	.....	.....(7,832)	0	0	XXX	XXX	XXX	207,297	637,602	XXX	XXX	
Totals																									
7699999.	Total - Issuer Obligations.....			.....	..	.....	.....	.....29,428,954	XXX	30,018,410	29,092,315	29,341,463	51,993	.....	.....(46,032)	0	0	XXX	XXX	XXX	237,629	615,817	XXX	XXX	
7799999.	Total - Residential Mortgage-Backed Securities.....			.....	..	.....	.....	.....8,170,931	XXX	8,464,748	8,096,227	8,160,042	0	.....	.....(4,919)	0	0	XXX	XXX	XXX	23,325	255,799	XXX	XXX	
7899999.	Total - Commercial Mortgage-Backed Securities.....			.....	..	.....	.....	.....1,561,060	XXX	1,603,365	1,540,000	1,552,110	0	.....	.....(3,004)	0	0	XXX	XXX	XXX	4,224	50,807	XXX	XXX	
7999999.	Total - Other Loan-Backed and Structured Securities.....			.....	..	.....	.....	.....4,016,687	XXX	4,001,727	4,015,353	4,016,273	0	.....	.....(215)	0	0	XXX	XXX	XXX	21,964	141,110	XXX	XXX	
8399999.	Grand Total - Bonds.....			.....	..	.....	.....	.....43,177,632	XXX	44,088,249	42,743,895	43,069,888	51,993	.....	.....(54,171)	0	0	XXX	XXX	XXX	287,143	1,063,533	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	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
						3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description			Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
053015	10	3	AUTOMATIC DATA PROCESSING ORD.....			.....	.....	.....	.....	.....168.740	.....	.....	.....2,321	.....	.....	.....	.....	.....0	.....	09/21/2012.	.....
718172	10	9	PHILIP MORRIS INTERNATIONAL ORD.....			.....	.....	.....	.....	.....85.990	.....	.....	.....7,196	.....	.....	.....	.....	.....0	.....	12/20/2011.	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....									0	XXX	0	0	9,516	0	0	0	0	0	0	XXX	XXX
9799999. Total - Common Stock.....									0	XXX	0	0	9,516	0	0	0	0	0	0	XXX	XXX
9899999. Total Common and Preferred Stock.....									0	XXX	0	0	9,516	0	0	0	0	0	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	5M	8	UNITED STATES TREASURY		01/11/2019.....	BANK OF NEW YORK.....		103,520	100,000	518		
912828	6C	9	UNITED STATES TREASURY		03/14/2019.....	VARIOUS.....		751,106	750,000	1,312		
912828	V7	2	UNITED STATES TREASURY		04/01/2019.....	Jefferies.....		642,360	650,000	2,054		
0599999. Total - Bonds - U.S. Government.....								1,496,985	1,500,000	3,884		
Bonds - U.S. Special Revenue and Special Assessment												
3131Y7	S6	5	FH ZN1441 - RMBS.....		09/24/2019.....	CITIGROUP GLOBAL MARKETS INC.....		778,787	724,664	2,174		
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								778,787	724,664	2,174		
Bonds - Industrial and Miscellaneous												
00135T	AB	0	AIB GROUP PLC.....	C.....	04/03/2019.....	Morgan Stanley.....		200,000	200,000			
00138C	AK	4	AIG GLOBAL FUNDING.....		06/25/2019.....	JP MORGAN SECURITIES LLC.....		124,964	125,000			
00287Y	BQ	1	ABBVIE INC.....		11/12/2019.....	Morgan Stanley.....		149,867	150,000			
00287Y	BU	2	ABBVIE INC.....		11/12/2019.....	MLPFS INC FIXED INCOME.....		149,822	150,000			
015271	AM	1	ALEXANDRIA REAL ESTATE EQUITIES INC.....		03/12/2019.....	JP MORGAN SECURITIES LLC.....		51,184	50,000	367		
024836	AE	8	AMERICAN CAMPUS COMMUNITIES OPERATING PA.....		07/01/2019.....	WELLS FARGO SECURITIES LLC.....		149,556	150,000			
03076C	AJ	5	AMERIPRISE FINANCIAL INC.....		03/12/2019.....	JP MORGAN SECURITIES LLC.....		124,666	125,000			
035242	AP	1	ANHEUSER-BUSCH INBEV FINANCE INC.....	C.....	05/29/2019.....	Morgan Stanley.....		128,246	125,000	1,521		
037833	DM	9	APPLE INC.....		09/04/2019.....	MLPFS INC FIXED INCOME.....		174,601	175,000			
05401A	AE	1	AVOLON HOLDINGS FUNDING LTD.....	C.....	04/11/2019.....	JP MORGAN SECURITIES LLC.....		174,872	175,000			
05971K	AD	1	BANCO SANTANDER SA.....	C.....	06/20/2019.....	MLPFS INC FIXED INCOME.....		400,000	400,000			
06051G	HR	3	BANK OF AMERICA CORP.....		06/11/2019.....	MLPFS INC FIXED INCOME.....		352,968	350,000	1,057		
09659W	2F	0	BNP PARIBAS SA.....	C.....	06/11/2019.....	CITIGROUP GLOBAL MARKETS INC.....		212,956	200,000	2,909		
10373Q	AE	0	BP CAPITAL MARKETS AMERICA INC.....	C.....	06/11/2019.....	DAIWA CAPITAL MARKETS AMERICA.....		81,201	75,000	326		
110122	BZ	0	BRISTOL-MYERS SQUIBB CO.....		05/07/2019.....	Morgan Stanley.....		323,739	325,000			
11102A	AE	1	BRITISH TELECOMMUNICATIONS PLC.....	C.....	11/05/2019.....	US Bank.....		223,083	225,000			
126650	CW	8	CVS HEALTH CORP.....		06/03/2019.....	BARCLAYS CAPITAL INC.....		51,917	50,000	399		
133434	AA	8	CAMERON LNG LLC.....		12/05/2019.....	JP MORGAN SECURITIES LLC.....		200,000	200,000			
172967	JP	7	CITIGROUP INC.....		05/29/2019.....	CREDIT SUISSE SECURITIES (USA).....		252,580	250,000	779		
172967	KG	5	CITIGROUP INC.....		06/03/2019.....	DEUTSCHE BANK SECURITIES, INC.....		103,453	100,000	1,470		
22534P	AA	1	CREDIT AGRICOLE SA (LONDON BRANCH).....	C.....	10/15/2019.....	BANK OF NEW YORK.....		274,007	275,000			
23283P	AQ	7	CYRUSONE LP.....		11/20/2019.....	Morgan Stanley.....		124,824	125,000			
23291K	AG	0	DH EUROPE FINANCE II SARL.....	C.....	10/29/2019.....	MLPFS INC FIXED INCOME.....		49,976	50,000			
23291K	AH	8	DH EUROPE FINANCE II SARL.....	C.....	10/29/2019.....	MLPFS INC FIXED INCOME.....		24,976	25,000			
24703D	AY	7	DELL INTERNATIONAL LLC.....		03/06/2019.....	JP MORGAN SECURITIES LLC.....		174,228	175,000			
254687	FK	7	WALT DISNEY CO.....		09/03/2019.....	JP MORGAN SECURITIES LLC.....		273,878	275,000			
260543	CS	0	DOW CHEMICAL CO.....		05/16/2019.....	MLPFS INC FIXED INCOME.....		74,843	75,000			
29444U	BC	9	EQUINIX INC.....		11/06/2019.....	MLPFS INC FIXED INCOME.....		300,000	300,000			
31620M	BJ	4	FIDELITY NATIONAL INFORMATION SERVICES I.....		06/03/2019.....	CREDIT SUISSE SECURITIES (USA).....		102,709	100,000	146		
337738	AS	7	FISERV INC.....		06/10/2019.....	JP MORGAN SECURITIES LLC.....		124,790	125,000			
337738	AT	5	FISERV INC.....		06/10/2019.....	JP MORGAN SECURITIES LLC.....		74,995	75,000			
37940X	AA	0	GLOBAL PAYMENTS INC.....		08/07/2019.....	MLPFS INC FIXED INCOME.....		149,963	150,000			
416515	BE	3	HARTFORD FINANCIAL SERVICES GROUP INC.....		08/08/2019.....	CREDIT SUISSE SECURITIES (USA).....		249,200	250,000			
437076	BY	7	HOME DEPOT INC.....		06/03/2019.....	Morgan Stanley.....		99,426	100,000			
438516	BU	9	HONEYWELL INTERNATIONAL INC.....		07/30/2019.....	Morgan Stanley.....		224,197	225,000			
44962L	AB	3	IHS MARKIT LTD.....	C.....	04/01/2019.....	MLPFS INC FIXED INCOME.....		181,995	175,000	1,108		
46115H	BJ	5	INTESA SANPAOLO SPA.....	C.....	09/16/2019.....	JP MORGAN SECURITIES LLC.....		273,793	275,000			
46647P	BA	3	JPMORGAN CHASE & CO.....		06/11/2019.....	KEYBANC CAPITAL MARKETS INC.....		209,640	200,000	2,948		

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
49338L AF 0	KEYSIGHT TECHNOLOGIES INC.....			10/07/2019.....	MLPFS INC FIXED INCOME.....		24,979	25,000	
527298 BP 7	LEVEL 3 FINANCING INC.....			11/14/2019.....	BOFA SECURITIES INC.....		324,285	325,000	
571676 AA 3	MARS INC.....			03/26/2019.....	MLPFS INC FIXED INCOME.....		224,852	225,000	
571748 BK 7	MARSH & MCLENNAN COMPANIES INC.....			01/08/2019.....	MLPFS INC FIXED INCOME.....		105,000	105,000	
594918 BR 4	MICROSOFT CORP.....			06/11/2019.....	US BANCORP INVESTMENTS INC.....		148,652	150,000	1,250
61744Y AQ 1	MORGAN STANLEY.....			05/29/2019.....	CREDIT SUISSE SECURITIES (USA).....		153,879	150,000	576
629377 CK 6	NRG ENERGY INC.....			05/20/2019.....	CREDIT SUISSE SECURITIES (USA).....		49,986	50,000	
62954H AA 6	NXP BV.....		C.....	06/11/2019.....	MLPFS INC FIXED INCOME.....		74,973	75,000	
63861V AE 7	NATIONWIDE BUILDING SOCIETY.....		C.....	07/11/2019.....	CITIGROUP GLOBAL MARKETS INC.....		250,000	250,000	
65339K BG 4	NEXTERA ENERGY CAPITAL HOLDINGS INC.....			03/28/2019.....	MLPFS INC FIXED INCOME.....		225,000	225,000	
666807 BN 1	NORTHROP GRUMMAN CORP.....			06/03/2019.....	Morgan Stanley.....		125,246	125,000	1,580
674599 CS 2	OCCIDENTAL PETROLEUM CORP.....			08/07/2019.....	VARIOUS.....		175,217	175,000	15
674599 DB 8	OCCIDENTAL PETROLEUM CORP.....			09/19/2019.....	CORPORATE ACTION.....		203,906	175,000	2,635
695156 AU 3	PACKAGING CORP OF AMERICA.....			11/18/2019.....	DEUTSCHE BANK SECURITIES, INC.....		99,869	100,000	
701094 AN 4	PARKER-HANNIFIN CORP.....			06/05/2019.....	VARIOUS.....		175,000	175,000	
70450Y AC 7	PAYPAL HOLDINGS INC.....			09/19/2019.....	JP MORGAN SECURITIES LLC.....		99,939	100,000	
70450Y AD 5	PAYPAL HOLDINGS INC.....			09/19/2019.....	JP MORGAN SECURITIES LLC.....		174,566	175,000	
744573 AN 6	PUBLIC SERVICE ENTERPRISE GROUP INC.....			06/03/2019.....	BARCLAYS CAPITAL INC.....		49,977	50,000	
780097 BK 6	ROYAL BANK OF SCOTLAND GROUP PLC.....		C.....	03/19/2019.....	CREDIT SUISSE SECURITIES (USA).....		225,000	225,000	
80282K AY 2	SANTANDER HOLDINGS USA INC.....			10/04/2019.....	Unknown.....		94,925	95,000	59
824348 AW 6	SHERWIN-WILLIAMS CO.....			06/03/2019.....	DEUTSCHE BANK SECURITIES, INC.....		175,572	175,000	67
824348 BJ 4	SHERWIN-WILLIAMS CO.....			08/12/2019.....	CITIGROUP GLOBAL MARKETS INC.....		124,584	125,000	
855244 AR 0	STARBUCKS CORP.....			06/11/2019.....	VARIOUS.....		212,712	200,000	533
858119 BK 5	STEEL DYNAMICS INC.....			12/09/2019.....	JP MORGAN SECURITIES LLC.....		124,670	125,000	
87236Y AJ 7	TD AMERITRADE HOLDING CORP.....			08/13/2019.....	JP MORGAN SECURITIES LLC.....		249,720	250,000	
89153V AS 8	TOTAL CAPITAL INTERNATIONAL SA.....		C.....	07/08/2019.....	JP MORGAN SECURITIES LLC.....		500,000	500,000	
907818 FD 5	UNION PACIFIC CORP.....			07/29/2019.....	CITIGROUP GLOBAL MARKETS INC.....		49,858	50,000	
913017 DD 8	UNITED TECHNOLOGIES CORP.....			06/03/2019.....	WELLS FARGO SECURITIES LLC.....		185,427	175,000	2,093
92840V AD 4	VISTRA OPERATIONS COMPANY LLC.....			06/04/2019.....	CITIGROUP GLOBAL MARKETS INC.....		149,711	150,000	
959802 AY 5	WESTERN UNION CO.....			11/18/2019.....	WELLS FARGO SECURITIES LLC.....		99,845	100,000	
96949L AD 7	WILLIAMS PARTNERS LP.....			06/11/2019.....	JP MORGAN SECURITIES LLC.....		126,491	125,000	2,318
3899999.	Total - Bonds - Industrial and Miscellaneous.....						11,620,950	11,525,000	24,154
8399997.	Total - Bonds - Part 3.....						13,896,722	13,749,664	30,212
8399998.	Total - Bonds - Summary Item from Part 5.....						8,864,436	8,685,000	28,803
8399999.	Total - Bonds.....						22,761,159	22,434,664	59,016
9799998.	Total - Common Stocks - Summary Item from Part 5.....						253,423	XXX	
9799999.	Total - Common Stocks.....						253,423	XXX	0
9899999.	Total - Preferred and Common Stocks.....						253,423	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						23,014,581	XXX	59,016

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	C2	4	UNITED STATES TREASURY.....	..	02/28/2019.	Maturity @ 100.00.....		215,000	215,000	217,690	215,147		(147)		(147)		215,000			0	1,613	02/28/2019.
912828	C6	5	UNITED STATES TREASURY.....	..	03/31/2019.	Maturity @ 100.00.....		320,000	320,000	326,538	320,522		(522)		(522)		320,000			0	2,600	03/31/2019.
912828	D2	3	UNITED STATES TREASURY.....	..	04/30/2019.	Maturity @ 100.00.....		110,000	110,000	110,791	110,055		(55)		(55)		110,000			0	894	04/30/2019.
912828	V7	2	UNITED STATES TREASURY.....	..	09/24/2019.	Unknown.....		20,100	20,000	19,765			39		39		19,804		296	296	244	01/31/2022.
0599999.	Total - Bonds - U.S. Government.....							665,100	665,000	674,784	645,724	0	(685)	0	(685)	0	664,804	0	296	296	5,350	XXX
Bonds - U.S. States, Territories and Possessions																						
658256	T8	5	NORTH CAROLINA ST.....	..	05/01/2019.	Maturity @ 100.00.....		925,000	925,000	1,140,932	937,125		(12,125)		(12,125)		925,000			0	23,125	05/01/2019.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							925,000	925,000	1,140,932	937,125	0	(12,125)	0	(12,125)	0	925,000	0	0	0	23,125	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
3128M4	2P	7	FH G03182 - RMBS.....	..	12/01/2019.	Paydown.....		11,551	11,551	10,887	10,993		10		10		11,003		549	549	402	05/01/2036.
3128M7	LM	6	FH G05432 - RMBS.....	..	12/01/2019.	Paydown.....		4,658	4,658	4,877	4,851		(1)		(1)		4,850		(192)	(192)	198	04/01/2039.
312931	K6	4	FH A84817 - RMBS.....	..	12/01/2019.	Paydown.....		3,472	3,472	3,634	3,615		(0)		(0)		3,615		(143)	(143)	40	03/01/2039.
3131Y7	S6	5	FH ZN1441 - RMBS.....	..	12/01/2019.	Paydown.....		60,825	60,825	65,368			(44)		(44)		65,324		(4,499)	(4,499)	494	11/01/2048.
3132GE	S3	5	FH Q01438 - RMBS.....	..	12/01/2019.	Paydown.....		6,163	6,163	6,391	6,368		(3)		(3)		6,365		(202)	(202)	229	06/01/2041.
3132XC	SE	6	FH G67717 - RMBS.....	..	12/01/2019.	Paydown.....		116,718	116,718	118,756	118,755		(74)		(74)		118,681		(1,963)	(1,963)	3,018	11/01/2048.
31335B	ZY	5	FH G61659 - RMBS.....	..	12/01/2019.	Paydown.....		113,908	113,908	115,296	115,298		(17)		(17)		115,280		(1,372)	(1,372)	2,640	07/01/2042.
3137BY	PD	6	FHR 4692A LP - CMO/RMBS.....	..	12/01/2019.	Paydown.....		49,835	49,835	51,112	50,914		(22)		(22)		50,892		(1,057)	(1,057)	916	05/15/2046.
3137F2	ME	3	FHR 4714A PA - CMO/RMBS.....	..	12/01/2019.	Paydown.....		51,854	51,854	52,988	52,890		(23)		(23)		52,868		(1,014)	(1,014)	953	11/15/2046.
3137FA	JC	3	FHR 4708C MA - CMO/RMBS.....	..	12/01/2019.	Paydown.....		103,835	103,835	105,619	105,498		(30)		(30)		105,468		(1,633)	(1,633)	1,917	05/15/2047.
3138WG	KX	1	FN AS6609 - RMBS.....	..	12/01/2019.	Paydown.....		45,112	45,112	47,015	46,740		(52)		(52)		46,688		(1,577)	(1,577)	809	02/01/2031.
31407C	AE	7	FN 826305 - RMBS.....	..	12/01/2019.	Paydown.....		18,648	18,648	17,451	17,638		21		21		17,658		990	990	675	07/01/2035.
3140E6	NC	2	FN BA2186 - RMBS.....	..	12/01/2019.	Paydown.....		10,183	10,183	10,613	10,549		(13)		(13)		10,537		(354)	(354)	217	11/01/2030.
3140E6	PB	2	FN BA2217 - RMBS.....	..	12/01/2019.	Paydown.....		17,848	17,848	18,600	18,489		(27)		(27)		18,462		(615)	(615)	399	12/01/2030.
3140F5	A4	5	FN BC9026 - RMBS.....	..	12/01/2019.	Paydown.....		340,545	340,545	332,510	332,612		61		61		332,673		7,872	7,872	6,039	11/01/2046.
3140J8	JQ	7	FN BM3870 - RMBS.....	..	12/01/2019.	Paydown.....		81,383	81,383	82,210	82,212		(9)		(9)		82,202		(819)	(819)	1,912	03/01/2046.
31410L	R7	9	FN 890710 - RMBS.....	..	12/01/2019.	Paydown.....		133,928	133,928	139,630	138,863		(143)		(143)		138,720		(4,793)	(4,793)	2,676	02/01/2031.
31410P	QW	6	FN 893369 - RMBS.....	..	12/01/2019.	Paydown.....		14,483	14,483	13,855	13,984		8		8		13,992		491	491	374	07/01/2033.
54811G	XD	7	LOWER COLO RIV AUTH TEX REV.....	..	05/30/2019.	Morgan Stanley.....		274,395	250,000	291,515	269,141		(2,304)		(2,304)		266,837		7,558	7,558	6,875	05/15/2025.
91523N	JD	9	UNIVERSITY WASH UNIV REVS.....	..	05/30/2019.	BARCLAYS CAPITAL INC.....		424,024	400,000	452,744	416,453		(2,986)		(2,986)		413,467		10,557	10,557	13,444	04/01/2033.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							1,883,367	1,834,948	1,941,072	1,815,862	0	(5,647)	0	(5,647)	0	1,875,583	0	7,784	7,784	44,226	XXX
Bonds - Industrial and Miscellaneous																						
00164M	DU	4	ALM 12RRR ARR - CDO.....	C	10/16/2019.	Paydown.....		138,106	138,106	138,106	138,106				0		138,106			0	4,261	04/16/2027.
002824	BD	1	ABBOTT LABORATORIES.....	..	04/12/2019.	VARIOUS.....		195,626	195,000	193,102	193,492		144		144		193,635		1,990	1,990	2,132	11/30/2021.
00772B	AN	1	AERCAP IRELAND CAPITAL LTD.....	C	10/07/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC.....		202,964	200,000	210,548	204,827		(2,463)		(2,463)		202,364		600	600	10,814	07/01/2020.
00912X	AL	8	AIR LEASE CORP.....	..	01/15/2019.	Maturity @ 100.00.....		100,000	100,000	102,224	100,000				0		100,000			0	1,688	01/15/2019.
02209S	AL	7	ALTRIA GROUP INC.....	..	12/09/2019.	HSBC SECURITIES (USA) FXD INC.....		186,647	180,000	196,268	187,134		(2,808)		(2,808)		184,326		2,321	2,321	9,405	05/05/2021.
02377B	AC	0	AMERICAN AIRLINES INC - ABS.....	..	10/01/2019.	VARIOUS.....		151,136	147,677	147,677	147,686		(0)		(0)		147,685		3,451	3,451	6,114	03/22/2025.
03027X	AH	3	AMERICAN TOWER CORP.....	..	11/14/2019.	NATIONAL FINANCIAL SERVICES CO.....		60,823	60,000	60,058	60,043		(18)		(18)		60,025		798	798	2,492	02/15/2021.
032654	AN	5	ANALOG DEVICES INC.....	..	11/14/2019.	WELLS FARGO SECURITIES LLC.....		73,191	70,000	71,483	71,288		(132)		(132)		71,156		2,035	2,035	2,334	12/05/2026.
032654	AR	6	ANALOG DEVICES INC.....	..	11/06/2019.	NATIONAL FINANCIAL SERVICES CO.....		136,351	135,000	134,422	134,579		174		174		134,753		1,599	1,599	5,266	01/12/2021.

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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
03835V	AA	4	DELPHI AUTOMOTIVE PLC.....	C	03/15/2019.	VARIOUS.....		45,272	45,000	46,188	45,753		(83)		(83)		45,670		(670)	(670)	729	11/19/2020.
052769	AE	6	AUTODESK INC.....	..	11/14/2019.	KEYBANC CAPITAL MARKETS INC.....		82,417	80,000	79,498	79,566		39		39		79,606		2,811	2,811	2,590	06/15/2027.
05531F	AV	5	BB&T CORP.....	..	09/24/2019.	KEYBANC CAPITAL MARKETS INC.....		164,954	165,000	160,345	161,568		1,040		1,040		162,608		2,346	2,346	2,960	05/10/2021.
05565E	AU	9	BMW US CAPITAL LLC.....	C	07/11/2019.	United States Treasury Note/Bond.....		55,611	55,000	54,967	54,975		6		6		54,980		630	630	1,293	04/12/2021.
06406H	BY	4	BANK OF NEW YORK MELLON CORP.....	..	04/01/2019.	JANE STREET EXECUTION SERVICES LLC																
								168,399	165,000	167,369	166,859		(170)		(170)		166,689		1,710	1,710	3,075	09/23/2021.
126650	DC	1	CVS HEALTH CORP.....	..	11/20/2019.	VARIOUS.....		86,643	85,000	85,514	85,387		(134)		(134)		85,253		1,391	1,391	3,102	03/09/2021.
14040H	BP	9	CAPITAL ONE FINANCIAL CORP.....	..	09/05/2019.	MLPFS INC FIXED INCOME.....		45,049	45,000	44,929	44,968		16		16		44,984		65	65	928	05/12/2020.
14040H	BY	0	CAPITAL ONE FINANCIAL CORP.....	..	04/12/2019.	WELLS FARGO SECURITIES LLC.....		50,576	50,000	49,956	49,965		4		4		49,970		606	606	795	04/30/2021.
14042R	FH	9	CAPITAL ONE NA.....	..	03/27/2019.	JP MORGAN SECURITIES LLC.....		497,980	500,000	499,700	499,892		24		24		499,916		(1,936)	(1,936)	7,801	01/31/2020.
14311D	AW	6	CGMS 151R AR - CDO.....	..	07/22/2019.	Redemption @ 100.00.....		250,000	250,000	250,000	250,000				0		250,000		0	0	6,837	04/20/2027.
20030N	AZ	4	COMCAST CORP.....	..	07/01/2019.	Maturity @ 100.00.....		150,000	150,000	154,025	150,257		(257)		(257)		150,000		0	0	8,550	07/01/2019.
2027A0	JH	3	COMMONWEALTH BANK OF AUSTRALIA.....	C	06/11/2019.	United States Treasury Note/Bond.....		149,828	150,000	149,796	149,919		30		30		149,949		(122)	(122)	2,559	03/10/2020.
21079U	AA	3	UAL 092 A - ABS.....	..	06/01/2019.	VARIOUS.....		300,484	294,274	347,979	303,103	6,211	(3,976)		2,235		305,337		(4,854)	(4,854)	8,060	05/10/2021.
225433	AT	8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	C	03/27/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC		1,017,400	1,000,000	987,563	991,267		434		434		991,701		25,699	25,699	11,506	06/09/2023.
22822V	AA	9	CROWN CASTLE INTERNATIONAL CORP.....	..	11/18/2019.	US BANCORP INVESTMENTS INC.....		76,064	75,000	77,036	76,153		(493)		(493)		75,660		405	405	3,223	02/15/2021.
22822V	AJ	0	CROWN CASTLE INTERNATIONAL CORP.....	..	11/20/2019.	US BANCORP INVESTMENTS INC.....		46,360	45,000	44,834	44,860		26		26		44,886		1,474	1,474	1,918	07/15/2023.
247361	ZJ	0	DELTA AIR LINES INC.....	..	03/18/2019.	US BANCORP INVESTMENTS INC.....		50,014	50,000	49,993	49,997		0		0		49,997		16	16	931	03/15/2022.
247361	ZK	7	DELTA AIR LINES INC.....	..	11/06/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC		75,117	75,000	74,795	74,917		58		58		74,976		141	141	2,486	03/13/2020.
263534	CL	1	E I DU PONT DE NEMOURS AND CO.....	..	04/01/2019.	MILLENNIUM ADVISORS LLC.....		44,818	45,000	44,951	44,978		4		4		44,982		(164)	(164)	415	05/01/2020.
26444H	AD	3	DUKE ENERGY FLORIDA LLC.....	..	07/01/2019.	VARIOUS.....		14,976	15,000	15,000	15,000				0		15,000		(24)	(24)	137	12/15/2019.
26875P	AL	5	EOG RESOURCES INC.....	..	08/19/2019.	PERSHING LLC.....		120,094	120,000	119,248	119,555		225		225		119,780		314	314	2,613	04/01/2020.
269246	BP	8	E*TRADE FINANCIAL CORP.....	..	03/18/2019.	KEYBANC CAPITAL MARKETS INC.....		39,577	40,000	39,959	39,970		2		2		39,972		(395)	(395)	675	08/24/2022.
278062	AC	8	EATON CORP.....	C	04/08/2019.	DEUTSCHE BANK SECURITIES, INC....		209,418	210,000	204,695	206,995		200		200		207,195		2,223	2,223	2,519	11/02/2022.
278062	AG	9	EATON CORP.....	..	11/06/2019.	WELLS FARGO SECURITIES LLC.....		31,212	30,000	30,000	30,000				0		30,000		1,212	1,212	1,068	09/15/2027.
28370T	AA	7	EL PASO PIPELINE PARTNERS OPERATING CO L	..	08/19/2019.	Morgan Stanley.....																
								102,427	100,000	111,307	104,640		(2,345)		(2,345)		102,296		131	131	5,778	04/01/2020.
29372J	AB	3	EFF 172 A2 - ABS.....	..	12/20/2019.	Paydown.....		100,674	100,674	100,669	100,671		0		0		100,672		3	3	1,127	01/20/2023.
29373E	AB	3	EFF 173 A2 - ABS.....	..	12/20/2019.	Paydown.....		149,313	149,313	149,311	149,311		0		0		149,312		1	1	1,744	05/22/2023.
31620M	AP	1	FIDELITY NATIONAL INFORMATION SERVICES I	..	09/05/2019.	JP MORGAN SECURITIES LLC.....																
								170,312	168,000	167,780	167,921		30		30		167,951		2,361	2,361	5,481	10/15/2020.
316773	CT	5	FIFTH THIRD BANCORP.....	..	06/11/2019.	MLPFS INC FIXED INCOME.....		200,686	200,000	202,892	201,311		(390)		(390)		200,921		(235)	(235)	5,047	07/27/2020.
345397	ZB	2	FORD MOTOR CREDIT COMPANY LLC.....	..	01/31/2019.	Morgan Stanley.....		189,672	200,000	197,726	197,874		45		45		197,919		(8,247)	(8,247)	3,887	02/15/2023.
37045X	AR	7	GENERAL MOTORS FINANCIAL COMPANY INC.....	..	06/20/2019.	KEYBANC CAPITAL MARKETS INC.....		110,281	110,000	111,629	110,566		(283)		(283)		110,283		(2)	(2)	3,263	01/15/2020.
37045X	BD	7	GENERAL MOTORS FINANCIAL COMPANY INC.....	..	06/20/2019.	Morgan Stanley.....		90,096	89,000	88,936	88,976		6		6		88,982		1,114	1,114	1,921	11/24/2020.
375558	AQ	6	GILEAD SCIENCES INC.....	..	04/01/2019.	TRADEWEB DIRECT LLC.....		51,619	50,000	52,093	51,509		(183)		(183)		51,326		293	293	1,131	04/01/2021.
38141G	VP	6	GOLDMAN SACHS GROUP INC.....	..	02/06/2019.	BNP Paribas.....		64,709	65,000	64,867	64,954		3		3		64,957		(247)	(247)	710	09/15/2020.
40428H	PV	8	HSBC USA INC.....	C	06/20/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC																
								100,490	100,000	100,726	100,344		(101)		(101)		100,242		248	248	2,422	08/07/2020.
42824C	AZ	2	HEWLETT PACKARD ENTERPRISE CO.....	..	04/01/2019.	WELLS FARGO SECURITIES LLC.....		69,652	70,000	69,996	69,999		0		0		69,999		(347)	(347)	727	10/04/2019.

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
49327M 2G 8	KEYBANK NA.....		..	06/11/2019.	STIFEL NICOLAUS & COMPANY INC.....	.....	.....249,528	250,000	250,050	250,023	.....	.....(8)	.....	.....(8)	.....	.....250,014	.....	.....(487)	(487)	4,172	03/16/2020.	
49327M 2T 0	KEYBANK NA.....		..	09/24/2019.	KEYBANC CAPITAL MARKETS INC.....	.....	.....432,451	430,000	429,901	429,931	.....	.....13	.....	.....13	.....	.....429,944	.....	.....2,507	2,507	10,192	09/14/2022.	
50077L AD 8	KRAFT HEINZ FOODS CO.....		..	12/16/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
50077L AH 9	KRAFT HEINZ FOODS CO.....		..	07/15/2019.	Morgan Stanley.....	.....	.....54,875	55,000	56,068	55,646	.....	.....(79)	.....	.....(79)	.....	.....55,566	.....	.....(692)	(692)	1,728	06/01/2026.	
512807 AR 9	LAM RESEARCH CORP.....		..	06/11/2019.	PERSHING LLC.....	.....	.....120,112	120,000	119,525	119,697	.....	.....108	.....	.....108	.....	.....119,805	.....	.....306	306	3,500	07/02/2020.	
571748 AY 8	MARSH & MCLENNAN COMPANIES INC.....		..	06/05/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC		120,646	120,000	121,744	121,166		(215)		(215)		120,951		(306)	(306)	1,661	06/15/2021.	
61747Y DW 2	MORGAN STANLEY.....		..	07/01/2019.	VARIOUS.....	.....	.....149,846	150,000	150,480	150,182	.....	.....(71)	.....	.....(71)	.....	.....150,111	.....	.....(266)	(266)	2,654	03/06/2020.	
64952W DA 8	NEW YORK LIFE GLOBAL FUNDING.....		..	07/11/2019.	NATIONAL FINANCIAL SERVICES CO.....	.....	.....100,049	100,000	101,041	100,386	.....	.....(157)	.....	.....(157)	.....	.....100,229	.....	.....(180)	(180)	2,297	01/27/2020.	
654740 AV 1	NISSAN MOTOR ACCEPTANCE CORP.....		..	11/05/2019.	HSBC SECURITIES (USA) FXD INC.....	.....	.....107,072	105,000	104,911	104,922	.....	.....16	.....	.....16	.....	.....104,938	.....	.....2,134	2,134	3,213	08/06/2021.	
654740 BJ 7	NISSAN MOTOR ACCEPTANCE CORP.....		..	11/05/2019.	NATIONAL FINANCIAL SERVICES CO.....	.....	.....35,203	35,000	34,046	34,120	.....	.....237	.....	.....237	.....	.....34,357	.....	.....845	845	1,290	01/13/2022.	
674599 DB 8	OCCIDENTAL PETROLEUM CORP.....		..	10/07/2019.	BARCLAYS CAPITAL INC.....	.....	.....56,214	55,000	55,024	55,022	.....	.....(6)	.....	.....(6)	.....	.....55,015	.....	.....1,199	1,199	2,264	09/21/2021.	
682134 AC 5	OMNICOM GROUP INC.....		..	06/11/2019.	Morgan Stanley.....	.....	.....88,267	75,000	87,388	87,388	.....	.....(130)	.....	.....(130)	.....	.....87,258	.....	.....1,009	1,009	1,419	07/01/2024.	
68389X BK 0	ORACLE CORP.....		..	04/01/2019.	SUMBRIDGE PARTNERS LLC.....	.....	.....127,683	125,000	133,406	129,003	.....	.....(1,091)	.....	.....(1,091)	.....	.....127,912	.....	.....(229)	(229)	4,605	08/15/2020.	
747525 AD 5	QUALCOMM INC.....		..	04/01/2019.	WELLS FARGO SECURITIES LLC.....	.....	.....122,865	125,000	120,623	121,658	.....	.....298	.....	.....298	.....	.....121,956	.....	.....909	909	1,300	09/15/2021.	
747525 AR 4	QUALCOMM INC.....		..	09/04/2019.	CITIGROUP GLOBAL MARKETS INC.....	.....	.....79,602	80,000	79,936	79,982	.....	.....3	.....	.....3	.....	.....79,985	.....	.....(383)	(383)	660	05/20/2020.	
761713 BE 5	REYNOLDS AMERICAN INC.....		C	03/27/2019.	US Bank.....	.....	.....127,573	125,000	119,564	120,399	.....	.....724	.....	.....724	.....	.....121,123	.....	.....6,450	6,450	3,575	01/30/2023.	
78355H KD 0	RYDER SYSTEM INC.....		..	11/14/2019.	CITIGROUP GLOBAL MARKETS INC.....	.....	.....150,372	150,000	153,485	151,558	.....	.....(254)	.....	.....(254)	.....	.....151,304	.....	.....(932)	(932)	1,449	06/12/2020.	
78355H KH 1	RYDER SYSTEM INC.....		..	11/20/2019.	KEYBANC CAPITAL MARKETS INC.....	.....	.....70,732	70,000	69,886	69,928	.....	.....19	.....	.....19	.....	.....69,947	.....	.....785	785	2,379	03/01/2022.	
80282K AT 3	SANTANDER HOLDINGS USA INC.....		..	10/04/2019.	Unknown.....	.....	.....31,346	30,000	29,938	29,944	.....	.....10	.....	.....10	.....	.....29,955	.....	.....1,391	1,391	1,072	06/09/2023.	
80283L AP 8	SANTANDER UK PLC.....		C	07/15/2019.	CITIGROUP GLOBAL MARKETS INC.....	.....	.....94,925	95,000	94,850	94,904	.....	.....21	.....	.....21	.....	.....94,925	.....	.....0	0	6,746	03/28/2022.	
830505 AV 5	SKANDINAVISKA ENSKILDA BANKEN AB.....		C	06/11/2019.	JP MORGAN SECURITIES LLC.....	.....	.....199,196	200,000	199,318	199,579	.....	.....122	.....	.....122	.....	.....199,701	.....	.....(505)	(505)	2,999	11/03/2020.	
86562M AH 3	SUMITOMO MITSUI FINANCIAL GROUP INC.....		C	09/24/2019.	KEYBANC CAPITAL MARKETS INC.....	.....	.....249,718	250,000	249,828	249,932	.....	.....25	.....	.....25	.....	.....249,957	.....	.....(240)	(240)	4,344	03/11/2020.	
8672EM AG 9	SUNCORP-METWAY LTD.....		C	03/18/2019.	NATIONAL FINANCIAL SERVICES CO.....	.....	.....226,103	225,000	225,000	225,000	.....	.....0	.....	.....0	.....	.....225,000	.....	.....1,103	1,103	5,128	10/19/2021.	
87165B AJ 2	SYNCHRONY FINANCIAL.....		..	01/15/2019.	Maturity @ 100.00.....	.....	.....192,366	195,000	194,891	194,929	.....	.....4	.....	.....4	.....	.....194,933	.....	.....(2,568)	(2,568)	2,063	05/04/2022.	
87236Y AJ 7	TD AMERITRADE HOLDING CORP.....		..	11/05/2019.	Morgan Stanley.....	.....	.....150,000	150,000	149,961	150,000	.....	.....0	.....	.....0	.....	.....150,000	.....	.....0	0	1,950	01/15/2019.	
883556 BH 4	THERMO FISHER SCIENTIFIC INC.....		..	10/01/2019.	KEYBANC CAPITAL MARKETS INC.....	.....	.....74,690	75,000	74,916	74,916	.....	.....0	.....	.....0	.....	.....74,916	.....	.....(227)	(227)	464	10/01/2029.	
907818 EU 8	UNION PACIFIC CORP.....		..	11/20/2019.	Morgan Stanley.....	.....	.....114,442	110,000	109,803	109,842	.....	.....37	.....	.....37	.....	.....109,879	.....	.....4,563	4,563	4,114	02/15/2022.	
931142 EK 5	WALMART INC.....		..	04/01/2019.	JANE STREET EXECUTION SERVICES LLC	.....	.....57,618	55,000	54,950	54,955	.....	.....8	.....	.....8	.....	.....54,964	.....	.....2,654	2,654	1,839	06/08/2023.	
931427 AA 6	WALGREENS BOOTS ALLIANCE INC.....		..	06/03/2019.	Morgan Stanley.....	.....	.....102,779	100,000	99,973	99,976	.....	.....1	.....	.....1	.....	.....99,977	.....	.....2,802	2,802	907	06/26/2023.	
94974B GF 1	WELLS FARGO & CO.....		..	06/05/2019.	KEYBANC CAPITAL MARKETS INC.....	.....	.....114,938	115,000	116,650	115,501	.....	.....(269)	.....	.....(269)	.....	.....115,233	.....	.....(295)	(295)	1,699	11/18/2019.	
961214 CS 0	WESTPAC BANKING CORP.....		C	06/05/2019.	BANK OF NEW YORK.....	.....	.....399,200	400,000	399,601	399,853	.....	.....59	.....	.....59	.....	.....399,912	.....	.....(712)	(712)	7,334	01/30/2020.	
961214 DJ 9	WESTPAC BANKING CORP.....		C	06/11/2019.	JP MORGAN SECURITIES LLC.....	.....	.....115,313	115,000	115,407	115,212	.....	.....(48)	.....	.....(48)	.....	.....115,164	.....	.....149	149	1,611	11/23/2020.	
						.....	.....74,827	75,000	74,968	74,988	.....	.....5	.....	.....5	.....	.....74,992	.....	.....(166)	(166)	1,241	03/06/2020.	
8399999.	Total - Bonds - Industrial and Miscellaneous.....		..			.....	.....10,807,581	10,727,045	10,827,291	10,589,371	6,211	(11,943)	0	(5,732)	0	10,745,943	0	61,367	61,367	246,379	XXX	
8399997.	Total - Bonds - Part 4.....		..			.....	.....14,281,049	14,151,994	14,584,079	13,988,082	6,211	(30,400)	0	(24,189)	0	14,211,330	0	69,447	69,447	319,080	XXX	
8399998.	Total - Bonds - Summary Item from Part 5.....		..			.....	.....8,929,931	8,685,000	8,864,436	.....	.....	.....(9,112)	.....	.....(9,112)	.....	.....8,855,325	.....	.....74,606	74,606	79,969	XXX	
8399999.	Total - Bonds.....		..			.....	.....23,210,979	22,836,994	23,448,516	13,988,082	6,211	(39,511)	0	(33,300)	0	23,066,655	0	144,052	144,052	399,048	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
002824 10 0	ABBOTT LABORATORIES ORD.....		..	12/19/2019.	VARIOUS.....	.....	.....7,100,000	.....	.....225,857	513,543	(287,686)	.....	.....	.....(287,686)	.....	.....225,857	.....	.....387,315	387,315	9,088	XXX	
00287Y 10 9	ABBVIE ORD.....		..	12/19/2019.	VARIOUS.....	.....	.....8,100,000	.....	.....278,689	746,739	(468,050)	.....	.....	.....(468,050)	.....	.....278,689	.....	.....396,657	396,657	32,528	XXX	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
009126 20 2	L AIR LIQUIDE ORD ADR.....		C	12/19/2019.	VARIOUS.....	5,203.000	143,670	XXX	95,632	116,689	(21,057)	.....	.....	.....(21,057)	.....	.....95,632	.....	.....48,038	48,038	2,078	XXX
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD.....		..	12/19/2019.	VARIOUS.....	900.000	210,903	XXX	71,304	144,045	(72,741)	.....	.....	.....(72,741)	.....	.....71,304	.....	.....139,599	139,599	4,122	XXX
025816 10 9	AMERICAN EXPRESS ORD.....		..	12/19/2019.	GOLDMAN, SACHS & CO.....	1,300.000	161,079	XXX	89,313	123,916	(34,603)	.....	.....	.....(34,603)	.....	.....89,313	.....	.....71,766	71,766	2,080	XXX
03524A 10 8	ANHEUSER BUSCH ADR REP 1 ORD.....		C	12/19/2019.	VARIOUS.....	600.000	48,193	XXX	39,486	39,486	.....	.....	.....	.....0	.....	.....39,486	.....	.....8,707	8,707	723	XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD.....		..	12/19/2019.	VARIOUS.....	2,550.000	428,348	XXX	126,235	334,356	(208,121)	.....	.....	.....(208,121)	.....	.....126,235	.....	.....302,113	302,113	8,848	XXX
09247X 10 1	BLACKROCK ORD.....		..	12/19/2019.	VARIOUS.....	1,000.000	501,515	XXX	170,156	392,820	(222,664)	.....	.....	.....(222,664)	.....	.....170,156	.....	.....331,360	331,360	13,200	XXX
166764 10 0	CHEVRON ORD.....		..	12/19/2019.	VARIOUS.....	3,150.000	372,321	XXX	309,072	342,689	(33,617)	.....	.....	.....(33,617)	.....	.....309,072	.....	.....63,249	63,249	14,994	XXX
191216 10 0	COCA-COLA ORD.....		..	12/19/2019.	VARIOUS.....	3,900.000	211,553	XXX	148,524	184,665	(36,141)	.....	.....	.....(36,141)	.....	.....148,524	.....	.....63,029	63,029	6,240	XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT.....		..	12/19/2019.	VARIOUS.....	20,100.000	547,955	XXX	477,705	494,259	(16,554)	.....	.....	.....(16,554)	.....	.....477,705	.....	.....70,249	70,249	35,276	XXX
30231G 10 2	EXXON MOBIL ORD.....		..	12/19/2019.	VARIOUS.....	5,600.000	389,108	XXX	461,930	381,864	80,066	.....	.....	.....80,066	.....	.....461,930	.....	.....(72,822)	(72,822)	19,208	XXX
30303M 10 2	FACEBOOK CL A ORD.....		..	12/19/2019.	GOLDMAN, SACHS & CO.....	900.000	183,905	XXX	101,469	117,981	(16,512)	.....	.....	.....(16,512)	.....	.....101,469	.....	.....82,436	82,436	.....	XXX
45662N 10 3	INFINEON TECHNOL ADR REP 1 ORD.....		C	09/17/2019.	BARCLAYS CAPITAL INC./LE.....	3,700.000	73,931	XXX	106,529	73,945	32,584	.....	.....	.....32,584	.....	.....106,529	.....	.....(32,597)	(32,597)	779	XXX
46625H 10 0	JPMORGAN CHASE ORD.....		..	12/19/2019.	VARIOUS.....	7,650.000	1,009,170	XXX	416,494	746,793	(330,299)	.....	.....	.....(330,299)	.....	.....416,494	.....	.....592,677	592,677	24,345	XXX
49456B 10 1	KINDER MORGAN CL P ORD.....		..	12/19/2019.	VARIOUS.....	6,400.000	130,644	XXX	122,008	98,432	23,576	.....	.....	.....23,576	.....	.....122,008	.....	.....8,636	8,636	6,080	XXX
580135 10 1	MCDONALD'S ORD.....		..	12/19/2019.	VARIOUS.....	3,250.000	635,270	XXX	291,316	577,103	(285,787)	.....	.....	.....(285,787)	.....	.....291,316	.....	.....343,954	343,954	15,373	XXX
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD.....		..	12/18/2019.	BARCLAYS CAPITAL INC./LE.....	2,850.000	155,063	XXX	75,877	114,086	(38,208)	.....	.....	.....(38,208)	.....	.....75,877	.....	.....79,186	79,186	3,035	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.....		..	12/19/2019.	VARIOUS.....	11,150.000	917,235	XXX	831,000	744,374	86,626	.....	.....	.....86,626	.....	.....831,000	.....	.....86,235	86,235	50,264	XXX
771195 10 4	ROCHE HOLDINGS 8 ADR REP ORD.....		C	12/19/2019.	VARIOUS.....	11,700.000	455,182	XXX	256,383	363,636	(107,253)	.....	.....	.....(107,253)	.....	.....256,383	.....	.....198,799	198,799	9,981	XXX
857477 10 3	STATE STREET ORD.....		..	07/24/2019.	MERRILL LYNCH PIERCE FENNER SMITH INC.....	1,300.000	77,901	XXX	90,305	81,991	8,314	.....	.....	.....8,314	.....	.....90,305	.....	.....(12,404)	(12,404)	1,833	XXX
882508 10 4	TEXAS INSTRUMENTS ORD.....		..	12/19/2019.	VARIOUS.....	3,100.000	391,363	XXX	124,794	292,950	(168,156)	.....	.....	.....(168,156)	.....	.....124,794	.....	.....266,570	266,570	9,951	XXX
89151E 10 9	TOTAL ADR REP 1 ORD.....		C	12/19/2019.	VARIOUS.....	3,800.000	205,501	XXX	182,060	198,284	(16,224)	.....	.....	.....(16,224)	.....	.....182,060	.....	.....23,441	23,441	8,735	XXX
N07059 21 0	ASML HOLDING ADR REP ORD.....		C	12/19/2019.	VARIOUS.....	1,500.000	437,975	XXX	135,318	233,430	(98,112)	.....	.....	.....(98,112)	.....	.....135,318	.....	.....302,658	302,658	4,479	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						8,976,302	XXX	5,227,453	7,458,074	(2,230,621)	0	0	(2,230,621)	0	5,227,453	0	3,748,849	3,748,849	283,239	XXX
9799997.	Total - Common Stocks - Part 4.....						8,976,302	XXX	5,227,453	7,458,074	(2,230,621)	0	0	(2,230,621)	0	5,227,453	0	3,748,849	3,748,849	283,239	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....						287,222	XXX	253,423	.....	.....	.....	.....	.....0	.....	.....253,423	.....	.....33,799	33,799	659	XXX
9799999.	Total - Common Stocks.....						9,263,524	XXX	5,480,876	7,458,074	(2,230,621)	0	0	(2,230,621)	0	5,480,876	0	3,782,648	3,782,648	283,898	XXX
9899999.	Total - Preferred and Common Stocks.....						9,263,524	XXX	5,480,876	7,458,074	(2,230,621)	0	0	(2,230,621)	0	5,480,876	0	3,782,648	3,782,648	283,898	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						32,474,503	XXX	28,929,392	21,446,156	(2,224,410)	(39,511)	0	(2,263,921)	0	28,547,531	0	3,926,700	3,926,700	682,947	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	6R	6	UNITED STATES TREASURY.....	..	06/24/2019	Morgan Stanley.....	09/24/2019	VARIOUS.....	7,410,000	7,559,358	7,621,345	7,552,425	.....	.....(6,932)	.....	.....(6,932)	.....	.....	.....68,919	68,919	64,302	24,918	
0599999. Total - Bonds - U.S. Government.....									7,410,000	7,559,358	7,621,345	7,552,425	0	(6,932)	0	(6,932)	0	0	68,919	68,919	64,302	24,918	
Bonds - Industrial and Miscellaneous																							
29278G	AL	2	ENEL FINANCE INTERNATIONAL NV....	C	09/05/2019	MLPFS INC FIXED INCOME.....	09/16/2019	CITIGROUP GLOBAL MARKETS INC....	275,000	274,667	273,614	274,669	.....	.....1	.....	.....1	.....	.....	.....(1,055)	(1,055)	162	.....	
492386	AU	1	KERR-MCGEE CORPORATION.....	..	04/24/2019	Morgan Stanley.....	09/19/2019	CORPORATE ACTION.....	175,000	206,932	203,906	204,661	.....	.....(2,271)	.....	.....(2,271)	.....	.....	.....(755)	(755)	8,891	3,885	
571903	BC	6	MARRIOTT INTERNATIONAL INC.....	..	10/01/2019	J.P. MORGAN SECURITIES INC.....	11/18/2019	VARIOUS.....	175,000	174,636	174,689	174,650	.....	.....14	.....	.....14	.....	.....	.....39	39	450	.....	
701094	AM	6	PARKER-HANNIFIN CORP.....	..	06/05/2019	VARIOUS.....	11/06/2019	CITIGROUP GLOBAL MARKETS INC....	75,000	75,025	76,131	75,023	.....	.....(2)	.....	.....(2)	.....	.....	.....1,108	1,108	810	.....	
74977R	DF	8	COOPERATIEVE RABOBANK UA.....	C	07/15/2019	Morgan Stanley.....	12/05/2019	KEYBANC CAPITAL MARKETS INC....	400,000	399,052	403,924	399,120	.....	.....68	.....	.....68	.....	.....	.....4,804	4,804	3,996	.....	
776743	AH	9	ROPER TECHNOLOGIES INC.....	..	08/19/2019	JP MORGAN SECURITIES LLC.....	11/12/2019	WELLS FARGO SECURITIES LLC.....	125,000	124,769	124,690	124,779	.....	.....10	.....	.....10	.....	.....	.....(89)	(89)	636	.....	
94106L	BF	5	WASTE MANAGEMENT INC.....	..	05/14/2019	CREDIT SUISSE SECURITIES (USA)....	11/14/2019	CITIGROUP GLOBAL MARKETS INC....	50,000	49,997	51,632	49,998	.....	.....1	.....	.....1	.....	.....	.....1,634	1,634	721	.....	
3899999. Total - Bonds - Industrial and Miscellaneous.....									1,275,000	1,305,079	1,308,586	1,302,899	0	(2,179)	0	(2,179)	0	0	5,687	5,687	15,667	3,885	
8399998. Total - Bonds.....									8,685,000	8,864,436	8,929,931	8,855,325	0	(9,111)	0	(9,111)	0	0	74,606	74,606	79,969	28,803	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
01609W	10	2	ALIBABA GROUP HOLDING ADR REP 8	C	07/24/2019	MERRILL LYNCH PIERCE FENNER SMITH INC	12/19/2019	GOLDMAN, SACHS & CO.....	700,000	124,478	147,224	124,478	.....	.....	.....	.....0	.....	.....	.....22,746	22,746	.....	.....	
654445	30	3	NINTENDO 8 ADR REP ORD.....	C	07/24/2019	U.S. Bank.....	12/19/2019	GOLDMAN, SACHS & CO.....	2,800,000	128,944	139,997	128,944	.....	.....	.....	.....0	.....	.....	.....11,053	11,053	659	.....	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....										253,423	287,222	253,423	253,423	0	0	0	0	0	33,799	33,799	659	0	
9799998. Total - Common Stocks.....										253,423	287,222	253,423	253,423	0	0	0	0	0	33,799	33,799	659	0	
9899999. Total - Preferred and Common Stocks.....										253,423	287,222	253,423	253,423	0	0	0	0	0	33,799	33,799	659	0	
9999999. Total - Bonds, Preferred and Common Stocks.....										9,117,859	9,217,152	9,108,748	9,108,748	0	(9,111)	0	(9,111)	0	0	108,405	108,405	80,628	28,803

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

COLONY 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						
Wells Fargo Bank, NA..... San Francisco, CA.....	.....	.....	.....	.....	.....633,217	XXX
0199998. Deposits in.....0 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX	.....	.....	.....11,029	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	644,246	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	644,246	XXX
0599999. Total Cash.....	XXX	XXX	0	0	644,246	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(6,307,668)	4. April.....	276,693	7. July.....	73,959	10. October.....	1,100,539
2. February.....	(6,354,363)	5. May.....	(727,145)	8. August.....	(278,629)	11. November.....	161,929
3. March.....	359,542	6. June.....	102,759	9. September.....	302,014	12. December.....	644,247

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
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY		12/27/2019.....		03/26/2020.....	797,101		68
0199999.	U.S. Government Bonds - Issuer Obligations.....					797,101	0	68
0599999.	Total - U.S. Government Bonds.....					797,101	0	68
Total Bonds								
7699999.	Subtotals - Issuer Obligations.....					797,101	0	68
8399999.	Subtotals - Bonds.....					797,101	0	68
All Other Money Market Mutual Funds								
31846V 62 5	FIRST AMER:INS PRM OBL Z.....		12/31/2019.....	1.700		612,139		1,182
38141W 23 2	GOLDMAN:FS MM INST.....		12/30/2019.....	1.740		13,307,308		3,428
990220 47 7	RBS CITIZENS NA CASH SWEEP	SD	11/15/2019.....			4		4
8699999.	Total - All Other Money Market Mutual Funds.....					13,919,451	0	4,614
8899999.	Total - Cash Equivalents					14,716,552	0	4,682

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...	Protection of AR policyholders.....			123,588	123,506
5. California.....CA.....						
6. Colorado.....CO.....						
7. Connecticut.....CT.....						
8. Delaware.....DE.....						
9. District of Columbia.....DC.....						
10. Florida.....FL.....	B...	Statutory deposit.....			224,978	224,824
11. Georgia.....GA.....	B...	Protection of GA policyholders.....			53,995	53,958
12. Hawaii.....HI.....						
13. Idaho.....ID.....						
14. Illinois.....IL.....						
15. Indiana.....IN.....						
16. Iowa.....IA.....						
17. Kansas.....KS.....						
18. Kentucky.....KY.....						
19. Louisiana.....LA.....						
20. Maine.....ME.....						
21. Maryland.....MD.....						
22. Massachusetts.....MA.....	B...	Protection of MA policyholders.....			109,043	110,636
23. Michigan.....MI.....						
24. Minnesota.....MN.....						
25. Mississippi.....MS.....						
26. Missouri.....MO.....						
27. Montana.....MT.....						
28. Nebraska.....NE.....						
29. Nevada.....NV.....	O...	Protection of NV policyholders/workers compensation.....			553,436	567,516
30. New Hampshire.....NH.....	B...	Protection of NH policyholders.....			500,426	509,536
31. New Jersey.....NJ.....						
32. New Mexico.....NM.....	B...	Protection of all policyholders/protection of NM policyholders.....	335,746	334,585	325,718	324,224
33. New York.....NY.....						
34. North Carolina.....NC.....	B...	Protection of NC policyholders.....			324,968	324,746
35. North Dakota.....ND.....						
36. Ohio.....OH.....	O...	Protection of all policyholders.....	3,927,054	3,948,856		
37. Oklahoma.....OK.....						
38. Oregon.....OR.....	B...	Protection of OR policyholders.....			125,987	125,902
39. Pennsylvania.....PA.....						
40. Rhode Island.....RI.....						
41. South Carolina.....SC.....	B...	Protection of SC policyholders.....			181,545	178,540
42. South Dakota.....SD.....						
43. Tennessee.....TN.....						
44. Texas.....TX.....						
45. Utah.....UT.....						
46. Vermont.....VT.....						
47. Virginia.....VA.....						
48. Washington.....WA.....						
49. West Virginia.....WV.....						
50. Wisconsin.....WI.....						
51. Wyoming.....WY.....						
52. American Samoa.....AS.....						
53. Guam.....GU.....						
54. Puerto Rico.....PR.....						
55. 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	4,262,800	4,283,441	2,523,683	2,543,387
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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