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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

AMICA MUTUAL INSURANCE COMPANY

NAIC Group Code 0028 (Current) 0028 (Prior) NAIC Company Code 19976 Employer's ID Number 05-0348344

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 03/01/1907 Commenced Business 04/01/1907

Statutory Home Office 100 Amica Way (Street and Number), Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code)

Main Administrative Office 100 Amica Way (Street and Number)
Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code), 800-652-6422 (Area Code) (Telephone Number)

Mail Address P.O. Box 6008 (Street and Number or P.O. Box), Providence, RI, US 02940-6008 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 100 Amica Way (Street and Number)
Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code), 800-652-6422 (Area Code) (Telephone Number)

Internet Website Address www.amica.com

Statutory Statement Contact David Joseph Macedo (Name), 800-652-6422-24014 (Area Code) (Telephone Number)
dmacedo@amica.com (E-mail Address), 401-334-2270 (FAX Number)

OFFICERS

Chairman, President and Chief Executive Officer	Robert Anthony DiMuccio	Senior Vice President, Chief Financial Officer and Treasurer	James Parker Loring
Senior Assistant Vice President and Secretary	Suzanne Ellen Casey		

OTHER

Jill Holton Andy, Senior Vice President	Robert Karl Benson, Senior Vice President & Chief Investment Officer	James Arthur Bussiere, Senior Vice President
Lisa Maria DeCubellis, Senior Vice President	Peter Francis Drogan, Senior Vice President & Chief Actuary	William Henry Fitzgerald, Vice President
Michael George Gillerlane, Vice President	Roberta Eldeen Gosselin, Vice President	David Joseph Macedo, Vice President & Controller
Darlene Ann Major, Vice President	Peter Ernest Moreau, Senior Vice President & Chief Information Officer	Jennifer Ann Morrison, #, Vice President and General Counsel
Theodore Charles Murphy, Chief Operations Officer	Anthony Noviello III, Senior Vice President	Shannon Skenyon O'Brien, Vice President
Sean Francis Welch, Senior Vice President		

DIRECTORS OR TRUSTEES

Jeffrey Paul Aiken	Jill Janice Avery	Debra Ann Canales
Patricia Walsh Chadwick	Robert Anthony DiMuccio	Barry George Hittner
Michael David Jeans	Ronald Keith Machtley	Peter Michael Marino #
Debra Marie Paul #	Donald Julian Reaves	Diane Desmarais Souza #

State of Rhode Island
County of Providence SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Robert Anthony DiMuccio Chairman, President and Chief Executive Officer	Suzanne Ellen Casey Senior Assistant Vice President and Secretary	James Parker Loring Senior Vice President, Chief Financial Officer and Treasurer

Subscribed and sworn to before me this 12th day of February, 2020

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

Ann Marie Octeau
Notary Public
June 8, 2022

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	908,196,705	19.633	908,196,705		908,196,705	19.633
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	228,949,059	4.949	228,949,059		228,949,059	4.949
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	33,601,739	0.726	33,601,739		33,601,739	0.726
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	385,270,569	8.328	385,270,569		385,270,569	8.328
1.06 Industrial and miscellaneous	1,007,210,124	21.773	1,007,210,124		1,007,210,124	21.773
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	2,563,228,196	55.410	2,563,228,196		2,563,228,196	55.410
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	774,557,486	16.744	774,557,486		774,557,486	16.744
3.02 Industrial and miscellaneous Other (Unaffiliated)	2,890,800	0.062	2,890,800		2,890,800	0.062
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	421,241,550	9.106	421,241,550		421,241,550	9.106
3.05 Mutual funds	388,438,291	8.397	388,438,291		388,438,291	8.397
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	1,587,128,127	34.309	1,587,128,127		1,587,128,127	34.309
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	117,368,844	2.537	117,368,844		117,368,844	2.537
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total mortgage loans	117,368,844	2.537	117,368,844		117,368,844	2.537
5. Real estate (Schedule A):						
5.01 Properties occupied by company	52,390,966	1.133	52,390,966		52,390,966	1.133
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	52,390,966	1.133	52,390,966		52,390,966	1.133
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(75,217,890)	(1.626)	(75,217,890)		(75,217,890)	(1.626)
6.02 Cash equivalents (Schedule E, Part 2)	184,697,106	3.993	184,697,106		184,697,106	3.993
6.03 Short-term investments (Schedule DA)	2,511,446	0.054	2,511,446		2,511,446	0.054
6.04 Total cash, cash equivalents and short-term investments	111,990,662	2.421	111,990,662		111,990,662	2.421
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	193,864,996	4.191	193,864,996		193,864,996	4.191
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	4,625,971,791	100.000	4,625,971,791		4,625,971,791	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		52,462,152
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)	3,159,986	3,159,986
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 carrying value:		
	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	3,231,172	
	8.2 Totals, Part 3, Column 9		3,231,172
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		52,390,966
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		52,390,966

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		90,418,882
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	27,490,941	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	229,855	27,720,796
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		770,834
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
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)		117,368,844
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		117,368,844
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		117,368,844

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		196,135,444
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	2,081,516	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	54,684,544	56,766,060
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	8,598,406	
	5.2 Totals, Part 3, Column 9	(21,662,192)	(13,063,786)
6.	Total gain (loss) on disposals, Part 3, Column 19		17,403,432
7.	Deduct amounts received on disposals, Part 3, Column 16		63,161,819
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	140,425	
	10.2 Totals, Part 3, Column 11	73,910	214,335
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		193,864,996
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		193,864,996

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,963,559,195
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,777,538,351
3.	Accrual of discount		752,642
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	215,128,168	
	4.4. Part 4, Column 11	(76,279,354)	138,848,814
5.	Total gain (loss) on disposals, Part 4, Column 19		137,210,783
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,832,156,795
7.	Deduct amortization of premium		6,407,594
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	24,864,411	
	9.4. Part 4, Column 13	4,386,670	29,251,081
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		262,008
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		4,150,356,323
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		4,150,356,323

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	908,196,705	931,826,022	908,663,452	896,275,323
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	908,196,705	931,826,022	908,663,452	896,275,323
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	228,949,059	244,958,387	232,102,748	210,385,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	33,601,739	35,922,577	33,681,310	33,585,000
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	385,270,569	389,397,351	386,236,838	378,309,249
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	954,240,005	992,988,611	958,337,962	928,739,479
	9. Canada	4,054,246	4,351,005	4,092,983	3,654,000
	10. Other Countries	48,915,873	50,186,151	48,900,645	47,840,000
	11. Totals	1,007,210,124	1,047,525,767	1,011,331,590	980,233,479
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,563,228,196	2,649,630,104	2,572,015,938	2,498,788,051
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	1,121,133,852	1,121,133,852	711,984,969	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	44,752,725	44,752,725	29,038,072	
	23. Totals	1,165,886,577	1,165,886,577	741,023,041	
Parent, Subsidiaries and Affiliates	24. Totals	421,241,550	421,241,550	233,620,193	
	25. Total Common Stocks	1,587,128,127	1,587,128,127	974,643,234	
	26. Total Stocks	1,587,128,127	1,587,128,127	974,643,234	
	27. Total Bonds and Stocks	4,150,356,323	4,236,758,231	3,546,659,172	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	36,677,971	152,053,833	191,134,156	318,440,151	209,890,594	XXX	908,196,705	33.9	787,696,543	29.4	908,196,705	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	36,677,971	152,053,833	191,134,156	318,440,151	209,890,594	XXX	908,196,705	33.9	787,696,543	29.4	908,196,705	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	5,304,636	28,142,845	75,568,991	115,115,296	4,817,291	XXX	228,949,059	8.6	204,730,618	7.6	228,949,059	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	5,304,636	28,142,845	75,568,991	115,115,296	4,817,291	XXX	228,949,059	8.6	204,730,618	7.6	228,949,059	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	20,145,700	5,464,311	3,991,728	4,000,000		XXX	33,601,739	1.3	50,373,552	1.9	33,601,739	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	20,145,700	5,464,311	3,991,728	4,000,000		XXX	33,601,739	1.3	50,373,552	1.9	33,601,739	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	50,222,471	142,074,585	93,719,034	65,712,367	33,542,112	XXX	385,270,569	14.4	585,360,503	21.8	385,270,569	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	50,222,471	142,074,585	93,719,034	65,712,367	33,542,112	XXX	385,270,569	14.4	585,360,503	21.8	385,270,569	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	32,623,271	295,952,025	182,589,890	97,290,251	76,322,580	XXX	684,778,017	25.6	487,377,280	18.2	461,214,098	223,563,919
6.2 NAIC 2	133,932,415	174,922,898	105,979,262	14,719,705	6,090,566	XXX	435,644,846	16.3	465,340,238	17.3	429,270,103	6,374,743
6.3 NAIC 3						XXX			101,746,761	3.8		
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	166,555,686	470,874,923	288,569,152	112,009,956	82,413,146	XXX	1,120,422,863	41.9	1,054,464,279	39.3	890,484,201	229,938,662
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 144,974,049	623,687,599	547,003,799	600,558,065	324,572,577		2,240,796,089	83.7	XXX	XXX	2,017,232,170	223,563,919
11.2 NAIC 2	(d) 133,932,415	174,922,898	105,979,262	14,719,705	6,090,566		435,644,846	16.3	XXX	XXX	429,270,103	6,374,743
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	278,906,464	798,610,497	652,983,061	615,277,770	330,663,143		(b) 2,676,440,935	100.0	XXX	XXX	2,446,502,273	229,938,662
11.8 Line 11.7 as a % of Col. 7	10.4	29.8	24.4	23.0	12.4		100.0	XXX	XXX	XXX	91.4	8.6
12. Total Bonds Prior Year												
12.1 NAIC 1	197,233,632	640,928,090	561,851,816	495,913,274	219,611,684		XXX	XXX	2,115,538,496	78.9	1,940,005,855	175,532,641
12.2 NAIC 2	115,162,583	203,957,100	112,257,414	14,800,704	19,162,437		XXX	XXX	465,340,238	17.3	454,679,140	10,661,098
12.3 NAIC 3	101,746,761						XXX	XXX	101,746,761	3.8	101,746,761	
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	414,142,976	844,885,190	674,109,230	510,713,978	238,774,121		XXX	XXX	(b) 2,682,625,495	100.0	2,496,431,756	186,193,739
12.8 Line 12.7 as a % of Col. 9	15.4	31.5	25.1	19.0	8.9		XXX	XXX	100.0	XXX	93.1	6.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	113,319,861	496,835,158	513,411,037	569,310,304	324,355,810		2,017,232,170	75.4	1,940,005,855	72.3	2,017,232,170	XXX
13.2 NAIC 2	127,557,672	174,922,898	105,979,262	14,719,705	6,090,566		429,270,103	16.0	454,679,140	16.9	429,270,103	XXX
13.3 NAIC 3									101,746,761	3.8		XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	240,877,533	671,758,056	619,390,299	584,030,009	330,446,376		2,446,502,273	91.4	2,496,431,756	93.1	2,446,502,273	XXX
13.8 Line 13.7 as a % of Col. 7	9.8	27.5	25.3	23.9	13.5		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	9.0	25.1	23.1	21.8	12.3		91.4	XXX	XXX	XXX	91.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	31,654,188	126,852,441	33,592,762	31,247,761	216,767		223,563,919	8.4	175,532,641	6.5	XXX	223,563,919
14.2 NAIC 2	6,374,743						6,374,743	0.2	10,661,098	0.4	XXX	6,374,743
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	38,028,931	126,852,441	33,592,762	31,247,761	216,767		229,938,662	8.6	186,193,739	6.9	XXX	229,938,662
14.8 Line 14.7 as a % of Col. 7	16.5	55.2	14.6	13.6	0.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.4	4.7	1.3	1.2	0.0		8.6	XXX	XXX	XXX	XXX	8.6

(a) Includes $ 229,938,662 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations and $ ..... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... 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 $ 2,511,446 ; NAIC 2 $ 110,701,293 ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	7,001,725	31,661,266	100,650,261	193,469,011	160,860,251	XXX	493,642,514	18.4	459,166,838	17.1	493,642,514	
1.02 Residential Mortgage-Backed Securities	25,267,322	100,357,451	63,551,049	46,501,340	14,598,569	XXX	250,275,731	9.4	127,181,584	4.7	250,275,731	
1.03 Commercial Mortgage-Backed Securities	4,408,924	20,035,116	26,932,846	78,469,800	34,431,774	XXX	164,278,460	6.1	201,348,121	7.5	164,278,460	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	36,677,971	152,053,833	191,134,156	318,440,151	209,890,594	XXX	908,196,705	33.9	787,696,543	29.4	908,196,705	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	5,304,636	28,142,845	75,568,991	115,115,296	4,817,291	XXX	228,949,059	8.6	204,730,618	7.6	228,949,059	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	5,304,636	28,142,845	75,568,991	115,115,296	4,817,291	XXX	228,949,059	8.6	204,730,618	7.6	228,949,059	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	20,145,700	5,464,311	3,991,728	4,000,000		XXX	33,601,739	1.3	50,373,552	1.9	33,601,739	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	20,145,700	5,464,311	3,991,728	4,000,000		XXX	33,601,739	1.3	50,373,552	1.9	33,601,739	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations				18,154,129	2,161,284	XXX	20,315,413	0.8	27,776,279	1.0	20,315,413	
5.02 Residential Mortgage-Backed Securities	49,640,898	140,107,912	91,919,390	47,246,068	18,921,108	XXX	347,835,376	13.0	528,158,216	19.7	347,835,376	
5.03 Commercial Mortgage-Backed Securities	581,573	1,966,673	1,799,644	312,170	12,459,720	XXX	17,119,780	0.6	29,426,008	1.1	17,119,780	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	50,222,471	142,074,585	93,719,034	65,712,367	33,542,112	XXX	385,270,569	14.4	585,360,503	21.8	385,270,569	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	136,443,861	343,574,059	257,567,386	80,229,169	82,196,380	XXX	900,010,855	33.6	879,936,122	32.8	885,307,801	14,703,054
6.02 Residential Mortgage-Backed Securities	26,930,404	60,284,229	24,082,083	10,693,547	216,766	XXX	122,207,029	4.6	130,963,851	4.9	5,176,400	117,030,629
6.03 Commercial Mortgage-Backed Securities	3,181,421	67,016,635	6,919,683			XXX	77,117,739	2.9	33,244,524	1.2		77,117,739
6.04 Other Loan-Backed and Structured Securities				21,087,240		XXX	21,087,240	0.8	10,319,782	0.4		21,087,240
6.05 Totals	166,555,686	470,874,923	288,569,152	112,009,956	82,413,146	XXX	1,120,422,863	41.9	1,054,464,279	39.3	890,484,201	229,938,662
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	168,895,922	408,842,481	437,778,366	410,967,605	250,035,206	XXX	1,676,519,580	62.6	XXX	XXX	1,661,816,526	14,703,054
11.02 Residential Mortgage-Backed Securities	101,838,624	300,749,592	179,552,522	104,440,955	33,736,443	XXX	720,318,136	26.9	XXX	XXX	603,287,507	117,030,629
11.03 Commercial Mortgage-Backed Securities	8,171,918	89,018,424	35,652,173	78,781,970	46,891,494	XXX	258,515,979	9.7	XXX	XXX	181,398,240	77,117,739
11.04 Other Loan-Backed and Structured Securities				21,087,240		XXX	21,087,240	0.8	XXX	XXX		21,087,240
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	278,906,464	798,610,497	652,983,061	615,277,770	330,663,143		2,676,440,935	100.0	XXX	XXX	2,446,502,273	229,938,662
11.09 Line 11.08 as a % of Col. 7	10.4	29.8	24.4	23.0	12.4		100.0	XXX	XXX	XXX	91.4	8.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	242,829,634	408,856,701	418,752,944	362,074,976	189,469,154	XXX	XXX	XXX	1,621,983,409	60.5	1,604,948,123	17,035,286
12.02 Residential Mortgage-Backed Securities	104,645,453	317,553,701	203,499,808	130,809,031	29,795,658	XXX	XXX	XXX	786,303,651	29.3	660,709,504	125,594,147
12.03 Commercial Mortgage-Backed Securities	66,667,889	118,474,788	51,856,478	7,510,189	19,509,309	XXX	XXX	XXX	264,018,653	9.8	230,774,129	33,244,524
12.04 Other Loan-Backed and Structured Securities				10,319,782		XXX	XXX	XXX	10,319,782	0.4		10,319,782
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	414,142,976	844,885,190	674,109,230	510,713,978	238,774,121		XXX	XXX	2,682,625,495	100.0	2,496,431,756	186,193,739
12.09 Line 12.08 as a % of Col. 9	15.4	31.5	25.1	19.0	8.9		XXX	XXX	100	XXX	93.1	6.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	160,009,732	406,858,262	433,945,721	410,967,605	250,035,206	XXX	1,661,816,526	62.1	1,604,948,123	59.8	1,661,816,526	XXX
13.02 Residential Mortgage-Backed Securities	75,877,304	242,898,006	156,712,087	94,280,434	33,519,676	XXX	603,287,507	22.5	660,709,504	24.6	603,287,507	XXX
13.03 Commercial Mortgage-Backed Securities	4,990,497	22,001,788	28,732,491	78,781,970	46,891,494	XXX	181,398,240	6.8	230,774,129	8.6	181,398,240	XXX
13.04 Other Loan-Backed and Structured Securities						XXX						XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	240,877,533	671,758,056	619,390,299	584,030,009	330,446,376		2,446,502,273	91.4	2,496,431,756	93.1	2,446,502,273	XXX
13.09 Line 13.08 as a % of Col. 7	9.8	27.5	25.3	23.9	13.5		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	9.0	25.1	23.1	21.8	12.3		91.4	XXX	XXX	XXX	91.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	8,886,190	1,984,219	3,832,645			XXX	14,703,054	0.5	17,035,286	0.6	XXX	14,703,054
14.02 Residential Mortgage-Backed Securities	25,961,320	57,851,586	22,840,435	10,160,521	216,767	XXX	117,030,629	4.4	125,594,147	4.7	XXX	117,030,629
14.03 Commercial Mortgage-Backed Securities	3,181,421	67,016,636	6,919,682			XXX	77,117,739	2.9	33,244,524	1.2	XXX	77,117,739
14.04 Other Loan-Backed and Structured Securities				21,087,240		XXX	21,087,240	0.8	10,319,782	0.4	XXX	21,087,240
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	38,028,931	126,852,441	33,592,762	31,247,761	216,767		229,938,662	8.6	186,193,739	6.9	XXX	229,938,662
14.09 Line 14.08 as a % of Col. 7	16.5	55.2	14.6	13.6	0.1		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.4	4.7	1.3	1.2	0.0		8.6	XXX	XXX	XXX	XXX	8.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	2,513,425	2,513,425			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium	1,979	1,979			
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)	2,511,446	2,511,446			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,511,446	2,511,446			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	306,348,275	209,133,290	97,214,985	
2. Cost of cash equivalents acquired	5,148,475,770	3,585,168,536	1,563,307,234	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)	(188)		(188)	
5. Total gain (loss) on disposals	16,164		16,164	
6. Deduct consideration received on disposals	5,270,142,915	3,683,600,533	1,586,542,382	
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)	184,697,106	110,701,293	73,995,813	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	184,697,106	110,701,293	73,995,813	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Office park with four undeveloped lots totaling 20.37 acres		Lincoln	RI	09/25/1992		7,728,920		5,171,684	5,171,684	149,833			(149,833)			1,793,431
Four-story office building on 19.07 acres of land (10)		Lincoln	RI	09/25/1992		15,362,343		5,037,379	5,037,379	397,296			(397,296)		1,257,981	317,909
Three-story office building on 12.4 acres of land (25)		Lincoln	RI	09/25/1992		37,946,337		9,728,856	9,728,856	952,667			(952,667)		4,331,293	4,436,479
Four-story office building with full basement on 8.07 acres of land (50)		Lincoln	RI	09/25/1992		19,326,602		6,414,778	6,414,778	542,610			(542,610)		2,842,105	2,213,344
Five-story office building on 21.98 acres of land (100)		Lincoln	RI	09/25/1992		34,676,818		15,037,280	15,037,280	721,916			(721,916)		3,006,685	1,923,533
Two-story office building located on 6.39 acres of land		Raynham	MA	03/22/1995		5,438,942		8,570,744	8,570,744	128,207			(128,207)		666,054	635,367
One-story office building located on 6 acres of land		Lincoln	RI	01/10/1994	12/31/2014	10,914,467		2,430,245	2,430,245	338,643			(338,643)		717,342	1,140,592
0299999. Property occupied by the reporting entity - Administrative						131,394,429		52,390,966	52,390,966	3,231,172			(3,231,172)		12,821,460	12,460,655
0399999. Total Property occupied by the reporting entity						131,394,429		52,390,966	52,390,966	3,231,172			(3,231,172)		12,821,460	12,460,655
0699999 - Totals						131,394,429		52,390,966	52,390,966	3,231,172			(3,231,172)		12,821,460	12,460,655

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Office park with four undeveloped lots totaling 20.37 acres	Lincoln	RI	09/25/1992	Various			305,690	320,468
Four-story office building on 19.07 acres of land (10)	Lincoln	RI	09/25/1992	Various			424,251	438,228
Three-story office building on 12.4 acres of land (25)	Lincoln	RI	09/25/1992	Various			533,294	552,884
Four-story office building with full basement on 8.07 acres of land (50)	Lincoln	RI	09/25/1992	Various			1,467,658	1,524,047
Five-story office building on 21.98 acres of land (100)	Lincoln	RI	09/25/1992	Various			186,004	192,918
Two-story office building located on 6.39 acres of land	Raynham	MA	03/22/1995	Various			20,046	20,737
One-story office building located on 6 acres of land	Lincoln	RI	01/10/1994	Various			89,415	110,704
0199999. Acquired by Purchase							3,026,358	3,159,986
0399999 - Totals							3,026,358	3,159,986

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
JP1210306		Studio City	CA		02/02/2015	4.216	1,557,530						2,778,852	12/13/2014
JP1210504		Bellevue	WA		07/02/2015	4.036	3,868,607						6,915,408	06/10/2015
JP1210900		Napa	CA		03/04/2016	4.040	2,021,148						3,570,997	01/29/2016
JP1211205		Nashville	TN		05/17/2016	4.110	5,994,784						11,601,208	03/08/2018
JP1211304		Washington	DC		05/26/2016	3.900	1,903,323						3,262,840	05/12/2016
JP1211502		Sadsburyville	PA		06/24/2016	4.192	1,334,487						2,968,660	04/26/2016
JP1211601		Austin	TX		06/15/2016	3.750	8,035,714						14,923,469	05/20/2016
JP1211700		Vista	CA		11/14/2016	4.256	2,510,242						4,064,484	10/05/2016
JP1212104		San Marcos	CA		01/03/2017	4.724	12,645,703						22,020,018	08/01/2017
JP1212203		Tampa	FL		01/18/2017	4.147	9,549,706						14,711,094	11/29/2016
JP1212500		Fayetteville	AR		06/28/2017	4.200	6,707,531						13,119,477	03/21/2017
JP1212708		Lake Worth	FL		09/01/2017	4.134	4,337,945						6,889,431	07/21/2017
JP1212906		Tampa	FL		11/14/2017	3.950	3,290,465						5,136,377	10/12/2017
JP1213300		Milwaukee	WI		12/27/2017	4.667	3,809,975						6,957,643	10/10/2017
JP1213409		Indianapolis	IN		01/18/2018	4.421	9,651,196						17,428,213	11/13/2017
JP1213607		Atlanta	GA		04/12/2018	4.458	3,946,338						5,786,019	03/02/2018
JP1213904		Madison	WI		06/01/2018	4.238	1,812,919						3,100,091	04/04/2018
JP1214407		Somerville	MA		11/08/2018	4.484	3,978,850						9,234,192	08/14/2018
JP1214506		Smithtown	NY		12/05/2018	4.585	2,921,439						7,022,514	09/26/2018
JP1214605		Chadds Ford	PA		01/18/2019	4.280	5,673,003						8,552,094	12/18/2018
JP1214803		North Las Vegas	NV		05/15/2019	4.250	6,026,094						11,573,087	04/15/2019
JP1215305		Nashville	TN		11/04/2019	3.450	9,569,755						13,968,276	09/27/2019
JP1215404		Philadelphia	PA		11/15/2019	3.950	6,222,090						12,226,406	12/01/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							117,368,844						207,810,850	XXX
0899999. Total Mortgages in good standing							117,368,844						207,810,850	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							117,368,844						207,810,850	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ .....407,632 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
JP1213607	Atlanta	GA		04/12/2018	4.458		229,855	5,786,019
JP1214605	Chadds Ford	PA		01/18/2019	4.280	5,673,003		8,552,094
JP1214803	North Las Vegas	NV		05/15/2019	4.250	6,026,094		11,573,087
JP1215305	Nashville	TN		11/04/2019	3.450	9,569,755		13,968,276
JP1215404	Philadelphia	PA		11/15/2019	3.950	6,222,089		12,226,406
0599999. Mortgages in good standing - Commercial mortgages-all other						27,490,941	229,855	52,105,882
0899999. Total Mortgages in good standing						27,490,941	229,855	52,105,882
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						27,490,941	229,855	52,105,882

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
JP1210306	Studio City	CA		02/02/2015		1,605,259							47,729	47,729			
JP1510504	Bellevue	WA		07/02/2015		3,945,456							76,849	76,849			
JP1211205	Nashville	TN		05/17/2016		6,110,086							115,303	115,303			
JP1211502	Sadsburyville	PA		06/24/2016		1,366,985							32,499	32,499			
JP1211700	Vista	CA		11/14/2016		2,553,241							42,999	42,999			
JP1212708	Lake Worth	FL		09/01/2017		4,415,016							77,071	77,071			
JP1212906	Tampa	FL		11/14/2017		3,319,660							29,194	29,194			
JP1213300	Milwaukee	WI		12/27/2017		3,865,357							55,382	55,382			
JP1213409	Indianapolis	IN		01/18/2018		9,885,310							234,114	234,114			
JP1214506	Smithtown	NY		12/05/2018		2,981,134							59,694	59,694			
0299999. Mortgages with partial repayments						40,047,504							770,834	770,834			
0599999 - Totals						40,047,504							770,834	770,834			

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Adams Street Private Credit Fund, LP		New York	NY	Adams Street Private Credit Fund GP LP		12/26/2017		12,889,263	12,889,263	12,889,263	(34,538)					854,846	6,238,603	5.350
000000-00-0	AEA Mezzanine Fund III, LP		New York	NY	AEA Mezzanine Partner III LP		02/13/2014		5,834,460	6,296,519	6,296,519	488,517						693,249	2.610
000000-00-0	Cyprium Investors IV, LP		Cleveland	OH	Cyprium IV Management LLC		11/03/2014		4,047,486	4,444,839	4,444,839	223,553						1,005,155	2.660
000000-00-0	Cyprium Parallel Investors V, LP		Cleveland	OH	Cyprium Investment Partners LLC		08/15/2019		349,016	340,789	340,789	(8,227)						2,925,984	1.600
000000-00-0	GCG Investors IV, LP		Chicago	IL	GCG General Partners, LLC		03/14/2017		4,518,459	4,642,208	4,642,208	52,815					230,541	1,833,742	2.490
000000-00-0	GLC Direct Credit Fund, LP		San Francisco	CA	GLC Investment Advisors, LLC		05/27/2015		5,702,706	7,079,948	7,079,948	779,307					527,446	2,257,761	32.610
000000-00-0	Goldman Sachs Private Equity Partners XI, LP		New York	NY	Goldman Sachs Asset Management, L.P.		08/19/2011	3	10,820	337,661	337,661	314,050					14,359	119,297	0.380
000000-00-0	GoldPoint Mezzanine Partners IV, LP		New York	NY	GoldPoint Partners LLC		12/21/2015		11,423,310	11,886,273	11,886,273	118,764					642,072	1,893,853	0.960
000000-00-0	Graycliff Mezzanine II Parallel, LP		New York	NY	Graycliff Mezzanine II Parallel GP LP		04/16/2014		612,471	639,281	639,281	5,263						480,013	3.600
000000-00-0	Graycliff Mezzanine III, LP		New York	NY	Graycliff Mezzanine III GP LP		05/15/2018		2,126,749	2,069,884	2,069,884	349						2,869,295	5.220
000000-00-0	Heartwood Forestland REIT III, LLC		Chapel Hill	NC	Heartwood Forestland Advisors VIII, LLC		07/14/2015		14,138,502	15,567,421	15,567,421	(1,477,517)					460,905		5.760
000000-00-0	Lyme Conservation Opportunities Fund, LP		Hanover	NH	Lyme Conservation Opportunities Fund LP		07/31/2019		1,732,500	1,643,141	1,643,141	(89,359)						6,517,500	27.730
000000-00-0	Lyme Forest Fund IV, LP		Hanover	NH	LFF IV GP LLC		03/11/2016		14,325,165	16,048,728	16,048,728	(1,227,420)							9.540
000000-00-0	Lyme Forest Fund V, LP		Hanover	NH	LFF V GP LLC		05/02/2018		14,847,551	14,101,381	14,101,381	(613,721)		132,449				5,020,000	6.670
000000-00-0	ManchesterStory Venture Fund, LP		West Des Moines	IA	ManchesterStory GP1, LLC		11/28/2018	1	1,372,544	1,342,004	1,342,004	(30,540)						3,164,120	5.580
000000-00-0	Midwest Mezzanine Fund V SBIC, LP		Chicago	IL	Midwest Mezzanine Management V SBIC LLC		07/03/2013		6,421,454	7,912,241	7,912,241	(884,774)					1,553,888	951,788	10.490
000000-00-0	Midwest Mezzanine Fund VI SBIC, LP		Chicago	IL	Midwest Mezzanine Management SBIC VI LLC		10/19/2018		2,492,889	2,535,931	2,535,931	60,776					70,036	3,480,142	7.110
000000-00-0	Morgan Stanley IFHF SPV, LP		West Conshohocken	PA	Morgan Stanley AIP GP LP		07/01/2011	13	159,918	217,039	217,039	(4,572)							2.000
000000-00-0	Morgan Stanley Premium Partners Fund, LP		West Conshohocken	PA	Morgan Stanley AIP GP LP		01/30/2007	13	100,898	207,512	207,512	7,603							0.880
000000-00-0	Morgan Stanley Private Markets Fund III, LP		West Conshohocken	PA	Global Diversified Alternatives AIP GP LP		04/26/2006	3	975,984	2,420,670	2,420,670	113,004						586,832	1.760
000000-00-0	Point Judith Venture Fund III, LP		Boston	MA	Point Judith Capital Partners III, LLC		06/03/2013	1	2,655,992	15,930,287	15,930,287	10,099,165							24.930
000000-00-0	Point Judith Venture Fund IV, LP		Boston	MA	Point Judith Capital Partners IV, LLC		12/28/2015	1	18,862,541	27,754,948	27,754,948	4,842,810						5,610,494	44.530
000000-00-0	Savano Capital Partners II, LP		Baltimore	MD	Savano Direct GP II, LLC		06/22/2016	1	11,338,324	16,177,595	16,177,595	2,759,720					2,370,006	880,000	18.280
000000-00-0	Stonepeak Capital Partners Fund III, LP		New York	NY	Stonepeak Associates III LLC		02/22/2018		10,594,370	12,078,029	12,078,029	1,491,635		7,976				12,167,049	0.310
000000-00-0	THL Credit Direct Lending IV Co-Invest, LLC		Boston	MA	THL Credit Advisors LLC		12/05/2018		4,728,339	5,027,776	5,027,776	299,437						1,035,033	1.110
000000-00-0	THL Credit Direct Lending IV, LLC		Boston	MA	THL Credit Advisors LLC		11/02/2018		964,967	972,734	972,734	7,767						5,071,661	28.000
2599999. Joint Venture Interests - Other - Unaffiliated									153,226,678	190,564,102	190,564,102	17,293,867		140,425			6,724,099	64,801,571	XXX
000000-00-0	Amica General Agency, LLC		Lincoln	RI	Amica General Agency, LLC		01/01/2015		200,000	3,300,894	3,300,894	(8,695,461)							
4799999. Any Other Class of Assets - Affiliated									200,000	3,300,894	3,300,894	(8,695,461)							XXX
4899999. Total - Unaffiliated									153,226,678	190,564,102	190,564,102	17,293,867		140,425			6,724,099	64,801,571	XXX
4999999. Total - Affiliated									200,000	3,300,894	3,300,894	(8,695,461)							XXX
5099999 - Totals									153,426,678	193,864,996	193,864,996	8,598,406		140,425			6,724,099	64,801,571	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Adams Street Private Credit Fund, LP	New York	NY	Adams Street Private Credit Fund GP LP	12/26/2017			8,104,229		5.350
000000-00-0	AEA Mezzanine Fund III, LP	New York	NY	AEA Mezzanine Partner III LP	02/13/2014			185,005		2.610
000000-00-0	Cyprium Investors IV, LP	Cleveland	OH	Cyprium IV Management LLC	11/03/2014			1,430,329		2.660
000000-00-0	Cyprium Parallel Investors V, LP	Cleveland	OH	Cyprium Investment Partners LLC	08/15/2019		349,016			1.600
000000-00-0	GCG Investors IV, LP	Chicago	IL	GCG General Partners, LLC	03/14/2017			1,153,567		2.490
000000-00-0	GLC Direct Credit Fund, LP	San Francisco	CA	GLC Investment Advisors, LLC	05/27/2015			152,250		32.610
000000-00-0	Goldman Sachs Private Equity Partners XI, LP	New York	NY	Goldman Sachs Asset Management, L.P.	08/19/2011	3		4,710		0.380
000000-00-0	GoldPoint Mezzanine Partners IV, LP	New York	NY	GoldPoint Partners LLC	12/21/2015			3,115,481		0.960
000000-00-0	Graycliff Mezzanine II Parallel, LP	New York	NY	Graycliff Mezzanine II Parallel GP LP	04/16/2014			52,737		3.600
000000-00-0	Graycliff Mezzanine III, LP	New York	NY	Graycliff Mezzanine III GP LP	05/15/2018			1,423,112		5.220
000000-00-0	Lyme Conservation Opportunities Fund, LP	Hanover	NH	Lyme Conservation Opportunities Fund LP	07/31/2019		1,732,500			27.730
000000-00-0	Lyme Forest Fund V, LP	Hanover	NH	LFF V GP LLC	05/02/2018			10,780,000		6.670
000000-00-0	ManchesterStory Venture Fund, LP	West Des Moines	IA	ManchesterStory GP1, LLC	11/28/2018	1		447,968		5.580
000000-00-0	Midwest Mezzanine Fund VI SBIC, LP	Chicago	IL	Midwest Mezzanine Management SBIC VI LLC	10/19/2018			1,365,229		7.110
000000-00-0	Point Judith Venture Fund IV, LP	Boston	MA	Point Judith Capital Partners IV, LLC	12/28/2015	1		7,700,000		44.530
000000-00-0	Savano Capital Partners II, LP	Baltimore	MD	Savano Direct GP II, LLC	06/22/2016	1		2,937,035		18.280
000000-00-0	Stonepeak Capital Partners Fund III, LP	New York	NY	Stonepeak Associates III LLC	02/22/2018			10,394,727		0.310
000000-00-0	THL Credit Direct Lending IV Co-Invest, LLC	Boston	MA	THL Credit Advisors LLC	11/02/2018			4,516,441		1.110
000000-00-0	THL Credit Direct Lending IV, LLC	Boston	MA	THL Credit Advisors LLC	12/05/2018			921,724		28.000
2599999. Joint Venture Interests - Other - Unaffiliated							2,081,516	54,684,544		XXX
4899999. Total - Unaffiliated							2,081,516	54,684,544		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							2,081,516	54,684,544		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Adams Street Private Credit Fund, LP	New York	NY	Capital Distribution	12/26/2017	12/23/2019	2,444,437	(17,517)				(17,517)		2,426,920	2,571,112		144,192	144,192	
000000-00-0	AEA Mezzanine Fund III, LP	New York	NY	Capital Distribution	02/13/2014	10/07/2019	2,590,313	12,188				12,188		2,602,501	2,636,247		33,746	33,746	
000000-00-0	Cyprium Investors IV, LP	Cleveland	OH	Capital Distribution	11/03/2014	12/30/2019	2,026,565	(126,200)				(126,200)		1,900,365	2,089,368		189,003	189,003	
000000-00-0	GCG Investors IV, LP	Chicago	IL	Return of Capital	03/14/2017	10/02/2019	603,993	(12,470)				(12,470)		591,523	591,523				
000000-00-0	GLC Direct Credit Fund, LP	San Francisco	CA	Return of Capital	05/27/2015	03/15/2019	2,254,346	(219,237)				(219,237)		2,035,109	2,035,109				
000000-00-0	Goldman Sachs Hedge Funds Opportunities	New York	NY	Capital Distribution	09/01/2010	05/07/2019	13,408,018	(2,808,018)				(2,808,018)		10,600,000	13,646,514		3,046,514	3,046,514	
000000-00-0	Goldman Sachs Private Equity Partners XI, LP	New York	NY	Return of Capital	08/19/2011	10/17/2019	388,805	(263,112)				(263,112)		125,693	125,693				
000000-00-0	GoldPoint Mezzanine Partners IV, LP	New York	NY	Capital Distribution	12/21/2015	08/01/2019	224,244	(8,921)				(8,921)		215,323	217,846		2,523	2,523	
000000-00-0	Graycliff Mezzanine II Parallel, LP	New York	NY	Capital Distribution	04/16/2014	09/27/2019	596,187	(22,100)				(22,100)		574,087	583,737		9,650	9,650	
000000-00-0	ManchesterStory Venture Fund, LP	West Des Moines	IA	Return of Capital	11/28/2018	04/24/2019	4,032							4,032	4,032				
000000-00-0	Midwest Mezzanine Fund VI SBIC, LP	Chicago	IL	Return of Capital	10/19/2018	05/15/2019	462,199	7,385				7,385		469,584	469,584				
000000-00-0	Morgan Stanley IFHF SPV, LP	West Conshohocken	PA	Capital Distribution	07/01/2011	09/30/2019	91,468	(25,463)				(25,463)		66,005	90,673		24,668	24,668	
000000-00-0	Morgan Stanley Institutional Fund of Hedge Funds, LP	West Conshohocken	PA	Capital Distribution	02/06/2004	04/30/2019	28,540,405	(12,883,476)				(12,883,476)		15,656,929	28,993,510		13,336,581	13,336,581	
000000-00-0	Morgan Stanley Premium Partners Fund, LP	West Conshohocken	PA	Capital Distribution	01/30/2007	10/25/2019	56,235	(27,852)				(27,852)		28,383	59,550		31,167	31,167	
000000-00-0	Morgan Stanley Private Markets Fund III, LP	West Conshohocken	PA	Capital Distribution	04/26/2006	09/23/2019	955,824	(551,576)				(551,576)		404,248	989,636		585,388	585,388	
000000-00-0	Point Judith Venture Fund III, LP	Boston	MA	Return of Capital	06/03/2013	07/09/2019	8,796,340	(4,789,733)				(4,789,733)		4,006,607	4,006,607				
000000-00-0	Stonepeak Capital Partners Fund III, LP	New York	NY	Return of Capital	02/22/2018	09/16/2019	1,850,010	73,910		73,910				1,850,010	1,850,010				
000000-00-0	THL Credit Direct Lending IV Co-Invest, LLC	Boston	MA	Return of Capital	12/05/2018	12/13/2019	1,828,004							1,828,004	1,828,004				
000000-00-0	THL Credit Direct Lending IV, LLC	Boston	MA	Return of Capital	11/02/2018	12/13/2019	373,064							373,064	373,064				
2599999. Joint Venture Interests - Other - Unaffiliated							67,494,489	(21,662,192)		73,910		(21,736,102)		45,758,387	63,161,819		17,403,432	17,403,432	
4899999. Total - Unaffiliated							67,494,489	(21,662,192)		73,910		(21,736,102)		45,758,387	63,161,819		17,403,432	17,403,432	
4999999. Total - Affiliated																			
5099999 - Totals							67,494,489	(21,662,192)		73,910		(21,736,102)		45,758,387	63,161,819		17,403,432	17,403,432	

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	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-J8-1	OVERSEAS PRIVATE INV CORP				1	1,265,756	105.3750	1,333,791	1,265,756	1,265,756					3.250	3.277	JJ	17,255	45,368	11/09/2015	07/31/2033
690353-8C-4	OVERSEAS PRIVATE INV CORP ZERO CPN	@			1	3,100,000	99.9260	3,097,719	3,100,000	3,100,000					0.000	0.000	N/A			12/10/2019	01/17/2026
797224-AB-8	SAN CLEMENTE LEASING LLC SEC NTS				1	1,401,212	101.8870	1,427,653	1,401,212	1,401,212					3.350	3.392	MJSD	3,129	46,941	06/15/2010	06/07/2022
831641-FA-8	U S SBA DEB PART CER SER SBIC 2014				1	4,471,014	101.3110	4,417,028	4,359,858	4,412,833		(11,869)			3.191	2.904	MS	43,071	139,123	09/25/2014	03/10/2024
83162C-VU-4	U S SBA PART CERT SER 2013-20I				1	9,153,550	104.7830	9,231,162	8,809,798	9,073,638		(15,007)			3.620	3.373	MS	106,305	318,915	06/03/2014	09/01/2033
83162C-WX-7	U S SBA PART CERT SER 2015-20C				1	2,578,288	101.2790	2,611,251	2,578,288	2,578,288					2.720	2.738	MS	23,376	70,129	03/05/2015	03/01/2035
83162C-YR-8	U S SBA PART CERT SER 2017-20F				1	8,114,930	102.0380	8,280,271	8,114,930	8,114,930					2.810	2.830	JD	19,002	228,030	06/08/2017	06/01/2037
83162C-XE-8	U S SBA PART CERT SERIES 2015-20H				1	5,077,433	102.1960	5,188,923	5,077,433	5,077,433					2.820	2.840	FA	59,660	143,184	08/06/2015	08/01/2035
83162C-WB-5	U S SBA PART CERTIF SER 2014-20B				1	3,833,298	103.7210	3,975,954	3,833,298	3,833,298					3.230	3.256	FA	51,590	123,816	02/06/2014	02/01/2034
83162C-WY-5	U S SBA PART CERTIF SER 2015-20D				1	14,500,556	100.5060	14,736,000	14,661,884	14,529,982		6,957			2.510	2.599	AO	92,003	368,013	07/30/2015	04/01/2035
83162C-VV-2	U S SBA PARTIC CERT SER 2013-20J				1	14,348,742	103.3940	14,835,710	14,348,742	14,348,742					3.370	3.398	AO	120,888	483,553	10/10/2013	10/01/2033
83162C-WD-1	U S SBA PARTIC CERTIF SER 2014-20C				1	3,798,522	103.9020	3,925,696	3,778,253	3,793,904		(863)			3.210	3.199	MS	40,427	121,282	04/10/2014	03/01/2034
83162C-NN-9	U S SBA SBIC SER 2004-20B				1	212,224	103.6510	219,972	212,224	212,224					4.720	4.768	FA	4,174	10,017	02/03/2004	02/01/2024
83162C-QH-9	U S SBA SBIC SER 2006-20F				1	458,214	106.7240	489,026	458,214	458,214					5.820	5.894	JD	2,222	26,668	06/06/2006	06/01/2026
83162C-PR-8	U S SBA SBIC-PC SER 2005-20G				1	419,256	104.0410	436,196	419,256	419,256					4.750	4.799	JJ	9,957	19,915	07/06/2005	07/01/2025
83162C-MZ-3	U S SBA SBIC-PS 2003-20E				1	76,858	103.6380	79,814	77,012	76,969		10			4.640	4.710	MN	596	3,573	11/05/2004	05/01/2023
83162C-PH-0	U S SBA SBIC-PS 2005-20B				1	774,358	104.1380	806,398	774,358	774,358					4.625	4.671	FA	14,923	35,814	02/08/2005	02/01/2025
83162C-MX-8	U S SBA SER 2003-20D				1	52,050	102.9510	55,774	54,175	53,603		157			4.760	5.180	AO	645	2,579	09/18/2006	04/01/2023
83162C-PX-5	U S SBA SER 2005-20K				1	387,309	106.2180	410,941	386,885	387,043		(27)			5.360	5.422	MN	3,456	20,737	11/19/2007	11/01/2025
83162C-QD-8	U S SBA SER 2006-20C				1	821,168	105.4420	885,149	839,468	831,170		1,083			5.570	5.844	MS	15,586	46,758	06/13/2007	03/01/2026
83162C-RH-8	U S SBA SER 2007-20J CL 1				1	10,591,336	105.3170	10,400,465	9,875,371	10,570,263		(21,073)			5.570	4.536	AO	137,515	275,029	09/19/2019	10/01/2027
83162C-RL-9	U S SBA SER 2007-20L CL 1				1	6,030,458	105.6590	5,956,591	5,637,588	6,019,121		(11,337)			5.290	4.319	JD	24,852	149,114	09/20/2019	12/01/2027
83162C-SP-9	U S SBA SER 2009-20F				1	540,559	107.0720	578,785	540,559	540,559					4.950	5.003	JD	2,230	26,758	06/09/2009	06/01/2029
83162C-SU-8	U S SBA SER 2009-20I				1	2,109,502	105.0310	2,017,068	1,920,457	2,040,102		(10,273)			4.200	3.467	MS	26,886	80,659	06/20/2012	09/01/2029
83162C-TV-5	U S SBA SER 2011-20B				1	3,764,393	106.0030	3,990,370	3,764,393	3,764,393					4.220	4.265	FA	66,191	158,857	02/08/2011	02/01/2031
83162C-TX-1	U S SBA SER 2011-20C				1	3,949,415	104.2410	4,116,913	3,949,415	3,949,415					4.090	4.132	MS	53,844	161,531	03/08/2011	03/01/2031
83162C-VB-6	U S SBA SER 2012-203				1	3,638,547	99.8540	3,666,681	3,672,031	3,647,237		1,554			2.180	2.255	AO	20,013	48,298	12/09/2019	10/01/2032
83162C-VP-5	U S SBA SER 2013-20F				1	2,039,170	99.7510	2,112,386	2,117,652	2,045,585		4,385			2.450	2.774	JD	4,324	51,882	07/11/2018	06/01/2033
83162C-VY-6	U S SBA SER 2013-20L				1	3,578,417	103.8270	3,715,345	3,578,417	3,578,417					3.380	3.409	JD	10,079	120,950	12/05/2013	12/01/2033
83162C-WE-9	U S SBA SER 2014-20D				1	3,860,899	103.2480	3,986,282	3,860,899	3,860,899					3.110	3.134	AO	30,018	120,074	04/10/2014	04/01/2034
83162C-WH-2	U S SBA SER 2014-20F				1	18,806,486	101.9220	19,051,204	18,691,908	18,781,804		(4,944)			2.990	2.971	JD	46,574	558,888	09/09/2014	06/01/2034
83162C-C6-8	U S SBA SER 2015-25G				1	4,850,000	101.3370	4,914,864	4,850,000	4,850,000					2.690	2.708	JJ	59,434		07/11/2019	07/01/2044
83162C-XY-4	U S SBA SER 2016-20H				1	6,136,410	98.2120	6,026,697	6,136,410	6,136,410					2.040	2.050	FA	52,159	125,183	08/11/2016	08/01/2036
83162C-YB-3	U S SBA SER 2016-20J				1	9,892,639	99.0960	9,816,215	9,905,743	9,892,961		322			2.210	2.232	AO	54,729	204,436	06/25/2019	10/01/2036
831641-FH-3	U S SBA SER 2017-10A				1	15,347,987	101.7530	15,617,007	15,347,987	15,347,987					2.845	2.865	MS	134,634	436,650	03/21/2017	03/10/2027
83162C-YN-7	U S SBA SER 2017-20D				1	4,713,148	102.1660	4,722,270	4,622,149	4,711,308		(1,840)			2.840	2.718	AO	32,817	65,635	07/17/2019	04/01/2037
83162C-YZ-0	U S SBA SER 2017-20K				1	9,282,146	101.3600	9,408,384	9,282,146	9,282,146					2.790	2.806	MN	43,162	258,972	11/09/2017	11/01/2037
831641-FL-4	U S SBA SER 2018-10B				1	20,545,380	103.9580	21,364,865	20,551,380	20,545,994		517			3.548	3.583	MS	224,825	693,204	10/22/2018	09/10/2028
83162C-ZF-3	U S SBA SER 2018-20B				1	14,434,290	104.3220	15,058,184	14,434,290	14,434,290					3.220	3.246	FA	193,660	464,784	02/08/2018	02/01/2038
83162C-A3-7	U S SBA SER 2018-20L				1	21,327,480	105.9280	21,330,307	20,136,590	21,325,822		(1,659)			3.540	3.149	JD	59,403		12/18/2019	12/01/2038
831641-FM-2	U S SBA SER 2019-10A CL 1				1	6,850,792	103.7020	7,104,394	6,850,792	6,850,792					3.113	3.137	MS	65,757	96,408	03/12/2019	03/10/2029
83162C-C7-6	U S SBA SER 2019-20H				1	5,000,000	99.0630	4,953,155	5,000,000	5,000,000					2.150	2.162	FA	40,910		08/08/2019	08/01/2039
83162C-A9-4	U S SBA SER 2019-25B CL 1				1	3,242,211	106.6880	3,287,124	3,081,057	3,242,048		(163)			3.450	3.164	FA	44,290		12/18/2019	02/01/2044
83162C-B4-4	U S SBA SER 2019-25C				1	18,362,496	106.3630	19,193,450	18,045,249	18,361,954		(543)			3.420	3.344	MS	205,716	204,592	12/09/2019	03/01/2044
831641-FB-6	U S SBA SER SBIC 2014-10B				1	5,812,317	101.4590	5,897,142	5,812,317	5,812,317					3.015	3.040	MS	54,253	175,241	09/16/2014	09/10/2024
831641-FG-5	U S SBA SER SBIC 2016-10B				1	15,705,252	99.0030	15,723,387	15,881,792	15,725,123		19,871			2.051	2.225	MS	100,435	325,736	01/23/2019	09/10/2026
83162C-PS-6	U S SBA SER SBIC-2005-20H				1	903,604	104.8600	979,666	934,259	921,420		1,916			5.110	5.470	FA	19,892	47,741	08/14/2007	08/01/2025
83162C-NA-7	U S SBA SER SBIC-PC 2003-20F				1	689,756	103.0180	730,666	709,261	704,438		1,279			4.070	4.331	JD	2,406	28,867	09/30/2004	06/01/2023
83162C-ND-1	U S SBA SER SBIC-PS 2003-20H				1	201,823	104.1810	210,260	201,823	201,823					5.240	5.299	FA	4,406	10,575	08/05/2003	08/01/2023
912810-QL-5	U S TREASURY BONDS				1	7,963,175	132.5660	9,756,887	7,360,000	7,922,853		(19,898)			4.250	3.807	MN	40,389	295,688	11/03/2017	11/15/2040
912810-RH-3	U S TREASURY BONDS				1	12,131,719	114.0040	13,680,468	12,000,000	12,128,799		(2,920)			3.125	3.086	FA	141,644	187,500	02/28/2019	08/15/2044
912810-RS-9	U S TREASURY BONDS				1	8,450,117	102.3480	9,579,745	9,360,000	8,490,411		21,326			2.500	3.036	MN	30,214	234,000	02/01/2018	05/15/2046
831628-EM-0	US SBA 25 YEAR POOL #100140				1	19,200,421	105.8010	19,218,271	18,164,478	19,132,162		(68,258)			4.825	3.924	MON	111,578	657,327	02/05/2019	01/25/2044
831628-EG-3	US SBA 25 YR POOL # 100135				1	8,138,204	106.5390	8,160,341	7,659,486	8,081,131		(5,852)			5.075	4.132	MON	85,415	388,719	03/06/2018	04/25/2043
831628-C8-3	US SBA 25 YR POOL #100095				1	2,392,224	104.0500	2,346,498	2,255,153	2,391,176		6,231			4.250	3.090	MON	12,102	95,844	08/09/2017	05/25/2038
831628-DL-3	US SBA 25 YR POOL #100107				1	1,869,286	104.3630	1,882,879	1,804,167	1,857,780		(2,599)			3.825	3.295	MON	8,767	69,009	08/11/2017	11/25/2039
831628-EC-2	US SBA 25 YR POOL #100131				1	10,703,531	103.8070	10,575,585	10,187,775	10,589,634		(4,619)			4.079	3.403	MON	52,897	415,559	07/12/2017	07/25/2042

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	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
831628-ED-0	US SBA 25 YR POOL #100132				1	11,666,963	104.3850	11,838,197	11,340,912	11,606,781		(4,140)			3.679	3.341	MON	53,307	417,232	10/11/2017	10/25/2042
83162C-RA-3	US SBA SER 2007-20E				1	1,652,404	106.6550	1,804,092	1,691,520	1,671,903		2,105			5.310	5.579	MN	14,970	89,820	08/02/2007	05/01/2027
83162C-VS-9	US SBA SER 2013-20H				1	8,434,467	102.7240	8,680,087	8,449,936	8,438,324		673			3.160	3.198	FA	111,257	267,018	10/15/2013	08/01/2033
912810-RE-0	US TREASURY BONDS				1	18,982,864	123.1450	21,642,646	17,575,000	18,930,747		(37,006)			3.625	3.191	FA	240,641	637,094	09/20/2018	02/15/2044
912810-RJ-9	US TREASURY BONDS				1	20,368,359	111.7190	22,343,760	20,000,000	20,351,716		(9,890)			3.000	2.924	MN	77,473	600,000	12/28/2017	11/15/2044
912810-RK-6	US TREASURY BONDS				1	18,021,946	102.2730	20,368,770	19,916,000	18,181,018		43,762			2.500	3.019	FA	188,065	448,950	04/05/2019	02/15/2045
912810-RM-2	US TREASURY BONDS				1	5,241,406	111.8950	5,594,725	5,000,000	5,229,155		(6,174)			3.000	2.767	MN	19,368	150,000	12/28/2017	05/15/2045
912810-RN-0	US TREASURY BONDS				1	31,946,280	109.5700	36,004,801	32,860,000	31,978,519		22,482			2.875	3.049	FA	356,839	944,725	07/25/2018	08/15/2045
912810-RQ-3	US TREASURY BONDS				1	4,656,055	102.3480	5,117,385	5,000,000	4,662,541		6,487			2.500	2.889	FA	47,215	62,500	04/01/2019	02/15/2046
912810-RU-4	US TREASURY BONDS				1	5,115,820	109.9610	5,498,045	5,000,000	5,110,383		(2,740)			2.875	2.777	MN	18,561	143,750	12/28/2017	11/15/2046
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						493,986,892	XXX	516,467,737	489,567,406	493,642,514		(102,577)			XXX	XXX	XXX	4,054,381	13,249,214	XXX	XXX
36202D-JQ-5	GNMA POOL # 002971				1	39,760	116.8340	46,675	39,950	39,728		15			7.000	7.290	MON	233	2,796	12/08/2000	09/20/2030
36178F-K4-7	GNMA HECM POOL # AA7515				1	6,404,917	101.3740	6,007,065	5,925,667	6,758,912		217,586			4.234	2.151	MON	20,908	246,224	02/26/2014	06/20/2063
3617HT-EH-5	GNMA HECM POOL # BJ5536				1	2,057,755	112.8230	2,055,580	1,821,953	2,044,986		(12,768)			4.650	2.757	MON	7,060	34,986	07/16/2019	03/20/2069
3617J9-BM-9	GNMA HECM POOL # BK8144				1	3,033,232	110.2400	3,036,836	2,754,754	3,051,499		18,267			4.284	2.197	MON	9,834	48,850	07/16/2019	01/20/2069
36179L-A5-1	GNMA HECM POOL #AC9928				1	1,571,955	107.5600	1,567,183	1,457,034	1,682,281		(893)			4.650	2.336	MON	5,646	66,069	09/12/2014	02/20/2064
3617HT-YK-6	GNMA HECM POOL #BJ6114				1	1,820,466	110.1860	1,820,459	1,652,176	1,813,780		(6,686)			4.331	2.299	MON	5,963	29,495	07/16/2019	11/20/2068
38375U-JX-9	GNMA HECM REMICS SER 2014H12 CLHZ				1	17,482,254	107.4460	17,429,434	16,221,635	16,972,294		(103,115)			4.601	3.871	MON	62,195	727,931	09/17/2014	06/20/2064
21H030-61-7	GNMA II 3.0% TBA 30 YR	&			1	25,605,469	102.7380	25,684,575	25,000,000	25,605,469					3.000	2.616	MON			12/16/2019	01/01/2050
36202E-CA-5	GNMA II POOL # 003665				1	540,215	112.3730	616,009	548,181	540,336		251			5.500	5.957	MON	2,513	30,150	10/05/2007	01/20/2035
36202D-2E-0	GNMA II POOL # 3473				1	282,092	112.5490	315,032	279,906	283,318		158			5.500	5.248	MON	1,283	15,395	11/27/2007	11/20/2033
36202E-DP-1	GNMA II POOL # 3710				1	323,160	110.6520	380,061	343,473	322,591		2,097			5.000	6.703	MON	1,431	17,174	07/11/2007	05/20/2035
36202E-GQ-6	GNMA II POOL # 3807				1	110,753	111.6480	127,048	113,793	110,670		442			5.500	6.382	MON	522	6,259	08/08/2007	01/20/2036
36202E-HE-2	GNMA II POOL # 3829				1	236,948	110.6820	269,850	243,806	236,734		(65)			5.000	5.722	MON	1,016	12,190	11/19/2007	03/20/2036
36202E-5G-0	GNMA II POOL # 4447				1	1,170,249	110.5470	1,296,911	1,173,182	1,170,297		64			5.000	5.112	MON	4,888	58,659	08/01/2009	05/20/2039
36202F-AV-8	GNMA II POOL # 4520				1	1,325,231	110.4840	1,466,001	1,326,890	1,325,125		228			5.000	5.079	MON	5,529	66,344	08/01/2009	08/20/2039
36202F-EW-2	GNMA II POOL # 4649				1	349,815	104.3510	347,138	332,663	360,427		11,984			4.500	3.127	MON	1,247	14,970	11/09/2010	03/20/2040
36202F-VN-3	GNMA II POOL # 5121				1	528,791	103.3460	527,289	510,216	571,544		16,347			4.000	2.392	MON	1,701	20,409	09/01/2011	07/20/2041
36179M-VL-1	GNMA II POOL # MA0619				1	2,325,030	102.5940	2,267,038	2,209,711	2,341,446		37,985			3.500	2.355	MON	6,445	77,340	02/01/2013	12/20/2042
36179M-XW-5	GNMA II POOL # MA0693				1	917,728	102.5940	894,307	871,692	929,128		13,918			3.500	2.240	MON	2,542	30,509	02/01/2013	01/20/2043
36179U-ST-0	GNMA II POOL # MA5930				1	49,519,657	103.1100	49,491,498	47,998,731	49,516,688		(2,969)			3.500	2.838	MON	139,996		12/17/2019	05/20/2049
36179U-XH-0	GNMA II POOL # MA6080				1	36,138,000	100.5920	35,883,696	35,672,443	36,129,378		(8,621)			3.000	2.895	MON	89,181	334,416	09/09/2019	08/20/2049
36179U-3S-9	GNMA II POOL # MA6209				1	36,664,257	101.2130	36,546,026	36,108,108	36,658,903		(5,354)			3.000	2.860	MON	90,270	180,540	10/09/2019	10/20/2049
36202F-FL-5	GNMA II POOL #4671				1	1,606,567	104.3670	1,605,848	1,538,650	1,594,076		(2,137)			4.500	3.436	MON	5,770	69,239	10/01/2010	04/20/2040
36202F-F8-4	GNMA II POOL #4691				1	62,058	105.4350	62,782	59,546	66,635		3,415			4.500	2.808	MON	223	2,680	10/01/2010	05/20/2040
36202F-LH-7	GNMA II POOL #4828				1	834,011	105.4610	837,801	794,414	834,570		(1,368)			4.500	3.022	MON	2,979	35,749	11/01/2010	10/20/2040
36179M-KZ-2	GNMA II POOL MA0312				1	4,155,835	102.5940	4,080,096	3,976,924	4,178,895		20,779			3.500	2.522	MON	11,599	139,192	09/01/2012	08/20/2042
36179M-NC-0	GNMA II POOL MA0387				1	4,310,560	102.5940	4,188,300	4,082,391	4,339,242		26,304			3.500	2.291	MON	11,907	142,883	11/01/2012	09/20/2042
36207L-HQ-4	GNMA POOL # 435039				1	39,873	103.4430	40,368	39,025	39,261		(1,129)			7.500	6.734	MON	244	2,927	02/16/2001	02/15/2031
36202C-N8-2	GNMA POOL # 002215				1	13,235	108.3290	15,182	14,014	13,566		117			6.500	8.082	MON	76	911	10/04/1996	05/20/2026
36202C-PT-4	GNMA POOL # 002234				1	1,657	109.5390	1,816	1,658	1,655		(2)			8.000	8.163	MON	11	133	08/01/1996	06/20/2026
36202C-QA-4	GNMA POOL # 002249				1	6,305	108.8470	6,871	6,312	6,298		(8)			8.000	8.185	MON	42	505	08/01/1996	07/20/2026
36202C-QQ-9	GNMA POOL # 002263				1	2,624	101.5940	2,828	2,784	2,751		70			6.500	8.023	MON	15	181	10/07/1996	08/20/2026
36202C-QX-4	GNMA POOL # 002270				1	6,338	113.1370	7,153	6,322	6,332		(11)			8.000	8.042	MON	42	506	08/01/1996	08/20/2026
36202C-YG-2	GNMA POOL # 002511				1	7,450	114.9100	8,463	7,365	7,446		(21)			7.500	7.177	MON	46	552	11/01/1997	11/20/2027
36202C-2Y-8	GNMA POOL # 002591				1	10,188	113.8390	11,462	10,068	10,169		(27)			7.000	6.712	MON	59	705	05/01/1998	05/20/2028
36202C-6Y-4	GNMA POOL # 002687				1	117,483	111.2730	134,886	121,221	118,209		836			6.000	7.100	MON	606	7,273	10/01/2001	12/20/2028
36202D-CR-0	GNMA POOL # 002780				1	64,489	111.3360	76,804	68,984	64,719		157			6.000	8.014	MON	345	4,139	07/15/1999	07/20/2029
36202D-C9-0	GNMA POOL # 002796				1	29,365	114.9120	34,642	30,147	29,063		176			7.000	8.386	MON	176	2,110	09/21/2000	08/20/2029
36202D-DN-8	GNMA POOL # 002809				1	33,417	113.6380	38,873	34,208	33,348		130			7.000	8.001	MON	200	2,395	12/07/1999	09/20/2029
36202D-D5-7	GNMA POOL # 002824				1	21,318	114.5520	25,054	21,872	21,159		146			7.000	8.327	MON	128	1,531	08/08/2000	10/20/2029
36202D-FX-4	GNMA POOL # 002882				1	29,876	114.8070	35,462	30,888	29,611		239			7.000	8.642	MON	180	2,162	06/20/2000	02/20/2030
36202D-JR-3	GNMA POOL # 002972				1	8,144	119.0620	9,759	8,197	8,122		9			7.500	7.935	MON	51	615	09/21/2000	09/20/2030
36202D-YZ-8	GNMA POOL # 003428				1	235,646	110.2930	260,307	236,015	235,625		23			5.000	5.090	MON	983	11,801	11/01/2004	08/20/2033
36202E-EP-0	GNMA POOL # 003742				1	4,730	103.0000	4,847	4,706	4,696		(3)			5.000	4.927	MON	20	235	08/17/2005	08/20/2020
36202E-EQ-8	GNMA POOL # 003743				1	9,703	100.1590	9,491	9,476	9,466		(28)			5.500	4.900	MON	43	521	08/17/2005	08/20/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36202E-GE-3	GNMA POOL # 003797				1	567,695	114.0520	639,674	560,860	568,385		(1,648)			6.000	5.619	MON	2,804	33,652	03/28/2006	12/20/2035
362198-TM-5	GNMA POOL # 270656				1	1,528	101.2200	1,559	1,540	1,535		2			7.000	7.360	MON	9	108	11/20/1995	09/15/2023
36203B-J5-4	GNMA POOL # 344184				1	3,425	103.3790	3,537	3,421	3,414		(1)			7.000	7.153	MON	20	239	02/17/1993	12/15/2022
36203D-MP-2	GNMA POOL # 346066				1	378	100.1860	382	381	380		1			7.000	7.345	MON	2	27	11/20/1995	01/15/2024
36203N-5H-7	GNMA POOL # 354648				1	935	104.5510	980	938	935					7.000	7.231	MON	5	66	12/19/1995	09/15/2023
36202D-5Q-0	GNMA POOL # 3555				1	955,145	110.6080	1,095,141	990,108	961,127		5,121			5.000	5.950	MON	4,125	49,505	05/17/2007	05/20/2034
36203R-P9-4	GNMA POOL # 356948				1	885	101.3680	900	888	885					7.000	7.231	MON	5	62	12/19/1995	06/15/2023
36203X-JG-2	GNMA POOL # 362163				1	266	104.5480	280	268	266					7.000	7.360	MON	2	19	11/20/1995	12/15/2023
36204A-FU-4	GNMA POOL # 363879				1	1,103	102.0650	1,133	1,110	1,106		2			7.000	7.364	MON	6	78	07/20/1995	12/15/2023
36204B-LA-9	GNMA POOL # 364921				1	97	99.9790	98	98	97					7.000	7.344	MON	1	7	07/20/1995	02/15/2024
36204B-M5-9	GNMA POOL # 364980				1	337	110.3110	381	345	344		3			6.500	7.144	MON	2	22	12/19/1995	04/15/2024
36204F-HP-2	GNMA POOL # 368438				1	268	100.1820	270	270	269					7.000	7.334	MON	2	19	07/20/1995	02/15/2024
36204F-3J-1	GNMA POOL # 369001				1	2,697	104.6360	2,830	2,704	2,697					7.000	7.231	MON	16	189	12/19/1995	05/15/2024
36204H-EK-2	GNMA POOL # 370138				1	771	100.8780	784	777	775		1			7.000	7.345	MON	5	54	11/20/1995	12/15/2023
36204K-KB-8	GNMA POOL # 372090				1	431	100.1840	435	435	433		1			7.000	7.356	MON	3	30	11/20/1995	05/15/2024
36204P-Q9-6	GNMA POOL # 375880				1	636	110.3120	720	653	649		4			6.500	7.207	MON	4	42	12/19/1995	04/15/2024
36205A-QH-0	GNMA POOL # 384856				1	7,777	100.7340	7,895	7,838	7,814		17			7.000	7.334	MON	46	549	11/20/1995	10/15/2025
36205B-PF-3	GNMA POOL # 385722				1	288	110.3140	325	295	293		2			6.500	7.130	MON	2	19	12/19/1995	06/15/2024
36205D-AF-5	GNMA POOL # 387106				1	4,478	100.1890	4,499	4,490	4,478					7.000	7.231	MON	26	314	12/19/1995	08/15/2025
36205U-MZ-0	GNMA POOL # 400976				1	3,372	100.1790	3,404	3,398	3,388		6			7.000	7.361	MON	20	238	11/20/1995	05/15/2024
36205Y-QW-5	GNMA POOL # 404669				1	5,223	100.1890	5,247	5,237	5,223					7.000	7.231	MON	31	367	12/19/1995	12/15/2025
36206D-DE-4	GNMA POOL # 407901				1	3,674	100.1880	3,709	3,702	3,692		9			7.000	7.342	MON	22	259	11/20/1995	11/15/2025
36206F-XH-0	GNMA POOL # 410280				1	1,865	101.6350	1,901	1,870	1,865					7.000	7.231	MON	11	131	12/19/1995	09/15/2025
36206H-MB-1	GNMA POOL # 411754				1	91,421	109.8000	97,723	89,001	90,374		(855)			8.000	7.331	MON	593	7,120	06/27/1997	04/15/2027
36206J-4C-5	GNMA POOL # 413119				1	2,675	102.9280	2,775	2,696	2,686		6			7.000	7.358	MON	16	189	11/20/1995	09/15/2025
36206K-LJ-8	GNMA POOL # 413529				1	17,494	100.8300	17,778	17,632	17,577		39			7.000	7.338	MON	103	1,234	11/20/1995	10/15/2025
36206K-LW-9	GNMA POOL # 413541				1	3,866	100.1540	3,902	3,896	3,885		4			7.000	7.339	MON	23	273	11/20/1995	10/15/2025
36206X-PT-4	GNMA POOL # 424434				1	18,163	101.5630	17,902	17,626	17,649		(406)			8.000	7.288	MON	118	1,410	08/01/1997	08/15/2027
36206X-PZ-0	GNMA POOL # 424440				1	15,285	101.7870	15,283	15,015	15,013		(184)			7.500	7.231	MON	94	1,126	08/01/1997	08/15/2027
36209F-PY-9	GNMA POOL # 470339				1	21,794	100.2280	21,817	21,767	21,711		(135)			7.500	7.575	MON	136	1,633	09/01/1999	05/15/2029
36209S-ZQ-7	GNMA POOL # 480551				1	43,305	107.9790	48,836	45,227	43,864		634			7.000	8.660	MON	264	3,166	02/22/2000	04/15/2029
36209W-4X-7	GNMA POOL # 484238				1	12,996	109.1270	13,844	12,687	12,862		(113)			7.000	6.486	MON	74	888	02/03/1999	09/15/2028
36210V-E4-9	GNMA POOL # 503355				1	74,578	110.0980	79,380	72,100	76,049		(1,019)			6.000	4.508	MON	361	4,326	09/25/2002	02/15/2029
36201C-JU-9	GNMA POOL # 579075				1	334,466	112.4300	368,609	327,858	337,507		(1,568)			7.000	6.045	MON	1,913	22,950	12/20/2001	12/15/2031
36201H-W8-2	GNMA POOL # 583971				1	118,502	110.3120	125,694	113,944	117,356		(3,445)			6.500	5.337	MON	617	7,406	09/09/2002	07/15/2032
36201M-S9-4	GNMA POOL # 587444				1	324,467	111.1290	344,948	310,402	324,884		223			6.000	4.329	MON	1,552	18,624	04/23/2003	12/15/2032
36200E-B2-6	GNMA POOL # 598657				1	103,078	107.2700	109,039	101,649	103,876		759			5.500	5.141	MON	466	5,591	07/25/2005	05/15/2035
36200G-KU-9	GNMA POOL # 600707				1	88,628	108.2320	92,946	85,877	88,599		998			5.500	4.903	MON	394	4,723	03/22/2004	12/15/2033
36200J-6S-4	GNMA POOL # 603081				1	55,357	107.7400	57,791	53,639	55,748		729			5.500	4.742	MON	246	2,950	03/22/2004	08/15/2033
36200K-J4-0	GNMA POOL # 603383				1	210,163	113.4510	228,096	201,053	209,795		16			6.000	4.499	MON	1,005	12,063	04/23/2003	01/15/2033
36200K-J7-3	GNMA POOL # 603386				1	649,685	114.2380	709,156	620,769	659,106		14,827			6.000	4.678	MON	3,104	37,246	04/11/2003	01/15/2033
36200K-KQ-9	GNMA POOL # 603403				1	373,308	112.4810	402,359	357,714	368,205		1,434			6.000	5.041	MON	1,789	21,463	10/14/2004	10/15/2034
36200M-TF-0	GNMA POOL # 604550				1	180,442	110.7160	201,257	181,777	180,523		91			5.000	5.262	MON	757	9,089	10/07/2004	08/15/2033
36200M-VW-0	GNMA POOL # 604629				1	693,194	112.1200	757,332	675,463	688,181		(1,030)			5.500	4.985	MON	3,096	37,150	10/01/2003	09/15/2033
36200N-BP-5	GNMA POOL # 604946				1	677,974	112.1980	783,822	698,604	676,108		(1,120)			5.500	6.419	MON	3,202	38,423	06/11/2007	01/15/2034
36202T-DW-3	GNMA POOL # 608617				1	138,658	106.7620	146,004	136,756	137,370		(44)			5.000	4.789	MON	570	6,838	12/09/2004	06/15/2024
36202T-G4-2	GNMA POOL # 608719				1	45,142	106.7580	47,612	44,598	44,778		(9)			5.000	4.808	MON	186	2,230	12/07/2004	11/15/2024
36290R-XW-8	GNMA POOL # 615493				1	121,735	110.7030	134,933	121,887	122,333		76			5.000	4.987	MON	508	6,094	08/31/2004	08/15/2033
36290R-Y3-1	GNMA POOL # 615530				1	632,121	112.1360	704,215	628,000	631,115		127			5.500	5.448	MON	2,878	34,540	09/08/2003	09/15/2033
36290S-CZ-2	GNMA POOL # 615788				1	216,711	107.0550	226,445	211,522	212,929		(589)			5.500	4.991	MON	969	11,634	09/19/2003	09/15/2023
36290S-YC-9	GNMA POOL # 616407				1	130,533	107.1320	137,755	128,585	129,391		(86)			5.500	5.164	MON	589	7,072	07/13/2004	05/15/2024
36290T-FW-4	GNMA POOL # 616781				1	86,919	106.7410	91,492	85,714	86,139		(18)			5.000	4.766	MON	357	4,286	01/13/2005	12/15/2024
36290T-GN-3	GNMA POOL # 616805				1	356,942	106.2060	368,389	346,861	351,816		241			5.500	4.747	MON	1,590	19,077	01/14/2005	01/20/2025
36290T-JK-6	GNMA POOL # 616866				1	904,247	102.5680	906,509	883,809	899,313		562			3.000	2.447	MON	2,210	26,514	10/01/2013	02/15/2027
36290X-MY-3	GNMA POOL # 620575				1	224,286	110.7220	248,884	224,783	224,930		(82)			5.000	5.038	MON	937	11,239	10/07/2004	09/15/2033
36291G-YY-6	GNMA POOL # 628127				1	256,585	110.0980	274,891	249,679	255,150		(1,262)			6.000	5.291	MON	1,248	14,981	07/21/2004	05/15/2034
36291L-3U-7	GNMA POOL # 631811				1	149,504	107.1500	157,803	147,272	147,922		(60)			5.500	5.288	MON	675	8,100	07/13/2004	05/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36291L-4W-2	GNMA POOL # 631837				1	299,142	109.5100	319,650	291,891	296,159		1,487			6.000	5.661	MON	1,459	17,513	04/01/2005	06/20/2029
36291P-5P-7	GNMA POOL # 634554				1	60,229	108.6740	62,889	57,869	58,885		28			6.000	5.001	MON	289	3,472	09/15/2004	09/20/2024
36291U-E7-6	GNMA POOL # 638358				1	539,342	112.1800	598,208	533,260	540,122		2,063			5.500	5.326	MON	2,444	29,329	03/15/2005	02/15/2035
36291Y-EG-8	GNMA POOL # 641935				1	44,669	107.2380	47,133	43,951	44,561		7			5.500	5.197	MON	201	2,417	08/25/2005	04/15/2035
36297B-JS-1	GNMA POOL # 706873				1	754,293	106.8440	775,387	725,718	743,736		2,030			4.000	3.439	MON	2,419	29,029	07/08/2011	11/15/2030
3620AM-M7-4	GNMA POOL # 733982				1	1,392,192	108.7960	1,422,830	1,307,798	1,381,798		23,098			4.500	3.503	MON	4,904	58,851	11/02/2010	10/15/2040
3620AQ-K6-9	GNMA POOL # 736617				1	1,970,307	105.4750	1,949,633	1,848,426	1,920,684		(37,799)			4.000	2.776	MON	6,161	73,937	03/01/2012	12/15/2035
3620AS-PH-6	GNMA POOL # 738524				1	1,241,107	106.4400	1,286,457	1,208,625	1,247,031		3,623			4.000	3.336	MON	4,029	48,345	07/05/2013	07/15/2041
3620AS-PX-1	GNMA POOL # 738538				1	2,312,335	106.4760	2,387,110	2,241,925	2,312,466		(806)			4.000	3.295	MON	7,473	89,677	07/08/2013	07/15/2041
36177P-B2-0	GNMA POOL # 794556				1	2,140,555	105.3050	2,207,890	2,096,657	2,138,935		(3,485)			3.500	3.129	MON	6,115	73,383	09/20/2013	01/15/2042
36241L-KA-3	GNMA POOL #782989				1	3,564,116	108.8020	3,736,344	3,434,079	3,552,593		4,059			4.500	3.608	MON	12,878	154,533	01/01/2011	06/15/2040
36230L-K8-1	GNMA POOL 752119				1	1,725,286	103.1250	1,698,272	1,646,805	1,698,570		6,023			3.000	2.404	MON	4,117	49,404	03/01/2013	01/15/2033
36176M-GZ-0	GNMA POOL 770016				1	1,607,110	107.0140	1,646,751	1,538,825	1,586,857		5,056			4.000	3.457	MON	5,129	61,553	12/18/2013	12/15/2033
38374M-DF-3	GNMA REMICS SER 2005-81 CL OB				1	5,584,161	110.5870	6,331,683	5,725,510	5,665,796		3,943			5.500	5.849	MON	26,242	314,903	11/14/2005	10/20/2035
38377Q-UJ-4	GNMA REMICS SER 2011-25 CL ND				1	3,711,467	102.1770	3,798,809	3,717,857	3,710,992		(81)			4.500	4.592	MON	13,942	167,304	03/04/2011	12/16/2039
38378T-6Q-8	GNMA REMICS SER 2013-100 CL MA				1	1,917,968	102.2580	1,882,723	1,841,157	1,908,276		21,849			3.500	2.530	MON	5,370	64,440	09/23/2013	02/20/2043
38378M-UG-8	GNMA REMICS SER 2013-53 CL KA				1	7,494,843	100.2590	7,282,131	7,263,324	7,381,773		(19,425)			3.000	2.353	MON	18,158	217,900	10/23/2013	10/20/2041
38378M-ND-3	GNMA REMICS SER 2013-60 CL GL				1	3,134,010	101.2670	3,128,857	3,089,716	3,115,334		(1,365)			3.000	2.733	MON	7,724	92,692	07/31/2013	11/20/2041
38378T-AL-4	GNMA REMICS SER 2013-71 CL LA				1	1,930,107	101.9780	1,950,617	1,912,772	1,925,921		3,102			3.000	2.873	MON	4,782	57,383	07/30/2013	10/20/2042
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						250,419,343	XXX	251,809,485	243,064,804	250,275,731		252,206			XXX	XXX	XXX	669,793	4,533,360	XXX	XXX
38376G-W3-0	GNMA REMICS SER 2011-86 CL B				1	1,725,435	100.0360	1,675,777	1,675,179	1,704,161		26,162			3.000	2.138	MON	4,188	50,255	02/27/2014	02/16/2041
38378B-UA-5	GNMA REMICS SER 2012-67 CL B				1	4,274,570	99.9810	4,249,200	4,250,000	4,262,594		7,627			2.676	2.654	MON	9,479	113,743	06/05/2013	10/16/2047
38378K-AE-9	GNMA REMICS SER 2013 CL B				1	7,268,063	97.6480	7,128,322	7,300,000	7,274,786		(16,006)			2.245	2.291	MON	13,659	163,779	02/13/2013	10/16/2045
38378B-6L-8	GNMA REMICS SER 2013-12 CL B				1	9,609,844	97.3940	9,252,391	9,500,000	9,585,033		62,826			2.114	2.074	MON	16,737	200,811	02/11/2013	11/16/2052
38378K-4A-4	GNMA REMICS SER 2013-141 CL AB				1	13,133,150	99.6930	13,027,745	13,067,811	13,136,591		54,075			2.286	2.250	MON	24,894	298,730	10/23/2013	04/16/2043
38378N-FL-2	GNMA REMICS SER 2013-158 AB				1	5,471,424	103.0840	5,328,345	5,168,959	5,446,140		149,149			3.017	2.536	MON	12,995	186,342	05/28/2015	08/16/2053
38378K-RB-7	GNMA REMICS SER 2013-68 CL B				1	5,007,617	99.1820	4,959,109	5,000,000	5,006,023		3,578			2.500	2.520	MON	10,417	125,000	05/01/2013	08/16/2043
38378X-FG-1	GNMA REMICS SER 2014-112 CL AB				1	8,006,651	99.7980	7,843,145	7,858,988	8,030,764		142,088			2.350	2.072	MON	15,391	184,686	09/05/2014	12/16/2040
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK				1	3,019,715	101.0570	2,942,673	2,911,884	3,038,566		45,037			3.000	2.724	MON	7,280	87,357	08/18/2016	08/16/2055
38378N-UA-9	GNMA REMICS SER 2014-14 CL AG				1	1,585,821	99.8380	1,574,890	1,577,441	1,590,615		10,771			2.385	2.210	MON	3,135	37,622	10/29/2014	01/16/2042
38378X-A4-3	GNMA REMICS SER 2014-172 CL AD				1	1,705,664	99.3460	1,702,229	1,713,428	1,703,787		(2,286)			2.200	2.281	MON	3,141	37,695	06/09/2017	01/16/2046
38378N-J2-0	GNMA REMICS SER 2014-40 CL CA				1	4,454,523	99.8620	4,454,449	4,460,613	4,454,571		(2,405)			2.400	2.463	MON	8,921	107,050	03/20/2014	11/16/2041
38379K-B9-8	GNMA REMICS SER 2015-115 AC				1	6,219,893	100.1530	6,136,384	6,127,031	6,235,610		58,609			2.650	2.516	MON	13,531	162,366	10/08/2015	07/16/2051
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ				1	4,319,455	100.2500	4,253,994	4,243,373	4,317,538		24,963			2.600	2.492	MON	9,194	110,328	07/12/2016	11/16/2055
38379K-6D-5	GNMA REMICS SER 2015-163 CL AH				1	12,432,768	100.6150	12,619,519	12,542,369	12,436,954		(44,694)			2.800	2.905	MON	29,266	351,186	11/30/2015	04/16/2056
38379K-3N-6	GNMA REMICS SER 2015-169 CL C				1	6,567,335	100.3260	6,569,261	6,547,896	6,567,347		8,776			2.600	2.608	MON	14,187	170,245	11/20/2015	04/16/2056
38379K-6M-5	GNMA REMICS SER 2015-171 CL EA				1	17,660,007	100.0460	17,727,750	17,719,533	17,654,061		(30,728)			2.650	2.711	MON	39,131	469,568	11/05/2015	12/16/2052
38379K-GP-7	GNMA REMICS SER 2015-58 CL VA				1	7,190,355	100.2280	7,499,085	7,482,038	7,249,214		(80,709)			2.700	3.183	MON	16,835	202,015	07/21/2015	10/16/2038
38379K-TT-5	GNMA REMICS SER 2015-93 CLASS AB				1	6,363,192	99.9730	6,391,214	6,392,909	6,359,374		(17,211)			2.500	2.575	MON	13,319	159,823	06/04/2015	01/16/2047
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA				1	9,136,479	98.4400	8,983,814	9,126,141	9,137,384		4,505			2.150	2.161	MON	16,351	196,212	09/01/2016	12/16/2047
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB				1	7,542,365	100.1740	7,490,514	7,477,520	7,542,295		21,944			2.600	2.561	MON	16,201	194,416	05/25/2016	04/16/2049
38378B-QU-6	GNMA REMICS SERIES 2012-33 CL B				1	21,562,891	101.1120	21,738,990	21,500,000	21,545,052		30,399			2.890	2.910	MON	51,779	621,350	05/30/2013	03/16/2046
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						164,257,217	XXX	163,548,800	163,643,113	164,278,460		456,470			XXX	XXX	XXX	350,031	4,230,579	XXX	XXX
0599999. Total - U.S. Government Bonds						908,663,452	XXX	931,826,022	896,275,323	908,196,705		606,099			XXX	XXX	XXX	5,074,205	22,013,153	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
373384-NZ-5	GEORGIA ST GO BDS 2009H				1FE	25,371,775	107.3080	25,222,745	23,505,000	24,906,462		(207,226)			4.503	2.688	MN	176,405	1,058,430	12/01/2017	11/01/2025
373384-SW-7	GEORGIA ST GO BDS 2010C-3				1FE	5,415,050	119.1350	5,956,750	5,000,000	5,290,093		(21,220)			4.670	4.041	AO	58,375	233,500	06/11/2013	10/01/2030
373384-5F-9	GEORGIA ST GO BDS 2016B			2	1FE	3,124,415	101.1540	3,540,390	3,500,000	3,146,693		17,020			2.950	3.875	FA	43,021	103,250	09/07/2018	02/01/2035
373385-CA-9	GEORGIA ST GO BDS 2017B			2	1FE	3,000,000	102.8780	3,086,340	3,000,000	3,000,000					3.150	3.175	FA	39,375	94,500	06/21/2017	02/01/2033
373385-DS-9	GEORGIA ST GO SER 2018 B			2	1FE	6,709,983	109.1390	7,257,744	6,650,000	6,702,244		(5,108)			3.950	3.878	JJ	131,338	254,649	06/20/2018	07/01/2037
605580-5T-2	MISSISSIPPI ST GO SER 2010E				1FE	3,302,048	130.3340	4,105,521	3,150,000	3,268,213		(4,822)			5.445	5.161	MN	28,586	171,518	12/01/2011	11/01/2035
68609T-JH-2	OREGON ST GO BDS 2019 SER B				1FE	1,150,000	106.0690	1,219,794	1,150,000	1,150,000					3.602	3.634	MN	6,904	28,766	02/14/2019	05/01/2031
68609T-JJ-8	OREGON ST GO BDS 2019 SER B				1FE	2,135,000	106.0610	2,264,402	2,135,000	2,135,000					3.652	3.685	MN	12,995	54,146	02/14/2019	05/01/2032

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	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68609T-JK-5	OREGON ST GO BDS 2019 SER B				1FE	1,275,000	105.7040	1,347,726	1,275,000	1,275,000					3.702	3.736	MN	7,867	32,778	02/14/2019	05/01/2034
68609T-JL-3	OREGON ST GO BDS 2019 SER B				1FE	4,939,800	104.3800	5,156,372	4,940,000	4,939,806		6			3.871	3.909	MN	31,871	132,797	03/06/2019	05/01/2039
68608K-A3-2	OREGON ST HIGH EDU GO 2010 SER C				1FE	4,060,070	130.1530	4,555,355	3,500,000	4,031,081		(23,815)			5.382	4.105	FA	78,488	188,370	10/11/2018	08/01/2039
882722-VP-3	TEXAS ST GO BDS SER 2010A				1FE	5,219,673	116.1390	5,284,325	4,550,000	5,178,736		(23,039)			4.631	3.089	AO	52,678	108,829	11/26/2019	04/01/2033
882724-HF-7	TEXAS ST GO BDS SER 2018			2	1FE	4,500,880	107.4080	4,833,360	4,500,000	4,500,783		(74)			3.952	3.989	AO	44,460	187,720	09/05/2018	10/01/2037
882724-QH-3	TEXAS ST GO BDS SER 2019				1FE	5,734,355	104.0310	5,721,705	5,500,000	5,731,457		(2,898)			3.000	2.503	AO	9,167		11/14/2019	04/01/2029
882724-QJ-9	TEXAS ST GO BDS SER 2019				1FE	6,000,000	100.1440	6,008,640	6,000,000	6,000,000					2.604	2.621	AO	8,680		11/14/2019	04/01/2030
882722-KE-0	TEXAS ST GO BONDS TAX SER 2009A			2	1FE	1,634,342	118.4990	1,895,984	1,600,000	1,603,531		(14,305)			5.367	4.552	AO	21,468	85,872	11/13/2017	04/01/2029
882722-KF-7	TEXAS ST GO MBLTY FD BDS SER 2009A				1FE	22,344,781	134.9930	24,345,988	18,035,000	21,723,115		(124,621)			5.517	3.963	AO	248,748	947,407	11/20/2019	04/01/2039
882724-QP-5	TEXAS ST GP BDS SER 2019				1FE	9,000,000	100.9980	9,089,820	9,000,000	9,000,000					3.211	3.237	AO	16,055		11/14/2019	04/01/2044
882722-K3-4	TEXAS ST PUB FIN AUTH GO BDS 2011			2	1FE	2,000,000	104.2050	2,084,100	2,000,000	2,000,000					4.866	4.925	AO	24,330	97,320	07/26/2011	10/01/2028
928109-YK-7	VIRGINIA ST GO BDS SER 2010A-2				1FE	18,859,970	112.6760	19,154,920	17,000,000	18,189,783		(111,788)			4.400	3.512	JD	62,333	748,000	05/29/2013	06/01/2030
93974C-PL-8	WASHINGTON ST GO BDS SER 2010D				1FE	10,226,945	119.0660	10,120,610	8,500,000	9,889,226		(160,115)			5.381	2.992	FA	190,577	457,385	11/09/2017	08/01/2029
93974C-PM-6	WASHINGTON ST GO BDS SER 2010D				1FE	36,230,755	129.7020	39,507,229	30,460,000	35,798,578		(250,406)			5.481	3.992	FA	695,630	1,648,959	08/23/2019	08/01/2039
93974C-RE-2	WASHINGTON ST GO BDS SER 2010F				1FE	28,774,565	127.6550	31,952,047	25,030,000	28,604,788		(136,912)			5.140	4.045	FA	536,059	1,286,542	12/13/2018	08/01/2040
93974C-RF-9	WASHINGTON ST GO BDS SER 2010F TAX				1FE	3,408,161	120.3680	3,496,690	2,905,000	3,318,461		(33,388)			5.090	3.445	FA	61,610	146,847	09/26/2019	08/01/2033
97705L-A9-8	WISCONSIN ST GO BDS 2010 SER D			2	1FE	2,185,180	103.5010	2,070,020	2,000,000	2,066,009		(48,083)			5.000	2.485	MN	16,667	100,000	06/22/2017	05/01/2032
97705L-A7-2	WISCONSIN ST GO BDS 2010 SER D TAX			2	1FE	7,500,000	103.0780	7,730,850	7,500,000	7,500,000					4.400	4.448	MN	55,000	330,000	08/18/2010	05/01/2025
97705M-NU-5	WISCONSIN ST GO BDS 2019 SER 1				1FE	8,000,000	99.3620	7,948,960	8,000,000	8,000,000					2.451	2.466	MN	33,225		10/02/2019	05/01/2031
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						232,102,748	XXX	244,958,387	210,385,000	228,949,059		(1,150,794)			XXX	XXX	XXX	2,691,912	8,497,585	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						232,102,748	XXX	244,958,387	210,385,000	228,949,059		(1,150,794)			XXX	XXX	XXX	2,691,912	8,497,585	XXX	XXX
074527-NA-6	BEAUMONT TX IND SCH DIST SER 2010B			2	1FE	1,000,000	100.3320	1,003,320	1,000,000	1,000,000					5.099	5.164	FA	19,263	50,990	04/30/2010	02/15/2025
150429-K7-2	CEDAR HILL TX IND SCH DIST SR 2013			2	1FE	4,508,110	105.5170	4,684,955	4,440,000	4,464,311		(7,169)			4.190	4.042	FA	70,269	186,036	02/26/2013	02/15/2035
159195-SD-9	CHANNELVIEW TX INDPT SCH DIST			2	1FE	985,120	100.4090	1,004,090	1,000,000	991,728		850			5.426	5.638	FA	20,498	54,260	03/25/2010	08/15/2027
720560-QP-9	CLOVER PK SCH DIST WA GO BDS 2011B				1FE	3,000,000	112.6670	3,380,010	3,000,000	3,000,000					4.934	4.995	JD	12,335	148,020	07/26/2011	12/01/2026
216777-FZ-0	COOPER TX INDPT SCH DIST TAX			2	1FE	2,700,000	100.4300	2,711,610	2,700,000	2,700,000					5.710	5.792	FA	58,242	154,170	03/31/2010	02/15/2026
406360-NC-7	HALLSVILLE TX INDPT SCH DIST			2	1FE	3,043,080	100.4130	3,012,390	3,000,000	3,000,700		(5,493)			5.816	5.703	FA	65,915	174,480	04/14/2010	02/15/2028
442331-MG-6	HOUSTON TX TAX PENSION SER 2007A				1FE	4,000,000	134.5320	5,381,280	4,000,000	4,000,000					5.538	5.615	MS	73,840	221,520	02/07/2007	03/01/2037
494656-F8-9	KING & SNOHOMISH CNTYS WA SCH DIST			2	1FE	2,920,000	101.0590	2,950,923	2,920,000	2,920,000					4.493	4.543	JD	10,933	131,196	09/15/2010	12/01/2025
495260-ZE-4	KING CNTY WA SCH DIST LAKE WA GO			2	1FE	2,525,000	101.2170	2,555,729	2,525,000	2,525,000					4.906	4.966	JD	10,323	123,877	09/09/2010	12/01/2027
543264-UF-0	LONGVIEW TX INDPT SCH DIS SER 2010			2	1FE	1,000,000	100.3320	1,003,320	1,000,000	1,000,000					4.657	4.711	FA	17,593	46,570	09/14/2010	02/15/2025
573777-BD-0	MARTINSVILLE TX INDPT SCH DIST				1FE	1,000,000	118.6370	1,186,370	1,000,000	1,000,000					5.430	5.504	FA	20,513	54,300	05/07/2010	02/15/2027
975332-EW-3	WINONA TX INDPT SCH DIST SER 2010			2	1FE	3,500,000	100.4060	3,514,210	3,500,000	3,500,000					5.575	5.653	FA	73,714	195,125	04/28/2010	02/15/2027
984368-MR-8	YAKIMA WA SCH DIST GO BDS 2010B			2	1FE	3,500,000	100.9820	3,534,370	3,500,000	3,500,000					4.557	4.609	JD	13,291	159,495	09/08/2010	12/01/2025
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						33,681,310	XXX	35,922,577	33,585,000	33,601,739		(11,812)			XXX	XXX	XXX	466,729	1,700,039	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						33,681,310	XXX	35,922,577	33,585,000	33,601,739		(11,812)			XXX	XXX	XXX	466,729	1,700,039	XXX	XXX
3130AG-RV-9	FEDERAL HOME LOAN BANK NTS				1	12,677,775	100.2530	12,732,129	12,700,000	12,678,451		676			2.980	3.020	JJ	165,051		07/24/2019	07/24/2031
60636A-MQ-3	MISSOURI ST HLTH EDUCTNL FACS				1FE	979,295	106.9490	957,194	895,000	978,973		(322)			3.651	3.146	JJ	15,067		12/03/2019	01/15/2046
70917S-5E-9	PENNSYLVANIA ST EDU REV SER B 2019				1FE	3,307,905	97.6220	3,280,099	3,360,000	3,308,108		204			2.942	3.076	FA	37,618		12/12/2019	08/15/2039
91335V-KU-9	UNIV OF PITTSBURGH PA REV SR 2017C				1FE	3,349,853	97.9230	3,290,213	3,360,000	3,349,881		28			3.005	3.049	MS	7,853		12/05/2019	09/15/2041
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						20,314,828	XXX	20,259,635	20,315,000	20,315,413		586			XXX	XXX	XXX	225,589		XXX	XXX
3133TC-AU-2	FHLMC SER T-009 CL A-6				1	185	99.6110	184	185	185		(1)			6.564	6.675	MON	1	12	12/11/1997	03/25/2029
34074M-JC-6	FLORIDA ST HSG FIN CORP 2013 SER B			2	1FE	6,482,480	100.5380	6,517,356	6,482,480	6,482,480					2.800	2.836	MON	15,126	181,509	05/16/2013	07/01/2041
34074M-ND-9	FLORIDA ST HSG FIN CORP 2016 SER 1			2	1FE	3,107,019	101.6000	3,156,731	3,107,019	3,107,019					3.125	3.171	MON	8,091	97,094	03/23/2016	07/01/2037
34074M-PG-0	FLORIDA ST HSG FIN CORP SER 2016 B			2	1FE	3,167,576	99.6570	3,161,695	3,172,576	3,168,025		143			2.550	2.588	MON	6,742	80,901	10/12/2016	01/01/2043
01F030-41-3	FNMA 3.0% TBA 30 YR	&			1	19,369,653	102.4880	19,420,730	18,949,217	19,369,653					3.000	2.551	MON			12/12/2019	01/01/2050
31371N-V7-7	FNMA POOL # 257238				1	81,029	106.7680	90,358	84,631	81,223		685			5.000	6.664	MON	353	4,232	07/01/2008	06/01/2028
31387D-Z4-4	FNMA POOL # 581363				1	12,232	110.9940	13,600	12,253	12,203		(10)			6.500	6.598	MON	66	796	07/16/2001	06/01/2021
31400F-B2-2	FNMA POOL # 685957				1	83,916	105.0290	85,712	81,608	83,094		(659)			5.500	4.385	MON	374	4,488	03/12/2004	09/01/2032
31400K-3U-8	FNMA POOL # 690311				1	91,683	100.7490	92,573	91,884	91,703		24			4.773	4.844	MON	365	4,194	03/07/2007	04/01/2033
31403C-WP-2	FNMA POOL # 745054				1	188,766	105.7020	199,873	189,091	188,839		69			4.136	4.176	MON	652	8,370	06/26/2007	09/01/2035
31404G-V4-0	FNMA POOL # 768435				1	147,879	104.8950	157,032	149,704	147,909		(328)			4.703	5.068	MON	587	6,974	01/18/2007	01/01/2034
3138L8-XM-1	FNMA POOL # AM7883				1	3,593,163	105.3890	3,845,680	3,649,039	3,601,050		7,887			3.180	3.568	MON	9,670	97,667	02/01/2019	02/01/2030
3140F7-XE-4	FNMA POOL # BD0676				1	1,131,188	103.8610	1,134,623	1,092,441	1,123,848		(5,944)			3.500	2.939	MON	3,186	38,235	08/25/2017	01/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140F7-XR-5	FNMA POOL # BD0687				1	3,636,324	105.9740	3,661,886	3,455,452	3,640,127		13,222			4.500	3.226	MON	12,958	155,495	02/07/2018	09/01/2047
3140F7-YD-5	FNMA POOL # BD0707				1	4,902,706	105.9740	4,932,791	4,654,698	4,873,038		(6,272)			4.500	3.391	MON	17,455	209,461	02/07/2018	10/01/2047
3140FC-KN-7	FNMA POOL # BD4800				1	621,965	102.9860	619,907	601,932	622,982		3,572			3.500	2.844	MON	1,756	21,068	08/03/2017	09/01/2046
3140FK-H6-0	FNMA POOL # BE0252				1	492,740	104.1290	485,476	466,224	502,361		723			4.000	2.377	MON	1,554	18,649	08/25/2017	09/01/2046
3140FU-NS-3	FNMA POOL # BE8500				1	1,810,694	103.9850	1,821,099	1,751,314	1,799,035		(7,337)			3.500	3.006	MON	5,108	61,296	08/03/2017	02/01/2047
3140FV-HU-3	FNMA POOL # BE9242				1	1,813,946	106.6500	1,800,656	1,688,373	1,810,056		2,952			4.500	2.735	MON	6,331	75,977	07/27/2017	03/01/2047
3140GP-X6-0	FNMA POOL # BH1600				1	3,266,744	104.7940	3,296,142	3,145,353	3,251,621		(9,196)			4.000	3.242	MON	10,485	125,814	01/25/2018	12/01/2047
3140GS-6N-7	FNMA POOL # BH4476				1	4,227,765	103.8100	4,283,771	4,126,536	4,216,738		(4,877)			3.500	3.118	MON	12,036	144,429	12/19/2017	12/01/2047
3140GU-JH-1	FNMA POOL # BH5663				1	1,186,935	103.8620	1,192,169	1,147,837	1,177,423		(5,194)			3.500	3.041	MON	3,348	40,174	08/03/2017	06/01/2047
3140GX-B6-7	FNMA POOL # BH8160				1	20,793,044	103.8400	20,978,484	20,202,745	20,719,638		(58,002)			3.500	3.044	MON	58,925	707,096	12/11/2017	12/01/2047
3140GY-3F-4	FNMA POOL # BH9797				1	5,248,502	103.8620	5,297,248	5,100,275	5,227,365		(13,695)			3.500	3.057	MON	14,876	178,510	12/08/2017	09/01/2047
3140GY-6Z-7	FNMA POOL # BH9887				1	3,509,731	105.0090	3,516,587	3,348,830	3,497,827		(21,650)			4.000	2.990	MON	11,163	133,953	01/03/2018	10/01/2047
3140H2-FD-5	FNMA POOL # BJ1063				1	10,769,082	105.0820	10,749,511	10,229,629	10,678,941		(53,041)			4.000	3.003	MON	34,099	409,185	12/06/2017	12/01/2047
3140H2-JG-4	FNMA POOL # BJ1162				1	19,140,677	103.8580	19,367,657	18,648,247	19,068,055		(46,580)			3.500	3.066	MON	54,391	652,689	01/05/2018	01/01/2048
3140H2-YF-9	FNMA POOL # BJ1609				1	755,188	102.9990	755,639	733,638	755,040		1,987			3.500	2.974	MON	2,140	25,677	12/07/2017	10/01/2047
3140H3-YJ-9	FNMA POOL # BJ2512				1	4,560,131	103.8500	4,611,034	4,440,109	4,555,031		(2,800)			3.500	3.040	MON	12,950	155,404	12/14/2017	12/01/2047
3140H4-J7-0	FNMA POOL # BJ2985				1	3,054,752	103.8550	3,086,675	2,972,091	3,041,245		(12,436)			3.500	3.049	MON	8,669	104,023	01/04/2018	12/01/2047
3140H6-AS-8	FNMA POOL # BJ4516				1	2,697,452	104.9200	2,726,223	2,598,388	2,676,293		(11,897)			4.000	3.168	MON	8,661	103,936	01/25/2018	01/01/2048
3140H6-ZV-4	FNMA POOL # BJ5255				1	5,266,569	103.7080	5,297,544	5,108,137	5,242,629		(8,365)			3.500	3.032	MON	14,899	178,785	12/07/2017	12/01/2047
3140H6-Z2-8	FNMA POOL # BJ5260				1	1,499,332	104.9970	1,512,568	1,440,583	1,484,627		(8,507)			4.000	3.318	MON	4,802	57,623	01/23/2018	12/01/2047
3140HL-JT-4	FNMA POOL # BK6573				1	2,369,879	107.4460	2,428,337	2,260,054	2,359,443		(10,347)			5.000	3.664	MON	9,417	113,003	11/28/2018	07/01/2048
3140Q9-TX-1	FNMA POOL # CA2365				1	6,388,548	104.4670	6,656,232	6,371,623	6,388,327		(221)			3.500	3.503	MON	18,584	185,839	02/06/2019	09/01/2048
31418D-FE-7	FNMA POOL # MA3764				1	10,708,498	100.9160	10,668,655	10,571,808	10,707,123		(1,375)			2.500	2.298	MON	22,025	88,098	08/21/2019	09/01/2034
31418D-GV-8	FNMA POOL # MA3811				1	8,627,048	100.6240	8,601,575	8,548,244	8,626,133		(915)			3.000	2.933	MON	21,371	21,371	10/09/2019	10/01/2049
31418D-JR-4	FNMA POOL # MA3871				1	44,721,142	101.4470	44,818,514	44,179,256	44,717,537		(3,605)			3.000	2.813	MON	110,448		12/10/2019	12/01/2049
31418D-HY-1	FNMA POOL# MA3846				1	7,573,079	100.6330	7,593,699	7,545,961	7,572,878		(201)			3.000	2.999	MON	18,865	18,865	10/18/2019	11/01/2049
313603-TK-8	FNMA REMICS SER 1990-7				1	32	99.8410	31	32	32					8.500	8.661	MON		3	09/21/1994	01/25/2020
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1A43				1	1,983,789	110.2240	2,146,581	1,947,476	1,966,833		17,203			5.260	5.039	MON	8,536	102,437	03/13/2003	10/25/2042
31393D-RY-9	FNMA REMICS SER 2006-63 CL A6				1	1,829,101	106.0270	2,023,945	1,908,887	1,863,152		(46,273)			4.630	5.446	MON	7,365	88,381	05/25/2006	07/25/2044
31335H-XC-2	FREDDIE MAC POOL # C90675				1	96,232	106.7540	101,572	95,146	95,399		(85)			5.000	4.727	MON	396	4,757	04/09/2003	05/01/2023
31335H-YN-7	FREDDIE MAC POOL # C90717				1	109,298	107.5710	115,409	107,286	107,996		(129)			5.500	5.000	MON	492	5,901	09/22/2003	09/01/2023
3128E2-VX-1	FREDDIE MAC POOL # D96030				1	131,835	106.7290	138,606	129,867	130,297		(49)			5.000	4.672	MON	541	6,493	07/15/2003	05/01/2023
3128M1-G7-8	FREDDIE MAC POOL # G12122				1	1,113	99.8370	1,119	1,121	1,123		6			5.500	5.786	MON	5	62	08/09/2006	01/01/2020
31335B-JE-7	FREDDIE MAC POOL # G61161				1	14,091,903	103.9870	14,307,263	13,758,685	14,061,517		(22,252)			3.500	3.110	MON	40,130	481,554	12/20/2017	08/01/2047
3132WP-6K-8	FREDDIE MAC POOL # Q49873				1	1,310,282	103.9030	1,330,042	1,280,081	1,305,806		(1,551)			3.500	3.152	MON	3,734	44,803	12/20/2017	08/01/2047
3132XS-UC-2	FREDDIE MAC POOL # Q50578				1	4,126,313	104.4710	4,114,086	3,938,026	4,115,111		(7,576)			4.000	2.974	MON	13,127	157,521	11/21/2017	09/01/2047
3132XU-GZ-2	FREDDIE MAC POOL # Q52015				1	8,437,562	103.9860	8,536,474	8,209,243	8,411,374		(12,863)			3.500	3.062	MON	23,944	287,324	11/30/2017	11/01/2047
3132XU-G3-3	FREDDIE MAC POOL # Q52017				1	2,824,885	105.4180	2,830,663	2,685,172	2,797,936		(16,397)			4.000	3.016	MON	8,951	107,407	11/27/2017	11/01/2047
3132XU-JX-4	FREDDIE MAC POOL # Q52077				1	16,776,821	105.1380	16,776,465	15,956,554	16,642,649		(75,548)			4.000	3.021	MON	53,189	638,262	11/13/2017	11/01/2047
3132XU-KF-1	FREDDIE MAC POOL # Q52093				1	8,680,750	103.9200	8,778,270	8,447,134	8,668,953		(20,705)			3.500	3.007	MON	24,637	295,650	11/20/2017	11/01/2047
3132XU-KT-1	FREDDIE MAC POOL # Q52105				1	16,557,070	105.1610	16,584,977	15,770,985	16,427,928		(86,213)			4.000	3.023	MON	52,570	630,839	11/21/2017	11/01/2047
3132XW-DG-3	FREDDIE MAC POOL # Q53702				1	1,261,350	103.7730	1,289,003	1,242,135	1,257,042		(2,676)			3.500	3.294	MON	3,623	43,475	01/19/2018	01/01/2048
3132XW-DH-1	FREDDIE MAC POOL # Q53703				1	2,296,324	104.1830	2,355,583	2,260,996	2,291,389		(1,916)			3.500	3.258	MON	6,595	79,135	01/19/2018	01/01/2048
3132AE-EY-8	FREDDIE MAC POOL # ZT1951				1	5,029,852	102.7920	5,037,644	4,900,822	5,042,723		12,871			3.500	2.810	MON	14,294	42,882	09/09/2019	05/01/2049
3128DY-DX-2	FREDDIE MAC POOL #D94618				1	2,068	110.0060	2,283	2,076	2,073		(2)			6.000	5.957	MON	10	125	01/17/2002	05/01/2021
3132VM-HD-0	FREDDIE MAC POOL# Q61127				1	5,618,885	103.2680	5,805,232	5,621,520	5,619,003		118			3.500	3.568	MON	16,396	180,357	01/09/2019	01/01/2049
49130T-VQ-6	KENTUCKY ST HSG CORP 2016 SER B			2	1FE	1,389,335	104.1120	1,389,895	1,335,000	1,372,677		(5,557)			4.000	3.505	JJ	26,700	53,400	11/22/2016	07/01/2037
49130T-UR-5	KENTUCKY ST HSG CORP BDS 2016 A			2	1FE	1,982,981	102.5670	1,959,030	1,910,000	1,956,635		(7,685)			3.500	3.038	JJ	33,425	66,850	06/09/2016	01/01/2040
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A			2	1FE	2,455,631	100.7500	2,474,049	2,455,631	2,455,631					3.050	3.093	MON	6,241	74,897	07/22/2015	12/01/2038
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A			2	1FE	1,304,499	100.8750	1,315,913	1,304,499	1,304,499					3.050	3.093	MON	3,316	39,787	06/24/2015	12/01/2034
60637B-CN-8	MISSOURI ST HSG DEV 2013 SER A			2	1FE	4,424,110	99.5010	4,383,019	4,405,000	4,403,901		(2,654)			2.650	2.684	MON	9,728	116,733	04/20/2017	11/01/2040
60637B-CP-3	MISSOURI ST HSG DEV 2013 SER A			2	1FE	1,149,580	99.5010	1,139,286	1,145,000	1,145,535		(628)			2.650	2.624	MON	2,529	30,342	01/18/2013	11/01/2041
647200-3P-7	NEW MEXICO MTG FIN AUTH 2015 SER E			2	1FE	3,038,282	100.6500	3,058,031	3,038,282	3,038,282					3.100	3.144	MON	7,849	94,187	11/18/2015	09/01/2037
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1			2	1FE	2,385,000	99.8350	2,381,065	2,385,000	2,385,000					2.650	2.682	MON	5,267	63,203	07/15/2016	11/01/2041
67886M-PR-4	OKLAHOMA ST HSG FIN AGY 2013 SER A			2	1FE	2,720,000	100.2670	2,727,262	2,720,000	2,720,000					2.750	2.785	MON		74,800	04/11/2013	09/01/2041
67886M-PS-2	OKLAHOMA ST HSG FIN AGY SER B TAX			2	1FE	7,797,882	100.3750	7,723,856	7,695,000	7,697,729		(16,111)			3.000	2.822	MON	19,238	230,850	04/11/2013	09/01/2041
68450W-DB-4	ORANGE CNTY FL HSG FIN AUTH 2013A			2	1FE	1,085,000	99.5600	1,080,226	1,085,000	1,085,000					2.625	2.657	MON	2,373	28,481	02/27/2013	12/01/2041

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	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83756C-RP-2	SOUTH DAKOTA HSG DEV AU 2017 SER A				1FE	250,000	102.9470	257,368	250,000	250,000					2.946	2.968	MN	1,228	7,365	05/16/2017	05/01/2024
83756C-RQ-0	SOUTH DAKOTA HSG DEV AU 2017 SER A				1FE	530,000	103.2010	546,965	530,000	530,000					2.996	3.018	MN	2,646	15,879	05/16/2017	11/01/2024
83756C-RS-6	SOUTH DAKOTA HSG DEV AU 2017 SER A				1FE	180,000	103.9270	187,069	180,000	180,000					3.142	3.167	MN	943	5,656	05/16/2017	11/01/2025
83756C-RT-4	SOUTH DAKOTA HSG DEV AU 2017 SER A				1FE	180,000	103.8480	186,926	180,000	180,000					3.192	3.217	MN	958	5,746	05/16/2017	05/01/2026
83756C-RU-1	SOUTH DAKOTA HSG DEV AU 2017 SER A				1FE	200,000	104.1050	208,210	200,000	200,000					3.242	3.268	MN	1,081	6,484	05/16/2017	11/01/2026
83756C-RV-9	SOUTH DAKOTA HSG DEV AU 2017 SER A			2	1FE	200,000	104.3610	208,722	200,000	200,000					3.342	3.370	MN	1,114	6,684	05/16/2017	05/01/2027
83756C-RW-7	SOUTH DAKOTA HSG DEV AU 2017 SER A			2	1FE	185,000	104.3430	193,035	185,000	185,000					3.392	3.421	MN	1,046	6,275	05/16/2017	11/01/2027
88275F-NZ-8	TEXAS ST DEPT OF HSG 2017 SER B			2	1FE	2,298,407	100.0010	2,298,430	2,298,407	2,298,407					2.750	2.785	MON	5,267	63,031	06/08/2017	09/01/2038
88275F-NU-9	TEXAS ST DEPT OF HSG SF REV 2015 A			2	1FE	2,680,000	100.4380	2,691,738	2,680,000	2,680,000					3.200	3.226	MS	28,587	85,760	10/15/2015	09/01/2039
93978X-ER-7	WASHINGTON ST HSG FIN COM 2015 B			2	1FE	2,835,000	101.0010	2,863,378	2,835,000	2,835,000					3.150	3.196	MON	7,442	89,303	05/15/2015	05/01/2041
93978X-EQ-9	WASHINGTON ST HSG FIN COMM 2015 A			2	1FE	1,255,000	100.8750	1,265,981	1,255,000	1,255,000					3.000	3.042	MON	3,138	37,650	05/15/2015	09/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						348,790,414	XXX	351,450,928	340,934,528	347,835,376		(558,863)			XXX	XXX	XXX	991,180	8,911,623	XXX	XXX
25477P-NT-8	DIST OF COLUMBIA HSG FIN SER 2017				1FE	8,052,937	101.3590	8,162,377	8,052,937	8,052,937					3.236	3.284	MON	21,716	260,593	08/10/2017	03/01/2049
3140HS-HD-6	FNMA 3.97% 12YR POOL# BL1127				1	4,671,875	111.2650	5,118,186	4,600,000	4,660,059		(11,816)			3.970	3.727	MON	15,218	169,431	12/04/2018	01/01/2031
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A				1FE	3,617,791	98.9700	3,580,528	3,617,791	3,617,791					2.625	2.657	MON	7,914	94,967	09/09/2016	03/01/2048
57586N-UR-0	MASSACHUSETT ST HSG FIN 2014 SER A				1FE	788,993	104.6520	825,697	788,993	788,993					4.375	4.464	MON	1,534	34,534	04/03/2014	01/15/2046
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						17,131,596	XXX	17,686,788	17,059,721	17,119,780		(11,816)			XXX	XXX	XXX	46,382	559,525	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						386,236,838	XXX	389,397,351	378,309,249	385,270,569		(570,093)			XXX	XXX	XXX	1,263,151	9,471,148	XXX	XXX
00287Y-AP-4	ABBVIE INC SR NTS			2	2FE	2,975,378	102.6120	3,038,347	2,961,000	2,968,589		(2,851)			3.200	3.122	MN	14,476	94,752	01/30/2019	11/06/2022
00287Y-AY-5	ABBVIE INC SR NTS			2	2FE	4,719,526	103.6290	4,922,384	4,750,000	4,721,504		2,284			3.200	3.334	MN	19,844	131,440	05/22/2019	05/14/2026
010392-FL-7	ALABAMA POWER CO SR NTS			2	1FE	811,448	111.5010	897,585	805,000	811,233		(149)			4.150	4.141	FA	12,621	33,408	07/16/2018	08/15/2044
025537-AM-3	AMERICAN ELECTRIC POWER				2FE	1,096,898	111.2970	1,224,268	1,100,000	1,097,175		255			4.300	4.382	JD	3,942	47,431	11/28/2018	12/01/2028
025816-BM-0	AMERICAN EXPRESS CO SR NTS			2	2FE	2,016,231	101.1950	2,125,089	2,100,000	2,047,288		19,156			2.500	3.556	FA	21,875	52,500	05/11/2018	08/01/2022
025816-BU-2	AMERICAN EXPRESS CO SR NTS			2	1FE	2,059,430	101.9120	2,089,201	2,050,000	2,054,702		(3,499)			3.375	3.218	MN	8,456	69,188	08/22/2018	05/17/2021
031162-BX-7	AMGEN INC SR NTS			2	2FE	469,027	101.3510	476,351	470,000	469,468		218			2.700	2.769	MN	2,115	12,690	12/12/2017	05/01/2022
031162-BY-5	AMGEN INC SR NTS			2	2FE	5,144,571	104.3360	5,380,604	5,157,000	5,143,655		1,801			3.125	3.203	MN	26,859	161,156	01/22/2019	05/01/2025
03523T-BX-5	ANHEUSER BUSCH INBEV WOR				2FE	2,679,647	108.9870	2,893,602	2,655,000	2,676,665		(2,982)			4.150	4.013	JJ	48,358	55,091	03/19/2019	01/23/2025
035240-AQ-3	ANHEUSER BUSCH INBEV WOR				2FE	6,985,025	115.9170	7,070,934	6,100,000	6,955,490		(29,535)			4.750	2.996	JJ	127,168		10/22/2019	01/23/2029
036752-AG-8	ANTHEM INC SR NTS			2	2FE	1,022,617	108.6600	1,102,898	1,015,000	1,022,186		(602)			4.101	4.036	MS	13,875	41,625	02/27/2019	03/01/2028
94973V-AX-5	ANTHEM INC SR NTS				2FE	4,305,980	102.5140	4,374,279	4,267,000	4,288,692		(8,707)			3.125	2.923	MN	17,038	133,344	01/17/2018	05/15/2022
037411-BD-6	APACHE CORPORATION NOTES				2FE	4,000,643	100.3200	4,034,872	4,022,000	4,014,976		2,189			2.625	2.703	JJ	48,683	105,578	11/28/2012	01/15/2023
037833-CJ-7	APPLE INC NTS			2	1FE	1,789,113	106.5190	1,864,076	1,750,000	1,780,799		(3,979)			3.350	3.087	FA	23,124	58,625	11/16/2017	02/09/2027
037833-DK-3	APPLE INC SR NTS			2	1FE	7,006,782	104.9150	7,380,754	7,035,000	7,012,048		2,543			3.000	3.070	MN	28,140	211,050	12/19/2017	11/13/2027
039483-BL-5	ARCHER DANIELS MIDLAND C				1FE	504,515	101.4740	507,370	500,000	504,353		(162)			2.500	2.371	FA	4,861		09/25/2019	08/11/2026
039483-BB-7	ARCHER DANIELS MIDLAND CO				1FE	1,177,522	102.9400	1,203,364	1,169,000	1,170,204		(983)			4.479	4.436	MS	17,453	52,360	03/30/2011	03/01/2021
00206R-CM-2	AT&T INC NTS			2	2FE	11,268,162	102.1550	11,480,170	11,238,000	11,254,359		(6,638)			3.000	2.957	JD	937	337,140	04/15/2019	06/30/2022
00206R-DD-1	AT&T INC NTS				2FE	7,767,948	107.1900	8,146,452	7,600,000	7,721,349		(21,600)			3.950	3.633	JJ	138,426	300,200	11/13/2017	01/15/2025
00206R-HS-4	AT&T INC SR NTS				2FE	4,712,285	105.8550	4,858,759	4,590,000	4,708,921		(3,364)			3.600	3.096	JJ	76,194	51,120	12/05/2019	07/15/2025
00206R-GQ-9	AT+T INC			2	2FE	1,099,050	111.1190	1,111,191	1,000,000	1,097,575		(1,475)			4.300	3.168	FA	16,244		10/28/2019	02/15/2030
00206R-CS-9	AT+T INC NOTES			2	2FE	4,677,735	104.3800	4,697,086	4,500,000	4,583,761		(26,677)			3.600	2.961	FA	60,300	162,000	05/04/2016	02/17/2023
00206R-DN-9	AT+T INC SR NTS			2	2FE	5,191,209	102.3740	5,264,096	5,142,000	5,168,016		(11,928)			3.200	2.970	MS	54,848	164,544	01/11/2018	03/01/2022
053015-AE-3	AUTOMATIC DATA PROCESSNG INC			2	1FE	1,478,387	106.6260	1,578,058	1,480,000	1,479,015		154			3.375	3.417	MS	14,708	49,950	09/08/2015	09/15/2025
053332-AT-9	AUTOZONE INC			1	2FE	1,361,444	103.1650	1,444,313	1,400,000	1,365,061		3,617			3.125	3.602	AO	8,507	43,750	04/04/2019	04/21/2026
05348E-AX-7	AVALONBAY COMMUNITIES NOTES			2	1FE	1,853,310	103.1090	1,907,518	1,850,000	1,855,810		508			2.950	2.914	MN	7,580	48,528	10/30/2019	05/11/2026
05348E-BF-5	AVALONBAY COMMUNITIES SR NTS				1FE	5,477,989	105.7840	5,458,464	5,160,000	5,474,755		(3,234)			3.300	2.566	JD	14,190	80,850	12/05/2019	06/01/2029
05723K-AE-0	BAKER HUGHES LLC SR NTS				1FE	788,568	104.3940	835,151	800,000	789,211		643			3.337	3.564	JD	1,186	26,696	06/12/2019	12/15/2027
059165-EC-0	BALTIMORE GAS & ELECTRIC SR NTS				1FE	682,893	139.2590	751,999	540,000	674,700		(5,422)			6.350	4.298	AO	8,573	34,290	06/21/2018	10/01/2036
06051G-HR-3	BANK OF AMERICA CORP				1FE	3,742,236	104.4290	3,837,752	3,675,000	3,737,838		(4,398)			3.458	3.126	MS	37,418	47,029	10/17/2019	03/15/2025
06051G-EH-8	BANK OF AMERICA CORP SEN NOTES				1FE	4,749,188	104.2610	4,352,892	4,175,000	4,279,489		(73,664)			5.000	3.141	MN	27,833	208,750	01/08/2013	05/13/2021
06051G-GK-9	BANK OF AMERICA CORP SR NTS			2	1FE	8,520,243	101.6830	8,818,925	8,673,000	8,558,550		30,618			2.881	3.333	AO	46,503	249,869	04/01/2019	04/24/2023
06051G-GF-0	BANK OF AMERICA SR NTS			2	1FE	8,121,246	107.3700	8,535,941	7,950,000	8,085,812		(16,907)			3.824	3.578	JJ	135,959	304,008	03/26/2018	01/20/2028
06406H-CS-6	BANK OF NEW YORK MELLON				1FE	1,608,722	106.3470	1,701,552	1,600,000	1,608,731		(1,619)			3.650	3.538	FA	23,847	47,450	02/26/2019	02/04/2024
06406R-AD-9	BANK OF NEW YORK MELLON CORP NTS			2	1FE	949,601	105.1340	998,770	950,000	949,694		36			3.250	3.281	MN	3,859	30,875	05/09/2017	05/16/2027

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	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05531F-BG-7	BB&T CORPORATION SR NTS				1FE	4,224,873	102.4990	4,330,588	4,225,000	4,224,903		30			3.050	3.074	JD	3,937	97,363	03/11/2019	06/20/2022
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY SR NTS				1FE	609,009	138.4130	678,222	490,000	603,838		(4,102)			6.500	4.624	MS	9,378	31,850	09/24/2018	09/15/2037
10112R-AS-3	BOSTON PROPERTIES LP				1FE	3,547,351	102.3470	3,669,128	3,585,000	3,579,074		4,103			4.125	4.295	MN	18,896	147,881	11/22/2010	05/15/2021
10112R-AX-2	BOSTON PROPERTIES LP SR NOTES			2	2FE	3,784,896	105.9790	3,815,231	3,600,000	3,725,081		(19,321)			3.650	3.020	FA	54,750	131,400	10/20/2016	02/01/2026
10112R-AY-0	BOSTON PROPERTIES LP SR NOTES			2	2FE	2,883,920	101.4320	2,992,255	2,950,000	2,903,053		6,183			2.750	3.035	AO	20,281	81,125	10/20/2016	10/01/2026
10373Q-AD-2	BP CAP MARKETS AMERICA COMPANY			2	1FE	2,093,323	106.4290	2,187,110	2,055,000	2,087,696		(5,627)			3.790	3.394	FA	31,370	46,807	04/22/2019	02/06/2024
10373Q-AL-4	BP CAPITAL MARKETS AMERICA NTS				1FE	1,590,544	102.3110	1,683,021	1,645,000	1,602,670		11,601			2.750	3.602	MN	6,409	45,238	03/18/2019	05/10/2023
110122-BE-7	BRISTOL MYERS SQUIBB CO				1FE	1,985,751	101.1570	1,990,765	1,968,000	1,984,220		(1,531)			2.875	2.147	FA	20,746		11/22/2019	02/19/2021
110122-CB-2	BRISTOL MYERS SQUIBB CO SR NTS				1FE	1,388,450	107.0220	1,498,313	1,400,000	1,389,066		616			3.400	3.527	JJ	29,750		05/07/2019	07/26/2029
110122-BN-7	BRISTOL MYERS SQUIBB CO SR UNSECUR			1	1FE	2,446,668	108.1020	2,464,734	2,280,000	2,443,579		(3,089)			3.875	2.457	FA	33,377		11/22/2019	08/15/2025
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE CORP				1FE	13,134,980	130.8260	18,315,701	14,000,000	13,543,799		36,919			6.700	7.350	FA	390,833	938,000	06/03/1999	08/01/2028
12201P-AB-2	BURLINGTON RESOURCES FIN CO NTS		A		1FE	2,023,956	142.0310	2,249,770	1,584,000	1,985,096		(25,953)			7.200	4.443	FA	43,085	114,048	06/26/2018	08/15/2031
134429-AY-5	CAMPBELL SOUP COMPANY NTS				2FE	1,272,011	101.2230	1,315,905	1,300,000	1,283,482		6,051			2.500	3.037	FA	13,451	32,500	01/29/2018	08/02/2022
14040H-BR-5	CAPITAL ONE FINANCIAL CORP SR NTS			2	2FE	883,816	100.3100	902,786	900,000	894,426		6,513			2.400	3.186	AO	3,660	21,600	10/01/2018	10/30/2020
14042R-BT-7	CAPITAL ONE NA SR NTS			2	2FE	4,072,200	100.4520	4,232,031	4,213,000	4,137,989		41,385			2.250	3.364	MS	28,438	88,695	03/26/2019	09/13/2021
14149Y-BA-5	CARDINAL HEALTH INC				2FE	1,243,538	104.4800	1,306,003	1,250,000	1,246,572		633			3.500	3.594	MN	5,590	43,750	11/07/2014	11/15/2024
149123-BX-8	CATERPILLAR INC				1FE	2,822,391	101.7730	3,022,666	2,970,000	2,922,148		18,182			2.600	3.307	JD	1,073	77,220	01/24/2014	06/26/2022
149123-BN-0	CATERPILLAR INC SR NTS				1FE	509,101	136.8310	561,009	410,000	503,688		(3,855)			6.050	4.178	FA	9,371	24,805	08/01/2018	08/15/2036
124857-AY-9	CBS CORPORATION SR NTS			2	2FE	2,877,000	102.0880	3,062,627	3,000,000	2,903,966		25,781			2.900	3.948	JD	7,250	87,000	12/14/2018	06/01/2023
172967-KX-8	CITIGROUP INC NOTES			2	1FE	4,834,897	102.1220	4,906,984	4,805,000	4,819,230		(5,197)			3.337	3.260	MJSD	13,361	191,210	10/25/2016	09/01/2023
172967-FT-3	CITIGROUP INC SR NTS				1FE	10,566,577	104.8490	10,380,032	9,900,000	10,242,212		(159,902)			4.500	2.762	JJ	206,663	441,000	08/15/2019	01/14/2022
172967-LC-3	CITIGROUP INC SR NTS			2	1FE	3,021,271	101.6430	3,064,549	3,015,000	3,018,123		(1,618)			2.900	2.862	JD	5,586	87,435	01/11/2018	12/08/2021
172967-LQ-2	CITIGROUP INC SR NTS			2	1FE	6,357,357	101.6650	6,537,044	6,430,000	6,379,804		14,845			2.700	3.013	AO	30,864	173,610	03/20/2019	10/27/2022
172967-LS-8	CITIGROUP INC SR NTS			2	1FE	1,307,935	105.2900	1,463,527	1,390,000	1,316,495		6,740			3.520	4.290	AO	8,698	48,928	09/21/2018	10/27/2028
172967-MF-5	CITIGROUP INC SR NTS			2	1FE	2,985,392	104.0810	2,994,396	2,877,000	2,981,433		(3,959)			3.352	2.475	AO	17,948	37,794	12/09/2019	04/24/2025
20030N-CR-0	COMCAST CORP COMPANY NTS			2	1FE	7,173,271	106.6590	7,582,417	7,109,000	7,162,603		(10,673)			3.700	3.537	AO	55,529	270,339	03/08/2019	04/15/2024
20030N-BX-8	COMCAST CORP COMPANY SR NTS			2	1FE	7,231,732	103.6510	7,680,553	7,410,000	7,271,079		30,209			3.000	3.529	FA	92,625	159,600	03/18/2019	02/01/2024
20030N-BH-3	COMCAST CORPORATION NTS				1FE	2,385,532	115.9080	2,567,367	2,215,000	2,366,238		(8,956)			4.250	3.622	JJ	43,408	94,138	11/01/2017	01/15/2033
20030N-BN-0	COMCAST CORPORATION NTS			2	1FE	1,077,132	106.1430	1,114,498	1,050,000	1,070,226		(3,421)			3.375	3.007	FA	13,388	35,438	12/13/2017	08/15/2025
209111-EM-1	CONSOLID EDISON CO OF NY SER 2006B				1FE	879,915	134.1320	891,981	665,000	863,606		(8,592)			6.200	3.786	JD	1,832	41,230	01/26/2018	06/15/2036
209111-EY-5	CONSOLIDATED EDISON CO OF NY NTS				1FE	792,653	128.4250	855,313	666,000	785,987		(3,809)			5.500	4.204	JD	3,053	36,630	03/21/2018	12/01/2039
209111-EL-3	CONSOLIDATED EDISON CO SR NTS				1FE	254,450	129.5360	275,911	213,000	252,051		(1,643)			5.850	4.316	MS	3,669	12,461	07/10/2018	03/15/2036
126408-HE-6	CSX CORP SR NTS			2	2FE	1,765,236	101.7220	1,963,241	1,930,000	1,794,025		17,136			2.600	3.815	MN	8,363	50,180	04/18/2018	11/01/2026
126408-GH-0	CSX CORPORATION				2FE	1,115,278	130.2560	1,172,304	900,000	1,091,764		(7,764)			6.000	4.261	AO	13,500	54,000	11/16/2016	10/01/2036
126650-CF-5	CVS CAREMARK CORPORATION				2FE	3,821,656	104.0960	3,937,941	3,783,000	3,798,780		(3,584)			3.375	3.308	FA	49,297	127,676	01/30/2019	08/12/2024
126650-CV-0	CVS HEALTH CORP SR NTS			2	2FE	8,399,824	104.2340	8,669,109	8,317,000	8,391,520		(5,149)			3.700	3.428	MS	95,738	253,968	12/05/2019	03/09/2023
126650-BZ-2	CVS HEALTH CORPORATION SR NOTES				2FE	1,538,161	101.6240	1,600,582	1,575,000	1,558,718		5,251			2.750	3.148	JD	3,609	43,313	11/23/2015	12/01/2022
126650-CK-4	CVS HEALTH CORPORATION SR NOTES			2	2FE	2,869,957	103.2430	2,878,420	2,788,000	2,823,256		(13,547)			3.500	2.970	JJ	43,640	86,380	04/17/2019	07/20/2022
25466A-AK-7	DISCOVER BANK SR NTS				2FE	100,832	103.1320	103,132	100,000	100,672		(160)			3.350	3.139	FA	1,349	1,675	03/27/2019	02/06/2023
257375-AK-1	DOMINION GAS HOLDINGS LLC SR NOTES			2	2FE	2,959,991	100.7010	2,990,829	2,970,000	2,968,151		2,062			2.800	2.893	MN	10,626	83,160	11/12/2015	11/15/2020
260003-AM-0	DOVER CORPORATION NOTES			2	2FE	2,639,385	103.5480	2,754,372	2,660,000	2,647,147		1,957			3.150	3.267	MN	10,707	83,790	10/29/2015	11/15/2025
233331-AS-6	DTE ENERGY CO SR NTS				2FE	2,409,226	104.4160	2,485,100	2,380,000	2,405,379		(3,848)			3.500	3.251	JD	6,942	83,300	04/25/2019	06/01/2024
26441C-AS-4	DUKE ENERGY CORP SR NTS			2	2FE	3,536,038	100.4870	3,898,893	3,880,000	3,599,504		36,192			2.650	3.929	MS	34,273	102,820	03/20/2018	09/01/2026
693627-AY-7	DUKE ENERGY INDIANA INC				1FE	2,854,326	132.0150	3,033,710	2,298,000	2,827,669		(17,936)			6.120	4.171	AO	29,690	117,749	12/11/2019	10/15/2035
26442T-AE-7	DUKE UNIVERSITY				1FE	894,581	102.1940	881,938	863,000	894,503		(78)			3.299	3.121	AO	7,118		12/17/2019	10/01/2046
278062-AC-8	EATON CORP SENIOR NOTES				2FE	4,843,200	102.0400	5,102,015	5,000,000	4,941,713		19,332			2.750	3.208	MN	22,535	137,500	07/15/2014	11/02/2022
278865-AL-4	ECOLAB INC NOTES				1FE	5,343,266	104.7190	5,032,789	4,806,000	4,936,167		(64,433)			4.350	2.923	JD	13,357	209,061	09/25/2014	12/08/2021
29379V-BB-8	ENTERPRISE PRODUCTS OPER LLC NTS			2	2FE	6,402,290	106.1180	6,513,498	6,138,000	6,349,638		(34,305)			3.900	2.978	FA	90,433	177,567	09/25/2019	02/15/2024
29379V-AF-0	ENTERPRISE PRODUCTS OPERATING NTS				2FE	8,782,810	100.2260	8,444,078	8,425,000	8,440,688		(190,550)			5.250	2.954	JJ	185,526	442,313	03/07/2018	01/31/2020
26884A-BF-9	ERP OPERATING LP NOTES			2	1FE	7,817,520	102.6360	8,359,704	8,145,000	7,906,886		30,249			2.850	3.364	MN	38,689	232,133	12/15/2016	11/01/2026
30040W-AD-0	EVERSOURCE ENERGY SR NTS				2FE	1,761,459	102.2270	1,773,642	1,735,000	1,759,118		(2,341)			2.900	2.593	AO	12,579	25,158	07/10/2019	10/01/2024
30161M-AR-4	EXELON GENERATION CO LLC SR NTS			2	2FE	8,164,153	102.6430	8,225,789	8,014,000	8,092,538		(35,349)			3.400	2.942	MS	80,229	272,476	01/09/2018	03/15/2022
30231G-AT-9	EXXON MOBIL CORPORATION NOTES			2	1FE	3,700,000	104.9150	3,881,872	3,700,000	3,700,000					3.043	3.066	MS	37,530	112,591	02/29/2016	03/01/2026
31428X-BU-9	FEDEX CORPORATION				2FE	3,995,360	102.7160	4,108,626	4,000,000	3,996,799		1,439			3.400	3.471	JJ	63,089	67,244	01/14/2019	01/14/2022
31428X-BC-9	FEDEX CORPORATION NOTES				2FE	1,185,322	103.7450	1,244,937	1,200,000	1,191,817		1,451			3.200	3.375	FA	16,000	38,400	11/21/2016	02/01/2025
316773-CX-6	FIFTH THIRD BANCORP				2FE	2,049,255	105.5520	2,153,257	2,040,000	2,047,913		(1,341)			3.650	3.579	JJ	32,266	37,230	03/19/2019	01/25/2024
341081-EV-5	FLORIDA POWER & LIGHT CO NTS				1FE	653,081	133.2940	733,117	550,000	647,287		(3,834)			5.650	4.234	FA	12,948	31,075	06/21/2018	02/01/2037

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	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
343412-AC-6	FLUOR CORPORATION				2FE	1,557,974	102.1230	1,608,437	1,575,000	1,565,855		1,656			3.500	3.662	JD	2,450	55,125	11/18/2014	12/15/2024
369550-AT-5	GENERAL DYNAMICS CORPORATION				1FE	918,440	113.1820	1,131,824	1,000,000	926,357		1,914			3.600	4.141	MN	4,600	36,000	07/27/2015	11/15/2042
375558-BF-9	GILEAD SCIENCES INC SR NTS			2	1FE	2,122,308	107.6990	2,205,685	2,048,000	2,104,787		(8,607)			3.650	3.158	MS	24,917	74,752	01/17/2018	03/01/2026
375558-BG-7	GILEAD SCIENCES INC SR NTS			2	1FE	1,618,906	119.4120	1,743,421	1,460,000	1,604,065		(6,947)			4.600	3.777	MS	22,387	67,160	10/25/2017	09/01/2035
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	2,654,824	107.3520	2,665,538	2,483,000	2,590,246		(49,207)			5.750	3.593	JJ	62,265	142,773	09/06/2018	01/24/2022
38145G-AG-5	GOLDMAN SACHS GROUP INC			2	1FE	3,995,880	100.3970	4,015,895	4,000,000	3,998,442		804			2.350	2.385	MN	12,011	94,000	09/22/2016	11/15/2021
38143U-8H-7	GOLDMAN SACHS GROUP INC NOTES			2	1FE	1,516,355	105.8520	1,587,774	1,500,000	1,511,267		(1,719)			3.750	3.641	FA	19,688	56,250	11/09/2016	02/25/2026
38141G-WL-4	GOLDMAN SACHS GROUP INC SR NTS			2	1FE	5,323,107	106.3980	5,622,097	5,284,000	5,317,679		(3,033)			3.691	3.625	JD	14,086	186,359	06/25/2019	06/05/2028
406216-AZ-4	HALLIBURTON COMPANY SENIOR NOTES				2FE	996,700	102.0460	1,020,461	1,000,000	999,298		357			3.250	3.316	MN	4,153	32,500	11/08/2011	11/15/2021
406216-BD-2	HALLIBURTON COMPANY SENIOR NOTES				2FE	3,367,103	104.0220	3,510,732	3,375,000	3,371,849		811			3.500	3.559	FA	49,219	118,125	07/29/2013	08/01/2023
41283L-AN-5	HARLEY DAVIDSON FINANCIAL SVRS NTS				2FE	6,373,215	100.0050	6,375,340	6,375,000	6,374,743		555			2.400	2.423	JD	6,800	153,000	03/07/2017	06/15/2020
412822-AD-0	HARLEY DAVIDSON INC SNR NOTES			2	2FE	1,720,468	104.0940	1,800,821	1,730,000	1,724,280		912			3.500	3.598	JJ	25,734	60,550	07/23/2015	07/28/2025
40414L-AM-1	HCP INC SENIOR NOTES				2FE	1,547,286	104.4430	1,629,306	1,560,000	1,553,016		1,235			3.400	3.527	FA	22,100	53,040	01/13/2015	02/01/2025
437076-AS-1	HOME DEPOT INC SR NTS				1FE	6,142,462	138.0480	6,459,274	4,679,000	6,076,276		(27,519)			5.875	3.572	JD	11,454	206,712	11/04/2019	12/16/2036
459200-HU-8	IBM CORP				1FE	4,912,241	106.0250	5,126,291	4,835,000	4,883,529		(8,769)			3.625	3.391	FA	67,673	156,238	05/08/2019	02/12/2024
452308-AQ-2	ILLINOIS TOOL WORKS INC				1FE	10,211,670	127.0720	11,436,478	9,000,000	10,023,977		(28,891)			4.875	4.122	MS	129,188	438,750	08/21/2012	09/15/2041
456866-AM-4	INGERSOLL-RAND COMPANY BONDS				2FE	9,838,780	119.8550	12,087,404	10,085,000	9,963,533		11,266			6.443	6.755	MN	83,027	649,777	10/26/2000	11/15/2027
24422E-SP-5	JOHN DEERE CAPITAL CORP				1FE	1,958,510	105.4990	2,067,787	1,960,000	1,959,276		148			3.350	3.387	JD	3,465	65,660	06/09/2014	06/12/2024
478160-BU-7	JOHNSON & JOHNSON NOTES			2	1FE	1,143,963	109.4410	1,258,571	1,150,000	1,144,816		233			3.550	3.619	MS	13,608	40,825	02/25/2016	03/01/2036
46625H-KC-3	JPMORGAN CHASE & CO NOTES				1FE	6,086,458	104.3640	6,366,185	6,100,000	6,092,632		1,323			3.125	3.176	JJ	83,663	190,625	01/15/2015	01/23/2025
46647P-AX-4	JPMORGAN CHASE & CO SR NTS				1FE	5,402,236	113.8090	5,457,148	4,795,000	5,388,314		(13,922)			4.452	2.892	JD	15,418	106,737	11/04/2019	12/05/2029
46625H-RY-8	JPMORGAN CHASE SR NTS			2	1FE	9,921,447	107.8380	10,427,982	9,670,000	9,884,607		(21,079)			3.782	3.457	FA	152,383	314,568	06/14/2019	02/01/2028
487836-BJ-6	KELLOGG CO				2FE	3,831,207	102.2840	3,989,057	3,900,000	3,878,764		8,409			3.125	3.394	MN	14,896	121,875	11/24/2014	05/17/2022
49326E-EF-6	KEYCORP SR MID-TERM NTS				2FE	2,159,586	100.6660	2,159,289	2,145,000	2,148,990		(5,525)			2.900	2.650	MS	18,316	62,205	01/22/2018	09/15/2020
28370T-AE-9	KINDER MORGAN ENER PART			1	2FE	291,920	104.2400	291,871	280,000	288,448		(3,472)			5.000	3.240	AO	3,500	7,000	04/01/2019	10/01/2021
501044-CS-8	KROGER CO				2FE	2,224,862	105.7800	2,290,136	2,165,000	2,215,373		(9,489)			3.850	3.183	FA	34,730	41,676	04/11/2019	08/01/2023
501044-CQ-2	KROGER COMPANY SENIOR NOTES			2	2FE	4,187,330	102.8410	4,216,472	4,100,000	4,130,898		(14,465)			3.400	3.039	AO	29,429	139,400	12/01/2015	04/15/2022
539830-BB-4	LOCKHEED MARTIN CORP NOTES				1FE	13,061,000	114.1990	14,915,482	13,061,000	13,061,000					4.070	4.111	JD	23,626	531,583	12/12/2012	12/15/2042
548661-DH-7	LOWES COMPANIES INC			2	2FE	994,210	105.6510	1,056,515	1,000,000	996,461		552			3.375	3.473	MS	9,938	33,750	09/09/2015	09/15/2025
548661-AH-0	LOWES COMPANIES INC DEBENTURES				2FE	4,128,498	127.3960	3,949,277	3,100,000	3,842,592		(77,907)			6.875	3.496	FA	80,514	213,125	03/29/2016	02/15/2028
575718-AE-1	MASS INSTITUTE OF TECH BCLASS				1FE	3,475,513	113.1100	3,393,312	3,000,000	3,471,119		(4,394)			3.959	2.881	JJ	59,385		10/30/2019	07/01/2038
575718-AG-6	MASS INSTITUTE OF TECH BCLASS				1FE	6,945,000	99.3350	6,898,811	6,945,000	6,945,000					2.989	3.011	JJ	6,343		12/17/2019	07/01/2050
58013M-EY-6	MCDONALD'S CORP NTS			2	2FE	4,376,813	107.9040	4,634,492	4,295,000	4,351,236		(8,588)			3.700	3.481	JJ	66,656	158,915	03/10/2017	01/30/2026
585055-BT-2	MEDTRONIC INC NTS				1FE	1,862,097	118.4080	1,999,911	1,689,000	1,845,427		(7,625)			4.375	3.612	MS	21,758	73,894	01/05/2018	03/15/2035
594918-BK-9	MICROSOFT CORP NTS			2	1FE	2,206,650	118.9760	2,379,520	2,000,000	2,187,439		(9,168)			4.200	3.439	MN	13,533	84,000	11/15/2017	11/03/2035
594918-AD-6	MICROSOFT CORP SR NTS				1FE	2,525,878	134.1260	2,690,571	2,006,000	2,492,937		(16,661)			5.200	3.502	JD	8,693	104,312	05/22/2019	06/01/2039
594918-BS-2	MICROSOFT CORP SR NTS			2	1FE	2,993,530	109.6010	3,288,040	3,000,000	2,993,258		172			3.450	3.499	FA	41,113	103,500	04/20/2018	08/08/2036
59523U-AN-7	MID AMERICA APARTMENTS LP SR NTS			2	2FE	2,091,180	106.1370	2,228,883	2,100,000	2,093,207		784			3.600	3.683	JD	6,300	75,600	05/02/2017	06/01/2027
61746B-DJ-2	MORGAN STANLEY NTS				1FE	3,966,756	104.7210	4,005,580	3,825,000	3,908,306		(24,383)			3.750	3.043	FA	50,203	129,844	02/26/2019	02/25/2023
61746B-EC-6	MORGAN STANLEY NTS			2	1FE	6,575,850	102.1590	6,722,036	6,580,000	6,577,488		559			3.336	3.388	JAJO	40,853	262,262	11/09/2016	10/24/2023
617446-8C-6	MORGAN STANLEY SR NTS				1FE	8,589,366	108.2060	8,831,809	8,162,000	8,493,066		(46,633)			4.000	3.225	JJ	143,288	304,160	12/05/2019	07/23/2025
65339K-AW-0	NEXTERA ENERGY CAPITAL NTS			2	2FE	4,060,256	102.2290	4,145,388	4,055,000	4,057,263		(1,102)			2.800	2.799	JJ	52,355	105,140	04/23/2019	01/15/2023
655844-BL-1	NORFOLK SOUTHERN CORP				2FE	4,415,757	102.5060	4,664,001	4,550,000	4,496,617		15,970			2.903	3.329	FA	49,899	132,087	09/16/2014	02/15/2023
655844-BP-2	NORFOLK SOUTHERN CORP				2FE	3,089,760	106.1320	3,183,974	3,000,000	3,041,522		(9,417)			3.850	3.510	JJ	53,258	115,500	06/20/2014	01/15/2024
655844-AQ-1	NORFOLK SOUTHN CORP				2FE	1,511,352	137.0560	2,144,921	1,565,000	1,531,154		1,889			7.250	7.683	FA	42,864	113,463	05/21/2001	02/15/2031
655844-AW-8	NORFOLK SOUTHN CORP				2FE	1,435,000	116.3950	1,670,264	1,435,000	1,435,000					5.590	5.668	MN	9,804	80,217	05/17/2005	05/17/2025
666807-BD-3	NORTHROP GRUMMAN CORP NOTES				2FE	2,587,298	121.5730	2,735,384	2,250,000	2,534,488		(8,448)			5.050	4.182	MN	14,519	113,625	12/12/2012	11/15/2040
666807-AQ-5	NORTHROP GRUMMAN CORPORATION				2FE	5,361,255	128.9630	5,029,559	3,900,000	4,668,923		(107,095)			7.875	4.257	MS	102,375	307,125	06/17/2014	03/01/2026
668444-AN-2	NORTHWESTERN UNIVERSITY BCLASS				1FE	4,377,903	112.3100	4,183,542	3,725,000	4,374,157		(3,746)			3.868	2.988	JD	12,007	72,042	09/26/2019	12/01/2048
668444-AA-0	NORTHWESTERN UNIVERSITY SR NTS				1FE	3,466,720	115.2810	3,458,433	3,000,000	3,463,365		(3,355)			4.198	3.374	JD	10,495	62,970	11/01/2019	12/01/2047
668444-AC-6	NORTHWESTERN UNIVERSITY SR NTS				1FE	1,367,692	124.3990	1,368,391	1,100,000	1,366,611		(1,081)			4.643	3.247	JD	4,256	25,537	11/08/2019	12/01/2044
668444-AM-4	NORTHWESTERN UNIVERSITY SR NTS				1FE	844,268	108.5010	813,755	750,000	842,888		(1,379)			3.688	2.788	JD	2,305	13,830	09/05/2019	12/01/2038
66989H-AN-8	NOVARTIS CAPITAL CORP				1FE	1,858,295	105.8920	2,011,953	1,900,000	1,862,439		4,144			3.100	3.434	MN	7,199	58,900	01/23/2019	05/17/2027
670346-AL-9	NUCOR CORP SENIOR NOTES			2	1FE	3,993,280	104.9640	4,198,549	4,000,000	3,998,183		622			4.125	4.186	MS	48,583	165,000	09/16/2010	09/15/2022
199575-AT-8	OHIO POWER COMPANY SR NTS				1FE	1,052,912	136.8290	1,094,630	800,000	1,028,574		(13,143)			6.600	3.855	MS	17,600	52,800	02/13/2018	03/01/2033
68389X-AE-5	ORACLE CORP NTS				1FE	2,787,805	144.3780	2,865,909	1,985,000	2,726,811		(28,028)			6.500	3.710	AO	27,239	129,025	10/13/2017	04/15/2038
68389X-AH-8	ORACLE CORP SR NTS				1FE	1,906,988	141.0690	2,038,443	1,445,000	1,885,089		(12,691)			6.125	3.928	JJ	42,532	76,256	10/02/2019	07/08/2039

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	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68389X-AV-7	ORACLE CORP SR NTS			2	1FE	919,373	116.9970	1,035,427	885,000	916,405		(1,674)			4.300	4.010	JJ	18,288	38,055	11/01/2018	07/08/2034
71713U-AT-9	PHARMACIA LLC COMPANY				1FE	3,390,957	129.3950	3,493,661	2,700,000	3,339,613		(51,344)			6.750	3.363	JD	8,100	182,250	04/05/2019	12/15/2027
718546-AR-5	PHILLIPS 66 COMPANY SR NTS				2FE	1,452,494	109.0950	1,581,880	1,450,000	1,452,289		(205)			3.900	3.914	MS	16,651	56,550	02/26/2019	03/15/2028
72925P-AC-9	PLUM CREEK TIMBER LP				2FE	10,079,434	102.5690	10,297,972	10,040,000	10,048,694		(7,295)			4.700	4.684	MS	138,942	471,880	12/20/2012	03/15/2021
72925P-AD-7	PLUM CREEK TIMBERLANDS LP NOTES				2FE	2,380,560	102.2650	2,454,370	2,400,000	2,393,243		1,964			3.250	3.371	MS	22,967	78,000	11/14/2012	03/15/2023
69353R-EK-0	PNC BANK NA SENIOR NOTES				1FE	5,965,662	103.5470	6,238,703	6,025,000	5,991,132		5,982			2.950	3.093	FA	63,196	177,738	03/06/2017	02/23/2025
74005P-BN-3	PRAXAIR INC NOTES				1FE	1,394,638	102.4090	1,433,727	1,400,000	1,397,093		525			2.650	2.712	FA	15,046	37,100	01/29/2015	02/05/2025
740189-AM-7	PRECISION CASTPARTS CORPORATION			2	1FE	8,881,844	105.5930	9,397,817	8,900,000	8,889,403		1,747			3.250	3.301	JD	12,856	289,250	06/01/2015	06/15/2025
740816-AM-5	PRES & FELLOWS OF HARVARD SR NTS				1FE	1,295,748	102.1790	1,309,940	1,282,000	1,296,156		408			3.150	3.147	JJ	18,621	9,529	08/27/2019	07/15/2046
740816-AN-3	PRES + FELLOWS OF HARVAR				1FE	296,454	103.4730	310,419	300,000	296,476		22			3.300	3.384	JJ	4,565		07/23/2019	07/15/2056
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD BDS				1FE	10,713,259	107.7730	10,339,732	9,594,000	10,698,946		(14,313)			3.619	2.811	AO	86,802	154,785	09/27/2019	10/01/2037
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD NTS				1FE	2,118,160	129.2290	2,145,197	1,660,000	2,116,034		(2,126)			4.875	3.100	AO	17,084		11/12/2019	10/15/2040
754907-AA-1	RAYONIER INC SR NOTES				2FE	2,458,004	101.3620	2,534,050	2,500,000	2,489,105		4,540			3.750	3.993	AO	23,438	93,750	03/14/2012	04/01/2022
755111-AF-8	RAYTHEON COMPANY BONDS				1FE	4,996,500	131.3090	6,565,437	5,000,000	4,998,276		165			7.200	7.336	FA	136,000	360,000	02/12/2001	08/15/2027
756109-AN-4	REALTY INCOME CORP SR NTS				1FE	365,274	103.2740	371,785	360,000	364,241		(1,033)			3.250	2.786	AO	2,470	5,850	05/08/2019	10/15/2022
756109-AW-4	REALTY INCOME CORP SR NTS				1FE	1,605,508	105.6290	1,700,624	1,610,000	1,605,719		211			3.250	3.310	JD	2,326	25,581	06/13/2019	06/15/2029
760759-AP-5	REPUBLIC SERVICES INC SR NTS				2FE	3,534,180	103.3150	3,564,364	3,450,000	3,512,812		(21,368)			3.550	2.698	JD	10,206	122,475	03/25/2019	06/01/2022
774341-AF-8	ROCKWELL COLLINS INC NOTES			2	2FE	1,473,235	120.2080	1,646,844	1,370,000	1,464,880		(2,301)			4.800	4.374	JD	2,923	65,760	02/01/2017	12/15/2043
774341-AK-7	ROCKWELL COLLINS INC NTS			2	2FE	3,838,656	106.2140	4,083,946	3,845,000	3,840,197		576			3.500	3.551	MS	39,625	134,575	03/28/2017	03/15/2027
774341-AL-5	ROCKWELL COLLINS INC NTS			2	2FE	2,091,465	117.7740	2,455,585	2,085,000	2,091,152		(131)			4.350	4.379	AO	19,147	90,698	05/25/2017	04/15/2047
797440-BK-9	SAN DIEGO GAS & ELECTRIC NTS				1FE	537,667	128.2720	564,395	440,000	533,443		(3,008)			6.000	4.414	JD	2,200	26,400	07/31/2018	06/01/2039
828807-CN-5	SIMON PROPERTY GROUP LP SR NOTES			2	1FE	3,963,816	101.9910	4,130,653	4,050,000	4,010,744		11,955			2.750	3.106	FA	46,406	111,375	11/20/2015	02/01/2023
828807-CY-1	SIMON PROPERTY GROUP LP SR NTS			2	1FE	1,645,661	105.2550	1,736,709	1,650,000	1,646,863		398			3.250	3.308	MN	4,618	53,625	11/15/2016	11/30/2026
832696-AK-4	SMUCKERS SR NOTES				2FE	1,217,616	105.2610	1,263,138	1,200,000	1,211,581		(2,007)			3.500	3.324	MS	12,367	42,000	11/21/2016	03/15/2025
842587-CS-4	SOUTHERN COMPNAY SR NTS			2	2FE	5,899,440	100.5060	6,030,346	6,000,000	5,954,686		29,152			2.350	2.889	JJ	70,500	141,000	01/30/2018	07/01/2021
09659D-AB-2	STANFORD UNIVERSITY				1FE	2,249,294	106.6140	2,222,896	2,085,000	2,247,935		(1,359)			3.460	3.072	MN	12,024	36,071	09/18/2019	05/01/2047
09659D-AA-4	STANFORD UNIVERSITY SR NTS				1FE	1,003,536	122.1400	953,912	781,000	1,002,164		(1,372)			4.249	2.957	MN	5,531	16,592	08/23/2019	05/01/2054
854403-AE-2	STANFORD UNIVERSITY SR NTS				1FE	1,038,994	107.9800	1,024,726	949,000	1,038,573		(421)			3.563	3.037	JD	2,818	16,906	10/30/2019	06/01/2044
85440K-AA-2	STANFORD UNIVERSITY SR NTS				1FE	12,230,712	111.5990	11,777,046	10,553,000	12,219,586		(11,126)			3.647	2.853	MN	64,145	134,720	12/12/2019	05/01/2048
855244-AR-0	STARBUCKS CORP				2FE	1,435,283	111.4910	1,538,570	1,380,000	1,432,001		(3,282)			4.000	3.533	MN	7,053	55,200	05/02/2019	11/15/2028
855244-AQ-2	STARBUCKS CORP SR NTS				2FE	1,583,226	107.7590	1,672,427	1,552,000	1,579,575		(3,652)			3.800	3.470	FA	22,280	29,488	03/11/2019	08/15/2025
863667-AM-3	STRYKER CORP SR NTS				1FE	2,345,183	100.8510	2,369,994	2,350,000	2,347,007		1,824			2.625	2.752	MS	18,164	30,844	03/29/2019	03/15/2021
86787E-BC-0	SUNTRUST BANK SR NTS				1FE	2,069,317	104.0500	2,153,835	2,070,000	2,069,418		101			3.200	3.233	AO	16,560	35,512	03/12/2019	04/01/2024
871829-AZ-0	SYSCO CORPORATION COMPANY			2	2FE	3,445,290	107.5750	3,560,733	3,310,000	3,397,454		(14,541)			3.750	3.256	AO	31,031	124,125	09/07/2016	10/01/2025
871829-BC-0	SYSCO CORPORATION NOTES			2	2FE	2,185,402	105.4560	2,277,850	2,160,000	2,177,024		(2,410)			3.300	3.186	JJ	32,868	71,280	05/18/2016	07/15/2026
87612E-AR-7	TARGET CORP SR NTS				1FE	876,026	148.4910	1,015,681	684,000	866,619		(6,700)			6.500	4.379	AO	9,386	44,460	08/01/2018	10/15/2037
38141G-WC-4	THE GOLDMAN SACHS GROUP			2	1FE	7,370,152	101.2630	7,498,526	7,405,000	7,385,517		7,351			3.000	3.143	AO	40,110	222,150	03/20/2019	04/26/2022
89233P-5F-9	TOYOTA MOTOR CREDIT CORP				1FE	3,491,180	102.5950	3,590,842	3,500,000	3,498,278		964			3.400	3.459	MS	35,039	119,000	09/08/2011	09/15/2021
902494-AX-1	TYSON FOODS INC SR NTS			2	2FE	1,322,978	107.2340	1,359,732	1,268,000	1,320,197		(2,786)			3.950	2.980	FA	18,921	20,461	10/02/2019	08/15/2024
902494-BG-7	TYSON FOODS INC SR NTS			2	2FE	499,305	106.0450	530,227	500,000	499,468		129			3.900	3.969	MS	5,038	19,500	09/25/2018	09/28/2023
907818-EB-0	UNION PACIFIC CORP NOTES			2	1FE	653,918	103.6430	741,045	715,000	657,805		2,696			3.375	4.133	FA	10,055	24,131	07/17/2018	02/01/2035
907818-DR-6	UNION PACIFIC CORPORATION				1FE	1,439,983	105.7510	1,466,773	1,387,000	1,411,903		(5,568)			3.646	3.203	FA	19,104	50,570	08/07/2014	02/15/2024
907818-DY-1	UNION PACIFIC CORPORATION				1FE	2,987,615	104.7930	3,143,786	3,000,000	2,993,475		1,171			3.250	3.324	JJ	44,958	97,500	09/18/2014	01/15/2025
91324P-CQ-3	UNITED HEALTH GROUP INC NTS				1FE	3,225,272	121.4720	3,421,869	2,817,000	3,191,064		(17,839)			4.625	3.540	JJ	60,076	130,286	01/23/2018	07/15/2035
913017-BP-3	UNITED TECHNOLOGIES CORP				2FE	8,842,097	138.8790	9,582,626	6,900,000	8,498,406		(55,683)			6.125	4.351	JJ	194,877	422,625	08/05/2014	07/15/2038
91324P-AR-3	UNITEDHEALTH GROUP INC SR NTS				1FE	240,198	132.7990	265,598	200,000	238,055		(1,616)			5.800	4.216	MS	3,416	11,600	08/30/2018	03/15/2036
914744-AD-9	UNIVERSITY OF NOTRE DAME SR NTS				1FE	4,500,349	106.3750	4,973,017	4,675,000	4,503,432		3,083			3.438	3.697	FA	60,719	80,363	04/16/2019	02/15/2045
914748-AA-6	UNIVERSITY OF NOTRE DAME SR NTS				1FE	8,898,028	106.5220	8,601,638	8,075,000	8,893,551		(4,477)			3.394	2.881	FA	103,536		12/04/2019	02/15/2048
91159H-HN-3	US BANCORP SR NOTES			2	1FE	2,481,700	100.3120	2,507,807	2,500,000	2,487,509		1,735			2.375	2.473	JJ	26,224	59,375	07/19/2016	07/22/2026
92343V-BR-4	VERIZON COMMUNICATIONS INC NTS				2FE	20,145,414	111.1910	20,245,676	18,208,000	19,550,718		(317,621)			5.150	3.055	MS	276,104	870,762	04/15/2019	09/15/2023
92343V-DY-7	VERIZON COMMUNICATIONS INC SR NTS				2FE	4,783,600	111.0240	5,118,201	4,610,000	4,748,450		(16,514)			4.125	3.681	MS	55,464	190,163	11/15/2017	03/16/2027
927804-FV-1	VIRGINIA ELECTRIC & POWER CO NTS			2	1FE	2,838,857	103.6530	2,954,122	2,850,000	2,841,997		1,034			2.950	3.018	MN	10,743	84,075	11/15/2016	11/15/2026
931142-CB-7	WAL MART STORES INC NOTES				1FE	2,687,338	129.6200	2,845,163	2,195,000	2,643,150		(20,798)			5.250	3.573	MS	38,413	115,238	02/26/2019	09/01/2035
931422-AH-2	WALGREEN CO SR NTS				2FE	1,043,088	102.0890	1,059,689	1,038,000	1,042,072		(1,017)			3.100	2.970	MS	9,475	16,089	05/21/2019	09/15/2022
931142-CY-7	WALMART INC				1FE	627,820	129.9810	716,198	551,000	625,705		(2,115)			5.000	4.072	AO	5,051	27,550	01/24/2019	10/25/2040
254687-DB-9	WALT DISNEY COMPANY SR NTS				1FE	3,053,825	129.4720	3,042,582	2,350,000	3,041,537		(12,288)			8.500	2.402	FA	71,022		11/26/2019	02/23/2025
254687-DF-0	WALT DISNEY COMPANY SR NTS				1FE	1,075,635	129.0060	1,064,302	825,000	1,071,793		(3,842)			7.700	2.217	AO	10,764		11/26/2019	10/30/2025

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	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94974B-GP-9	WELLS FARGO & CO MED NOTES SER N				1FE	3,249,124	105.8910	3,388,517	3,200,000	3,237,424		(5,839)			3.550	3.353	MS	29,031	113,600	01/08/2018	09/29/2025
94974B-FC-9	WELLS FARGO & CO MED TERM NOTES				1FE	5,521,951	103.2710	5,607,634	5,430,000	5,465,809		(14,555)			3.500	3.211	MS	59,655	190,050	02/26/2019	03/08/2022
949746-SA-0	WELLS FARGO & CO NOTES				1FE	462,894	100.1470	470,690	470,000	464,836		1,942			2.100	2.840	JJ	4,250	4,935	05/22/2019	07/26/2021
95000U-2A-0	WELLS FARGO & COMPANY NTS			2	1FE	4,364,629	106.3070	4,571,186	4,300,000	4,352,110		(6,104)			3.584	3.426	MN	16,695	154,112	11/29/2017	05/22/2028
94974B-GA-2	WELLS FARGO CO MED NOTES				1FE	2,348,642	104.8030	2,468,099	2,355,000	2,351,761		628			3.300	3.360	MS	24,178	77,715	09/02/2014	09/09/2024
983024-AN-0	WYETH LLC PFE 5.95				1FE	2,156,174	136.5980	2,383,639	1,745,000	2,143,243		(12,932)			5.950	4.135	AO	25,957	103,828	03/04/2019	04/01/2037
98389B-AH-3	XCEL ENERGY INC SR NTS				2FE	1,235,454	135.2560	1,288,993	953,000	1,218,335		(11,012)			6.500	4.195	JJ	30,973	61,945	06/05/2018	07/01/2036
98978V-AK-9	ZOETIS INC				2FE	673,562	110.7680	686,761	620,000	669,258		(4,351)			4.500	3.037	MN	3,720	13,950	06/05/2019	11/13/2025
064159-QD-1	BANK OF NOVA SCOTIA		A		1FE	2,069,027	101.5090	2,101,235	2,070,000	2,069,150		123			2.375	2.403	JJ	22,260		07/15/2019	01/18/2023
046353-AL-2	ASTRAZENECA PLC NTS		D		2FE	2,479,047	106.2850	2,607,177	2,453,000	2,473,023		(3,049)			3.375	3.247	MN	10,349	82,789	01/17/2018	11/16/2025
06738E-AS-4	BARCLAYS PLC SR NTS		D	2	2FE	4,727,031	102.5490	4,763,415	4,645,000	4,686,724		(19,627)			3.684	3.248	JJ	81,283	171,122	11/29/2017	01/10/2023
225433-AD-3	CREDIT SUISSE GROUP FUNDING SR NTS		D		2FE	2,405,106	100.1240	2,406,978	2,404,000	2,404,125		(518)			2.750	2.746	MS	17,446	66,110	01/31/2018	03/26/2020
225433-AM-3	CREDIT SUISSE GROUP FUNDING SR NTS		D		2FE	2,587,962	101.7130	2,605,885	2,562,000	2,572,672		(7,984)			3.450	3.144	AO	17,923	88,389	03/20/2018	04/16/2021
36164Q-NA-2	GE CAPITAL INTL FUNDING CO SR NTS		D		2FE	2,398,542	106.9730	2,348,066	2,195,000	2,380,047		(8,429)			4.418	3.745	MN	12,391	96,975	10/03/2017	11/15/2035
404280-AY-5	HSBC HOLDINGS PLC SR NTS		D		1FE	15,454,657	101.2700	15,851,833	15,653,000	15,555,639		66,722			2.950	3.438	MN	46,176	461,764	10/23/2018	05/25/2021
404280-BF-5	HSBC HOLDINGS PLC SR NTS		D		1FE	3,333,847	101.1030	3,437,511	3,400,000	3,362,172		17,275			2.650	3.253	JJ	44,049	72,928	03/25/2019	01/05/2022
478375-AG-3	JOHNSON CONTROLS INTL PL		D		2FE	2,179,547	104.4000	2,258,176	2,163,000	2,173,416		(2,100)			3.625	3.539	JJ	38,987	78,409	12/23/2016	07/02/2024
606822-AP-9	MITSUBISHI UFJ FINANCIAL SR NTS		D		1FE	2,720,890	101.4820	2,816,114	2,775,000	2,733,953		13,062			2.665	3.297	JJ	32,047	36,977	02/20/2019	07/25/2022
606822-BD-5	MITSUBISHI UFJ FINANCIAL SR NTS		D		1FE	1,375,000	104.2850	1,433,915	1,375,000	1,375,000					3.407	3.436	MS	14,835	23,423	02/26/2019	03/07/2024
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC SR NTS		D		1FE	2,312,694	101.8320	2,393,063	2,350,000	2,327,121		9,726			2.953	3.454	FA	23,710	69,396	01/30/2019	02/28/2022
822582-AD-4	SHELL INTERNATIONAL FINANCE NTS		D		1FE	3,855,282	145.9590	4,181,717	2,865,000	3,811,876		(26,791)			6.375	3.937	JD	8,118	174,675	10/30/2019	12/15/2038
865622-AW-4	SUMITOMO MITSUI BANKING CORP		D		1FE	3,071,040	102.7430	3,082,301	3,000,000	3,060,105		(10,935)			3.200	2.399	JJ	43,467	48,000	07/08/2019	07/18/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						790,781,110	XXX	825,189,725	761,095,000	786,798,116		(1,590,980)			XXX	XXX	XXX	7,988,768	25,443,239	XXX	XXX
00842B-AJ-6	AGATE BAY MTG TRUST 2015-5 CL A9				1FM	7,425,105	100.9840	7,320,895	7,249,531	7,393,173		(9,528)			3.500	3.070	MON	21,144	253,733	09/29/2016	07/25/2045
00842T-AD-0	AGATE BAY MTG TRUST 2016-1 CL A4				1FM	1,281,315	97.9970	1,272,344	1,298,356	1,280,815		(2,739)			3.000	3.390	MON	3,246	38,951	01/11/2016	12/25/2045
00842V-AE-3	AGATE BAY MTG TRUST 2016-3 CL A5				1FM	4,954,879	101.9770	4,926,571	4,831,082	4,916,369		6,173			3.500	2.739	MON	14,091	169,088	08/08/2016	08/25/2046
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1				1FM	15,084,536	96.8590	15,145,567	15,636,707	15,117,633		(113,621)			2.130	3.005	MON	27,755	333,061	04/26/2016	02/25/2043
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7				1FM	2,363,015	102.4840	2,380,976	2,323,257	2,358,433		5,605			3.500	3.223	MON	6,776	81,293	07/19/2017	08/25/2043
46639G-AU-0	JP MORGAN MTG TRUST 2013-1 CL 2A2				1FM	13,550,136	99.8870	13,526,330	13,541,673	13,549,727		(409)			2.500	2.480	MON	28,212	28,212	11/04/2019	03/25/2043
46644V-AG-1	JP MORGAN MTG TRUST 2015-4 CL 1A7				1FM	1,550,467	100.4200	1,532,080	1,525,675	1,540,565		1,776			3.500	2.973	MON	4,450	53,376	07/21/2015	06/25/2045
46644V-BJ-4	JP MORGAN MTG TRUST 2015-4 CL 2A2				1FM	4,156,527	100.7970	4,232,659	4,199,175	4,164,481		(5,272)			3.000	3.201	MON	10,498	125,975	11/01/2015	06/25/2045
46645G-AC-2	JP MORGAN MTG TRUST 2015-6 CL A3				1FM	2,927,389	101.9840	2,947,258	2,889,911	2,922,202		3,610			3.500	3.272	MON	8,429	101,142	10/27/2015	10/25/2045
46647J-AC-4	JP MORGAN MTG TRUST 2016-4 CL A3				1FM	4,197,477	101.9240	4,224,783	4,145,017	4,190,723		(858)			3.500	3.280	MON	12,090	145,075	11/21/2016	10/25/2046
46648H-AC-7	JP MORGAN MTG TRUST 2017-2 CL A3				1FM	9,748,084	101.8540	9,758,289	9,580,626	9,725,467		10,358			3.500	3.195	MON	27,943	335,322	05/24/2017	05/25/2047
46648H-AE-3	JP MORGAN MTG TRUST 2017-2 CL A5				1FM	2,119,975	101.3800	2,098,096	2,069,530	2,104,124		(841)			3.500	2.817	MON	6,036	72,433	05/22/2017	05/25/2047
46647S-AE-0	JP MORGAN MTG TRUST 2017-3 CL 1A3				1FM	12,913,987	101.8540	12,884,697	12,650,113	12,907,921		(9,474)			3.500	3.064	MON	36,896	442,686	08/09/2017	08/25/2047
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A				1FM	5,123,525	95.4210	5,267,542	5,520,296	5,176,400		(50,466)			1.874	3.525	MON	8,621	103,445	12/03/2015	02/25/2043
81745L-AD-5	SEQUOIA MTG TRUST SER 2014-4 CL A4				1FM	3,661,977	101.6380	3,624,010	3,565,594	3,653,604		23,292			3.500	2.938	MON	10,400	124,796	09/16/2016	11/25/2044
81746R-AU-3	SEQUOIA MTG TRUST SER 2016-2 CLA19				1FM	1,543,563	100.2860	1,522,843	1,518,507	1,539,095		2,510			3.500	3.223	MON	4,429	53,148	07/21/2016	08/25/2046
81746G-AA-1	SEQUOIA MTG TRUST SER 2017-1 CL A1				1FM	12,242,076	101.3130	12,161,503	12,003,874	12,202,787		(6,148)			3.500	3.150	MON	35,011	420,135	10/02/2017	10/25/2047
81746Q-AD-3	SEQUOIA MTG TRUST SER 2018-2 CL A4				1FM	11,832,212	101.1950	11,825,820	11,686,135	11,792,743		(28,363)			3.500	3.175	MON	34,085	409,015	01/16/2018	02/25/2048
81746X-AA-4	SEQUOIA MTG TRUST SR 2017-3 CL A1				1FM	5,665,657	101.7340	5,801,085	5,702,187	5,670,767		(31,420)			3.500	3.697	MON	16,631	199,576	03/13/2017	04/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						122,341,902	XXX	122,453,348	121,937,246	122,207,029		(205,815)			XXX	XXX	XXX	316,743	3,490,462	XXX	XXX
30262D-AL-5	FREMF MTG TRUST 2011-K13 CL B				1FM	1,281,543	102.1110	1,276,382	1,250,000	1,276,987		(4,556)			4.612	2.464	MON	4,484	9,772	10/29/2019	01/25/2048
30261C-AM-6	FREMF MTG TRUST SER 2010 K6 CL B				1FM	241,641	99.8380	239,611	240,000	240,000		(1,641)			5.397	3.329	MON	1,079	3,259	09/04/2019	12/25/2046
30290M-AN-7	FREMF MTG TRUST SER 2012-K19 CL B				1FM	1,508,162	103.7100	1,498,610	1,445,000	1,500,480		(7,682)			4.023	2.229	MON	4,845	14,712	09/10/2019	05/25/2045
30290Q-AH-1	FREMF MTG TRUST SER 2012-K20 CL C				1FM	4,303,616	102.8160	4,282,303	4,165,000	4,293,672		(9,944)			3.868	2.532	MON	13,424	27,327	10/24/2019	05/25/2045
30261Q-AM-5	FREMF MTG TRUST SER 2013 K26 CL C				1FM	281,939	101.9370	280,326	275,000	281,253		(686)			3.598	2.798	MON	824	2,502	09/04/2019	12/25/2045
30291G-AQ-2	FREMF MTG TRUST SER 2013 K27 CL C				1FM	245,438	102.4970	245,993	240,000	244,928		(510)			3.496	2.817	MON	699	2,121	09/04/2019	01/25/2046
30261U-AL-8	FREMF MTG TRUST SER 2013 K713 CL C				1FM	1,857,492	99.9920	1,854,852	1,855,000	1,856,212		(1,280)			3.169	2.945	MON	4,898	12,300	10/15/2019	04/25/2046
30261N-AG-5	FREMF MTG TRUST SER 2013-K2 CL C				1FM	230,651	101.8810	229,233	225,000	230,076		(575)			3.619	2.801	MON	679	2,059	09/04/2019	11/25/2045
30290X-AN-3	FREMF MTG TRUST SER 2013-K24 CL B				1FM	205,539	101.9120	203,825	200,000	204,681		(858)			3.501	2.623	MON	623	2,978	07/17/2019	11/25/2045
30291G-AN-9	FREMF MTG TRUST SER 2013-K27 CL B				1FM	7,573,665	103.0610	7,554,362	7,330,000	7,542,727		(30,938)			3.496	2.519	MON	21,352	108,957	07/17/2019	01/25/2046
30291H-AE-7	FREMF MTG TRUST SER 2013-K28 CL B				1FM	4,055,016	102.1830	4,010,678	3,925,000	4,038,918		(16,097)			3.490	2.540	MON	11,414	58,246	07/17/2019	06/25/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30291M-AN-6	FREMF MTG TRUST SER 2013-K31 CL B				1FM	1,632,984	103.8580	1,630,572	1,570,000	1,625,790		(7,194)			3.630	2.520	MON	4,750	24,192	07/23/2019	07/25/2046
30291N-AE-4	FREMF MTG TRUST SER 2013-K32 CL B				1FM	3,917,616	102.6190	3,879,002	3,780,000	3,902,622		(14,993)			3.537	2.575	MON	11,143	56,791	07/23/2019	10/25/2046
30291V-AE-6	FREMF MTG TRUST SER 2013-K35 CL B				1FM	1,307,909	104.9510	1,301,391	1,240,000	1,303,148		(4,761)			3.939	2.481	MON	4,070	12,351	09/19/2019	12/25/2046
30291X-AG-7	FREMF MTG TRUST SER 2014 K715 CL C				1FM	2,748,809	101.5320	2,741,370	2,700,000	2,739,444		(9,364)			4.117	2.667	MON	9,264	21,246	10/15/2019	02/25/2046
30291W-AQ-7	FREMF MTG TRUST SER 2014- K3 CL C				1FM	2,984,904	104.7580	3,079,884	2,940,000	2,965,461		(6,153)			4.364	4.193	MON	10,691	130,007	09/09/2016	12/25/2046
30291W-AN-4	FREMF MTG TRUST SER 2014-K36 CL B				1FM	533,203	105.2340	526,171	500,000	529,785		(3,418)			4.364	2.725	MON	1,818	9,267	07/17/2019	12/25/2046
35563B-AL-4	FREMF MTG TRUST SER 2014-K37 CL C				1FM	1,357,305	106.5010	1,341,914	1,260,000	1,349,619		(7,687)			4.559	2.715	MON	4,787	19,475	08/20/2019	01/25/2047
30292C-AL-1	FREMF MTG TRUST SER 2014-K38 CL C				1FM	10,963,639	105.5710	11,348,874	10,750,000	10,877,864		(26,447)			4.635	4.415	MON	41,519	505,159	10/12/2016	06/25/2047
30285F-AE-9	FREMF MTG TRUST SER 2014-K40 CL B				1FM	4,494,232	106.3310	4,620,068	4,345,000	4,457,575		(9,765)			4.073	3.480	MON	14,746	132,034	11/08/2019	11/25/2047
30291U-AQ-1	FREMF MTG TRUST SER 2014-K714 CL C				1FM	1,088,054	100.9480	1,085,191	1,075,000	1,085,208		(2,845)			3.855	2.605	MON	3,453	7,024	10/24/2019	01/25/2047
30292K-AN-9	FREMF MTG TRUST SER 2014-K717 CL B				1FM	3,276,500	102.1150	3,267,674	3,200,000	3,268,947		(7,553)			3.630	2.369	MON	9,356	19,688	10/22/2019	11/25/2047
30292K-AQ-2	FREMF MTG TRUST SER 2014-K717 CL C				1FM	7,298,428	101.6480	7,264,749	7,147,000	7,283,839		(14,589)			3.630	2.541	MON	20,896	37,717	11/20/2019	11/25/2047
30292P-AE-8	FREMF MTG TRUST SER 2015-K45 CL B				1FM	3,609,797	102.6070	3,796,474	3,700,000	3,646,247		9,402			3.590	3.977	MON	7,380	134,737	11/15/2016	04/25/2048
30293H-AE-2	FREMF MTG TRUST SER 2015-K50 CL B				1FM	3,249,217	103.4940	3,441,167	3,325,000	3,273,438		8,056			3.779	4.168	MON	10,471	127,443	11/15/2016	10/25/2048
30292C-AJ-6	FREMF MTG TRUST SER2014-K38 CL B				1FM	3,010,250	107.0050	3,424,171	3,200,000	3,090,603		22,089			4.222	5.245	MON	11,258	137,157	03/08/2016	06/25/2047
30292G-AQ-1	FREMF MTG TRUST SERIES 2014-K39 C				1FM	3,863,841	103.3480	4,371,607	4,230,000	4,008,215		55,700			4.156	5.612	MON	14,650	178,023	05/02/2016	08/25/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						77,121,390	XXX	78,796,454	76,112,000	77,117,739		(94,289)			XXX	XXX	XXX	244,573	1,796,544	XXX	XXX
62954N-AA-3	NYC TAX LIEN ABS SER 2018-A				1FE	3,338,915	100.1600	3,344,575	3,339,233	3,338,943		20			3.220	3.260	FMAN	15,232	107,511	07/31/2018	11/10/2031
62954V-AA-5	NEW YORK CITY TAX LIEN SER 19-A				1FE	17,748,273	99.9530	17,741,665	17,750,000	17,748,297		25			2.190	2.209	FMAN	72,328		10/15/2019	11/10/2032
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						21,087,188	XXX	21,086,240	21,089,233	21,087,240		45			XXX	XXX	XXX	87,560	107,511	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,011,331,590	XXX	1,047,525,767	980,233,479	1,007,210,124		(1,891,039)			XXX	XXX	XXX	8,637,644	30,837,756	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						1,570,866,888	XXX	1,642,798,061	1,514,947,406	1,563,306,841		(2,855,577)			XXX	XXX	XXX	15,427,379	48,890,077	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						721,551,659	XXX	725,713,761	705,936,578	720,318,136		(512,472)			XXX	XXX	XXX	1,977,716	16,935,445	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						258,510,203	XXX	260,032,042	256,814,834	258,515,979		350,365			XXX	XXX	XXX	640,986	6,586,648	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						21,087,188	XXX	21,086,240	21,089,233	21,087,240		45			XXX	XXX	XXX	87,560	107,511	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						2,572,015,938	XXX	2,649,630,104	2,498,788,051	2,563,228,196		(3,017,639)			XXX	XXX	XXX	18,133,641	72,519,681	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation and Admini-strative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
88579Y-10-1	3M COMPANY			11,733.000	2,069,936	176.420	2,069,936	331,579		61,219		(122,754)		(122,754)		09/03/2019	
002824-10-0	ABBOTT LABORATORIES			88,386.000	7,677,208	86.860	7,677,208	1,452,579		113,134		1,284,249		1,284,249		04/28/2003	
00287Y-10-9	ABBVIE INC			45,096.000	3,992,800	88.540	3,992,800	822,605		193,011		(164,600)		(164,600)		01/02/2013	
004239-10-9	ACADIA REALTY TRUST			41,301.000	1,070,935	25.930	1,070,935	1,070,935		11,977		11,564		(70,030)		07/16/2019	
00507V-10-9	ACTIVISION BLIZZARD INC			21,535.000	1,279,610	59.420	1,279,610	1,089,779				189,831		189,831		08/30/2019	
005098-10-8	ACUSHNET HOLDINGS CORP			80,042.000	2,601,365	32.500	2,601,365	2,052,767		18,647		548,598		548,598		08/30/2019	
00724F-10-1	ADOBE INC			11,677.000	3,851,191	329.810	3,851,191	323,570				1,209,387		1,209,387		10/07/2009	
00846U-10-1	AGILENT TECHNOLOGIES INC			32,748.000	2,793,732	85.310	2,793,732	2,293,963	5,895	6,856		499,769		499,769		08/30/2019	
009158-10-6	AIR PRODUCTS & CHEMICALS INC			13,906.000	3,267,771	234.990	3,267,771	702,161	16,131	63,689		1,042,116		1,042,116		10/18/2017	
00971T-10-1	AKAMAI TECHNOLOGIES INC			4,568.000	394,584	86.380	394,584	358,803				35,781		35,781		05/23/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES			10,311.000	1,666,051	161.580	1,666,051	1,184,450	10,620	40,625		481,601		481,601		08/24/2017	
015351-10-9	ALEXION PHARMACEUTICALS INC			6,223.000	673,017	108.150	673,017	627,029				45,988	121,128	(75,140)		06/17/2019	
016255-10-1	ALIGN TECHNOLOGY INC			2,082.000	580,961	279.040	580,961	406,266				174,696		174,696		07/29/2019	
02079K-30-5	ALPHABET INC CL A			17,305.000	23,178,144	1,339.390	23,178,144	17,970,339				5,095,111		5,095,111		12/26/2018	
02209S-10-3	ALTRIA GROUP INC			102,082.000	5,094,913	49.910	5,094,913	4,175,154	85,749	330,746		919,759	866,676	53,083		06/13/2018	
023608-10-2	AMEREN CORPORATION			20,570.000	1,579,776	76.800	1,579,776	1,553,767		14,280		26,009		26,009		12/04/2019	
024013-10-4	AMERICAN ASSETS TRUST INC			24,592.000	1,128,773	45.900	1,128,773	1,105,533				23,239		23,239		12/20/2019	
024835-10-0	AMERICAN CAMPUS CMNTYS INC			26,815.000	1,261,109	47.030	1,261,109	1,088,570		50,144		151,237		151,237		12/27/2018	
025537-10-1	AMERICAN ELECTRIC POWER			20,480.000	1,935,565	94.510	1,935,565	1,211,537		55,501		404,890		404,890		11/15/2016	
025816-10-9	AMERICAN EXPRESS CO			62,266.000	7,751,494	124.490	7,751,494	2,055,823		99,626		1,816,299		1,816,299		10/07/2009	
02665T-30-6	AMERICAN HOMES 4 RENT			52,093.000	1,365,358	26.210	1,365,358	1,116,973	2,605	10,419		331,311		331,311		06/19/2018	
03027X-10-0	AMERICAN TOWER CORP			17,626.000	4,050,807	229.820	4,050,807	2,411,176	17,802	63,412		1,256,646		1,256,646		08/30/2019	
03073E-10-5	AMERISOURCEBERGEN CORPORATION			4,589.000	390,157	85.020	390,157	72,963		7,342		48,735		48,735		05/26/2005	
031100-10-0	AMETEK INC			14,363.000	1,432,566	99.740	1,432,566	1,092,347		6,144		343,248		343,248		09/03/2019	
031162-10-0	AMGEN INC			16,873.000	4,067,574	241.070	4,067,574	845,506		97,863		782,907		782,907		03/15/2004	
032095-10-1	AMPHENOL CORP			8,772.000	949,394	108.230	949,394	770,225	2,193	8,246		238,686		238,686		01/02/2018	
03662Q-10-5	ANSYS INC			2,788.000	717,659	257.410	717,659	414,171				319,142		319,142		01/02/2018	
03748R-75-4	APARTMENT INVESTMENT AND MGMT CO			29,995.000	1,549,242	51.650	1,549,242	1,295,817		108,940		192,010		192,010		06/21/2018	
037833-10-0	APPLE INC			105,040.000	30,844,996	293.650	30,844,996	1,341,239		319,322		14,275,986		14,275,986		11/25/2008	
038222-10-5	APPLIED MATERIALS INC			26,449.000	1,614,447	61.040	1,614,447	312,395		21,953		748,507		748,507		08/31/2011	
040413-10-6	ARISTA NETWORKS INC			1,483.000	301,642	203.400	301,642	289,378				12,264	56,434	(44,170)		08/07/2019	
042166-80-1	ARMANINO FOODS OF DISTINCTION INC			80,581.000	282,034	3.500	282,034	274,330	2,015	4,029		7,704		7,704		06/04/2019	
363576-10-9	ARTHUR J GALLAGHER & CO			23,458.000	2,233,905	95.230	2,233,905	1,923,055		24,832		236,820		236,820		08/30/2019	
00206R-10-2	AT&T INC			192,126.000	7,508,284	39.080	7,508,284	2,758,846		391,937		2,025,008		2,025,008		01/03/2007	
053015-10-3	AUTOMATIC DATA PROCESSING			12,817.000	2,185,299	170.500	2,185,299	438,260	11,663	40,502		504,733		504,733		08/30/2010	
053332-10-2	AUTOZONE INC			1,623.000	1,933,496	1,191.310	1,933,496	1,128,788				472,269		472,269		08/30/2019	
053484-10-1	AVALONBAY COMMUNITIES INC			11,701.000	2,453,700	209.700	2,453,700	2,055,506	17,786	63,255		354,785		354,785		08/30/2019	
053611-10-9	AVERY DENNISON CORP			2,402.000	314,230	130.820	314,230	264,302		2,786		49,928		49,928		06/17/2019	
058498-10-6	BALL CORP			8,981.000	580,801	64.670	580,801	581,143				(341)		(341)		12/18/2019	
060505-10-4	BANK OF AMERICA CORP			290,787.000	10,241,518	35.220	10,241,518	2,242,910		179,268		2,953,284		2,953,284		09/25/2019	
075887-10-9	BECTON DICKINSON AND CO			4,623.000	1,257,317	271.970	1,257,317	883,090		14,331		215,663		215,663		12/29/2017	
086516-10-1	BEST BUY CO INC			6,592.000	578,778	87.800	578,778	439,372	3,296	3,296		139,406		139,406		06/17/2019	
09062X-10-3	BIOGEN IDEC INC			5,787.000	1,717,177	296.730	1,717,177	224,080				(24,248)		(24,248)		01/10/2008	
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS			163,951.000	3,728,246	22.740	3,728,246	3,687,259				40,987		40,987		07/24/2019	
097023-10-5	BOEING CO			14,560.000	4,743,066	325.760	4,743,066	532,310		119,683		47,466		47,466		01/23/2004	
09857L-10-8	BOOKING HOLDINGS INC			2,057.000	4,224,523	2,053.730	4,224,523	2,194,963				681,505		681,505		02/02/2016	
101121-10-1	BOSTON PROPERTIES INC			1,880.000	259,177	137.860	259,177	226,710	1,842	7,144		47,583		47,583		09/07/2017	
105368-20-3	BRANDYWINE REALTY TRUST			70,919.000	1,116,974	15.750	1,116,974	887,628		53,898		229,346		229,346		04/24/2018	
110122-15-7	BRISTOL MYERS SQUIBB CO RIGHTS			35,364.000	106,446	3.010	106,446	79,923				26,523		26,523		11/21/2019	
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY			84,291.000	5,410,639	64.190	5,410,639	3,864,794		80,240		(960,386)		(960,386)		11/21/2019	
11135F-10-1	BROADCOM INC			16,068.000	5,077,809	316.020	5,077,809	979,568		179,962		992,038		992,038		02/01/2016	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO			9,079.000	1,121,620	123.540	1,121,620	1,037,422	4,903	9,306		84,198		84,198		04/17/2019	
117665-10-9	BRYN MAWR BANK CORP			18,034.000	743,722	41.240	743,722	614,959		9,378		128,763	59,581	69,182		05/29/2019	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC			4,505.000	352,291	78.200	352,291	340,758		9,055		26,144	52,679	(26,535)		05/23/2018	
127097-10-3	CABOT OIL & GAS CORP			43,690.000	760,643	17.410	760,643	696,419		10,606		37,063	248,385	(211,322)		07/24/2019	
127387-10-8	CADENCE DESIGN SYS INC			7,876.000	546,279	69.360	546,279	520,446				25,833	60,322	(34,489)		07/22/2019	
132152-10-9	CAMBRIDGE BANCORP			61,321.000	4,914,878	80.150	4,914,878	4,534,075		100,477		517,860	597,258	(79,398)		08/05/2019	
133131-10-2	CAMDEN PROPERTY TRUST			11,024.000	1,169,646	106.100	1,169,646	1,142,466	8,819	17,638		27,181		27,181		05/24/2019	
124830-10-0	CBL & ASSOCIATES PROPERTIES			424,084.000	445,288	1.050	445,288	428,325		47,928		58,210	427,163	(368,953)		12/28/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
12503M-10-8	CBOE GLOBAL MARKETS INC			3,351.000	402,120	120.000	402,120	321,302		3,452		80,818		80,818		04/03/2019	
12504L-10-9	CBRE GROUP INC			8,736.000	535,429	61.290	535,429	374,486				140,872		140,872		08/30/2019	
12514G-10-8	CDW CORPORATION			4,175.000	596,357	142.840	596,357	515,845		1,587		80,512		80,512		10/01/2019	
15189T-10-7	CENTERPOINT ENERGY INC			14,111.000	384,807	27.270	384,807	346,566		4,057		38,241	44,238	(5,997)		08/30/2019	
156782-10-4	CERNER CORPORATION			8,410.000	617,210	73.390	617,210	97,351	1,514	3,028		176,190		176,190		08/29/2008	
159864-10-7	CHARLES RIVER LABORATORIES			18,397.000	2,810,326	152.760	2,810,326	1,550,079				658,595		658,595		08/30/2019	
166764-10-0	CHEVRON CORPORATION			55,893.000	6,735,665	120.510	6,735,665	5,672,018		266,051		655,066		655,066		11/02/2017	
17275R-10-2	CISCO SYSTEMS INC			184,003.000	8,824,784	47.960	8,824,784	3,073,373		229,433		780,843		780,843		10/09/2019	
172967-42-4	CITIGROUP INC NEW YORK NY			91,004.000	7,270,310	79.890	7,270,310	2,793,047		170,118		2,476,259		2,476,259		09/25/2019	
174610-10-5	CITIZENS FINANCIAL GROUP			72,727.000	2,953,443	40.610	2,953,443	2,499,827		30,887		453,617		453,617		09/25/2019	
177376-10-0	CITRIX SYSTEMS INC			5,066.000	561,819	110.900	561,819	143,095		7,092		42,757		42,757		01/09/2008	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			16,926.000	1,049,751	62.020	1,049,751	498,638		13,541		(24,712)		(24,712)		05/30/2012	
194162-10-3	COLGATE-PALMOLIVE CO			33,488.000	2,305,314	68.840	2,305,314	624,849		46,854		196,498		196,498		09/03/2019	
19421R-20-0	COLLECTORS UNIVERSE INC			129,207.000	2,978,221	23.050	2,978,221	2,222,511		76,229		755,710		755,710		05/02/2019	
198516-10-6	COLUMBIA SPORTSWEAR COMPANY			19,151.000	1,918,739	100.190	1,918,739	1,762,978				155,761		155,761		12/12/2019	
20030N-10-1	COMCAST CORPORATION CL A			163,809.000	7,366,491	44.970	7,366,491	1,845,691		125,144		1,635,079		1,635,079		08/30/2019	
20825C-10-4	CONOCOPHILLIPS			64,324.000	4,182,990	65.030	4,182,990	3,593,225		29,787		258,673		258,673		12/11/2019	
21870Q-10-5	CORESITE REALTY CORP			9,285.000	1,041,034	112.120	1,041,034	782,654	11,328	43,082		258,380		258,380		07/10/2017	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST			41,687.000	1,224,764	29.380	1,224,764	1,007,151	11,464	45,856		361,400		361,400		12/07/2018	
22052L-10-4	CORTEVA INC			21,337.000	630,722	29.560	630,722	223,356		5,548		407,366		407,366		06/03/2019	
222795-50-2	COUSINS PROPERTIES INC			31,650.000	1,303,980	41.200	1,303,980	1,134,276		9,179		169,704		169,704		07/29/2019	
22822V-10-1	CROWN CASTLE INTL CORP			13,470.000	1,914,761	142.150	1,914,761	1,338,918		61,625		471,315		471,315		09/07/2017	
229663-10-9	CUBESMART			30,249.000	952,239	31.480	952,239	821,481	9,982	38,719		93,672		93,672		12/11/2017	
126650-10-0	CVS CAREMARK CORP			45,357.000	3,369,572	74.290	3,369,572	1,195,772		90,714		397,781		397,781		04/18/2018	
23283R-10-0	CYRUSONE INC			17,087.000	1,118,002	65.430	1,118,002	1,072,177	8,544	7,096		45,825	214,641	(168,816)		12/20/2019	
235851-10-2	DANAHER CORP			25,255.000	3,876,137	153.480	3,876,137	2,180,666	4,293	16,921		1,271,842		1,271,842		09/20/2017	
237194-10-5	DARDEN RESTAURANTS INC			10,762.000	1,173,166	109.010	1,173,166	1,208,250		12,593		(35,084)	83,595	(118,679)		08/30/2019	
247361-70-2	DELTA AIR LINES INC			17,577.000	1,027,903	58.480	1,027,903	870,765		26,453		150,811		150,811		10/19/2017	
25179M-10-3	DEVON ENERGY CORPORATION			11,777.000	305,849	25.970	305,849	238,838		1,060		67,011	82,551	(15,540)		09/16/2019	
25264R-20-7	DIAMOND HILL INVESTMENT GROUP INC			35,202.000	4,944,473	140.460	4,944,473	4,748,750		316,818		195,723	512,189	(316,466)		05/31/2017	
25278X-10-9	DIAMONDBACK ENERGY INC			4,390.000	407,655	92.860	407,655	339,523		823		68,133	114,450	(46,317)		09/16/2019	
253868-10-3	DIGITAL REALTY TRUST INC			3,624.000	433,938	119.740	433,938	384,421	3,914	15,402		52,887		52,887		09/07/2017	
254709-10-8	DISCOVER FINANCIAL SERVICES			65,558.000	5,560,630	84.820	5,560,630	3,417,523		110,137		1,694,019		1,694,019		05/04/2017	
25470F-30-2	DISCOVERY COMMUNICATIONS INC			17,916.000	546,259	30.490	546,259	466,443				79,816		79,816		08/30/2019	
254687-10-6	DISNEY WALT CO			42,636.000	6,166,445	144.630	6,166,445	742,992	37,520	75,039		1,491,407		1,491,407		05/19/2003	
256677-10-5	DOLLAR GENERAL CORP			31,263.000	4,876,403	155.980	4,876,403	2,077,463		39,079		1,497,498		1,497,498		10/05/2016	
256746-10-8	DOLLAR TREE INC			26,578.000	2,499,661	94.050	2,499,661	2,182,682				99,136		99,136		10/17/2018	
25746U-10-9	DOMINION ENERGY INC			21,953.000	1,818,147	82.820	1,818,147	1,454,553		80,065		247,694		247,694		08/30/2019	
25960P-10-9	DOUGLAS EMMETT INC			32,620.000	1,432,018	43.900	1,432,018	1,083,526	9,134	33,925		330,666		330,666		12/27/2018	
260557-10-3	DOW INC			21,389.000	1,170,620	54.730	1,170,620	404,402		44,917		766,218		766,218		04/02/2019	
233331-10-7	DTE ENERGY COMPANY			5,012.000	650,908	129.870	650,908	537,444	5,075	10,418		64,417		64,417		12/04/2019	
26441C-20-4	DUKE ENERGY CORPORATION			19,663.000	1,793,462	91.210	1,793,462	1,623,616		35,563		68,305		68,305		12/04/2019	
264411-50-5	DUKE REALTY CORP			56,668.000	1,964,680	34.670	1,964,680	1,467,701		49,868		496,978		496,978		08/21/2018	
26614N-10-2	DUPONT DE NEMOURS INC			20,445.000	1,312,569	64.200	1,312,569	166,726		44,161		(1,797,895)		(1,797,895)		09/01/2017	
277276-10-1	EASTGROUP PROPERTIES INC			8,072.000	1,070,912	132.670	1,070,912	1,092,433	6,054			(21,521)		(21,521)		12/02/2019	
277432-10-0	EASTMAN CHEMICAL CO			4,551.000	360,712	79.260	360,712	315,202	3,004	11,286		27,989		27,989		10/18/2013	
278642-10-3	EBAY INC			21,640.000	781,420	36.110	781,420	196,043		12,118		173,986		173,986		08/25/2010	
281020-10-7	EDISON INTERNATIONAL			9,601.000	724,011	75.410	724,011	531,127	6,121	23,522		178,963		178,963		09/20/2017	
285512-10-9	ELECTRONIC ARTS INC			39,307.000	4,225,896	107.510	4,225,896	2,720,391				919,713		919,713		08/30/2019	
291011-10-4	EMERSON ELECTRIC CO			12,074.000	920,763	76.260	920,763	611,910		23,786		199,342		199,342		09/02/2015	
292104-10-6	EMPIRE STATE REALTY TRUST A			70,480.000	983,901	13.960	983,901	994,369		29,602		(10,468)		(10,468)		10/16/2017	
26875P-10-1	EOG RESOURCES INC			15,776.000	1,321,398	83.760	1,321,398	798,452		11,074		636		636		08/13/2019	
29444U-70-0	EQUINIX INC			5,436.000	3,172,993	583.700	3,172,993	1,916,516		53,490		1,256,477		1,256,477		04/11/2018	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC			19,700.000	1,386,683	70.390	1,386,683	941,202	6,033	20,375		429,953		429,953		12/27/2018	
29476L-10-7	EQUITY RESIDENTIAL			22,021.000	1,781,939	80.920	1,781,939	1,551,670	12,497	49,382		328,333		328,333		12/03/2018	
518439-10-4	ESTEE LAUDER COMPANIES CL A			8,021.000	1,656,657	206.540	1,656,657	1,391,145		9,191		265,512		265,512		08/30/2019	
30034W-10-6	EVERGY INC			17,685.000	1,151,117	65.090	1,151,117	1,048,262		18,026		92,086		92,086		12/04/2019	
30049A-10-7	EVOLUTION PETROLEUM CORP			498,484.000	2,726,707	5.470	2,726,707	2,597,102		140,708		129,606	752,087	(622,481)		08/19/2019	
30161N-10-1	EXELON CORP			26,588.000	1,212,147	45.590	1,212,147	1,024,730		38,553		13,028		13,028		10/12/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
30212P-30-3	EXPEDIA GROUP INC			17,568.000	1,899,804	108.140	1,899,804	1,785,963		13,397		107,829	378,173	(270,344)		08/30/2019	
302130-10-9	EXPEDITORS INTL WASHINGTON INC			23,999.000	1,872,402	78.020	1,872,402	1,620,406		14,528		196,418		196,418		09/03/2019	
30225T-10-2	EXTRA SPACE STORAGE INC			16,931.000	1,788,252	105.620	1,788,252	1,795,533		30,476		(7,280)	104,713	(111,993)		07/15/2019	
30231G-10-2	EXXON MOBIL CORPORATION			31,720.000	2,213,422	69.780	2,213,422	2,162,987		108,800		50,435		50,435		07/29/2015	
315616-10-2	F5 NETWORKS INC			4,139.000	578,011	139.650	578,011	402,815				(92,631)		(92,631)		04/13/2016	
30303M-10-2	FACEBOOK INC			64,876.000	13,315,799	205.250	13,315,799	8,504,595				4,811,204		4,811,204		10/31/2018	
311900-10-4	FASTENAL CO			38,184.000	1,410,899	36.950	1,410,899	1,174,550		11,990		236,349		236,349		08/30/2019	
313747-20-6	FEDERAL REALTY INVESTMENT TRUST			12,439.000	1,601,272	128.730	1,601,272	1,468,300	13,061	51,124		132,973		132,973		08/23/2018	
31620M-10-6	FIDELITY NATIONAL INFO SERVICES			9,503.000	1,321,772	139.090	1,321,772	324,197		13,304		347,240		347,240		11/13/2012	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST, INC			38,407.000	1,594,275	41.510	1,594,275	1,083,107	8,834	34,854		485,849		485,849		12/27/2018	
337932-10-7	FIRSTENERGY CORP			14,438.000	701,687	48.600	701,687	694,422				7,265		7,265		12/04/2019	
337738-10-8	FISERV INC			21,921.000	2,534,725	115.630	2,534,725	1,854,276				584,648		584,648		08/30/2019	
302445-10-1	FLIR SYSTEMS INC			4,592.000	239,105	52.070	239,105	215,695		3,123		39,170		39,170		01/02/2018	
34959E-10-9	FORTINET INC			4,174.000	445,616	106.760	445,616	311,593				134,023		134,023		06/17/2019	
34959J-10-8	FORTIVE CORP			22,714.000	1,735,122	76.390	1,735,122	1,601,025		2,762		134,098	66,749	67,349		09/03/2019	
34964C-10-6	FORTUNE BRANDS HOME & SECURI			8,758.000	572,248	65.340	572,248	447,227		1,927		125,020		125,020		08/30/2019	
35137L-10-5	FOX CORP CL A			11,302.000	418,965	37.070	418,965	374,887		5,199		44,078	81,035	(36,957)		03/19/2019	
35137L-20-4	FOX CORP CL B			5,275.000	192,010	36.400	192,010	208,600		2,427		(16,590)		(16,590)		03/19/2019	
370334-10-4	GENERAL MILLS INC			37,219.000	1,993,450	53.560	1,993,450	1,247,361		35,533		306,350		306,350		11/04/2019	
375558-10-3	GILEAD SCIENCES INC			36,659.000	2,382,102	64.980	2,382,102	630,597		92,381		89,081		89,081		08/17/2010	
37940X-10-2	GLOBAL PAYMENTS INC			4,815.000	879,026	182.560	879,026	792,118		939		86,908		86,908		09/18/2019	
38141G-10-4	GOLDMAN SACHS GROUP INC			8,722.000	2,005,449	229.930	2,005,449	788,730		36,196		548,439		548,439		09/16/2011	
418056-10-7	HASBRO INC			3,310.000	349,569	105.610	349,569	353,273		4,502		(3,704)		(3,704)		06/17/2019	
421946-10-4	HEALTHCARE REALTY TRUST			35,083.000	1,170,720	33.370	1,170,720	1,128,308		31,575		42,412		42,412		03/18/2019	
42225P-50-1	HEALTHCARE TRUST OF AMERICA			39,068.000	1,182,979	30.280	1,182,979	964,471	12,306	48,653		194,168		194,168		02/09/2017	
42250P-10-3	HEALTHPEAK PROPERTIES INC			46,291.000	1,595,651	34.470	1,595,651	1,344,976		68,511		302,743		302,743		11/28/2018	
806407-10-2	HENRY SCHEIN INC			16,139.000	1,076,794	66.720	1,076,794	872,253				54,125		54,125		01/24/2018	
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY			45,841.000	727,038	15.860	727,038	219,813	5,501	20,628		121,479		121,479		11/05/2015	
431284-10-8	HIGHWOODS PROPERTIES INC			28,260.000	1,382,197	48.910	1,382,197	1,076,845		53,694		289,333		289,333		12/27/2018	
437076-10-2	HOME DEPOT INC			35,096.000	7,664,264	218.380	7,664,264	880,559		190,922		1,634,070		1,634,070		10/07/2009	
438516-10-6	HONEYWELL INTERNATIONAL INC			28,727.000	5,084,679	177.000	5,084,679	801,831		96,523		1,289,268		1,289,268		11/18/2003	
440407-10-4	HORIZON BANCORP INC			82,501.000	1,567,519	19.000	1,567,519	1,341,466		9,900		226,053	50,550	175,503		07/26/2019	
44107P-10-4	HOST HOTELS & RESORTS INC			23,816.000	441,787	18.550	441,787	427,564	5,954	20,244		44,774		44,774		09/07/2017	
444097-10-9	HUDSON PACIFIC PROPERTIES INC			33,026.000	1,243,429	37.650	1,243,429	1,105,050		16,513		138,379	51,388	86,991		07/10/2019	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES			7,569.000	1,898,911	250.880	1,898,911	1,443,713		27,324		458,454		458,454		05/18/2017	
45167R-10-4	IDEX CORP			6,262.000	1,077,064	172.000	1,077,064	1,022,304		3,131		54,760		54,760		08/30/2019	
452308-10-9	ILLINOIS TOOL WORKS INC			7,830.000	1,406,503	179.630	1,406,503	348,593	8,378	31,868		414,520		414,520		04/04/2005	
45778Q-10-7	INSPERITY INC			27,374.000	2,355,259	86.040	2,355,259	2,128,876		16,424		226,383	642,665	(416,282)		08/30/2019	
458140-10-0	INTEL CORP			111,828.000	6,692,906	59.850	6,692,906	710,585		140,903		1,444,818		1,444,818		01/24/1996	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC			15,918.000	1,473,211	92.550	1,473,211	1,249,617		14,039		170,996		170,996		07/15/2019	
459200-10-1	INTERNATIONAL BUSINESS MACH CORP			14,176.000	1,900,151	134.040	1,900,151	1,359		91,152		288,765		288,765		05/19/1961	
461202-10-3	INTUIT INC			8,042.000	2,106,441	261.930	2,106,441	354,018		15,601		523,373		523,373		09/14/2010	
46120E-60-2	INTUITIVE SURGICAL INC			2,252.000	1,331,270	591.150	1,331,270	291,259				252,742		252,742		11/13/2012	
46187W-10-7	INVITATION HOMES INC			47,914.000	1,435,983	29.970	1,435,983	1,005,236		24,915		473,869		473,869		11/26/2018	
44980X-10-9	IPG PHOTONICS CORP COMMON STOCK US			15,330.000	2,221,624	144.920	2,221,624	1,827,225				394,399		394,399		08/14/2019	
46284V-10-1	IRON MOUNTAIN INCORPORATED			4,696.000	149,662	31.870	149,662	146,410	2,904	11,477		38,049	40,010	(1,961)		09/07/2017	
478160-10-4	JOHNSON & JOHNSON			87,943.000	12,828,245	145.870	12,828,245	4,460,469		329,786		1,479,201		1,479,201		06/20/2003	
46625H-10-0	JP MORGAN CHASE & CO			140,901.000	19,641,599	139.400	19,641,599	94,541		464,973		5,886,844		5,886,844		01/02/2001	
493267-10-8	KEYCORP			102,176.000	2,068,042	20.240	2,068,042	1,691,144		35,912		376,899		376,899		09/03/2019	
49427F-10-8	KILROY REALTY CORPORATION			16,160.000	1,355,824	83.900	1,355,824	1,013,754	7,838	30,381		342,070		342,070		08/20/2018	
494368-10-3	KIMBERLY-CLARK CORPORATION			9,346.000	1,285,542	137.550	1,285,542	376,806	9,626	29,100		175,756		175,756		11/18/2019	
49456B-10-1	KINDER MORGAN INC			55,444.000	1,173,749	21.170	1,173,749	1,120,152		27,722		53,598		53,598		05/23/2019	
482480-10-0	KLA-TENCOR CORPORATION			4,860.000	865,906	178.170	865,906	332,015		15,066		430,985		430,985		08/12/2016	
502431-10-9	L3HARRIS TECHNOLOGIES INC			6,343.000	1,255,089	197.870	1,255,089	1,221,250		9,515		33,839		33,839		07/15/2019	
512807-10-8	LAM RESEARCH CORPORATION			4,236.000	1,238,606	292.400	1,238,606	134,709	4,871	14,191		661,790		661,790		10/03/2012	
531172-10-4	LIBERTY PROPERTY TRUST			23,347.000	1,401,987	60.050	1,401,987	977,772	9,572	38,056		424,215		424,215		04/30/2018	
532457-10-8	LILLY ELI & CO			6,046.000	794,626	131.430	794,626	205,624		15,599		94,983		94,983		07/17/2009	
539830-10-9	LOCKHEED MARTIN CORPORATION			6,996.000	2,724,102	389.380	2,724,102	252,301		62,964		892,270		892,270		10/14/1999	
548661-10-7	LOWES COMPANIES INC			30,151.000	3,610,884	119.760	3,610,884	947,070		56,292		749,655		749,655		08/30/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
55087P-10-4	LYFT INC			9,996.000	430,028	43.020	430,028	408,237				21,791	306,445	(284,654)		04/03/2019	
554489-10-4	MACK-CALI REALTY CORP			54,580.000	1,262,435	23.130	1,262,435	1,251,836				10,599		10,599		12/23/2019	
559663-10-9	MAGNOLIA OIL AND GAS CORP			110,262.000	1,387,096	12.580	1,387,096	1,082,773				304,323	153,264	151,059		06/13/2018	
571748-10-2	MARSH & MCLENNAN COMPANIES INC			25,277.000	2,816,111	111.410	2,816,111	2,239,757			35,338	607,903		607,903		06/12/2019	
573284-10-6	MARTIN MARIETTA MATERIALS			1,989.000	556,204	279.640	556,204	377,939			4,097	214,355		214,355		11/07/2018	
574599-10-6	MASCO CORP			24,763.000	1,188,376	47.990	1,188,376	986,135			4,356	202,242		202,242		08/30/2019	
57636Q-10-4	MASTERCARD INC CLASS A			24,264.000	7,244,988	298.590	7,244,988	500,265			32,028	2,667,584		2,667,584		08/30/2010	
57772K-10-1	MAXIM INTEGRATED PRODUCTS			7,532.000	463,293	61.510	463,293	410,833			3,615	52,460		52,460		08/30/2019	
580135-10-1	MCDONALDS CORPORATION			21,830.000	4,313,826	197.610	4,313,826	853,473			106,561	437,473		437,473		09/04/2012	
58155Q-10-3	MCKESSON CORPORATION			5,643.000	780,540	138.320	780,540	88,877		2,314	8,916	157,158		157,158		11/19/1994	
58933Y-10-5	MERCK & CO INC			92,804.000	8,440,524	90.950	8,440,524	1,523,666		56,610	176,790	1,182,362		1,182,362		08/30/2019	
595112-10-3	MICRON TECHNOLOGY INC			33,027.000	1,776,192	53.780	1,776,192	355,040				728,245		728,245		05/29/2015	
594918-10-4	MICROSOFT CORP			205,326.000	32,379,910	157.700	32,379,910	4,962,729			388,066	11,524,948		11,524,948		06/25/2003	
61174X-10-9	MONSTER BEVERAGE CORP			22,741.000	1,445,191	63.550	1,445,191	1,323,158				122,033		122,033		08/30/2019	
615369-10-5	MOODY S CORP			4,665.000	1,107,518	237.410	1,107,518	991,600			2,333	115,917		115,917		09/25/2019	
617446-44-8	MORGAN STANLEY			57,646.000	2,946,864	51.120	2,946,864	621,813			71,499	630,176		630,176		02/06/2019	
620076-30-7	MOTOROLA SOLUTIONS INC			5,808.000	935,901	161.140	935,901	327,325		3,717	13,242	267,749		267,749		06/28/2016	
631103-10-8	NASDAQ INC			8,807.000	943,230	107.100	943,230	790,839			11,765	133,906		133,906		08/30/2019	
637417-10-6	NATIONAL RETAIL PROPERTIES INC			21,833.000	1,170,685	53.620	1,170,685	1,143,088			33,405	27,598		27,598		04/25/2019	
64110D-10-4	NETAPP INC			7,326.000	456,044	62.250	456,044	352,088			7,033	103,956	96,536	7,420		05/23/2019	
651639-10-6	NEWMONT GOLDCORP CORP			35,244.000	1,531,352	43.450	1,531,352	959,372			33,974	234,289		234,289		08/30/2019	
654106-10-3	NIKE INC			35,478.000	3,594,276	101.310	3,594,276	2,997,891		8,692	7,805	596,385	106,611	489,774		07/29/2019	
65473P-10-5	NISOURCE INC			49,800.000	1,386,432	27.840	1,386,432	1,320,447				65,985		65,985		12/04/2019	
666807-10-2	NORTHROP GRUMMAN CORP			4,994.998	1,718,129	343.970	1,718,129	78,962			25,774	494,854		494,854		12/07/2001	
629377-50-8	NRG ENERGY INC			6,811.000	270,737	39.750	270,737	271,181				(443)		(443)		12/04/2019	
67066G-10-4	NVIDIA CORP			7,597.000	1,787,574	235.300	1,787,574	97,470			4,862	773,375		773,375		07/02/2008	
67103H-10-7	O'REILLY AUTOMOTIVE INC			3,084.000	1,351,594	438.260	1,351,594	643,514				289,680		289,680		09/13/2017	
68389X-10-5	ORACLE CORPORATION			102,053.000	5,406,768	52.980	5,406,768	2,993,022			92,868	799,075		799,075		04/01/2013	
695156-10-9	PACKAGING CORP OF AMERICA			10,271.000	1,150,249	111.990	1,150,249	935,156		8,114	28,261	262,720		262,720		08/30/2019	
704326-10-7	PAYCHEX INC			10,687.000	909,036	85.060	909,036	647,312			25,863	212,778		212,778		01/02/2018	
70450Y-10-3	PAYPAL HOLDINGS INC			34,531.000	3,735,218	108.170	3,735,218	485,716				831,506		831,506		07/23/2015	
713448-10-8	PEPSICO INC			38,520.000	5,264,528	136.670	5,264,528	55,759		41,628	145,028	1,008,839		1,008,839		08/02/2001	
714046-10-9	PERKINELMER INC			19,576.000	1,900,830	97.100	1,900,830	1,653,057			1,589	247,773		247,773		08/30/2019	
717081-10-3	PFIZER INC			185,895.000	7,283,366	39.180	7,283,366	841,492			245,514	(664,744)		(664,744)		08/30/2019	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC			71,557.000	6,088,785	85.090	6,088,785	4,985,295		83,722	213,131	1,103,490		1,103,490		09/25/2019	
718546-10-4	PHILLIPS 66			18,270.000	2,035,461	111.410	2,035,461	1,453,418			63,945	461,500		461,500		11/09/2016	
723484-10-1	PINNACLE WEST CAPITAL CORPORATION			3,211.000	288,765	89.930	288,765	236,756			9,617	15,188		15,188		11/15/2016	
723787-10-7	PIONEER NATURAL RESOURCES CO.			4,777.000	723,094	151.370	723,094	600,803		2,102	2,102	122,291	71,730	50,561		09/16/2019	
693506-10-7	PPG INDUSTRIES INC			12,841.000	1,714,145	133.490	1,714,145	569,210			17,990	358,088		358,088		08/30/2019	
69351T-10-6	PPL CORPORATION			20,207.000	725,027	35.880	725,027	588,024		8,335	33,291	152,563		152,563		11/15/2016	
742718-10-9	PROCTER & GAMBLE CO			83,634.000	10,445,887	124.900	10,445,887	5,209,694			203,085	2,207,932		2,207,932		08/30/2019	
74316X-10-1	PROFIRE ENERGY INC			276,298.000	400,632	1.450	400,632	400,632								10/22/2018	
74340W-10-3	PROLOGIS INC			36,649.000	3,266,892	89.140	3,266,892	2,220,449			77,696	1,114,863		1,114,863		12/26/2018	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP			14,114.000	833,432	59.050	833,432	832,075			6,634	1,356		1,356		12/04/2019	
74460D-10-9	PUBLIC STORAGE			9,045.000	1,926,223	212.960	1,926,223	1,905,601			37,672	13,622	82,346	(68,724)		11/04/2019	
747525-10-3	QUALCOMM INC			30,629.000	2,702,397	88.230	2,702,397	1,285,182			75,960	959,300		959,300		02/22/2016	
74834L-10-0	QUEST DIAGNOSTICS INCORPORATED			3,248.000	346,854	106.790	346,854	806			6,886	76,393		76,393		01/13/1997	
751212-10-1	RALPH LAUREN CORPORATION			4,216.000	494,200	117.220	494,200	336,495		2,899	11,067	58,012		58,012		04/05/2017	
755111-50-7	RAYTHEON COMPANY (NEW)			15,709.000	3,451,896	219.740	3,451,896	286,617			58,045	1,042,921		1,042,921		05/15/2001	
756109-10-4	REALTY INCOME CORP			31,097.000	2,289,672	73.630	2,289,672	2,086,683		7,075	66,251	196,035		196,035		06/17/2019	
758849-10-3	REGENCY CENTERS CORPORATION			5,236.000	330,339	63.090	330,339	307,795			12,252	23,091		23,091		03/09/2017	
75886F-10-7	REGENERON PHARMACEUTICALS			4,592.000	1,724,204	375.480	1,724,204	1,273,821				450,383	93,375	357,008		08/30/2019	
760759-10-0	REPUBLIC SERVICES INC			6,151.000	551,314	89.630	551,314	533,797		2,491	4,798	17,517		17,517		06/17/2019	
76131V-20-2	RETAIL PROPERTIES OF AMERICA INC			92,558.000	1,240,277	13.400	1,240,277	1,044,035		15,330	45,990	196,242	82,525	113,717		01/28/2019	
76169C-10-0	REXFORD INDUSTRIAL REALTY IN REIT			22,970.000	1,049,040	45.670	1,049,040	1,094,796		4,249		(45,756)		(45,756)		12/02/2019	
769730-20-4	ROADRUNNER TRANSPORTATION SYSTEMS			463,608.000	4,269,830	9.210	4,269,830	4,269,830				(1,831)	1,523,245	(1,525,076)		02/15/2019	
770323-10-3	ROBERT HALF INTERNATIONAL INC			16,071.000	1,014,884	63.150	1,014,884	746,523			11,924	127,684		127,684		08/30/2019	
773903-10-9	ROCKWELL AUTOMATION INC			7,781.000	1,576,975	202.670	1,576,975	918,683			20,243	405,625		405,625		09/03/2019	
778296-10-3	ROSS STORES INC			25,089.000	2,920,861	116.420	2,920,861	1,350,147			23,404	768,888		768,888		05/29/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
78409V-10-4	S&P GLOBAL INC			7,319.000	1,998,453	273.050	1,998,453	266,977		16,687		754,662		754,662		12/15/2010	
78573L-10-6	SABRA HEALTH CARE REIT INC			56,234.000	1,200,034	21.340	1,200,034	926,736		101,221		273,297		273,297		11/28/2018	
78410G-10-4	SBA COMMUNICATIONS CORP			3,501.000	843,706	240.990	843,706	577,614		2,591		244,037		244,037		02/20/2019	
808513-10-5	SCHWAB (CHARLES) CORP			34,391.000	1,635,636	47.560	1,635,636	1,316,144		11,693		319,492	145,440	174,052		05/29/2019	
G7945M-10-7	SEAGATE TECHNOLOGY		C	7,032.000	418,404	59.500	418,404	332,228	4,571	4,430		86,176		86,176		07/22/2019	
816851-10-9	SEMPRA ENERGY			13,089.000	1,982,722	151.480	1,982,722	1,655,590	12,664	32,359		387,464		387,464		12/04/2019	
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS INC			64,223.000	2,482,861	38.660	2,482,861	2,279,854				123,308		123,308		10/01/2018	
824348-10-6	SHERWIN WILLIAMS COMPANY			2,185.000	1,275,035	583.540	1,275,035	938,262		4,938		336,773		336,773		05/23/2019	
828806-10-9	SIMON PROPERTY GROUP INC			20,100.000	2,994,096	148.960	2,994,096	2,993,694		166,830		(257,196)	125,307	(382,503)		04/11/2018	
82981J-10-9	SITE CENTERS CORP			87,908.000	1,232,470	14.020	1,232,470	1,006,450	17,582	70,326		259,329		259,329		11/26/2018	
830566-10-5	SKECHERS USA INC			54,794.000	2,366,553	43.190	2,366,553	1,152,318				1,112,318		1,112,318		04/06/2016	
83088M-10-2	SKYWORKS SOLUTIONS INC			19,480.000	2,354,742	120.880	2,354,742	1,385,682		27,256		1,016,924		1,016,924		08/30/2019	
833034-10-1	SNAP ON INC			8,380.000	1,419,572	169.400	1,419,572	1,233,680		14,303		192,251		192,251		09/03/2019	
842587-10-7	SOUTHERN COMPANY			22,755.000	1,449,494	63.700	1,449,494	1,021,700		55,977		450,094		450,094		11/15/2016	
844741-10-8	SOUTHWEST AIRLINES CO			33,205.000	1,792,406	53.980	1,792,406	1,581,279	5,977	18,169		211,127		211,127		08/30/2019	
78469C-10-3	SP PLUS CORP			24,312.000	1,031,558	42.430	1,031,558	736,897				313,382		313,382		07/27/2018	
84860W-30-0	SPIRIT REALTY CAPITAL INC			20,980.000	1,031,796	49.180	1,031,796	1,031,796	13,113				58,599	(58,599)		12/02/2019	
857477-10-3	STATE STREET CORPORATION BOSTON MA			10,146.000	802,549	79.100	802,549	520,642	5,276	5,276		281,907		281,907		08/30/2019	
858119-10-0	STEEL DYNAMICS INC			17,254.000	587,326	34.040	587,326	465,858	4,141	15,658		218,871	149,855	69,016		10/11/2017	
861025-10-4	STOCK YARDS BANCORP INC			23,841.000	978,911	41.060	978,911	758,025		24,795		196,927		196,927		11/05/2018	
866674-10-4	SUN COMMUNITIES INC			8,537.000	1,281,404	150.100	1,281,404	583,069	6,403	23,732		455,077		455,077		12/29/2016	
78486Q-10-1	SVB FINANCIAL GROUP			3,169.000	795,546	251.040	795,546	608,829				186,716		186,716		08/30/2019	
87165B-10-3	SYNCHRONY FINANCIAL			43,510.000	1,566,795	36.010	1,566,795	1,433,487		13,626		133,308		133,308		08/30/2019	
871607-10-7	SYNOPSYS INC			4,991.000	694,747	139.200	694,747	429,401				274,305		274,305		01/02/2018	
871829-10-7	SYSCO CORP			15,637.000	1,337,589	85.540	1,337,589	508,307		24,394		357,775		357,775		10/05/2011	
74144T-10-8	T ROWE PRICE GROUP INC			17,685.000	2,154,740	121.840	2,154,740	1,919,000		26,881		235,741		235,741		08/30/2019	
875465-10-6	TANGER FACTORY OUTLET CTRS INC			51,683.000	761,291	14.730	761,291	730,798		73,131		30,493	314,233	(283,740)		03/16/2018	
87612E-10-6	TARGET CORPORATION			15,355.000	1,968,665	128.210	1,968,665	41,337		39,923		953,853		953,853		12/07/1984	
876664-10-3	TAUBMAN CENTERS INC			24,491.000	761,425	31.090	761,425	773,138		33,063		(11,712)	207,103	(218,815)		08/19/2019	
882508-10-4	TEXAS INSTRUMENTS INC			32,670.000	4,191,234	128.290	4,191,234	616,483		104,871		1,103,919		1,103,919		11/26/2002	
00130H-10-5	THE AES CORPORATION			19,478.000	387,612	19.900	387,612	222,053		10,635		105,960		105,960		11/15/2016	
883556-10-2	THERMO FISHER SCIENTIFIC INC			18,341.000	5,958,441	324.870	5,958,441	743,169	3,485	13,572		1,853,908		1,853,908		08/31/2011	
872540-10-9	TJX COMPANIES INC			80,677.000	4,926,138	61.060	4,926,138	2,745,608		71,399		1,316,649		1,316,649		03/18/2015	
896945-20-1	TRIPADVISOR INC			2,921.000	88,740	30.380	88,740	82,956		10,224		5,784	50,732	(44,948)		06/17/2019	
902653-10-4	UDR INC			23,864.000	1,114,449	46.700	1,114,449	1,096,104				18,345		18,345		12/20/2019	
90384S-30-3	ULTA BEAUTY INC			1,574.000	398,442	253.140	398,442	359,296				39,146		39,146		09/16/2019	
904311-20-6	UNDER ARMOUR INC			21,769.000	417,529	19.180	417,529	250,997				65,525		65,525		08/24/2017	
907818-10-8	UNION PACIFIC CORP			28,242.000	5,105,871	180.790	5,105,871	1,116,352		85,738		1,045,049		1,045,049		09/03/2019	
91704F-10-4	URBAN EDGE PROPERTIES			73,753.000	1,414,583	19.180	1,414,583	1,225,775		64,903		188,808		188,808		08/27/2018	
91913Y-10-0	VALERO ENERGY CORPORATION			18,577.000	1,739,736	93.650	1,739,736	980,990		69,577		347,018		347,018		06/24/2016	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC			4,020.000	570,880	142.010	570,880	136,704				115,374		115,374		12/09/2008	
92276F-10-0	VENTAS INC			23,883.000	1,379,004	57.740	1,379,004	1,346,221	18,927	15,346		(1,927)		(1,927)		12/06/2019	
92343E-10-2	VERISIGN INC			2,825.000	544,321	192.680	544,321	67,758				125,402		125,402		02/18/2010	
92343V-10-4	VERIZON COMMUNICATONS			141,197.000	8,669,496	61.400	8,669,496	3,644,783		342,050		731,400		731,400		03/11/2009	
92826C-83-9	VISA INC CLASS A SHARES			48,912.000	9,190,565	187.900	9,190,565	851,254		51,358		2,737,116		2,737,116		08/31/2010	
929042-10-9	VORNADO REALTY TRUST			26,477.000	1,760,721	66.500	1,760,721	1,601,064	51,630	40,044		231,342	191,700	39,642		08/30/2019	
929160-10-9	VULCAN MATERIALS CO			4,045.000	582,440	143.990	582,440	440,958		5,016		182,794		182,794		11/07/2018	
931427-10-8	WALGREEN BOOTS ALLIANCE INC			39,853.000	2,349,733	58.960	2,349,733	1,767,094		71,536		(373,423)		(373,423)		04/18/2018	
931142-10-3	WALMART INC			48,549.000	5,769,563	118.840	5,769,563	868,352	25,731	93,456		1,159,806		1,159,806		09/03/2019	
94106L-10-9	WASTE MANAGEMENT INC			11,467.000	1,306,779	113.960	1,306,779	391,058		23,507		286,331		286,331		12/07/2012	
941848-10-3	WATERS CORPORATION			2,018.000	471,506	233.650	471,506	413,016				58,490		58,490		06/17/2019	
92939U-10-6	WEC ENERGY GROUP INC			10,474.000	966,017	92.230	966,017	578,817		24,719		240,588		240,588		11/15/2016	
948741-10-3	WEINGARTEN REALTY INVESTORS			44,220.000	1,381,433	31.240	1,381,433	1,091,491		69,868		284,335		284,335		12/27/2018	
95040Q-10-4	WELLTOWER INC			6,837.000	559,130	81.780	559,130	375,216		23,793		88,116		88,116		11/14/2018	
958102-10-5	WESTERN DIGITAL CORPORATION			9,000.000	571,230	63.470	571,230	281,759		18,000		238,500		238,500		05/13/2016	
96145D-10-5	WESTROCK CO			56,713.000	2,433,555	42.910	2,433,555	1,888,472		69,657		545,083	191,289	353,794		08/30/2019	
962166-10-4	WEYERHAEUSER CO			10,785.000	325,707	30.200	325,707	262,805		14,668		89,947		89,947		02/17/2016	
92936U-10-9	WP CAREY INC			13,163.000	1,053,567	80.040	1,053,567	1,053,567	13,663	13,637			82,378	(82,378)		07/29/2019	
384802-10-4	WW GRAINGER INC			3,744.000	1,267,419	338.520	1,267,419	1,001,694		7,322		265,725		265,725		08/30/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
98311A-10-5	WYNDHAM HOTELS & RESORTS INC			40,622.000	2,551,468	62.810	2,551,468	2,088,440		25,113		575,512	64,191	511,321		09/18/2019	
983919-10-1	XILINX INC			13,052.000	1,276,094	97.770	1,276,094	1,027,378		9,259		(6,072)		(6,072)		08/30/2019	
98419M-10-0	XYLEM INC			18,407.000	1,450,288	78.790	1,450,288	1,007,650		10,360		120,509		120,509		08/30/2019	
G1151C-10-1	ACCENTURE PLC		C	28,093.000	5,915,543	210.570	5,915,543	2,101,200		58,554		1,760,874		1,760,874		08/30/2019	
H01301-12-8	ALCON INC		C	11,261.000	637,035	56.570	637,035	587,889				49,145		49,145		08/30/2019	
G0176J-10-9	ALLEGION PLC		C	9,762.000	1,215,759	124.540	1,215,759	641,003		7,205		335,242		335,242		08/30/2019	
G0250X-10-7	AMCOR PLC		C	46,940.000	508,830	10.840	508,830	460,951		11,031		47,879	50,953	(3,074)		06/24/2019	
G6095L-10-9	APTIV PLC		C	24,593.000	2,335,597	94.970	2,335,597	1,473,144		21,619		821,406		821,406		03/29/2017	
055622-10-4	BP PLC		C	57,989.000	2,188,505	37.740	2,188,505	2,157,909		17,156		30,596	52,090	(21,494)		12/11/2019	
G29183-10-3	EATON CORP PLC		C	7,603.000	720,156	94.720	720,156	396,604		21,593		198,134		198,134		12/07/2012	
H2906T-10-9	GARMIN LTD		C	3,429.000	334,533	97.560	334,533	274,872		3,909		59,662		59,662		06/17/2019	
G4388N-10-6	HELEN OF TROY LTD		C	12,737.000	2,289,985	179.790	2,289,985	1,286,724				566,117		566,117		09/03/2019	
G4705A-10-0	ICON PLC		C	9,211.000	1,586,411	172.230	1,586,411	1,355,237				231,173		231,173		10/09/2019	
G47567-10-5	IHS MARKIT LTD		C	10,919.000	822,747	75.350	822,747	481,188				298,962		298,962		10/11/2017	
500467-50-1	KONINKLIJKE AHOLD DELHAIZE N.V.		C	193,023.000	4,844,877	25.100	4,844,877	4,340,804		96,487		346,967	126,077	220,890		08/14/2019	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV CL A		C	8,955.000	846,068	94.480	846,068	550,644		37,163		101,371		101,371		02/01/2013	
G5960L-10-3	MEDTRONIC PLC		C	64,071.000	7,268,855	113.450	7,268,855	3,542,448	34,598	133,268		1,440,957		1,440,957		01/27/2015	
66987V-10-9	NOVARTIS AG ADR		C	27,673.000	2,620,356	94.690	2,620,356	1,726,568		66,457		484,505		484,505		03/21/2014	
780259-10-7	ROYAL DUTCH SHELL PLC		C	74,025.000	4,439,279	59.970	4,439,279	4,127,634		254,868		311,645	365,072	(53,427)		06/12/2019	
806857-10-8	SCHLUMBERGER LTD		C	39,401.000	1,583,920	40.200	1,583,920	1,277,774	19,698	51,822		306,146	134,802	171,344		06/12/2019	
G8473T-10-0	STERIS PLC		C	14,383.000	2,192,257	152.420	2,192,257	993,956		20,424		655,433		655,433		07/20/2016	
H84989-10-4	TE CONNECTIVITY LTD		C	11,565.000	1,108,390	95.840	1,108,390	369,254		21,048		233,729		233,729		05/30/2012	
925458-10-1	VESTAS WIND SYSTEMS A/S		C	25,994.000	875,218	33.670	875,218	560,041		6,035		220,689		220,689		01/27/2017	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					774,557,486	XXX	774,557,486	387,469,764	913,355	13,770,775		157,655,258	10,604,588	147,050,670		XXX	XXX
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	RF		28,908.000	2,890,800	100.000	2,890,800	2,890,800		202,590						04/11/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					2,890,800	XXX	2,890,800	2,890,800		202,590						XXX	XXX
03149*-10-6	AMICA LIFE INSURANCE COMPANY			50,000.000	338,138,711	6,762.345	338,138,711	182,000,000				(15,123,534)		(15,123,534)		09/07/1994	
03153@-10-7	AMICA PROPERTY & CASUALTY INS CO			10,000.000	83,102,839	8,242.750	83,102,839	51,620,193				2,248,703		2,248,703		06/16/2005	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					421,241,550	XXX	421,241,550	233,620,193				(12,874,831)		(12,874,831)		XXX	XXX
044820-73-6	ASHMORE EMRG MKS FRONTI EQUTY FUND			198,654.287	1,956,745	9.850	1,956,745	1,746,560		31,423		210,185		210,185		10/01/2019	
316146-33-1	FIDELITY EM MKT INDX INS PRM			3,891,267.899	42,726,122	10.980	42,726,122	37,133,873		1,105,120		5,592,248		5,592,248		08/30/2019	
31635V-63-8	FIDELITY TOTAL INTL IND FD INS PRM			27,518,786.430	341,783,327	12.420	341,783,327	310,037,192		8,709,781		64,318,083	14,259,823	50,058,260		12/06/2019	
74144Q-86-4	T ROWE PRICE INST MKT EQUITY FUND			203,098.218	1,972,097	9.710	1,972,097	1,744,852		24,058		227,225		227,225		12/18/2019	
9499999. Subtotal - Mutual Funds					388,438,291	XXX	388,438,291	350,662,477		9,870,382		70,347,741	14,259,823	56,087,918		XXX	XXX
9799999 - Total Common Stocks					1,587,128,127	XXX	1,587,128,127	974,643,234	913,355	23,843,747		215,128,168	24,864,411	190,263,757		XXX	XXX
9899999 - Total Preferred and Common Stocks					1,587,128,127	XXX	1,587,128,127	974,643,234	913,355	23,843,747		215,128,168	24,864,411	190,263,757		XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36178F-K4-7	GNMA HECM POOL # AA7515		10/20/2019	ACCRETION		159,661	159,661	
3617HT-EH-5	GNMA HECM POOL # BJ5536		07/16/2019	BREAN CAPITAL LLC		2,057,755	1,821,953	4,170
3617J9-BM-9	GNMA HECM POOL # BK8144		07/16/2019	BREAN CAPITAL LLC		3,387,941	3,076,660	6,533
36179L-A5-1	GNMA HECM POOL #AC9928		12/20/2019	ACCRETION		66,069	66,069	
3617HT-YK-6	GNMA HECM POOL #BJ6114		07/16/2019	BREAN CAPITAL LLC		1,820,466	1,652,176	3,514
38375U-JX-9	GNMA HECM REMICS SER 2014H12 CLHZ		12/20/2019	ACCRETION		727,931	727,931	
21H030-61-7	GNMA II 3.0% TBA 30 YR		12/16/2019	DAIWA CAPITAL MARKETS		25,605,469	25,000,000	41,667
36179U-ST-0	GNMA II POOL # MA5930		12/17/2019	VARIOUS		49,519,657	47,998,731	88,474
36179U-XH-0	GNMA II POOL # MA6080		09/09/2019	VARIOUS		36,425,362	35,956,146	58,431
36179U-3S-9	GNMA II POOL # MA6209		10/09/2019	DAIWA CAPITAL MARKETS		36,823,566	36,265,000	60,442
690353-8C-4	OVERSEAS PRIVATE INV CORP ZERO CPN		12/10/2019	STIFEL, NICOLAUS & CO		3,100,000	3,100,000	
83162C-RH-8	U S SBA SER 2007-20J CL 1		09/19/2019	BANK OF AMERICA SECURITIE		11,930,777	11,124,268	297,763
83162C-RL-9	U S SBA SER 2007-20L CL 1		09/20/2019	CREDIT SUISSE		6,921,701	6,470,769	108,396
83162C-VB-6	U S SBA SER 2012-203		12/09/2019	BANK OF OKLAHOMA		1,455,480	1,456,504	6,262
83162C-C6-8	U S SBA SER 2015-25G		07/11/2019	VARIOUS		4,850,000	4,850,000	
83162C-YB-3	U S SBA SER 2016-20J		06/25/2019	SUNTRUST CAPITAL MARKETS		1,297,352	1,310,457	6,999
83162C-YN-7	U S SBA SER 2017-20D		07/17/2019	BANK OF AMERICA SECURITIE		4,883,281	4,788,997	41,936
83162C-A3-7	U S SBA SER 2018-20L		12/18/2019	BANK OF AMERICA SECURITIE		21,327,480	20,136,590	43,562
831641-FM-2	U S SBA SER 2019-10A CL 1		03/12/2019	J.P. MORGAN SECURITIES		6,925,000	6,925,000	
83162C-C7-6	U S SBA SER 2019-20H		08/08/2019	BANK OF AMERICA SECURITIE		5,000,000	5,000,000	
83162C-A9-4	U S SBA SER 2019-25B CL 1		12/18/2019	WELLS FARGO SECURITIES		3,242,211	3,081,057	41,928
83162C-B4-4	U S SBA SER 2019-25C		12/09/2019	VARIOUS		18,543,467	18,226,220	50,146
831641-FG-5	U S SBA SER SBIC 2016-10B		01/23/2019	FTN FINANCIAL CAPITAL MKT		4,307,021	4,483,562	37,539
912810-RH-3	U S TREASURY BONDS		02/28/2019	BANK OF AMERICA SECURITIE		12,131,719	12,000,000	14,503
831628-EM-0	US SBA 25 YEAR POOL #100140		02/05/2019	JVB FINANCIAL		20,078,309	18,995,000	33,096
912810-RK-6	US TREASURY BONDS		04/05/2019	BANK OF AMERICA SECURITIE		11,089,219	12,000,000	43,094
912810-RQ-3	US TREASURY BONDS		04/01/2019	BANK OF AMERICA SECURITIE		4,656,055	5,000,000	15,884
0599999. Subtotal - Bonds - U.S. Governments						298,332,949	291,672,749	1,004,339
68609T-JH-2	OREGON ST GO BDS 2019 SER B		02/14/2019	CITIGROUP GLOBAL MKTS INC		1,150,000	1,150,000	
68609T-JJ-8	OREGON ST GO BDS 2019 SER B		02/14/2019	CITIGROUP GLOBAL MKTS INC		2,135,000	2,135,000	
68609T-JK-5	OREGON ST GO BDS 2019 SER B		02/14/2019	CITIGROUP GLOBAL MKTS INC		1,275,000	1,275,000	
68609T-JL-3	OREGON ST GO BDS 2019 SER B		03/06/2019	VARIOUS		4,939,800	4,940,000	731
882722-VP-3	TEXAS ST GO BDS SER 2010A		11/26/2019	VARIOUS		2,589,412	2,200,000	14,871
882724-QH-3	TEXAS ST GO BDS SER 2019		11/14/2019	BC CAPITAL MARKETS CORP		5,734,355	5,500,000	
882724-QJ-9	TEXAS ST GO BDS SER 2019		11/14/2019	BC CAPITAL MARKETS CORP		6,000,000	6,000,000	
882722-KF-7	TEXAS ST GO MBLTY FD BDS SER 2009A		11/20/2019	VARIOUS		4,268,055	3,335,000	67,425
882724-QP-5	TEXAS ST GP BDS SER 2019		11/14/2019	BC CAPITAL MARKETS CORP		9,000,000	9,000,000	
93974C-PM-6	WASHINGTON ST GO BDS SER 2010D		08/23/2019	VARIOUS		504,027	375,000	1,443
93974C-RF-9	WASHINGTON ST GO BDS SER 2010F TAX		09/26/2019	KCG BONDPOINT		24,200	20,000	167
97705M-NU-5	WISCONSIN ST GO BDS 2019 SER 1		10/02/2019	GOLDMAN, SACHS & CO.		8,000,000	8,000,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						45,619,849	43,930,000	84,637
3130AG-RV-9	FEDERAL HOME LOAN BANK NTS		07/24/2019	VARIOUS		12,677,775	12,700,000	1,051
01F030-41-3	FNMA 3.0% TBA 30 YR		12/12/2019	DAIWA CAPITAL MARKETS		19,369,653	18,949,217	23,687
3138L8-XM-1	FNMA POOL # AM7883		02/01/2019	Amherst Pierpoint		3,658,267	3,715,156	1,641
314009-TX-1	FNMA POOL # CA2365		02/06/2019	Amherst Pierpoint		7,296,828	7,277,497	8,490
31418D-FE-7	FNMA POOL # MA3764		08/21/2019	BACLAYS CAPITAL INC.		11,142,227	11,000,000	16,806
31418D-GV-8	FNMA POOL # MA3811		10/09/2019	DAIWA CAPITAL MARKETS		8,645,739	8,566,764	8,567
31418D-JR-4	FNMA POOL # MA3871		12/10/2019	DAIWA CAPITAL MARKETS		44,721,142	44,179,256	40,498
31418D-HY-1	FNMA POOL# MA3846		10/18/2019	DAIWA CAPITAL MARKETS		7,605,550	7,578,315	7,578
3132AE-EY-8	FREDDIE MAC POOL # ZT1951		09/09/2019	DAIWA CAPITAL MARKETS		5,845,018	5,695,078	6,091
3132VM-HD-0	FREDDIE MAC POOL# Q61127		01/09/2019	DAIWA CAPITAL MARKETS		6,496,953	6,500,000	8,215
60636A-MQ-3	MISSOURI ST HLTH EDUCTNL FACS		12/03/2019	VARIOUS		979,295	895,000	10,326
70917S-5E-9	PENNSYLVANIA ST EDU REV SER B 2019		12/12/2019	VARIOUS		3,307,905	3,360,000	30,803
91335V-KU-9	UNIV OF PITTSBURGH PA REV SR 2017C		12/05/2019	WELLS FARGO SECURITIES		3,349,853	3,360,000	1,683
3199999. Subtotal - Bonds - U.S. Special Revenues						135,096,205	133,776,282	165,436
00287Y-AP-4	ABBVIE INC SR NTS		01/30/2019	JEFFERIES & COMPANY		735,767	740,000	5,591
00287Y-AY-5	ABBVIE INC SR NTS		05/22/2019	MARKET AXESS		1,252,233	1,285,000	1,142
031162-BY-5	AMGEN INC SR NTS		01/22/2019	US BANCORP PIPER JAFFRAY		968,980	1,000,000	7,205
03523T-BX-5	ANHEUSER BUSCH INBEV WOR		03/19/2019	VARIOUS		2,679,647	2,655,000	4,881
035240-AQ-3	ANHEUSER BUSCH INBEV WOR		10/22/2019	VARIOUS		6,985,025	6,100,000	22,095
036752-AG-8	ANTHEM INC SR NTS		02/27/2019	MARKET AXESS		687,319	675,000	13,533
039483-BL-5	ARCHER DANIELS MIDLAND C		09/25/2019	WELLS FARGO SECURITIES		504,515	500,000	1,597
00206R-CM-2	AT&T INC NTS		04/15/2019	MARKET AXESS		558,591	558,000	4,976
00206R-HS-4	AT&T INC SR NTS		12/05/2019	VARIOUS		4,712,285	4,590,000	25,200

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00206R-GQ-9	AT+T INC		10/28/2019	FTN FINANCIAL CAPITAL MKT		1,099,050	1,000,000	8,958
053332-AT-9	AUTOZONE INC		04/04/2019	CITIGROUP GLOBAL MKTS INC		1,361,444	1,400,000	20,295
05348E-AX-7	AVALONBAY COMMUNITIES NOTES		10/30/2019	MARKET AXESS		421,820	410,000	5,577
05348E-BF-5	AVALONBAY COMMUNITIES SR NTS		12/05/2019	MIZUHO		5,477,989	5,160,000	78,859
05723K-AE-0	BAKER HUGHES LLC SR NTS		06/12/2019	GIBRALTAR SECURITIES CO.		788,568	800,000	13,274
06051G-HR-3	BANK OF AMERICA CORP		10/17/2019	VARIOUS		3,742,236	3,675,000	11,141
06051G-GK-9	BANK OF AMERICA CORP SR NTS		04/01/2019	VARIOUS		3,839,571	3,873,000	44,652
06406H-CS-6	BANK OF NEW YORK MELLON		02/26/2019	MARKET AXESS		612,372	600,000	1,460
05531F-BG-7	BB&T CORPORATION SR NTS		03/11/2019	MORGAN STANLEY SMITH BARNEY LLC		4,224,873	4,225,000	
10373Q-AD-2	BP CAP MARKETS AMERICA COMPANY		04/22/2019	MARKET AXESS		1,263,323	1,225,000	7,409
10373Q-AL-4	BP CAPITAL MARKETS AMERICA NTS		03/18/2019	MARKET AXESS		108,931	110,000	1,092
110122-BE-7	BRISTOL MYERS SQUIBB CO		11/22/2019	EXCHANGED		1,985,751	1,968,000	
110122-CB-2	BRISTOL MYERS SQUIBB CO SR NTS		05/07/2019	MORGAN STANLEY SMITH BARNEY LLC		1,388,450	1,400,000	
110122-BN-7	BRISTOL MYERS SQUIBB CO SR UNSECUR		11/22/2019	EXCHANGED		2,446,668	2,280,000	
14042R-BT-7	CAPITAL ONE NA SR NTS		03/26/2019	MARKET AXESS		533,756	542,000	508
172967-FT-3	CITIGROUP INC SR NTS		08/15/2019	MARKET AXESS		105,343	100,000	438
172967-LQ-2	CITIGROUP INC SR NTS		03/20/2019	VARIOUS		2,394,597	2,430,000	25,997
172967-MF-5	CITIGROUP INC SR NTS		12/09/2019	VARIOUS		2,985,392	2,877,000	39,828
20030N-CR-0	COMCAST CORP COMPANY NTS		03/08/2019	VARIOUS		5,198,390	5,134,000	60,311
20030N-BX-8	COMCAST CORP COMPANY SR NTS		03/18/2019	VARIOUS		4,125,631	4,180,000	858
126650-CF-5	CVS CAREMARK CORPORATION		01/30/2019	GOLDMAN, SACHS & CO.		1,035,694	1,060,000	16,794
126650-CV-0	CVS HEALTH CORP SR NTS		12/05/2019	WELLS FARGO SECURITIES		1,516,525	1,453,000	13,440
126650-CK-4	CVS HEALTH CORPORATION SR NOTES		04/17/2019	MARKET AXESS		645,901	640,000	5,724
25466A-AK-7	DISCOVER BANK SR NTS		03/27/2019	MARKET AXESS		100,832	100,000	493
233331-AS-6	DTE ENERGY CO SR NTS		04/25/2019	DAIWA CAPITAL MARKETS		2,409,226	2,380,000	34,246
693627-AY-7	DUKE ENERGY INDIANA INC		12/11/2019	BB&T CAPITAL MARKETS		500,124	374,000	3,688
26442T-AE-7	DUKE UNIVERSITY		12/17/2019	VARIOUS		894,581	863,000	4,276
29379V-BB-8	ENTERPRISE PRODUCTS OPER LLC NTS		09/25/2019	VARIOUS		2,842,204	2,695,000	29,741
30040W-AD-0	EVERSOURCE ENERGY SR NTS		07/10/2019	DAIWA CAPITAL MARKETS		1,761,459	1,735,000	14,116
31428X-BU-9	FEDEX CORPORATION		01/14/2019	CITIGROUP GLOBAL MKTS INC		3,995,360	4,000,000	
316773-CX-6	FIFTH THIRD BANCORP		03/19/2019	VARIOUS		2,049,255	2,040,000	3,861
30262D-AL-5	FREMF MTG TRUST 2011-K13 CL B		10/29/2019	PERFORMANCE TRUST CAPITAL PARTNERS		1,281,543	1,250,000	4,967
30261C-AM-6	FREMF MTG TRUST SER 2010 K6 CL B		09/04/2019	GOLDMAN, SACHS & CO.		241,641	240,000	185
30290M-AN-7	FREMF MTG TRUST SER 2012-K19 CL B		09/10/2019	PERFORMANCE TRUST CAPITAL PARTNERS		1,508,162	1,445,000	1,778
30290Q-AH-1	FREMF MTG TRUST SER 2012-K20 CL C		10/24/2019	CITIGROUP GLOBAL MKTS INC		4,303,616	4,165,000	12,089
30261Q-AM-5	FREMF MTG TRUST SER 2013 K26 CL C		09/04/2019	PERFORMANCE TRUST CAPITAL PARTNERS		281,939	275,000	142
30291G-AQ-2	FREMF MTG TRUST SER 2013 K27 CL C		09/04/2019	PERFORMANCE TRUST CAPITAL PARTNERS		245,438	240,000	121
30261U-AL-8	FREMF MTG TRUST SER 2013 K713 CL C		10/15/2019	VARIOUS		1,857,492	1,855,000	1,792
30261N-AG-5	FREMF MTG TRUST SER 2013-K2 CL C		09/04/2019	PERFORMANCE TRUST CAPITAL PARTNERS		230,651	225,000	117
30290X-AN-3	FREMF MTG TRUST SER 2013-K24 CL B		07/17/2019	CITIGROUP GLOBAL MKTS INC		205,539	200,000	362
30291G-AN-9	FREMF MTG TRUST SER 2013-K27 CL B		07/17/2019	Amherst Pierpoint		7,573,665	7,330,000	13,251
30291H-AE-7	FREMF MTG TRUST SER 2013-K28 CL B		07/17/2019	WELLS FARGO SECURITIES		4,055,016	3,925,000	7,083
30291M-AN-6	FREMF MTG TRUST SER 2013-K31 CL B		07/23/2019	MORGAN STANLEY SMITH BARNEY LLC		1,632,984	1,570,000	3,799
30291N-AE-4	FREMF MTG TRUST SER 2013-K32 CL B		07/23/2019	MORGAN STANLEY SMITH BARNEY LLC		3,917,616	3,780,000	9,201
30291V-AE-6	FREMF MTG TRUST SER 2013-K35 CL B		09/19/2019	GOLDMAN, SACHS & CO.		1,307,909	1,240,000	2,985
30291X-AG-7	FREMF MTG TRUST SER 2014 K715 CL C		10/15/2019	VARIOUS		2,748,809	2,700,000	4,199
30291W-AN-4	FREMF MTG TRUST SER 2014-K36 CL B		07/17/2019	CITIGROUP GLOBAL MKTS INC		533,203	500,000	1,126
35563B-AL-4	FREMF MTG TRUST SER 2014-K37 CL C		08/20/2019	GOLDMAN, SACHS & CO.		1,357,305	1,260,000	3,465
30285F-AE-9	FREMF MTG TRUST SER 2014-K40 CL B		11/08/2019	ROBERT W. BAIRD & CO. INC		1,335,156	1,250,000	1,697
30291U-AQ-1	FREMF MTG TRUST SER 2014-K714 CL C		10/24/2019	CITIGROUP GLOBAL MKTS INC		1,088,054	1,075,000	1,851
30292K-AN-9	FREMF MTG TRUST SER 2014-K717 CL B		10/22/2019	MESIROW FINAICAL SERVICES		3,276,500	3,200,000	7,674
30292K-AQ-2	FREMF MTG TRUST SER 2014-K717 CL C		11/20/2019	VARIOUS		7,298,428	7,147,000	12,284
38141G-WL-4	GOLDMAN SACHS GROUP INC SR NTS		06/25/2019	MARKET AXESS		486,699	470,000	1,012
437076-AS-1	HOME DEPOT INC SR NTS		11/04/2019	VARIOUS		3,198,142	2,321,000	52,909
459200-HU-8	IBM CORP		05/08/2019	VARIOUS		1,081,291	1,050,000	9,012
46639G-AU-0	JP MORGAN MTG TRUST 2013-1 CL 2A2		11/04/2019	ROBERT W. BAIRD & CO. INC		13,978,302	13,969,571	4,851
46647P-AX-4	JPMORGAN CHASE & CO SR NTS		11/04/2019	VARIOUS		5,402,236	4,795,000	69,041
46625H-RY-8	JPMORGAN CHASE SR NTS		06/14/2019	VARIOUS		2,808,501	2,705,000	36,343
28370T-AE-9	KINDER MORGAN ENER PART		04/01/2019	MARKET AXESS		291,920	280,000	78
501044-CS-8	KROGER CO		04/11/2019	Ramirez & Co., Inc.		2,224,862	2,165,000	17,134
575718-AE-1	MASS INSTITUTE OF TECH BCLASS		10/30/2019	VARIOUS		3,475,513	3,000,000	33,777
575718-AG-6	MASS INSTITUTE OF TECH BCLASS		12/17/2019	BARCLAYS INC		6,945,000	6,945,000	
594918-AD-6	MICROSOFT CORP SR NTS		05/22/2019	MARKET AXESS		282,648	232,000	5,797
61746B-DJ-2	MORGAN STANLEY NTS		02/26/2019	RBC DAIN RAUSCHER, INC		737,920	725,000	227
617446-8C-6	MORGAN STANLEY SR NTS		12/05/2019	GOLDMAN, SACHS & CO.		604,375	558,000	8,432

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
62954V-AA-5	NEW YORK CITY TAX LIEN SER 19-A		10/15/2019	J.P. MORGAN SECURITIES		17,748,273	17,750,000	
65339K-AW-0	NEXTERA ENERGY CAPITAL NTS		04/23/2019	MARKET AXESS		595,686	600,000	4,667
668444-AN-2	NORTHWESTERN UNIVERSITY BCLASS		09/26/2019	PIPER JAFFRAY		4,377,903	3,725,000	47,627
668444-AA-0	NORTHWESTERN UNIVERSITY SR NTS		11/01/2019	VARIOUS		3,466,720	3,000,000	28,220
668444-AC-6	NORTHWESTERN UNIVERSITY SR NTS		11/08/2019	VARIOUS		1,367,692	1,100,000	22,209
668444-AM-4	NORTHWESTERN UNIVERSITY SR NTS		09/05/2019	J.P. MORGAN SECURITIES		844,268	750,000	7,530
66989H-AN-8	NOVARTIS CAPITAL CORP		01/23/2019	Amherst Pierpoint		1,858,295	1,900,000	11,126
68389X-AH-8	ORACLE CORP SR NTS		10/02/2019	MARKET AXESS		282,300	200,000	2,892
71713U-AT-9	PHARMACIA LLC COMPANY		04/05/2019	RAYMOND JAMES & ASSOC.		3,390,957	2,700,000	57,713
718546-AR-5	PHILLIPS 66 COMPANY SR NTS		02/26/2019	CITIGROUP GLOBAL MKTS INC		1,452,494	1,450,000	25,605
740816-AM-5	PRES & FELLOWS OF HARVARD SR NTS		08/27/2019	VARIOUS		1,295,748	1,282,000	5,042
740816-AN-3	PRES + FELLOWS OF HARVAR		07/23/2019	BARCLAYS INC		296,454	300,000	275
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD BDS		09/27/2019	VARIOUS		10,713,259	9,594,000	142,507
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD NTS		11/12/2019	RAYMOND JAMES & ASSOC.		2,118,160	1,660,000	6,519
756109-AN-4	REALTY INCOME CORP SR NTS		05/08/2019	MARKET AXESS		365,274	360,000	813
756109-AW-4	REALTY INCOME CORP SR NTS		06/13/2019	CITIGROUP GLOBAL MKTS INC		1,605,508	1,610,000	
760759-AP-5	REPUBLIC SERVICES INC SR NTS		03/25/2019	US BANK NA		3,534,180	3,450,000	39,464
09659D-AB-2	STANFORD UNIVERSITY		09/18/2019	VARIOUS		2,249,294	2,085,000	16,624
09659D-AA-4	STANFORD UNIVERSITY SR NTS		08/23/2019	TRADEWEB		1,003,536	781,000	10,250
854403-AE-2	STANFORD UNIVERSITY SR NTS		10/30/2019	MITSUBISHI UFJ SECURITIES INC		1,038,994	949,000	14,089
85440K-AA-2	STANFORD UNIVERSITY SR NTS		12/12/2019	VARIOUS		12,230,712	10,553,000	94,377
855244-AR-0	STARBUCKS CORP		05/02/2019	CREDIT SUISSE		1,435,283	1,380,000	26,220
855244-AQ-2	STARBUCKS CORP SR NTS		03/11/2019	J.P. MORGAN SECURITIES		1,583,226	1,552,000	4,587
863667-AM-3	STRYKER CORP SR NTS		03/29/2019	MARKET AXESS		2,345,183	2,350,000	2,913
86787E-BC-0	SUNTRUST BANK SR NTS		03/12/2019	SUNTRUST CAPITAL MARKETS		2,069,317	2,070,000	
38141G-WC-4	THE GOLDMAN SACHS GROUP		03/20/2019	MARKET AXESS		2,520,841	2,530,000	30,782
902494-AX-1	TYSON FOODS INC SR NTS		10/02/2019	MARKET AXESS		805,103	750,000	4,032
914744-AD-9	UNIVERSITY OF NOTRE DAME SR NTS		04/16/2019	VARIOUS		4,500,349	4,675,000	23,925
914748-AA-6	UNIVERSITY OF NOTRE DAME SR NTS		12/04/2019	VARIOUS		8,898,028	8,075,000	44,016
92343V-BR-4	VERIZON COMMUNICATIONS INC NTS		04/15/2019	VARIOUS		4,330,628	3,960,000	45,995
931142-CB-7	WAL MART STORES INC NOTES		02/26/2019	MARKET AXESS		295,165	250,000	6,453
931422-AH-2	WALGREEN CO SR NTS		05/21/2019	MARKET AXESS		1,043,088	1,038,000	3,839
931142-CY-7	WALMART INC		01/24/2019	MORGAN STANLEY SMITH BARNEY LLC		627,820	551,000	7,117
254687-DB-9	WALT DISNEY COMPANY SR NTS		11/26/2019	EXCHANGED		3,053,825	2,350,000	
254687-DF-0	WALT DISNEY COMPANY SR NTS		11/26/2019	EXCHANGED		1,075,635	825,000	
94974B-FC-9	WELLS FARGO & CO MED TERM NOTES		02/26/2019	CREDIT SUISSE		1,901,075	1,880,000	31,072
949746-SA-0	WELLS FARGO & CO NOTES		05/22/2019	MARKET AXESS		462,894	470,000	3,208
983024-AN-0	WYETH LLC PFE 5.95		03/04/2019	CITIGROUP GLOBAL MKTS INC		2,156,174	1,745,000	44,704
98978V-AK-9	ZOETIS INC		06/05/2019	MARKET AXESS		673,562	620,000	1,860
064159-QD-1	BANK OF NOVA SCOTIA	A	07/15/2019	Scotia Capital Inc.		2,069,027	2,070,000	
404280-BF-5	HSBC HOLDINGS PLC SR NTS	D	03/25/2019	DAIWA CAPITAL MARKETS		1,288,392	1,296,000	7,823
606822-AP-9	MITSUBISHI UFJ FINANCIAL SR NTS	D	02/20/2019	DAIWA CAPITAL MARKETS		2,720,890	2,775,000	5,547
606822-BD-5	MITSUBISHI UFJ FINANCIAL SR NTS	D	02/26/2019	MORGAN STANLEY SMITH BARNEY LLC		1,375,000	1,375,000	
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC SR NTS	D	01/30/2019	NOMURA SECURITIES		887,373	900,000	11,295
822582-AD-4	SHELL INTERNATIONAL FINANCE NTS	D	10/30/2019	MARKET AXESS		1,526,695	1,125,000	26,516
865622-AW-4	SUMITOMO MITSUI BANKING CORP	D	07/08/2019	MARKET AXESS		3,071,040	3,000,000	45,863
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						293,289,073	278,330,571	1,777,353
8399997. Total - Bonds - Part 3						772,338,076	747,709,602	3,031,765
8399998. Total - Bonds - Part 5						1,737,921,223	1,694,625,715	2,418,979
8399999. Total - Bonds						2,510,259,299	2,442,335,317	5,450,744
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5						792,370	XXX	
8999999. Total - Preferred Stocks						792,370	XXX	
88579Y-10-1	3M COMPANY		09/03/2019	Sanford C. Bernstein & Co.	5,916.000	954,872		
004239-10-9	ACADIA REALTY TRUST		07/16/2019	EVERCORE ISI	41,301.000	1,140,965		
00507V-10-9	ACTIVISION BLIZZARD INC		08/30/2019	Sanford C. Bernstein & Co.	21,535.000	1,089,779		
005098-10-8	ACUSHNET HOLDINGS CORP		08/30/2019	VARIOUS	80,042.000	2,052,767		
00846U-10-1	AGILENT TECHNOLOGIES INC		08/30/2019	VARIOUS	32,748.000	2,293,963		
00971T-10-1	AKAMAI TECHNOLOGIES INC		05/23/2019	J.P. MORGAN SECURITIES	4,568.000	358,803		
015351-10-9	ALEXION PHARMACEUTICALS INC		06/17/2019	EVERCORE ISI	6,223.000	748,158		
016255-10-1	ALIGN TECHNOLOGY INC		07/29/2019	EVERCORE ISI	2,082.000	406,266		
023608-10-2	AMEREN CORPORATION		12/04/2019	VARIOUS	20,570.000	1,553,767		
024013-10-4	AMERICAN ASSETS TRUST INC		12/20/2019	Sanford C. Bernstein & Co.	24,592.000	1,105,533		

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03027X-10-0	AMERICAN TOWER CORP		08/30/2019	Sanford C. Bernstein & Co.	963.000	221,678		
031100-10-0	AMETEK INC		09/03/2019	Sanford C. Bernstein & Co.	6,784.000	576,219		
040413-10-6	ARISTA NETWORKS INC		08/07/2019	JEFFERIES & COMPANY	1,483.000	345,812		
042166-80-1	ARMANINO FOODS OF DISTINCTION INC		06/04/2019	Sanford C. Bernstein & Co.	80,581.000	274,330		
363576-10-9	ARTHUR J GALLAGHER & CO		08/30/2019	VARIOUS	18,042.000	1,597,926		
053332-10-2	AUTOZONE INC		08/30/2019	Sanford C. Bernstein & Co.	382.000	420,847		
053484-10-1	AVALONBAY COMMUNITIES INC		08/30/2019	Sanford C. Bernstein & Co.	1,619.000	344,143		
053611-10-9	AVERY DENNISON CORP		06/17/2019	EVERCORE ISI	2,402.000	264,302		
058498-10-6	BALL CORP		12/18/2019	EVERCORE ISI	8,981.000	581,143		
060505-10-4	BANK OF AMERICA CORP		09/25/2019	J.P. MORGAN SECURITIES	26,357.000	772,679		
086516-10-1	BEST BUY CO INC		06/17/2019	EVERCORE ISI	6,592.000	439,372		
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS		07/24/2019	EVERCORE ISI	31,394.000	749,795		
110122-15-7	BRISTOL MYERS SQUIBB CO RIGHTS		11/21/2019	MERGER	35,364.000	79,923		
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY		11/21/2019	MERGER	35,364.000	3,827,799		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO		04/17/2019	EVERCORE ISI	9,079.000	1,037,422		
117665-10-9	BRYN MAWR BANK CORP		05/29/2019	Sanford C. Bernstein & Co.	18,034.000	674,540		
127097-10-3	CABOT OIL & GAS CORP		07/24/2019	J.P. MORGAN SECURITIES	29,284.000	649,991		
127387-10-8	CADENCE DESIGN SYS INC		07/22/2019	EVERCORE ISI	7,876.000	580,768		
132152-10-9	CAMBRIDGE BANCORP		08/05/2019	Sanford C. Bernstein & Co.	21,187.000	1,653,120		
133131-10-2	CAMDEN PROPERTY TRUST		05/24/2019	J.P. MORGAN SECURITIES	11,024.000	1,142,466		
12503M-10-8	CBOE GLOBAL MARKETS INC		04/03/2019	JEFFERIES & COMPANY	3,351.000	321,302		
12504L-10-9	CBRE GROUP INC		08/30/2019	Sanford C. Bernstein & Co.	3,659.000	191,274		
12514G-10-8	CDW CORPORATION		10/01/2019	Sanford C. Bernstein & Co.	4,175.000	515,845		
15189T-10-7	CENTERPOINT ENERGY INC		08/30/2019	Sanford C. Bernstein & Co.	29,268.000	810,577		
159864-10-7	CHARLES RIVER LABORATORIES		08/30/2019	Sanford C. Bernstein & Co.	3,859.000	506,320		
17275R-10-2	CISCO SYSTEMS INC		10/09/2019	VARIOUS	19,578.000	919,405		
172967-42-4	CITIGROUP INC NEW YORK NY		09/25/2019	J.P. MORGAN SECURITIES	3,269.000	226,567		
174610-10-5	CITIZENS FINANCIAL GROUP		09/25/2019	VARIOUS	72,727.000	2,499,827		
194162-10-3	COLGATE-PALMOLIVE CO		09/03/2019	Sanford C. Bernstein & Co.	8,133.000	599,687		
19421R-20-0	COLLECTORS UNIVERSE INC		05/02/2019	Sanford C. Bernstein & Co.	129,207.000	2,222,511		
198516-10-6	COLUMBIA SPORTSWEAR COMPANY		12/12/2019	EVERCORE ISI	19,151.000	1,762,978		
20030N-10-1	COMCAST CORPORATION CL A		08/30/2019	Sanford C. Bernstein & Co.	15,048.000	666,100		
20825C-10-4	CONOCOPHILLIPS		12/11/2019	VARIOUS	46,485.000	2,812,055		
22052L-10-4	CORTEVA INC		06/03/2019	SPIN-OFF	47,536.333	497,611		
222795-50-2	COUSINS PROPERTIES INC		07/29/2019	J.P. MORGAN SECURITIES	31,650.000	1,134,276		
23283R-10-0	CYRUSONE INC		12/20/2019	VARIOUS	17,087.000	1,286,819		
237194-10-5	DARDEN RESTAURANTS INC		08/30/2019	VARIOUS	10,762.000	1,291,844		
25179M-10-3	DEVON ENERGY CORPORATION		09/16/2019	EVERCORE ISI	11,777.000	321,388		
25278X-10-9	DIAMONDBACK ENERGY INC		09/16/2019	EVERCORE ISI	4,390.000	453,973		
25470F-30-2	DISCOVERY COMMUNICATIONS INC		08/30/2019	Sanford C. Bernstein & Co.	17,916.000	466,443		
25746U-10-9	DOMINION ENERGY INC		08/30/2019	Sanford C. Bernstein & Co.	11,694.000	907,864		
260557-10-3	DOW INC		04/02/2019	SPIN-OFF	47,536.333	898,769		
233331-10-7	DTE ENERGY COMPANY		12/04/2019	EVERCORE ISI	2,256.000	282,504		
26441C-20-4	DUKE ENERGY CORPORATION		12/04/2019	WILLIAM BLAIR & CO	10,167.000	905,652		
277276-10-1	EASTGROUP PROPERTIES INC		12/02/2019	J.P. MORGAN SECURITIES	8,072.000	1,092,433		
285512-10-9	ELECTRONIC ARTS INC		08/30/2019	VARIOUS	14,549.000	1,352,529		
26875P-10-1	EOG RESOURCES INC		08/13/2019	J.P. MORGAN SECURITIES	6,873.000	543,642		
518439-10-4	ESTEE LAUDER COMPANIES CL A		08/30/2019	VARIOUS	8,021.000	1,391,145		
30034W-10-6	EVERGY INC		12/04/2019	JEFFERIES & COMPANY	8,345.000	528,798		
30049A-10-7	EVOLUTION PETROLEUM CORP		08/19/2019	Sanford C. Bernstein & Co.	498,484.000	3,349,189		
30212P-30-3	EXPEDIA GROUP INC		08/30/2019	VARIOUS	13,439.000	1,705,015		
302130-10-9	EXPEDITORS INTL WASHINGTON INC		09/03/2019	Sanford C. Bernstein & Co.	18,943.000	1,331,721		
30225T-10-2	EXTRA SPACE STORAGE INC		07/15/2019	JEFFERIES & COMPANY	16,931.000	1,900,246		
311900-10-4	FASTENAL CO		08/30/2019	VARIOUS	38,184.000	1,174,550		
337932-10-7	FIRSTENERGY CORP		12/04/2019	EVERCORE ISI	14,438.000	694,422		
337738-10-8	FISERV INC		08/30/2019	VARIOUS	10,396.000	1,103,105		
34959E-10-9	FORTINET INC		06/17/2019	EVERCORE ISI	4,174.000	311,593		
34959J-10-8	FORTIVE CORP		09/03/2019	VARIOUS	22,714.000	1,667,774		
34964C-10-6	FORTUNE BRANDS HOME & SECURI		08/30/2019	Sanford C. Bernstein & Co.	13,216.000	674,875		
35137L-10-5	FOX CORP CL A		03/19/2019	EXCHANGED	11,302.000	455,923		
35137L-20-4	FOX CORP CL B		03/19/2019	EXCHANGED	5,275.670	208,626		
370334-10-4	GENERAL MILLS INC		11/04/2019	VARIOUS	36,335.000	1,705,653		
37940X-10-2	GLOBAL PAYMENTS INC		09/18/2019	MERGER	4,815.234	792,157		
418056-10-7	HASBRO INC		06/17/2019	EVERCORE ISI	3,310.000	353,273		
421946-10-4	HEALTHCARE REALTY TRUST		03/18/2019	JEFFERIES & COMPANY	35,083.000	1,128,308		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
440407-10-4	HORIZON BANCORP INC		07/26/2019	VARIOUS	82,501.000	1,392,016		
444097-10-9	HUDSON PACIFIC PROPERTIES INC		07/10/2019	JEFFERIES & COMPANY	33,026.000	1,156,438		
45167R-10-4	IDEX CORP		08/30/2019	VARIOUS	6,262.000	1,022,304		
45778Q-10-7	INSPERITY INC		08/30/2019	VARIOUS	27,374.000	2,771,541		
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		07/15/2019	J.P. MORGAN SECURITIES	6,311.000	578,520		
44980X-10-9	IPG PHOTONICS CORP COMMON STOCK US		08/14/2019	VARIOUS	18,039.000	2,188,667		
493267-10-8	KEYCORP		09/03/2019	VARIOUS	102,176.000	1,691,144		
494368-10-3	KIMBERLY-CLARK CORPORATION		11/18/2019	EVERCORE ISI	2,231.000	299,103		
49456B-10-1	KINDER MORGAN INC		05/23/2019	EVERCORE ISI	55,444.000	1,120,152		
502431-10-9	L3HARRIS TECHNOLOGIES INC		07/15/2019	J.P. MORGAN SECURITIES	6,343.000	1,221,250		
548661-10-7	LOWES COMPANIES INC		08/30/2019	Sanford C. Bernstein & Co.	8,636.000	969,002		
55087P-10-4	LYFT INC		04/03/2019	JEFFERIES & COMPANY	9,996.000	714,681		
554489-10-4	MACK-CALI REALTY CORP		12/23/2019	EVERCORE ISI	54,580.000	1,251,836		
571748-10-2	MARSH & MCLENNAN COMPANIES INC		06/12/2019	J.P. MORGAN SECURITIES	22,429.000	2,202,981		
574599-10-6	MASCO CORP		08/30/2019	VARIOUS	24,763.000	986,135		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		08/30/2019	Sanford C. Bernstein & Co.	7,532.000	410,833		
58933Y-10-5	MERCK & CO INC		08/30/2019	Sanford C. Bernstein & Co.	16,593.000	1,434,880		
61174X-10-9	MONSTER BEVERAGE CORP		08/30/2019	VARIOUS	22,741.000	1,323,158		
615369-10-5	MOODY S CORP		09/25/2019	J.P. MORGAN SECURITIES	4,665.000	991,600		
617446-44-8	MORGAN STANLEY		02/06/2019	WILLIAM BLAIR & CO.	11,470.000	485,810		
631103-10-8	NASDAQ INC		08/30/2019	Sanford C. Bernstein & Co.	7,632.000	762,017		
637417-10-6	NATIONAL RETAIL PROPERTIES INC		04/25/2019	Sanford C. Bernstein & Co.	21,833.000	1,146,634		
64110D-10-4	NETAPP INC		05/23/2019	J.P. MORGAN SECURITIES	7,326.000	448,624		
651639-10-6	NEWMONT GOLDCORP CORP		08/30/2019	Sanford C. Bernstein & Co.	14,463.000	577,001		
654106-10-3	NIKE INC		07/29/2019	EVERCORE ISI	35,478.000	3,104,502		
65473P-10-5	NISOURCE INC		12/04/2019	EVERCORE ISI	49,800.000	1,320,447		
629377-50-8	NRG ENERGY INC		12/04/2019	EVERCORE ISI	6,811.000	271,181		
695156-10-9	PACKAGING CORP OF AMERICA		08/30/2019	Sanford C. Bernstein & Co.	11,092.000	1,115,689		
714046-10-9	PERKINELMER INC		08/30/2019	VARIOUS	19,576.000	1,653,057		
717081-10-3	PFIZER INC		08/30/2019	Sanford C. Bernstein & Co.	20,532.000	730,015		
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		09/25/2019	VARIOUS	27,917.000	2,071,888		
723787-10-7	PIONEER NATURAL RESOURCES CO.		09/16/2019	EVERCORE ISI	4,777.000	672,533		
693506-10-7	PPG INDUSTRIES INC		08/30/2019	Sanford C. Bernstein & Co.	5,058.000	560,401		
742718-10-9	PROCTER & GAMBLE CO		08/30/2019	VARIOUS	19,939.000	2,383,110		
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP		12/04/2019	EVERCORE ISI	14,114.000	832,075		
74460D-10-9	PUBLIC STORAGE		11/04/2019	VARIOUS	6,265.000	1,432,248		
756109-10-4	REALTY INCOME CORP		06/17/2019	EVERCORE ISI	13,361.000	977,777		
75886F-10-7	REGENERON PHARMACEUTICALS		08/30/2019	VARIOUS	4,592.000	1,367,196		
760759-10-0	REPUBLIC SERVICES INC		06/17/2019	EVERCORE ISI	6,151.000	533,797		
76131V-20-2	RETAIL PROPERTIES OF AMERICA INC		01/28/2019	EVERCORE ISI	92,558.000	1,133,984		
76169C-10-0	REXFORD INDUSTRIAL REALTY IN REIT		12/02/2019	J.P. MORGAN SECURITIES	22,970.000	1,094,796		
76973Q-20-4	ROADRUNNER TRANSPORTATION SYSTEMS		02/15/2019	RIGHTS EXERCISED	13,107,417.000	6,553,708		
770323-10-3	ROBERT HALF INTERNATIONAL INC		08/30/2019	Sanford C. Bernstein & Co.	8,607.000	460,259		
773903-10-9	ROCKWELL AUTOMATION INC		09/03/2019	Sanford C. Bernstein & Co.	3,552.000	534,970		
778296-10-3	ROSS STORES INC		05/29/2019	JEFFERIES & COMPANY	8,575.000	778,009		
78410G-10-4	SBA COMMUNICATIONS CORP		02/20/2019	EVERCORE ISI	1,525.000	279,774		
808513-10-5	SCHWAB (CHARLES) CORP		05/29/2019	JEFFERIES & COMPANY	34,391.000	1,461,583		
G7945M-10-7	SEAGATE TECHNOLOGY	C	07/22/2019	EVERCORE ISI	7,032.000	332,228		
816851-10-9	SEMPRA ENERGY		12/04/2019	JEFFERIES & COMPANY	4,568.000	673,370		
824348-10-6	SHERWIN WILLIAMS COMPANY		05/23/2019	J.P. MORGAN SECURITIES	2,316.000	994,515		
83088M-10-2	SKYWORKS SOLUTIONS INC		08/30/2019	Sanford C. Bernstein & Co.	3,909.000	294,250		
833034-10-1	SNAP ON INC		09/03/2019	Sanford C. Bernstein & Co.	6,537.000	959,551		
844741-10-8	SOUTHWEST AIRLINES CO		08/30/2019	Sanford C. Bernstein & Co.	6,486.000	339,380		
84860W-30-0	SPIRIT REALTY CAPITAL INC		12/02/2019	J.P. MORGAN SECURITIES	20,980.000	1,090,396		
857477-10-3	STATE STREET CORPORATION BOSTON MA		08/30/2019	Sanford C. Bernstein & Co.	15,524.000	796,614		
78486Q-10-1	SVB FINANCIAL GROUP		08/30/2019	Sanford C. Bernstein & Co.	6,032.000	1,173,978		
87165B-10-3	SYNCHRONY FINANCIAL		08/30/2019	VARIOUS	43,510.000	1,433,487		
74144T-10-8	T ROWE PRICE GROUP INC		08/30/2019	VARIOUS	17,685.000	1,919,000		
876664-10-3	TAUBMAN CENTERS INC		08/19/2019	EVERCORE ISI	24,491.000	1,002,571		
896945-20-1	TRIPADVISOR INC		06/17/2019	EVERCORE ISI	2,921.000	133,688		
902653-10-4	UDR INC		12/20/2019	Sanford C. Bernstein & Co.	23,864.000	1,105,500		
90384S-30-3	ULTA BEAUTY INC		09/16/2019	EVERCORE ISI	1,574.000	359,296		
907818-10-8	UNION PACIFIC CORP		09/03/2019	Sanford C. Bernstein & Co.	6,871.000	1,106,709		
92276F-10-0	VENTAS INC		12/06/2019	ALEX BROWN & SONS	19,042.000	1,097,297		
929042-10-9	VORNADO REALTY TRUST		08/30/2019	Sanford C. Bernstein & Co.	20,760.000	1,366,453		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
931142-10-3	WALMART INC		09/03/2019	Sanford C. Bernstein & Co.	4,257.000	483,957		
941848-10-3	WATERS CORPORATION		06/17/2019	EVERCORE ISI	2,018.000	413,016		
96145D-10-5	WESTROCK CO		08/30/2019	VARIOUS	44,331.000	1,612,216		
92936U-10-9	WP CAREY INC		07/29/2019	EVERCORE ISI	13,163.000	1,135,945		
384802-10-4	WW GRAINGER INC		08/30/2019	VARIOUS	3,744.000	1,001,694		
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		09/18/2019	VARIOUS	27,640.000	1,451,153		
983919-10-1	XILINX INC		08/30/2019	Sanford C. Bernstein & Co.	9,025.000	939,187		
98419M-10-0	XYLEM INC		08/30/2019	VARIOUS	10,376.000	793,950		
G1151C-10-1	ACCENTURE PLC	C	08/30/2019	Sanford C. Bernstein & Co.	3,381.000	670,030		
H01301-12-8	ALCON INC	C	08/30/2019	VARIOUS	11,261.600	587,915		
G0176J-10-9	ALLEGION PLC	C	08/30/2019	Sanford C. Bernstein & Co.	6,181.000	595,076		
G0250X-10-7	AMCOR PLC	C	06/24/2019	WILLIAM BLAIR & CO	46,940.000	511,904		
055622-10-4	BP PLC	C	12/11/2019	EVERCORE ISI	57,989.000	2,210,000		
H2906T-10-9	GARMIN LTD	C	06/17/2019	EVERCORE ISI	3,429.000	274,872		
G4388N-10-6	HELEN OF TROY LTD	C	09/03/2019	Sanford C. Bernstein & Co.	2,274.000	351,332		
G4705A-10-0	ICON PLC	C	10/09/2019	WILLIAM BLAIR & CO	9,211.000	1,355,237		
500467-50-1	KONINKLIJKE AHOLD DELHAIZE N.V.	C	08/14/2019	JEFFERIES & COMPANY	122,917.000	2,855,213		
780259-10-7	ROYAL DUTCH SHELL PLC	C	06/12/2019	JEFFERIES & COMPANY	12,482.000	803,818		
806857-10-8	SCHLUMBERGER LTD	C	06/12/2019	EVERCORE ISI	17,987.000	639,959		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						167,239,799	XXX	
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		04/11/2019	Federal Home Loan Bank of Boston	740.000	74,000		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						74,000	XXX	
03149*-10-6	AMICA LIFE INSURANCE COMPANY		01/03/2019	CAPITAL INFUSION	0.000	25,000,000		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						25,000,000	XXX	
044820-73-6	ASHMORE EMRG MKS FRONTI EQUTY FUND		10/01/2019	DIVIDEND REINVESTMENT	3,308.397	31,423		
316146-33-1	FIDELITY EM MKT INDX INS PRM		08/30/2019	FIDELITY INVESTMENTS	308,392.315	3,050,000		
31635V-63-8	FIDELITY TOTAL INTL IND FD INS PRM		12/06/2019	VARIOUS	2,861,748.781	32,959,781		
74144Q-86-4	T ROWE PRICE INST MKT EQUITY FUND		12/18/2019	DIVIDEND REINVESTMENT	2,541.375	24,059		
9499999. Subtotal - Common Stocks - Mutual Funds						36,065,263	XXX	
9799997. Total - Common Stocks - Part 3						228,379,062	XXX	
9799998. Total - Common Stocks - Part 5						38,107,620	XXX	
9799999. Total - Common Stocks						266,486,682	XXX	
9899999. Total - Preferred and Common Stocks						267,279,052	XXX	
9999999 - Totals						2,777,538,351	XXX	5,450,744

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
36202D-JQ-5	GNMA POOL # 002971		12/20/2019	PRINCIPAL RECEIPT		5,543	5,543	5,516	5,510		33		33		5,543				155	09/20/2030
36178F-K4-7	GNMA HECM POOL # AA7515		12/20/2019	VARIOUS		2,656,549	2,656,549	2,871,811	2,933,081		(276,532)		(276,532)		2,656,549				90,108	06/20/2063
3617J9-BM-9	GNMA HECM POOL # BK8144		09/25/2019	VARIOUS		321,905	321,905	354,709			(32,804)		(32,804)		321,905				2,304	01/20/2069
36202E-CA-5	GNMA II POOL # 003665		12/20/2019	PRINCIPAL RECEIPT		99,346	99,346	97,902	97,879		1,467		1,467		99,346				3,071	01/20/2035
36202D-2E-0	GNMA II POOL # 3473		12/20/2019	PRINCIPAL RECEIPT		51,099	51,099	51,498	51,693		(594)		(594)		51,099				1,523	11/20/2033
36202E-DP-1	GNMA II POOL # 3710		12/20/2019	PRINCIPAL RECEIPT		62,594	62,594	58,892	58,406		4,188		4,188		62,594				1,717	05/20/2035
36202E-GQ-6	GNMA II POOL # 3807		12/20/2019	PRINCIPAL RECEIPT		21,818	21,818	21,235	21,134		683		683		21,818				675	01/20/2036
36202E-HE-2	GNMA II POOL # 3829		12/20/2019	PRINCIPAL RECEIPT		37,832	37,832	36,768	36,745		1,087		1,087		37,832				1,068	03/20/2036
36202E-5G-0	GNMA II POOL # 4447		12/20/2019	PRINCIPAL RECEIPT		202,930	202,930	202,423	202,420		510		510		202,930				5,458	05/20/2039
36202F-AV-8	GNMA II POOL # 4520		12/20/2019	PRINCIPAL RECEIPT		272,614	272,614	272,273	272,205		409		409		272,614				7,759	08/20/2039
36202F-EW-2	GNMA II POOL # 4649		12/20/2019	PRINCIPAL RECEIPT		29,573	29,573	31,098	30,976		(1,403)		(1,403)		29,573				740	03/20/2040
36202F-M7-8	GNMA II POOL # 4882		07/22/2019	VARIOUS		3,357,267	3,175,742	3,315,673	3,289,618		(11,905)		(11,905)		3,277,713		79,555	79,555	78,497	12/20/2040
36202F-VN-3	GNMA II POOL # 5121		12/20/2019	PRINCIPAL RECEIPT		162,421	162,421	168,334	176,739		(14,319)		(14,319)		162,421				2,966	07/20/2041
36202F-XB-7	GNMA II POOL # 5174		07/22/2019	VARIOUS		4,101,349	3,880,211	3,946,994	3,953,622		(7,596)		(7,596)		3,946,026		155,322	155,322	95,776	09/20/2041
36179M-VL-1	GNMA II POOL # MA0619		12/20/2019	PRINCIPAL RECEIPT		356,290	356,290	374,884	371,406		(15,116)		(15,116)		356,290				7,227	12/20/2042
36179M-XW-5	GNMA II POOL # MA0693		12/20/2019	PRINCIPAL RECEIPT		158,745	158,745	167,128	166,670		(7,925)		(7,925)		158,745				3,525	01/20/2043
36179N-BB-3	GNMA II POOL # MA0934		07/22/2019	VARIOUS		7,524,363	7,215,948	7,547,430	7,511,668		(30,957)		(30,957)		7,480,710		43,653	43,653	155,884	04/20/2043
36179U-XH-0	GNMA II POOL # MA6080		12/20/2019	PRINCIPAL RECEIPT		283,703	283,703	287,362			(3,660)		(3,660)		283,703				1,759	08/20/2049
36179U-3S-9	GNMA II POOL # MA6209		12/20/2019	PRINCIPAL RECEIPT		156,892	156,892	159,309			(2,417)		(2,417)		156,892				587	10/20/2049
36202F-FL-5	GNMA II POOL #4671		12/20/2019	PRINCIPAL RECEIPT		279,398	279,398	291,731	289,851		(10,453)		(10,453)		279,398				10,682	04/20/2040
36202F-F8-4	GNMA II POOL #4691		12/20/2019	PRINCIPAL RECEIPT		11,450	11,450	11,933	12,156		(707)		(707)		11,450				117	05/20/2040
36202F-LH-7	GNMA II POOL #4828		12/20/2019	PRINCIPAL RECEIPT		200,537	200,537	210,533	211,019		(10,482)		(10,482)		200,537				6,236	10/20/2040
36179M-KZ-2	GNMA II POOL MA0312		12/20/2019	PRINCIPAL RECEIPT		773,552	773,552	808,352	808,796		(35,244)		(35,244)		773,552				17,210	08/20/2042
36179M-NC-0	GNMA II POOL MA0387		12/20/2019	PRINCIPAL RECEIPT		754,628	754,628	796,805	797,245		(42,616)		(42,616)		754,628				14,701	09/20/2042
36207L-HQ-4	GNMA POOL # 435039		12/16/2019	PRINCIPAL RECEIPT		2,728	2,728	2,787	2,823		(95)		(95)		2,728				112	02/15/2031
36202C-N8-2	GNMA POOL # 002215		12/20/2019	PRINCIPAL RECEIPT		3,764	3,764	3,555	3,612		152		152		3,764				119	05/20/2026
36202C-PT-4	GNMA POOL # 002234		12/20/2019	PRINCIPAL RECEIPT		577	577	576	577						577				25	06/20/2026
36202C-QA-4	GNMA POOL # 002249		12/20/2019	PRINCIPAL RECEIPT		2,027	2,027	2,025	2,026		2		2		2,027				106	07/20/2026
36202C-QQ-9	GNMA POOL # 002263		12/20/2019	PRINCIPAL RECEIPT		413	413	389	398		15		15		413				15	08/20/2026
36202C-QX-4	GNMA POOL # 002270		12/20/2019	PRINCIPAL RECEIPT		2,095	2,095	2,100	2,101		(7)		(7)		2,095				78	08/20/2026
36202C-YG-2	GNMA POOL # 002511		12/20/2019	PRINCIPAL RECEIPT		1,235	1,235	1,250	1,252		(17)		(17)		1,235				51	11/20/2027
36202C-2Y-8	GNMA POOL # 002591		12/20/2019	PRINCIPAL RECEIPT		1,553	1,553	1,571	1,572		(20)		(20)		1,553				61	05/20/2028
36202C-6Y-4	GNMA POOL # 002687		12/20/2019	PRINCIPAL RECEIPT		24,188	24,188	23,442	23,420		768		768		24,188				770	12/20/2028
36202D-CR-0	GNMA POOL # 002780		12/20/2019	PRINCIPAL RECEIPT		20,070	20,070	18,762	18,783		1,287		1,287		20,070				588	07/20/2029
36202D-C9-0	GNMA POOL # 002796		12/20/2019	PRINCIPAL RECEIPT		5,533	5,533	5,389	5,301		231		231		5,533				207	08/20/2029
36202D-DN-8	GNMA POOL # 002809		12/20/2019	PRINCIPAL RECEIPT		6,616	6,616	6,463	6,425		191		191		6,616				247	09/20/2029
36202D-D5-7	GNMA POOL # 002824		12/20/2019	PRINCIPAL RECEIPT		3,961	3,961	3,860	3,805		156		156		3,961				126	10/20/2029
36202D-FX-4	GNMA POOL # 002882		12/20/2019	PRINCIPAL RECEIPT		9,009	9,009	8,714	8,567		442		442		9,009				327	02/20/2030
36202D-JR-3	GNMA POOL # 002972		12/20/2019	PRINCIPAL RECEIPT		1,387	1,387	1,378	1,373		14		14		1,387				48	09/20/2030
36202D-YZ-8	GNMA POOL # 003428		12/20/2019	PRINCIPAL RECEIPT		44,936	44,936	44,865	44,857		79		79		44,936				1,185	08/20/2033
36202D-5K-3	GNMA POOL # 003550		05/20/2019	PRINCIPAL RECEIPT		3,681	3,681	3,696	3,687		(6)		(6)		3,681				38	05/20/2019
36202E-EP-0	GNMA POOL # 003742		12/20/2019	PRINCIPAL RECEIPT		24,809	24,809	24,937	24,776		33		33		24,809				566	08/20/2020
36202E-EQ-8	GNMA POOL # 003743		12/20/2019	PRINCIPAL RECEIPT		34,409	34,409	35,232	34,475		(65)		(65)		34,409				976	08/20/2020
36202E-GE-3	GNMA POOL # 003797		12/20/2019	PRINCIPAL RECEIPT		104,659	104,659	105,935	106,371		(1,712)		(1,712)		104,659				3,586	12/20/2035
362198-TM-5	GNMA POOL # 270656		12/16/2019	PRINCIPAL RECEIPT		1,553	1,553	1,541	1,546		7		7		1,553				71	09/15/2023
36203B-J5-4	GNMA POOL # 344184		12/16/2019	PRINCIPAL RECEIPT		3,012	3,012	3,016	3,007		5		5		3,012				138	12/15/2022
36203D-MP-2	GNMA POOL # 346066		12/16/2019	PRINCIPAL RECEIPT		80	80	79	79						80				3	01/15/2024
36203N-5H-7	GNMA POOL # 354648		12/16/2019	PRINCIPAL RECEIPT		236	236	235	235		1		1		236				9	09/15/2023
36202D-5Q-0	GNMA POOL # 3555		12/20/2019	PRINCIPAL RECEIPT		173,301	173,301	167,181	167,332		5,969		5,969		173,301				5,025	05/20/2034
36203R-P9-4	GNMA POOL # 356948		12/16/2019	PRINCIPAL RECEIPT		561	561	560	560		2		2		561				18	06/15/2023
36202D-6L-0	GNMA POOL # 3575		07/20/2019	PRINCIPAL RECEIPT		8,428	8,428	8,337	8,405		23		23		8,428				107	07/20/2019
36203X-JG-2	GNMA POOL # 362163		12/16/2019	PRINCIPAL RECEIPT		90	90	89	90						90				4	12/15/2023
36204A-FU-4	GNMA POOL # 363879		12/16/2019	PRINCIPAL RECEIPT		291	291	289	290		2		2		291				11	12/15/2023
36204B-LA-9	GNMA POOL # 364921		12/16/2019	PRINCIPAL RECEIPT		143	143	142	142		1		1		143				7	02/15/2024
36204B-M5-9	GNMA POOL # 364980		12/16/2019	PRINCIPAL RECEIPT		67	67	66	67		1		1		67				2	04/15/2024
36204F-HP-2	GNMA POOL # 368438		12/16/2019	PRINCIPAL RECEIPT		72	72	72	72						72				3	02/15/2024
36204F-3J-1	GNMA POOL # 369001		12/16/2019	PRINCIPAL RECEIPT		837	837	835	835		2		2		837				30	05/15/2024
36204H-EK-2	GNMA POOL # 370138		12/16/2019	PRINCIPAL RECEIPT		204	204	202	203		1		1		204				8	12/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
36204K-KB-8	GNMA POOL # 372090		12/16/2019	PRINCIPAL RECEIPT		170	170	168	169		1		1		170				8	05/15/2024
36204P-Q9-6	GNMA POOL # 375880		12/16/2019	PRINCIPAL RECEIPT		230	230	225	228		3		3		230				8	04/15/2024
36205A-QH-0	GNMA POOL # 384856		12/16/2019	PRINCIPAL RECEIPT		2,573	2,573	2,553	2,559		13		13		2,573				104	10/15/2025
36205B-PF-3	GNMA POOL # 385722		12/16/2019	PRINCIPAL RECEIPT		132	132	129	131		2		2		132				4	06/15/2024
36205D-AF-5	GNMA POOL # 387106		12/16/2019	PRINCIPAL RECEIPT		625	625	623	623		2		2		625				24	08/15/2025
36205G-GN-5	GNMA POOL # 390005		12/16/2019	PRINCIPAL RECEIPT		548	548	546	546		2		2		548				29	04/15/2024
36205U-MZ-0	GNMA POOL # 400976		12/16/2019	PRINCIPAL RECEIPT		1,291	1,291	1,280	1,285		6		6		1,291				49	05/15/2024
36205Y-QW-5	GNMA POOL # 404669		12/16/2019	PRINCIPAL RECEIPT		788	788	786	786		2		2		788				30	12/15/2025
36206D-DE-4	GNMA POOL # 407901		12/16/2019	PRINCIPAL RECEIPT		603	603	598	600		3		3		603				23	11/15/2025
36206F-XH-0	GNMA POOL # 410280		12/16/2019	PRINCIPAL RECEIPT		284	284	283	283		1		1		284				11	09/15/2025
36206H-MB-1	GNMA POOL # 411754		12/16/2019	PRINCIPAL RECEIPT		24,920	24,920	25,597	25,544		(624)		(624)		24,920				1,018	04/15/2027
36206J-4C-5	GNMA POOL # 413119		12/16/2019	PRINCIPAL RECEIPT		409	409	406	407		2		2		409				16	09/15/2025
36206K-LJ-8	GNMA POOL # 413529		12/16/2019	PRINCIPAL RECEIPT		2,823	2,823	2,801	2,808		15		15		2,823				108	10/15/2025
36206K-LW-9	GNMA POOL # 413541		12/16/2019	PRINCIPAL RECEIPT		3,957	3,957	3,926	3,942		15		15		3,957				157	10/15/2025
36206X-PT-4	GNMA POOL # 424434		12/16/2019	PRINCIPAL RECEIPT		2,392	2,392	2,465	2,450		(58)		(58)		2,392				105	08/15/2027
36206X-PZ-0	GNMA POOL # 424440		12/16/2019	PRINCIPAL RECEIPT		11,448	11,448	11,654	11,587		(139)		(139)		11,448				369	08/15/2027
36209F-PY-9	GNMA POOL # 470339		12/16/2019	PRINCIPAL RECEIPT		2,124	2,124	2,127	2,132		(8)		(8)		2,124				94	05/15/2029
36209S-ZQ-7	GNMA POOL # 480551		12/16/2019	PRINCIPAL RECEIPT		5,137	5,137	4,918	4,910		227		227		5,137				202	04/15/2029
36209W-ZB-1	GNMA POOL # 484138		12/16/2019	PRINCIPAL RECEIPT		28,116	28,116	28,801	28,625		(509)		(509)		28,116				1,945	01/15/2029
36209W-4X-7	GNMA POOL # 484238		12/16/2019	PRINCIPAL RECEIPT		1,043	1,043	1,069	1,067		(24)		(24)		1,043				40	09/15/2028
36210V-E4-9	GNMA POOL # 503355		12/16/2019	PRINCIPAL RECEIPT		24,792	24,792	25,645	26,500		(1,708)		(1,708)		24,792				741	02/15/2029
36201C-JU-9	GNMA POOL # 579075		12/16/2019	PRINCIPAL RECEIPT		30,480	30,480	31,095	31,523		(1,043)		(1,043)		30,480				1,169	12/15/2031
36201H-W8-2	GNMA POOL # 583971		12/16/2019	PRINCIPAL RECEIPT		43,110	43,110	44,834	45,705		(2,594)		(2,594)		43,110				1,121	07/15/2032
36201M-S9-4	GNMA POOL # 587444		12/16/2019	PRINCIPAL RECEIPT		52,593	52,593	54,976	55,009		(2,416)		(2,416)		52,593				2,296	12/15/2032
36200E-B2-6	GNMA POOL # 598657		12/16/2019	PRINCIPAL RECEIPT		4,804	4,804	4,871	4,873		(69)		(69)		4,804				144	05/15/2035
36200G-KU-9	GNMA POOL # 600707		12/16/2019	PRINCIPAL RECEIPT		32,013	32,013	33,039	32,656		(643)		(643)		32,013				1,076	12/15/2033
36200J-6S-4	GNMA POOL # 603081		12/16/2019	PRINCIPAL RECEIPT		12,045	12,045	12,431	12,355		(310)		(310)		12,045				337	08/15/2033
36200K-J4-0	GNMA POOL # 603383		12/16/2019	PRINCIPAL RECEIPT		39,325	39,325	41,107	41,032		(1,707)		(1,707)		39,325				1,829	01/15/2033
36200K-J7-3	GNMA POOL # 603386		12/16/2019	PRINCIPAL RECEIPT		120,385	120,385	125,993	124,945		(4,559)		(4,559)		120,385				4,059	01/15/2033
36200K-KQ-9	GNMA POOL # 603403		12/16/2019	PRINCIPAL RECEIPT		79,620	79,620	83,091	81,636		(2,016)		(2,016)		79,620				3,403	10/15/2034
36200M-TF-0	GNMA POOL # 604550		12/16/2019	PRINCIPAL RECEIPT		31,703	31,703	31,470	31,468		235		235		31,703				840	08/15/2033
36200M-VW-0	GNMA POOL # 604629		12/16/2019	PRINCIPAL RECEIPT		133,139	133,139	136,634	135,849		(2,710)		(2,710)		133,139				3,967	09/15/2033
36200N-BP-5	GNMA POOL # 604946		12/16/2019	PRINCIPAL RECEIPT		106,331	106,331	103,191	103,077		3,254		3,254		106,331				3,164	01/15/2034
36202T-DW-3	GNMA POOL # 608617		12/16/2019	PRINCIPAL RECEIPT		27,358	27,358	27,739	27,490		(132)		(132)		27,358				744	06/15/2024
36202T-G4-2	GNMA POOL # 608719		12/16/2019	PRINCIPAL RECEIPT		9,530	9,530	9,646	9,571		(41)		(41)		9,530				260	11/15/2024
36290R-XW-8	GNMA POOL # 615493		12/16/2019	PRINCIPAL RECEIPT		28,112	28,112	28,077	28,197		(85)		(85)		28,112				628	08/15/2033
36290R-Y3-1	GNMA POOL # 615530		12/16/2019	PRINCIPAL RECEIPT		152,596	152,596	153,597	153,322		(726)		(726)		152,596				3,956	09/15/2033
36290S-CZ-2	GNMA POOL # 615788		12/16/2019	PRINCIPAL RECEIPT		98,748	98,748	101,171	99,680		(932)		(932)		98,748				3,243	09/15/2023
36290S-YC-9	GNMA POOL # 616407		12/16/2019	PRINCIPAL RECEIPT		40,349	40,349	40,961	40,629		(280)		(280)		40,349				925	05/15/2024
36290T-FW-4	GNMA POOL # 616781		12/16/2019	PRINCIPAL RECEIPT		16,917	16,917	17,154	17,004		(87)		(87)		16,917				461	12/15/2024
36290T-GN-3	GNMA POOL # 616805		12/20/2019	PRINCIPAL RECEIPT		91,064	91,064	93,711	92,302		(1,238)		(1,238)		91,064				2,645	01/20/2025
36290T-JK-6	GNMA POOL # 616866		12/16/2019	PRINCIPAL RECEIPT		268,525	268,525	274,734	273,065		(4,540)		(4,540)		268,525				3,763	02/15/2027
36290X-MY-3	GNMA POOL # 620575		12/16/2019	PRINCIPAL RECEIPT		51,741	51,741	51,627	51,794		(53)		(53)		51,741				1,586	09/15/2033
36291G-YY-6	GNMA POOL # 628127		12/16/2019	PRINCIPAL RECEIPT		60,660	60,660	62,337	62,295		(1,636)		(1,636)		60,660				2,976	05/15/2034
36291L-3U-7	GNMA POOL # 631811		12/16/2019	PRINCIPAL RECEIPT		60,693	60,693	61,613	60,985		(292)		(292)		60,693				1,195	05/15/2024
36291L-4W-2	GNMA POOL # 631837		12/20/2019	PRINCIPAL RECEIPT		24,143	24,143	24,743	24,373		(230)		(230)		24,143				790	06/20/2029
36291P-5P-7	GNMA POOL # 634554		12/20/2019	PRINCIPAL RECEIPT		17,246	17,246	17,950	17,541		(294)		(294)		17,246				561	09/20/2024
36291U-E7-6	GNMA POOL # 638358		12/16/2019	PRINCIPAL RECEIPT		67,333	67,333	68,101	67,939		(606)		(606)		67,333				2,276	02/15/2035
36291Y-EG-8	GNMA POOL # 641935		12/16/2019	PRINCIPAL RECEIPT		152,546	152,546	155,037	154,639		(2,093)		(2,093)		152,546				3,198	04/15/2035
36297B-JS-1	GNMA POOL # 706873		12/16/2019	PRINCIPAL RECEIPT		51,660	51,660	53,694	52,798		(1,138)		(1,138)		51,660				1,127	11/15/2030
3620AM-M7-4	GNMA POOL # 733982		12/16/2019	PRINCIPAL RECEIPT		72,716	72,716	77,408	75,546		(2,830)		(2,830)		72,716				2,300	10/15/2040
3620AQ-K6-9	GNMA POOL # 736617		12/16/2019	PRINCIPAL RECEIPT		403,832	403,832	430,460	427,877		(24,045)		(24,045)		403,832				10,724	12/15/2035
3620AS-PH-6	GNMA POOL # 738524		12/16/2019	PRINCIPAL RECEIPT		209,279	209,279	214,903	215,302		(6,023)		(6,023)		209,279				4,487	07/15/2041
3620AS-PX-1	GNMA POOL # 738538		12/16/2019	PRINCIPAL RECEIPT		413,604	413,604	426,594	426,767		(13,163)		(13,163)		413,604				9,119	07/15/2041
36177P-B2-0	GNMA POOL # 794556		12/16/2019	PRINCIPAL RECEIPT		138,229	138,229	141,123	141,246		(3,017)		(3,017)		138,229				3,698	01/15/2042
36241L-KA-3	GNMA POOL #782989		12/16/2019	PRINCIPAL RECEIPT		683,196	683,196	709,066	705,966		(22,770)		(22,770)		683,196				17,879	06/15/2040
36230L-K8-1	GNMA POOL 752119		12/16/2019	PRINCIPAL RECEIPT		262,906	262,906	275,436	270,209		(7,302)		(7,302)		262,906				2,657	01/15/2033
36176M-GZ-0	GNMA POOL 770016		12/16/2019	PRINCIPAL RECEIPT		77,441	77,441	80,878	79,604		(2,163)		(2,163)		77,441				1,689	12/15/2033

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
38374L-R5-2	GNMA REMICS SER 2005-61 CL DA		07/16/2019	PRINCIPAL RECEIPT		138,189	138,189	137,649	138,489		(300)		(300)		138,189				2,513	09/16/2033
38374M-DF-3	GNMA REMICS SER 2005-81 CL OB		12/20/2019	PRINCIPAL RECEIPT		1,002,530	1,002,530	977,780	991,384		11,146		11,146		1,002,530				30,483	10/20/2035
38376G-F4-7	GNMA REMICS SER 2011-16 CL C		07/16/2019	VARIOUS		5,890,769	5,885,203	6,241,567	5,938,960		(29,711)		(29,711)		5,909,248		(18,480)	(18,480)	94,186	09/16/2046
38377Q-UJ-4	GNMA REMICS SER 2011-25 CL ND		12/16/2019	PRINCIPAL RECEIPT		2,263,359	2,263,359	2,259,469	2,259,229		4,130		4,130		2,263,359				59,643	12/16/2039
38376G-K6-6	GNMA REMICS SER 2011-38 CLASS B		05/16/2019	PRINCIPAL RECEIPT		608,910	608,910	684,524	614,520		(5,610)		(5,610)		608,910				7,221	12/16/2049
38376G-W3-0	GNMA REMICS SER 2011-86 CL B		12/16/2019	PRINCIPAL RECEIPT		617,888	617,888	636,425	618,928		(1,040)		(1,040)		617,888				12,183	02/16/2041
38378T-6Q-8	GNMA REMICS SER 2013-100 CL MA		12/20/2019	PRINCIPAL RECEIPT		339,497	339,497	353,660	347,844		(8,347)		(8,347)		339,497				7,355	02/20/2043
38378K-4A-4	GNMA REMICS SER 2013-141 CL AB		12/16/2019	PRINCIPAL RECEIPT		1,931,892	1,931,892	1,941,552	1,934,066		(2,174)		(2,174)		1,931,892				30,319	04/16/2043
38378N-FL-2	GNMA REMICS SER 2013-158 AB		12/16/2019	PRINCIPAL RECEIPT		823,256	823,256	871,430	843,648		(20,392)		(20,392)		823,256				21,456	08/16/2053
38378M-UG-8	GNMA REMICS SER 2013-53 CL KA		12/20/2019	PRINCIPAL RECEIPT		1,825,222	1,825,222	1,883,401	1,859,869		(34,647)		(34,647)		1,825,222				29,452	10/20/2041
38378M-ND-3	GNMA REMICS SER 2013-60 CL GL		12/20/2019	PRINCIPAL RECEIPT		802,312	802,312	813,814	809,319		(7,007)		(7,007)		802,312				13,338	11/20/2041
38378T-AL-4	GNMA REMICS SER 2013-71 CL LA		12/20/2019	PRINCIPAL RECEIPT		371,117	371,117	374,480	373,066		(1,949)		(1,949)		371,117				6,747	10/20/2042
38378X-CF-6	GNMA REMICS SER 2014-105 CL BA		10/18/2019	VARIOUS		7,788,382	7,807,235	7,838,952	7,814,708		(3,260)		(3,260)		7,811,448		(23,066)	(23,066)	154,524	02/16/2039
38378X-FG-1	GNMA REMICS SER 2014-112 CL AB		12/16/2019	PRINCIPAL RECEIPT		485,088	485,088	494,202	486,920		(1,832)		(1,832)		485,088				6,542	12/16/2040
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK		12/16/2019	VARIOUS		2,409,580	2,468,950	2,560,378	2,538,176		(16,417)		(16,417)		2,521,759		(112,178)	(112,178)	28,419	08/16/2055
38378N-UA-9	GNMA REMICS SER 2014-14 CL AG		12/16/2019	PRINCIPAL RECEIPT		3,360,983	3,360,983	3,378,838	3,366,105		(5,122)		(5,122)		3,360,983				50,788	01/16/2042
38378X-A4-3	GNMA REMICS SER 2014-172 CL AD		12/16/2019	PRINCIPAL RECEIPT		354,252	354,252	352,647	352,731		1,521		1,521		354,252				2,285	01/16/2046
38378N-J2-0	GNMA REMICS SER 2014-40 CL CA		12/16/2019	PRINCIPAL RECEIPT		2,078,089	2,078,089	2,075,252	2,076,394		1,695		1,695		2,078,089				28,316	11/16/2041
38379K-B9-8	GNMA REMICS SER 2015-115 AC		12/16/2019	PRINCIPAL RECEIPT		818,808	818,808	831,218	825,486		(6,678)		(6,678)		818,808				17,035	07/16/2051
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ		12/16/2019	PRINCIPAL RECEIPT		136,806	136,806	139,259	138,392		(1,586)		(1,586)		136,806				2,396	11/16/2055
38379K-6D-5	GNMA REMICS SER 2015-163 CL AH		12/16/2019	PRINCIPAL RECEIPT		1,180,202	1,180,202	1,169,889	1,174,489		5,714		5,714		1,180,202				20,470	04/16/2056
38379K-3N-6	GNMA REMICS SER 2015-169 CL C		12/16/2019	PRINCIPAL RECEIPT		225,577	225,577	226,246	225,944		(368)		(368)		225,577				3,964	04/16/2056
38379K-6M-5	GNMA REMICS SER 2015-171 CL EA		12/16/2019	PRINCIPAL RECEIPT		5,852,258	5,852,258	5,832,598	5,840,783		11,475		11,475		5,852,258				101,145	12/16/2052
38379K-GP-7	GNMA REMICS SER 2015-58 CL VA		12/16/2019	PRINCIPAL RECEIPT		362,969	362,969	348,819	355,590		7,379		7,379		362,969				5,335	10/16/2038
38379K-TT-5	GNMA REMICS SER 2015-93 CLASS AB		12/16/2019	PRINCIPAL RECEIPT		609,699	609,699	606,865	608,142		1,557		1,557		609,699				10,674	01/16/2047
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA		12/16/2019	PRINCIPAL RECEIPT		1,615,735	1,615,735	1,617,565	1,616,928		(1,193)		(1,193)		1,615,735				24,355	12/16/2047
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB		12/16/2019	PRINCIPAL RECEIPT		154,337	154,337	155,676	155,221		(884)		(884)		154,337				2,186	04/16/2049
690353-2H-9	OVERSEAS PRIVATE INV CORP		08/20/2019	STIFEL, NICOLAUS & CO		14,946,250	13,750,000	13,750,000	13,750,000						13,750,000		1,196,250	1,196,250	383,812	10/05/2034
690353-J8-1	OVERSEAS PRIVATE INV CORP		11/05/2019	PRINCIPAL RECEIPT		109,668	109,668	109,668	109,668						109,668				3,079	07/31/2033
690353-S4-0	OVERSEAS PRIVATE INV CORP		06/12/2019	PW PRESSPRICH		6,013,408	5,750,000	5,750,000	5,750,000						5,750,000		263,408	263,408	130,448	10/05/2034
690353-T6-4	OVERSEAS PRIVATE INV CORP		12/03/2019	VARIOUS		2,420,556	2,250,000	2,250,000	2,250,000						2,250,000		170,556	170,556	83,551	10/05/2034
690353-X8-5	OVERSEAS PRIVATE INV CORP		10/17/2019	VARIOUS		6,450,460	6,100,000	6,100,000	6,100,000						6,100,000		350,460	350,460	191,007	10/05/2034
742651-DP-4	PRIVATE EXPORT FUNDING CORP SER GG		05/13/2019	STIFEL, NICOLAUS & CO		5,173,330	5,150,000	4,896,363	4,999,628		9,185		9,185		5,008,812		164,517	164,517	105,146	07/15/2024
797224-AB-8	SAN CLEMENTE LEASING LLC SEC NTS		12/13/2019	VARIOUS		589,070	589,070	589,070	589,070						589,070				12,387	06/07/2022
911759-LN-6	U S HUD PART CERT SER HUC 2011-A		05/21/2019	PW PRESSPRICH		2,613,000	2,600,000	2,603,406	2,602,019		(129)		(129)		2,601,890		11,110	11,110	62,423	08/01/2024
831641-FA-8	U S SBA DEB PART CER SER SBIC 2014		09/10/2019	PRINCIPAL RECEIPT		2,058,161	2,058,161	2,122,124	2,095,143		(3,039)		(3,039)		2,092,104		(33,943)	(33,943)	50,022	03/10/2024
83162C-VU-4	U S SBA PART CERT SER 2013-20I		09/03/2019	PRINCIPAL RECEIPT		1,485,754	1,485,754	1,547,042	1,535,777		(1,134)		(1,134)		1,534,643		(48,889)	(48,889)	57,976	09/01/2033
83162C-WX-7	U S SBA PART CERT SER 2015-20C		09/03/2019	PRINCIPAL RECEIPT		415,168	415,168	415,168	415,168						415,168				13,213	03/01/2035
83162C-YR-8	U S SBA PART CERT SER 2017-20F		12/02/2019	PRINCIPAL RECEIPT		1,197,153	1,197,153	1,197,153	1,197,153						1,197,153				40,220	06/01/2037
83162C-XE-8	U S SBA PART CERT SERIES 2015-20H		08/01/2019	PRINCIPAL RECEIPT		510,990	510,990	510,990	510,990						510,990				15,629	08/01/2035
83162C-WB-5	U S SBA PART CERTIF SER 2014-20B		08/01/2019	PRINCIPAL RECEIPT		661,833	661,833	661,833	661,833						661,833				24,407	02/01/2034
83162C-WY-5	U S SBA PART CERTIF SER 2015-20D		10/01/2019	PRINCIPAL RECEIPT		2,995,199	2,995,199	2,995,199	2,995,199						2,995,199				92,978	04/01/2035
83162C-VV-2	U S SBA PARTIC CERT SER 2013-20J		10/01/2019	PRINCIPAL RECEIPT		2,652,534	2,652,534	2,652,534	2,652,534						2,652,534				100,001	10/01/2033
83162C-WD-1	U S SBA PARTIC CERTIF SER 2014-20C		09/03/2019	PRINCIPAL RECEIPT		800,711	800,711	808,351	806,953		(114)		(114)		806,839		(6,128)	(6,128)	28,387	03/01/2034
83162C-NN-9	U S SBA SBIC SER 2004-20B		08/01/2019	PRINCIPAL RECEIPT		92,858	92,858	92,858	92,858						92,858				3,293	02/01/2024
83162C-QH-9	U S SBA SBIC SER 2006-20F		12/02/2019	PRINCIPAL RECEIPT		231,114	231,114	231,114	231,114						231,114				10,129	06/01/2026
83162C-PR-8	U S SBA SBIC-PC SER 2005-20G		07/01/2019	PRINCIPAL RECEIPT		126,550	126,550	126,550	126,550						126,550				4,039	07/01/2025
83162C-MZ-3	U S SBA SBIC-PS 2003-20E		11/04/2019	PRINCIPAL RECEIPT		44,498	44,498	44,409	44,467		6		6		44,474		24	24	1,594	05/01/2023
83162C-PH-0	U S SBA SBIC-PS 2005-20B		08/01/2019	PRINCIPAL RECEIPT		286,056	286,056	286,056	286,056						286,056				9,377	02/01/2025
83162C-MX-8	U S SBA SER 2003-20D		10/01/2019	PRINCIPAL RECEIPT		25,580	25,580	24,576	25,236		38		38		25,273		307	307	895	04/01/2023
83162C-PX-5	U S SBA SER 2005-20K		11/04/2019	PRINCIPAL RECEIPT		81,490	81,490	81,580	81,529		3		3		81,532		(42)	(42)	3,356	11/01/2025
83162C-QD-8	U S SBA SER 2006-20C		09/03/2019	PRINCIPAL RECEIPT		350,608	350,608	342,965	346,691		194		194		346,885		3,724	3,724	13,645	03/01/2026
83162C-RH-8	U S SBA SER 2007-20J CL 1		10/01/2019	PRINCIPAL RECEIPT		1,248,896	1,248,896	1,339,441			(316)		(316)		1,339,125		(90,229)	(90,229)	34,782	10/01/2027
83162C-RL-9	U S SBA SER 2007-20L CL 1		12/02/2019	PRINCIPAL RECEIPT		833,181	833,181	891,243			(1,197)		(1,197)		890,046		(56,865)	(56,865)	22,038	12/01/2027
83162C-SP-9	U S SBA SER 2009-20F		12/02/2019	PRINCIPAL RECEIPT		202,429	202,429	202,429	202,429						202,429				7,937	06/01/2029
83162C-SU-8	U S SBA SER 2009-20I		09/03/2019	PRINCIPAL RECEIPT		642,591	642,591	705,846	686,062		(1,331)		(1,331)		684,731		(42,140)	(42,140)	21,286	09/01/2029
83162C-TV-5	U S SBA SER 2011-20B		08/01/2019	PRINCIPAL RECEIPT		678,938	678,938	678,938	678,938						678,938				26,867	02/01/2031
83162C-TX-1	U S SBA SER 2011-20C		09/03/2019	PRINCIPAL RECEIPT		808,867	808,867	808,867	808,867						808,867				30,061	03/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
83162C-VB-6	U S SBA SER 2012-203		10/01/2019	PRINCIPAL RECEIPT		472,336	472,336	472,336	472,336						472,336				9,704	10/01/2032
83162C-VP-5	U S SBA SER 2013-20F		12/02/2019	PRINCIPAL RECEIPT		508,497	508,497	489,652	490,139		645		645		490,784		17,713	17,713	12,628	06/01/2033
83162C-VY-6	U S SBA SER 2013-20L		12/02/2019	PRINCIPAL RECEIPT		583,705	583,705	583,705	583,705						583,705				21,033	12/01/2033
83162C-WE-9	U S SBA SER 2014-20D		10/01/2019	PRINCIPAL RECEIPT		517,792	517,792	517,792	517,792						517,792				17,052	04/01/2034
83162C-WH-2	U S SBA SER 2014-20F		12/02/2019	PRINCIPAL RECEIPT		2,360,193	2,360,193	2,378,632	2,375,456		(512)		(512)		2,374,944		(14,750)	(14,750)	72,774	06/01/2034
83162C-XY-4	U S SBA SER 2016-20H		08/01/2019	PRINCIPAL RECEIPT		823,218	823,218	823,218	823,218						823,218				18,860	08/01/2036
83162C-YB-3	U S SBA SER 2016-20J		10/01/2019	PRINCIPAL RECEIPT		961,469	961,469	961,469	961,469						961,469				22,547	10/01/2036
831641-FH-3	U S SBA SER 2017-10A		09/10/2019	PRINCIPAL RECEIPT		1,559,753	1,559,753	1,559,753	1,559,753						1,559,753				30,761	03/10/2027
83162C-YN-7	U S SBA SER 2017-20D		10/01/2019	PRINCIPAL RECEIPT		166,848	166,848	170,133			(30)		(30)		170,103		(3,255)	(3,255)	2,861	04/01/2037
83162C-YZ-0	U S SBA SER 2017-20K		11/04/2019	PRINCIPAL RECEIPT		670,806	670,806	670,806	670,806						670,806				19,745	11/01/2037
831641-FL-4	U S SBA SER 2018-10B		09/10/2019	PRINCIPAL RECEIPT		2,548,620	2,548,620	2,548,620	2,548,620						2,548,620				65,812	09/10/2028
83162C-ZF-3	U S SBA SER 2018-20B		08/01/2019	PRINCIPAL RECEIPT		1,027,667	1,027,667	1,027,667	1,027,667						1,027,667				37,483	02/01/2038
831641-FM-2	U S SBA SER 2019-10A CL 1		09/10/2019	PRINCIPAL RECEIPT		74,208	74,208	74,208							74,208				1,044	03/10/2029
83162C-B4-4	U S SBA SER 2019-25C		09/03/2019	PRINCIPAL RECEIPT		180,971	180,971	180,971							180,971				2,888	03/01/2044
831641-ER-2	U S SBA SER SBIC 2009-10B		09/10/2019	VARIOUS		2,467,664	2,467,663	2,467,663	2,467,663						2,467,663		1	1	70,883	09/10/2019
831641-FB-6	U S SBA SER SBIC 2014-10B		09/10/2019	PRINCIPAL RECEIPT		2,792,306	2,792,306	2,792,306	2,792,306						2,792,306				74,347	09/10/2024
831641-FG-5	U S SBA SER SBIC 2016-10B		09/10/2019	PRINCIPAL RECEIPT		1,155,742	1,155,742	1,155,742	1,155,742						1,155,742				21,308	09/10/2026
83162C-PS-6	U S SBA SER SBIC-2005-20H		08/01/2019	PRINCIPAL RECEIPT		333,626	333,626	322,679	328,357		252		252		328,608		5,018	5,018	13,051	08/01/2025
83162C-NA-7	U S SBA SER SBIC-PC 2003-20F		12/02/2019	PRINCIPAL RECEIPT		353,566	353,566	344,551	350,745		387		387		351,132		2,435	2,435	10,129	06/01/2023
83162C-ND-1	U S SBA SER SBIC-PS 2003-20H		08/01/2019	PRINCIPAL RECEIPT		70,345	70,345	70,345	70,345						70,345				2,716	08/01/2023
912810-QL-5	U S TREASURY BONDS		05/30/2019	VARIOUS		2,418,591	1,890,000	2,386,346	2,367,985		(6,595)		(6,595)		2,361,390		57,201	57,201	60,552	11/15/2040
912810-RS-9	U S TREASURY BONDS		08/23/2019	BANK OF AMERICA SECURITIE		704,800	640,000	579,375	580,642		909		909		581,551		123,249	123,249	12,478	05/15/2046
831628-EM-0	US SBA 25 YEAR POOL #100140		12/26/2019	PRINCIPAL RECEIPT		830,522	830,522	877,888			(47,366)		(47,366)		830,522				10,257	01/25/2044
831628-EG-3	US SBA 25 YR POOL # 100135		12/26/2019	PRINCIPAL RECEIPT		1,065,300	1,065,300	1,131,881	1,124,758		(59,457)		(59,457)		1,065,300				42,310	04/25/2043
831628-C8-3	US SBA 25 YR POOL #100095		12/26/2019	PRINCIPAL RECEIPT		624,282	624,282	662,227	660,213		(35,931)		(35,931)		624,282				15,236	05/25/2038
831628-DL-3	US SBA 25 YR POOL #100107		12/26/2019	PRINCIPAL RECEIPT		203,214	203,214	210,548	209,545		(6,332)		(6,332)		203,214				5,769	11/25/2039
831628-EC-2	US SBA 25 YR POOL #100131		12/26/2019	PRINCIPAL RECEIPT		269,520	269,520	283,164	280,273		(10,753)		(10,753)		269,520				5,992	07/25/2042
831628-ED-0	US SBA 25 YR POOL #100132		12/26/2019	PRINCIPAL RECEIPT		1,414,380	1,414,380	1,455,043	1,448,054		(33,674)		(33,674)		1,414,380				29,755	10/25/2042
83162C-RA-3	US SBA SER 2007-20E		11/04/2019	PRINCIPAL RECEIPT		728,835	728,835	711,980	719,475		583		583		720,058		8,777	8,777	28,937	05/01/2027
83162C-VS-9	US SBA SER 2013-20H		08/01/2019	PRINCIPAL RECEIPT		1,555,772	1,555,772	1,555,772	1,555,772						1,555,772				53,258	08/01/2033
912810-RE-0	US TREASURY BONDS		11/13/2019	VARIOUS		10,630,227	8,425,000	9,245,964	9,233,673		(17,040)		(17,040)		9,216,633		1,413,594	1,413,594	359,345	02/15/2044
912810-RK-6	US TREASURY BONDS		08/27/2019	VARIOUS		8,725,052	8,084,000	7,470,437			5,874		5,874		7,476,311		1,248,741	1,248,741	101,940	02/15/2045
912810-RN-0	US TREASURY BONDS		08/19/2019	BANK OF AMERICA SECURITIE		1,394,016	1,200,000	1,172,297	1,172,598		432		432		1,173,030		220,986	220,986	34,969	08/15/2045
912810-RX-8	US TREASURY BONDS		09/23/2019	BANK OF AMERICA SECURITIE		5,982,141	5,100,000	4,973,098	4,975,462		2,009		2,009		4,977,469		1,004,670	1,004,670	131,380	05/15/2047
0599999. Subtotal - Bonds - U.S. Governments						183,619,891	176,448,642	178,935,451	166,633,186		(910,294)		(910,294)		177,528,585		6,091,306	6,091,306	4,412,908	XXX
34153P-TC-2	FLORIDA ST BRD ED BDS 2008 SER D		03/14/2019	JANNEY, MONTGOMERY, SCOTT		6,030,600	6,000,000	6,064,920	6,003,646		(1,755)		(1,755)		6,001,890		28,710	28,710	91,842	06/01/2023
34153P-TD-0	FLORIDA ST BRD OF ED 2008 SER D		07/19/2019	CALLED		2,000,000	2,000,000	2,036,260	2,002,022		(2,022)		(2,022)		2,000,000				66,500	06/01/2024
373384-NZ-5	GEORGIA ST GO BDS 2009H		11/01/2019	VARIOUS		3,340,000	3,340,000	3,611,986	3,573,809		(20,735)		(20,735)		3,553,074		(213,074)	(213,074)	150,400	11/01/2025
882722-K3-4	TEXAS ST PUB FIN AUTH GO BDS 2011		08/05/2019	Ramirez & Co., Inc.		3,183,710	3,000,000	3,000,000	3,000,000						3,000,000		183,710	183,710	119,217	10/01/2028
97705L-A9-8	WISCONSIN ST GO BDS 2010 SER D		09/20/2019	Ramirez & Co., Inc.		3,153,604	3,000,000	3,277,770	3,171,137		(46,477)		(46,477)		3,124,660		28,944	28,944	123,258	05/01/2032
97705L-A7-2	WISCONSIN ST GO BDS 2010 SER D TAX		08/15/2019	Ramirez & Co., Inc.		2,607,045	2,500,000	2,500,000	2,500,000						2,500,000		107,045	107,045	81,889	05/01/2025
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						20,314,959	19,840,000	20,490,936	20,250,614		(70,989)		(70,989)		20,179,624		135,335	135,335	633,106	XXX
074527-NC-2	BEAUMONT TX IND SCH DIST SER 2010B		08/14/2019	JANNEY, MONTGOMERY, SCOTT		3,123,817	3,070,000	3,070,000	3,070,000						3,070,000		53,817	53,817	166,548	02/15/2027
159195-SP-2	CHANNELVIEW TX IND SCH SER 2011Q		02/15/2019	VARIOUS		760,000	760,000	760,000	760,000						760,000				14,630	02/15/2019
413000-MJ-6	HARLINGEN TX IND SCH DIS SER 2010A		03/13/2019	Ramirez & Co., Inc.		1,022,070	1,000,000	1,000,000	1,000,000						1,000,000		22,070	22,070	24,617	08/15/2023
494656-F8-9	KING & SNOHOMISH CNTYS WA SCH DIST		07/09/2019	Ramirez & Co., Inc.		1,102,086	1,080,000	1,080,000	1,080,000						1,080,000		22,086	22,086	29,005	12/01/2025
495260-ZE-4	KING CNTY WA SCH DIST LAKE WA GO		07/09/2019	Ramirez & Co., Inc.		2,409,100	2,350,000	2,350,000	2,350,000						2,350,000		59,100	59,100	57,209	12/01/2027
796237-VL-6	SAN ANTONIO TX GN IMP BD SER 2010B		08/19/2019	VARIOUS		4,627,112	4,500,000	4,500,000	4,500,000						4,500,000		127,112	127,112	215,929	08/01/2023
796237-VP-7	SAN ANTONIO TX GN IMP BD SER 2010B		09/27/2019	VARIOUS		4,115,730	4,000,000	4,000,000	4,000,000						4,000,000		115,730	115,730	236,178	08/01/2026
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						17,159,915	16,760,000	16,760,000	16,760,000						16,760,000		399,915	399,915	744,116	XXX
25477P-NT-8	DIST OF COLUMBIA HSG FIN SER 2017		12/01/2019	PRINCIPAL RECEIPT		160,660	160,660	160,660	160,660						160,660				2,766	03/01/2049
3133EH-4E-0	FEDERAL FARM CREDIT BANK NTS		07/29/2019	CALLED		9,880,000	9,880,000	9,771,320	9,777,391		3,830		3,830		9,781,221		98,779	98,779	198,168	06/26/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3130AC-MJ-0	FEDERAL HOME LOAN BANK NTS		08/14/2019	CALLED		6,560,000	6,560,000	6,532,875	6,535,597		1,401		1,401		6,536,997		23,003	23,003	152,702	10/18/2027
3130AC-SB-1	FEDERAL HOME LOAN BANK NTS		08/14/2019	CALLED		11,500,000	11,500,000	11,459,750	11,463,291		1,990		1,990		11,465,281		34,719	34,719	272,326	11/09/2028
3133TC-AU-2	FHLMC SER T-009 CL A-6		12/26/2019	PRINCIPAL RECEIPT		49	49	49	49						49				2	03/25/2029
34074M-JC-6	FLORIDA ST HSG FIN CORP 2013 SER B		12/01/2019	PRINCIPAL RECEIPT		966,806	966,806	966,806	966,806						966,806				13,018	07/01/2041
34074M-ND-9	FLORIDA ST HSG FIN CORP 2016 SER 1		12/01/2019	PRINCIPAL RECEIPT		438,025	438,025	438,025	438,025						438,025				7,045	07/01/2037
34074M-PF-2	FLORIDA ST HSG FIN CORP SER 2016 A		04/25/2019	VARIOUS		3,388,012	3,471,314	3,471,314	3,471,314						3,471,314		(83,302)	(83,302)	33,779	01/01/2043
34074M-PG-0	FLORIDA ST HSG FIN CORP SER 2016 B		12/01/2019	PRINCIPAL RECEIPT		414,668	414,668	414,668	414,668						414,668				5,689	01/01/2043
3140HS-HM-6	FNMA 3.82% 10YR POOL #BL1135		06/25/2019	VARIOUS		12,931,953	11,900,000	12,052,469	12,052,469		(15,215)		(15,215)		12,037,254		894,699	894,699	198,247	01/01/2029
31371N-V7-7	FNMA POOL # 257238		12/26/2019	PRINCIPAL RECEIPT		22,745	22,745	21,777	21,645		1,100		1,100		22,745				644	06/01/2028
31387D-Z4-4	FNMA POOL # 581363		12/26/2019	PRINCIPAL RECEIPT		12,347	12,347	12,326	12,307		41		41		12,347				412	06/01/2021
31400F-B2-2	FNMA POOL # 685957		12/26/2019	PRINCIPAL RECEIPT		58,261	58,261	59,909	59,793		(1,532)		(1,532)		58,261				1,172	09/01/2032
31400K-3U-8	FNMA POOL # 690311		12/26/2019	PRINCIPAL RECEIPT		5,390	5,390	5,378	5,378		12		12		5,390				129	04/01/2033
31403C-WP-2	FNMA POOL # 745054		12/26/2019	PRINCIPAL RECEIPT		54,161	54,161	54,068	54,069		92		92		54,161				1,243	09/01/2035
31404G-V4-0	FNMA POOL # 768435		12/26/2019	PRINCIPAL RECEIPT		28,015	28,015	27,673	27,740		275		275		28,015				571	01/01/2034
3138L8-XM-1	FNMA POOL # AM7883		12/26/2019	PRINCIPAL RECEIPT		66,117	66,117	65,105			1,012		1,012		66,117				962	02/01/2030
3138WP-3W-2	FNMA POOL # AT2612		08/25/2019	VARIOUS		7,016,600	6,736,661	6,974,549	6,968,690		(19,052)		(19,052)		6,949,638		66,962	66,962	159,032	09/01/2043
3140F7-XE-4	FNMA POOL # BD0676		12/26/2019	PRINCIPAL RECEIPT		23,458	23,458	24,290	24,260		(802)		(802)		23,458				447	01/01/2047
3140F7-XR-5	FNMA POOL # BD0687		12/26/2019	PRINCIPAL RECEIPT		1,691,469	1,691,469	1,780,007	1,775,396		(83,927)		(83,927)		1,691,469				45,150	09/01/2047
3140F7-YD-5	FNMA POOL # BD0707		12/26/2019	PRINCIPAL RECEIPT		1,373,657	1,373,657	1,446,848	1,439,943		(66,286)		(66,286)		1,373,657				44,709	10/01/2047
3140FC-KN-7	FNMA POOL # BD4800		12/26/2019	PRINCIPAL RECEIPT		357,170	357,170	369,057	367,541		(10,371)		(10,371)		357,170				5,674	09/01/2046
3140FK-H6-0	FNMA POOL # BE0252		12/26/2019	PRINCIPAL RECEIPT		153,806	153,806	162,554	165,489		(11,683)		(11,683)		153,806				4,039	09/01/2046
3140FU-NS-3	FNMA POOL # BE8500		12/26/2019	PRINCIPAL RECEIPT		69,245	69,245	71,593	71,422		(2,177)		(2,177)		69,245				1,173	02/01/2047
3140FV-HU-3	FNMA POOL # BE9242		12/26/2019	PRINCIPAL RECEIPT		637,137	637,137	684,524	681,942		(44,805)		(44,805)		637,137				14,515	03/01/2047
3140GP-X6-0	FNMA POOL # BH1600		12/26/2019	PRINCIPAL RECEIPT		506,372	506,372	525,915	524,961		(18,589)		(18,589)		506,372				10,281	12/01/2047
3140GS-6N-7	FNMA POOL # BH4476		12/26/2019	PRINCIPAL RECEIPT		541,589	541,589	554,875	554,068		(12,479)		(12,479)		541,589				11,895	12/01/2047
3140GU-JH-1	FNMA POOL # BH5663		12/26/2019	PRINCIPAL RECEIPT		22,670	22,670	23,442	23,357		(687)		(687)		22,670				434	06/01/2047
3140GV-HJ-7	FNMA POOL # BH6532		08/25/2019	VARIOUS		6,705,238	6,419,420	6,714,813	6,685,136		(28,793)		(28,793)		6,656,343		48,895	48,895	178,207	07/01/2047
3140GX-B6-7	FNMA POOL # BH8160		12/26/2019	PRINCIPAL RECEIPT		1,481,372	1,481,372	1,524,656	1,523,527		(42,154)		(42,154)		1,481,372				34,060	12/01/2047
3140GY-3F-4	FNMA POOL # BH9797		12/26/2019	PRINCIPAL RECEIPT		324,307	324,307	333,732	333,259		(8,952)		(8,952)		324,307				3,787	09/01/2047
3140GY-6Z-7	FNMA POOL # BH9887		12/26/2019	PRINCIPAL RECEIPT		250,900	250,900	262,955	263,685		(12,785)		(12,785)		250,900				3,229	10/01/2047
3140H2-FD-5	FNMA POOL # BJ1063		12/26/2019	PRINCIPAL RECEIPT		1,357,636	1,357,636	1,429,230	1,424,307		(66,670)		(66,670)		1,357,636				35,841	12/01/2047
3140H2-JG-4	FNMA POOL # BJ1162		12/26/2019	PRINCIPAL RECEIPT		2,178,411	2,178,411	2,235,935	2,232,893		(54,482)		(54,482)		2,178,411				55,938	01/01/2048
3140H2-YF-9	FNMA POOL # BJ1609		12/26/2019	PRINCIPAL RECEIPT		296,847	296,847	305,567	304,702		(7,856)		(7,856)		296,847				6,005	10/01/2047
3140H3-YJ-9	FNMA POOL # BJ2512		12/26/2019	PRINCIPAL RECEIPT		862,637	862,637	885,955	885,509		(22,871)		(22,871)		862,637				15,206	12/01/2047
3140H4-J7-0	FNMA POOL # BJ2985		12/26/2019	PRINCIPAL RECEIPT		93,075	93,075	95,663	95,630		(2,555)		(2,555)		93,075				2,217	12/01/2047
3140H6-AS-8	FNMA POOL # BJ4516		12/26/2019	PRINCIPAL RECEIPT		553,012	553,012	574,096	572,125		(19,113)		(19,113)		553,012				14,282	01/01/2048
3140H6-ZV-4	FNMA POOL # BJ5255		12/26/2019	PRINCIPAL RECEIPT		652,736	652,736	672,981	670,991		(18,255)		(18,255)		652,736				10,457	12/01/2047
3140H6-Z2-8	FNMA POOL # BJ5260		12/26/2019	PRINCIPAL RECEIPT		29,860	29,860	31,077	30,949		(1,089)		(1,089)		29,860				656	12/01/2047
3140HA-Z7-8	FNMA POOL # BJ8865		09/25/2019	VARIOUS		6,043,991	5,779,450	6,015,143	5,990,554		(19,851)		(19,851)		5,970,703		73,288	73,288	179,299	01/01/2048
3140HL-JT-4	FNMA POOL # BK6573		12/26/2019	PRINCIPAL RECEIPT		426,660	426,660	447,393	447,376		(20,716)		(20,716)		426,660				12,977	07/01/2048
3140J5-PG-8	FNMA POOL # BM1322		08/25/2019	VARIOUS		19,051,956	18,353,316	18,889,577	18,909,105		(48,178)		(48,178)		18,860,927		191,029	191,029	439,052	05/01/2047
3140Q9-TX-1	FNMA POOL # CA2365		12/26/2019	PRINCIPAL RECEIPT		905,874	905,874	908,280			(2,406)		(2,406)		905,874				18,475	09/01/2048
31418D-FE-7	FNMA POOL # MA3764		12/26/2019	PRINCIPAL RECEIPT		428,192	428,192	433,729			(5,536)		(5,536)		428,192				2,262	09/01/2034
31418D-GV-8	FNMA POOL # MA3811		12/26/2019	PRINCIPAL RECEIPT		18,520	18,520	18,690			(171)		(171)		18,520				46	10/01/2049
31418D-HY-1	FNMA POOL# MA3846		12/26/2019	PRINCIPAL RECEIPT		32,355	32,355	32,471			(116)		(116)		32,355				81	11/01/2049
313603-TK-8	FNMA REMICS SER 1990-7		12/26/2019	PRINCIPAL RECEIPT		4,070	4,070	4,065	4,051		19		19		4,070				160	01/25/2020
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1A43		12/26/2019	PRINCIPAL RECEIPT		521,402	521,402	531,124	521,978		(577)		(577)		521,402				12,283	10/25/2042
31393D-RY-9	FNMA REMICS SER 2006-63 CL A6		12/26/2019	PRINCIPAL RECEIPT		298,858	298,858	286,367	298,943		(84)		(84)		298,858				7,118	07/25/2044
01F040-61-0	FNMA US 4.0% TBA 30 YR		01/09/2019	DAIWA CAPITAL MARKETS		7,930,656	7,783,499	7,877,144	7,877,144						7,877,144		53,512	53,512	11,243	12/01/2048
02R032-61-2	FREDDIE MAC 3.5% 30YR TBA MTG		01/09/2019	DAIWA CAPITAL MARKETS		44,830,166	44,864,769	44,410,864	44,410,864						44,410,864		419,302	419,302	56,704	12/01/2048
02R040-61-5	FREDDIE MAC 4.0% 30YR TBA MTG		01/10/2019	DAIWA CAPITAL MARKETS		107,589,305	105,560,563	106,884,194	106,884,194						106,884,194		705,112	705,112	152,476	12/01/2048
02R042-61-1	FREDDIE MAC 4.5% 30YR TBA MTG		01/09/2019	DAIWA CAPITAL MARKETS		20,601,419	19,880,742	20,507,840	20,507,840						20,507,840		93,579	93,579	32,306	12/01/2048
31335H-JC-8	FREDDIE MAC POOL # C90259		04/15/2019	PRINCIPAL RECEIPT		2,052	2,052	1,896	2,038		14		14		2,052				19	04/01/2019
31335H-J8-7	FREDDIE MAC POOL # C90287		07/01/2019	PRINCIPAL RECEIPT		1,992	1,992	1,975	1,986		7		7		1,992				36	07/01/2019
31335H-XC-2	FREDDIE MAC POOL # C90675		12/15/2019	PRINCIPAL RECEIPT		49,024	49,024	49,583	49,198		(174)		(174)		49,024				1,266	05/01/2023
31335H-YN-7	FREDDIE MAC POOL # C90717		12/16/2019	PRINCIPAL RECEIPT		49,290	49,290	50,214	49,675		(385)		(385)		49,290				1,374	09/01/2023
3128E2-VX-1	FREDDIE MAC POOL # D96030		12/16/2019	PRINCIPAL RECEIPT		76,499	76,499	77,659	76,781		(282)		(282)		76,499				2,296	05/01/2023
3128M1-G7-8	FREDDIE MAC POOL # G12122		12/16/2019	PRINCIPAL RECEIPT		22,123	22,123	21,971	22,060		63		63		22,123				632	01/01/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
31335B-JE-7	FREDDIE MAC POOL # G61161		12/16/2019	PRINCIPAL RECEIPT		1,721,704	1,721,704	1,763,402	1,762,384		(40,680)		(40,680)		1,721,704				40,381	08/01/2047
3132WP-6K-8	FREDDIE MAC POOL # Q49873		12/16/2019	PRINCIPAL RECEIPT		165,192	165,192	169,089	168,712		(3,520)		(3,520)		165,192				3,325	08/01/2047
3132XS-UC-2	FREDDIE MAC POOL # Q50578		12/16/2019	PRINCIPAL RECEIPT		1,116,545	1,116,545	1,169,929	1,168,901		(52,357)		(52,357)		1,116,545				38,239	09/01/2047
3132XU-GZ-2	FREDDIE MAC POOL # Q52015		12/16/2019	PRINCIPAL RECEIPT		1,121,154	1,121,154	1,152,336	1,150,516		(29,362)		(29,362)		1,121,154				26,168	11/01/2047
3132XU-G3-3	FREDDIE MAC POOL # Q52017		12/16/2019	PRINCIPAL RECEIPT		304,165	304,165	319,991	318,795		(14,631)		(14,631)		304,165				6,919	11/01/2047
3132XU-JX-4	FREDDIE MAC POOL # Q52077		12/16/2019	PRINCIPAL RECEIPT		1,879,266	1,879,266	1,975,872	1,968,967		(89,702)		(89,702)		1,879,266				44,604	11/01/2047
3132XU-KF-1	FREDDIE MAC POOL # Q52093		12/16/2019	PRINCIPAL RECEIPT		838,499	838,499	861,689	862,573		(24,074)		(24,074)		838,499				18,465	11/01/2047
3132XU-KT-1	FREDDIE MAC POOL # Q52105		12/16/2019	PRINCIPAL RECEIPT		1,845,681	1,845,681	1,937,677	1,932,653		(86,972)		(86,972)		1,845,681				52,386	11/01/2047
3132XV-BZ-5	FREDDIE MAC POOL # Q52755		09/16/2019	VARIOUS		4,867,129	4,652,082	4,889,593	4,861,201		(20,275)		(20,275)		4,840,926		26,204	26,204	144,310	12/01/2047
3132XV-F8-1	FREDDIE MAC POOL # Q52890		09/16/2019	VARIOUS		17,031,208	16,475,437	16,906,630	16,870,413		(35,955)		(35,955)		16,834,459		196,749	196,749	439,435	12/01/2047
3132XW-DG-3	FREDDIE MAC POOL # Q53702		12/16/2019	PRINCIPAL RECEIPT		23,772	23,772	24,140	24,109		(337)		(337)		23,772				457	01/01/2048
3132XW-DH-1	FREDDIE MAC POOL # Q53703		12/16/2019	PRINCIPAL RECEIPT		410,052	410,052	416,459	415,912		(5,860)		(5,860)		410,052				9,929	01/01/2048
3132AE-EY-8	FREDDIE MAC POOL # ZT1951		12/26/2019	PRINCIPAL RECEIPT		794,255	794,255	815,167			(20,911)		(20,911)		794,255				4,454	05/01/2049
3128DY-DX-2	FREDDIE MAC POOL #D94618		12/16/2019	PRINCIPAL RECEIPT		5,191	5,191	5,173	5,189		3		3		5,191				102	05/01/2021
3132VM-HD-0	FREDDIE MAC POOL# Q61127		12/16/2019	PRINCIPAL RECEIPT		878,480	878,480	878,068			412		412		878,480				19,959	01/01/2049
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A		12/01/2019	CALLED		68,447	68,447	68,447	68,447						68,447				981	03/01/2048
46641X-AA-3	JP MORGAN (INDIANA HSG) HFA TRUST		03/27/2019	VARIOUS		812,326	799,445	833,422	829,198		(200)		(200)		828,999		(16,673)	(16,673)	9,043	11/27/2038
49130T-VQ-6	KENTUCKY ST HSG CORP 2016 SER B		08/23/2019	CALLED		280,000	280,000	291,396	289,068		(624)		(624)		288,444		(8,444)	(8,444)	11,647	07/01/2037
49130T-UR-5	KENTUCKY ST HSG CORP BDS 2016 A		08/23/2019	CALLED		420,000	420,000	436,048	431,945		(957)		(957)		430,987		(10,987)	(10,987)	15,736	01/01/2040
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A		12/01/2019	PRINCIPAL RECEIPT		358,919	358,919	358,919	358,919						358,919				6,746	12/01/2038
54627D-BW-0	LOUISIANA ST HSG CORP SF MTGE 2016		04/24/2019	VARIOUS		1,722,968	1,794,739	1,794,739	1,794,739						1,794,739		(71,771)	(71,771)	14,810	12/01/2038
57586N-UR-0	MASSACHUSETT ST HSG FIN 2014 SER A		12/01/2019	PRINCIPAL RECEIPT		12,836	12,836	12,836	12,836						12,836				285	01/15/2046
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A		12/01/2019	PRINCIPAL RECEIPT		416,897	416,897	416,897	416,897						416,897				7,103	12/01/2034
60637B-CN-8	MISSOURI ST HSG DEV 2013 SER A		12/01/2019	CALLED		630,000	630,000	633,780	630,501		(273)		(273)		630,228		(228)	(228)	9,154	11/01/2040
60637B-CP-3	MISSOURI ST HSG DEV 2013 SER A		12/01/2019	VARIOUS		444,719	445,000	446,780	445,452		(111)		(111)		445,341		(622)	(622)	6,426	11/01/2041
60637B-CR-9	MISSOURI ST HSG DEV 2013 SER D		05/15/2019	VARIOUS		1,932,053	1,943,357	1,943,357	1,943,357						1,943,357		(11,304)	(11,304)	22,197	10/01/2034
647200-3P-7	NEW MEXICO MTG FIN AUTH 2015 SER E		12/01/2019	PRINCIPAL RECEIPT		545,456	545,456	545,456	545,456						545,456				8,223	09/01/2037
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1		12/01/2019	CALLED		268,000	268,000	268,000	268,000						268,000				3,664	11/01/2041
677377-2M-4	OHIO ST HSG FIN AGY 2013 SER 2		06/01/2019	VARIOUS		6,315,773	6,355,000	6,355,000	6,355,000						6,355,000		(39,228)	(39,228)	79,168	11/01/2041
67886M-PR-4	OKLAHOMA ST HSG FIN AGY 2013 SER A		12/01/2019	VARIOUS		330,000	330,000	330,000	330,000						330,000				5,248	09/01/2041
67886M-PS-2	OKLAHOMA ST HSG FIN AGY SER B TAX		12/01/2019	CALLED		870,000	870,000	881,632	872,130		(834)		(834)		871,296		(1,296)	(1,296)	14,175	09/01/2041
68450W-DB-4	ORANGE CNTY FL HSG FIN AUTH 2013A		09/01/2019	CALLED		255,000	255,000	255,000	255,000						255,000				4,364	12/01/2041
88275F-NZ-8	TEXAS ST DEPT OF HSG 2017 SER B		12/01/2019	PRINCIPAL RECEIPT		407,492	407,492	407,492	407,492						407,492				6,009	09/01/2038
88275F-NU-9	TEXAS ST DEPT OF HSG SF REV 2015 A		12/01/2019	CALLED		295,000	295,000	295,000	295,000						295,000				7,973	09/01/2039
88275F-NT-2	TEXAS ST HSG MTG BDS 2013 SER A		06/01/2019	VARIOUS		3,581,488	3,590,000	3,590,000	3,590,000						3,590,000		(8,513)	(8,513)	70,399	03/01/2036
93978X-ER-7	WASHINGTON ST HSG FIN COM 2015 B		12/01/2019	CALLED		430,000	430,000	430,000	430,000						430,000				8,584	05/01/2041
93978X-EQ-9	WASHINGTON ST HSG FIN COMM 2015 A		12/01/2019	CALLED		250,000	250,000	250,000	250,000						250,000				3,250	09/01/2040
3199999. Subtotal - Bonds - U.S. Special Revenues						336,200,484	330,208,318	334,778,081	331,464,533		(1,089,020)		(1,089,020)		333,527,020		2,673,464	2,673,464	3,640,532	XXX
90131H-AX-3	21ST CENTURY FOX INC SR NTS		03/15/2019	EXCHANGED		1,028,000	825,000	1,059,383	1,028,797		(5,441)		(5,441)		1,023,356		4,643	4,643	24,704	10/30/2025
002824-BD-1	ABBOTT LABORATORIES SR NTS		12/19/2019	CALLED @ 101.9720000		5,452,443	5,347,000	5,340,691	5,342,144		1,566		1,566		5,343,709		3,291	3,291	268,690	11/30/2021
00842B-AJ-6	AGATE BAY MTG TRUST 2015-5 CL A9		12/26/2019	VARIOUS		1,117,458	1,117,984	1,145,060	1,141,605		(23,105)		(23,105)		1,118,500		(1,042)	(1,042)	23,963	07/25/2045
00842T-AD-0	AGATE BAY MTG TRUST 2016-1 CL A4		12/26/2019	PRINCIPAL RECEIPT		291,262	291,262	287,440	287,942		3,321		3,321		291,262				5,556	12/25/2045
00842V-AE-3	AGATE BAY MTG TRUST 2016-3 CL A5		12/26/2019	PRINCIPAL RECEIPT		1,357,422	1,357,422	1,392,206	1,379,651		(22,229)		(22,229)		1,357,422				30,796	08/25/2046
0258M0-DX-4	AMERICAN EXPRESS CREDIT CORP		07/29/2019	BMO Capital Markets GKST, Inc.		1,756,405	1,750,000	1,748,618	1,749,510		164		164		1,749,674		6,731	6,731	40,065	09/14/2020
03522A-AD-2	ANHEUSER BUSCH CO/INBEV CO		02/01/2019	TENDERED		10,947,600	11,287,000	10,651,090	10,661,098		6,317		6,317		10,667,416		280,184	280,184	217,432	02/01/2026
035242-AJ-5	ANHEUSER BUSCH INBEV FINANCE INC		02/01/2019	TENDERED		847,818	855,000	852,324	853,851		45		45		853,896		(6,078)	(6,078)	11,958	02/01/2021
00206R-DA-7	AT&T INC NOTES		01/18/2019	CITIGROUP GLOBAL MKTS INC		1,249,773	1,210,000	1,362,968	1,283,447		(1,568)		(1,568)		1,281,879		(32,106)	(32,106)	23,864	03/01/2021
00206R-CM-2	AT&T INC NTS		01/18/2019	BANK OF AMERICA SECURITIE		2,356,920	2,400,000	2,419,968	2,414,912		(201)		(201)		2,414,711		(57,791)	(57,791)	4,600	06/30/2022
05348E-AP-4	AVALONBAY COMMUNITIES INC		11/12/2019	VARIOUS		6,680,341	6,560,000	7,120,880	6,717,118		(64,466)		(64,466)		6,652,652		27,689	27,689	341,412	01/15/2021
14042R-BT-7	CAPITAL ONE NA SR NTS		03/05/2019	MORGAN STANLEY SMITH BARNEY LL		101,251	104,000	100,302	101,047		187		187		101,234		17	17	1,131	09/13/2021
151020-AQ-7	CELGENE CORP SR NTS		11/22/2019	EXCHANGED		2,515,925	2,500,000	2,502,399	2,500,671		(373)		(373)		2,500,298		15,627	15,627	71,875	08/15/2020
151020-AS-3	CELGENE CORP SR NTS		11/22/2019	EXCHANGED		2,448,948	2,280,000	2,361,374	2,350,960		(9,051)		(9,051)		2,341,910		107,038	107,038	88,350	08/15/2025
151020-BC-7	CELGENE CORP SR NTS		11/22/2019	EXCHANGED		1,987,719	1,968,000	1,945,230	1,950,578		7,129		7,129		1,957,707		30,012	30,012	56,580	02/19/2021

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
172967-KV-2	CITIGROUP INC SR NOTES		10/17/2019	MILLENIUM ADVISORS		1,764,038	1,755,000	1,753,772	1,754,349		196		196		1,754,544		9,494	9,494	50,293	08/02/2021
202795-HV-5	COMMONWEALTH EDISON CO FIRST MORT		03/13/2019	MARKET AXESS		1,622,640	1,600,000	1,691,777	1,618,284		(2,256)		(2,256)		1,616,029		6,611	6,611	39,822	08/01/2020
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1		12/26/2019	PRINCIPAL RECEIPT		3,159,588	3,159,588	3,048,015	3,077,662		81,927		81,927		3,159,588				43,615	02/25/2043
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7		12/26/2019	PRINCIPAL RECEIPT		292,729	292,729	297,739	296,455		(3,726)		(3,726)		292,729				6,457	08/25/2043
231021-AR-7	CUMMINS INC		11/13/2019	MARKET AXESS		2,460,292	2,325,000	2,318,780	2,321,882		526		526		2,322,408		137,883	137,883	95,235	10/01/2023
281020-AL-1	EDISON INTERNATIONAL SR NTS		12/11/2019	VARIOUS		4,550,569	4,597,000	4,470,498	4,495,019		24,511		24,511		4,519,530		31,039	31,039	135,672	09/15/2022
291011-AY-0	EMERSON ELECTRIC CO NTS		10/15/2019	MATURITY		2,000,000	2,000,000	1,992,380	1,999,294		706		706		2,000,000				97,500	10/15/2019
30291W-AQ-7	FREMF MTG TRUST SER 2014- K3 CL C		03/18/2019	PERFORMANCE TRUST CAPITAL PART		266,866	260,000	263,971	262,796		(114)		(114)		262,681		4,184	4,184	3,435	12/25/2046
30292C-AL-1	FREMF MTG TRUST SER 2014-K38 CL C		03/18/2019	BANK OF AMERICA SECURITIE		257,861	250,000	255,674	254,065		(150)		(150)		253,916		3,946	3,946	3,508	06/25/2047
30285F-AE-9	FREMF MTG TRUST SER 2014-K40 CL B		03/18/2019	GUGGENHEIM SECURITIES LLC		308,613	300,000	306,211	303,604		(150)		(150)		303,454		5,159	5,159	3,699	11/25/2047
30285F-AG-4	FREMF MTG TRUST SER 2014-K40 CL C		03/18/2019	BANK OF AMERICA SECURITIE		399,484	400,000	376,609	382,119		587		587		382,706		16,778	16,778	4,932	11/25/2047
30292P-AE-8	FREMF MTG TRUST SER 2015-K45 CL B		03/18/2019	BANK OF AMERICA SECURITIE		298,148	300,000	293,185	295,456		143		143		295,599		2,550	2,550	3,261	04/25/2048
30293W-AE-2	FREMF MTG TRUST SER 2015-K50 CL B		03/18/2019	BANK OF AMERICA SECURITIE		281,903	280,000	273,853	275,166		138		138		275,304		6,599	6,599	3,204	10/25/2048
30292C-AJ-6	FREMF MTG TRUST SER2014-K38 CL B		03/18/2019	GUGGENHEIM SECURITIES LLC		310,863	300,000	282,211	287,673		448		448		288,121		22,742	22,742	3,835	06/25/2047
30292G-AQ-1	FREMF MTG TRUST SERIES 2014-K39 C		03/18/2019	BANK OF AMERICA SECURITIE		272,489	270,000	246,628	252,288		490		490		252,778		19,711	19,711	3,398	08/25/2047
370334-BH-6	GENERAL MILLS INC		02/15/2019	MATURITY		2,000,000	2,000,000	2,307,980	2,005,658		(5,658)		(5,658)		2,000,000				56,500	02/15/2019
37045X-AR-7	GENERAL MOTORS FINL CO		12/15/2019	CALLED		6,150,000	6,150,000	6,142,781	6,145,411		4,213		4,213		6,149,624		376	376	274,444	01/15/2020
437076-BC-5	HOME DEPOT INC		11/12/2019	VARIOUS		3,740,160	3,500,000	3,481,835	3,490,201		1,505		1,505		3,491,706		248,454	248,454	162,448	02/15/2024
459200-HU-8	IBM CORP		02/15/2019	STIFEL, NICOLAUS & CO		66,184	65,000	66,773	66,030		(23)		(23)		66,007		177	177	1,230	02/12/2024
458140-AJ-9	INTEL CORPORATION SENIOR NOTES		07/25/2019	US BANCORP PIPER JAFFRAY		2,737,517	2,672,000	2,645,517	2,662,103		1,964		1,964		2,664,067		73,451	73,451	72,990	10/01/2021
24422E-RR-2	JOHN DEERE CAPITAL CORP NTS SER E		04/17/2019	MATURITY		3,780,000	3,780,000	3,769,794	3,779,537		463		463		3,780,000				42,525	04/17/2019
46639G-AU-0	JP MORGAN MTG TRUST 2013-1 CL 2A2		12/26/2019	PRINCIPAL RECEIPT		427,898	427,898	428,165			(267)		(267)		427,898				891	03/25/2043
46644V-AG-1	JP MORGAN MTG TRUST 2015-4 CL 1A7		12/26/2019	PRINCIPAL RECEIPT		701,858	701,858	713,263	707,891		(6,033)		(6,033)		701,858				16,920	06/25/2045
46644V-BJ-4	JP MORGAN MTG TRUST 2015-4 CL 2A2		12/26/2019	PRINCIPAL RECEIPT		334,157	334,157	330,763	331,816		2,341		2,341		334,157				5,960	06/25/2045
46645G-AC-2	JP MORGAN MTG TRUST 2015-6 CL A3		12/26/2019	PRINCIPAL RECEIPT		464,976	464,976	471,006	469,590		(4,615)		(4,615)		464,976				10,941	10/25/2045
46647J-AC-4	JP MORGAN MTG TRUST 2016-4 CL A3		12/26/2019	PRINCIPAL RECEIPT		726,640	726,640	735,837	734,803		(8,163)		(8,163)		726,640				16,727	10/25/2046
46648H-AC-7	JP MORGAN MTG TRUST 2017-2 CL A3		12/26/2019	PRINCIPAL RECEIPT		1,662,275	1,662,275	1,691,329	1,685,608		(23,333)		(23,333)		1,662,275				39,649	05/25/2047
46648H-AE-3	JP MORGAN MTG TRUST 2017-2 CL A5		12/26/2019	PRINCIPAL RECEIPT		549,925	549,925	563,330	559,341		(9,416)		(9,416)		549,925				13,117	05/25/2047
46647S-AE-0	JP MORGAN MTG TRUST 2017-3 CL 1A3		12/26/2019	PRINCIPAL RECEIPT		3,445,552	3,445,552	3,517,424	3,518,352		(72,800)		(72,800)		3,445,552				80,667	08/25/2047
46625H-HZ-6	JPMORGAN CHASE & CO		10/29/2019	MARKET AXESS		2,134,385	2,055,000	2,079,064	2,062,055		(2,394)		(2,394)		2,059,661		74,724	74,724	92,668	05/10/2021
58013M-EX-8	MCDONALDS CORP SENIOR NOTES		07/25/2019	BMO Capital Markets GKST, Inc.		1,005,870	1,000,000	998,150	999,255		214		214		999,468		6,402	6,402	17,569	12/09/2020
585055-BT-2	MEDTRONIC INC NTS		07/09/2019	TENDERED		780,917	671,000	751,393	747,937		(1,873)		(1,873)		746,064		34,852	34,852	24,219	03/15/2035
62953P-AA-9	NYC TAX LIEN ABS SER 2017-A		11/12/2019	VARIOUS		1,943,697	1,943,697	1,923,045	1,924,075		805		805		1,924,880		18,817	18,817	24,726	11/10/2030
62954N-AA-3	NYC TAX LIEN ABS SER 2018-A		11/12/2019	PRINCIPAL RECEIPT		5,057,254	5,057,254	5,056,772	5,056,784		14		14		5,056,798		455	455	99,350	11/10/2031
713448-CM-8	PEPSICO INC		11/13/2019	VARIOUS		7,283,676	6,850,000	6,933,040	6,898,877		(6,766)		(6,766)		6,892,111		391,564	391,564	286,790	03/01/2024
69353R-EQ-7	PNC BANK NOTES		03/05/2019	MITSUBISHI UFJ SECURITIES INC		248,303	250,000	251,195	250,928		(24)		(24)		250,904		(2,602)	(2,602)	2,167	06/01/2025
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A		12/26/2019	PRINCIPAL RECEIPT		1,026,604	1,026,604	952,817	972,036		54,569		54,569		1,026,604				12,770	02/25/2043
81745L-AD-5	SEQUOIA MTG TRUST SER 2014-4 CL A4		12/26/2019	PRINCIPAL RECEIPT		888,943	888,943	912,972	905,078		(16,135)		(16,135)		888,943				21,679	11/25/2044
81746R-AU-3	SEQUOIA MTG TRUST SER 2016-2 CLA19		12/26/2019	PRINCIPAL RECEIPT		283,718	283,718	288,399	287,095		(3,378)		(3,378)		283,718				6,324	08/25/2046
81746G-AA-1	SEQUOIA MTG TRUST SER 2017-1 CL A1		12/26/2019	PRINCIPAL RECEIPT		1,855,805	1,855,805	1,892,631	1,887,507		(31,702)		(31,702)		1,855,805				43,262	10/25/2047
81746Q-AD-3	SEQUOIA MTG TRUST SER 2018-2 CL A4		12/26/2019	PRINCIPAL RECEIPT		3,002,168	3,002,168	3,039,695	3,036,842		(34,674)		(34,674)		3,002,168				69,771	02/25/2048
81746X-AA-4	SEQUOIA MTG TRUST SR 2017-3 CL A1		12/26/2019	PRINCIPAL RECEIPT		821,869	821,869	816,604	821,869						821,869				17,984	04/25/2047
857477-AG-8	STATE STREET CORP		03/13/2019	US BANK NA		2,095,480	2,035,000	2,014,650	2,029,756		462		462		2,030,218		65,263	65,263	46,494	03/07/2021
260543-CF-8	THE DOW CHEMICAL COMPANY NOTES		11/12/2019	VARIOUS		2,486,149	2,385,000	2,573,398	2,452,229		(19,611)		(19,611)		2,432,617		(47,617)	(47,617)	198,710	11/15/2021
887317-AW-5	TIME WARNER INC NTS		06/05/2019	EXCHANGED		2,866,582	2,840,000	2,858,021	2,855,312		(938)		(938)		2,854,374		12,208	12,208	51,120	07/15/2025
90131H-AW-5	TWENTY-FIRST CENTURY FOX INC NTS		03/15/2019	EXCHANGED		2,964,737	2,350,000	3,061,181	2,965,782		(18,477)		(18,477)		2,947,305		17,432	17,432	114,856	02/23/2025
90265E-AG-5	UDR INC MED-TERM NOTES		11/01/2019	CALLED @ 105.4883840		1,054,884	1,000,000	991,000	996,821		830		830		997,651		2,349	2,349	115,394	01/10/2022

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
92343V-CH-5	VERIZON COMMUNICATIONS INC		05/06/2019	CALLED @ 100.0370000		1,440,533	1,440,000	1,435,625	1,438,937				320		1,439,257		743	743	27,308	02/21/2020
931427-AA-6	WALGREENS BOOTS ALLIANCE SR NTS		11/18/2019	VARIOUS		5,761,119	5,764,000	5,778,382	5,770,397		(930)		(930)		5,769,466		(8,347)	(8,347)	78,478	11/18/2019
06738E-AS-4	BARCLAYS PLC SR NTS	D	03/05/2019	DAIWA CAPITAL MARKETS		153,413	155,000	157,737	157,047		(114)		(114)		156,933		(3,520)	(3,520)	3,759	01/10/2023
225433-AD-3	CREDIT SUISSE GROUP FUNDING SR NTS	D	03/05/2019	MORGAN STANLEY SMITH BARNEY LL		225,171	226,000	226,104	226,060		(9)		(9)		226,052		(881)	(881)	2,779	03/26/2020
225433-AM-3	CREDIT SUISSE GROUP FUNDING SR NTS	D	03/05/2019	CREDIT SUISSE		126,215	126,000	127,969	127,415		(107)		(107)		127,309		(1,093)	(1,093)	1,678	04/16/2021
404280-AY-5	HSBC HOLDINGS PLC SR NTS	D	03/05/2019	JANNEY, MONTGOMERY, SCOTT		114,523	115,000	114,016	114,253		53		53		114,306		217	217	961	05/25/2021
404280-BF-5	HSBC HOLDINGS PLC SR NTS	D	03/05/2019	MARKET AXESS		148,792	151,000	146,846	147,677		186		186		147,863		929	929	2,690	01/05/2022
478375-AG-3	JOHNSON CONTROLS INTL PL	D	05/17/2019	TENDERED		167,341	162,000	163,239	162,937		(59)		(59)		162,883		4,461	4,461	5,138	07/02/2024
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						131,110,658	128,877,325	130,570,978	129,090,745		(203,989)		(203,989)		129,314,925		1,533,725	1,533,725	3,872,495	XXX
8399997. Total - Bonds - Part 4						688,405,907	672,134,284	681,535,446	664,199,078		(2,274,292)		(2,274,292)		677,310,154		10,833,745	10,833,745	13,303,157	XXX
8399998. Total - Bonds - Part 5						1,741,706,906	1,694,625,715	1,737,921,223			(363,021)		(363,021)		1,737,558,200		4,148,706	4,148,706	3,599,400	XXX
8399999. Total - Bonds						2,430,112,813	2,366,759,999	2,419,456,669	664,199,078		(2,637,313)		(2,637,313)		2,414,868,354		14,982,451	14,982,451	16,902,557	XXX
949746-80-4	WELLS FARGO & COMPANY		11/01/2019	Sanford C. Bernstein & Co.	601.000	904,129	1,000.00	757,171	758,402	(1,231)			(1,231)		757,171		146,958	146,958	45,206	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						904,129	XXX	757,171	758,402	(1,231)			(1,231)		757,171		146,958	146,958	45,206	XXX
8999997. Total - Preferred Stocks - Part 4						904,129	XXX	757,171	758,402	(1,231)			(1,231)		757,171		146,958	146,958	45,206	XXX
8999998. Total - Preferred Stocks - Part 5						914,660	XXX	792,370							792,370		122,290	122,290	22,800	XXX
8999999. Total - Preferred Stocks						1,818,789	XXX	1,549,541	758,402	(1,231)			(1,231)		1,549,541		269,248	269,248	68,006	XXX
88579Y-10-1	3M COMPANY		11/01/2019	VARIOUS	10,150.000	1,861,156		769,347	1,087,412	(1,035,187)			(1,035,187)		769,347		1,091,809	1,091,809	1,066	
00287Y-10-9	ABBVIE INC		03/13/2019	WILLIAM BLAIR & CO	8,016.000	633,467		151,531	738,995	(587,464)			(587,464)		151,531		481,936	481,936	8,577	
00724F-10-1	ADOBE INC		08/01/2019	Sanford C. Bernstein & Co.	2,332.000	697,592		64,620	527,592	(462,972)			(462,972)		64,620		632,972	632,972		
008252-10-8	AFFILIATED MANAGERS GROUP INC		11/06/2019	WILLIAM BLAIR & CO	9,403.000	808,284		720,552	916,228	128,633		324,309	(195,676)		720,552		87,732	87,732	12,036	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES		12/31/2019	VARIOUS	7,673.000	1,107,033		888,026	888,026						888,026		219,007	219,007	15,098	
018581-10-8	ALLIANCE DATA SYSTEMS CORPORATION		06/17/2019	EVERCORE ISI	1,563.000	215,309		214,913	234,575	59,805		79,467	(19,662)		214,913		397	397	1,969	
02079K-30-5	ALPHABET INC CL A		12/20/2019	Sanford C. Bernstein & Co.	1,288.000	1,652,022		1,337,521	1,345,908	(8,388)			(8,388)		1,337,521		314,501	314,501		
025537-10-1	AMERICAN ELECTRIC POWER		12/04/2019	EVERCORE ISI	5,378.000	494,519		318,147	401,952	(83,805)			(83,805)		318,147		176,373	176,373	14,574	
025816-10-9	AMERICAN EXPRESS CO		08/30/2019	Sanford C. Bernstein & Co.	15,892.000	1,937,487		766,417	1,514,825	(748,409)			(748,409)		766,417		1,171,071	1,171,071	18,594	
02665T-30-6	AMERICAN HOMES 4 RENT		07/16/2019	EVERCORE ISI	20,508.000	524,633		439,730	407,084	32,647			32,647		439,730		84,903	84,903	3,076	
03027X-10-0	AMERICAN TOWER CORP		09/23/2019	VARIOUS	10,259.000	1,898,278		1,481,586	1,483,506	(204,722)			(204,722)		1,481,586		416,692	416,692	16,255	
03076C-10-6	AMERIPRISE FINANCIAL INC		08/30/2019	VARIOUS	6,048.000	808,647		540,020	631,230	(91,210)			(91,210)		540,020		268,627	268,627	13,174	
03073E-10-5	AMERISOURCEBERGEN CORPORATION		04/12/2019	EVERCORE ISI	3,278.000	244,747		52,119	243,883	(191,764)			(191,764)		52,119		192,629	192,629	1,311	
031162-10-0	AMGEN INC		10/01/2019	VARIOUS	4,759.000	916,764		238,473	926,435	(687,961)			(687,961)		238,473		678,291	678,291	11,027	
032095-10-1	AMPHENOL CORP		04/12/2019	EVERCORE ISI	1,288.000	133,126		113,093	104,354	8,739			8,739		113,093		20,034	20,034	592	
03748R-75-4	APARTMENT INVESTMENT AND MGMT CO		07/16/2019	VARIOUS	13,384.038	687,558		578,416	605,609	(27,193)			(27,193)		578,416		109,142	109,142	38,171	
037833-10-0	APPLE INC		12/20/2019	VARIOUS	34,836.000	7,149,278		444,815	5,495,031	(5,050,215)			(5,050,215)		444,815		6,704,463	6,704,463	45,059	
038222-10-5	APPLIED MATERIALS INC		07/17/2019	WILLIAM BLAIR & CO	21,732.000	1,002,787		265,130	711,506	(446,375)			(446,375)		265,130		737,657	737,657	8,910	
03852U-10-6	ARAMARK		08/30/2019	Sanford C. Bernstein & Co.	18,770.000	766,832		543,767	543,767						543,767		223,066	223,066	6,194	
363576-10-9	ARTHUR J GALLAGHER & CO		04/12/2019	EVERCORE ISI	3,301.000	265,331		198,163	243,284	(45,121)			(45,121)		198,163		67,168	67,168	1,419	
00206R-10-2	AT&T INC		12/20/2019	VARIOUS	131,888.000	4,583,997		3,785,015	3,764,084	20,932			20,932		3,785,015		798,982	798,982	176,574	
053015-10-3	AUTOMATIC DATA PROCESSING		04/12/2019	EVERCORE ISI	1,297.000	209,571		44,349	170,063	(125,713)			(125,713)		44,349		165,222	165,222	2,049	
053484-10-1	AVALONBAY COMMUNITIES INC		06/17/2019	EVERCORE ISI	4,330.000	901,647		734,993	753,637	(18,643)			(18,643)		734,993		166,653	166,653	12,947	
05722G-10-0	BAKER HUGHES INC A		06/12/2019	EVERCORE ISI	10,277.000	229,039		234,521	220,956	13,566			13,566		234,521		(5,482)	(5,482)	3,700	
060505-10-4	BANK OF AMERICA CORP		04/12/2019	VARIOUS	33,796.000	978,478		187,906	832,733	(644,828)			(644,828)		187,906		790,572	790,572	5,069	
064058-10-0	BANK OF NEW YORK MELLON CORP		06/12/2019	J.P. MORGAN SECURITIES	33,941.000	1,560,828		778,545	1,597,603	(819,058)			(819,058)		778,545		782,283	782,283	16,883	
06652K-10-3	BANKUNITED INC		02/27/2019	EVERCORE ISI	26,168.000	948,928		907,773	783,470	124,303			124,303		907,773		41,155	41,155	5,495	
054937-10-7	BB&T CORPORATION		07/15/2019	VARIOUS	26,146.000	1,303,087		837,632	1,132,645	(295,013)			(295,013)		837,632		465,456	465,456	19,696	
09062X-10-3	BIOGEN IDEC INC		04/12/2019	EVERCORE ISI	1,240.000	290,848		48,014	373,141	(325,126)			(325,126)		48,014		242,834	242,834		
097023-10-5	BOEING CO		11/01/2019	VARIOUS	7,732.000	2,974,959		328,392	2,493,570	(2,165,178)			(2,165,178)		328,392		2,646,568	2,646,568	32,997	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
097488-10-0	BOJANGLES INC		01/29/2019	MERGER	148,603.000	2,390,508		2,030,930	2,389,536	(358,607)			(358,607)		2,030,930		361,579	361,579		
099724-10-6	BORGWARNER INC		06/24/2019	WILLIAM BLAIR & CO	8,168.000	341,388		277,957	283,756	(5,799)			(5,799)		277,957		63,431	63,431	2,777	
101121-10-1	BOSTON PROPERTIES INC		06/17/2019	EVERCORE ISI	4,151.000	567,392		500,570	467,195	33,375			33,375		500,570		66,822	66,822	7,887	
105368-20-3	BRANDYWINE REALTY TRUST		12/31/2019	ROC	0.000	25,099		25,099	25,099						25,099					
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY		03/20/2019	WILLIAM BLAIR & CO	18,358.000	896,147		643,190	954,249	(311,059)			(311,059)		643,190		252,957	252,957	7,527	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		08/14/2019	VARIOUS	93,533.000	1,720,946		1,454,504	1,374,000	80,504			80,504		1,454,504		266,443	266,443	78,568	
11135F-10-1	BROADCOM INC		08/30/2019	Sanford C. Bernstein & Co.	5,458.000	1,553,441		900,806	1,387,860	(487,054)			(487,054)		900,806		652,635	652,635	28,927	
134429-10-9	CAMPBELL SOUP CO		06/17/2019	EVERCORE ISI	6,943.000	284,446		251,578	229,050	22,528			22,528		251,578		32,868	32,868	4,860	
14149Y-10-8	CARDINAL HEALTH INC		06/17/2019	EVERCORE ISI	15,379.000	699,178		464,011	685,903	(221,893)			(221,893)		464,011		235,167	235,167	14,650	
143130-10-2	CARMAX INC		06/17/2019	EVERCORE ISI	7,287.000	589,245		363,913	457,114	(93,201)			(93,201)		363,913		225,332	225,332		
146229-10-9	CARTER'S INC		11/13/2019	VARIOUS	32,730.000	3,326,994		2,671,423	2,671,423						2,671,423		655,571	655,571	49,095	
149123-10-1	CATERPILLAR INC		07/31/2019	VARIOUS	19,145.000	2,487,955		2,429,689	2,432,755	(3,066)			(3,066)		2,429,689		58,266	58,266	39,260	
151020-10-4	CELGENE CORP		11/21/2019	MERGER	35,364.000	5,675,922		2,553,988	2,266,479	287,509			287,509		2,553,988		3,121,934	3,121,934		
15189T-10-7	CENTERPOINT ENERGY INC		12/04/2019	EVERCORE ISI	15,157.000	373,383		372,256				47,517	(47,517)		372,256		1,128	1,128	4,358	
156782-10-4	CERNER CORPORATION		11/01/2019	Sanford C. Bernstein & Co.	2,041.000	137,479		23,626	107,030	(83,404)			(83,404)		23,626		113,853	113,853	735	
166764-10-0	CHEVRON CORPORATION		04/12/2019	EVERCORE ISI	15,969.000	1,918,962		1,848,434	1,737,268	111,167			111,167		1,848,434		70,528	70,528	19,003	
171798-10-1	CIMAREX ENERGY COMPANY		08/30/2019	VARIOUS	18,315.000	981,745		1,129,120	1,129,120						1,129,120		(147,374)	(147,374)	7,541	
17275R-10-2	CISCO SYSTEMS INC		08/01/2019	VARIOUS	48,977.000	2,599,948		756,429	2,122,173	(1,365,744)			(1,365,744)		756,429		1,843,519	1,843,519	24,821	
191216-10-0	COCA-COLA CO		02/14/2019	EVERCORE ISI	31,084.000	1,435,627		610,956	1,471,827	(860,871)			(860,871)		610,956		824,671	824,671		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		04/12/2019	EVERCORE ISI	1,946.000	144,679		57,329	123,532	(66,203)			(66,203)		57,329		87,350	87,350	389	
194162-10-3	COLGATE-PALMOLIVE CO		04/12/2019	EVERCORE ISI	3,317.000	226,255		3,320	197,428	(194,108)			(194,108)		3,320		222,934	222,934	1,393	
20605P-10-1	CONCHO RESOURCES INC		06/12/2019	EVERCORE ISI	4,809.000	496,440		494,317	494,317						494,317		2,123	2,123	777	
206704-10-8	CONCRETE PUMPING HOLDINGS INC CL A		09/06/2019	Sanford C. Bernstein & Co.	155,398.000	757,815		675,860	1,278,926			603,065	(603,065)		675,860		81,954	81,954		
20825C-10-4	CONOCOPHILLIPS		02/13/2019	Sanford C. Bernstein & Co.	21,424.000	1,456,783		938,157	1,335,786	(397,629)			(397,629)		938,157		518,626	518,626	6,534	
21870Q-10-5	CORESITE REALTY CORP		12/31/2019	VARIOUS	6,668.000	827,825		608,926	608,926						608,926		218,899	218,899	22,805	
219350-10-5	CORNING INCORPORATED		08/30/2019	VARIOUS	87,434.000	2,536,432		2,069,511	2,641,381	(571,870)			(571,870)		2,069,511		466,921	466,921	26,443	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		12/31/2019	ROC	0.000	13,314		13,314	13,314						13,314					
22052L-10-4	CORTEVA INC		08/30/2019	VARIOUS	26,199.333	769,308		274,255							274,255		495,053	495,053	3,406	
222795-10-6	COUSINS PROPERTIES INC		03/14/2019	Sanford C. Bernstein & Co.	171,483.000	1,631,569		1,354,716	1,354,716						1,354,716		276,854	276,854	11,146	
22822V-10-1	CROWN CASTLE INTL CORP		12/31/2019	ROC	0.000	19,801		19,801	19,801						19,801					
126408-10-3	CSX CORP		09/03/2019	VARIOUS	28,214.000	1,916,606		327,397	1,752,936	(1,425,539)			(1,425,539)		327,397		1,589,209	1,589,209	17,759	
229663-10-9	CUBESMART		12/31/2019	VARIOUS	16,280.000	586,596		456,391	476,350	(19,960)			(19,960)		456,391		130,206	130,206	15,629	
231021-10-6	CUMMINS INC		08/30/2019	Sanford C. Bernstein & Co.	5,118.000	763,922		521,313	683,970	(162,656)			(162,656)		521,313		242,609	242,609	18,379	
23331A-10-9	D R HORTON INC		06/17/2019	EVERCORE ISI	11,442.000	526,804		91,974	396,580	(304,605)			(304,605)		91,974		434,830	434,830	3,433	
247361-70-2	DELTA AIR LINES INC		06/17/2019	EVERCORE ISI	14,769.000	822,256		731,656	736,973	(5,317)			(5,317)		731,656		90,600	90,600	10,338	
24906P-10-9	DENTSPLY SIRONA INC		08/30/2019	Sanford C. Bernstein & Co.	11,188.000	583,386		422,235	416,305	5,930			5,930		422,235		161,151	161,151	2,937	
250565-10-8	DESIGNER BRANDS INC		07/17/2019	ALEX BROWN & SONS	32,740.000	591,541		592,267	808,678	(74,362)		142,049	(216,411)		592,267		(726)	(726)	24,555	
25179M-10-3	DEVON ENERGY CORPORATION		08/30/2019	VARIOUS	16,642.000	406,850		449,833	375,111	74,723			74,723		449,833		(42,983)	(42,983)	2,491	
25264R-20-7	DIAMOND HILL INVESTMENT GROUP INC		12/20/2019	Sanford C. Bernstein & Co.	1,798.000	251,706		242,550	268,711			26,161	(26,161)		242,550		9,156	9,156	16,182	
253868-10-3	DIGITAL REALTY TRUST INC		12/31/2019	ROC	0.000	5,086		5,086	5,086						5,086					
254709-10-8	DISCOVER FINANCIAL SERVICES		12/20/2019	Sanford C. Bernstein & Co.	5,447.000	472,218		334,616	321,264	13,352			13,352		334,616		137,602	137,602	9,151	
254687-10-6	DISNEY WALT CO		08/30/2019	VARIOUS	11,899.000	1,623,679		211,638	1,304,725	(1,093,087)			(1,093,087)		211,638		1,412,041	1,412,041	18,177	
256677-10-5	DOLLAR GENERAL CORP		08/30/2019	Sanford C. Bernstein & Co.	9,880.000	1,542,088		695,451	1,067,830	(372,380)			(372,380)		695,451		846,637	846,637	9,188	
25746U-10-9	DOMINION ENERGY INC		12/04/2019	JEFFERIES & COMPANY	11,420.000	938,521		886,592							886,592		51,929	51,929	10,478	
25960P-10-9	DOUGLAS EMMETT INC		12/31/2019	ROC	0.000	11,969		11,969	11,969						11,969					
260557-10-3	DOW INC		05/23/2019	VARIOUS	26,147.333	1,432,465		494,367							494,367		938,098	938,098		
26441C-20-4	DUKE ENERGY CORPORATION		08/30/2019	VARIOUS	13,080.000	1,209,427		988,940	1,128,804	(139,864)			(139,864)		988,940		220,487	220,487	34,411	
264411-50-5	DUKE REALTY CORP		07/16/2019	EVERCORE ISI	11,787.000	390,818		305,283	305,283						305,283		85,535	85,535	5,068	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
26614N-10-2	DUPONT DE NEMOURS INC		08/30/2019	VARIOUS	27,091.330	3,246,758		2,601,306	4,516,265	(1,914,959)			(1,914,959)		2,601,306		645,452	645,452	50,390	
23355L-10-6	DXC TECHNOLOGY CO		12/20/2019	Sanford C. Bernstein & Co.	9,259.000	347,900		256,197	492,301	(30,882)		205,223	(236,105)		256,197		91,703	91,703	7,407	
278642-10-3	EBAY INC		11/01/2019	Sanford C. Bernstein & Co.	10,510.000	371,166		95,260	295,016	(199,756)			(199,756)		95,260		275,906	275,906	4,414	
278865-10-0	ECOLAB INC		11/06/2019	WILLIAM BLAIR & CO	8,420.000	1,543,128		353,018	1,240,687	(887,669)			(887,669)		353,018		1,190,111	1,190,111	11,471	
281020-10-7	EDISON INTERNATIONAL		12/04/2019	VARIOUS	6,282.000	397,730		347,520	356,629	(9,109)			(9,109)		347,520		50,210	50,210	15,391	
291011-10-4	EMERSON ELECTRIC CO		11/01/2019	VARIOUS	8,785.000	624,808		445,224	524,904	(79,680)			(79,680)		445,224		179,584	179,584	10,208	
292104-10-6	EMPIRE STATE REALTY TRUST A		12/31/2019	VARIOUS	55,429.000	887,083		797,316	797,316						797,316		89,767	89,767	5,820	
26875P-10-1	EOG RESOURCES INC		11/18/2019	VARIOUS	9,771.000	938,890		923,175	844,716	71,736			71,736		923,175		15,714	15,714	2,155	
29444U-70-0	EQUINIX INC		09/23/2019	VARIOUS	4,269.000	1,974,954		1,505,079	1,505,079						1,505,079		469,876	469,876	13,095	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		09/23/2019	JEFFERIES & COMPANY	1,504.000	202,015		144,544	146,084	(1,540)			(1,540)		144,544		57,471	57,471	2,670	
29476L-10-7	EQUITY RESIDENTIAL		11/01/2019	Sanford C. Bernstein & Co.	4,722.000	417,915		337,640	311,699	25,940			25,940		337,640		80,276	80,276	10,589	
297178-10-5	ESSEX PROPERTY TRUST		04/10/2019	EVERCORE ISI	2,186.000	629,864		522,520	536,029	(13,509)			(13,509)		522,520		107,344	107,344	8,329	
30161N-10-1	EXELON CORP		12/04/2019	VARIOUS	20,228.000	896,625		788,576	912,283	(123,707)			(123,707)		788,576		108,049	108,049	24,846	
302130-10-9	EXPEDITORS INTL WASHINGTON INC		04/12/2019	EVERCORE ISI	1,843.000	145,219		105,231	125,490	(20,259)			(20,259)		105,231		39,988	39,988		
30231G-10-2	EXXON MOBIL CORPORATION		10/01/2019	VARIOUS	126,622.000	9,653,540		8,634,354	8,634,354						8,634,354		1,019,186	1,019,186	126,545	
30303M-10-2	FACEBOOK INC		03/13/2019	WILLIAM BLAIR & CO	6,470.000	1,122,242		848,152	848,152						848,152		274,090	274,090		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		08/01/2019	Sanford C. Bernstein & Co.	5,565.000	721,983		656,893	656,893						656,893		65,090	65,090	8,938	
31428X-10-6	FEDEX CORPORATION		05/23/2019	VARIOUS	7,937.000	1,293,771		1,280,476	1,280,476						1,280,476		13,294	13,294	10,318	
31620M-10-6	FIDELITY NATIONAL INFO SERVICES		04/12/2019	EVERCORE ISI	1,523.000	172,639		53,245	156,184	(102,939)			(102,939)		53,245		119,394	119,394	533	
337738-10-8	FISERV INC		04/12/2019	EVERCORE ISI	2,277.000	194,623		148,409	167,337	(18,928)			(18,928)		148,409		46,213	46,213		
34964C-10-6	FORTUNE BRANDS HOME & SECURI		10/01/2019	Sanford C. Bernstein & Co.	4,458.000	246,521		227,648							227,648		18,874	18,874		
35137L-20-4	FOX CORP CL B		04/12/2019	FRACTIONAL SHARES	0.670	24		27							27		(3)	(3)		
354613-10-1	FRANKLIN RESOURCES INC		08/30/2019	Sanford C. Bernstein & Co.	10,845.000	284,946		364,826	321,663	43,163			43,163		364,826		(79,879)	(79,879)	8,459	
369550-10-8	GENERAL DYNAMICS CORP		09/03/2019	VARIOUS	12,819.000	2,364,786		587,347	2,015,275	(1,427,928)			(1,427,928)		587,347		1,777,439	1,777,439	29,494	
369604-10-3	GENERAL ELECTRIC CO		08/30/2019	VARIOUS	167,994.000	1,565,953		1,259,955	1,271,715	(11,760)			(11,760)		1,259,955		305,998	305,998	4,348	
370334-10-4	GENERAL MILLS INC		04/03/2019	JEFFERIES & COMPANY	16,505.000	834,604		695,681							695,681		138,923	138,923		
372460-10-5	GENUINE PARTS CO		12/20/2019	VARIOUS	6,190.000	668,270		556,889	594,364	(37,475)			(37,475)		556,889		111,381	111,381	15,731	
375558-10-3	GILEAD SCIENCES INC		04/25/2019	WILLIAM BLAIR & CO	17,802.000	1,109,467		309,435	1,113,515	(804,080)			(804,080)		309,435		800,032	800,032	11,215	
37940X-10-2	GLOBAL PAYMENTS INC		10/03/2019	FRACTIONAL SHARES	0.234	38		39							39		(1)	(1)		
38141G-10-4	GOLDMAN SACHS GROUP INC		11/27/2019	EVERCORE ISI	2,899.000	645,267		262,157	484,278	(222,121)			(222,121)		262,157		383,110	383,110	8,407	
382550-10-1	GOODYEAR TIRE & RUBBER CO		02/22/2019	EVERCORE ISI	15,603.000	299,806		211,126	318,457	(107,331)			(107,331)		211,126		88,680	88,680	2,496	
093671-10-5	H&R BLOCK INC		08/30/2019	VARIOUS	8,909.000	218,904		180,318	226,021	(45,703)			(45,703)		180,318		38,586	38,586	6,029	
406216-10-1	HALLIBURTON CO		06/12/2019	VARIOUS	28,441.000	766,896		756,544	755,962	137,939		137,356	583		756,544		10,352	10,352	4,877	
410345-10-2	HANESBRAND INC		09/25/2019	J.P. MORGAN SECURITIES	51,854.000	769,876		649,731	649,731						649,731		120,145	120,145	23,334	
412822-10-8	HARLEY DAVIDSON INC		08/30/2019	Sanford C. Bernstein & Co.	7,168.000	228,619		294,461	244,572	49,889			49,889		294,461		(65,843)	(65,843)	5,376	
42225P-50-1	HEALTHCARE TRUST OF AMERICA		03/18/2019	JEFFERIES & COMPANY	14,355.000	411,886		354,382	363,325	(8,943)			(8,943)		354,382		57,504	57,504	4,437	
42250P-10-3	HEALTHPEAK PROPERTIES INC		10/01/2019	Sanford C. Bernstein & Co.	4,328.000	154,113		125,749	120,881	4,868			4,868		125,749		28,364	28,364	4,804	
806407-10-2	HENRY SCHEIN INC		10/01/2019	VARIOUS	4,513.000	599,865		556,865	598,926	(42,061)			(42,061)		556,865		43,000	43,000		
431284-10-8	HIGHWOODS PROPERTIES INC		12/31/2019	ROC	0.000	516		516	516						516					
437076-10-2	HOME DEPOT INC		10/01/2019	VARIOUS	11,645.000	2,570,503		292,173	2,000,844	(1,708,671)			(1,708,671)		292,173		2,278,330	2,278,330	35,047	
438516-10-6	HONEYWELL INTERNATIONAL INC		08/01/2019	VARIOUS	6,460.000	1,062,608		180,312	853,495	(673,183)			(673,183)		180,312		882,295	882,295	6,970	
40434L-10-5	HP INC		11/13/2019	VARIOUS	91,155.000	1,798,774		1,033,808	1,865,031	(831,223)			(831,223)		1,033,808		764,966	764,966	50,806	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES		04/17/2019	EVERCORE ISI	1,557.000	342,750		348,190	296,313	51,877			51,877		348,190		(5,440)	(5,440)	1,339	
452308-10-9	ILLINOIS TOOL WORKS INC		08/01/2019	Sanford C. Bernstein & Co.	2,266.000	348,220		100,883	287,080	(186,197)			(186,197)		100,883		247,338	247,338	6,798	
458140-10-0	INTEL CORP		11/01/2019	VARIOUS	61,628.000	3,228,219		436,610	2,892,202	(2,455,592)			(2,455,592)		436,610		2,791,609	2,791,609	32,318	
459200-10-1	INTERNATIONAL BUSINESS MACH CORP		11/01/2019	VARIOUS	16,928.000	2,338,661		1,702	1,924,206	(1,922,503)			(1,922,503)		1,702		2,336,959	2,336,959	62,834	
460146-10-3	INTERNATIONAL PAPER COMPANY		08/30/2019	Sanford C. Bernstein & Co.	20,055.000	784,034		868,783	809,420	116,921		57,558	59,363		868,783		(84,749)	(84,749)	30,083	
460690-10-0	INTERPUBLIC GROUP OF COS INC		05/23/2019	VARIOUS	17,312.000	378,978		68,556	357,147	(288,591)			(288,591)		68,556		310,422	310,422	4,068	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
46071F-10-3	INTERSECT ENT INC		06/20/2019	EVERCORE ISI	55,018.000	1,324,753		722,386	1,550,407	(828,021)			(828,021)		722,386		602,366	602,366		
46187W-10-7	INVITATION HOMES INC		07/16/2019	EVERCORE ISI	21,236.000	593,404		445,531	426,419	19,112			19,112		445,531		147,873	147,873	5,521	
44980X-10-9	IPG PHOTONICS CORP COMMON STOCK US		12/20/2019	Sanford C. Bernstein & Co.	2,709.000	387,284		361,442							361,442		25,842	25,842		
46284V-10-1	IRON MOUNTAIN INCORPORATED		12/31/2019	ROC	0.000	575		575	575						575					
469814-10-7	JACOBS ENGINEERING GROUP INC		08/30/2019	Sanford C. Bernstein & Co.	5,849.000	519,702		327,053	341,933	(14,880)			(14,880)		327,053		192,649	192,649	2,983	
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		08/30/2019	Sanford C. Bernstein & Co.	10,424.000	194,247		180,961	180,961						180,961		13,287	13,287	3,909	
478160-10-4	JOHNSON & JOHNSON		12/20/2019	Sanford C. Bernstein & Co.	9,233.000	1,314,402		468,298	1,191,519	(723,221)			(723,221)		468,298		846,104	846,104	30,524	
46625H-10-0	JP MORGAN CHASE & CO		10/01/2019	VARIOUS	19,814.000	2,340,059		13,295	1,934,243	(1,920,948)			(1,920,948)		13,295		2,326,765	2,326,765	47,554	
48203R-10-4	JUNIPER NETWORKS INC		09/18/2019	J.P. MORGAN SECURITIES	38,751.000	927,133		889,527	1,042,789	(153,262)			(153,262)		889,527		37,606	37,606	22,088	
485170-30-2	KANSAS CITY SOUTHERN		08/30/2019	VARIOUS	5,158.000	629,202		547,790	492,331	55,459			55,459		547,790		81,413	81,413	4,790	
487836-10-8	KELLOGG CO		06/17/2019	EVERCORE ISI	10,552.000	599,774		621,513	601,570	19,943			19,943		621,513		(21,739)	(21,739)	10,045	
49427F-10-8	KILROY REALTY CORPORATION		12/31/2019	VARIOUS	5,674.000	392,117		359,168	359,168						359,168		32,948	32,948	2,582	
494368-10-3	KIMBERLY-CLARK CORPORATION		10/01/2019	Sanford C. Bernstein & Co.	4,172.000	591,014		46,313	475,358	(429,044)			(429,044)		46,313		544,701	544,701	17,063	
482480-10-0	KLA-TENCOR CORPORATION		04/12/2019	EVERCORE ISI	1,112.000	137,128		75,967	99,513	(23,546)			(23,546)		75,967		61,160	61,160	834	
501044-10-1	KROGER COMPANY		09/03/2019	Sanford C. Bernstein & Co.	77,574.000	1,820,508		817,808	2,133,285	(1,315,477)			(1,315,477)		817,808		1,002,700	1,002,700	34,133	
501797-10-4	L BRANDS INC		08/30/2019	VARIOUS	13,377.000	286,164		348,244	343,388	10,167		5,310	4,857		348,244		(62,080)	(62,080)	8,046	
50540R-40-9	LABORATORY CORP OF AMERICA HDGS		08/30/2019	Sanford C. Bernstein & Co.	4,213.000	705,895		205,926	532,355	(326,429)			(326,429)		205,926		499,969	499,969		
512807-10-8	LAM RESEARCH CORPORATION		07/17/2019	WILLIAM BLAIR & CO	7,351.000	1,407,664		233,768	1,000,986	(767,217)			(767,217)		233,768		1,173,895	1,173,895	16,172	
524660-10-7	LEGGETT & PLATT INC		08/30/2019	Sanford C. Bernstein & Co.	4,174.000	155,207		169,256	149,596	19,660			19,660		169,256		(14,049)	(14,049)	4,842	
526057-10-4	LENNAR CORP		06/17/2019	EVERCORE ISI	9,472.000	503,584		83,718	370,829	(287,111)			(287,111)		83,718		419,866	419,866	758	
526057-30-2	LENNAR CORP CL B		06/17/2019	EVERCORE ISI	296.000	12,586		2,255	9,274	(7,019)			(7,019)		2,255		10,331	10,331	24	
531172-10-4	LIBERTY PROPERTY TRUST		03/19/2019	EVERCORE ISI	9,362.000	450,463		392,081	392,081						392,081		58,382	58,382	3,745	
532457-10-8	LILLY ELI & CO		08/30/2019	VARIOUS	16,021.000	1,818,552		544,874	1,853,950	(1,309,076)			(1,309,076)		544,874		1,273,678	1,273,678	23,402	
535919-40-1	LIONS GATE ENTERTAINMENT CL A		06/18/2019	EVERCORE ISI	22,787.000	278,570		366,871	366,871						366,871		(88,300)	(88,300)		
535919-50-0	LIONS GATE ENTERTAINMENT CL B		06/18/2019	EVERCORE ISI	22,787.000	257,937		339,071	339,071						339,071		(81,133)	(81,133)		
539830-10-9	LOCKHEED MARTIN CORPORATION		05/23/2019	VARIOUS	6,047.000	1,999,277		224,041	1,583,346	(1,359,305)			(1,359,305)		224,041		1,775,236	1,775,236	13,303	
548661-10-7	LOWES COMPANIES INC		12/20/2019	Sanford C. Bernstein & Co.	4,782.000	572,513		536,564							536,564		35,949	35,949	2,630	
55261F-10-4	M&T BANK CORPORATION		06/17/2019	EVERCORE ISI	4,685.000	771,278		735,639	670,564	130,957		65,882	65,075		735,639		35,640	35,640	9,370	
55616P-10-4	MACYS INC		06/17/2019	EVERCORE ISI	17,831.000	414,054		249,633	531,007	(281,374)			(281,374)		249,633		164,420	164,420	16,881	
559663-10-9	MAGNOLIA OIL AND GAS CORP		12/20/2019	Sanford C. Bernstein & Co.	716,267.000	8,755,442		7,624,662	8,029,353			404,692	(404,692)		7,624,662		1,130,781	1,130,781		
56585A-10-2	MARATHON PETROLEUM CORP		08/30/2019	VARIOUS	26,649.000	1,463,967		1,067,295	1,572,557	(505,262)			(505,262)		1,067,295		396,671	396,671	31,851	
571748-10-2	MARSH & MCLENNAN COMPANIES INC		09/25/2019	VARIOUS	13,362.000	1,332,384		1,290,382	107,503	2,862			2,862		1,290,382		42,002	42,002	6,585	
57636Q-10-4	MASTERCARD INC CLASS A		08/01/2019	Sanford C. Bernstein & Co.	1,538.000	421,288		31,781	290,144	(258,362)			(258,362)		31,781		389,507	389,507	1,523	
577081-10-2	MATTEL INC		02/13/2019	WILLIAM BLAIR & CO.	16,385.000	277,740		163,686	163,686						163,686		114,054	114,054		
580135-10-1	MCDONALDS CORPORATION		08/30/2019	Sanford C. Bernstein & Co.	2,849.000	620,969		254,003	505,897	(251,893)			(251,893)		254,003		366,966	366,966	6,610	
58155Q-10-3	MCKESSON CORPORATION		04/12/2019	EVERCORE ISI	2,952.000	339,468		46,494	326,107	(279,613)			(279,613)		46,494		292,974	292,974	2,303	
58933Y-10-5	MERCK & CO INC		04/11/2019	EVERCORE ISI	12,776.000	1,024,713		22,385	976,214	(953,829)			(953,829)		22,385		1,002,328	1,002,328	14,054	
595112-10-3	MICRON TECHNOLOGY INC		04/12/2019	EVERCORE ISI	5,157.000	220,175		55,438	163,632	(108,194)			(108,194)		55,438		164,737	164,737		
594918-10-4	MICROSOFT CORP		12/20/2019	VARIOUS	28,960.000	3,980,227		699,963	2,941,467	(2,241,504)			(2,241,504)		699,963		3,280,264	3,280,264	29,127	
59522J-10-3	MID-AMERICA APARTMENT COMM. INC		12/20/2019	VARIOUS	15,298.000	2,053,462		1,417,166	1,464,019	(46,852)			(46,852)		1,417,166		636,296	636,296	58,744	
608190-10-4	MOHAWK INDUSTRIES INC		08/30/2019	VARIOUS	6,041.000	852,924		753,494	706,555	46,939			46,939		753,494		99,430	99,430		
60871R-20-9	MOLSON COORS BREWING COMPANY		11/01/2019	Sanford C. Bernstein & Co.	26,340.000	1,395,009		1,352,822	1,479,254	144,607		271,039	(126,432)		1,352,822		42,186	42,186	36,613	
609207-10-5	MONDELEZ INTERNATIONAL INC		06/17/2019	VARIOUS	48,214.000	2,466,467		861,258	1,930,006	(1,068,749)			(1,068,749)		861,258		1,605,210	1,605,210	20,114	
631103-10-8	NASDAQ INC		10/01/2019	Sanford C. Bernstein & Co.	2,656.000	263,246		265,188							265,188		(1,942)	(1,942)	1,248	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
636180-10-1	NATIONAL FUEL GAS COMPANY		12/04/2019	EVERCORE ISI	35,412.000	1,597,254		1,604,518	1,812,386	6,020		213,888	(207,868)		1,604,518		(7,264)	(7,264)	60,909	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		12/31/2019	VARIOUS	23,354.000	1,264,459		1,116,507	1,132,903	(19,943)			(19,943)		1,116,507		147,953	147,953	11,677	
651229-10-6	NEWELL BRANDS INC		05/23/2019	VARIOUS	16,087.000	245,870		191,691	299,057	(107,366)			(107,366)		191,691		54,179	54,179	3,700	
651290-10-8	NEWFIELD EXPLORATION CO.		02/06/2019	ALEX BROWN & SONS	6,553.000	118,483		111,073	96,067	15,006			15,006		111,073		7,409	7,409		
655844-10-8	NORFOLK SOUTHN CORP		08/30/2019	VARIOUS	9,267.000	1,637,461		569,180	1,385,787	(816,607)			(816,607)		569,180		1,068,281	1,068,281	22,213	
666807-10-2	NORTHROP GRUMMAN CORP		04/12/2019	EVERCORE ISI	846.000	236,743		13,374	207,185	(193,812)			(193,812)		13,374		223,369	223,369	1,015	
67066G-10-4	NVIDIA CORP		08/01/2019	VARIOUS	6,760.000	1,068,657		86,731	902,460	(815,729)			(815,729)		86,731		981,926	981,926	1,410	
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/20/2019	VARIOUS	26,298.000	1,399,654		775,651	1,614,171	(838,521)			(838,521)		775,651		624,004	624,004	40,885	
681919-10-6	OMNICOM GROUP		12/20/2019	VARIOUS	9,798.000	776,722		303,049	717,606	(414,557)			(414,557)		303,049		473,674	473,674	20,820	
682680-10-3	ONEOK INC		03/27/2019	EVERCORE ISI	11,432.000	785,040		567,410	616,756	(49,346)			(49,346)		567,410		217,630	217,630	9,832	
68389X-10-5	ORACLE CORPORATION		10/01/2019	Sanford C. Bernstein & Co.	22,860.000	1,262,586		754,346	1,032,129	(277,783)			(277,783)		754,346		508,240	508,240	15,316	
69331C-10-8	P G & E CORPORATION		01/14/2019	EVERCORE ISI	20,904.000	190,728		551,448	496,470	54,978			54,978		551,448		(360,720)	(360,720)		
377316-10-4	P H GLATFELTER COMPANY		01/16/2019	EVERCORE ISI	41,176.000	477,244		401,878	401,878						401,878		75,366	75,366	5,353	
693718-10-8	PACCAR INC		07/10/2019	JEFFERIES & COMPANY	11,548.000	814,330		510,741	659,853	(149,111)			(149,111)		510,741		303,588	303,588	30,487	
695156-10-9	PACKAGING CORP OF AMERICA		12/18/2019	EVERCORE ISI	9,322.000	1,041,770		937,653							937,653		104,116	104,116	7,364	
698477-10-6	PANHANDLE OIL AND GAS INC		08/27/2019	VARIOUS	235,986.000	3,062,429		3,157,481	3,657,783			500,302	(500,302)		3,157,481		(95,052)	(95,052)	17,472	
701094-10-4	PARKER HANNIFIN CORPATION		08/30/2019	Sanford C. Bernstein & Co.	4,352.000	721,394		356,302	649,057	(292,755)			(292,755)		356,302		365,092	365,092	10,967	
703395-10-3	PATTERSON COS INC		02/27/2019	EVERCORE ISI	4,238.000	94,240		88,659	83,319	5,340			5,340		88,659		5,581	5,581	1,102	
70450Y-10-3	PAYPAL HOLDINGS INC		04/12/2019	EVERCORE ISI	2,899.000	309,747		40,913	243,777	(202,864)			(202,864)		40,913		268,835	268,835		
713448-10-8	PEPSICO INC		12/20/2019	VARIOUS	18,621.000	2,465,796		573,003	2,057,248	(1,484,245)			(1,484,245)		573,003		1,892,793	1,892,793	56,869	
715347-10-0	PERSPECTA INC		11/01/2019	Sanford C. Bernstein & Co.	4,629.000	123,453		73,226	79,711	(6,485)			(6,485)		73,226		50,227	50,227	1,018	
717081-10-3	PFIZER INC		04/03/2019	VARIOUS	34,104.000	1,451,856		28,781	1,488,640	(1,459,859)			(1,459,859)		28,781		1,423,075	1,423,075	5,389	
718546-10-4	PHILLIPS 66		11/20/2019	EVERCORE ISI	2,644.000	307,045		219,494	227,781	(8,287)			(8,287)		219,494		87,551	87,551	9,254	
723484-10-1	PINNACLE WEST CAPITAL CORPORATION		12/04/2019	VARIOUS	10,034.000	901,158		773,339	854,897	(81,557)			(81,557)		773,339		127,819	127,819	27,695	
723787-10-7	PIONEER NATURAL RESOURCES CO.		06/12/2019	EVERCORE ISI	4,206.000	598,338		545,308	553,173	(7,865)			(7,865)		545,308		53,030	53,030	845	
693475-10-5	PNC FINANCIAL SERVICES GROUP		09/03/2019	VARIOUS	26,280.000	3,416,376		30,887	3,072,395	(3,041,507)			(3,041,507)		30,887		3,385,488	3,385,488	64,772	
69351T-10-6	PPL CORPORATION		12/04/2019	JEFFERIES & COMPANY	2,327.000	80,164		67,716	65,924	1,792			1,792		67,716		12,448	12,448	3,834	
742718-10-9	PROCTER & GAMBLE CO		08/01/2019	Sanford C. Bernstein & Co.	3,557.000	422,367		158,109	326,959	(168,851)			(168,851)		158,109		264,259	264,259	7,857	
743606-10-5	PROSPERITY BANCSHARES INC		04/17/2019	EVERCORE ISI	9,978.000	717,527		545,898	621,629	(75,731)			(75,731)		545,898		171,629	171,629	8,182	
74460D-10-9	PUBLIC STORAGE		07/01/2019	VARIOUS	7,583.000	1,704,738		1,517,409	1,534,875	(17,466)			(17,466)		1,517,409		187,329	187,329	19,520	
745867-10-1	PULTE GROUP INC		08/01/2019	Sanford C. Bernstein & Co.	8,927.000	280,320		58,051	232,013	(173,962)			(173,962)		58,051		222,269	222,269	2,946	
693656-10-0	PVH CORP		06/17/2019	EVERCORE ISI	4,097.000	363,403		374,015	380,816	(6,801)			(6,801)		374,015		(10,613)	(10,613)	307	
74736K-10-1	QORVO INC		08/30/2019	Sanford C. Bernstein & Co.	4,119.000	294,193		283,737	250,147	33,590			33,590		283,737		10,456	10,456		
747525-10-3	QUALCOMM INC		12/20/2019	VARIOUS	15,269.000	1,034,793		781,707	868,959	(87,251)			(87,251)		781,707		253,086	253,086	18,997	
751212-10-1	RALPH LAUREN CORPORATION		12/20/2019	Sanford C. Bernstein & Co.	11,518.000	1,254,160		939,559	1,191,652	(252,093)			(252,093)		939,559		314,601	314,601	30,235	
754730-10-9	RAYMOND JAMES FINANCIAL INC		08/30/2019	VARIOUS	6,255.000	515,474		514,394	465,435	48,959			48,959		514,394		1,080	1,080	5,524	
755111-50-7	RAYTHEON COMPANY (NEW)		08/01/2019	Sanford C. Bernstein & Co.	772.000	140,574		14,085	118,386	(104,301)			(104,301)		14,085		126,489	126,489	2,125	
756109-10-4	REALTY INCOME CORP		12/31/2019	ROC	0.000	2,217		2,217	1,265						2,217					
758849-10-3	REGENCY CENTERS CORPORATION		07/16/2019	VARIOUS	29,138.000	1,954,145		1,712,861	1,709,818	3,043			3,043		1,712,861		241,284	241,284	26,848	
76118Y-10-4	RESIDEO TECHNOLOGIES INC		08/30/2019	Sanford C. Bernstein & Co.	5,864.000	80,775		30,505	120,505	(90,001)			(90,001)		30,505		50,270	50,270		
76131N-10-1	RETAIL OPPORTUNITY INVST CORP		01/28/2019	EVERCORE ISI	68,734.000	1,193,578		1,098,651	1,091,496	7,155			7,155		1,098,651		94,927	94,927		
76131V-20-2	RETAIL PROPERTIES OF AMERICA INC		12/31/2019	ROC	0.000	7,424		7,424							7,424					
769730-20-4	ROADRUNNER TRANSPORTATION SYSTEMS		12/20/2019	VARIOUS	83,348.280	787,057		780,598	256,222	(18,903)		240,338	(259,241)		780,598		6,459	6,459		
78409V-10-4	S&P GLOBAL INC		04/12/2019	EVERCORE ISI	1,158.000	247,859		42,241	196,791	(154,550)			(154,550)		42,241		205,618	205,618	660	
78573L-10-6	SABRA HEALTH CARE REIT INC		07/16/2019	EVERCORE ISI	20,781.000	424,497		342,471	342,471						342,471		82,026	82,026	18,703	
824348-10-6	SHERWIN WILLIAMS COMPANY		12/20/2019	Sanford C. Bernstein & Co.	131.000	76,106		56,253							56,253		19,853	19,853	296	
828806-10-9	SIMON PROPERTY GROUP INC		04/12/2019	EVERCORE ISI	1,591.000	292,448		247,968	267,272	(19,304)			(19,304)		247,968		44,480	44,480	3,262	
82981J-10-9	SITE CENTERS CORP		03/19/2019	EVERCORE ISI	39,674.000	508,642		454,224	439,191	15,032			15,032		454,224		54,418	54,418	15,870	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
830566-10-5	SKECHERS USA INC		11/01/2019	Sanford C. Bernstein & Co.	62,395.000	2,349,006		1,312,167	1,428,222	(116,055)			(116,055)		1,312,167		1,036,839	1,036,839		
832696-40-5	SMUCKER J M COMPANY		06/17/2019	EVERCORE ISI	5,623.000	679,817		432,269	525,694	(93,426)			(93,426)		432,269		247,549	247,549	7,624	
844741-10-8	SOUTHWEST AIRLINES CO		08/01/2019	Sanford C. Bernstein & Co.	8,122.000	418,411		377,511	377,511						377,511		40,900	40,900	4,061	
78469C-10-3	SP PLUS CORP		12/20/2019	Sanford C. Bernstein & Co.	17,927.000	783,358		543,367	529,564	13,804			13,804		543,367		239,990	239,990		
84860W-30-0	SPIRIT REALTY CAPITAL INC		07/29/2019	EVERCORE ISI	40,271.000	1,772,161		1,419,553	1,419,553						1,419,553		352,609	352,609	75,508	
854502-10-1	STANLEY BLACK & DECKER INC		08/14/2019	JEFFERIES & COMPANY	5,126.000	673,595		404,117	613,787	(209,670)			(209,670)		404,117		269,477	269,477	6,766	
857477-10-3	STATE STREET CORPORATION BOSTON MA		11/20/2019	EVERCORE ISI	5,378.000	390,004		275,972							275,972		114,032	114,032	2,797	
862121-10-0	STORE CAPITAL CORP		12/02/2019	VARIOUS	49,831.000	1,902,233		1,491,193	1,410,716	80,477			80,477		1,491,193		411,040	411,040	61,050	
866674-10-4	SUN COMMUNITIES INC		12/31/2019	VARIOUS	4,312.000	653,810		361,134	480,545	(119,411)			(119,411)		361,134		292,676	292,676	11,067	
78486Q-10-1	SVB FINANCIAL GROUP		09/25/2019	J.P. MORGAN SECURITIES	4,550.000	964,899		885,544							885,544		79,355	79,355		
74144T-10-8	T ROWE PRICE GROUP INC		03/20/2019	WILLIAM BLAIR & CO	8,171.000	827,261		522,638	754,347	(231,709)			(231,709)		522,638		304,624	304,624	6,210	
876030-10-7	TAPESTRY INC		08/30/2019	Sanford C. Bernstein & Co.	10,207.000	210,719		310,474	344,486	(34,012)			(34,012)		310,474		(99,755)	(99,755)	6,890	
87612E-10-6	TARGET CORPORATION		04/12/2019	EVERCORE ISI	1,991.000	161,736		5,360	131,585	(126,225)			(126,225)		5,360		156,376	156,376	1,274	
876664-10-3	TAUBMAN CENTERS INC		12/31/2019	ROC	0.000	22,330		22,330							22,330					
00130H-10-5	THE AES CORPORATION		04/12/2019	EVERCORE ISI	15,183.000	272,353		173,089	219,546	(46,457)			(46,457)		173,089		99,264	99,264	2,072	
427866-10-8	THE HERSHEY CO		11/18/2019	VARIOUS	6,058.000	901,582		571,065	649,296	(78,232)			(78,232)		571,065		330,517	330,517	11,796	
500754-10-6	THE KRAFT HEINZ CO		05/23/2019	J.P. MORGAN SECURITIES	7,264.000	229,259		241,092	312,643			71,550	(71,550)		241,092		(11,833)	(11,833)	2,906	
883556-10-2	THERMO FISHER SCIENTIFIC INC		08/01/2019	Sanford C. Bernstein & Co.	2,758.000	770,693		152,619	617,213	(464,594)			(464,594)		152,619		618,074	618,074	2,414	
872540-10-9	TJX COMPANIES INC		11/01/2019	Sanford C. Bernstein & Co.	10,581.000	616,066		360,094	473,394	(113,300)			(113,300)		360,094		255,972	255,972	6,931	
891906-10-9	TOTAL SYSTEM SERVICES INC		09/18/2019	MERGER	5,944.000	792,157		81,671	483,188	(401,517)			(401,517)		81,671		710,486	710,486	3,091	
90130A-20-0	TWENTY FIRST CENTURY FOX B		03/19/2019	VARIOUS	15,827.000	804,076		393,301	756,214	(362,913)			(362,913)		393,301		410,775	410,775		
90130A-10-1	TWENTY-FIRST CENTURY FOX INC		03/19/2019	VARIOUS	33,906.000	1,731,563		832,053	1,631,557	(799,503)			(799,503)		832,053		899,510	899,510		
902494-10-3	TYSON FOODS INC		08/30/2019	VARIOUS	9,576.000	825,086		430,609	511,358	(80,750)			(80,750)		430,609		394,477	394,477	8,786	
902653-10-4	UDR INC		12/31/2019	VARIOUS	34,772.000	1,568,735		1,495,551	1,377,667	108,489			108,489		1,495,551		73,184	73,184	23,123	
907818-10-8	UNION PACIFIC CORP		04/10/2019	EVERCORE ISI	817.000	135,760		369	112,934	(112,565)			(112,565)		369		135,391	135,391	719	
911312-10-6	UNITED PARCEL SERVICE INC		08/30/2019	VARIOUS	22,739.000	2,653,384		1,682,338	2,217,735	(535,397)			(535,397)		1,682,338		971,046	971,046	53,017	
913017-10-9	UNITED TECHNOLOGIES CORP		09/03/2019	Sanford C. Bernstein & Co.	12,010.000	1,543,970		52,341	1,278,825	(1,226,484)			(1,226,484)		52,341		1,491,629	1,491,629	26,482	
902973-30-4	US BANCORP		07/24/2019	EVERCORE ISI	86,724.000	4,867,959		2,075,344	3,963,287	(1,887,943)			(1,887,943)		2,075,344		2,792,615	2,792,615	92,924	
91913Y-10-0	VALERO ENERGY CORPORATION		11/20/2019	EVERCORE ISI	20,348.000	1,773,204		1,151,715	1,525,490	(373,775)			(373,775)		1,151,715		621,489	621,489	23,713	
92276F-10-0	VENTAS INC		04/10/2019	EVERCORE ISI	6,800.000	424,093		349,656	398,412	(48,756)			(48,756)		349,656		74,437	74,437	10,778	
92343V-10-4	VERIZON COMMUNICATONS		10/01/2019	VARIOUS	29,368.000	1,714,928		758,090	1,651,069	(892,979)			(892,979)		758,090		956,838	956,838	45,920	
92553P-20-1	VIACOM INC		12/02/2019	VARIOUS	18,536.000	493,012		488,481	476,375	12,106			12,106		488,481		4,531	4,531	11,578	
92826C-83-9	VISA INC CLASS A SHARES		12/20/2019	Sanford C. Bernstein & Co.	8,344.000	1,525,168		146,235	1,100,907	(954,672)			(954,672)		146,235		1,378,933	1,378,933	7,016	
92839U-20-6	VISTEON CORP		08/30/2019	Sanford C. Bernstein & Co.	16,754.000	1,155,057		745,721	1,009,931			264,211	(264,211)		745,721		409,337	409,337		
931142-10-3	WALMART INC		02/06/2019	WILLIAM BLAIR & CO.	9,935.000	951,198		657,239	925,445	(268,206)			(268,206)		657,239		293,959	293,959	5,166	
939653-10-1	WASHINGTON REAL ESTATE INV		12/02/2019	J.P. MORGAN SECURITIES	37,915.000	1,156,236		872,045	872,045						872,045		284,191	284,191	45,498	
94106L-10-9	WASTE MANAGEMENT INC		04/12/2019	EVERCORE ISI	1,739.000	174,788		59,305	154,754	(95,449)			(95,449)		59,305		115,484	115,484	891	
941848-10-3	WATERS CORPORATION		02/20/2019	EVERCORE ISI	3,890.000	910,687		266,226	733,849	(467,623)			(467,623)		266,226		644,461	644,461		
949746-10-1	WELLS FARGO & CO		05/15/2019	VARIOUS	139,320.000	6,563,080		3,229,767	6,419,866	(3,190,099)			(3,190,099)		3,229,767		3,333,313	3,333,313	107,633	
95040Q-10-4	WELLTOWER INC		12/31/2019	VARIOUS	5,291.000	403,933		374,059	370,791	3,269			3,269		374,059		29,873	29,873		
958102-10-5	WESTERN DIGITAL CORPORATION		11/01/2019	Sanford C. Bernstein & Co.	4,556.000	236,019		166,317	168,435	(2,118)			(2,118)		166,317		69,702	69,702	9,112	
959802-10-9	WESTERN UNION COMPANY		06/17/2019	EVERCORE ISI	15,134.000	303,076		190,882	258,186	(67,304)			(67,304)		190,882		112,194	112,194	6,054	
962166-10-4	WEYERHAEUSER CO		10/01/2019	Sanford C. Bernstein & Co.	18,943.000	512,918		461,595	414,094	47,501			47,501		461,595		51,322	51,322	16,404	
963320-10-6	WHIRLPOOL CORPORATION		05/23/2019	VARIOUS	2,633.000	342,834		302,869	281,389	21,481			21,481		302,869		39,964	39,964	5,274	
98310W-10-8	WYNDHAM DESTINATIONS INC		08/30/2019	Sanford C. Bernstein & Co.	17,128.000	759,354		724,061	613,868	110,194			110,194		724,061		35,293	35,293	15,415	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		05/23/2019	J.P. MORGAN SECURITIES	6,347.000	721,796		483,994	658,311	(174,316)			(174,316)		483,994		237,801	237,801	3,047	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
G1151C-10-1	ACCENTURE PLC	C	08/01/2019	Sanford C. Bernstein & Co.	723.000	139,771		41,872	101,950	(60,078)			(60,078)		41,872		97,899	97,899	1,056	
H01301-12-8	ALCON INC	C	05/06/2019	FRACTIONAL SHARES	0.600	35		26							26		9	9		
G0176J-10-9	ALLEGION PLC	C	08/01/2019	Sanford C. Bernstein & Co.	2,024.000	209,190		32,297	161,333	(129,036)			(129,036)		32,297		176,893	176,893	1,093	
G0177J-10-8	ALLERGAN INC	C	05/23/2019	VARIOUS	11,242.000	1,560,519		1,327,624	1,502,606	(174,982)			(174,982)		1,327,624		232,895	232,895	15,124	
G0408V-10-2	AON PLC	C	06/12/2019	EVERCORE ISI	8,215.000	1,542,287		1,080,231	1,194,132	(113,901)			(113,901)		1,080,231		462,056	462,056	6,394	
G6095L-10-9	APTIV PLC	C	10/01/2019	Sanford C. Bernstein & Co.	12,815.000	1,080,838		928,321	789,020	139,302			139,302		928,321		152,516	152,516	8,449	
055622-10-4	BP PLC	C	02/27/2019	EVERCORE ISI	18,470.000	791,390		795,344	700,382	94,962			94,962		795,344		(3,954)	(3,954)	11,267	
143658-30-0	CARNIVAL CORPORATION	C	10/01/2019	Sanford C. Bernstein & Co.	6,339.000	277,611		286,858	312,513	(25,655)			(25,655)		286,858		(9,247)	(9,247)	9,509	
G2709G-10-7	DELPHI TECHNOLOGIES PLC	C	06/17/2019	EVERCORE ISI	12,469.000	223,795		178,556	178,556						178,556		45,239	45,239		
G29183-10-3	EATON CORP PLC	C	11/01/2019	VARIOUS	7,149.000	617,037		372,921	490,850	(117,929)			(117,929)		372,921		244,116	244,116	15,451	
37733W-10-5	GLAXOSMITHKLINE PLC	C	07/05/2019	ALEX BROWN & SONS	25,743.000	1,049,906		902,550	983,640	(81,090)			(81,090)		902,550		147,357	147,357	39,609	
G47567-10-5	IHS MARKIT LTD	C	11/20/2019	EVERCORE ISI	1,292.000	92,814		56,937	61,977	(5,040)			(5,040)		56,937		35,877	35,877		
G47791-10-1	INGERSOLL-RAND CO PLC	C	08/30/2019	Sanford C. Bernstein & Co.	10,004.000	1,218,523		166,366	912,665	(746,299)			(746,299)		166,366		1,052,158	1,052,158	10,604	
G491BT-10-8	INVESCO LTD	C	08/30/2019	Sanford C. Bernstein & Co.	65,711.000	1,159,386		1,100,002	1,100,002						1,100,002		59,384	59,384	47,871	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV CL A	C	04/12/2019	EVERCORE ISI	4,177.000	387,601		256,844	347,359	(90,515)			(90,515)		256,844		130,757	130,757	4,177	
N59465-10-9	MYLAN NV	C	06/17/2019	EVERCORE ISI	20,424.000	404,894		398,710	559,618			160,909	(160,909)		398,710		6,184	6,184		
G6518L-10-8	NIELSEN HOLDINGS PLC	C	08/30/2019	Sanford C. Bernstein & Co.	11,262.000	233,738		265,333	262,742	2,590			2,590		265,333		(31,595)	(31,595)	11,825	
66987V-10-9	NOVARTIS AG ADR	C	04/11/2019	COST ADJ	0.000	238,769		238,769	238,769						238,769					
780259-10-7	ROYAL DUTCH SHELL PLC	C	02/21/2019	EVERCORE ISI	31,595.000	2,031,129		1,893,804	1,893,804						1,893,804		137,325	137,325	29,699	
80105N-10-5	SANOFI SA	C	06/12/2019	J.P. MORGAN SECURITIES	23,892.000	1,032,526		914,347	1,037,152	(122,805)			(122,805)		914,347		118,179	118,179	33,285	
806857-10-8	SCHLUMBERGER LTD	C	02/20/2019	EVERCORE ISI	23,272.000	1,067,654		839,654	839,654						839,654		228,001	228,001	23,272	
925458-10-1	VESTAS WIND SYSTEMS A/S	C	02/21/2019	JEFFERIES & COMPANY	20,262.000	565,243		436,545	510,197	(73,652)			(73,652)		436,535		128,694	128,694		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						289,747,994	XXX	174,645,571	245,493,579	(76,278,123)		3,820,826	(80,098,949)		174,645,561		115,102,433	115,102,433	3,807,172	XXX
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		01/17/2019	Federal Home Loan Bank of Bost	16,644.000	1,664,400		1,664,400	1,664,400						1,664,400					
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,664,400	XXX	1,664,400	1,664,400						1,664,400					XXX
044820-73-6	ASHMORE EMRG MKS FRONTI EQUTY FUND		06/04/2019	ASHMORE GROUP	7,596.254	73,000		66,695	66,695						66,695		6,305	6,305		
316146-33-1	FIDELITY EM MKT INDX INS PRM		12/23/2019	FIDELITY INVESTMENTS	564,752.380	5,898,555		5,484,498	2,750,338						5,484,498		414,057	414,057	19,505	
31635V-63-8	FIDELITY TOTAL INTL IND FD INS PRM		12/23/2019	FIDELITY INVESTMENTS	89,068.827	1,100,000		1,068,826							1,068,826		31,174	31,174		
46432F-83-4	ISHARES CORE MSCI TOTAL INTL ETF		12/23/2019	VARIOUS	1,099,379.000	63,897,570		57,750,379	57,750,379						57,750,379		6,147,191	6,147,191	714,340	
74144Q-86-4	T ROWE PRICE INST MKT EQUITY FUND		05/31/2019	T ROWE PRICE	5,125.409	47,000		43,976	43,976						43,976		3,024	3,024		
9499999. Subtotal - Common Stocks - Mutual Funds						71,016,125	XXX	64,414,374	60,611,388						64,414,374		6,601,751	6,601,751	733,845	XXX
9799997. Total - Common Stocks - Part 4						362,428,519	XXX	240,724,345	307,769,367	(76,278,123)		3,820,826	(80,098,949)		240,724,335		121,704,184	121,704,184	4,541,017	XXX
9799998. Total - Common Stocks - Part 5						37,796,674	XXX	38,107,620				565,844	(565,844)		37,541,774		254,900	254,900	256,337	XXX
9799999. Total - Common Stocks						400,225,193	XXX	278,831,965	307,769,367	(76,278,123)		4,386,670	(80,664,793)		278,266,109		121,959,084	121,959,084	4,797,354	XXX
9899999. Total - Preferred and Common Stocks						402,043,982	XXX	280,381,506	308,527,769	(76,279,354)		4,386,670	(80,666,024)		279,815,650		122,228,332	122,228,332	4,865,360	XXX
9999999 - Totals						2,832,156,795	XXX	2,699,838,175	972,726,847	(76,279,354)	(2,637,313)	4,386,670	(83,303,337)		2,694,684,004		137,210,783	137,210,783	21,767,917	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
21H030-6B-5	GNMA 3.0% TBA 30YR		10/11/2019	DAIWA CAPITAL MARKETS	11/18/2019	DAIWA CAPITAL MARKETS	25,000,000	25,589,844	25,738,281	25,589,844							148,438	148,438	39,583	39,583
21H032-6B-1	GNMA 3.5% TBA 30YR		10/16/2019	DAIWA CAPITAL MARKETS	11/18/2019	DAIWA CAPITAL MARKETS	48,000,000	49,648,125	49,755,000	49,621,475		(26,650)		(26,650)			133,525	133,525	88,667	88,667
21H030-6C-3	GNMA II 3.0% TBA 30YR		11/18/2019	DAIWA CAPITAL MARKETS	12/16/2019	DAIWA CAPITAL MARKETS	25,000,000	25,710,938	25,625,000	25,710,938							(85,938)	(85,938)	37,500	37,500
21H032-6C-9	GNMA II 3.0% TBA 30YR		11/18/2019	DAIWA CAPITAL MARKETS	12/17/2019	DAIWA CAPITAL MARKETS	48,000,000	49,713,750	49,455,000	49,713,750							(258,750)	(258,750)	84,000	84,000
36179U-H5-4	GNMA II POOL MA5652		07/09/2019	NOMURA SECURITIES	10/21/2019	VARIOUS	56,794,183	59,179,095	58,702,507	58,984,182		(194,913)		(194,913)			(281,675)	(281,675)	693,828	149,085
21H030-68-2	GNMA US 3.0% TBA 30YR		07/09/2019	DAIWA CAPITAL MARKETS	08/15/2019	DAIWA CAPITAL MARKETS	15,000,000	15,262,500	15,417,773	15,262,500							155,273	155,273	25,000	25,000
21H030-6A-7	GNMA US 3.0% TBA 30YR		08/15/2019	DAIWA CAPITAL MARKETS	10/11/2019	DAIWA CAPITAL MARKETS	25,000,000	25,632,813	25,617,188	25,632,813							(15,625)	(15,625)	41,667	41,667
21H032-68-8	GNMA US 3.5% TBA 30YR		07/11/2019	DAIWA CAPITAL MARKETS	08/15/2019	DAIWA CAPITAL MARKETS	48,000,000	49,474,883	49,740,000	49,474,883							265,117	265,117	93,333	93,333
21H032-6A-3	GNMA US 3.5% TBA 30YR		08/15/2019	DAIWA CAPITAL MARKETS	10/16/2019	DAIWA CAPITAL MARKETS	48,000,000	49,655,625	49,680,000	49,655,624							24,375	24,375	93,333	93,333
0599999. Subtotal - Bonds - U.S. Governments							338,794,183	349,867,573	349,730,749	349,646,009		(221,563)		(221,563)			84,740	84,740	1,196,911	652,168
01F030-6C-7	FNMA 3.0% TBA 30 YR		11/08/2019	DAIWA CAPITAL MARKETS	12/10/2019	DAIWA CAPITAL MARKETS	44,300,000	44,715,313	44,826,063	44,715,313							110,750	110,750	40,608	40,608
01F030-6B-9	FNMA 3.0% TBA 30YR		10/08/2019	DAIWA CAPITAL MARKETS	11/08/2019	DAIWA CAPITAL MARKETS	44,300,000	45,141,873	44,756,844	45,141,873							(385,029)	(385,029)	44,300	44,300
3140HS-HM-6	FNMA 3.82% 10YR POOL #BL1135		01/01/2019	ROBERT W. BAIRD & CO. INC	06/25/2019	VARIOUS	100,000	101,281	108,672	101,171		(111)		(111)			7,501	7,501	1,666	318
3140QA-MT-4	FNMA POOL # CA3069		02/04/2019	Amherst Pierpoint	08/25/2019	VARIOUS	5,492,900	5,496,333	5,712,500	5,496,152		(181)		(181)			216,348	216,348	101,958	6,408
31418C-4Y-7	FNMA POOL # MA3538		03/07/2019	BANK OF AMERICA SECURITIE	04/25/2019	VARIOUS	19,176,594	20,141,416	20,227,200	20,126,295		(15,120)		(15,120)			100,904	100,904	103,536	31,961
31418C-6A-7	FNMA POOL # MA3564		03/11/2019	MIZUHO	04/25/2019	VARIOUS	29,413,178	30,512,726	30,599,625	30,499,383		(13,343)		(13,343)			100,242	100,242	143,029	44,120
31418D-CT-7	FNMA POOL # MA3681		08/21/2019	BANK OF AMERICA SECURITIE	12/26/2019	VARIOUS	21,288,209	21,808,772	21,743,434	21,780,089		(28,683)		(28,683)			(36,655)	(36,655)	231,538	39,028
01F050-61-9	FNMA TBA 30 YR		01/09/2019	DAIWA CAPITAL MARKETS	01/09/2019	DAIWA CAPITAL MARKETS	19,783,499	20,794,109	20,794,109	20,794,109									35,720	35,720
01F030-66-0	FNMA US 3.0% TBA 30 YR		05/09/2019	DAIWA CAPITAL MARKETS	06/07/2019	DAIWA CAPITAL MARKETS	24,300,000	24,048,457	24,472,758	24,048,457							424,301	424,301	24,300	24,300
01F030-67-8	FNMA US 3.0% TBA 30 YR		06/20/2019	DAIWA CAPITAL MARKETS	07/11/2019	DAIWA CAPITAL MARKETS	44,300,000	44,684,906	44,618,406	44,684,906							(66,500)	(66,500)	51,683	51,683
01F030-68-6	FNMA US 3.0% TBA 30 YR		07/11/2019	DAIWA CAPITAL MARKETS	08/09/2019	DAIWA CAPITAL MARKETS	44,300,000	44,601,102	45,059,676	44,601,102							458,574	458,574	44,300	44,300
01F030-6A-1	FNMA US 3.0% TBA 30YR		08/09/2019	DAIWA CAPITAL MARKETS	10/08/2019	DAIWA CAPITAL MARKETS	44,300,000	45,019,875	45,172,156	45,019,875							152,281	152,281	33,225	33,225
01F032-46-8	FNMA US 3.5% TBA 30 YR		06/01/2019	DAIWA CAPITAL MARKETS	06/14/2019	DAIWA CAPITAL MARKETS	58,400,000	59,736,938	60,069,875	59,736,938							332,938	332,938	96,522	96,522
01F032-65-8	FNMA US 3.5% TBA 30 YR		05/08/2019	DAIWA CAPITAL MARKETS	05/09/2019	DAIWA CAPITAL MARKETS	20,000,000	20,238,281	20,231,250	20,238,281							(7,031)	(7,031)	23,333	23,333
01F032-66-6	FNMA US 3.5% TBA 30 YR		05/09/2019	DAIWA CAPITAL MARKETS	06/11/2019	DAIWA CAPITAL MARKETS	20,000,000	20,218,750	20,383,594	20,218,750							164,844	164,844	23,333	23,333
01F032-67-4	FNMA US 3.5% TBA 30 YR		06/20/2019	DAIWA CAPITAL MARKETS	07/11/2019	DAIWA CAPITAL MARKETS	41,000,000	41,903,438	41,871,250	41,903,438							(32,188)	(32,188)	55,806	55,806
01F040-66-9	FNMA US 4.0% TBA 30 YR		05/09/2019	DAIWA CAPITAL MARKETS	06/07/2019	DAIWA CAPITAL MARKETS	52,610,563	54,005,976	54,363,563	54,005,976							357,587	357,587	70,147	70,147
01F040-67-7	FNMA US 4.0% TBA 30 YR		06/07/2019	DAIWA CAPITAL MARKETS	07/09/2019	DAIWA CAPITAL MARKETS	52,610,563	54,353,288	54,361,508	54,353,288							8,220	8,220	81,839	81,839
T05190-01-1	FNMA US 4.0% TBA 30 YR		05/01/2019	DAIWA CAPITAL MARKETS	05/09/2019	DAIWA CAPITAL MARKETS	52,610,563	54,106,676	54,024,472	54,106,676							(82,204)	(82,204)	70,147	70,147
01F042-66-5	FNMA US 4.5% TBA 30 YR		05/07/2019	DAIWA CAPITAL MARKETS	06/10/2019	DAIWA CAPITAL MARKETS	29,300,000	30,494,891	30,592,176	30,494,891							97,285	97,285	43,950	43,950
01F042-67-3	FNMA US 4.5% TBA 30 YR		06/10/2019	DAIWA CAPITAL MARKETS	07/09/2019	DAIWA CAPITAL MARKETS	29,300,000	30,581,875	30,609,344	30,581,875							27,469	27,469	51,275	51,275
01F050-63-5	FNMA US 5.0% TBA 30 YR		02/11/2019	DAIWA CAPITAL MARKETS	03/07/2019	DAIWA CAPITAL MARKETS	19,783,499	20,772,674	20,754,127	20,772,674							(18,547)	(18,547)	32,973	32,973
01F030-65-2	FNMA US TBA 30 YR		04/04/2019	DAIWA CAPITAL MARKETS	05/09/2019	DAIWA CAPITAL MARKETS	24,300,000	24,057,000	24,057,000	24,057,000									24,300	24,300
01F042-65-7	FNMA US TBA 30 YR		04/08/2019	DAIWA CAPITAL MARKETS	05/07/2019	DAIWA CAPITAL MARKETS	29,300,000	30,461,699	30,508,625	30,461,699							46,926	46,926	43,950	43,950
01F050-62-7	FNMA US TBA 30 YR		01/09/2019	DAIWA CAPITAL MARKETS	02/11/2019	DAIWA CAPITAL MARKETS	19,783,499	20,749,851	20,792,767	20,749,851							42,916	42,916	32,973	32,973
01F050-65-0	FNMA US TBA 30 YR		04/05/2019	DAIWA CAPITAL MARKETS	05/09/2019	DAIWA CAPITAL MARKETS	48,400,000	51,031,750	51,054,438	51,031,750							22,688	22,688	80,667	80,667
3132Y2-P3-4	FREDDIE MAC POOL # Q58541		02/06/2019	CANTOR FITZGERALD	08/15/2019	VARIOUS	2,384,961	2,393,159	2,485,589	2,392,745		(414)		(414)			92,844	92,844	44,293	2,782
02R032-63-8	FREDDIE MAC US 3.5% TBA 30 YR		02/08/2019	DAIWA CAPITAL MARKETS	03/08/2019	DAIWA CAPITAL MARKETS	20,000,000	20,071,875	20,112,500	20,071,875							40,625	40,625	23,333	23,333
T03190-02-1	FREDDIE MAC US 3.5% TBA 30 YR		03/08/2019	DAIWA CAPITAL MARKETS	04/05/2019	DAIWA CAPITAL MARKETS	20,000,000	20,102,344	20,246,875	20,102,344							144,531	144,531	17,500	17,500
T04190-01-2	FREDDIE MAC US 3.5% TBA 30 YR		04/05/2019	DAIWA CAPITAL MARKETS	05/08/2019	DAIWA CAPITAL MARKETS	20,000,000	20,231,250	20,250,000	20,231,250							18,750	18,750	23,333	23,333
02R040-63-1	FREDDIE MAC US 4.0% TBA 30 YR		02/08/2019	DAIWA CAPITAL MARKETS	03/07/2019	DAIWA CAPITAL MARKETS	105,560,563	107,836,713	107,853,206	107,836,713							16,494	16,494	140,747	140,747
T03190-01-3	FREDDIE MAC US 4.0% TBA 30 YR		03/07/2019	DAIWA CAPITAL MARKETS	04/08/2019	DAIWA CAPITAL MARKETS	105,560,563	107,787,231	108,515,520	107,787,231							728,289	728,289	105,561	105,561
T04190-02-0	FREDDIE MAC US 4.0% TBA 30 YR		04/08/2019	DAIWA CAPITAL MARKETS	05/01/2019	DAIWA CAPITAL MARKETS	52,610,563	54,059,409	54,147,778	54,059,409							88,369	88,369	70,147	70,147
02R042-63-7	FREDDIE MAC US 4.5% TBA 30 YR		02/08/2019	DAIWA CAPITAL MARKETS	03/11/2019	DAIWA CAPITAL MARKETS	29,880,742	30,987,263	31,001,270	30,987,263							14,007	14,007	44,821	44,821
02R032-62-0	FREDDIE MAC US TBA 30 YR		01/09/2019	DAIWA CAPITAL MARKETS	02/08/2019	DAIWA CAPITAL MARKETS	31,864,769	31,828,672	31,973,443	31,828,672							144,771	144,771	37,176	37,176
02R040-62-3	FREDDIE MAC US TBA 30 YR		01/10/2019	DAIWA CAPITAL MARKETS	02/08/2019	DAIWA CAPITAL MARKETS	105,560,563	107,510,959	107,943,923	107,510,959							432,963	432,963	140,747	140,747
02R042-62-9	FREDDIE MAC US TBA 30 YR		01/09/2019	DAIWA CAPITAL MARKETS	02/08/2019	DAIWA CAPITAL MARKETS	19,880,742	20,579,674	20,643,355	20,579,674							63,681	63,681	29,821	29,821
3199999. Subtotal - Bonds - U.S. Special Revenues							1,351,756,532	1,383,167,799	1,386,938,891	1,383,109,947		(57,852)		(57,852)			3,828,944	3,828,944	2,264,557	1,763,154
337932-AG-2	FIRSTENERGY CORP SR NTS		03/27/2019	MARKET AXESS	09/20/2019	J.P. MORGAN SECURITIES	600,000	596,676	607,806	597,140		464		464			10,666	10,666	11,828	3,515
30291E-AG-9	FREMF MTG TRUST SER 2013 K712 CL C		09/04/2019	PERFORMANCE TRUST CAPITAL PARTNERS	12/27/2019	PRINCIPAL RECEIPT	300,000	299,613	300,000	300,000		387		387					2,389	142
254687-DA-1	WALT DISNEY COMPANY SR NTS		03/15/2019	EXCHANGED	11/26/2019	EXCHANGED	2,350,000	2,962,387	3,053,825	2,897,079		(65,308)		(65,308)			156,746	156,746	84,894	
254687-DE-3	WALT DISNEY COMPANY SR NTS		03/15/2019	EXCHANGED	11/26/2019	EXCHANGED	825,000	1,027,175	1,075,635	1,008,025		(19,149)		(19,149)			67,610	67,610	38,821	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,075,000	4,885,851	5,037,266	4,802,244		(83,606)		(83,606)			235,022	235,022	137,932	3,657
8399998. Total - Bonds							1,694,625,715	1,737,921,223	1,741,706,906	1,737,558,200		(363,021)		(363,021)			4,148,706	4,148,706	3,599,400	2,418,979

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
949746-80-4	WELLS FARGO & COMPANY		02/21/2019	Sanford C. Bernstein & Co.	11/01/2019	Sanford C. Bernstein & Co.	608.000	792,370	914,660	792,370							122,290	122,290	22,800	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								792,370	914,660	792,370							122,290	122,290	22,800	
8999998. Total - Preferred Stocks								792,370	914,660	792,370							122,290	122,290	22,800	
00751Y-10-6	ADVANCE AUTO PARTS INC		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	2,020.000	306,870	276,920	306,870							(29,950)	(29,950)	121	
031162-10-0	AMGEN INC		08/30/2019	Sanford C. Bernstein & Co.	10/01/2019	Sanford C. Bernstein & Co.	2,221.000	463,356	429,033	463,356							(34,323)	(34,323)		
037411-10-5	APACHE CORPORATION		09/16/2019	EVERCORE ISI	10/30/2019	EVERCORE ISI	10,663.000	280,649	230,053	280,649							(50,596)	(50,596)	2,666	
03748R-75-4	APARTMENT INVESTMENT AND MGMT CO		03/25/2019	DIVIDEND REINVESTMENT	06/17/2019	VARIOUS	1,375.420	87,736	70,600	87,736							(17,136)	(17,136)	536	
15189T-10-7	CENTERPOINT ENERGY INC		06/17/2019	EVERCORE ISI	12/04/2019	EVERCORE ISI	14,243.000	423,244	350,868	349,808			73,435	(73,435)			1,060	1,060	8,190	
156782-10-4	CERNER CORPORATION		01/30/2019	WILLIAM BLAIR & CO.	11/01/2019	Sanford C. Bernstein & Co.	15,196.000	829,729	1,029,570	829,729							199,841	199,841	5,471	
171340-10-2	CHURCH & DWIGHT CO INC		05/23/2019	EVERCORE ISI	10/01/2019	Sanford C. Bernstein & Co.	6,985.000	521,573	523,414	521,573							1,840	1,840	753	
171798-10-1	CIMAREX ENERGY COMPANY		09/16/2019	EVERCORE ISI	11/01/2019	Sanford C. Bernstein & Co.	2,877.000	147,129	122,905	147,129							(24,223)	(24,223)		
189054-10-9	CLOROX COMPANY		09/23/2019	VARIOUS	12/20/2019	Sanford C. Bernstein & Co.	5,347.000	820,017	817,538	820,017							(2,479)	(2,479)	7,762	
205887-10-2	CONAGRA BRANDS INC		08/30/2019	VARIOUS	10/01/2019	Sanford C. Bernstein & Co.	23,199.000	672,355	707,780	672,355							35,425	35,425	2,982	
20605P-10-1	CONCHO RESOURCES INC		09/16/2019	EVERCORE ISI	11/01/2019	Sanford C. Bernstein & Co.	5,690.000	436,947	387,037	386,351			50,596	(50,596)			686	686		
212896-20-3	CONYERS PARK II ACQUISITION		07/18/2019	ALEX BROWN & SONS	11/25/2019	Sanford C. Bernstein & Co.	71,393.000	731,500	766,930	731,500							35,431	35,431		
22304C-10-0	COVETRUS INC		02/08/2019	SPIN-OFF	08/30/2019	VARIOUS	8,260.500	312,954	109,762	203,711			109,244	(109,244)			(93,948)	(93,948)		
25278X-10-9	DIAMONDBACK ENERGY INC		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	4,273.000	435,479	407,561	435,479							(27,917)	(27,917)	801	
254687-10-6	DISNEY WALT CO		03/19/2019	EXCHANGED	04/12/2019	VARIOUS	290.550	14,430	37,268	14,430							22,838	22,838		
260003-10-8	DOVER CORP		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	4,135.000	395,559	382,108	395,559							(13,451)	(13,451)	2,026	
269246-40-1	E TRADE FINANCIAL CORP		05/23/2019	EVERCORE ISI	11/04/2019	J.P. MORGAN SECURITIES	7,090.000	334,719	307,549	334,719							(27,170)	(27,170)	993	
278642-10-3	EBAY INC		08/30/2019	Sanford C. Bernstein & Co.	11/01/2019	Sanford C. Bernstein & Co.	26,566.000	1,070,477	981,749	1,070,477							(88,727)	(88,727)		
28414H-10-3	ELANCO ANIMAL HEALTH INC		05/15/2019	VARIOUS	08/30/2019	VARIOUS	93,875.300	2,962,438	2,441,244	2,962,438							(521,193)	(521,193)		
29272W-10-9	ENERGIZER HOLDINGS INC		07/05/2019	ALEX BROWN & SONS	11/25/2019	EVERCORE ISI	17,653.000	700,812	880,727	700,812							179,915	179,915	10,592	
26875P-10-1	EOG RESOURCES INC		09/16/2019	EVERCORE ISI	11/18/2019	EVERCORE ISI	14,017.000	1,193,580	998,629	1,193,580							(194,951)	(194,951)	4,030	
29476L-10-7	EQUITY RESIDENTIAL		02/20/2019	EVERCORE ISI	10/01/2019	VARIOUS	10,419.000	758,259	886,484	758,259							128,225	128,225	13,119	
30041R-10-8	EVERQUOTE INC		11/13/2019	SAVANO CAPITAL PARTNERS II LP	11/15/2019	Sanford C. Bernstein & Co.	92,470.000	2,370,006	2,402,271	2,370,006							32,265	32,265		
316773-10-0	FIFTH THIRD BANCORP		01/23/2019	J.P. MORGAN SECURITIES	08/30/2019	Sanford C. Bernstein & Co.	20,465.000	561,684	541,186	561,684							(20,499)	(20,499)	9,414	
34964C-10-6	FORTUNE BRANDS HOME & SECURI		05/23/2019	J.P. MORGAN SECURITIES	10/01/2019	Sanford C. Bernstein & Co.	4,039.000	211,343	223,351	211,343							12,008	12,008	1,777	
38141G-10-4	GOLDMAN SACHS GROUP INC		02/06/2019	JEFFERIES & COMPANY	11/27/2019	EVERCORE ISI	2,800.000	551,230	623,231	551,230							72,001	72,001	8,120	
406216-10-1	HALLIBURTON CO		09/16/2019	EVERCORE ISI	11/01/2019	Sanford C. Bernstein & Co.	24,792.000	539,422	481,349	467,329			72,093	(72,093)			14,020	14,020		
42250P-10-3	HEALTHPEAK PROPERTIES INC		02/20/2019	EVERCORE ISI	10/01/2019	VARIOUS	26,822.000	827,341	943,244	827,341							115,904	115,904	19,848	
42809H-10-7	HESS CORP		09/16/2019	EVERCORE ISI	10/30/2019	EVERCORE ISI	7,230.000	486,988	467,907	486,988							(19,081)	(19,081)		
436106-10-8	HOLLYFRONTIER CORP		05/23/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	4,632.000	194,683	201,647	194,683							6,964	6,964	1,529	
446150-10-4	HUNTINGTON BANCSHARES INC		06/12/2019	J.P. MORGAN SECURITIES	09/03/2019	Sanford C. Bernstein & Co.	29,847.000	402,887	389,839	402,887							(13,048)	(13,048)	4,179	
45337C-10-2	INCYTE CORP		06/18/2019	EVERCORE ISI	11/04/2019	J.P. MORGAN SECURITIES	4,795.000	391,168	406,440	391,168							15,272	15,272		
49446R-10-9	KIMCO REALTY CORP		01/28/2019	EVERCORE ISI	08/19/2019	EVERCORE ISI	66,342.000	1,124,882	1,238,659	1,124,882							113,777	113,777	37,152	
53223X-10-7	LIFE STORAGE INC		03/26/2019	ALEX BROWN & SONS	11/04/2019	JEFFERIES & COMPANY	12,042.000	1,160,355	1,289,185	1,160,355							128,830	128,830	36,126	

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
501889-20-8	LKQ CORP		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	8,984.000	235,246	233,395	235,246							(1,851)	(1,851)		
554489-10-4	MACK-CALI REALTY CORP		03/19/2019	EVERCORE ISI	08/20/2019	EVERCORE ISI	52,393.000	1,159,069	1,130,120	1,159,069							(28,950)	(28,950)	20,957	
565849-10-6	MARATHON OIL CORP		09/16/2019	EVERCORE ISI	10/30/2019	EVERCORE ISI	45,897.000	626,082	578,426	626,082							(47,656)	(47,656)		
594918-10-4	MICROSOFT CORP		08/30/2019	Sanford C. Bernstein & Co.	10/01/2019	Sanford C. Bernstein & Co.	4,157.000	573,105	580,534	573,105							7,429	7,429		
65249B-10-9	NEWS CORPORATION CL A		05/23/2019	EVERCORE ISI	10/01/2019	Sanford C. Bernstein & Co.	16,791.000	197,126	235,308	197,126							38,181	38,181	1,679	
655044-10-5	NOBLE ENERGY INC		09/16/2019	EVERCORE ISI	10/30/2019	EVERCORE ISI	13,565.000	358,543	265,281	304,670			53,873	(53,873)			(39,389)	(39,389)		
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/16/2019	EVERCORE ISI	12/20/2019	Sanford C. Bernstein & Co.	12,520.000	601,460	488,332	601,460							(113,127)	(113,127)	9,891	
712704-10-5	PEOPLE S UNITED FINANCIAL		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	11,220.000	182,392	159,857	182,392							(22,535)	(22,535)	1,992	
71742Q-10-6	PHIBRO ANIMAL HEALTH CORP A		01/28/2019	JEFFERIES & COMPANY	05/17/2019	Sanford C. Bernstein & Co.	44,082.000	1,395,139	1,269,524	1,291,603			103,536	(103,536)			(22,079)	(22,079)	5,290	
720190-20-6	PIEDMONT OFFICE REALTY TRUST		08/20/2019	EVERCORE ISI	12/23/2019	EVERCORE ISI	56,329.000	1,140,172	1,235,866	1,140,172							95,694	95,694	11,829	
758849-10-3	REGENCY CENTERS CORPORATION		08/14/2019	JEFFERIES & COMPANY	12/02/2019	J.P. MORGAN SECURITIES	16,794.000	1,091,266	1,085,038	1,091,266							(6,228)	(6,228)	9,824	
7591EP-10-0	REGIONS FINANCIAL CORP		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	29,302.000	421,785	423,174	421,785							1,389	1,389		
824348-10-6	SHERWIN WILLIAMS COMPANY		08/30/2019	Sanford C. Bernstein & Co.	12/20/2019	Sanford C. Bernstein & Co.	879.000	463,018	491,394	463,018							28,377	28,377	264	
857477-10-3	STATE STREET CORPORATION BOSTON MA		06/12/2019	JEFFERIES & COMPANY	11/20/2019	VARIOUS	10,837.000	596,425	701,290	596,425							104,865	104,865	10,729	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE		02/13/2019	ALEX BROWN & SONS	08/30/2019	Sanford C. Bernstein & Co.	3,477.000	317,952	458,833	317,952							140,881	140,881		
883203-10-1	TEXTRON INC		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	6,656.000	329,324	294,490	329,324							(34,834)	(34,834)		
892356-10-6	TRACTOR SUPPLY COMPANY		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	3,511.000	366,742	352,070	366,742							(14,672)	(14,672)	1,229	
929740-10-8	WABTEC CORP		02/28/2019	SPIN-OFF	03/04/2019	VARIOUS	902.300	70,433	66,189	70,433							(4,245)	(4,245)		
949485-10-6	WELLESLEY BANK		05/13/2019	Sanford C. Bernstein & Co.	11/01/2019	Sanford C. Bernstein & Co.	9,013.000	303,968	287,640	303,724			244	(244)			(16,085)	(16,085)	1,082	
989701-10-7	ZIONS BANCORP NA		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	5,343.000	236,740	217,350	236,740							(19,391)	(19,391)	1,817	
G47567-10-5	IHS MARKIT LTD	C	08/30/2019	Sanford C. Bernstein & Co.	11/20/2019	EVERCORE ISI	8,452.000	554,578	607,170	554,578							52,592	52,592		
G87110-10-5	TECHNIPFMC PLC	C	07/29/2019	J.P. MORGAN SECURITIES	11/01/2019	Sanford C. Bernstein & Co.	12,053.000	340,629	239,910	237,804			102,823	(102,823)			2,104	2,104	1,567	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								34,282,995	33,755,229	33,717,149			565,844	(565,844)			38,080	38,080	256,337	
316146-33-1	FIDELITY EM MKT INDX INS PRM		12/06/2019	VARIOUS	12/23/2019	FIDELITY INVESTMENTS	381,152.740	3,824,625	4,041,445	3,824,625							216,820	216,820		
9499999. Subtotal - Common Stocks - Mutual Funds								3,824,625	4,041,445	3,824,625							216,820	216,820		
9799998. Total - Common Stocks								38,107,620	37,796,674	37,541,774			565,844	(565,844)			254,900	254,900	256,337	
9899999. Total - Preferred and Common Stocks								38,899,990	38,711,334	38,334,144			565,844	(565,844)			377,190	377,190	279,137	
9999999 - Totals								1,776,821,213	1,780,418,240	1,775,892,344		(363,021)	565,844	(928,865)			4,525,896	4,525,896	3,878,537	2,418,979

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
03153@-10-7	Amica Property & Casualty Insurance Company		12287	26-0115568	8BI	NO		83,102,839		10,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer								83,102,839		XXX	XXX
03149*-10-6	Amica Life Insurance Company		72222	05-0340166	8BI	NO		338,138,711		50,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								338,138,711		XXX	XXX
1899999. Total Common Stocks								421,241,550		XXX	XXX
1999999 - Totals								421,241,550		XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 420,666,006
2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
BRISTOL MYERS SQUIBB CO			11/22/2019	EXCHANGED	08/15/2020	2,511,446		(1,979)			2,500,000	2,513,425	27,153		2.875	2.142	FA		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,511,446		(1,979)			2,500,000	2,513,425	27,153		XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,511,446		(1,979)			2,500,000	2,513,425	27,153		XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						2,511,446		(1,979)			2,500,000	2,513,425	27,153		XXX	XXX	XXX		
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						2,511,446		(1,979)			2,500,000	2,513,425	27,153		XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						2,511,446		(1,979)			XXX	2,513,425	27,153		XXX	XXX	XXX		

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Providence, RI					27,600,316	XXX
Santander Bank	Providence, RI					(21,723,774)	XXX
PNC Bank, N.A.	Pittsburgh, PA					(81,142,781)	XXX
0199998 Deposits in ... 6 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			32,999	XXX
0199999. Totals - Open Depositories		XXX	XXX			(75,233,240)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(75,233,240)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	15,350	XXX
0599999 Total - Cash		XXX	XXX			(75,217,890)	XXX

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

1.	January	(73,888,154)	4.	April	(73,909,710)	7.	July	(86,914,184)	10. October (86,464,404)
2.	February	(44,359,331)	5.	May	(86,909,381)	8.	August	(88,122,723)	11. November (66,190,694)
3.	March	(77,531,660)	6.	June	(91,840,785)	9.	September	(82,349,460)	12. December (75,217,890)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	AUTONATION INC CP		12/20/2019	0.000	01/07/2020	9,989,375	7,081	
	AUTONATION INC CP		12/12/2019	0.000	01/14/2020	12,726,625	14,156	
	ENERGY TRANSFER PARTNERS CP		12/20/2019	0.000	01/02/2020	9,992,417	7,000	
	ENERGY TRANSFER PARTNERS CP		12/13/2019	0.000	01/16/2020	19,393,701	23,057	
	MCKESSON CORPORATION CP		12/20/2019	0.000	01/03/2020	9,991,833	6,999	
	MCKESSON CORPORATION CP		12/20/2019	0.000	01/08/2020	4,994,458	3,499	
	ROYAL CARIBBEAN CRUISES CP		12/12/2019	0.000	01/14/2020	17,965,350	20,984	
	ROYAL CARIBBEAN CRUISES CP		12/19/2019	0.000	01/21/2020	25,647,534	19,464	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						110,701,293	102,240	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						110,701,293	102,240	
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						110,701,293	102,240	
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						110,701,293	102,240	
38141W-23-2	GS FINANCIAL SQUARE MMF INST		12/31/2019	1.841		73,995,813	61,689	850,196
8699999. Subtotal - All Other Money Market Mutual Funds						73,995,813	61,689	850,196
8899999 - Total Cash Equivalents						184,697,106	163,929	850,196

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Property & Casualty			161,471	198,850
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Property & Casualty			53,824	66,283
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Property & Casualty			376,766	463,982
33. New York NY						
34. North Carolina NC	B	Property & Casualty			322,942	397,699
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI	B	Property & Casualty	2,691,186	3,314,160		
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	XXX	XXX				
59. Subtotal	XXX	XXX	2,691,186	3,314,160	915,003	1,126,814
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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