



ANNUAL STATEMENT
For the Year Ending DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE
Paramount Care Inc.

NAIC Group Code	1212 (Current Period)	1212 (Prior Period)	NAIC Company Code	95189	Employer's ID Number	341549926
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	OH		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]	
Incorporated/Organized	04/22/1987		Commenced Business	01/01/1988		
Statutory Home Office	1901 Indian Wood Circle (Street and Number)		Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)			
Main Administrative Office			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Mail Address	1901 Indian Wood Circle (Street and Number or P.O. Box)		Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Internet Website Address	www.paramounthealthcare.com					
Statutory Statement Contact	Rich Potter, Mr. (Name)		(419)887-2006 (Area Code)(Telephone Number)(Extension)			
	rich.potter@promedica.org (E-Mail Address)		(419)887-2020 (Fax Number)			

OFFICERS

Name	Title
James Frederick White Mr.	Chairman
Lori Ann Johnston Mrs.	President
Steven Michael Cavanaugh Mr.	Treasurer #
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

Jeffrey William Martin Mr., Chief Financial Officer
Jered Joseph Wilson Mr., Chief Operating Officer
Terry Lynn Bawel Ms., President Health Resources Services, Inc.
Alan Michael Sattler Mr., Vice President Business Development

Dee Ann Bialecki-Haase M.D., Chief Medical Officer
David Roger Brackett Mr., Chief Information Officer
Tod L Phillips Mr., Vice President Paramount Preferred Options

DIRECTORS OR TRUSTEES

Mark Duane Wagoner Mr.
Vincent Mature Davis Mr.
Richard Arthur Wasserman Mr.
Traci Nicole Watkins M.D.
Lynn Azar Isaac Mr.
Joseph Alphonse Assenmacher M.D. #
Tammy Lou Claus Ms. #
Patrice Akilah McClellan PhD #

Lori Ann Johnston Mrs.
Lynn Eric Olman Mr.
Andrea Marie Gibbons Ms.
John Paul Imm M.D.
Douglas J Welch Mr.
Elaine Marie Canning Ms. #
Stephanie Michelle Cole M.D. #
Zak Jon Vassar Mr. #

State of Ohio
County of Lucas ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of the 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)
Lori Ann Johnston	Jeffrey William Martin	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Chief Financial Officer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this	a. Is this an original filing?	Yes[X] No[]
day of , 2020	b. If no:	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D Part 1):						
1.01	U.S. governments	1,623,063	5.131	1,623,063		1,623,063	5.186
1.02	All other governments						
1.03	U.S. states, territories and possessions, etc. guaranteed						
1.04	U.S. political subdivisions of states, territories and possessions, guaranteed						
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	321,624	1.017	321,624		321,624	1.028
1.06	Industrial and miscellaneous	2,143,686	6.777	2,143,686		2,143,686	6.849
1.07	Hybrid securities						
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds						
1.10	Bank loans						
1.11	Total long-term bonds	4,088,374	12.925	4,088,374		4,088,374	13.063
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)						
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks						
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02	Industrial and miscellaneous Other (Unaffiliated)						
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other						
3.05	Mutual Funds						
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Total common stocks						
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages						
4.04	Mezzanine real estate loans						
4.05	Total mortgages loans						
5.	Real estate (Schedule A):						
5.01	Properties occupied by company						
5.02	Properties held for production of income						
5.03	Properties held for sale						
5.04	Total real estate						
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	27,186,757	85.951	27,186,757		27,186,757	86.863
6.02	Cash equivalents (Schedule E, Part 2)	22,270	0.070	22,270		22,270	0.071
6.03	Short-term investments (Schedule DA)						
6.04	Total Cash, cash equivalents and short-term investments	27,209,027	86.022	27,209,027		27,209,027	86.934
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)	332,023	1.050				
10.	Receivables for securities	936	0.003	936		936	0.003
11.	Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	31,630,359	100.000	31,298,337		31,298,337	100.000

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)		
3.	Current year change in encumbrances:		
3.1	TOTALS, Part 1, Column 13		
3.2	TOTALS, Part 3, Column 11		
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	NONE	
6.1	TOTALS, Part 1, Column 15		
6.2	TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	TOTALS, Part 1, Column 12		
7.2	TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	TOTALS, Part 1, Column 11		
8.2	TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

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)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 12		
3.2	TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 9		
5.2	TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15	NONE	
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded interest		
9.1	TOTALS, Part 1, Column 13		
9.2	TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 11		
10.2	TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		293,297
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)	75,332	75,332
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16		
3.2	TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13		
5.2	TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		36,606
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		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15		
10.2	TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		332,023
12.	Deduct total nonadmitted amounts		332,023
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		42,157,273
2.	Cost of bonds and stocks acquired, Part 3, Column 7		23,720,449
3.	Accrual of Discount		46,720
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13		
4.4	Part 4, Column 11		
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		520,441
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		62,259,487
7.	Deduct amortization of premium		109,276
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		
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		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 5Q(2)		12,254
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		4,088,374
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		4,088,374

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	1. United States	1,623,063	1,628,864	1,621,678	1,615,487
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. TOTALS	1,623,063	1,628,864	1,621,678	1,615,487
U.S. States, Territories and Possessions (Direct and	5. TOTALS				
guaranteed)					
U.S. Political Subdivisions of States, Territories and	6. TOTALS				
Possessions (Direct and guaranteed)					
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	321,624	324,959	321,563	320,393
Industrial and Miscellaneous,	8. United States	2,028,715	2,056,373	2,037,188	2,019,983
SVO Identified Funds, Unaffiliated Bank Loans and	9. Canada	19,979	20,019	19,978	20,000
Hybrid Securities (unaffiliated)	10. Other Countries	94,992	96,370	94,977	95,000
	11. TOTALS	2,143,686	2,172,762	2,152,143	2,134,983
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	4,088,374	4,126,585	4,095,384	4,070,863
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. TOTALS				
Parent, Subsidiaries and Affiliates	18. TOTALS				
	19. TOTAL Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. TOTALS				
Parent, Subsidiaries and Affiliates	24. TOTALS				
	25. TOTAL Common Stocks				
	26. TOTAL Stocks				
	27. TOTAL Bonds and Stocks	4,088,374	4,126,585	4,095,384	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1.	U.S. Governments												
1.1	NAIC 1	401,830	1,203,325	12,994	4,914		X X X	1,623,064	39.70	14,711,682	34.74	1,623,064	
1.2	NAIC 2						X X X						
1.3	NAIC 3						X X X						
1.4	NAIC 4						X X X						
1.5	NAIC 5						X X X						
1.6	NAIC 6						X X X						
1.7	TOTALS	401,830	1,203,325	12,994	4,914		X X X	1,623,064	39.70	14,711,682	34.74	1,623,064	
2.	All Other Governments												
2.1	NAIC 1						X X X						
2.2	NAIC 2						X X X						
2.3	NAIC 3						X X X						
2.4	NAIC 4						X X X						
2.5	NAIC 5						X X X						
2.6	NAIC 6						X X X						
2.7	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1						X X X			245,000	0.58		
3.2	NAIC 2						X X X						
3.3	NAIC 3						X X X						
3.4	NAIC 4						X X X						
3.5	NAIC 5						X X X						
3.6	NAIC 6						X X X						
3.7	TOTALS						X X X			245,000	0.58		
4.	U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1	NAIC 1						X X X						
4.2	NAIC 2						X X X						
4.3	NAIC 3						X X X						
4.4	NAIC 4						X X X						
4.5	NAIC 5						X X X						
4.6	NAIC 6						X X X						
4.7	TOTALS						X X X						
5.	U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1	NAIC 1	39,231	66,444	58,466	99,291	33,103	X X X	296,534	7.25	2,782,297	6.57	296,534	
5.2	NAIC 2	15,071	10,020				X X X	25,090	0.61	143,531	0.34	25,090	
5.3	NAIC 3						X X X						
5.4	NAIC 4						X X X						
5.5	NAIC 5						X X X						
5.6	NAIC 6						X X X						
5.7	TOTALS	54,301	76,464	58,466	99,291	33,103	X X X	321,624	7.87	2,925,829	6.91	321,624	

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	219,312	846,595	5,569		235,581	X X X	1,307,058	31.97	16,253,167	38.38	1,307,058	
6.2 NAIC 2	56,015	780,614				X X X	836,629	20.46	8,211,625	19.39	836,629	
6.3 NAIC 3						X X X						
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	275,327	1,627,209	5,569		235,581	X X X	2,143,686	52.43	24,464,792	57.77	2,143,686	
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						X X X						
10.2 NAIC 2						X X X						
10.3 NAIC 3						X X X						
10.4 NAIC 4						X X X						
10.5 NAIC 5						X X X						
10.6 NAIC 6						X X X						
10.7 TOTALS						X X X						

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

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

	1 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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 660,373	2,116,364	77,030	104,205	268,684		3,226,656	78.92	X X X	X X X	3,226,655	
11.2 NAIC 2	(d) 71,085	790,633					861,719	21.08	X X X	X X X	861,719	
11.3 NAIC 3	(d)								X X X	X X X		
11.4 NAIC 4	(d)								X X X	X X X		
11.5 NAIC 5	(d)						(c)		X X X	X X X		
11.6 NAIC 6	(d)						(c)		X X X	X X X		
11.7 TOTALS	731,458	2,906,997	77,030	104,205	268,684		(b) 4,088,374	100.00	X X X	X X X	4,088,374	
11.8 Line 11.7 as a % of Column 7	17.89	71.10	1.88	2.55	6.57		100.00	X X X	X X X	X X X	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	2,933,257	26,433,840	537,400	972,017	3,115,630		X X X	X X X	33,992,146	80.27	33,992,146	
12.2 NAIC 2	2,504,190	5,712,696	138,270				X X X	X X X	8,355,157	19.73	8,355,157	
12.3 NAIC 3							X X X	X X X				
12.4 NAIC 4							X X X	X X X				
12.5 NAIC 5							X X X	X X X	(c)			
12.6 NAIC 6							X X X	X X X	(c)			
12.7 TOTALS	5,437,448	32,146,537	675,670	972,017	3,115,630		X X X	X X X	(b) 42,347,302	100.00	42,347,302	
12.8 Line 12.7 as a % of Col. 9	12.84	75.91	1.60	2.30	7.36		X X X	X X X	100.00	X X X	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	660,373	2,116,364	77,030	104,205	268,684		3,226,656	78.92	33,992,146	80.27	3,226,656	X X X
13.2 NAIC 2	71,085	790,633					861,719	21.08	8,355,157	19.73	861,719	X X X
13.3 NAIC 3												X X X
13.4 NAIC 4												X X X
13.5 NAIC 5												X X X
13.6 NAIC 6												X X X
13.7 TOTALS	731,458	2,906,997	77,030	104,205	268,684		4,088,374	100.00	42,347,302	100.00	4,088,374	X X X
13.8 Line 13.7 as a % of Col. 7	17.89	71.10	1.88	2.55	6.57		100.00	X X X	X X X	X X X	100.00	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	17.89	71.10	1.88	2.55	6.57		100.00	X X X	X X X	X X X	100.00	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1											X X X	
14.2 NAIC 2											X X X	
14.3 NAIC 3											X X X	
14.4 NAIC 4											X X X	
14.5 NAIC 5											X X X	
14.6 NAIC 6											X X X	
14.7 TOTALS											X X X	
14.8 Line 14.7 as a % of Col. 7								X X X	X X X	X X X	X X X	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								X X X	X X X	X X X	X X X	

(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....0 current year of bonds with Z designations, \$.....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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5* or 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
	1.01 Issuer Obligations	399,760	1,194,343				X X X	1,594,104	38.99	14,490,347	34.22	1,594,104	
	1.02 Residential Mortgage-Backed Securities						X X X						
	1.03 Commercial Mortgage-Backed Securities						X X X						
	1.04 Other Loan-Backed and Structured Securities	2,070	8,981	12,994	4,914		X X X	28,959	0.71	221,335	0.52	28,959	
	1.05 TOTALS	401,830	1,203,324	12,994	4,914		X X X	1,623,063	39.70	14,711,682	34.74	1,623,063	
2.	All Other Governments												
	2.01 Issuer Obligations						X X X						
	2.02 Residential Mortgage-Backed Securities						X X X						
	2.03 Commercial Mortgage-Backed Securities						X X X						
	2.04 Other Loan-Backed and Structured Securities						X X X						
	2.05 TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
	3.01 Issuer Obligations						X X X			245,000	0.58		
	3.02 Residential Mortgage-Backed Securities						X X X						
	3.03 Commercial Mortgage-Backed Securities						X X X						
	3.04 Other Loan-Backed and Structured Securities						X X X						
	3.05 TOTALS						X X X			245,000	0.58		
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
	4.01 Issuer Obligations						X X X						
	4.02 Residential Mortgage-Backed Securities						X X X						
	4.03 Commercial Mortgage-Backed Securities						X X X						
	4.04 Other Loan-Backed and Structured Securities						X X X						
	4.05 TOTALS						X X X						
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
	5.01 Issuer Obligations	33,501	10,113				X X X	43,614	1.07	617,474	1.46	43,614	
	5.02 Residential Mortgage-Backed Securities	20,801	66,350	58,466	99,291	33,103	X X X	278,010	6.80	1,998,543	4.72	278,010	
	5.03 Commercial Mortgage-Backed Securities						X X X			309,812	0.73		
	5.04 Other Loan-Backed and Structured Securities						X X X						
	5.05 TOTALS	54,301	76,464	58,466	99,291	33,103	X X X	321,624	7.87	2,925,829	6.91	321,624	
6.	Industrial and Miscellaneous												
	6.01 Issuer Obligations	167,060	1,298,318				X X X	1,465,378	35.84	16,008,310	37.80	1,465,378	
	6.02 Residential Mortgage-Backed Securities						X X X						
	6.03 Commercial Mortgage-Backed Securities					235,581	X X X	235,581	5.76	2,371,287	5.60	235,581	
	6.04 Other Loan-Backed and Structured Securities	108,267	328,891	5,569			X X X	442,727	10.83	6,085,195	14.37	442,727	
	6.05 TOTALS	275,327	1,627,209	5,569		235,581	X X X	2,143,686	52.43	24,464,792	57.77	2,143,686	
7.	Hybrid Securities												
	7.01 Issuer Obligations						X X X						
	7.02 Residential Mortgage-Backed Securities						X X X						
	7.03 Commercial Mortgage-Backed Securities						X X X						
	7.04 Other Loan-Backed and Structured Securities						X X X						
	7.05 TOTALS						X X X						
8.	Parent, Subsidiaries and Affiliates												
	8.01 Issuer Obligations						X X X						
	8.02 Residential Mortgage-Backed Securities						X X X						
	8.03 Commercial Mortgage-Backed Securities						X X X						
	8.04 Other Loan-Backed and Structured Securities						X X X						
	8.05 Affiliated Bank Loans - Issued						X X X						
	8.06 Affiliated Bank Loans - Acquired						X X X						
	8.07 TOTALS						X X X						

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

	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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.02 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.03 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 TOTALS						X X X						
11. Total Bonds Current Year												
11.01 Issuer Obligations	600,321	2,502,775				X X X	3,103,096	75.90	X X X	X X X	3,103,096	
11.02 Residential Mortgage-Backed Securities	20,801	66,350	58,466	99,291	33,103	X X X	278,010	6.80	X X X	X X X	278,010	
11.03 Commercial Mortgage-Backed Securities					235,581	X X X	235,581	5.76	X X X	X X X	235,581	
11.04 Other Loan-Backed and Structured Securities	110,337	337,872	18,564	4,914		X X X	471,686	11.54	X X X	X X X	471,686	
11.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
11.06 Affiliated Bank Loans						X X X			X X X	X X X		
11.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
11.08 TOTALS	731,458	2,906,997	77,030	104,205	268,684		4,088,374	100.00	X X X	X X X	4,088,374	
11.09 Line 11.08 as a % of Col. 7	17.89	71.10	1.88	2.55	6.57		100.00	X X X	X X X	X X X	100.00	
12. Total Bonds Prior Year												
12.01 Issuer Obligations	4,082,804	27,033,326			245,000	X X X	X X X	X X X	31,361,130	74.06	31,361,130	
12.02 Residential Mortgage-Backed Securities	76,290	300,658	374,036	748,217	499,343	X X X	X X X	X X X	1,998,543	4.72	1,998,543	
12.03 Commercial Mortgage-Backed Securities	13,830	57,148	75,800	163,034	2,371,287	X X X	X X X	X X X	2,681,099	6.33	2,681,099	
12.04 Other Loan-Backed and Structured Securities	1,264,524	4,755,405	225,835	60,766		X X X	X X X	X X X	6,306,530	14.89	6,306,530	
12.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
12.06 Affiliated Bank Loans						X X X	X X X	X X X				
12.07 Unaffiliated Bank Loans						X X X	X X X	X X X				
12.08 TOTALS	5,437,447	32,146,536	675,671	972,017	3,115,630		X X X	X X X	42,347,302	100.00	42,347,302	
12.09 Line 12.08 as a % of Col. 9	12.84	75.91	1.60	2.30	7.36		X X X	X X X	100.00	X X X	100.00	
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	600,321	2,502,775				X X X	3,103,096	75.90	31,361,130	74.06	3,103,096	X X X
13.02 Residential Mortgage-Backed Securities	20,801	66,350	58,466	99,291	33,103	X X X	278,010	6.80	1,998,543	4.72	278,010	X X X
13.03 Commercial Mortgage-Backed Securities					235,581	X X X	235,581	5.76	2,681,099	6.33	235,581	X X X
13.04 Other Loan-Backed and Structured Securities	110,337	337,872	18,564	4,914		X X X	471,686	11.54	6,306,530	14.89	471,686	X X X
13.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
13.06 Affiliated Bank Loans						X X X						X X X
13.07 Unaffiliated Bank Loans						X X X						X X X
13.08 TOTALS	731,458	2,906,997	77,030	104,205	268,684		4,088,374	100.00	42,347,302	100.00	4,088,374	X X X
13.09 Line 13.08 as a % of Col. 7	17.89	71.10	1.88	2.55	6.57		100.00	X X X	X X X	X X X	100.00	X X X
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	17.89	71.10	1.88	2.55	6.57		100.00	X X X	X X X	X X X	100.00	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						X X X					X X X	
14.02 Residential Mortgage-Backed Securities						X X X					X X X	
14.03 Commercial Mortgage-Backed Securities						X X X					X X X	
14.04 Other Loan-Backed and Structured Securities						X X X					X X X	
14.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X						X X X	
14.06 Affiliated Bank Loans						X X X					X X X	
14.07 Unaffiliated Bank Loans						X X X					X X X	
14.08 TOTALS											X X X	
14.09 Line 14.08 as a % of Col. 7								X X X	X X X	X X X	X X X	
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11								X X X	X X X	X X X	X X X	

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	190,029	190,029			
2.	Cost of short-term investments acquired	293,655	293,655			
3.	Accrual of discount	211	211			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	35	35			
6.	Deduct consideration received on disposals	483,901	483,901			
7.	Deduct amortization of premium	29	29			
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	0	0			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0			

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions NONE

SI14 Schedule 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	750,972	750,972		
2.	Cost of cash equivalents acquired	816,835	816,835		
3.	Accrual of discount	4,793	4,793		
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals	(2,066)	(2,066)		
6.	Deduct consideration received on disposals	1,548,264	1,548,264		
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	22,270	22,270		
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	22,270	22,270		

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance		Irving	TX					332,023	332,023	332,023								4.000
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									332,023	332,023	332,023								XXX
4899999 Total - Unaffiliated									332,023	332,023	332,023								XXX
5099999 Totals									332,023	332,023	332,023								XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
		City	State							
Joint Venture - Common Stocks - Unaffiliated										
	Health Plan Alliance	Irving	TX		01/01/1997			75,332		4.000
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated								75,332		X X X
4899999 Total - Unaffiliated								75,332		X X X
5099999 Totals								75,332		X X X

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance	Irving	TX	Return of Capital	01/01/1997	03/31/2019	36,606							36,606	36,606				
1999999	Subtotal - Joint Venture - Common Stocks - Unaffiliated						36,606							36,606	36,606				
4899999	Total - Unaffiliated						36,606							36,606	36,606				
5099999	Totals						36,606							36,606	36,606				

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828XR6	U S TREASURY NOTE 1.75% 5/31/22				1	132,833		100.3910	132,516	132,000		(139)			1.750	1.612	MN	203	1,155	11/15/2019	05/31/2022
912828XW5	U S TREASURY NOTE 1.75% 6/30/22				1	440,449		100.4140	438,809	437,000		(512)			1.750	1.578	JD	42	3,824	11/21/2019	06/30/2022
9128283S7	U S TREASURY NOTE 2% 1/31/20	SD			1	396,750		100.0270	400,108	400,000		2,821			2.000	2.721	JJ	3,348	8,000	12/05/2018	01/31/2020
912828M80	U S TREASURY NOTE 2% 11/30/22				1	93,064		101.1290	93,039	92,000					2.000	1.593	MN	156		12/30/2019	11/30/2022
9128285V8	U S TREASURY NOTE 2.5% 1/15/22				1	261,662		101.8090	264,703	260,000		(399)			2.500	2.232	JJ	3,003	3,250	05/01/2019	01/15/2022
9128284P2	U S TREASURY NOTE 2.625% 5/15/21				1	175,617		101.3750	177,406	175,000		(196)			2.625	2.708	MN	593	4,594	04/24/2019	05/15/2021
9128285L0	U S TREASURY NOTE 2.875% 11/15/21				1	92,287		102.3590	93,147	91,000		(335)			2.875	2.301	MN	338	2,616	04/24/2019	11/15/2021
0199999 Subtotal - U.S. Governments - Issuer Obligations						1,592,661	X X X	1,599,728	1,587,000	1,594,104		1,240			X X X	X X X	X X X	7,682	23,439	X X X	X X X
U.S. Governments - Other Loan-Backed and Structured Securities																					
83162CUA9	SBA GTD PARTN 2011-20E 3.79% 5/1/31			4	1	17,226		103.5500	17,470	16,871		(92)			3.790	3.457	MN	108	656	06/25/2018	05/01/2031
83162CUH4	SBA GTD PARTN 2011-20J 1.276% 10/1/31			4	1	11,791		100.4270	11,665	11,616		(7)			2.760	2.506	AO	81	182	07/24/2019	10/01/2031
0499999 Subtotal - U.S. Governments - Other Loan-Backed and Structured Securities						29,017	X X X	29,136	28,487	28,959		(100)			X X X	X X X	X X X	189	838	X X X	X X X
0599999 Subtotal - U.S. Governments						1,621,678	X X X	1,628,864	1,615,487	1,623,063		1,140			X X X	X X X	X X X	7,872	24,277	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
645913AY0	NEW JERSEY ST ECON DEV AUTH 0% 2/15/20	@			1FE	18,158		99.7990	18,962	19,000		221				2.291	MAT			10/03/2018	02/15/2020
64577BLA0	NJ ST ECON DEV AUTH RE 4.447% 06/15/2020				2FE	15,280		101.0790	15,162	15,000		(151)			4.447	3.398	JD	32	667	08/07/2018	06/15/2020
6461366P1	NJ ST TRANSPRTN TRUST 2.551% 6/15/23				2FE	10,020		100.3000	10,030	10,000		0			2.551	2.491	JD	11		12/17/2019	06/15/2023
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						43,458	X X X	44,154	44,000	43,614		70			X X X	X X X	X X X	42	667	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25			4	1	18,794		100.6210	18,799	18,683		(11)			3.000	2.716	MON	11	93	10/09/2019	05/25/2025
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46			4	1	14,895		101.4020	14,954	14,748		(69)			2.000	1.906	MON	25	590	02/01/2018	03/01/2046
3136AGAY8	FNMA GTD REMIC P/T 13-96 YA 3.5% 9/25/38			4	1	26,036		102.5740	26,066	25,412		(73)			3.500	2.951	MON	17	371	07/17/2019	09/25/2038
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42			4	1	7,363		100.9360	7,402	7,334		(3)			2.500	2.430	MON	4	76	06/26/2019	06/25/2042
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44			4	1	28,802		102.1730	28,943	27,887		(243)			2.000	1.706	MON	46	813	01/17/2017	04/01/2044
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43			4	1	18,662		100.8880	19,142	18,974		60			2.000	2.155	MON	32	453	07/31/2018	08/01/2043
3140EUJ27	FNMA POOL #0BC0776 VAR 3/1/46			4	1	23,137		101.9230	23,320	22,880		(82)			2.000	1.902	MON	38	600	01/26/2018	03/01/2046
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47			4	1	13,382		101.6070	13,561	13,347		(14)			2.000	1.977	MON	22	350	01/30/2018	07/01/2047
3140J7RJ6	FNMA POOL #0BM3188 2.755% 4/1/47			4	1	19,680		102.0020	19,832	19,443		(72)			2.755	2.645	MON	45	536	01/26/2018	04/01/2047
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47			4	1	11,021		101.8140	11,188	10,989		(12)			2.000	1.974	MON	18	301	02/14/2018	12/01/2047
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47			4	1	23,789		101.4630	24,500	24,147		78			2.675	2.805	MON	54	645	10/09/2018	11/01/2047
30297PAF0	FRESB 2018-SB55 MORTG ASH VAR 7/25/38			4	1	31,433		102.4520	32,415	31,639		12			2.000	2.072	MON	12	1,044	11/14/2018	07/25/2038
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39			4	1	21,048		102.0290	21,369	20,944		(2)			2.000	1.945	MON	8	412	04/11/2019	02/25/2039
30298LAB7	FRESB 2019-SB65 CMBS ASH VAR 5/25/39			4	1	20,062		98.9770	19,763	19,968		(1)			2.000	1.948	MON	8	142	08/15/2019	05/25/2039
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						278,104	X X X	280,805	276,393	278,010		(433)			X X X	X X X	X X X	340	6,426	X X X	X X X
3199999 Subtotal - U.S. Special Revenue, Special Assessment						321,563	X X X	324,959	320,393	321,624		(363)			X X X	X X X	X X X	382	7,093	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287YAU3	ABBVIE INC 2.3% 5/14/21			1	2FE	29,190		100.3680	30,110	29,600		403			2.300	3.877	MN	92	690	12/20/2018	05/14/2021
00912XAX2	AIR LEASE CORP 2.75% 1/15/23			1	2FE	10,009		101.3260	10,133	10,008		(1)			2.750	2.716	JJ	77	138	06/28/2019	01/15/2023
00912XBE3	AIR LEASE CORP 3.5% 1/15/22			1	2FE	35,744		102.7700	36,997	35,840		74			3.500	3.729	JJ	585	1,043	09/10/2018	01/15/2022
025537AL5	AMERICAN ELECTRIC POWER 3.65% 12/1/21			1	2FE	35,978		103.1740	37,143	36,000		6			3.650	3.669	JD	113	1,318	11/28/2018	12/01/2021
025816BY4	AMERICAN EXPRESS CO 3.7% 11/5/21			1	1FE	38,991		103.0560	40,192	39,900		3			3.700	3.710	MN	228	1,439	11/01/2018	11/05/2021
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23			1	1FE	19,993		100.3830	20,077	20,000		1			2.050	2.061	JJ	196		09/05/2019	01/10/2023
02665WCY5	AMERICAN HONDA FINANCE 2.2% 6/27/22			1	1FE	9,991		100.7780	10,078	9,992		2			2.200	2.232	JD	3	110	06/24/2019	06/27/2022
026874DG9	AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21			1	2FE	31,991		101.4550	31,451	31,000		(372)			3.300	2.064	MS	344	1,023	10/12/2017	03/01/2021
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21			1	1FE	18,643		100.2060	19,039	19,000		197			2.000	3.502	JJ	652	450	12/17/2018	07/21/2021
10112RAS3	BOSTON PROPERTIES LP 4.125% 5/15/21			1	1FE	18,266		102.3470	18,422	18,000		(691)			4.125	(1.260)	MN	97	743	10/16/2018	05/15/2021
11134LAD1	BROADCOM CORP/CAYMA 3% 1/15/22			1	2FE	34,107		101.4790	34,503	34,090		(17)			3.000	2.821	JJ	470	510	06/27/2019	01/15/2022
14913Q3A5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22			1	1FE	29,958		100.2020	30,061	30,000		4			1.900	1.948	MS	184		09/03/2019	09/06/2022
172967LG4	CITIGROUP INC 2.75% 4/25/22			1	1FE	42,186		101.6020	42,673	42,000		(44)			2.750	2.558	AO	215	578	06/07/2019	04/25/2022
12572QAE5	CME GROUP INC 3% 9/15/22			1	1FE	10,237		102.9480	10,295	10,206		(30)			3.000	2.210	MS	89	150	07/31/2019	09/15/2022
126650DC1	CVS HEALTH CORP 3.35% 3/9/21			1	2FE	33,963		101.6630	34,565	34,000		17			3.350	3.403	MS	358	1,139	01/03/2019	03/09/2021
25470DAF6	DISCOVERY COMMUNICATIONS 3.3% 5/15/22			1	2FE	28,598		102.5870	28,724	28,476		(121)			3.300	2.556	MN	121	462	06/25/2019	05/15/2022
278062AC8	EATON CORP 2.75% 11/2/22			1	2FE	25,883		102.0400	26,530	26,000		21			2.750	2.886	MN	119	358	05/09/2019	11/02/2022
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22			1	2FE	20,															

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	Description		F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37045XCU8	GM FINANCIAL CO 3.55% 7/8/22				2FE	12,992		102.9430	13,383	13,000	12,994		2		3,550	3.571		223	115	04/03/2019	07/08/2022
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20				1FE	40,221		100.6780	37,251	37,000	37,225		(1,081)		5,375	2.386	MS	591	1,989	02/27/2017	03/15/2020
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22				1FE	37,820		107.3520	38,647	36,000	37,238		(564)		5,750	3.997	JJ	909	2,070	12/17/2018	01/24/2022
42824CBE8	HEWLETT PACKARD ENTERPRISE 2.25% 4/1/23			1	2FE	20,996		99.9000	20,979	21,000	20,996		0		2,250	2.256	AO	125		09/04/2019	04/01/2023
45687AAM4	INGERSOLL-RAND GLOBAL 2.9% 2/21/21				2FE	23,986		100.9190	24,221	24,000	23,991		5		2,900	2.934	FA	253	348	05/07/2019	02/21/2021
460690BM1	INTERPUBLIC GROUP OF COS 3.5% 10/1/20				2FE	17,965		101.0710	18,193	18,000	17,982		14		3,500	3.581	AO	159	648	09/18/2018	10/01/2020
46647PAS5	JPMORGAN CHASE & CO VAR 6/18/22			1	1FE	43,000		102.1660	43,931	43,000	43,000				2,000	2.000	JD	33	1,511	06/11/2018	06/18/2022
501044DH1	KROGER CO/THE 2.8% 8/1/22			1	2FE	19,677		101.9490	20,390	20,000	19,753		76		2,800	3.302	FA	235	280	02/22/2019	08/01/2022
501044CQ2	KROGER CO/THE 3.4% 4/15/22			1	2FE	13,420		102.8410	13,369	13,000	13,374		(47)		3,400	1.760	AO	95	221	10/03/2019	04/15/2022
548661CW5	LOWE'S COS INC 3.12% 4/15/22			1	2FE	32,484		102.4400	33,805	33,000	32,633		148		3,120	3.632	AO	220	1,030	01/04/2019	04/15/2022
571748BE1	MARSH & MCLENNAN COS INC 3.5% 12/29/20				1FE	39,970		101.4680	40,587	40,000	39,985		14		3,500	3.540	JD	12	1,338	01/08/2019	12/29/2020
581557BM6	MCKESSON CORP 3.65% 11/30/20				2FE	12,994		101.3970	13,182	13,000	12,997		3		3,650	3.674	MN	41	475	11/28/2018	11/30/2020
606822AW4	MITSUBISHI UFJ FINAN GR 3.535% 7/26/21		C		1FE	46,000		102.3530	47,082	46,000	46,000				3,535	3.535	JJ	705	1,626	07/17/2018	07/26/2021
61744YAH1	MORGAN STANLEY 2.75% 5/19/22				1FE	33,902		101.8470	34,628	34,000	33,921		20		2,750	2.851	MN	112	935	05/13/2019	05/19/2022
55336VBH2	MPLX LP VAR 9/9/22		C	1	2FE	16,000		100.4000	16,064	16,000	16,000				2,000	2.000	MJSD	20	130	09/04/2019	09/09/2022
65339KBF6	NEXTERA ENERGY CAP HLDG 2.9% 4/1/22				2FE	49,953		102.0610	51,031	50,000	49,964		11		2,900	2.933	AO	367	713	03/28/2019	04/01/2022
674599CP8	OCCIDENTAL PETROLEUM CORP 2.7% 8/15/22				2FE	30,967		101.0400	31,322	31,000	30,970		3		2,700	2.732	FA	319		08/06/2019	08/15/2022
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22			1	2FE	30,756		103.4920	30,631	30,000	30,631		(125)		3,500	2.596	JD	90	525	06/18/2019	12/01/2022
74432QBT1	PRUDENTIAL FINANCIAL INC 4.5% 11/16/21				1FE	40,293		104.9790	40,942	39,000	39,877		(417)		4,500	3.254	MN	224	1,755	01/23/2019	11/16/2021
756109AN4	REALTY INCOME CORP 3.25% 10/15/22			1	1FE	24,619		103.2740	25,819	25,000	24,760		95		3,250	3.691	AO	174	813	06/04/2018	10/15/2022
78355HKM0	RYDER SYSTEM INC 2.875% 6/1/22			1	2FE	21,987		101.5390	22,339	22,000	21,989		2		2,875	2.893	JD	54	332	05/15/2019	06/01/2022
44106MAU6	SERVICE PROPERTIES TRUST 4.25% 2/15/21			1	2FE	37,986		101.4390	38,547	38,000	37,992		6		4,250	4.269	FA	615	1,615	01/10/2019	02/15/2021
86765BAR0	SUNOCO LOGISTICS PARTNERS 4.4% 4/1/21			1	2FE	20,593		102.4130	20,483	20,000	20,336		(256)		4,400	2.126	AO	222	440	06/25/2019	04/01/2021
86787EBA4	SUNTRUST BANK/ATLANTA GA VAR 10/26/21				1FE	30,000		101.1780	30,353	30,000	30,000				2,000	2.000	AO	200	1,058	10/24/2018	10/26/2021
89114QCD8	TORONTO-DOMINION BANK/THE 1.9% 12/1/22		A		1FE	19,978		100.0960	20,019	20,000	19,979		2		1,900	1.937	JD	33	54	10/07/2019	12/01/2022
92277GAK3	VENTAS REALTY LP 3.1% 1/15/23			1	2FE	20,555		102.3610	20,472	20,000	20,520		(35)		3,100	2.210	JJ	286		10/10/2019	01/15/2023
92939UAB2	WEC ENERGY GROUP INC 3.1% 3/8/22				2FE	66,841		102.1420	67,414	66,000	66,676		(165)		3,100	2.615	MS	648	1,023	06/10/2019	03/08/2022
94974BGR5	WELLS FARGO & CO 2.55% 12/7/20				1FE	33,536		100.6090	34,207	34,000	33,836		171		2,550	3.079	JD	60	867	03/19/2018	12/07/2020
961214DU4	WESTPAC BANKING CORP 2.65% 1/25/21		C		1FE	32,977		100.6770	33,223	33,000	32,992		8		2,650	2.674	JJ	381	875	01/17/2018	01/25/2021
98389BAS9	XCEL ENERGY INC 2.4% 3/15/21			1	2FE	41,011		100.4960	42,208	42,000	41,612		409		2,400	3.743	MS	300	1,008	06/07/2018	03/15/2021
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,472,390		X X X	1,488,500	1,460,000	1,465,392		(3,257)		X X X	X X X	X X X	13,511	37,330	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06054MAB9	BANC OF AMERICA CM UB10A2 2.723% 7/15/49			4	1FM	34,476		100.3830	35,134	35,000	34,488		11		2,723	2.796	MON	45	953	11/26/2018	07/15/2049
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49			4	1FM	29,907		100.2610	30,078	30,000	29,912		2		2,400	2.414	MON	44	720	12/14/2017	10/10/2049
12624PAE5	COMM 2012-CCRE3 2.822% 10/15/45			4	1FM	19,807		101.1870	19,790	19,558	19,804		(3)		2,822	2.754	MON	26	184	07/30/2019	10/15/2045
12625KAD7	COMM 2013-CCRE8 CR8 A4 3.334% 06/10/46			4	1FM	11,250		103.2720	11,217	10,862	11,250		(1)		3,334	3.135	MON	22	30	11/26/2019	06/10/2046
12591QAM4	COMM 2014-UBS4 MBS A2 2.963% 8/10/47			4	1FM	1,212		100.3290	1,219	1,215	1,212		4		2,963	2.976	MON	2	36	12/12/2018	08/10/2047
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45			4	1FM	24,167		101.3940	24,323	23,988	24,161		(27)		3,377	3.335	MON	50	810	04/17/2018	05/10/2045
46634SAC9	JP MORGAN CHASE CMBS CBA3 3.507% 5/15/45			4	1FM	17,893		102.7720	18,395	17,899	17,893		1		3,507	3.509	MON	30	704	12/10/2018	05/15/2045
46637WAD5	JPMORGAN CHASE CMBS CBXA4 3.483% 6/15/45			4	1FM	21,608		101.9510	21,630	21,216	21,603		(20)		3,483	3.376	MON	35	388	05/30/2019	06/15/2045
61761AAZ1	MORGAN STANLEY BANK CSA4 3.176% 8/15/45			4	1FM	30,730		102.1300	30,639	30,000	30,721		(9)		3,176	3.041	MON	45	397	07/02/2019	08/15/2045
90269GAC5	UBS CMBS C1 A3 3.4% 5/10/45			4	1FM	18,592		102.0010	18,770	18,402	18,588		(14)		3,400	3.341	MON	38	514	02/27/2019	05/10/2045
92939LAB2	WFRBS CMB C25 A2 2.932% 11/15/47			4	1FM	672		100.9860	668	661	672		(23)		2,932	2.853	MON	1	19	11/08/2017	11/15/2047
92936JAD4	WFRBS CMB UBS1 A3 3.591% 3/15/46			4	1FM	25,286		100.8710	25,218	25,000	25,276		(6)		3,591	3.526	MON	42	898	05/08/2018	03/15/2046
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						235,601		X X X	237,080	233,800	235,578		(85)		X X X	X X X	X X X	380	5,654	X X X	X X X

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						444,153	X X X	447,183	441,184	442,717		(918)			X X X	X X X	X X X	1,493	12,501	X X X	X X X
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						2,152,143	X X X	2,172,762	2,134,983	2,143,686		(4,259)			X X X	X X X	X X X	15,384	55,485	X X X	X X X
7699999 Subtotals - Issuer Obligations						3,108,509	X X X	3,132,382	3,091,000	3,103,109		(1,947)			X X X	X X X	X X X	21,235	61,436	X X X	X X X
7799999 Subtotals - Residential Mortgage-Backed Securities						278,104	X X X	280,805	276,393	278,010		(433)			X X X	X X X	X X X	340	6,426	X X X	X X X
7899999 Subtotals - Commercial Mortgage-Backed Securities						235,601	X X X	237,080	233,800	235,578		(85)			X X X	X X X	X X X	380	5,654	X X X	X X X
7999999 Subtotals - Other Loan-Backed and Structured Securities						473,169	X X X	476,318	469,671	471,676		(1,017)			X X X	X X X	X X X	1,683	13,339	X X X	X X X
8399999 Grand Total - Bonds						4,095,384	X X X	4,126,585	4,070,863	4,088,374		(3,482)			X X X	X X X	X X X	23,637	86,855	X X X	X X X

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned NONE

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. Governments								
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		11/15/2019	CITADEL SECURITIES LLC, CHICAGO	X X X	949,002	942,000	4,430
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		11/21/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	1,376,207	1,365,000	4,454
912828M80	U S TREASURY NOTE 2% 11/30/22		12/30/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	93,064	92,000	156
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		05/01/2019	NOMURA SECS, NEW YORK	X X X	1,294,519	1,287,000	9,441
9128284P2	U S TREASURY NOTE 2.625% 5/15/21		04/24/2019	HSBC SECS INC, NEW YORK	X X X	121,733	121,000	1,421
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		04/24/2019	GOLDMAN SACHS & CO, NY	X X X	221,083	218,000	2,805
0599999 Subtotal - Bonds - U.S. Governments						4,055,607	4,025,000	22,707
Bonds - All Other Governments								
83162CUH4	SBA GTD PARTN 2011-20J 1 2.76% 10/1/31		07/24/2019	BMO CAPITAL MARKETS CORP, CHICAGO	X X X	130,559	128,620	1,164
1099999 Subtotal - Bonds - All Other Governments						130,559	128,620	1,164
Bonds - U.S. Special Revenue, Special Assessment								
6461366P1	NJ ST TRANSPRTN TRUST 2.551% 6/15/23		12/17/2019	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	10,020	10,000	1
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25		10/09/2019	BAIRD, ROBERT W & CO INC, MILWAUKEE	X X X	20,119	20,000	50
3136AGAY8	FNMA GTD REMIC P/T 13-96 YA 3.5% 9/25/38		07/17/2019	MORGAN STANLEY & CO INC, NY	X X X	217,890	212,664	434
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42		06/26/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	277,680	276,578	
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39		04/11/2019	CREDIT SUISSE, NEW YORK (CSUS)	X X X	201,996	201,000	346
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39		08/15/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	190,899	190,000	247
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						918,603	910,242	1,078
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00912XAX2	AIR LEASE CORP 2.75% 1/15/23		06/28/2019	JPMORGAN SECURITIES INC, NEW YORK	X X X	68,063	68,000	867
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23		09/05/2019	MIZUHO SECURITIES USA/FIXED, NEW YORK	X X X	179,933	180,000	
02665WCY5	AMERICAN HONDA FINANCE 2.2% 6/27/22		06/24/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	199,816	200,000	
11134LAD1	BROADCOM CORP/CAYMA 3% 1/15/22		06/27/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	184,581	184,000	2,545
14913Q3A5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22		09/03/2019	BARCLAYS CAPITAL INC, NEW YORK	X X X	349,514	350,000	
172967LG4	CITIGROUP INC 2.75% 4/25/22		06/07/2019	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	303,338	302,000	1,061
12572QAE5	CME GROUP INC 3% 9/15/22		07/31/2019	GOLDMAN SACHS & CO, NY	X X X	214,973	210,000	2,398
126650DC1	CVS HEALTH CORP 3.35% 3/9/21		01/03/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	189,791	190,000	2,086
25470DAF6	DISCOVERY COMMUNICATIONS 3.3% 5/15/22		06/25/2019	CREDIT SUISSE, NEW YORK (CSUS)	X X X	140,945	138,000	531
278062AC8	EATON CORP 2.75% 11/2/22		05/09/2019	BARCLAYS CAPITAL INC, NEW YORK	X X X	215,026	216,000	182
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22		06/25/2019	MORGAN STANLEY & CO INC, NY	X X X	146,919	139,000	2,931
29379VAU7	ENTERPRISE PRODUCTS OPER 4.05% 2/15/22		01/08/2019	MITSUBISHI UFJ SECURITIES, NEW YORK	X X X	127,843	126,000	2,055
31428XBU9	FEDEX CORP 3.4% 1/14/22		01/14/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	211,754	212,000	
37045XCU8	GM FINANCIAL CO 3.55% 7/8/22		04/03/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	302,809	303,000	
42824CBE8	HEWLETT PACKARD ENTERPRISE 2.25% 4/1/23		09/04/2019	JPMORGAN SECURITIES INC, NEW YORK	X X X	180,962	181,000	
45687AAM4	INGERSOLL-RAND GLOBAL 2.9% 2/21/21		05/07/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	213,876	214,000	1,345
501044DH1	KROGER CO/THE 2.8% 8/1/22		02/22/2019	MITSUBISHI UFJ SECURITIES, NEW YORK	X X X	255,804	260,000	506
501044CQ2	KROGER CO/THE 3.4% 4/15/22		10/03/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	13,420	13,000	211
548661CW5	LOWE'S COS INC 3.12% 4/15/22		01/04/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	278,577	283,000	2,036
571748BE1	MARSH & MCLENNAN COS INC 3.5% 12/29/20		01/08/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	189,859	190,000	
61744YAH1	MORGAN STANLEY 2.75% 5/19/22		05/13/2019	MORGAN STANLEY & CO INC, NY	X X X	233,324	234,000	3,146
55336VBH2	MPLX LP VAR 9/9/22	C	09/04/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	246,000	246,000	
65339KBF6	NEXTERA ENERGY CAP HLDG 2.9% 4/1/22		03/28/2019	GOLDMAN SACHS & CO, NY	X X X	299,718	300,000	
674599CP8	OCCIDENTAL PETROLEUM CORP 2.7% 8/15/22		08/06/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	130,860	131,000	
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22		06/18/2019	BARCLAYS CAPITAL INC, NEW YORK	X X X	205,038	200,000	369
74432QBT1	PRUDENTIAL FINANCIAL INC 4.5% 11/16/21		01/23/2019	JPMORGAN SECURITIES INC, NEW YORK	X X X	422,562	409,000	3,528
78355HKM0	RYDER SYSTEM INC 2.875% 6/1/22		05/15/2019	MIZUHO SECURITIES USA/FIXED, NEW YORK	X X X	171,900	172,000	
44106MAU6	SERVICE PROPERTIES TRUST 4.25% 2/15/21		01/10/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	207,923	208,000	3,659
86765BAR0	SUNOCO LOGISTICS PARTNERS 4.4% 4/1/21		06/25/2019	GOLDMAN SACHS & CO, NY	X X X	175,039	170,000	1,787
89114QCD8	TORONTO-DOMINION BANK/THE 1.9% 12/1/22	A	10/07/2019	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	19,978	20,000	
92277GAK3	VENTAS REALTY LP 3.1% 1/15/23		10/10/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	20,555	20,000	155

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
92939UAB2 ...	WEC ENERGY GROUP INC 3.1% 3/8/22 .....	.....	06/10/2019 ..	DAIWA SECS AMER INC, NEW YORK	X X X	127,605	126,000	1,020
12624PAE5 ...	COMM 2012-CCRE3 2.822% 10/15/45 .....	.....	07/30/2019 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	128,743	127,124 .....	.....
12625KAD7 ...	COMM 2013-CCRE8 CR8 A4 3.334% 06/10/46 .....	.....	11/26/2019 ..	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	11,250	10,862	28
46637WAD5 ...	JPMORGAN CHASE CMBS CBXA4 3.483% 6/15/45 .....	.....	05/30/2019 ..	PERSHING LLC, JERSEY CITY	X X X	215,925	212,000	41
61761AAZ1 ...	MORGAN STANLEY BANK C5A4 3.176% 8/15/45 .....	.....	07/02/2019 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	184,380	180,000	64
90269GAC5 ...	UBS CMBS C1 A3 3.4% 5/10/45 .....	.....	02/27/2019 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	127,745	126,441 .....	.....
02005AGU6 ...	ALLY MASTER OWNER TR 2A 3.29% 5/15/23 .....	.....	02/13/2019 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	125,718	125,000 .....	.....
34528QGS7 ...	FORD CREDIT FLOORPLAN 1 A 2.84% 3/15/24 .....	.....	04/02/2019 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	157,977	158,000 .....	.....
43813VAD0 ...	HONDA AUTO REC 20 4 A4 1.870% 01/20/2026 .....	.....	11/19/2019 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	29,991	30,000 .....	.....
65479JAD5 ...	NISSAN AUTO REC 2 C A3 1.93% 7/15/24 .....	.....	10/16/2019 ..	MIZUHO SECURITIES USA/FIXED, NEW YORK	X X X	19,999	20,000 .....	.....
92347YAA2 ...	VERIZON OWNER TRUST 2019 2.93% 9/20/23 .....	.....	03/05/2019 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	127,974	128,000 .....	.....
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) .....	.....	.....	.....	.....	7,358,008	7,312,427	32,551
8399997	Subtotal - Bonds - Part 3 .....	.....	.....	.....	.....	12,462,778	12,376,290	57,499
8399998	Summary item from Part 5 for Bonds .....	.....	.....	.....	.....	11,257,670	11,218,569	73,413
8399999	Subtotal - Bonds .....	.....	.....	.....	.....	23,720,449	23,594,859	130,912
9999999	Totals .....	.....	.....	.....	.....	23,720,449	X X X	130,912

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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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. Governments																				
912828Q37	U S TREASURY NOTE 1.25% 3/31/21		05/30/2019	CREDIT AGRICOLE USA, NEW	X X X	5,762,138	5,873,000	5,669,042	5,711,796		19,360		19,360		5,731,157		30,981	30,981	40,306	03/31/2021
912828N48	U S TREASURY NOTE 1.75% 12/31/20		01/30/2019	MORGAN STANLEY & CO INC,	X X X	1,871,770	1,899,000	1,863,462	1,870,099		695		695		1,870,793		977	977	1,610	12/31/2020
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		09/26/2019	GOLDMAN SACHS & CO, NY	X X X	812,405	810,000	816,170		(346)		(346)	(346)		815,824		(3,420)	(3,420)	4,609	05/31/2022
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		09/26/2019	GOLDMAN SACHS & CO, NY	X X X	931,263	928,000	935,758		(424)		(424)	(424)		935,334		(4,071)	(4,071)	3,928	06/30/2022
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		09/26/2019	RBC CAPITAL MARKETS LLC,	X X X	1,045,895	1,027,000	1,032,857		(863)		(863)	(863)		1,031,994		13,901	13,901	18,000	01/15/2022
9128284P2	U S TREASURY NOTE 2.625% 5/15/21		11/04/2019	DEUTSCHE BK SECS INC, NY	X X X	2,833,788	2,793,000	2,785,493	2,786,418		1,893		1,893		2,788,310		45,478	45,478	60,154	05/15/2021
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		07/31/2019	RBC CAPITAL MARKETS LLC,	X X X	3,737,414	3,682,000	3,670,418	3,671,198		1,340		1,340		3,672,538		64,876	64,876	67,662	09/15/2021
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		10/16/2019	DEUTSCHE BK SECS INC, NY	X X X	130,253	127,000	128,796		(299)		(299)	(299)		128,497		1,756	1,756	3,220	11/15/2021
0599999 Subtotal - Bonds - U.S. Governments						17,124,925	17,139,000	16,901,995	14,039,510		21,357		21,357		16,974,447		150,478	150,478	199,488	X X X
Bonds - All Other Governments																				
83162CUA9	SBA GTD PARTN 2011-20E 3.79% 5/1/31		11/01/2019	MERRILL LYNCH PIERCE FENN	X X X	208,690	200,094	204,299	204,066		(706)		(706)		203,361		5,330	5,330	6,714	05/01/2031
83162CUH4	SBA GTD PARTN 2011-20J 1 2.76% 10/1/31		09/30/2019	MERRILL LYNCH PIERCE FENN	X X X	119,066	117,004	118,769		(21)		(21)	(21)		118,748		319	319	1,563	10/01/2031
1099999 Subtotal - Bonds - All Other Governments						327,757	317,099	323,068	204,066		(726)		(726)		322,109		5,648	5,648	8,277	X X X
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063DAE8	CALIFORNIA ST VAR RT 4/1/47		11/18/2019	RAYMOND JAMES/FI,SAINT PE	X X X	245,000	245,000	245,000	245,000						245,000				5,360	04/01/2047
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						245,000	245,000	245,000	245,000						245,000				5,360	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
341271AA2	FL ST BRD OF ADMIN FIN 2.163% 7/01/19		07/01/2019	Maturity	X X X	235,000	235,000	237,350	235,467		(467)		(467)		235,000				5,083	07/01/2019
645913AY0	NEW JERSEY ST ECON DEV AUTH 0% 2/15/20		09/25/2019	RAYMOND JAMES/FI,SAINT PE	X X X	128,700	130,000	124,242	125,229		1,372		1,372		126,600		2,100	2,100		02/15/2020
64577BLA0	NJ ST ECON DEV AUTH RE 4.447% 06/15/2020		09/25/2019	RAYMOND JAMES/FI,SAINT PE	X X X	222,860	220,000	224,107	223,251		(1,632)		(1,632)		221,619		1,241	1,241	7,664	06/15/2020
3137FFLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25		12/26/2019	Redemption	X X X	1,317	1,317	1,325		(1)		(1)	(1)		1,317				5	05/25/2025
31326FZB7	FHLMC POOL #2B-1638 VAR RT 8/1/43		09/25/2019	Redemption	X X X	243,666	242,062	247,357	247,061		(1,112)		(1,112)		245,948		(2,283)	(2,283)	4,731	08/01/2043
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46		12/16/2019	Redemption	X X X	143,185	142,342	143,765	143,664		(338)		(338)		143,327		(142)	(142)	2,876	03/01/2046
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19		03/25/2019	FINAL PAYDOWN	X X X	821	821	831	824		(1)		(1)		823		(2)	(2)		09/25/2019
3136AGAY8	FNMA GTD REMIC P/T 13-96 YA 3.5% 9/25/38		12/26/2019	PERSHING LLC, JERSEY CITY	X X X	190,607	187,253	191,854		(209)		(209)	(209)		191,583		(976)	(976)	1,522	09/25/2038
3136ASF82	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42		12/26/2019	Redemption	X X X	270,584	269,244	270,317		(42)		(42)	(42)		270,272		311	311	1,566	06/25/2042
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43		09/25/2019	Redemption	X X X	274,212	271,827	276,923	276,633		(1,262)		(1,262)		275,371		(1,159)	(1,159)	4,106	04/01/2043
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		12/26/2019	Redemption	X X X	225,851	223,250	230,576	229,981		(1,129)		(1,129)		228,852		(3,001)	(3,001)	4,950	04/01/2044
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43		12/26/2019	Redemption	X X X	145,606	144,717	142,343	142,437		303		303		142,740		2,866	2,866	2,707	08/01/2043
3140EU2J7	FNMA POOL #0BC0776 VAR 3/1/46		12/26/2019	Redemption	X X X	183,908	182,301	184,352	184,221		(438)		(438)		183,784		124	124	3,474	03/01/2046
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47		12/26/2019	Redemption	X X X	126,280	125,350	125,683	125,661		(90)		(90)		125,572		708	708	2,351	07/01/2047
3140J7RJ6	FNMA POOL #0BM3188 2.755% 4/1/47		12/26/2019	Redemption	X X X	156,960	155,678	157,575	157,465		(384)		(384)		157,082		(122)	(122)	3,153	04/01/2047
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		12/26/2019	Redemption	X X X	112,005	111,019	111,345		(69)		(69)	(69)		111,258		747	747	2,224	12/01/2047
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47		12/26/2019	Redemption	X X X	231,420	228,945	225,547	225,635		458		458		226,093		5,327	5,327	4,719	11/01/2047
30297PAF0	FRESB 2018-SB55 MORTG A5H VAR 7/25/38		12/26/2019	Redemption	X X X	288,000	280,183	278,358	278,379		73		73		278,452		9,548	9,548	7,656	07/25/2038
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39		12/26/2019	Redemption	X X X	184,829	180,056	180,948		(18)		(18)	(18)		180,930		3,900	3,900	2,595	02/25/2039
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39		12/26/2019	WELLS FARGO SECURITIES LL	X X X	169,754	170,032	170,837		(3)		(3)	(3)		170,834		(1,081)	(1,081)	563	05/25/2039

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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment					3,535,562	3,501,397	3,525,635	2,707,236		(4,989)		(4,989)		3,517,456		18,106	18,106	61,949	X X X
				Bonds - Industrial and Miscellaneous (Unaffiliated)																
00287YAU3	ABBVIE INC 2.3% 5/14/21		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	230,212	230,000	223,792	223,841		1,865		1,865		225,706		4,505	4,505	4,599	05/14/2021
00287YAT6	ABBVIE INC 2.5% 5/14/20		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	283,504	283,000	284,259	283,590		(501)		(501)		283,089		415	415	6,151	05/14/2020
00912XAX2	AIR LEASE CORP 2.75% 1/15/23		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	58,423	58,000	58,053			(3)		(3)		58,050		373	373	1,117	01/15/2023
00912XBE3	AIR LEASE CORP 3.5% 1/15/22		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	307,536	300,000	297,870	298,045		456		456		298,501		9,035	9,035	10,792	01/15/2022
025537AL5	AMERICAN ELECTRIC POWER 3.65% 12/1/21		12/02/2019	Redemption	X X X	174,998	170,000	169,895	169,897		21		21		169,918		5,080	5,080	5,119	12/01/2021
025816BY4	AMERICAN EXPRESS CO 3.7% 11/5/21		09/25/2019	PERSHING LLC, JERSEY CITY	X X X	309,045	300,000	299,934	299,937		16		16		299,953		9,092	9,092	9,898	11/05/2021
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23		09/25/2019	GOLDMAN SACHS & CO, NY	X X X	159,466	160,000	159,941			1		1		159,942		(476)	(476)	155	01/10/2023
02665WCY5	AMERICAN HONDA FINANCE 2.2% 6/27/22		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	190,933	190,000	189,825			14		14		189,839		1,094	1,094	1,045	06/27/2022
026874DG9	AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21		09/25/2019	MORGAN STANLEY & CO INC,	X X X	152,180	150,000	154,796	153,020		(1,326)		(1,326)		151,694		486	486	5,308	03/01/2021
035240AD2	ANHEUSER-BUSCH INBEV 3.75% 1/15/22		04/25/2019	Call	X X X	50,387	49,000	49,017	49,017		(2)		(2)		49,015		(15)	(15)	2,817	01/15/2022
035242AJ5	ANHEUSER-BUSCH INBEV FIN 2.65% 2/1/21		09/27/2019	CREDIT SUISSE, NEW YORK (	X X X	167,377	166,000	164,059	164,373		572		572		164,945		2,432	2,432	5,089	02/01/2021
037833BQ2	APPLE INC 1.700% 02/22/19		02/22/2019	Maturity	X X X	300,000	300,000	300,813	300,052		(52)		(52)		300,000				2,536	02/22/2019
06051GGB9	BANK OF AMERICA CORP 2.151% 11/09/20		11/12/2019	Call	X X X	341,012	341,000	341,000	341,000						341,000		12	12	6,582	11/09/2020
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21		09/25/2019	MORGAN STANLEY & CO INC,	X X X	294,279	294,000	288,479	288,546		1,538		1,538		290,083		4,196	4,196	8,242	07/21/2021
06367T4W7	BANK OF MONTREAL 3.1% 4/13/21		09/27/2019	BMO CAPITAL MARKETS CORP,	X X X	197,150	194,000	193,773	193,825		56		56		193,881		3,269	3,269	5,758	04/13/2021
10112RAS3	BOSTON PROPERTIES LP 4.125% 5/15/21		09/25/2019	PERSHING LLC, JERSEY CITY	X X X	174,510	170,000	172,511	184,583		(4,525)		(4,525)		180,059		(5,548)	(5,548)	6,078	05/15/2021
11134LAD1	BROADCOM CORP/CAYMA 3% 1/15/22		09/25/2019	CREDIT SUISSE, NEW YORK (	X X X	151,677	150,000	150,474	208,931		(43)		(43)		150,431		1,246	1,246	3,150	01/15/2022
13645RAJ3	CANADIAN PACIFIC RAILWAY 7.25% 5/15/19	A	05/15/2019	Maturity	X X X	215,000	215,000	241,899	219,179		(4,179)		(4,179)		215,000				7,794	05/15/2019
14042RFH9	CAPITAL ONE NA/MCLEAN 2.35% 01/31/2020		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	329,086	329,000	330,441	329,453		(453)		(453)		329,000		86	86	8,956	01/31/2020
14912LAE8	CATERPILLAR FIN SVCS 7.15% 2/15/19		02/15/2019	Maturity	X X X	218,000	218,000	242,885	219,401		(1,401)		(1,401)		218,000				7,794	02/15/2019
14913QA5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22		09/25/2019	PERSHING LLC, JERSEY CITY	X X X	319,171	320,000	319,555			8		8		319,564		(392)	(392)	355	09/06/2022
151020BC7	CELGENE CORP 2.875% 2/19/21		05/01/2019	STIFEL NICOLAUS	X X X	208,948	209,000	208,904	208,931		11		11		208,941		7	7	4,206	02/19/2021
172967KS9	CITIGROUP INC 2.050% 06/07/19		06/07/2019	Maturity	X X X	227,000	227,000	228,051	227,179		(179)		(179)		227,000				2,327	06/07/2019
172967LG4	CITIGROUP INC 2.75% 4/25/22		10/25/2019	Redemption	X X X	263,458	260,000	261,152			(114)		(114)		261,038		2,420	2,420	3,019	04/25/2022
12572QAE5	CME GROUP INC 3% 9/15/22		09/25/2019	MORGAN STANLEY & CO INC,	X X X	206,228	200,000	204,736			(222)		(222)		204,514		1,714	1,714	3,200	09/15/2022
126650DA5	CVS HEALTH CORP 3.125% 3/9/20		08/12/2019	BNY MELLON	X X X	332,940	331,000	331,100	331,060		(31)		(31)		331,029		1,911	1,911	9,654	03/09/2020
126650DC1	CVS HEALTH CORP 3.35% 3/9/21		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	157,413	156,000	155,828			53		53		155,882		1,531	1,531	5,342	03/09/2021
25470DAF6	DISCOVERY COMMUNICATIONS 3.3% 5/15/22		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	112,552	110,000	112,347			(196)		(196)		112,151		401	401	1,331	05/15/2022
278062AC8	EATON CORP 2.75% 11/2/22		09/25/2019	PERSHING LLC, JERSEY CITY	X X X	192,939	190,000	189,143			88		88		189,231		3,709	3,709	2,105	11/02/2022
281020AK3	EDISON INTERNATIONAL 2.125% 4/15/20		09/25/2019	HSBC SECS INC, NEW YORK	X X X	366,939	373,000	372,780	372,887		30		30		372,917		(5,978)	(5,978)	5,525	04/15/2020
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22		09/25/2019	PERSHING LLC, JERSEY CITY	X X X	126,541	120,000	126,836			(662)		(662)		126,174		367	367	4,091	02/01/2022
29379VBP7	ENTERPRISE PRODUCTS OPER 2.8% 2/15/21		09/25/2019	WELLS FARGO SECURITIES LL	X X X	221,778	220,000	219,881	219,915		29		29		219,944		1,834	1,834	6,879	02/15/2021

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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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
29379VAU7	ENTERPRISE PRODUCTS OPER 4.05% 2/15/22	...	09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	114,824	110,000	111,609			(355)		(355)		111,254		3,569	3,569	4,975	02/15/2022
67019EAB3	EVERSOURCE ENERGY 4.500% 11/15/19	...	09/25/2019	PERSHING LLC, JERSEY CITY	X X X	250,690	250,000	266,075	254,912		(4,158)		(4,158)		250,754		(64)	(64)	9,750	11/15/2019
30219GAF5	EXPRESS SCRIPTS HOLDING 3.9% 2/15/22	...	10/04/2019	MITSUBISHI UFJ SECURITIES	X X X	146,393	141,000	141,971	141,827		(189)		(189)		141,638		4,754	4,754	6,174	02/15/2022
31428XBU9	FEDEX CORP 3.4% 1/14/22	...	09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	194,999	190,000	189,780			49		49		189,829		5,170	5,170	4,504	01/14/2022
33616CAA8	FIRST REPUBLIC BANK/CA 2.375% 6/17/19	...	06/17/2019	Maturity	X X X	403,000	403,000	405,386	403,000						403,000				4,786	06/17/2019
345397ZH9	FORD MOTOR CREDIT 3.813% 10/12/21	...	09/25/2019	PERSHING LLC, JERSEY CITY	X X X	202,398	200,000	200,000	200,000						200,000		2,398	2,398	7,308	10/12/2021
345397XY4	FORD MOTOR CREDIT CO 2.021% 5/03/19	...	05/03/2019	Maturity	X X X	200,000	200,000	200,000	200,000						200,000				2,021	05/03/2019
36164QMS4	GE CAPITAL INTL FUND 2.342% 11/15/20	C	09/25/2019	MORGAN STANLEY & CO INC,	X X X	443,331	445,000	437,524	439,843		2,002		2,002		441,845		1,486	1,486	9,032	11/15/2020
369550BA5	GENERAL DYNAMICS CORP 2.875% 5/11/20	...	01/31/2019	HSBC SECS INC, NEW YORK	X X X	260,502	260,000	259,080	259,367		42		42		259,409		1,093	1,093	1,723	05/11/2020
36962G4J0	GENERAL ELECTRIC CAP 5.5% 1/08/20	...	09/25/2019	JPMORGAN SECURITIES INC,	X X X	100,804	100,000	115,607	103,074		(2,223)		(2,223)		100,851		(47)	(47)	6,707	01/08/2020
37045XAR7	GENERAL MOTORS FINAN 3.15% 1/15/20	...	12/16/2019	Call	X X X	250,275	250,000	252,650	250,771		(771)		(771)		250,000		275	275	9,655	01/15/2020
37045XCU8	GM FINANCIAL CO 3.55% 7/8/22	...	09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	295,942	290,000	289,817			25		25		289,842		6,100	6,100	4,833	07/08/2022
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20	...	09/25/2019	MORGAN STANLEY & CO INC,	X X X	334,825	330,000	358,730	341,648		(7,099)		(7,099)		334,549		275	275	18,329	03/15/2020
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22	...	09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	226,124	210,000	220,616	220,510		(2,420)		(2,420)		218,090		8,033	8,033	14,188	01/24/2022
42824CBE8	HEWLETT PACKARD ENTERPRISE 2.25% 4/1/23	...	09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	159,371	160,000	159,966			0		0		159,967		(596)	(596)	140	04/01/2023
404280AY5	HSBC HOLDINGS PLC 2.95% 5/25/21	C	09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	202,008	200,000	201,146	200,831		(250)		(250)		200,581		1,427	1,427	4,949	05/25/2021
404280AV1	HSBC HOLDINGS PLC 3.4% 3/8/21	C	09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	321,714	317,000	322,966	321,210		(1,394)		(1,394)		319,816		1,898	1,898	11,347	03/08/2021
44932HAK9	IBM CREDIT LLC 3.45% 11/30/20	...	09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	212,455	209,000	208,835	208,842		60		60		208,902		3,553	3,553	5,949	11/30/2020
45687AAM4	INGERSOLL-RAND GLOBAL 2.9% 2/21/21	...	09/25/2019	WELLS FARGO SECURITIES LL	X X X	191,397	190,000	189,890			23		23		189,913		1,484	1,484	3,306	02/21/2021
460690BM1	INTERPUBLIC GROUP OF COS 3.5% 10/1/20	...	09/25/2019	PERSHING LLC, JERSEY CITY	X X X	121,418	120,000	119,768	119,793		66		66		119,859		1,560	1,560	4,270	10/01/2020
46625HKA7	JPMORGAN CHASE & CO 2.25% 1/23/20	...	12/23/2019	BK OF NEW YORK MELLONTOR	X X X	564,095	564,000	564,637	564,223		(223)		(223)		564,000		95	95	15,129	01/23/2020
46647PAS5	JPMORGAN CHASE & CO VAR 6/18/22	...	09/25/2019	PERSHING LLC, JERSEY CITY	X X X	102,080	100,000	100,000	100,000						100,000		2,080	2,080	2,723	06/18/2022
48203RAL8	JUNIPER NETWORKS INC 3.125% 02/26/19	...	02/26/2019	Maturity	X X X	461,000	461,000	470,569	461,662		(662)		(662)		461,000				7,203	02/26/2019
49456BAE1	KINDER MORGAN INC/DE 3.05% 12/01/19	...	09/25/2019	PERSHING LLC, JERSEY CITY	X X X	268,172	268,000	273,084	269,026		(1,026)		(1,026)		268,000		172	172	6,721	12/01/2019
501044DH1	KROGER CO/THE 2.8% 8/1/22	...	09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	243,854	240,000	236,126			630		630		236,757		7,098	7,098	4,405	08/01/2022
53944VAP4	LLOYDS BANK PLC 3.3% 5/7/21	C	09/25/2019	MORGAN STANLEY & CO INC,	X X X	411,059	405,000	404,506	404,608		120		120		404,728		6,331	6,331	11,880	05/07/2021
548661CW5	LOWE'S COS INC 3.12% 4/15/22	...	09/25/2019	PERSHING LLC, JERSEY CITY	X X X	255,140	250,000	246,093			820		820		246,912		8,228	8,228	7,410	04/15/2022
571748BE1	MARSH & MCLENNAN COS INC 3.5% 12/29/20	...	09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	152,210	150,000	149,889			39		39		149,928		2,282	2,282	3,675	12/29/2020
581557BD6	MCKESSON CORP 2.284% 03/15/19	...	03/15/2019	Maturity	X X X	345,000	345,000	347,187	345,200		(200)		(200)		345,000				3,940	03/15/2019
581557BM6	MCKESSON CORP 3.65% 11/30/20	...	09/25/2019	PERSHING LLC, JERSEY CITY	X X X	284,390	280,000	279,871	279,876		47		47		279,923		4,467	4,467	8,432	11/30/2020
59156RAX6	METLIFE INC 4.750% 02/08/2021	...	04/24/2019	PERSHING LLC, JERSEY CITY	X X X	140,861	136,000	145,562	141,848		(869)		(869)		140,979		(119)	(119)	4,630	02/08/2021

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E14.3

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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
606822AW4	MITSUBISHI UFJ FINAN GR 3.535% 7/26/21	C	09/25/2019	GOLDMAN SACHS & CO, NY	X X X	184,504	180,000	180,000	180,000						180,000		4,504	4,504	7,441	07/26/2021
615369AA3	MOODY'S CORP 5.5% 9/1/20		12/16/2019	Call	X X X	229,661	223,000	245,412	235,279		(5,485)		(5,485)		229,794		(452)	(452)	13,623	09/01/2020
61744YAH1	MORGAN STANLEY 2.75% 5/19/22		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	202,700	200,000	199,422			67		67		199,489		3,211	3,211	4,706	05/19/2022
61747WAF6	MORGAN STANLEY 5.75% 1/25/21		09/25/2019	DEUTSCHE BK SECS INC, NY	X X X	318,771	305,000	318,252	318,070		(4,564)		(4,564)		313,506		5,265	5,265	20,558	01/25/2021
61747YCG8	MORGAN STANLEY 7.300% 05/13/19		05/13/2019	Maturity	X X X	413,000	413,000	463,947	420,694		(7,694)		(7,694)		413,000				15,075	05/13/2019
55336VBH2	MPLX LP VAR 9/9/22	C	09/25/2019	GOLDMAN SACHS & CO, NY	X X X	230,588	230,000	230,000							230,000		588	588	368	09/09/2022
63743HER9	NATIONAL RURAL UTIL COOP 2.9% 3/15/21		04/24/2019	MORGAN STANLEY & CO INC,	X X X	210,032	209,000	208,768	208,821		20		20		208,842		1,191	1,191	3,721	03/15/2021
63946BAD2	NBCUNIVERSAL MEDIA LLC 5.15% 4/30/20		09/03/2019	Call	X X X	288,649	283,000	303,243	293,929		(5,495)		(5,495)		288,433		(5,433)	(5,433)	17,916	04/30/2020
65339KB F6	NEXTERA ENERGY CAP HLDG 2.9% 4/1/22		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	254,240	250,000	249,765			36		36		249,801		4,439	4,439	3,484	04/01/2022
674599CP8	OCCIDENTAL PETROLEUM CORP 2.7% 8/15/22		09/25/2019	PERSHING LLC, JERSEY CITY	X X X	100,798	100,000	99,893			4		4		99,897		901	901	368	08/15/2022
69353RFH6	PNC BANK NA 2.5% 1/22/21		09/25/2019	MORGAN STANLEY & CO INC,	X X X	290,595	289,000	288,304	288,516		171		171		288,687		1,908	1,908	8,530	01/22/2021
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	174,927	170,000	174,282			(321)		(321)		173,961		966	966	1,917	12/01/2022
74432QBT1	PRUDENTIAL FINANCIAL INC 4.5% 11/16/21		09/25/2019	WELLS FARGO SECURITIES LL	X X X	387,727	370,000	382,269			(2,834)		(2,834)		379,435		8,291	8,291	14,384	11/16/2021
756109AN4	REALTY INCOME CORP 3.25% 10/15/22		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	154,524	150,000	147,716	147,994		370		370		148,364		6,160	6,160	4,631	10/15/2022
78355HKM0	RYDER SYSTEM INC 2.875% 6/1/22		09/25/2019	US BANCORP INVESTMENTS IN	X X X	152,204	150,000	149,913			8		8		149,921		2,282	2,282	1,497	06/01/2022
78409VAJ3	S&P GLOBAL INC 3.3% 8/14/20		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	188,820	187,000	187,151	187,130		(59)		(59)		187,072		1,748	1,748	6,908	08/14/2020
44106MAU6	SERVICE PROPERTIES TRUST 4.25% 2/15/21		09/25/2019	WELLS FARGO SECURITIES LL	X X X	172,241	170,000	169,937			21		21		169,958		2,283	2,283	8,068	02/15/2021
86765BAR0	SUNOCO LOGISTICS PARTNERS 4.4% 4/1/21		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	153,917	150,000	154,446			(615)		(615)		153,831		85	85	3,227	04/01/2021
86787EBA4	SUNTRUST BANK/ATLANTA GA VAR 10/26/21		09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	131,651	130,000	130,000	130,000		(1)		(1)		130,000		1,651	1,651	4,213	10/26/2021
887317AT2	TIME WARNER INC 2.100% 06/01/19		06/01/2019	Maturity	X X X	337,000	337,000	337,007	337,001						337,000				3,539	06/01/2019
92343VAX2	VERIZON COMMUNICATIONS 4.6% 4/1/21		04/24/2019	WELLS FARGO SECURITIES LL	X X X	294,224	284,000	303,314	296,797		(1,725)		(1,725)		295,073		(849)	(849)	7,439	04/01/2021
92939UAB2	WEC ENERGY GROUP INC 3.1% 3/8/22		09/25/2019	PERSHING LLC, JERSEY CITY	X X X	61,272	60,000	60,764			(78)		(78)		60,686		586	586	1,028	03/08/2022
94974BGR5	WELLS FARGO & CO 2.55% 12/7/20		09/25/2019	MORGAN STANLEY & CO INC,	X X X	301,368	300,000	295,902	297,045		1,110		1,110		298,155		3,213	3,213	6,163	12/07/2020
961214DU4	WESTPAC BANKING CORP 2.65% 1/25/21	C	09/25/2019	MERRILL LYNCH PIERCE FENN	X X X	312,390	310,000	309,786	309,851		52		52		309,903		2,487	2,487	9,630	01/25/2021
98389BAS9	XCEL ENERGY INC 2.4% 3/15/21		09/25/2019	MORGAN STANLEY & CO INC,	X X X	250,658	250,000	244,115	245,256		1,551		1,551		246,806		3,851	3,851	6,200	03/15/2021
06054MAB9	BANC OF AMERICA CMBS 2.723% 7/15/49		09/26/2019	MERRILL LYNCH PIERCE FENN	X X X	260,325	260,000	258,183	258,211		28		28		258,239		2,086	2,086	5,821	07/15/2049
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49		09/26/2019	CITIGROUP GBL MKTS/SALOMO	X X X	500,645	500,000	498,457	498,492		25		25		498,516		2,128	2,128	9,867	10/10/2049
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/47		09/26/2019	DEUTSCHE BK SECS INC, NY	X X X	154,453	154,550	158,727	158,544		(80)		(80)		158,464		(4,011)	(4,011)	3,995	02/10/2047
12624PAE5	COMM 2012-CCRE3 2.822% 10/15/45		12/17/2019	DEUTSCHE BK SECS INC, NY	X X X	109,063	107,567	108,937			(6)		(6)		108,931		132	132	472	10/15/2045
12591QAM4	COMM 2014-UBS4 MBS A2 2.963% 8/10/47		11/13/2019	Redemption	X X X	266,160	266,160	265,588	265,594		547		547		266,140		20	20	3,533	08/10/2047
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45		09/26/2019	CITIGROUP GBL MKTS/SALOMO	X X X	208,068	205,168	206,699	206,654		(214)		(214)		206,440		1,628	1,628	5,147	05/10/2045

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1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
46634SAC9	JP MORGAN CHASE CMBS C6A3 3.507% 5/15/45		10/18/2019	Redemption	X X X	193,528	189,113	189,046	189,047		11		11		189,058		4,470	4,470	5,696	05/15/2045
46637WAD5	JPMORGAN CHASE CMBS CBXA4 3.483% 6/15/45		12/17/2019	Redemption	X X X	194,779	190,784	194,317			(114)		(114)		194,189		590	590	2,280	06/15/2045
61761AAZ1	MORGAN STANLEY BANK C5A4 3.176% 8/15/45		09/26/2019	MORGAN STANLEY & CO INC,	X X X	153,281	150,000	153,650			(21)		(21)		153,630		(348)	(348)	1,138	08/15/2045
90269GAC5	UBS CMBS C1 A3 3.4% 5/10/45		09/26/2019	Redemption	X X X	110,127	108,039	109,154			(75)		(75)		109,069		1,058	1,058	2,349	05/10/2045
90349DAC6	UBS-BARCLAYS COMM C3A3 2.728% 8/10/49		09/26/2019	Redemption	X X X	89,752	89,766	91,785	91,702		(1,301)		(1,301)		90,400		(649)	(649)	1,351	08/10/2049
92939LAB2	WFRBS CMB C25 A2 2.932% 11/15/47		12/17/2019	Redemption	X X X	401,169	401,339	407,766	407,586		(3,462)		(3,462)		404,124		(2,955)	(2,955)	8,221	11/15/2047
92938JAD4	WFRBS CMB UBS1 A3 3.591% 3/15/46		09/26/2019	WELLS FARGO SECURITIES LL	X X X	161,550	160,000	161,831	161,806		(30)		(30)		161,777		(227)	(227)	4,724	03/15/2046
02005AGU6	ALLY MASTER OWNER TR 2A 3.29% 5/15/23		11/15/2019	JPMORGAN SECURITIES INC,	X X X	581,266	570,000	571,473	485,897		(221)		(221)		571,164		10,102	10,102	14,224	05/15/2023
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/22		09/26/2019	Redemption	X X X	275,498	269,128	288,565	282,033		(4,311)		(4,311)		277,722		(2,223)	(2,223)	15,403	07/31/2022
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		09/26/2019	Redemption	X X X	138,398	133,619	137,501	137,243		(1,253)		(1,253)		135,990		2,407	2,407	6,860	07/15/2024
02587AAJ3	AMERICAN EXPRESS CR 1 A 1.93% 9/15/22		09/25/2019	BNP PARIBAS SECS CP/FIXED	X X X	478,551	479,000	478,887	478,923		16		16		478,938		(387)	(387)	7,242	09/15/2022
161571HC1	CHASE ISSUANCE TRST A2A 1.370% 6/15/21		06/17/2019	Call	X X X	582,000	582,000	575,134	578,194		849		849		579,043		2,957	2,957	3,987	06/15/2021
17305EGK5	CITIBANK CREDIT CARD A1 2.539% 1/20/23		09/25/2019	CITIGROUP GBL MKTS/SALOMO	X X X	151,055	150,000	149,979	149,984		3		3		149,987		1,067	1,067	4,430	01/20/2023
17305EGB5	CITIBANK CREDIT CARD A3 1.92% 4/7/22		09/25/2019	BK OF NEW YORK MELLON/TOR	X X X	473,574	474,000	473,863	473,904		33		33		473,937		(363)	(363)	8,848	04/07/2022
12652VAC1	CNH EQUIPMENT TRUST 2018-A 3.23% 7/17/23		09/25/2019	JPMORGAN SECURITIES INC,	X X X	151,840	150,000	149,968	149,972		5		5		149,976		1,864	1,864	3,666	07/17/2023
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		09/26/2019	PERSHING LLC, JERSEY CITY	X X X	329,316	323,113	342,096	335,690		(4,713)		(4,713)		330,977		(1,661)	(1,661)	16,428	07/12/2022
247361ZH4	DELTA AIR 2010-2 CL A 4.95% 11/23/20		05/23/2019	Call	X X X	181,746	181,746	190,833	186,249		(911)		(911)		185,338		(3,592)	(3,592)	4,498	11/23/2020
34528QFD1	FORD CREDIT FLOOR 5A 11.95% 11/15/21		11/15/2019	BNP PARIBAS SECS CP/FIXED	X X X	423,802	424,000	423,916	423,950		13		13		423,963		(161)	(161)	6,565	11/15/2021
34528QGS7	FORD CREDIT FLOORPLAN 1 A 2.84% 3/15/24		09/25/2019	WELLS FARGO SECURITIES LL	X X X	142,324	140,000	139,980			2		2		139,982		2,343	2,343	1,844	03/15/2024
34528QGH1	FORD CREDIT FLOORPLAN 3A1 3.52% 10/15/23		09/25/2019	JPMORGAN SECURITIES INC,	X X X	164,263	160,000	159,964	159,966		5		5		159,971		4,292	4,292	4,412	10/15/2023
34528QEU4	FORD CREDIT FLOORPLN 3A1 1.55% 7/15/21		07/15/2019	Call	X X X	75,000	75,000	74,987	74,993		2		2		74,995		5	5	678	07/15/2021
38014BAD1	GM FINANCIAL AUTO L1A3 2.61% 1/20/21		12/20/2019	Redemption	X X X	175,321	175,232	175,230	175,230		1		1		175,231		90	90	3,554	01/20/2021
36255JAD6	GM FINANCIAL CONSUMER 3.02% 5/15/23		09/25/2019	JPMORGAN SECURITIES INC,	X X X	202,578	200,000	199,102	199,139		137		137		199,276		3,302	3,302	4,715	05/16/2023
47788MAC4	JOHN DEERE OWNER 20 AA3 1.36% 4/15/20		05/15/2019	Redemption	X X X	13,674	13,674	13,672	13,673		1		1		13,674				37	04/15/2020
47788CAC6	JOHN DEERE OWNER TR 20AA3 2.66% 4/18/22		12/16/2019	CREDIT SUISSE, NEW YORK (	X X X	236,956	236,093	236,076	236,080		3		3		236,083		873	873	4,946	04/18/2022
47788EAC2	JOHN DEERE OWNER TR 20B 3.08% 11/15/22		09/25/2019	JPMORGAN SECURITIES INC,	X X X	333,738	330,000	329,975	329,978		4		4		329,982		3,756	3,756	7,962	11/15/2022
65477WAD8	NISSAN AUTO REC 2 B A4 1.66% 3/15/21		02/15/2019	Redemption	X X X	113,702	113,702	114,034	113,878		(73)		(73)		113,805		(103)	(103)	260	03/15/2021
92348XAA3	VERIZON OWNER TRUST 2018 3.23% 4/20/23		09/25/2019	WELLS FARGO SECURITIES LL	X X X	448,216	440,000	439,993	439,993		1		1		439,995		8,221	8,221	10,935	04/23/2023
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23		09/25/2019	BK OF NEW YORK MELLON/TOR	X X X	101,750	100,000	99,980			2		2		99,982		1,768	1,768	1,579	09/20/2023
98161FAD7	WORLD OMNI AUTO LEA AA3 1.45% 8/15/19		02/15/2019	Redemption	X X X	42,828	42,828	42,823	42,827		1		1		42,828		0	0	71	08/15/2019
98163EAD8	WORLD OMNI AUTO REC CA3 3.13% 11/15/23		09/25/2019	JPMORGAN SECURITIES INC,	X X X	314,820	310,000	309,971	309,973		4		4		309,977		4,843	4,843	7,601	11/15/2023
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					29,632,582	29,312,622	29,668,721	23,221,590		(67,598)		(67,598)		29,417,227		207,999	207,999	737,071	X X X
8399997	Subtotal - Bonds - Part 4					50,865,826	50,515,117	50,664,419	40,417,402		(51,957)		(51,957)		50,476,239		382,232	382,232	1,012,145	X X X
8399998	Summary Item from Part 5 for Bonds					11,393,661	11,218,569	11,257,670			(7,117)		(7,117)		11,250,554		138,209	138,209	191,884	X X X
8399999	Subtotal - Bonds					62,259,487	61,733,686	61,922,089	40,417,402		(59,073)		(59,073)		61,726,792		520,441	520,441	1,204,029	X X X
9999999	Totals					62,259,487	X X X	61,922,089	40,417,402		(59,073)		(59,073)		61,726,792		520,441	520,441	1,204,029	X X X

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 Identifi- cation	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	Consider- ation	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. (Col. 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. Governments																				
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		07/31/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/26/2019	GOLDMAN SACHS & CO, NY	210,000	209,524	210,623	209,559		35		35			1,065	1,065	1,195	633
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		06/06/2019	BMO CAPITAL MARKETS CORP, CHICAGO	09/26/2019	GOLDMAN SACHS & CO, NY	3,202,000	3,179,888	3,213,257	3,182,083		2,195		2,195			31,174	31,174	41,569	23,913
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		01/30/2019	RBC CAPITAL MARKETS LLC, NEW YORK	09/26/2019	RBC CAPITAL MARKETS LLC,	1,892,000	1,901,271	1,926,585	1,899,695		(1,576)		(1,576)			26,890	26,890	32,605	7,037
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		01/31/2019	MORGAN STANLEY & CO INC, NY	08/29/2019	PIERCE FENN GOLDMAN SACHS & CO, NY	1,334,000	1,343,531	1,365,911	1,341,809		(1,723)		(1,723)			24,103	24,103	32,609	15,176
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		04/24/2019	MORGAN STANLEY & CO INC, NY	09/27/2019	GOLDMAN SACHS & CO, NY	1,367,000	1,388,767	1,402,867	1,384,903		(3,863)		(3,863)			17,964	17,964	34,049	15,584
0599999 Subtotal - Bonds - U.S. Governments							8,005,000	8,022,982	8,119,244	8,018,049		(4,932)		(4,932)			101,195	101,195	142,027	62,343
Bonds - U.S. Special Revenue, Special Assessment																				
59447TUF8	MICHIGAN ST FIN AUTH REVENUE VAR 9/1/49		04/03/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	09/25/2019	RAYMOND JAMES/FI, SAINT PE	265,000	265,000	268,689	265,000							3,689	3,689	3,392	
3136APW99	FNMA GTD REMIC P/T 15-58 CA 3% 8/25/41		07/10/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/25/2019	PERSHING LLC, JERSEY CITY	266,674	271,309	270,193	271,096		(213)		(213)			(902)	(902)	1,853	311
30298BAE3	FRESB 2019-SB63 MORTG SB63 VAR 2/25/39		06/12/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/27/2019	Redemption	148,000	148,690	149,207	148,681		(9)		(9)			526	526	1,247	210
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							679,674	684,999	688,089	684,777		(222)		(222)			3,313	3,313	6,492	521
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00912XAX2	AIR LEASE CORP 2.75% 1/15/23		06/28/2019	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	09/25/2019	MERRILL LYNCH PIERCE FENN	92,000	91,999	92,672	91,999		0		0			672	672	1,771	1,174
035240AD2	ANHEUSER-BUSCH INBEV 3.75% 1/15/22		01/04/2019	JPMORGAN SECURITIES INC, NEW YORK	04/25/2019	Call	173,000	173,121	177,898	173,110		(11)		(11)			(110)	(110)	9,944	3,118
126650DC1	CVS HEALTH CORP 3.35% 3/9/21		01/03/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	08/15/2019	BNY MELLON	81,000	80,895	80,371	80,924		29		29			(553)	(553)	2,593	889
336158AK6	FIRST REPUBLIC BANK/CA 2.5% 6/6/22		06/14/2019	BK OF NEW YORK MELLON/TORONTO DOMINION	09/25/2019	PERSHING LLC, JERSEY CITY	250,000	249,793	251,560	249,811		19		19			1,749	1,749	1,927	208
459200JW2	IBM 2.8% 5/13/21		05/08/2019	JPMORGAN SECURITIES INC, NEW YORK	09/25/2019	GOLDMAN SACHS & CO, NY	215,000	214,987	217,546	214,989		2		2			2,556	2,556	2,207	
24422EUQ0	JOHN DEERE CAPITAL CORP 3.2% 1/10/22		01/07/2019	CREDIT SUISSE, NEW YORK (CSUS)	04/23/2019	US BANCORP INVESTMENTS IN	297,000	296,730	300,977	296,755		25		25			4,222	4,222	2,772	
655044AF2	NOBLE ENERGY INC 4.15% 12/15/21		07/09/2019	BARCLAYS CAPITAL INC, NEW YORK	09/27/2019	WELLS FARGO SECURITIES LL	282,000	290,215	292,776	289,487		(727)		(727)			3,289	3,289	3,331	845
69371RP75	PACCAR FINANCIAL CORP 2.85% 31/22		02/22/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	04/24/2019	PIERPONT SECURITIES LLC,	213,000	212,813	214,157	212,822		9		9			1,335	1,335	927	
90331HPC1	US BANK NA/CINCINNATI OH 2.65% 5/23/22		05/21/2019	US BANCORP INVESTMENTS INC, ST PAUL	09/25/2019	MORGAN STANLEY & CO INC,	250,000	249,735	253,920	249,764		29		29			4,156	4,156	2,282	

SCHEDULE D - PART 5

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

1	2	3 F O R E I G N	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 Identifi- cation	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	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. (Col. 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
92276MAX3 ..	VENTAS REALTY LP/CAP 4.25% 3/1/22	..	02/26/2019	WELLS FARGO SECURITIES LLC,																
92939UAB2 ..	WEC ENERGY GROUP INC 3.1% 3/8/22	..	03/04/2019	CHARLOTTE BARCLAYS CAPITAL INC, NEW YORK	08/13/2019	BNY MELLON	204,000	209,553	215,134	208,706		(847)		(847)			6,429	6,429	8,429	4,263
17322MAV8 ..	CITIGROUP CMBS GC21 A4 3.575% 5/10/47	..	01/31/2019	BARCLAYS CAPITAL INC, NEW YORK	09/25/2019	PERSHING LLC, JERSEY CITY	300,000	299,811	306,360	299,844		33		33			6,516	6,516	5,141	
					06/09/2019	Redemption	176,895	180,039	182,957	179,516		(524)		(524)			3,441	3,441	2,041	53
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,533,895	2,549,690	2,586,327	2,547,727		(1,962)		(1,962)			33,702	33,702	43,365	10,550
8399998 Subtotal - Bonds							11,218,569	11,257,670	11,393,661	11,250,554		(7,117)		(7,117)			138,209	138,209	191,884	73,413
9999999 Totals								11,257,670	11,393,661	11,250,554		(7,117)		(7,117)			138,209	138,209	191,884	73,413

E16	Schedule D - Part 6 Sn 1	NONE
E16	Schedule D - Part 6 Sn 2	NONE
E17	Schedule DA - Part 1 Short-Term Investments Owned	NONE
E18	Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open	NONE
E19	Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term.	NONE
E20	Schedule DB - Part B Sn 1 Futures Contracts Open	NONE
E21	Schedule DB - Part B Sn 2 Futures Contracts Terminated	NONE
E22	Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity	NONE
E24	Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees	NONE
E25	Schedule DL - Part 1 - Securities Lending Collateral Assets	NONE
E26	Schedule DL - Part 2 - Securities Lending Collateral Assets	NONE

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								
Huntington Bank	Maumee, Oh .....	.....	.....	.....	1,468,317	.....	27,186,390	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X ..	.....	.....	.....	X X X
0199999 Totals - Open Depositories				X X X ..	1,468,317	.....	27,186,390	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X ..	.....	.....	.....	X X X
0299999 Totals - Suspended Depositories				X X X ..	.....	.....	.....	X X X
0399999 Total Cash On Deposit				X X X ..	1,468,317	.....	27,186,390	X X X
0499999 Cash in Company's Office				X X X ..	X X X ...	X X X ...	367	X X X
0599999 Total Cash				X X X ..	1,468,317	.....	27,186,757	X X X

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	30,158,554	4. April	30,052,445	7. July	32,457,074	10. October	30,752,801
2. February	28,371,473	5. May	46,691,917	8. August	37,939,335	11. November	37,963,579
3. March	34,282,684	6. June	38,993,658	9. September	41,242,684	12. December	27,186,390

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U718	BLACKROCK LIQ T FUND INSTL SHARES		12/30/2019 ...	2.000	X X X	13,991	63	111
60934N104	FEDERATED GOVT OBLIGATIONS FUND		12/02/2019 ...	0.500	X X X	8,278		975
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						22,270	63	1,087
8899999 Total Cash Equivalents						22,270	63	1,087

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Statutory Deposit	399,760	400,108		
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
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.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	399,760	400,108		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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