

# **ANNUAL STATEMENT**

of the

## **Idaho State Insurance Fund**

of

### **Boise**

in the state of

### **Idaho**

to the

## **Department of Insurance**

of the

### **State of Idaho**

For the Year Ended

## **December 31, 2019**

PROPERTY AND CASUALTY

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58
Cash Flow	5	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Net Investment Income	12	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2K-Fidelity, Surety	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
Five-Year Historical Data	17	Schedule P-Part 2M-International	59
General Interrogatories	15	Schedule P-Part 2N-Reinsurance – Nonproportional Assumed Property	60
Jurat Page	1	Schedule P-Part 2O-Reinsurance – Nonproportional Assumed Liability	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2P-Reinsurance – Nonproportional Assumed Financial Lines	60
Notes To Financial Statements	14	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Overflow Page For Write-ins	100	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Schedule A-Part 1	E01	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 2	E02	Schedule P-Part 2T-Warranty	61
Schedule A-Part 3	E03	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule A-Verification Between Years	SI02	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule B-Part 1	E04	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 2	E05	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Part 3	E06	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule B-Verification Between Years	SI02	Schedule P-Part 3F-Section 1 –Medical Professional Liability-Occurrence	63
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 2	E08	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Part 3	E09	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule D-Part 1	E10	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3M-International	64
Schedule D-Part 3	E13	Schedule P-Part 3N-Reinsurance – Nonproportional Assumed Property	65
Schedule D-Part 4	E14	Schedule P-Part 3O-Reinsurance – Nonproportional Assumed Liability	65
Schedule D-Part 5	E15	Schedule P-Part 3P-Reinsurance – Nonproportional Assumed Financial Lines	65
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Summary By Country	SI04	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule D-Verification Between Years	SI03	Schedule P-Part 3T-Warranty	66
Schedule DA-Part 1	E17	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DB-Part E	E24	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DB-Verification	SI14	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule DL-Part 1	E25	Schedule P-Part 4M-International	69
Schedule DL-Part 2	E26	Schedule P-Part 4N-Reinsurance – Nonproportional Assumed Property	70
Schedule E-Part 1-Cash	E27	Schedule P-Part 4O-Reinsurance – Nonproportional Assumed Liability	70
Schedule E-Part 2-Cash Equivalents	E28	Schedule P-Part 4P-Reinsurance – Nonproportional Assumed Financial Lines	70
Schedule E-Verification Between Years	SI15	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule E-Part 3-Special Deposits	E29	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 1	20	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 2	21	Schedule P-Part 4T-Warranty	71
Schedule F-Part 3	22	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 4	27	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 5	28	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 6	29	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule P-Part 1-Summary	33	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	44	Schedule P-Part 6M-International	86
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6N-Reinsurance – Nonproportional Assumed Property	87
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6O-Reinsurance – Nonproportional Assumed Liability	87
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1M-International	49	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1N-Reinsurance – Nonproportional Assumed Property	50	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1O-Reinsurance – Nonproportional Assumed Liability	51	Schedule P Interrogatories	93
Schedule P-Part 1P-Reinsurance – Nonproportional Assumed Financial Lines	52	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1T-Warranty	56	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Statement of Income	4
Schedule P-Part 2A-Homeowners/Farmowners	57	Summary Investment Schedule	SI01
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58	Underwriting and Investment Exhibit Part 3	11



ANNUAL STATEMENT

As of December 31, 2019  
of the Condition and Affairs of the

Idaho State Insurance Fund

NAIC Group Code..... 0, 0 (Current Period) (Prior Period)	NAIC Company Code..... 36129	Employer's ID Number..... 82-0412279
Organized under the Laws of ID	State of Domicile or Port of Entry ID	Country of Domicile US
Incorporated/Organized..... December 31, 1917	Commenced Business..... January 1, 1918	
Statutory Home Office	1215 West State Street..... Boise ..... ID ..... 83702 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	1215 West State Street..... Boise ..... ID ..... 83702 (Street and Number) (City or Town, State, Country and Zip Code)	208-332-2100 (Area Code) (Telephone Number)
Mail Address	PO Box 83720..... Boise ..... ID ..... 83720-0044 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	1215 West State Street..... Boise ..... ID ..... 83702 (Street and Number) (City or Town, State, Country and Zip Code)	208-332-2100 (Area Code) (Telephone Number)
Internet Web Site Address		
Statutory Statement Contact	Chris S Farnsworth (Name) chris.farnsworth@idahosif.org (E-Mail Address)	208-332-2100 (Area Code) (Telephone Number) (Extension) 208-332-2559 (Fax Number)


OFFICERS

Name	Title
Richard D Ferguson	Manager/CEO

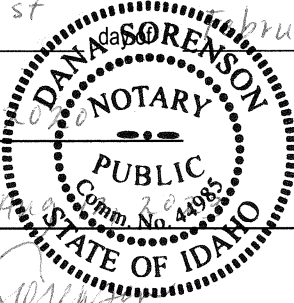
DIRECTORS OR TRUSTEES

Rodney A Higgins Chairman of the Board	Representative Terry F Gestrin Board Member	Senator Todd M Lakey Board Member	Steven C Landon Board Member
Max C Black Board Member			
State of..... Idaho			
County of..... Ada			

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

  
(Signature)  
Richard D Ferguson  
(Printed Name)  
Manager/CEO  
(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No [ ]
This 21 <sup>st</sup> day of February	b. If no:	1. State the amendment number
in the year 2019		2. Date filed
Commission Expires:		3. Number of pages attached



Dana Sorensen

Idaho State Insurance Fund  
ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	706,575,457		706,575,457	668,965,117
2. Stocks (Schedule D):				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	112,865,899		112,865,899	89,634,230
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	2,000,000		2,000,000	2,000,000
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$....36,218,484, Schedule E-Part 1), cash equivalents (\$....1,422,731, Schedule E-Part 2) and short-term investments (\$....100,503, Schedule DA).....	37,741,718		37,741,718	53,178,184
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives (Schedule DB).....			0	
8. Other invested assets (Schedule BA).....			0	
9. Receivables for securities.....	10,032,645		10,032,645	830,732
10. Securities lending reinvested collateral assets (Schedule DL).....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	869,215,718	0	869,215,718	814,608,263
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	4,296,244		4,296,244	3,992,430
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	15,053,083	1,901,702	13,151,381	12,962,269
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....25,508,398 earned but unbilled premiums).....	25,422,715	268,374	25,154,341	26,652,588
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	98,421		98,421	92,514
16.2 Funds held by or deposited with reinsured companies.....	317,704		317,704	209,251
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....			0	
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	494,005		494,005	595,719
21. Furniture and equipment, including health care delivery assets (\$.....0).....	251,581	251,581	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other-than-invested assets.....	3,348,223	671,027	2,677,196	2,528,468
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	918,497,694	3,092,684	915,405,010	861,641,503
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. TOTAL (Lines 26 and 27).....	918,497,694	3,092,684	915,405,010	861,641,503

DETAILS OF WRITE-INS

1101. ....			0	
1102. ....			0	
1103. ....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Premium Tax Refund Rec.....	2,367,369		2,367,369	2,175,815
2502. Prepaid Expenses.....	670,841	670,841	0	
2503. Claim Third Party Receivable.....	0		0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	310,013	186	309,827	352,653
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	3,348,223	671,027	2,677,196	2,528,468

Idaho State Insurance Fund  
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Losses (Part 2A, Line 35, Column 8).....	497,784,851	459,655,685
2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6).....		
3. Loss adjustment expenses (Part 2A, Line 35, Column 9).....	59,212,428	58,239,176
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	6,798,532	7,061,557
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	2,495,074	2,515,821
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$.....0 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	17,081,120	18,513,702
10. Advance premium.....	5,458	5,152
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	6,336	168,393
13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20).....		
14. Amounts withheld or retained by company for account of others.....	889,538	832,685
15. Remittances and items not allocated.....	54,844	127,022
16. Provision for reinsurance (including \$.....0 certified) (Schedule F, Part 3, Column 78).....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....		
20. Derivatives.....		
21. Payable for securities.....	2,976,106	5,369,519
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	53,063,545	54,554,235
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	640,367,833	607,042,948
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	640,367,833	607,042,948
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other-than-special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	275,037,177	254,598,555
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39).....	275,037,177	254,598,555
38. TOTAL (Page 2, Line 28, Col. 3).....	915,405,010	861,641,503

DETAILS OF WRITE-INS

2501. Credits Due Policyholders.....	3,461,790	3,956,994
2502. Deposit Premiums.....	49,601,755	50,597,241
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	53,063,545	54,554,235
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above).....	0	0

Idaho State Insurance Fund  
STATEMENT OF INCOME

			1	2
			Current Year	Prior Year
UNDERWRITING INCOME				
1.	Premiums earned (Part 1, Line 35, Column 4).....		239,004,863	249,102,719
DEDUCTIONS:				
2.	Losses incurred (Part 2, Line 35, Column 7).....		197,194,757	195,171,434
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1).....		23,633,112	25,598,864
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2).....		39,682,190	39,543,749
5.	Aggregate write-ins for underwriting deductions.....		0	0
6.	Total underwriting deductions (Lines 2 through 5).....		260,510,059	260,314,047
7.	Net income of protected cells.....			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7).....		(21,505,195)	(11,211,328)
INVESTMENT INCOME				
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17).....		21,344,952	17,844,271
10.	Net realized capital gains (losses) less capital gains tax of \$.....0 (Exhibit of Capital Gains (Losses)).....		8,973,930	(1,931,401)
11.	Net investment gain (loss) (Lines 9 + 10).....		30,318,882	15,912,870
OTHER INCOME				
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....52,849).....		(52,849)	(39,221)
13.	Finance and service charges not included in premiums.....			
14.	Aggregate write-ins for miscellaneous income.....		35,013	6,154
15.	Total other income (Lines 12 through 14).....		(17,836)	(33,067)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....		8,795,850	4,668,476
17.	Dividends to policyholders.....		4,972,370	7,088,746
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....		3,823,480	(2,420,270)
19.	Federal and foreign income taxes incurred.....			
20.	Net income (Line 18 minus Line 19) (to Line 22).....		3,823,480	(2,420,270)
CAPITAL AND SURPLUS ACCOUNT				
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2).....		254,598,555	268,238,753
22.	Net income (from Line 20).....		3,823,480	(2,420,270)
23.	Net transfers (to) from Protected Cell accounts.....			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....		14,066,175	(11,029,131)
25.	Change in net unrealized foreign exchange capital gain (loss).....			
26.	Change in net deferred income tax.....			
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Column 3).....		(734,876)	(190,796)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1).....			
29.	Change in surplus notes.....			
30.	Surplus (contributed to) withdrawn from Protected Cells.....			
31.	Cumulative effect of changes in accounting principles.....			
32.	Capital changes:			
32.1	Paid in.....			
32.2	Transferred from surplus (Stock Dividend).....			
32.3	Transferred to surplus.....			
33.	Surplus adjustments:			
33.1	Paid in.....			
33.2	Transferred to capital (Stock Dividend).....			
33.3.	Transferred from capital.....			
34.	Net remittances from or (to) Home Office.....			
35.	Dividends to stockholders.....			
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1).....			
37.	Aggregate write-ins for gains and losses in surplus.....		3,283,842	0
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37).....		20,438,622	(13,640,198)
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37).....		275,037,177	254,598,555
DETAILS OF WRITE-INS				
0501.	.....			
0502.	.....			
0503.	.....			
0598.	Summary of remaining write-ins for Line 5 from overflow page.....		0	0
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above).....		0	0
1401.	Miscellaneous Income.....		35,013	6,154
1402.	.....			
1403.	.....			
1498.	Summary of remaining write-ins for Line 14 from overflow page.....		0	0
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....		35,013	6,154
3701.	Investment Adjustments for change to Clearwater.....		3,283,842	
3702.	.....			
3703.	.....			
3798.	Summary of remaining write-ins for Line 37 from overflow page.....		0	0
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above).....		3,283,842	0

Idaho State Insurance Fund  
CASH FLOW

		1	2
		Current Year	Prior Year
CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance.....	238,485,396	249,705,810
2.	Net investment income.....	20,528,212	17,415,815
3.	Miscellaneous income.....	(17,836)	(33,067)
4.	Total (Lines 1 through 3).....	258,995,772	267,088,558
5.	Benefit and loss related payments.....	159,179,951	151,273,654
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....		
7.	Commissions, expenses paid and aggregate write-ins for deductions.....	62,567,061	61,314,830
8.	Dividends paid to policyholders.....	4,972,370	7,088,746
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....		
10.	Total (Lines 5 through 9).....	226,719,381	219,677,230
11.	Net cash from operations (Line 4 minus Line 10).....	32,276,391	47,411,328
CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:		
12.1	Bonds.....	127,125,503	142,126,523
12.2	Stocks.....	27,916,678	17,592,950
12.3	Mortgage loans.....		
12.4	Real estate.....		
12.5	Other invested assets.....		
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments.....		
12.7	Miscellaneous proceeds.....		5,291,522
12.8	Total investment proceeds (Lines 12.1 to 12.7).....	155,042,181	165,010,995
13.	Cost of investments acquired (long-term only):		
13.1	Bonds.....	161,983,255	178,971,782
13.2	Stocks.....	27,122,822	17,833,433
13.3	Mortgage loans.....		
13.4	Real estate.....		
13.5	Other invested assets.....		
13.6	Miscellaneous applications.....	11,595,326	780,193
13.7	Total investments acquired (Lines 13.1 to 13.6).....	200,701,403	197,585,407
14.	Net increase (decrease) in contract loans and premium notes.....		
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(45,659,222)	(32,574,413)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):		
16.1	Surplus notes, capital notes.....		
16.2	Capital and paid in surplus, less treasury stock.....		
16.3	Borrowed funds.....		
16.4	Net deposits on deposit-type contracts and other insurance liabilities.....		
16.5	Dividends to stockholders.....		
16.6	Other cash provided (applied).....	(2,053,634)	(360,827)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(2,053,634)	(360,827)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	(15,436,465)	14,476,088
19.	Cash, cash equivalents and short-term investments:		
19.1	Beginning of year.....	53,178,184	38,702,096
19.2	End of year (Line 18 plus Line 19.1).....	37,741,719	53,178,184

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001		
---------	--	--

Idaho State Insurance Fund  
UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

Line of Business		1	2	3	4
		Net Premiums Written per Column 6, Part 1B	Unearned Premiums December 31 Prior Year- per Col. 3, Last Year's Part 1	Unearned Premiums December 31 Current Year- per Col. 5, Part 1A	Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire.....	0		0	0
2.	Allied lines.....	0		0	0
3.	Farmowners multiple peril.....	0		0	0
4.	Homeowners multiple peril.....	0		0	0
5.	Commercial multiple peril.....	0		0	0
6.	Mortgage guaranty.....	0		0	0
8.	Ocean marine.....	0		0	0
9.	Inland marine.....	0		0	0
10.	Financial guaranty.....	0		0	0
11.1	Medical professional liability - occurrence.....	0		0	0
11.2	Medical professional liability - claims-made.....	0		0	0
12.	Earthquake.....	0		0	0
13.	Group accident and health.....	0		0	0
14.	Credit accident and health (group and individual).....	0		0	0
15.	Other accident and health.....	0		0	0
16.	Workers' compensation.....	238,882,187	(8,304,602)	(8,427,278)	239,004,863
17.1	Other liability - occurrence.....	0		0	0
17.2	Other liability - claims-made.....	0		0	0
17.3	Excess workers' compensation.....	0		0	0
18.1	Products liability - occurrence.....	0		0	0
18.2	Products liability - claims-made.....	0		0	0
19.1, 19.2	Private passenger auto liability.....	0		0	0
19.3, 19.4	Commercial auto liability.....	0		0	0
21.	Auto physical damage.....	0		0	0
22.	Aircraft (all perils).....	0		0	0
23.	Fidelity.....	0		0	0
24.	Surety.....	0		0	0
26.	Burglary and theft.....	0		0	0
27.	Boiler and machinery.....	0		0	0
28.	Credit.....	0		0	0
29.	International.....	0		0	0
30.	Warranty.....	0		0	0
31.	Reinsurance - nonproportional assumed property.....	0		0	0
32.	Reinsurance - nonproportional assumed liability.....	0		0	0
33.	Reinsurance - nonproportional assumed financial lines.....	0		0	0
34.	Aggregate write-ins for other lines of business.....	0	0	0	0
35.	TOTALS.....	238,882,187	(8,304,602)	(8,427,278)	239,004,863

DETAILS OF WRITE-INS

3401.	.....	0		0	0
3402.	.....	0		0	0
3403.	.....	0		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0



Idaho State Insurance Fund  
UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

Line of Business		1	2	3	4	5
		Amount Unearned (Running One Year or Less from Date of Policy) (a)	Amount Unearned (Running More Than One Year from Date of Policy) (a)	Earned But Unbilled Premium	Reserve for Rate Credits and Retrospective Adjustments Based on Experience	Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire.....	.....	.....	.....	.....	.....0
2.	Allied lines.....	.....	.....	.....	.....	.....0
3.	Farmowners multiple peril.....	.....	.....	.....	.....	.....0
4.	Homeowners multiple peril.....	.....	.....	.....	.....	.....0
5.	Commercial multiple peril.....	.....	.....	.....	.....	.....0
6.	Mortgage guaranty.....	.....	.....	.....	.....	.....0
8.	Ocean marine.....	.....	.....	.....	.....	.....0
9.	Inland marine.....	.....	.....	.....	.....	.....0
10.	Financial guaranty.....	.....	.....	.....	.....	.....0
11.1	Medical professional liability - occurrence.....	.....	.....	.....	.....	.....0
11.2	Medical professional liability - claims-made.....	.....	.....	.....	.....	.....0
12.	Earthquake.....	.....	.....	.....	.....	.....0
13.	Group accident and health.....	.....	.....	.....	.....	.....0
14.	Credit accident and health (group and individual).....	.....	.....	.....	.....	.....0
15.	Other accident and health.....	.....	.....	.....	.....	.....0
16.	Workers' compensation.....	17,081,120	.....	(25,508,398)	.....	(8,427,278)
17.1	Other liability - occurrence.....	.....	.....	.....	.....	.....0
17.2	Other liability - claims-made.....	.....	.....	.....	.....	.....0
17.3	Excess workers' compensation.....	.....	.....	.....	.....	.....0
18.1	Products liability - occurrence.....	.....	.....	.....	.....	.....0
18.2	Products liability - claims-made.....	.....	.....	.....	.....	.....0
19.1, 19.2	Private passenger auto liability.....	.....	.....	.....	.....	.....0
19.3, 19.4	Commercial auto liability.....	.....	.....	.....	.....	.....0
21.	Auto physical damage.....	.....	.....	.....	.....	.....0
22.	Aircraft (all perils).....	.....	.....	.....	.....	.....0
23.	Fidelity.....	.....	.....	.....	.....	.....0
24.	Surety.....	.....	.....	.....	.....	.....0
26.	Burglary and theft.....	.....	.....	.....	.....	.....0
27.	Boiler and machinery.....	.....	.....	.....	.....	.....0
28.	Credit.....	.....	.....	.....	.....	.....0
29.	International.....	.....	.....	.....	.....	.....0
30.	Warranty.....	.....	.....	.....	.....	.....0
31.	Reinsurance - nonproportional assumed property.....	.....	.....	.....	.....	.....0
32.	Reinsurance - nonproportional assumed liability.....	.....	.....	.....	.....	.....0
33.	Reinsurance - nonproportional assumed financial lines.....	.....	.....	.....	.....	.....0
34.	Aggregate write-ins for other lines of business.....	0	0	0	0	0
35.	TOTALS.....	17,081,120	0	(25,508,398)	0	(8,427,278)
36.	Accrued retrospective premiums based on experience.....					.....
37.	Earned but unbilled premiums.....					25,508,398
38.	Balance (sum of Lines 35 through 37).....					17,081,120

DETAILS OF WRITE-INS

3401.	.....	.....	.....	.....	.....0
3402.	.....	.....	.....	.....	.....0
3403.	.....	.....	.....	.....	.....0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0

(a) State here basis of computation used in each case: Daily pro rata

Idaho State Insurance Fund  
UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business		1 Direct Business (a)	Reinsurance Assumed		Reinsurance Ceded		6 Net Premiums Written (Cols. 1 + 2 + 3 - 4 - 5)
			2 From Affiliates	3 From Non-Affiliates	4 To Affiliates	5 To Non-Affiliates	
1.	Fire.....						.....0
2.	Allied lines.....						.....0
3.	Farmowners multiple peril.....						.....0
4.	Homeowners multiple peril.....						.....0
5.	Commercial multiple peril.....						.....0
6.	Mortgage guaranty.....						.....0
8.	Ocean marine.....						.....0
9.	Inland marine.....						.....0
10.	Financial guaranty.....						.....0
11.1	Medical professional liability - occurrence.....						.....0
11.2	Medical professional liability - claims-made.....						.....0
12.	Earthquake.....						.....0
13.	Group accident and health.....						.....0
14.	Credit accident and health (group and individual).....						.....0
15.	Other accident and health.....						.....0
16.	Workers' compensation.....	242,818,918		1,916,835		5,853,566	238,882,187
17.1	Other liability - occurrence.....						.....0
17.2	Other liability - claims-made.....						.....0
17.3	Excess workers' compensation.....						.....0
18.1	Products liability - occurrence.....						.....0
18.2	Products liability - claims-made.....						.....0
19.1, 19.2	Private passenger auto liability.....						.....0
19.3, 19.4	Commercial auto liability.....						.....0
21.	Auto physical damage.....						.....0
22.	Aircraft (all perils).....						.....0
23.	Fidelity.....						.....0
24.	Surety.....						.....0
26.	Burglary and theft.....						.....0
27.	Boiler and machinery.....						.....0
28.	Credit.....						.....0
29.	International.....						.....0
30.	Warranty.....						.....0
31.	Reinsurance - nonproportional assumed property.....	XXX					.....0
32.	Reinsurance - nonproportional assumed liability.....	XXX					.....0
33.	Reinsurance - nonproportional assumed financial lines.....	XXX					.....0
34.	Aggregate write-ins for other lines of business.....	.....0	.....0	.....0	.....0	.....0	.....0
35.	TOTALS.....	242,818,918	.....0	1,916,835	.....0	5,853,566	238,882,187

DETAILS OF WRITE-INS

3401.	.....						.....0
3402.	.....						.....0
3403.	.....						.....0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	.....0	.....0	.....0	.....0	.....0	.....0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	.....0	.....0	.....0	.....0	.....0	.....0

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ X ] No [   ]  
If yes: 1. The amount of such installment premiums \$.....61,179,446.  
2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis \$.....N/A.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

		Losses Paid Less Salvage				5	6	7	8
		1	2	3	4				
Line of Business		Direct Business	Reinsurance Assumed	Reinsurance Recovered	Net Payments (Cols. 1 + 2 - 3)	Net Losses Unpaid Current Year (Part 2A, Col. 8)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 4 + 5 - 6)	Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire.....				0	0		0	0.0
2.	Allied lines.....				0	0		0	0.0
3.	Farmowners multiple peril.....				0	0		0	0.0
4.	Homeowners multiple peril.....				0	0		0	0.0
5.	Commercial multiple peril.....				0	0		0	0.0
6.	Mortgage guaranty.....				0	0		0	0.0
8.	Ocean marine.....				0	0		0	0.0
9.	Inland marine.....				0	0		0	0.0
10.	Financial guaranty.....				0	0		0	0.0
11.1	Medical professional liability - occurrence.....				0	0		0	0.0
11.2	Medical professional liability - claims-made.....				0	0		0	0.0
12.	Earthquake.....				0	0		0	0.0
13.	Group accident and health.....				0	0		0	0.0
14.	Credit accident and health (group and individual).....				0	0		0	0.0
15.	Other accident and health.....				0	0		0	0.0
16.	Workers' compensation.....	158,125,369	1,129,339	189,117	159,065,591	497,784,851	459,655,685	197,194,757	82.5
17.1	Other liability - occurrence.....				0	0		0	0.0
17.2	Other liability - claims-made.....				0	0		0	0.0
17.3	Excess workers' compensation.....				0	0		0	0.0
18.1	Products liability - occurrence.....				0	0		0	0.0
18.2	Products liability - claims-made.....				0	0		0	0.0
19.1, 19.2	Private passenger auto liability.....				0	0		0	0.0
19.3, 19.4	Commercial auto liability.....				0	0		0	0.0
21.	Auto physical damage.....				0	0		0	0.0
22.	Aircraft (all perils).....				0	0		0	0.0
23.	Fidelity.....				0	0		0	0.0
24.	Surety.....				0	0		0	0.0
26.	Burglary and theft.....				0	0		0	0.0
27.	Boiler and machinery.....				0	0		0	0.0
28.	Credit.....				0	0		0	0.0
29.	International.....				0	0		0	0.0
30.	Warranty.....				0	0		0	0.0
31.	Reinsurance - nonproportional assumed property.....	XXX			0	0		0	0.0
32.	Reinsurance - nonproportional assumed liability.....	XXX			0	0		0	0.0
33.	Reinsurance - nonproportional assumed financial lines.....	XXX			0	0		0	0.0
34.	Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0.0
35.	TOTALS.....	158,125,369	1,129,339	189,117	159,065,591	497,784,851	459,655,685	197,194,757	82.5
DETAILS OF WRITE-INS									
3401.	.....				0	0		0	0.0
3402.	.....				0	0		0	0.0
3403.	.....				0	0		0	0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	XXX
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0.0

**UNDERWRITING AND INVESTMENT EXHIBIT**

**PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES**

Line of Business		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded		
1.	Fire.....				0				0	
2.	Allied lines.....				0				0	
3.	Farmowners multiple peril.....				0				0	
4.	Homeowners multiple peril.....				0				0	
5.	Commercial multiple peril.....				0				0	
6.	Mortgage guaranty.....				0				0	
8.	Ocean marine.....				0				0	
9.	Inland marine.....				0				0	
10.	Financial guaranty.....				0				0	
11.1	Medical professional liability - occurrence.....				0				0	
11.2	Medical professional liability - claims-made.....				0				0	
12.	Earthquake.....				0				0	
13.	Group accident and health.....				0				(a).....0	
14.	Credit accident and health (group and individual).....				0				0	
15.	Other accident and health.....				0				(a).....0	
16.	Workers' compensation.....	269,596,000	8,421,407	13,653,000	264,364,407	230,433,000	2,987,444		497,784,851	59,212,428
17.1	Other liability - occurrence.....				0				0	
17.2	Other liability - claims-made.....				0				0	
17.3	Excess workers' compensation.....				0				0	
18.1	Products liability - occurrence.....				0				0	
18.2	Products liability - claims-made.....				0				0	
19.1, 19.2	Private passenger auto liability.....				0				0	
19.3, 19.4	Commercial auto liability.....				0				0	
21.	Auto physical damage.....				0				0	
22.	Aircraft (all perils).....				0				0	
23.	Fidelity.....				0				0	
24.	Surety.....				0				0	
26.	Burglary and theft.....				0				0	
27.	Boiler and machinery.....				0				0	
28.	Credit.....				0				0	
29.	International.....				0				0	
30.	Warranty.....				0				0	
31.	Reinsurance - nonproportional assumed property.....	XXX			0	XXX			0	
32.	Reinsurance - nonproportional assumed liability.....	XXX			0	XXX			0	
33.	Reinsurance - nonproportional assumed financial lines.....	XXX			0	XXX			0	
34.	Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0	0
35.	TOTALS.....	269,596,000	8,421,407	13,653,000	264,364,407	230,433,000	2,987,444	0	497,784,851	59,212,428

**DETAILS OF WRITE-INS**

3401.	.....				0				0	
3402.	.....				0				0	
3403.	.....				0				0	
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0	0

(a) Including \$.....0 for present value of life indemnity claims.

Idaho State Insurance Fund  
UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1	2	3	4
	Loss Adjustment Expenses	Other Underwriting Expenses	Investment Expenses	Total
1. Claim adjustment services:				
1.1 Direct.....	9,361,493			9,361,493
1.2 Reinsurance assumed.....	903,106	761		903,867
1.3 Reinsurance ceded.....				0
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3).....	10,264,599	761	0	10,265,360
2. Commission and brokerage:				
2.1 Direct, excluding contingent.....		15,585,703		15,585,703
2.2 Reinsurance assumed, excluding contingent.....				0
2.3 Reinsurance ceded, excluding contingent.....				0
2.4 Contingent - direct.....				0
2.5 Contingent - reinsurance assumed.....				0
2.6 Contingent - reinsurance ceded.....				0
2.7 Policy and membership fees.....				0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7).....	0	15,585,703	0	15,585,703
3. Allowances to manager and agents.....				0
4. Advertising.....	21,439	23,640	545	45,624
5. Boards, bureaus and associations.....		977,577		977,577
6. Surveys and underwriting reports.....				0
7. Audit of assureds' records.....				0
8. Salary and related items:				
8.1 Salaries.....	7,838,949	10,169,751	234,291	18,242,991
8.2 Payroll taxes.....	518,452	679,592	15,656	1,213,700
9. Employee relations and welfare.....	2,376,145	3,153,841	72,659	5,602,645
10. Insurance.....	12,192	18,752	432	31,375
11. Directors' fees.....	2,527	2,786	64	5,377
12. Travel and travel items.....	16,221	148,702	336	165,259
13. Rent and rent items.....	712,214	821,172	18,918	1,552,304
14. Equipment.....	63,657	70,194	1,617	135,467
15. Cost or depreciation of EDP equipment and software.....	1,041,625	1,148,589	26,461	2,216,676
16. Printing and stationery.....	78,182	166,327	3,832	248,341
17. Postage, telephone and telegraph, exchange and express.....	349,242	537,152	12,375	898,769
18. Legal and auditing.....	198,978	168,868	516,570	884,416
19. Totals (Lines 3 to 18).....	13,229,823	18,086,943	903,757	32,220,523
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of \$.....0.....		5,996,187		5,996,187
20.2 Insurance department licenses and fees.....		11,349		11,349
20.3 Gross guaranty association assessments.....				0
20.4 All other (excluding federal and foreign income and real estate).....				0
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4).....	0	6,007,536	0	6,007,536
21. Real estate expenses.....			624,780	624,780
22. Real estate taxes.....				0
23. Reimbursements by uninsured plans.....				0
24. Aggregate write-ins for miscellaneous expenses.....	138,691	1,247	29	139,967
25. Total expenses incurred.....	23,633,112	39,682,190	1,528,565	(a) 64,843,868
26. Less unpaid expenses - current year.....	59,212,428	9,166,579	127,028	68,506,035
27. Add unpaid expenses - prior year.....	58,239,176	9,391,590	185,788	67,816,554
28. Amounts receivable relating to uninsured plans, prior year.....				0
29. Amounts receivable relating to uninsured plans, current year.....				0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29).....	22,659,860	39,907,200	1,587,326	64,154,386

DETAILS OF WRITE-INS

2401. A&O Reserve Changes.....	(11,000)			(11,000)
2402. Operational Claims Expenses.....	148,560			148,560
2403. Business Expense Charges.....	280	308	7	595
2498. Summary of remaining write-ins for Line 24 from overflow page.....	851	939	22	1,812
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above).....	138,691	1,247	29	139,967

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

Idaho State Insurance Fund  
EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. government bonds.....	(a).....9,376,199	.....9,563,932
1.1	Bonds exempt from U.S. tax.....	(a).....	.....
1.2	Other bonds (unaffiliated).....	(a).....8,256,894	.....8,372,116
1.3	Bonds of affiliates.....	(a).....	.....
2.1	Preferred stocks (unaffiliated).....	(b).....	.....
2.11	Preferred stocks of affiliates.....	(b).....	.....
2.2	Common stocks (unaffiliated).....	.....2,416,446	.....2,426,993
2.21	Common stocks of affiliates.....	.....	.....
3.	Mortgage loans.....	(c).....	.....
4.	Real estate.....	(d).....1,556,489	.....1,556,489
5.	Contract loans.....	.....	.....
6.	Cash, cash equivalents and short-term investments.....	(e).....980,929	.....953,988
7.	Derivative instruments.....	(f).....	.....
8.	Other invested assets.....	.....	.....
9.	Aggregate write-ins for investment income.....	.....0	.....0
10.	Total gross investment income.....	.....22,586,957	.....22,873,517
11.	Investment expenses.....	.....	(g).....1,528,565
12.	Investment taxes, licenses and fees, excluding federal income taxes.....	.....	(g).....
13.	Interest expense.....	.....	(h).....
14.	Depreciation on real estate and other invested assets.....	.....	(i).....0
15.	Aggregate write-ins for deductions from investment income.....	.....	.....0
16.	Total deductions (Lines 11 through 15).....	.....	.....1,528,565
17.	Net investment income (Line 10 minus Line 16).....	.....	.....21,344,952

DETAILS OF WRITE-INS		
0901.	.....	.....
0902.	.....	.....
0903.	.....	.....
0998.	Summary of remaining write-ins for Line 9 from overflow page.....	.....0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0
1501.	.....	.....
1502.	.....	.....
1503.	.....	.....
1598.	Summary of remaining write-ins for Line 15 from overflow page.....	.....0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....	.....0
(a)	Includes \$.....1,212,482 accrual of discount less \$.....741,150 amortization of premium and less \$.....487,730 paid for accrued interest on purchases.	
(b)	Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.	
(c)	Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.	
(d)	Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.	
(e)	Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.	
(f)	Includes \$.....0 accrual of discount less \$.....0 amortization of premium.	
(g)	Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.	
(h)	Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.	
(i)	Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.	

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	.....137,012	.....	.....137,012	.....1,127,820	.....
1.1	.....	.....	.....0	.....	.....
1.2	.....1,071,414	.....(55,683)	.....1,015,731	.....1	.....
1.3	.....	.....	.....0	.....	.....
2.1	.....	.....	.....0	.....	.....
2.11	.....	.....	.....0	.....	.....
2.2	.....8,372,147	.....(550,960)	.....7,821,187	.....16,204,338	.....
2.21	.....	.....	.....0	.....	.....
3.	.....	.....	.....0	.....	.....
4.	.....	.....	.....0	.....	.....
5.	.....	.....	.....0	.....	.....
6.	.....	.....	.....0	.....	.....
7.	.....	.....	.....0	.....	.....
8.	.....	.....	.....0	.....	.....
9.	.....0	.....0	.....0	.....(3,265,982)	.....0
10.	.....9,580,574	.....(606,644)	.....8,973,930	.....14,066,177	.....0

DETAILS OF WRITE-INS					
0901.	One Time Adjustment from IWorks to Clearwater for Investments.....	.....	.....0	.....(3,265,982)	.....
0902.	.....	.....	.....0	.....	.....
0903.	.....	.....	.....0	.....	.....
0998.	Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0	.....0	.....0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0	.....(3,265,982)	.....0

Idaho State Insurance Fund  
EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			0
2.2 Common stocks.....			0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....			0
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			0
4.2 Properties held for the production of income.....			0
4.3 Properties held for sale.....			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			0
6. Contract loans.....			0
7. Derivatives (Schedule DB).....			0
8. Other invested assets (Schedule BA).....			0
9. Receivables for securities.....			0
10. Securities lending reinvested collateral assets (Schedule DL).....			0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....			0
14. Investment income due and accrued.....			0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,901,702	1,637,844	(263,858)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	268,374	297,962	29,588
15.3 Accrued retrospective premiums and contracts subject to redetermination.....			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....			0
16.2 Funds held by or deposited with reinsured companies.....			0
16.3 Other amounts receivable under reinsurance contracts.....			0
17. Amounts receivable relating to uninsured plans.....			0
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0
18.2 Net deferred tax asset.....			0
19. Guaranty funds receivable or on deposit.....			0
20. Electronic data processing equipment and software.....			0
21. Furniture and equipment, including health care delivery assets.....	251,581	75,114	(176,467)
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
23. Receivables from parent, subsidiaries and affiliates.....			0
24. Health care and other amounts receivable.....			0
25. Aggregate write-ins for other-than-invested assets.....	671,027	346,889	(324,138)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,092,684	2,357,808	(734,876)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	3,092,684	2,357,808	(734,876)

DETAILS OF WRITE-INS

1101. ....			0
1102. ....			0
1103. ....			0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Prepaid Expenses.....	670,841	345,089	(325,752)
2502. Travel Advances.....	186	1,800	1,614
2503. ....			0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	671,027	346,889	(324,138)

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices  
The accompanying financial statements have been completed in accordance with the National Association of Insurance Commissioners Annual Statement Instructions, Accounting Practices and Procedures manual and the state laws of Idaho. Claim reserves have been based on accepted actuarial practices. The Idaho State Insurance Fund(the Fund) prepares its statutory financial statements in conformity with accounting practices prescribed by the State of Idaho. Effective January 1, 2001 the State of Idaho required that insurance companies domiciled in the State of Idaho prepare their statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures manual.

	SSAP #	F/S Page	F/S Line #	2019	2018
NET INCOME					
(1) Company state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,823,480	\$ (2,420,270)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				\$	\$
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 3,823,480	\$ (2,420,270)
SURPLUS					
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 275,037,177	\$ 254,598,555
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				\$	\$
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 275,037,177	\$ 254,598,555

B. Use of Estimates in the Preparation of the Financial Statement  
The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy  
Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports generated by the Fund. Assumed reserves are based on reports received from the National Council on Compensation Insurance reinsurance pool. Expenses in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Net investment income earned consists primarily of interest, dividends and rent income less investment related expenses. Interest is recognized on an accrual basis and dividends are recognized on an ex-dividend basis. Rent income includes an imputed rent for the Fund's occupancy of its own buildings. Net realized investment gains (losses) are recognized on a specific identification basis when securities are sold, redeemed or otherwise disposed. Investments are reviewed periodically to identify any securities with a fair market value below carrying value and to assess whether such impairment is other than temporary. When evaluating whether an impairment is likely to be other than temporary, management, to the best of its ability, will consider all available evidence that may help define the potential duration and/or extent of the impairment. An impairment is recorded when it is determined that the decline in fair market value is other than temporary. The basis of the investment is adjusted to reflect the lower value and the a realized loss is recorded to income. At December 31, 2019, stocks and selected bonds with fair market values below carrying value were considered to be other than temporarily impaired (OTTI). The "write down" of the investments to fair market value and the realized loss reported on the income statement was \$606,644.

(1) Basis for Short-Term Investments  
Short-term investments are stated at amortized cost.

(2) Basis for Bonds and Amortization Schedule  
Bonds not backed by other loans are stated at amortized cost using the scientific method. Non-investment grade bonds with NAIC designations of 3 through 6 are stated at the lower of amortized cost or fair value.

(3) Basis for Common Stocks  
Common stocks are stated at market.

(4) Basis for Preferred Stocks  
The Fund does not own any preferred stocks.

(5) Basis for Mortgage Loans  
The Fund does not own any mortgage loans.

(6) Basis for Loan-Backed Securities and Adjustment Methodology  
Investment grade loan-backed securities are stated at amortized cost. The prospective adjustment securities. Non-investment grade loan-backed securities are stated at the lower of amortized cost or fair value.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities  
Not applicable as the Fund does not have any subsidiaries, controlled and affiliated companies.

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities  
Not applicable as the Fund is not involved in joint ventures, partnerships or limited liability companies.

(9) Accounting Policies for Derivatives  
Not applicable as the Fund does not own derivatives.

(10) Anticipated Investment Income Used in Premium Deficiency Calculation  
The Fund does not anticipate investment income when evaluating the need for premium deficiency (See Note 30).

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses  
Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates, loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates, while management believes the amount is adequate, the ultimate liability are continually reviewed and any adjustments are reflected in the period determined.

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period  
Not applicable.

(13) Method Used to Estimate Pharmaceutical Rebate Receivables  
Not applicable

D. Going Concern  
Not applicable



NOTES TO FINANCIAL STATEMENTS

**Note 2 – Accounting Changes and Correction of Errors**

During the first quarter 2019 financial statement preparation, the State Insurance Fund (SIF) changed its investment software to use Clearwater Analytics software. The new software handles the inflation adjustments of Treasury Inflation Protected US Treasury Notes (TIPs) by adjusting the Par value of the bonds instead of cost which is the way SIF's old software did. This change in accounting principle adjusted the par value of TIPs by \$1,453,377 Book Adjusted Carrying Value by \$3,265,982 and Unrealized Gain/(Loss) by \$3,265,982 which was posted to Unassigned Funds. This was a one time adjustment.

**Note 3 – Business Combinations and Goodwill**

- A. Statutory Purchase Method  
Not applicable.
- B. Statutory Merger  
Not applicable.
- C. Impairment Loss  
Not applicable.

**Note 4 – Discontinued Operations**

- A. Discontinued Operation Disposed of or Classified as Held for Sale  
Not applicable.
- B. Change in Plan of Sale of Discontinued Operation  
Not applicable.
- C. Nature of any Significant Continuing Involvement with Discontinued Operations After Disposal  
Not applicable.
- D. Equity Interest Retained in the Discontinued Operation After Disposal  
Not applicable.

**Note 5 – Investments**

- A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) Maximum and Minimum Lending Rates  
Not applicable.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was:  
Not applicable.

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:  
Not applicable.

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:  
Not applicable.

(5) Investment in Impaired Loans with or without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:  
Not applicable.

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:  
Not applicable.

(7) Allowance for Credit Balances:  
Not applicable.

(8) Mortgage Loans Derecognized as a Result of Foreclosure:  
Not applicable.

9) Policy for Recognizing Interest Income on Impaired Loans  
Not applicable.
- B. Debt Restructuring  
Not applicable.

(4) Creditor's Income Recognition Policy for Interest Income on Impaired Loans  
Not applicable.
- C. Reverse Mortgages

(1) Description of Accounting Policies and Methods  
Not applicable.

(2) General Information Regarding Commitment Under the Agreement  
Not applicable.

(3) At December 31, the actuarial reserve of \$0 reduced the asset value of the group of reverse mortgages.

(4) The Company recorded an unrealized loss \$0 as a result of the re-estimates of the cash flows.
- D. Loan-Backed Securities

(1) Description of Sources Used to Determined Prepayment Assumptions  
Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Clearwater Analytics, a third party security pricing entity.  
  
The following table summarizes OTTI for loan-backed securities recorded during the year because the Fund had either intent to sell the securities or the inability or lack of intent to retain as cited in the table:

NOTES TO FINANCIAL STATEMENTS

	1	2	3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss	Fair Value 1 – 2
(2)			
OTTI Recognized 1 <sup>st</sup> Quarter			
a. Intent to sell	\$	\$	\$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
c. Total 1 <sup>st</sup> Quarter	\$	\$	\$
OTTI Recognized 2 <sup>nd</sup> Quarter			
d. Intent to sell	\$	\$	\$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
f. Total 2 <sup>nd</sup> Quarter	\$	\$	\$
OTTI Recognized 3 <sup>rd</sup> Quarter			
g. Intent to sell	\$	\$	\$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
i. Total 3 <sup>rd</sup> Quarter	\$	\$	\$
OTTI Recognized 4 <sup>th</sup> Quarter			
j. Intent to sell	\$	\$	\$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	2,481,563	9,431	2,472,132
l. Total 4 <sup>th</sup> Quarter	\$ 2,481,563	\$ 9,431	\$ 2,472,132
m. Annual aggregate total	XXX	9,431	XXX

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
3132D5 3Y 6	\$ 397,245	\$	\$ 54	\$ 397,191	\$ 397,191	12/31/2019
3132DV 3N 3	\$ 976,011	\$	\$ 241	\$ 975,770	\$ 975,770	12/31/2019
31418D FF 4	\$ 587,400	\$	\$ 2,329	\$ 585,071	\$ 585,071	12/31/2019
3136B5 6M 2	\$ 50,971	\$	\$ 980	\$ 49,991	\$ 49,991	12/31/2019
3137FN X5 4	\$ 51,459	\$	\$ 1,064	\$ 50,395	\$ 50,395	12/31/2019
3137FQ JZ 7	\$ 25,746	\$	\$ 391	\$ 25,355	\$ 25,355	12/31/2019
3137FQ KC 6	\$ 102,979	\$	\$ 1,974	\$ 101,005	\$ 101,005	12/31/2019
06540B BD 0	\$ 102,987	\$	\$ 1,364	\$ 101,623	\$ 101,623	12/31/2019
46590R AB 5	\$ 36,794	\$	\$ 35	\$ 36,758	\$ 36,758	12/31/2019
36258M AE 4	\$ 99,975	\$	\$ 966	\$ 99,009	\$ 99,009	12/31/2019
98162R AD 0	\$ 49,996	\$	\$ 33	\$ 49,963	\$ 49,963	12/31/2019
Total			\$ 9,431			

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

All Other Than Temporary Impairments were recognized for loan backed securities in 2019 except for Government Backed GNMA securities.

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ 16,924
	2. 12 Months or Longer	\$ 26,382
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 4,300,166
	2. 12 Months or Longer	\$ 2,081,804

- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

All Other Than Temporary Impairments were recognized for loan backed securities in 2019 except for Government Backed GNMA securities.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions  
Not applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Not applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions  
Not applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale  
Repurchase Transaction – Cash Taker – Overview of Sale Transactions  
Not applicable.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale  
Repurchase Transaction – Cash Provider – Overview of Sale Transactions  
Not applicable.
- J. Real Estate  
Not applicable.
- K. Low-Income Housing Tax Credits (LIHTC)  
Not applicable.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending arrangements										%	%
c. Subject to repurchase agreements										%	%
d. Subject to reverse repurchase agreements										%	%
e. Subject to dollar repurchase agreements										%	%
f. Subject to dollar reverse repurchase agreements										%	%
g. Placed under option contracts										%	%
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock										%	%
i. FHLB capital stock										%	%
j. On deposit with states	1,000,000				1,000,000	1,000,000			1,000,000	0.1%	0.1%
k. On deposit with other regulatory bodies										%	%
l. Pledged as collateral to FHLB (including assets backing funding agreements)										%	%
m. Pledged as collateral not captured in other categories										%	%
n. Other restricted assets										%	%
o. Total Restricted Assets	\$ 1,000,000	\$	\$	\$	\$ 1,000,000	\$ 1,000,000	\$	\$	\$ 1,000,000	0.1%	0.1%

- (a) Subset of column 1  
(b) Subset of column 3  
(c) Column 5 divided by Asset Page, Column 1, Line 28  
(d) Column 9 divided by Asset Page, Column 3, Line 28

- (2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contacts that Share Similar Characteristics, Such as Reinsurance and Derivatives, are Reported in the Aggregate)  
Not applicable.
- (3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)  
Not applicable.
- (4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements  
Not applicable.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. Structured Notes

Not applicable.

P. 5\* Securities

Not applicable.

Q. Short Sales

Not applicable.

R. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs		
(2) Aggregate Amount of Investment Income	\$ 108,380	\$

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

- A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of Ownership  
Not applicable.
- B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies  
Not applicable.

Note 7 – Investment Income

- A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:  
Not applicable.
- B. The total amount excluded:  
\$Not applicable.

Note 8 – Derivative Instruments

Not applicable.

NOTES TO FINANCIAL STATEMENTS

**Note 9 – Income Taxes**

- A.

Deferred Tax Assets/(Liabilities)  
Pursuant to Idaho Code Section 41-405, the Fund pays tax on written premiums in lieu of state income tax. The Fund is not subject to federal income tax.
- B.

Deferred Tax Liabilities Not Recognized  
Not applicable.
- C.

Current and Deferred Income Taxes  
Not applicable.
- D.

Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:  
Not applicable.
- E.

Operating Loss Carryforwards and Income Taxes Available for Recoupment  
Not applicable.
- F.

Consolidated Federal Income Tax Return  
Not applicable.
- G.

Federal or Foreign Federal Income Tax Loss Contingencies:  
Not applicable.

**Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

- A.

Nature of the Relationship Involved  
The Fund is the administrator of the Idaho Petroleum Clean Water Trust Fund (the IPCWTF). The IPCWTF contracts with the Fund for administrative, underwriting, claims, auditing, actuarial, legal, and other necessary services (41-4905(5), Idaho Code). The IPCWTF has no employees. The IPCWTF is administered without liability on the part of the Fund or the State beyond the amount of the IPCWTF (41-4905(6), Idaho Code).
- B.

Transactions  
Not applicable.
- C.

Dollar Amounts of Transactions  
There have been no changes in inter-fund management and service arrangements.
- D.

Amounts Due From or To Related Parties  
Not applicable
- E.

Guarantees or Undertakings  
There are no Guarantees or Contingencies for Related Parties.
- F.

Material Management or Service Contracts and Cost-Sharing Arrangements  
The Fund charged IPCWTF \$306,822 for management services in 2019. IPCWTF also paid rent for the space occupied and parking in the amount of \$21,089, which is included in the Fund's Statement of Income page 4 line 9 of \$21,344,952.
- G.

Nature of the Control Relationship  
The nature of the relationship does not affect operations.
- H.

Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned  
The Fund does not have investments in the related company.
- I.

Investments in SCA that Exceed 10% of Admitted Assets  
The Fund does not have investments in the related company.
- J.

Investments in Impaired SCAs  
The Fund does not have investments in the related company.
- K.

Investment in Foreign Insurance Subsidiary  
The Fund does not have investments in the related company.
- L.

Investment in Downstream Noninsurance Holding Company  
The Fund does not have investments in the related company.
- M.

All SCA Investments  
The Fund does not have investments in the related company.
- N.

Investment in Insurance SCAs  
The Fund does not have investments in the related company.

**Note 11 – Debt**

Not applicable.

**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

- A.

Defined Benefit Plan
- (1)

Change in Benefit Obligation  
The Fund employees are required to participate in the Public Employee Retirement System of Idaho (PERSI). PERSI is a cost-sharing multiple-employer public retirement system, created by the Idaho State Legislature. It is a defined benefit plan requiring that both the member and the employer contribute. The plan provides benefits based on members' years of service, age and compensation.  
In addition, benefits are provided for disability, death, and survivors of eligible members or beneficiaries. Designed as a mandatory system for eligible state and school district employees, the legislation provided for other political subdivisions to participate by contractual agreement with PERSI.  
Financial reports for the plan are available from PERSI upon request.  
After five years of credited service, members become fully vested in retirement benefits earned to date. Members are eligible for retirement benefits upon attainment of the ages specified for their employment classification. For each month of credited service, the annual service retirement allowance is 2% of the average monthly salary for the highest consecutive 42 months. January 1 through June 30, 2019 the required contribution rate was 11.32% of covered payroll for the Fund and 6.79% for employees. July 1 through December 31, 2019 the required contribution rate was 11.94% of covered payroll for the Fund and 7.15% for employees.  
The Fund's employees are eligible to participate in voluntary deferred compensation plans offered by the State of Idaho. These plans were created in accordance with Internal Revenue Code Sections 401(k) and 457. These plans permit deferral of an employee's compensation until future years. The deferred compensation is not available to employees until termination, retirement, death or unforeseeable emergency. The amount of deferred compensation under these plans, together with earnings thereon, for the fund's employees are not separately available. Employee's classified as Executive also participate in a 401(k) plan paid by the Fund quarterly.  
All amounts of compensation deferred under the plan, all property and rights purchased with those amounts, and all income attributable to those amounts, property or rights are held by independent trustees, designated by the State, for the exclusive benefit of the participants and their beneficiaries.
- (2)

Change in Plan Assets  
Not applicable.
- (3)

Funded Status  
Not applicable.
- (4)

Components of Net Periodic Benefit Cost  
Not applicable.
- (5)

Amounts in Unassigned Funds (Surplus) Recognized as Components of Net Periodic Benefit Cost  
Not applicable.

NOTES TO FINANCIAL STATEMENTS

- (6)

Amounts in Unassigned Funds (Surplus) Expected to be Recognized in the Next Fiscal Year as Components of Net Periodic Benefit Cost  
Not applicable.
- (7)

Amounts in Unassigned Funds (Surplus) that have not yet been Recognized as Components of Net Periodic Benefit Cost  
Not applicable.
- (8)

Weighted-Average Assumptions Used to Determine Net Periodic Benefit Cost as of December 31  
Not applicable.
- (9)

Accumulated Benefit Obligation for Defined Benefit Pension Plans  
Not applicable.
- (10)

For Postretirement Benefits Other Than Pensions, the Assumed Health Care Cost Trend Rate(s)  
Not applicable.
- (11)

Assumed health care cost trend rates have a significant effect on the amounts reported for the health care plans. A one-percentage point change in assumed health care cost trend rates would have the following effects:  
Not applicable.
- (12)

The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the year indicated:  
Not applicable.
- (13)

Estimate of Contributions Expected to be Paid to the Plan  
Not applicable.
- (14)

Amounts and Types of Securities Included in Plan Assets  
Not applicable.
- (15)

Alternative Method Used to Amortize Prior Serve Amounts or Net Gains and Losses  
Not applicable.
- (16)

Substantive Comment Used to Account for Benefit Obligation  
Not applicable.
- (17)

Cost of Providing Special or Contractual Termination Benefits Recognized  
Not applicable.
- (18)

Significant Change in the Benefit Obligation or Plan Assets  
Not applicable.
- (19)

Amount and Time Plan Assets Expected to be Returned  
Not applicable.
- (20)

Accumulated Postretirement and Pension Benefit Obligation and Fair Value of Plan Assets for Defined Postretirement and Pension Benefit Plans  
Not applicable.
- (21)

Full Transition Surplus Impact of SSAP 102  
Not applicable.
- B.

Investment Policies and Strategies  
Not applicable.
- C.

Fair Value of Plan Assets  
Not applicable.
- D.

Basis Used to Determine Expected Long-Term Rate-of-Return  
Not applicable.
- E.

Defined Contribution Plans  
Not applicable.
- F.

Multiemployer Plans  
Not applicable.
- G.

Consolidated/Holding Company Plans  
Not applicable.
- H.

Postemployment Benefits and Compensated Absences  
Not applicable.
- I.

Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)  
Not applicable.

**Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

- (1)

Number of Share and Par or State Value of Each Class  
Not applicable.
- (2)

Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues  
Not applicable.
- (3)

Dividend Restrictions  
Not applicable.
- (4)

Dates and Amounts of Dividends Paid  
Management of the Fund may declare and distribute dividends to policyholders. Dividends are recognized as an expense in the period in which they are declared. In 2019, the Fund declared and paid dividends of \$4,972,370.
- (5)

Profits that may be Paid as Ordinary Dividends to Stockholders  
Not applicable.
- (6)

Restrictions Plans on Unassigned Funds (Surplus)  
Not applicable.
- (7)

Amount of Advances to Surplus not Repaid  
Not applicable.
- (8)

Amount of Stock Held for Special Purposes  
Not applicable.
- (9)

Reasons for Changes in Balance of Special Surplus Funds from Prior Period  
Not applicable.
- (10)

The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: \$45,646,549.  
The Portion of Unassigned Funds (Surplus) Represented or Reduced by Nonadmitted Assets is: \$(3,092,684).
- (11)

The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations  
Not applicable.
- (12)

The impact of any restatement due to prior quasi-reorganizations is as follows  
Not applicable.
- (13)

Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization  
Not applicable.

**NOTES TO FINANCIAL STATEMENTS**

**Note 14 – Liabilities, Contingencies and Assessments**

- A.

Contingent Commitments  
Not applicable.
- B.

Assessments  
Not applicable.
- C.

Gain Contingencies  
Not applicable.
- D.

Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits  
Not applicable.
- E.

Product Warranties  
Not applicable.
- F.

Joint and Several Liabilities  
Not applicable.
- G.

All Other Contingencies  
From time to time in the normal course of business, the Fund is involved in pending or threatened litigation, in which claims for monetary damages are asserted. In the opinion of management the ultimate liability, if any, arising from such pending or threatened litigation is not expected to have material effect on the Fund's financial position or results of operations.

**Note 15 – Leases**

- A.

Lessee Operating Lease  
Not applicable.

**Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk**  
Not applicable.

**Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**  
Not applicable.

**Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans**  
Not applicable.

**Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**  
Not applicable.

**Note 20 – Fair Value Measurements**

- A.

Fair Value Measurements

(9)

Fair Value Measurements at Reporting Date  
Certain bonds and all stocks carried by the Fund are reported at fair value. Fair value is the amount at which an asset could be bought or sold between willing parties.
- |                      | Level 1        | Level 2 | Level 3 | Total | Net Asset Value (NAV) Included in Level 2 |
|----------------------|----------------|---------|---------|-------|---|
| Assets at Fair Value |                |         |         |       |   |
| Common Stocks        | \$ 110,068,053 | \$      | \$      | \$    | \$  |
| Total                | \$ 110,068,053 | \$      | \$      | \$    | \$  |
- (2)

Fair Value Measurements in (Level 3) of the Fair Value Hierarchy  
The Fund has no assets measured fair value in the Level 3 category.
- (3)

Policies when Transfers Between Levels are Recognized  
At the end of each reporting period, the Fund evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.
- (4)

Description of Valuation Techniques and Inputs Used in Fair Value Measurement  
Bonds carried at fair value categorized at Level 2 were valued using the market approach. The valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. The market values are determined by takin quoted prices of bonds with similar features (such as duration and credit quality) and applying analytic methods to determine fair value of bonds held.  
During 2019, the Fund's Common stocks were carried at fair value categorized as Level 1. The quotes received for these securities in the current year were from an active market.
- (5)

Fair Value Disclosures  
Not applicable.
- B.

Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements  
Not applicable.
- C.

Fair Value Level  
Not applicable.
- D.

Not Practicable to Estimate Fair Value  
Not applicable.

**Note 21 – Other Items**

- A.

Unusual or Infrequent Items  
Not applicable.
- B.

Troubled Debt Restructuring Debtors  
Not applicable.
- C.

Other Disclosures  
As of December 31, 2019, the Fund has \$87,167,962 of unpaid outstanding awards and funds have been set aside to cover the awards. These awards are for fatal, permanent partial and permanent total claims.
- D.

Business Interruption Insurance Recoveries  
Not applicable.
- E.

State Transferable and Non-Transferable Tax Credits  
Not applicable.
- F.

Subprime Mortgage Related Risk Exposure  
Not applicable.
- G.

Insurance-Linked Securities (ILS) Contracts  
Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 22 – Events Subsequent

Not applicable.  
Subsequent events have been considered through for these statutory financial statements which are to be issued on .

A.	Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?	Yes [ ]	No [ X ]
		2019	2018
B.	ACA Fee Assessment Payable for the Upcoming Year	\$	\$
C.	ACA Fee Assessment Paid	\$	\$
D.	Premium Written Subject to ACA 9010 Assessment	\$	\$
E.	Total Adjusted Capital Before Surplus Adjustment (Five-Year Historical Line 28)	\$ 275,037,177	
F.	Total Adjusted Capital After Surplus Adjustment (Five-Year Historical Line 28 minus 22B above)	\$ 275,037,177	
G.	Authorized Control Level (Five-Year Historical Line 29)	\$ 39,893,496	
H.	Would reporting the ACA assessment as of December 31, 2019 have triggered an RBC action level (YES/NO)?	Yes [ ]	No [ X ]

Note 23 – Reinsurance

A.

Unsecured Reinsurance Recoverables

There were no unsecured reinsurance recoverable that exceeded 3% of the company’s policyholder surplus.

B.

Reinsurance Recoverable in Dispute

Not applicable.

C.

Reinsurance Assumed and Ceded

(1) Maximum Amount of Return Commission

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	\$	\$	\$	\$	\$	\$
b. All Other	675,000				675,000	
c. Total	\$ 675,000	\$	\$	\$	\$ 675,000	\$
d. Direct Unearned Premium Reserves						\$

(2) Additional or Return Commission

Not applicable.

(3) Types of Risks Attributed to Protected Cell

Not applicable.

D.

Uncollectible Reinsurance

Not applicable.

E.

Commutation of Ceded Reinsurance

The Fund did not have any commutations of Ceded Reinsurance in 2019.

F.

Retroactive Reinsurance

Not applicable.

G.

Reinsurance Accounted for as a Deposit

Not applicable.

H.

Disclosures for the Transfer of Property and Casualty Run-off Agreements

Not applicable.

I.

Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

J.

Reinsurance Agreements Qualifying for Reinsurer Aggregation

Not applicable.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A.	Change in Incurred Losses and Loss Adjustment Expenses
	Reserves as of December 31, 2018 were \$517,894,861. During the year ended December 31, 2019, \$181,725,451 was paid for incurred claims and claim adjustment expenses. Reserves remaining for prior years are now \$335,023,279 as a result of re-estimation of unpaid claims and claim adjustment expenses. This change is generally the result of ongoing analysis of loss development trends. The estimated cost of loss and loss adjustment expenses (LAE) attributable to insured events of prior years decreased by \$1,146,131 during the current year. This \$1,146,131 is approximately .22% of the unpaid losses and LAE as of the end of the prior year. Recent loss development trends are also taken into account in evaluating the overall adequacy of unpaid losses and LAE.
B.	Information about Significant Changes in Methodologies and Assumptions
	Not applicable.

Note 26 – Intercompany Pooling Arrangements

A.	Identification of the Lead Entity and all Affiliated Entities Participating in the Intercompany Pool	NAIC Company Code	Pooling Percentage %
	Lead Entity and all Affiliated Entities		
	Not applicable.		
B.	Description of Lines and Types of Business Subject to the Pooling Agreement		
	Not applicable.		
C.	Description of Cessions to Non-Affiliated Reinsurance Subject to Pooling Agreement		
	Not applicable.		
D.	Identification of all Pool Members that are Parties to Reinsurance Agreements with Non-Affiliated Reinsurers		
	Not applicable.		
E.	Explanation of Discrepancies Between Entries of Pooled Business		
	Not applicable.		

**NOTES TO FINANCIAL STATEMENTS**

- F. Description of Intercompany Sharing  
Not applicable.
- G. Amounts Due To/From Lead Entity and all Affiliated Entities Participating in the Intercompany Pool  
Not applicable.

**Note 27 – Structured Settlements**

A. Reserves No Longer Carried

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
\$ 4,615,141	\$

- B. Annuities Which Equal or Exceed 5% of Policyholders' Suplus  
There were no insurance companies who held an excess of 1% of policyholder's surplus.

**Note 28 – Health Care Receivables**

Not applicable.

**Note 29 – Participating Policies**

Not applicable.

**Note 30 – Premium Deficiency Reserves**

The Fund does not currently have a premium deficiency reserve. The Fund does not anticipate investment income when evaluating the need for a premium deficiency reserve.

**Note 31 – High Deductibles**

Not applicable.

**Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

A. Tabular Discount

		Tabular Discount Included Case	In Schedule P, Part 1 IBNR
1.	Homeowners/Farmowners	\$	\$
2.	Private Passenger Auto Liability/Medical		
3.	Commercial Auto/Truck Liability/Medical		
4.	Workers' Compensation	32,284,946	
5.	Commercial Multiple Peril		
6.	Medical Professional Liability-Occurrence		
7.	Medical Professional Liability-Claims-Made		
8.	Special Liability		
9.	Other Liability-Occurrence		
10.	Other Liability-Claims Made		
11.	Special Property		
12.	Auto Physical Damage		
13.	Fidelity, Surety		
14.	Other (including credit, A&H)		
15.	International		
16.	Reinsurance Nonproportional Assumed Property		
17.	Reinsurance Nonproportional Assumed Liability		
18.	Reinsurance Nonproportional Assumed Financial Lines		
19.	Products Liability-Occurrence		
20.	Products Liability-Claims-Made		
21.	Financial Guaranty/Mortgage Guaranty		
22.	Warranty		
23.	Total	\$ 32,284,946	\$

B. Nontabular Discount  
Not applicable.

C. Changes in Rate(s) Used to Discount Prior Years' Liabilities  
Not applicable.

**Note 33 – Asbestos/Environmental Reserves**

Not applicable.

**Note 34 – Subscriber Savings Accounts**

Not applicable.

**Note 35 – Multiple Peril Crop Insurance**

Not applicable.

**Note 36 – Financial Guaranty Insurance**

Not applicable.



Idaho State Insurance Fund  
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1, 1A and 2.

Yes [ ☐ ] No [ ☒ ]

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]

1.3

State regulating? N/A

1.4

Is the reporting entity publicly traded or a member of publicly traded group?

Yes [ ☐ ] No [ ☒ ]

1.5

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [ ☐ ] No [ ☒ ]

2.2

If yes, date of change:

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016

3.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity.  
This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2016

3.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

08/22/2018

3.4

By what department or departments?  
Department of Insurance, State of Idaho

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11

sales of new business?

Yes [ ☐ ] No [ ☒ ]

4.12

renewals?

Yes [ ☐ ] No [ ☒ ]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21

sales of new business?

Yes [ ☐ ] No [ ☒ ]

4.22

renewals?

Yes [ ☐ ] No [ ☒ ]

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?  
If the answer is YES, complete and file the merger history data file with the NAIC.

Yes [ ☐ ] No [ ☒ ]

5.2

If yes, provide the name of entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
N/A		

6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [ ☐ ] No [ ☒ ]

6.2

If yes, give full information:  
N/A

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [ ☐ ] No [ ☒ ]

7.2

If yes,

7.21

State the percentage of foreign control

%

7.22

State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1	2
Nationality	Type of Entity
N/A	

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [ ☐ ] No [ ☒ ]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.  
N/A

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [ ☐ ] No [ ☒ ]

8.4

If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
Johnson Lambert LLP, 2650 Park Tower Drive Suite 801, Vienna, Virginia 22180

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [ ☐ ] No [ ☒ ]

10.2

If the response to 10.1 is yes, provide information related to this exemption:  
N/A

10.3

Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [ ☐ ] No [ ☒ ]

10.4

If the response to 10.3 is yes, provide information related to this exemption:  
N/A

Idaho State Insurance Fund  
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes ☒No ☐N/A ☐

10.6

If the response to 10.5 is no or n/a, please explain:  
N/A

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
Dave Kennerud, Milliman Inc, 1301 Fifth Ave, Seattle, WA 98101-2605

12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes ☐No ☒

12.11

Name of real estate holding company

N/A

12.12

Number of parcels involved

0

12.13

Total book/adjusted carrying value

\$0

12.2

If yes, provide explanation  
N/A

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?  
N/A

13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes ☒No ☐

13.3

Have there been any changes made to any of the trust indentures during the year?

Yes ☐No ☒

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes ☐No ☐N/A ☒

14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes ☒No ☐

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e)

Accountability for adherence to the code.

14.11

If the response to 14.1 is no, please explain:  
N/A

14.2

Has the code of ethics for senior managers been amended?

Yes ☐No ☒

14.21

If the response to 14.2 is yes, provide information related to amendment(s).  
N/A

14.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes ☐No ☒

14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).  
N/A

15.1

Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes ☐No ☒

15.2

If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1	2	3	4
American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Circumstances That Can Trigger the Letter of Credit	Amount
			\$

BOARD OF DIRECTORS

16.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof?

Yes ☐No ☒

17.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes ☒No ☐

18.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes ☒No ☐

FINANCIAL

19.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes ☐No ☒

20.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11

To directors or other officers

\$0

20.12

To stockholders not officers

\$0

20.13

Trustees, supreme or grand (Fraternal only)

\$0

20.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21

To directors or other officers

\$0

20.22

To stockholders not officers

0

20.23

Trustees, supreme or grand (Fraternal only)

0

21.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement?

Yes ☐No ☒

21.2

If yes, state the amount thereof at December 31 of the current year:

21.21

Rented from others

\$0

21.22

Borrowed from others

\$0

21.23

Leased from others

\$0

21.24

Other

\$0

22.1

Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?

Yes ☐No ☒

22.2

If answer is yes:

22.21

Amount paid as losses or risk adjustment

\$0

22.22

Amount paid as expenses

\$0

22.23

Other amounts paid

\$0

23.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☐No ☒

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

23.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$0

INVESTMENT

24.01

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?

Yes [X]No [ ]

24.02

If no, give full and complete information, relating thereto:  
N/A

24.03

For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).  
N/A

24.04

Does the company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions?

Yes [ ]No [ ]N/A [X]

24.05

If answer to 24.04 is yes, report amount of collateral for conforming programs.

\$0

24.06

If answer to 24.04 is no, report amount of collateral for other programs

\$0

24.07

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

Yes [ ]No [ ]N/A [X]

24.08

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes [ ]No [ ]N/A [X]

24.09.

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

Yes [ ]No [ ]N/A [X]

24.10

For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:

24.101

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.102

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.103

Total payable for securities lending reported on the liability page:

\$0

25.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)

Yes [X]No [ ]

25.2

If yes, state the amount thereof at December 31 of the current year:

25.21

Subject to repurchase agreements

\$0

25.22

Subject to reverse repurchase agreements

\$0

25.23

Subject to dollar repurchase agreements

\$0

25.24

Subject to reverse dollar repurchase agreements

\$0

25.25

Placed under option agreements

\$0

25.26

Letter stock or securities restricted as sale – excluding FHLB Capital Stock

\$0

25.27

FHLB Capital Stock

\$0

25.28

On deposit with states

\$1,000,000

25.29

On deposit with other regulatory bodies

\$0

25.30

Pledged as collateral – excluding collateral pledged to an FHLB

\$0

25.31

Pledged as collateral to FHLB – including assets backing funding agreements

\$0

25.32

Other

\$0

25.3

For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
N/A		\$

26.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes [ ]No [X]

26.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?  
If no, attach a description with this statement.  
N/A

Yes [ ]No [ ]N/A [X]

Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3

Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a results of interest rate sensitivity?

Yes [ ]No [ ]

26.4

If the response to 26.3 is yes, does the reporting entity utilize:

26.41

Special accounting provision of SSAP No. 108

Yes [ ]No [ ]

26.42

Permitted accounting practice

Yes [ ]No [ ]

26.43

Other accounting guidance

Yes [ ]No [ ]

26.5

By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following:

Yes [ ]No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guidance Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1

Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes [ ]No [X]

27.2

If yes, state the amount thereof at December 31 of the current year:

\$0

28.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

Yes [X]No [ ]

28.01

For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
Idaho Endowment Fund Investment Board	816 W Bannock St #301 Boise ID 83702
Northern Trust Securities Inc	50 S LaSalle Chicago IL 60603-0001

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

28.02

For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

28.03

Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?

Yes [ ] No [ X ]

28.04

If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
			N/A

28.05

Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts", "... handle securities"]:

1 Name of Firm or Individual	2 Affiliation
Northern Trust Securities Inc	U
Barrow Hanley Mewhinney & Strauss LLC	U
Eagle Asset Management Inc	U
Timessquare Capital Management LLC	U
The Vanguard Group Inc	U
Victory Capital Management Inc	U

28.0597

For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?

Yes [ X ] No [ ]

28.0598

For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?

Yes [ X ] No [ ]

28.06

For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1  Central Registration Depository Number	2  Name of Firm or Individual	3  Legal Entity Identifier (LEI)	4  Registered With	5  Investment Management Agreement (IMA) Filed
7927	Northern Trust Securities Inc		SEC	DS
105519	Barrow Hanley Mewhinney & Strauss LLC		SEC	DS
110653	Eagle Asset Management Inc		SEC	DS
132694	Timessquare Capital Management LLC		SEC	DS
105958	The Vanguard Group Inc		SEC	DS
106189	Victory Capital Management Inc		SEC	DS

29.1

Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])?

Yes [ ] No [ X ]

29.2

If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		\$
29.2999 TOTAL		\$

29.3

For each mutual fund listed in the table above, complete the following schedule:

1  Name of Mutual Fund (from above table)	2  Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
N/A		\$	

30.

Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 706,675,960	\$ 741,193,597	\$ 34,517,637
30.2	Preferred Stocks	\$ 0	\$ 0	\$ 0
30.3	Totals	\$ 706,675,960	\$ 741,193,597	\$ 34,517,637

30.4

Describe the sources or methods utilized in determining the fair values:

Northern Trust Securities Inc

31.1

Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?

Yes [ ] No [ X ]

31.2

If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?

Yes [ ] No [ ]

31.3

If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

N/A

32.1

Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [ X ] No [ ]

32.2

If no, list exceptions:

N/A

33.

By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:





GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

7.1

Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer’s losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)?

Yes [ ☐ ] No [ ☒ X ]

7.2

If yes, indicate the number of reinsurance contracts containing such provisions.

0

7.3

If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?

Yes [ ☐ ] No [ ☐ ]

8.1

Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?

Yes [ ☐ ] No [ ☒ X ]

8.2

If yes, give full information  
N/A

9.1

Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:  
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;  
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;  
(c) Aggregate stop loss reinsurance coverage;  
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;  
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or  
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity?

Yes [ ☐ ] No [ ☒ X ]

9.2

Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:  
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or  
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract.

Yes [ ☐ ] No [ ☒ X ]

9.3

If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:  
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;  
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and  
(c) A brief discussion of management’s principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4

Except for transactions meeting the requirements of paragraph 37 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:  
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles (“SAP”) and as a deposit under generally accepted accounting principles (“GAAP”); or  
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?

Yes [ ☐ ] No [ ☒ X ]

9.5

If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

9.6

The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:  
(a) The entity does not utilize reinsurance; or,  
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or  
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement.

Yes [ ☐ ] No [ ☒ X ]

10.

If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?

Yes [ ☒ X ] No [ ☐ ] N/A [ ☐ ]

11.1

Has the reporting entity guaranteed policies issued by any other entity and now in force?

Yes [ ☐ ] No [ ☒ X ]

11.2

If yes, give full information  
N/A

12.1

If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for:  
12.11 Unpaid losses  
12.12 Unpaid underwriting expenses (including loss adjustment expenses)

\$ 0  
\$ 0

12.2

Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds?

\$ 0

12.3

If the reporting entity underwrites commercial insurance risks, such as workers’ compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses?

Yes [ ☐ ] No [ ☒ X ] N/A [ ☐ ]

12.4

If yes, provide the range of interest rates charged under such notes during the period covered by this statement:  
12.41 From  
12.42 To

%  
%

12.5

Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity’s reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies?

Yes [ ☐ ] No [ ☒ X ]

12.6

If yes, state the amount thereof at December 31 of current year:  
12.61 Letters of Credit  
12.62 Collateral and other funds

\$ 0  
\$ 0

13.1

Largest net aggregate amount insured in any one risk (excluding workers’ compensation):

\$ 0

13.2

Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?

Yes [ ☐ ] No [ ☒ X ]

Idaho State Insurance Fund  
GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

13.3

State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount.

0

14.1

Is the reporting entity a cedant in a multiple cedant reinsurance contract?

Yes [ ] No [X]

14.2

If yes, please describe the method of allocating and recording reinsurance among the cedants:  
N/A

14.3

If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts?

Yes [ ] No [ ]

14.4

If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements?

Yes [ ] No [ ]

14.5

If the answer to 14.4 is no, please explain:  
N/A

15.1

Has the reporting entity guaranteed any financed premium accounts?

Yes [ ] No [X]

15.2

If yes, give full information  
N/A

16.1

Does the reporting entity write any warranty business?

Yes [ ] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

1

2

3

4

5

Direct Losses Incurred

Direct Losses Unpaid

Direct Written Premium

Direct Premium Unearned

Direct Premium Earned

16.11

Home

\$

0

\$

0

\$

0

\$

0

\$

0

16.12

Products

\$

0

\$

0

\$

0

\$

0

\$

0

16.13

Automobile

\$

0

\$

0

\$

0

\$

0

\$

0

16.14

Other\*

\$

0

\$

0

\$

0

\$

0

\$

0

\* Disclose type of coverage:

17.1

Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F-Part 3 that is exempt from the statutory provision for unauthorized reinsurance?

Yes [ ] No [X]

Incurring but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

17.11

Gross amount of unauthorized reinsurance in Schedule F-Part 3 exempt from the statutory provision for unauthorized reinsurance

\$

0

17.12

Unfunded portion of Interrogatory 17.11

\$

0

17.13

Paid losses and loss adjustment expenses portion of Interrogatory 17.11

\$

0

17.14

Case reserves portion of Interrogatory 17.11

\$

0

17.15

Incurred but not reported portion of Interrogatory 17.11

\$

0

17.16

Unearned premium portion of Interrogatory 17.11

\$

0

17.17

Contingent commission portion of Interrogatory 17.11

\$

0

18.1

Do you act as a custodian for health savings accounts?

Yes [ ] No [X]

18.2

If yes, please provide the amount of custodial funds held as of the reporting date.

\$

0

18.3

Do you act as an administrator for health savings accounts?

Yes [ ] No [X]

18.4

If yes, please provide the balance of the funds administered as of the reporting date.

\$

0

19.

Is the reporting entity licensed or chartered, registered, qualified, eligible, or writing business in at least 2 states?

Yes [ ] No [X]

19.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes [ ] No [X]



Idaho State Insurance Fund  
FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

	1 2019	2 2018	3 2017	4 2016	5 2015
<b>Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 &amp; 3)</b>					
1. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	244,735,753	255,703,805	250,695,334	240,548,547	227,582,181
2. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
5. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
6. Total (Line 35).....	244,735,753	255,703,805	250,695,334	240,548,547	227,582,181
<b>Net Premiums Written (Page 8, Part 1B, Col. 6)</b>					
7. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	238,882,187	249,249,368	243,934,489	234,107,737	221,634,894
8. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
11. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
12. Total (Line 35).....	238,882,187	249,249,368	243,934,489	234,107,737	221,634,894
<b>Statement of Income (Page 4)</b>					
13. Net underwriting gain (loss) (Line 8).....	(21,505,195)	(11,211,328)	19,613,526	6,674,073	2,329,560
14. Net investment gain (loss) (Line 11).....	30,318,882	15,912,870	25,740,303	17,461,117	16,913,423
15. Total other income (Line 15).....	(17,836)	(33,067)	(134,696)	(351,398)	(93,317)
16. Dividends to policyholders (Line 17).....	4,972,370	7,088,746	14,666,976	7,851,570	9,531,150
17. Federal and foreign income taxes incurred (Line 19).....					
18. Net income (Line 20).....	3,823,480	(2,420,270)	30,552,157	15,932,222	9,618,516
<b>Balance Sheet Lines (Pages 2 and 3)</b>					
19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3).....	915,405,010	861,641,503	824,131,984	773,976,287	710,856,857
20. Premiums and considerations (Page 2, Col. 3):					
20.1 In course of collection (Line 15.1).....	13,151,381	12,962,269	13,877,438	13,712,017	12,265,058
20.2 Deferred and not yet due (Line 15.2).....	25,154,341	26,652,588	27,620,306	24,836,780	23,723,256
20.3 Accrued retrospective premiums (Line 15.3).....					
21. Total liabilities excluding protected cell business (Page 3, Line 26).....	640,367,833	607,042,948	555,893,230	546,697,507	509,442,175
22. Losses (Page 3, Line 1).....	497,784,851	459,655,685	415,843,557	404,946,296	381,817,354
23. Loss adjustment expenses (Page 3, Line 3).....	59,212,428	58,239,176	54,526,064	49,241,179	45,625,152
24. Unearned premiums (Page 3, Line 9).....	17,081,120	18,513,702	19,435,810	17,298,100	17,531,577
25. Capital paid up (Page 3, Lines 30 & 31).....					
26. Surplus as regards policyholders (Page 3, Line 37).....	275,037,177	254,598,555	268,238,753	227,278,781	201,414,682
<b>Cash Flow (Page 5)</b>					
27. Net cash from operations (Line 11).....	32,276,391	47,411,328	35,962,149	37,008,649	28,320,084
<b>Risk-Based Capital Analysis</b>					
28. Total adjusted capital.....	275,037,177	254,598,555	268,238,753	227,278,781	201,414,682
29. Authorized control level risk-based capital.....	39,893,497	34,324,064	30,034,849	26,584,550	33,704,553
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets</b> (Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0					
30. Bonds (Line 1).....	81.3	82.1	81.9	80.2	82.5
31. Stocks (Lines 2.1 & 2.2).....	13.0	11.0	12.9	12.7	12.2
32. Mortgage loans on real estate (Lines 3.1 & 3.2).....					
33. Real estate (Lines 4.1, 4.2 & 4.3).....	0.2	0.2	0.3	0.3	0.3
34. Cash, cash equivalents and short-term investments (Line 5).....	4.3	6.5	5.0	5.3	3.9
35. Contract loans (Line 6).....					
36. Derivatives (Line 7).....					
37. Other invested assets (Line 8).....					
38. Receivables for securities (Line 9).....	1.2	0.1	0.0	1.4	1.1
39. Securities lending reinvested collateral assets (Line 10).....					
40. Aggregate write-ins for invested assets (Line 11).....					
41. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
42. Affiliated bonds (Sch. D, Summary, Line 12, Col. 1).....					
43. Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1).....					
44. Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1).....					
45. Affiliated short-term investments (subtotals included in Schedule DA, Verification, Column 5, Line 10).....					
46. Affiliated mortgage loans on real estate.....					
47. All other affiliated.....					
48. Total of above lines 42 to 47.....	0	0	0	0	0
49. Total investment in parent included in Lines 42 to 47 above.....					
50. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0).....	0.0				

Idaho State Insurance Fund  
FIVE-YEAR HISTORICAL DATA  
(Continued)

	1	2	3	4	5
	2019	2018	2017	2016	2015
<b>Capital and Surplus Accounts (Page 4)</b>					
51. Net unrealized capital gains (losses) (Line 24).....	14,066,175	(11,029,131)	9,859,957	4,894,844	(4,460,101)
52. Dividends to stockholders (Line 35).....					
53. Change in surplus as regards policyholders for the year (Line 38).....	20,438,622	(13,640,198)	40,959,972	25,864,098	10,249,869
<b>Gross Losses Paid (Page 9, Part 2, Cols. 1 &amp; 2)</b>					
54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	159,254,708	151,536,587	149,690,940	144,214,163	138,636,573
55. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
58. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
59. Total (Line 35).....	159,254,708	151,536,587	149,690,940	144,214,163	138,636,573
<b>Net Losses Paid (Page 9, Part 2, Col. 4)</b>					
60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	159,065,591	151,359,306	149,414,159	143,391,361	138,329,895
61. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
64. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
65. Total (Line 35).....	159,065,591	151,359,306	149,414,159	143,391,361	138,329,895
<b>Operating Percentages (Page 4)</b> (Item divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1).....	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2).....	82.5	78.4	65.5	70.7	73.4
68. Loss expenses incurred (Line 3).....	9.9	10.3	11.1	10.3	9.4
69. Other underwriting expenses incurred (Line 4).....	16.6	15.9	15.4	16.1	16.1
70. Net underwriting gain (loss) (Line 8).....	(9.0)	(4.5)	8.0	2.8	1.0
<b>Other Percentages</b>					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0).....	16.6	15.9	15.5	16.4	16.2
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0).....	92.4	88.6	76.6	81.0	82.8
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0).....	86.9	97.9	90.9	103.0	110.0
<b>One Year Loss Development (\$000 omitted)</b>					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2-Summary, Line 12, Col. 11).....	4,022	2,660	(8,557)	(8,194)	2,707
75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year-end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100).....	1.6	1.0	(3.8)	(4.1)	1.4
<b>Two Year Loss Development (\$000 omitted)</b>					
76. Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12).....	13,652	(346)	(9,054)	(621)	6,187
77. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior-year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0).....	5.1	(0.2)	(4.5)	(0.3)	3.3

If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of  
SSAP No. 3, *Accounting Changes and Correction of Errors*?Yes [    ]    No [    ]

If no, please explain:

**EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)**



NAIC Group Code.....0    NAIC Company Code....36129

BUSINESS IN THE STATE OF IDAHO DURING THE YEAR

19

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire.....												
2.1 Allied lines.....												
2.2 Multiple peril crop.....												
2.3 Federal flood.....												
2.4 Private crop.....												
2.5 Private flood.....												
3. Farmowners multiple peril.....												
4. Homeowners multiple peril.....												
5.1 Commercial multiple peril (non-liability portion).....												
5.2 Commercial multiple peril (liability portion).....												
6. Mortgage guaranty.....												
8. Ocean marine.....												
9. Inland marine.....												
10. Financial guaranty.....												
11. Medical professional liability.....												
12. Earthquake.....												
13. Group accident and health (b).....												
14. Credit A&H (group and individual).....												
15.1 Collectively renewable A&H (b).....												
15.2 Non-cancelable A&H (b).....												
15.3 Guaranteed renewable A&H (b).....												
15.4 Non-renewable for stated reasons only (b).....												
15.5 Other accident only.....												
15.6 Medicare Title XVIII exempt from state taxes or fees.....												
15.7 All other A&H (b).....												
15.8 Federal employees health benefits plan premium.....												
16. Workers' compensation.....	242,818,918	243,038,031	4,972,370	16,406,150	158,125,369	194,908,369	500,029,000	8,313,508	9,361,493	31,335,000	15,585,703	6,007,237
17.1 Other liability-occurrence.....												
17.2 Other liability-claims-made.....												
17.3 Excess workers' compensation.....												
18. Products liability.....												
19.1 Private passenger auto no-fault (personal injury protection).....												
19.2 Other private passenger auto liability.....												
19.3 Commercial auto no-fault (personal injury protection).....												
19.4 Other commercial auto liability.....												
21.1 Private passenger auto physical damage.....												
21.2 Commercial auto physical damage.....												
22. Aircraft (all perils).....												
23. Fidelity.....												
24. Surety.....												
26. Burglary and theft.....												
27. Boiler and machinery.....												
28. Credit.....												
29. International.....												
30. Warranty.....												
34. Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a).....	242,818,918	243,038,031	4,972,370	16,406,150	158,125,369	194,908,369	500,029,000	8,313,508	9,361,493	31,335,000	15,585,703	6,007,237

**DETAILS OF WRITE-INS**

3401. ....												
3402. ....												
3403. ....												
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$.....0.

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

**EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)**



NAIC Group Code.....0    NAIC Company Code....36129

BUSINESS IN GRAND TOTAL    DURING THE YEAR

19

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire.....												
2.1 Allied lines.....												
2.2 Multiple peril crop.....												
2.3 Federal flood.....												
2.4 Private crop.....												
2.5 Private flood.....												
3. Farmowners multiple peril.....												
4. Homeowners multiple peril.....												
5.1 Commercial multiple peril (non-liability portion).....												
5.2 Commercial multiple peril (liability portion).....												
6. Mortgage guaranty.....												
8. Ocean marine.....												
9. Inland marine.....												
10. Financial guaranty.....												
11. Medical professional liability.....												
12. Earthquake.....												
13. Group accident and health (b).....												
14. Credit A&H (group and individual).....												
15.1 Collectively renewable A&H (b).....												
15.2 Non-cancelable A&H (b).....												
15.3 Guaranteed renewable A&H (b).....												
15.4 Non-renewable for stated reasons only (b).....												
15.5 Other accident only.....												
15.6 Medicare Title XVIII exempt from state taxes or fees.....												
15.7 All other A&H (b).....												
15.8 Federal employees health benefits plan premium.....												
16. Workers' compensation.....	242,818,918	243,038,031	4,972,370	16,406,150	158,125,369	194,908,369	500,029,000	8,313,508	9,361,493	31,335,000	15,585,703	6,007,237
17.1 Other liability-occurrence.....												
17.2 Other liability-claims-made.....												
17.3 Excess workers' compensation.....												
18. Products liability.....												
19.1 Private passenger auto no-fault (personal injury protection).....												
19.2 Other private passenger auto liability.....												
19.3 Commercial auto no-fault (personal injury protection).....												
19.4 Other commercial auto liability.....												
21.1 Private passenger auto physical damage.....												
21.2 Commercial auto physical damage.....												
22. Aircraft (all perils).....												
23. Fidelity.....												
24. Surety.....												
26. Burglary and theft.....												
27. Boiler and machinery.....												
28. Credit.....												
29. International.....												
30. Warranty.....												
34. Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a).....	242,818,918	243,038,031	4,972,370	16,406,150	158,125,369	194,908,369	500,029,000	8,313,508	9,361,493	31,335,000	15,585,703	6,007,237

**DETAILS OF WRITE-INS**

3401. ....												
3402. ....												
3403. ....												
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$.....0.

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

**SCHEDULE F - PART 1**

Assumed Reinsurance as of December 31, Current Year (\$000 Omitted)

1  ID Number	2  NAIC Company Code	3   Name of Reinsured	4  Domiciliary Jurisdiction	5  Assumed Premium	Reinsurance On			9  Contingent Commissions Payable	10  Assumed Premiums Receivable	11  Unearned Premium	12  Funds Held by or Deposited With Reinsured Companies	13  Letters of Credit Posted	14  Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	15  Amount of Assets Pledged or Collateral Held in Trust
					6  Paid Losses and Loss Adjustment Expenses	7  Known Case Losses and LAE	8  Cols. 6 + 7							
Other U. S. Unaffiliated Insurers														
36-4233459..	16535.....	Zurich Amer Ins Co.....	NY.....	.....7	.....	.....	.....0	.....	.....	.....	.....100	.....	.....	.....
0999999.	Other U. S. Unaffiliated Insurers.....			.....7	.....0	.....0	.....0	.....0	.....0	.....0	.....100	.....0	.....0	.....0
Pools and Associations - Mandatory Pools, Associations or Other Similar Facilities														
AA-9992118.	.....	National Worker's Compensation.....	IL.....	.....1,910	.....	.....8,421	.....8,421	.....	.....	.....675	.....218	.....	.....	.....
1099999.	Pools and Associations - Mandatory Pools, Associations or Other Similar Facilities.....			.....1,910	.....0	.....8,421	.....8,421	.....0	.....0	.....675	.....218	.....0	.....0	.....0
1299999.	Total Pools and Associations.....			.....1,910	.....0	.....8,421	.....8,421	.....0	.....0	.....675	.....218	.....0	.....0	.....0
9999999.	Totals.....			.....1,917	.....0	.....8,421	.....8,421	.....0	.....0	.....675	.....318	.....0	.....0	.....0

Idaho State Insurance Fund  
SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1	2	3	4	5	6
ID Number	NAIC Company Code	Name of Company	Date of Contract	Original Premium	Reinsurance Premium

NONE



**SCHEDULE F - PART 3**

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable on								16	Reinsurance Payable		19	20	
						7	8	9	10	11	12	13	14		15	17			18
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-3194161.	.....	Catlin Insurance (Bermuda).....	BMU..	.....	.....145	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....0	.....	.....(0)	.....
AA-3194130.	.....	Endurance Specialty Insurance.....	BMU..	.....	.....132	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....0	.....	.....(0)	.....
AA-3190829.	.....	Markel Bermuda Limited.....	BMU..	.....	.....226	.....	.....	.....45	.....	.....	.....	.....	.....	.....45	.....	.....0	.....	.....45	.....
AA-3194129.	.....	Montpelier Re (Bermuda).....	BMU..	.....	.....	.....	.....	.....45	.....	.....	.....	.....	.....	.....45	.....	.....	.....	.....45	.....
AA-3194190.	.....	Quanta Reins Ltd.....	BMU..	.....	.....	.....	.....	.....31	.....	.....	.....	.....	.....	.....31	.....	.....	.....	.....31	.....
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other.....				.....504	.....0	.....0	.....121	.....0	.....0	.....0	.....0	.....0	.....121	.....0	.....1	.....0	.....121	.....0
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total.....				.....504	.....0	.....0	.....121	.....0	.....0	.....0	.....0	.....0	.....121	.....0	.....1	.....0	.....121	.....0
2299999.	Total Unauthorized Affiliates.....				.....504	.....0	.....0	.....121	.....0	.....0	.....0	.....0	.....0	.....121	.....0	.....1	.....0	.....121	.....0
2899999.	Total Unauthorized Excluding Protected Cells.....				.....504	.....0	.....0	.....121	.....0	.....0	.....0	.....0	.....0	.....121	.....0	.....1	.....0	.....121	.....0
4399999.	Total Authorized, Unauthorized and Certified Excluding Protected Cells.....				.....5,854	.....98	.....0	.....13,653	.....0	.....0	.....0	.....0	.....0	.....13,752	.....0	.....6	.....0	.....13,745	.....0
9999999.	Totals (Sum of 4399999 and 4499999).....				.....5,854	.....98	.....0	.....13,653	.....0	.....0	.....0	.....0	.....0	.....13,752	.....0	.....6	.....0	.....13,745	.....0



SCHEDULE F - PART 3 (Continued)  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Credit Risk)

ID Number from Col. 1	Name of Reinsurer from Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
Authorized Other U.S. Unaffiliated Insurers																	
06-0237820.	Ace Property and Casualty Insurance Company.....	.....	.....	.....	.....	.....0	.....221	.....0	.....221	.....266	.....0	.....266	.....0	.....266	.....1	.....0	.....10
51-0434766.	Axis Reins Co.....	.....	.....	.....	.....	.....0	.....642	.....0	.....642	.....771	.....0	.....770	.....0	.....770	.....2	.....0	.....32
06-0303370.	Connecticut General Life Ins Co.....	.....	.....	.....	.....	.....0	.....2,195	.....0	.....2,195	.....2,634	.....0	.....2,634	.....0	.....2,634	.....3	.....0	.....126
35-2293075.	Endurance Reinsurance Corp of America.....	.....	.....	.....	.....	.....0	.....507	.....0	.....507	.....608	.....0	.....608	.....0	.....608	.....2	.....0	.....25
23-0723970.	Insurance Co of N Amer.....	.....	.....	.....	.....	.....0	.....19	.....0	.....19	.....23	.....0	.....23	.....0	.....23	.....1	.....0	.....1
74-0484030.	IOA Re/American National Insurance.....	.....	.....	.....	.....	.....0	.....686	.....0	.....686	.....824	.....0	.....824	.....0	.....824	.....3	.....0	.....40
13-3031176.	Partner Reinsurance Company Ltd.....	.....	.....	.....	.....	.....1	.....856	.....0	.....857	.....1,028	.....1	.....1,027	.....0	.....1,027	.....3	.....0	.....49
41-0451140.	Reliastar Life Ins Co.....	.....	.....	.....	.....	.....0	.....1,156	.....0	.....1,156	.....1,387	.....0	.....1,387	.....0	.....1,387	.....3	.....0	.....67
43-0727872.	Safety National Casualty Corporation.....	.....	.....	.....	.....	.....2	.....2,825	.....0	.....2,827	.....3,392	.....2	.....3,390	.....0	.....3,390	.....2	.....0	.....139
13-5616275.	Transatlantic Reins Co.....	.....	.....	.....	.....	.....0	.....4	.....0	.....4	.....5	.....0	.....5	.....0	.....5	.....2	.....0	.....0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers.....	.....0	.....0	...XXX...	.....0	.....3	.....9,111	.....0	.....9,114	.....10,937	.....3	.....10,934	.....0	.....10,934	...XXX...	.....0	.....488
Authorized Other Non-U.S. Insurers																	
AA-1120337.	Aspen Insurance UK.....	.....	.....	.....	.....	.....0	.....31	.....0	.....31	.....37	.....0	.....37	.....0	.....37	.....3	.....0	.....2
AA-1340125.	Hannover Ruckersicherung.....	.....	.....	.....	.....	.....1	.....1,588	.....0	.....1,589	.....1,907	.....1	.....1,906	.....0	.....1,906	.....2	.....0	.....78
AA-1127414.	Lloyd's Syndicate 1414 (ASC).....	.....	.....	.....	.....	.....0	.....45	.....0	.....45	.....54	.....0	.....54	.....0	.....54	.....7	.....0	.....5
AA-1128003.	Lloyd's Syndicate 2003.....	.....	.....	.....	.....	.....0	.....2,119	.....0	.....2,119	.....2,543	.....0	.....2,543	.....0	.....2,543	.....3	.....0	.....122
AA-1120158.	Lloyd's Syndicate 2014 (ACA).....	.....	.....	.....	.....	.....0	.....45	.....0	.....45	.....54	.....0	.....54	.....0	.....54	.....7	.....0	.....5
AA-1128020.	Lloyd's Syndicate 2020 (WEL).....	.....	.....	.....	.....	.....0	.....72	.....0	.....72	.....86	.....0	.....86	.....0	.....86	.....7	.....0	.....9
AA-1128987.	Lloyd's Syndicate 2987 (BRT).....	.....	.....	.....	.....	.....1	.....461	.....0	.....462	.....555	.....1	.....553	.....0	.....553	.....7	.....0	.....55
AA-1129000.	Lloyd's Syndicate 3000 (MKL).....	.....	.....	.....	.....	.....0	.....81	.....0	.....81	.....98	.....0	.....97	.....0	.....97	.....3	.....0	.....5
AA-1126004.	Lloyd's Syndicate 4444 (CNP).....	.....	.....	.....	.....	.....0	.....14	.....0	.....14	.....17	.....0	.....17	.....0	.....17	.....7	.....0	.....2
AA-1126566.	Lloyd's Syndicate 0566 STN (QBE.....	.....	.....	.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7	.....0	.....0
AA-1120163.	Lloyd's Syndicate 5678 (VSM).....	.....	.....	.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7	.....0	.....0
AA-1126958.	Lloyd's Syndicate 958 (CNP).....	.....	.....	.....	.....	.....0	.....4	.....0	.....4	.....4	.....0	.....4	.....0	.....4	.....7	.....0	.....0
AA-1126609.	Lloyd's Syndicate No. 0609 (AUW).....	.....	.....	.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7	.....0	.....0
AA-1126780.	Lloyd's Syndicate No. 0780 (ADV).....	.....	.....	.....	.....	.....0	.....54	.....0	.....54	.....65	.....0	.....65	.....0	.....65	.....7	.....0	.....7
1299999.	Total Authorized Other Non-U.S. Insurers.....	.....0	.....0	...XXX...	.....0	.....3	.....4,514	.....0	.....4,516	.....5,420	.....3	.....5,417	.....0	.....5,417	...XXX...	.....0	.....290
1499999.	Total Authorized Excluding Protected Cells.....	.....0	.....0	...XXX...	.....0	.....5	.....13,625	.....0	.....13,631	.....16,357	.....5	.....16,351	.....0	.....16,351	...XXX...	.....0	.....778
Unauthorized Affiliates-Other (Non-U.S.) - Other																	

SCHEDULE F - PART 3 (Continued)  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Credit Risk)

ID Number from Col. 1	Name of Reinsurer from Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-3194161.	Catlin Insurance (Bermuda).....					.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3	.....0	.....0
AA-3194130.	Endurance Specialty Insurance.....					.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2	.....0	.....0
AA-3190829.	Markel Bermuda Limited.....		45	#####		.....45	.....0	.....0	.....45	.....54	.....0	.....54	.....45	.....9	.....3	.....2	.....0
AA-3194129.	Montpelier Re (Bermuda).....		45	6553518		.....45	.....0	.....0	.....45	.....54	.....0	.....54	.....45	.....9	.....6	.....2	.....1
AA-3194190.	Quanta Reins Ltd.....		31	OSB1433		.....31	.....0	.....0	.....31	.....37	.....0	.....37	.....31	.....6	.....6	.....2	.....1
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other.....	.....0	.....121	..XXX.	.....0	.....121	.....0	.....0	.....121	.....145	.....0	.....145	.....121	.....24	..XXX.	.....6	.....3
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total.....	.....0	.....121	..XXX.	.....0	.....121	.....0	.....0	.....121	.....145	.....0	.....145	.....121	.....24	..XXX.	.....6	.....3
2299999.	Total Unauthorized Affiliates.....	.....0	.....121	..XXX.	.....0	.....121	.....0	.....0	.....121	.....145	.....0	.....145	.....121	.....24	..XXX.	.....6	.....3
2899999.	Total Unauthorized Excluding Protected Cells.....	.....0	.....121	..XXX.	.....0	.....121	.....0	.....0	.....121	.....145	.....0	.....145	.....121	.....24	..XXX.	.....6	.....3
4399999.	Total Authorized, Unauthorized & Certified Excl Prot Cells.....	.....0	.....121	..XXX.	.....0	.....127	.....13,625	.....0	.....13,752	.....16,502	.....6	.....16,497	.....121	.....16,375	..XXX.	.....6	.....781
9999999.	Totals (Sum of 4399999 and 4499999).....	.....0	.....121	..XXX.	.....0	.....127	.....13,625	.....0	.....13,752	.....16,502	.....6	.....16,497	.....121	.....16,375	..XXX.	.....6	.....781

SCHEDULE F - PART 3 (Continued)  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Aging of Ceded Reinsurance)

ID Number from Col. 1	Name of Reinsurer from Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44  Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	45  Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	46  Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	47  Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	48  Amounts Received Prior 90 Days	49  Percentage Overdue (Col. 42 / Col. 43)	50  Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / (Cols. 46 + 48))	51  Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	52  Is the Amount in Col. 50 Less than 20%? (Yes or No)	53  Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50	
		37  Current	Overdue					43  Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)											
			38  1 - 29 Days	39  30 - 90 Days	40  91 - 120 Days	41  Over 120 Days	42  Total Overdue (Cols. 38 + 39 + 40 +41)												
Authorized Other U.S. Unaffiliated Insurers																			
06-0237820.	Ace Property and Casualty Insurance Company.....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
51-0434766.	Axis Reins Co.....	19						.....0	.....19			.....19	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
06-0303370.	Connecticut General Life Ins Co.....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
35-2293075.	Endurance Reinsurance Corp of America.....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
23-0723970.	Insurance Co of N Amer.....	47						.....0	.....47			.....47	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
74-0484030.	IOA Re/American National Insurance.....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
13-3031176.	Partner Reinsurance Company Ltd.....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
41-0451140.	Reliastar Life Ins Co.....	32						.....0	.....32			.....32	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
43-0727872.	Safety National Casualty Corporation.....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
13-5616275.	Transatlantic Reins Co.....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers.....	98	.....0	.....0	.....0	.....0	.....0	.....0	.....98	.....0	.....0	.....98	.....0	.....0	.....0.0	.....0.0	.....0.0	...XXX.	.....0
Authorized Other Non-U.S. Insurers																			
AA-1120337.	Aspen Insurance UK.....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1340125.	Hannover Ruckersicherung.....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1127414.	Lloyd's Syndicate 1414 (ASC).....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1128003.	Lloyd's Syndicate 2003.....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1120158.	Lloyd's Syndicate 2014 (ACA).....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1128020.	Lloyd's Syndicate 2020 (WEL).....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1128987.	Lloyd's Syndicate 2987 (BRT).....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1129000.	Lloyd's Syndicate 3000 (MKL).....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1126004.	Lloyd's Syndicate 4444 (CNP).....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1126566.	Lloyd's Syndicate 0566 STN (QBE.....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1120163.	Lloyd's Syndicate 5678 (VSM).....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1126958.	Lloyd's Syndicate 958 (CNP).....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1126609.	Lloyd's Syndicate No. 0609 (AUW).....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
AA-1126780.	Lloyd's Syndicate No. 0780 (ADV).....							.....0	.....0			.....0	.....0		.....0.0	.....0.0	.....0.0	YES....	.....0
1299999.	Total Authorized Other Non-U.S. Insurers.....	0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0.0	.....0.0	...XXX.	.....0
1499999.	Total Authorized Excluding Protected Cells.....	98	.....0	.....0	.....0	.....0	.....0	.....0	.....98	.....0	.....0	.....98	.....0	.....0	.....0.0	.....0.0	.....0.0	...XXX.	.....0
Unauthorized Affiliates-Other (Non-U.S.) - Other																			

SCHEDULE F - PART 3 (Continued)  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Aging of Ceded Reinsurance)

ID Number from Col. 1	Name of Reinsurer from Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44  Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	45  Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	46  Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	47  Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	48  Amounts Received Prior 90 Days	49  Percentage Overdue (Col. 42 / Col. 43)	50  Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [(Cols. 46 + 48)])	51  Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	52  Is the Amount in Col. 50 Less than 20%? (Yes or No)	53  Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50		
		37  Current	Overdue					43  Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)												
			38  1 - 29 Days	39  30 - 90 Days	40  91 - 120 Days	41  Over 120 Days	42  Total Overdue (Cols. 38 + 39 + 40 +41)													
AA-3194161.	Catlin Insurance (Bermuda).....						0	0			0	0		0.0	0.0	0.0	0.0	0.0	YES....	0
AA-3194130.	Endurance Specialty Insurance.....						0	0			0	0		0.0	0.0	0.0	0.0	0.0	YES....	0
AA-3190829.	Markel Bermuda Limited.....						0	0			0	0		0.0	0.0	0.0	0.0	0.0	YES....	0
AA-3194129.	Montpelier Re (Bermuda).....						0	0			0	0		0.0	0.0	0.0	0.0	0.0	YES....	0
AA-3194190.	Quanta Reins Ltd.....						0	0			0	0		0.0	0.0	0.0	0.0	0.0	YES....	0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other.....	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	0.0	...XXX.	0
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total.....	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	0.0	...XXX.	0
2299999.	Total Unauthorized Affiliates.....	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	0.0	...XXX.	0
2899999.	Total Unauthorized Excluding Protected Cells.....	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	0.0	...XXX.	0
4399999.	Total Authorized, Unauthorized & Certified Excl Prot Cells.....	98	0	0	0	0	0	98	0	0	98	0	0	0.0	0.0	0.0	0.0	0.0	...XXX.	0
9999999.	Totals (Sum of 4399999 and 4499999).....	98	0	0	0	0	0	98	0	0	98	0	0	0.0	0.0	0.0	0.0	0.0	...XXX.	0

SCHEDULE F - PART 3 (Continued)  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Provision for Reinsurance for Certified Reinsurer)

ID Number from Col. 1	Name of Reinsurer from Col. 3	Provision for Certified Reinsurance															
		54  Certified Reinsurer Rating (1 through 6)	55  Effective Date of Certified Reinsurer Rating	56  Percent Collateral Required for Full Credit (0% through 100%)	57  Catastrophe Recoverables Qualifying for Collateral Deferral	58  Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	59  Dollar Amount of Collateral Required (Col. 56 * Col. 58)	60  Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	61  Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	62  20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	63  Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	64  Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	65  20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Complete if Col. 52 = "No"; Otherwise Enter 0			69  Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
														66  Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	67  Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	68  20% of Amount in Col. 67	
Authorized Other U.S. Unaffiliated Insurers																	
06-0237820.	Ace Property and Casualty Insurance Company.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766.	Axis Reins Co.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303370.	Connecticut General Life Ins Co.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-2293075.	Endurance Reinsurance Corp of America.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0723970.	Insurance Co of N Amer.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-0484030.	IOA Re/American National Insurance.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176.	Partner Reinsurance Company Ltd.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0451140.	Reliastar Life Ins Co.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
43-0727872.	Safety National Casualty Corporation.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275.	Transatlantic Reins Co.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999.	Total Authorized Other U.S. Unaffiliated Insurers.....				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Other Non-U.S. Insurers																	
AA-1120337.	Aspen Insurance UK.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125.	Hannover Ruckersicherung.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127414.	Lloyd's Syndicate 1414 (ASC).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128003.	Lloyd's Syndicate 2003.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120158.	Lloyd's Syndicate 2014 (ACA).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128020.	Lloyd's Syndicate 2020 (WEL).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987.	Lloyd's Syndicate 2987 (BRT).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000.	Lloyd's Syndicate 3000 (MKL).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126004.	Lloyd's Syndicate 4444 (CNP).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126566.	Lloyd's Syndicate 0566 STN (QBE.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120163.	Lloyd's Syndicate 5678 (VSM).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126958.	Lloyd's Syndicate 958 (CNP).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126609.	Lloyd's Syndicate No. 0609 (AUW).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126780.	Lloyd's Syndicate No. 0780 (ADV).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999.	Total Authorized Other Non-U.S. Insurers.....				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999.	Total Authorized Excluding Protected Cells.....				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized Affiliates-Other (Non-U.S.) - Other																	

NONE

**SCHEDULE F - PART 3 (Continued)**  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Provision for Reinsurance for Certified Reinsurer)

ID Number from Col. 1	Name of Reinsurer from Col. 3	Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-3194161.	Catlin Insurance (Bermuda).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194130.	Endurance Specialty Insurance.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190829.	Markel Bermuda Limited.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194129.	Montpelier Re (Bermuda).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194190.	Quanta Reins Ltd.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other.....				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total.....				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999.	Total Unauthorized Affiliates.....				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999.	Total Unauthorized Excluding Protected Cells.....				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4399999.	Total Authorized, Unauthorized & Certified Excl Prot Cells.....				0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
9999999.	Totals (Sum of 4399999 and 4499999).....				0	0	0	XXX	XXX	0	0	0	0	0	0	0	0

25.1

NONE

SCHEDULE F - PART 3 (Continued)  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Total Provision for Reinsurance)

ID Number from Col. 1	Name of Reinsurer from Col. 3	70  20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
			Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)

Authorized Other U.S. Unaffiliated Insurers

06-0237820.	Ace Property and Casualty Insurance Company.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
51-0434766.	Axis Reins Co.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
06-0303370.	Connecticut General Life Ins Co.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
35-2293075.	Endurance Reinsurance Corp of America.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
23-0723970.	Insurance Co of N Amer.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
74-0484030.	IOA Re/American National Insurance.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
13-3031176.	Partner Reinsurance Company Ltd.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
41-0451140.	Reliastar Life Ins Co.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
43-0727872.	Safety National Casualty Corporation.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
13-5616275.	Transatlantic Reins Co.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0

Authorized Other Non-U.S. Insurers

AA-1120337.	Aspen Insurance UK.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1340125.	Hannover Ruckersicherung.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1127414.	Lloyd's Syndicate 1414 (ASC).....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1128003.	Lloyd's Syndicate 2003.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1120158.	Lloyd's Syndicate 2014 (ACA).....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1128020.	Lloyd's Syndicate 2020 (WEL).....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1128987.	Lloyd's Syndicate 2987 (BRT).....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1129000.	Lloyd's Syndicate 3000 (MKL).....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1126004.	Lloyd's Syndicate 4444 (CNP).....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1126566.	Lloyd's Syndicate 0566 STN (QBE.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1120163.	Lloyd's Syndicate 5678 (VSM).....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1126958.	Lloyd's Syndicate 958 (CNP).....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1126609.	Lloyd's Syndicate No. 0609 (AUW).....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
AA-1126780.	Lloyd's Syndicate No. 0780 (ADV).....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
1299999.	Total Authorized Other Non-U.S. Insurers.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0
1499999.	Total Authorized Excluding Protected Cells.....	.....0	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0

Unauthorized Affiliates-Other (Non-U.S.) - Other

SCHEDULE F - PART 3 (Continued)  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Total Provision for Reinsurance)

ID Number from Col. 1	Name of Reinsurer from Col. 3	70  20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized Reinsurance		Total Provision for Reinsurance			
			71  Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	72  Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	73  Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	74  Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	75  Provision for Amounts Ceded to Authorized Reinsurers (Cols. 73 + 74)	76  Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	77  Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	78  Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3194161.	Catlin Insurance (Bermuda).....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....XXX.....	.....0
AA-3194130.	Endurance Specialty Insurance.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....XXX.....	.....0
AA-3190829.	Markel Bermuda Limited.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....XXX.....	.....0
AA-3194129.	Montpelier Re (Bermuda).....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....XXX.....	.....0
AA-3194190.	Quanta Reins Ltd.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....XXX.....	.....0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....XXX.....	.....0
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....XXX.....	.....0
2299999.	Total Unauthorized Affiliates.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....XXX.....	.....0
2899999.	Total Unauthorized Excluding Protected Cells.....	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....XXX.....	.....0
4399999.	Total Authorized, Unauthorized & Certified Excl Prot Cells.....	.....0	.....0	.....0	.....0.....	.....0.....	.....0.....	.....0	.....0.....	.....0
9999999.	Totals (Sum of 4399999 and 4499999).....	.....0	.....0	.....0	.....0.....	.....0.....	.....0.....	.....0	.....0.....	.....0



SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 (\$000 Omitted)

1	2	3	4	5
Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
30904773	1	021000089	Citibank Europe PLC	45
006553518	2		Mizuho Bank Ltd	45
OSB14335M	3		Comerica Bank	31
				121

SCHEDULE F - PART 5  
Interrogatories for Schedule F, Part 3 (000 Omitted)

A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of \$50,000.

1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1. ....	.....	.....
2. ....	.....	.....
3. ....	.....	.....
4. ....	.....	.....
5. ....	.....	.....

B. Report the five largest reinsurance recoverables reported in Schedule F, Part 3, Column 15, due from any one reinsurer (based on the total recoverables, Schedule F, Part 3, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated YES or NO
6. Safety National Casualty Corporation.....	.....2,827	.....1,500	.....NO.....
7. Connecticut General Life Ins Co.....	.....2,195	.....	.....NO.....
8. Lloyd's Syndicate 2003.....	.....2,119	.....	.....NO.....
9. Hannover Ruckersicherung.....	.....1,589	.....821	.....NO.....
10. Reliastar Life Ins Co.....	.....1,156	.....	.....NO.....

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

Idaho State Insurance Fund

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1	2	3
	As Reported	Restatement	Restated
	(Net of Ceded)	Adjustments	(Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	869,215,718		869,215,718
2. Premiums and considerations (Line 15).....	38,305,722		38,305,722
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1).....	98,421	(98,421)	0
4. Funds held by or deposited with reinsured companies (Line 16.2).....	317,704		317,704
5. Other assets.....	7,467,445		7,467,445
6. Net amount recoverable from reinsurers.....		13,745,084	13,745,084
7. Protected cell assets (Line 27).....			0
8. Totals (Line 28).....	915,405,010	13,646,664	929,051,674
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3).....	556,997,279	13,653,000	570,650,279
10. Taxes, expenses, and other obligations (Lines 4 through 8).....	9,293,607		9,293,607
11. Unearned premiums (Line 9).....	17,081,120		17,081,120
12. Advance premiums (Line 10).....	5,458		5,458
13. Dividends declared and unpaid (Line 11.1 and 11.2).....			0
14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12).....	6,336	(6,336)	0
15. Funds held by company under reinsurance treaties (Line 13).....			0
16. Amounts withheld or retained by company for account of others (Line 14).....	889,538		889,538
17. Provision for reinsurance (Line 16).....			0
18. Other liabilities.....	56,094,496		56,094,496
19. Total liabilities excluding protected cell business (Line 26).....	640,367,833	13,646,664	654,014,497
20. Protected cell liabilities (Line 27).....			0
21. Surplus as regards policyholders (Line 37).....	275,037,177	XXX	275,037,177
22. Totals (Line 38).....	915,405,010	13,646,664	929,051,674

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements?..Yes [ ] No [ X ]

If yes, give full explanation:

**Sch. H - Pt. 1**  
**NONE**

**Sch. H - Pt. 2**  
**NONE**

**Sch. H - Pt. 3**  
**NONE**

**Sch. H - Pt. 4**  
**NONE**

**Sch. H - Pt. 5**  
**NONE**

**SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES**

**SCHEDULE P - PART 1 - SUMMARY**

(\$000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12 Number of Claims Reported- Direct and Assumed
	1  Direct and Assumed	2  Ceded	3  Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10  Salvage and Subrogation Received	11  Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
				4  Direct and Assumed	5  Ceded	6  Direct and Assumed	7  Ceded	8  Direct and Assumed	9  Ceded			
1. Prior.....	.....XXX.....	.....XXX.....	.....XXX.....	.....7,640	.....189	.....197	.....	.....547	.....	.....16	.....8,195	.....XXX.....
2. 2010.....	.....143,675	.....3,542	.....140,133	.....105,199	.....	.....6,447	.....	.....7,851	.....	.....1,254	.....119,497	.....XXX.....
3. 2011.....	.....147,852	.....4,138	.....143,714	.....107,056	.....	.....6,644	.....	.....8,672	.....	.....1,085	.....122,372	.....XXX.....
4. 2012.....	.....155,790	.....4,528	.....151,262	.....115,836	.....	.....7,542	.....	.....10,104	.....	.....1,045	.....133,482	.....XXX.....
5. 2013.....	.....188,384	.....5,114	.....183,270	.....128,320	.....	.....7,935	.....	.....11,405	.....	.....1,643	.....147,660	.....XXX.....
6. 2014.....	.....215,149	.....5,499	.....209,650	.....130,693	.....	.....7,940	.....	.....11,779	.....	.....1,568	.....150,412	.....XXX.....
7. 2015.....	.....228,669	.....5,947	.....222,722	.....129,331	.....	.....7,382	.....	.....11,575	.....	.....1,289	.....148,288	.....XXX.....
8. 2016.....	.....241,886	.....6,441	.....235,445	.....135,006	.....	.....6,680	.....	.....11,315	.....	.....1,438	.....153,001	.....XXX.....
9. 2017.....	.....251,350	.....6,761	.....244,589	.....115,732	.....	.....4,923	.....	.....10,285	.....	.....863	.....130,940	.....XXX.....
10. 2018.....	.....255,557	.....6,454	.....249,103	.....102,093	.....	.....3,414	.....	.....9,886	.....	.....348	.....115,393	.....XXX.....
11. 2019.....	.....244,859	.....5,854	.....239,005	.....53,334	.....	.....1,237	.....	.....4,471	.....	.....55	.....59,042	.....XXX.....
12. Totals.....	.....XXX.....	.....XXX.....	.....XXX.....	...1,130,239	.....189	.....60,341	.....0	.....97,890	.....0	.....10,604	.....1,288,281	.....XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23  Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25  Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21  Direct and Assumed	22  Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior.....	.....68,517	.....4,388	.....22,710	.....	.....138	.....	.....2,272	.....	.....3,582	.....	.....27	.....92,831	.....XXX.....
2. 2010.....	.....6,356	.....196	.....3,777	.....	.....49	.....	.....219	.....	.....441	.....	.....11	.....10,646	.....XXX.....
3. 2011.....	.....3,880	.....	.....5,736	.....	.....45	.....	.....237	.....	.....495	.....	.....15	.....10,393	.....XXX.....
4. 2012.....	.....8,427	.....1,280	.....5,914	.....	.....204	.....	.....483	.....	.....617	.....	.....25	.....14,365	.....XXX.....
5. 2013.....	.....13,988	.....2,091	.....6,334	.....	.....263	.....	.....816	.....	.....833	.....	.....67	.....20,144	.....XXX.....
6. 2014.....	.....14,221	.....1,571	.....9,593	.....	.....384	.....	.....1,041	.....	.....962	.....	.....92	.....24,630	.....XXX.....
7. 2015.....	.....17,993	.....4,027	.....12,303	.....	.....433	.....	.....1,691	.....	.....1,287	.....	.....141	.....29,680	.....XXX.....
8. 2016.....	.....17,961	.....	.....19,267	.....	.....720	.....	.....2,284	.....	.....1,929	.....	.....292	.....42,162	.....XXX.....
9. 2017.....	.....25,198	.....100	.....24,094	.....	.....944	.....	.....3,135	.....	.....2,465	.....	.....509	.....55,736	.....XXX.....
10. 2018.....	.....42,702	.....	.....39,683	.....	.....984	.....	.....5,618	.....	.....4,494	.....	.....1,045	.....93,481	.....XXX.....
11. 2019.....	.....58,774	.....	.....84,010	.....	.....1,103	.....	.....8,248	.....	.....10,796	.....	.....1,566	.....162,932	.....XXX.....
12. Totals...	.....278,017	.....13,653	.....233,420	.....0	.....5,267	.....0	.....26,044	.....0	.....27,901	.....0	.....3,790	.....556,997	.....XXX.....

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27  Ceded	28  Net	29 Direct and Assumed	30  Ceded	31  Net	32  Loss	33  Loss Expense	Inter-Company Pooling Participation Percentage	35  Losses Unpaid	36 Loss Expenses Unpaid
1. Prior..	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			.....XXX.....	.....86,839	.....5,992
2. 2010.	.....130,339	.....196	.....130,143	.....90.7	.....5.5	.....92.9				.....9,937	.....709
3. 2011.	.....132,764	.....0	.....132,764	.....89.8	.....0.0	.....92.4				.....9,616	.....777
4. 2012.	.....149,126	.....1,280	.....147,846	.....95.7	.....28.3	.....97.7				.....13,061	.....1,304
5. 2013.	.....169,895	.....2,091	.....167,804	.....90.2	.....40.9	.....91.6				.....18,232	.....1,912
6. 2014.	.....176,613	.....1,571	.....175,042	.....82.1	.....28.6	.....83.5				.....22,243	.....2,387
7. 2015.	.....181,995	.....4,027	.....177,968	.....79.6	.....67.7	.....79.9				.....26,269	.....3,411
8. 2016.	.....195,163	.....0	.....195,163	.....80.7	.....0.0	.....82.9				.....37,229	.....4,933
9. 2017.	.....186,776	.....100	.....186,676	.....74.3	.....1.5	.....76.3				.....49,192	.....6,544
10. 2018.	.....208,873	.....0	.....208,873	.....81.7	.....0.0	.....83.9				.....82,384	.....11,096
11. 2019.	.....221,974	.....0	.....221,974	.....90.7	.....0.0	.....92.9				.....142,785	.....20,147
12. Totals	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....XXX.....	.....497,785	.....59,212

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements, which will reconcile Part 1 with Parts 2 and 4.

**SCHEDULE P - PART 2 - SUMMARY**

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	One Year	Two Year
1. Prior.....	.....264,795	.....262,022	.....260,232	.....257,648	.....261,528	.....266,382	.....267,400	.....272,029	.....274,401	.....274,073	.....(327)	.....2,044
2. 2010.....	.....127,567	.....125,843	.....121,356	.....119,906	.....120,045	.....120,825	.....120,070	.....120,207	.....122,618	.....122,520	.....(99)	.....2,313
3. 2011.....	.....XXX	.....126,793	.....122,680	.....120,773	.....122,584	.....123,300	.....122,279	.....122,498	.....123,322	.....123,935	.....613	.....1,437
4. 2012.....	.....XXX	.....XXX	.....133,670	.....136,084	.....137,257	.....136,550	.....136,248	.....136,512	.....138,946	.....139,856	.....910	.....3,344
5. 2013.....	.....XXX	.....XXX	.....XXX	.....161,601	.....156,398	.....155,141	.....154,313	.....154,215	.....155,680	.....160,481	.....4,801	.....6,266
6. 2014.....	.....XXX	.....XXX	.....XXX	.....XXX	.....171,967	.....170,286	.....168,846	.....166,788	.....163,316	.....164,439	.....1,123	.....(2,349)
7. 2015.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....173,372	.....168,505	.....164,554	.....165,773	.....166,746	.....973	.....2,192
8. 2016.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....184,316	.....176,619	.....177,577	.....182,882	.....5,305	.....6,263
9. 2017.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....182,081	.....176,530	.....174,223	.....(2,307)	.....(7,858)
10. 2018.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....201,870	.....194,899	.....(6,970)	.....XXX
11. 2019.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....207,095	.....XXX	.....XXX
12. Totals.....											.....4,022	.....13,652

**SCHEDULE P - PART 3 - SUMMARY**

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019		
1. Prior.....	.....000	.....47,654	.....77,100	.....98,306	.....115,251	.....128,261	.....140,160	.....150,154	.....159,378	.....167,025	.....XXX	.....XXX
2. 2010.....	.....41,338	.....77,369	.....91,290	.....98,735	.....103,379	.....106,351	.....108,492	.....109,930	.....110,913	.....111,646	.....XXX	.....XXX
3. 2011.....	.....XXX	.....41,580	.....76,377	.....91,272	.....100,727	.....106,170	.....108,441	.....110,578	.....112,689	.....113,700	.....XXX	.....XXX
4. 2012.....	.....XXX	.....XXX	.....44,746	.....83,216	.....100,247	.....108,980	.....114,602	.....118,321	.....120,840	.....123,378	.....XXX	.....XXX
5. 2013.....	.....XXX	.....XXX	.....XXX	.....51,437	.....93,254	.....111,015	.....120,218	.....127,081	.....132,782	.....136,255	.....XXX	.....XXX
6. 2014.....	.....XXX	.....XXX	.....XXX	.....XXX	.....52,824	.....98,663	.....117,856	.....127,600	.....133,760	.....138,633	.....XXX	.....XXX
7. 2015.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....52,469	.....97,664	.....117,590	.....129,342	.....136,713	.....XXX	.....XXX
8. 2016.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....55,963	.....105,885	.....127,063	.....141,686	.....XXX	.....XXX
9. 2017.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....55,388	.....101,952	.....120,655	.....XXX	.....XXX
10. 2018.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....53,672	.....105,507	.....XXX	.....XXX
11. 2019.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....54,571	.....XXX	.....XXX

**SCHEDULE P - PART 4 - SUMMARY**

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior.....	.....112,957	.....85,298	.....67,551	.....51,193	.....44,997	.....37,789	.....33,306	.....33,209	.....30,195	.....24,982
2. 2010.....	.....57,589	.....29,712	.....19,518	.....14,684	.....11,202	.....8,420	.....7,752	.....6,778	.....4,840	.....3,996
3. 2011.....	.....XXX	.....60,157	.....29,661	.....19,542	.....14,632	.....12,021	.....9,494	.....8,072	.....7,221	.....5,973
4. 2012.....	.....XXX	.....XXX	.....59,357	.....27,092	.....19,316	.....15,453	.....11,758	.....8,929	.....7,367	.....6,397
5. 2013.....	.....XXX	.....XXX	.....XXX	.....71,600	.....36,904	.....23,212	.....18,422	.....12,731	.....8,910	.....7,150
6. 2014.....	.....XXX	.....XXX	.....XXX	.....XXX	.....81,363	.....39,340	.....25,947	.....19,318	.....12,103	.....10,634
7. 2015.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....84,189	.....42,039	.....26,235	.....18,818	.....13,994
8. 2016.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....88,686	.....43,290	.....26,274	.....21,551
9. 2017.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....87,938	.....43,023	.....27,229
10. 2018.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....93,393	.....45,301
11. 2019.....	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....XXX	.....92,258

**Sch. P - Pt. 1A**  
**NONE**

**Sch. P - Pt. 1B**  
**NONE**

**Sch. P - Pt. 1C**  
**NONE**

SCHEDULE P - PART 1D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)

(\$000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12 Number of Claims Reported- Direct and Assumed	
	1  Direct and Assumed	2  Ceded	3  Net (Cols. 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10  Salvage and Subrogation Received		11  Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
				4  Direct and Assumed	5  Ceded	6  Direct and Assumed	7  Ceded	8  Direct and Assumed	9  Ceded			
1. Prior.....	.....XXX.....	.....XXX.....	.....XXX.....	.....7,640	.....189	.....197	.....	.....547	.....	.....16	.....8,195	.....XXX.....
2. 2010.....	.....143,675	.....3,542	.....140,133	.....105,199		.....6,447		.....7,851		.....1,254	.....119,497	.....14,914
3. 2011.....	.....147,852	.....4,138	.....143,714	.....107,056		.....6,644		.....8,672		.....1,085	.....122,372	.....14,380
4. 2012.....	.....155,790	.....4,528	.....151,262	.....115,836		.....7,542		.....10,104		.....1,045	.....133,482	.....14,457
5. 2013.....	.....188,384	.....5,114	.....183,270	.....128,320		.....7,935		.....11,405		.....1,643	.....147,660	.....14,705
6. 2014.....	.....215,149	.....5,499	.....209,650	.....130,693		.....7,940		.....11,779		.....1,568	.....150,412	.....17,766
7. 2015.....	.....228,669	.....5,947	.....222,722	.....129,331		.....7,382		.....11,575		.....1,289	.....148,288	.....17,271
8. 2016.....	.....241,886	.....6,441	.....235,445	.....135,006		.....6,680		.....11,315		.....1,438	.....153,001	.....17,191
9. 2017.....	.....251,350	.....6,761	.....244,589	.....115,732		.....4,923		.....10,285		.....863	.....130,940	.....16,980
10. 2018.....	.....255,557	.....6,454	.....249,103	.....102,093		.....3,414		.....9,886		.....348	.....115,393	.....16,057
11. 2019.....	.....244,859	.....5,854	.....239,005	.....53,334		.....1,237		.....4,471		.....55	.....59,042	.....14,422
12. Totals....	.....XXX.....	.....XXX.....	.....XXX.....	...1,130,239	.....189	.....60,341	.....0	.....97,890	.....0	.....10,604	.....1,288,281	.....XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23  Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25  Number of Claims Outstanding- Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21  Direct and Assumed	22  Ceded			
	13 Direct and Assumed	14  Ceded	15 Direct and Assumed	16  Ceded	17 Direct and Assumed	18  Ceded	19 Direct and Assumed	20  Ceded					
1. Prior.....	.....68,517	.....4,388	.....22,710	.....	.....138	.....	.....2,272	.....	.....3,582	.....	.....27	.....92,831	.....372
2. 2010.....	.....6,356	.....196	.....3,777	.....	.....49	.....	.....219	.....	.....441	.....	.....11	.....10,646	.....44
3. 2011.....	.....3,880	- .....	.....5,736	.....	.....45	.....	.....237	.....	.....495	.....	.....15	.....10,393	.....48
4. 2012.....	.....8,427	.....1,280	.....5,914	.....	.....204	.....	.....483	.....	.....617	.....	.....25	.....14,365	.....60
5. 2013.....	.....13,988	.....2,091	.....6,334	.....	.....263	.....	.....816	.....	.....833	.....	.....67	.....20,144	.....94
6. 2014.....	.....14,221	.....1,571	.....9,593	.....	.....384	.....	.....1,041	.....	.....962	.....	.....92	.....24,630	.....112
7. 2015.....	.....17,993	.....4,027	.....12,303	.....	.....433	.....	.....1,691	.....	.....1,287	.....	.....141	.....29,680	.....152
8. 2016.....	.....17,961	- .....	.....19,267	.....	.....720	.....	.....2,284	.....	.....1,929	.....	.....292	.....42,162	.....277
9. 2017.....	.....25,198	.....100	.....24,094	.....	.....944	.....	.....3,135	.....	.....2,465	.....	.....509	.....55,736	.....407
10. 2018.....	.....42,702	- .....	.....39,683	.....	.....984	.....	.....5,618	.....	.....4,494	.....	.....1,045	.....93,481	.....917
11. 2019.....	.....58,774	- .....	.....84,010	.....	.....1,103	.....	.....8,248	.....	.....10,796	.....	.....1,566	.....162,932	.....3,648
12. Totals...	.....278,017	.....13,653	.....233,420	.....0	.....5,267	.....0	.....26,044	.....0	.....27,901	.....0	.....3,790	.....556,997	.....6,131

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34  Inter- Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26  Direct and Assumed	27  Ceded	28  Net	29  Direct and Assumed	30  Ceded	31  Net	32  Loss	33  Loss Expense		35  Losses Unpaid	36  Loss Expenses Unpaid
1. Prior..	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			.....XXX.....	.....86,839	.....5,992
2. 2010.	.....130,339	.....196	.....130,143	.....90.7	.....5.5	.....92.9				.....9,937	.....709
3. 2011.	.....132,764	.....0	.....132,764	.....89.8	.....0.0	.....92.4				.....9,616	.....777
4. 2012.	.....149,126	.....1,280	.....147,846	.....95.7	.....28.3	.....97.7				.....13,061	.....1,304
5. 2013.	.....169,895	.....2,091	.....167,804	.....90.2	.....40.9	.....91.6				.....18,232	.....1,912
6. 2014.	.....176,613	.....1,571	.....175,042	.....82.1	.....28.6	.....83.5				.....22,243	.....2,387
7. 2015.	.....181,995	.....4,027	.....177,968	.....79.6	.....67.7	.....79.9				.....26,269	.....3,411
8. 2016.	.....195,163	.....0	.....195,163	.....80.7	.....0.0	.....82.9				.....37,229	.....4,933
9. 2017.	.....186,776	.....100	.....186,676	.....74.3	.....1.5	.....76.3				.....49,192	.....6,544
10. 2018.	.....208,873	.....0	.....208,873	.....81.7	.....0.0	.....83.9				.....82,384	.....11,096
11. 2019.	.....221,974	.....0	.....221,974	.....90.7	.....0.0	.....92.9				.....142,785	.....20,147
12. Totals	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....XXX.....	.....497,785	.....59,212



<b>Sch. P - Pt. 1E</b>
<b>NONE</b>
<b>Sch. P - Pt. 1F - Sn. 1</b>
<b>NONE</b>
<b>Sch. P - Pt. 1F - Sn. 2</b>
<b>NONE</b>
<b>Sch. P - Pt. 1G</b>
<b>NONE</b>
<b>Sch. P - Pt. 1H - Sn. 1</b>
<b>NONE</b>
<b>Sch. P - Pt. 1H - Sn. 2</b>
<b>NONE</b>
<b>Sch. P - Pt. 1I</b>
<b>NONE</b>
<b>Sch. P - Pt. 1J</b>
<b>NONE</b>
<b>Sch. P - Pt. 1K</b>
<b>NONE</b>
<b>Sch. P - Pt. 1L</b>
<b>NONE</b>
<b>Sch. P - Pt. 1M</b>
<b>NONE</b>
<b>Sch. P - Pt. 1N</b>
<b>NONE</b>
<b>Sch. P - Pt. 1O</b>
<b>NONE</b>
<b>Sch. P - Pt. 1P</b>
<b>NONE</b>
<b>Sch. P - Pt. 1R - Sn. 1</b>
<b>NONE</b>
<b>Sch. P - Pt. 1R - Sn. 2</b>
<b>NONE</b>
<b>Sch. P - Pt. 1S</b>
<b>NONE</b>
<b>Sch. P - Pt. 1T</b>
<b>NONE</b>

**SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS**

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	One Year	Two Year
1. Prior.....											.....0	.....0
2. 2010.....											.....0	.....0
3. 2011.....	...XXX...										.....0	.....0
4. 2012.....	...XXX...	...XXX...									.....0	.....0
5. 2013.....	...XXX...	...XXX...	...XXX...								.....0	.....0
6. 2014.....	...XXX...	...XXX...	...XXX...	...XXX...							.....0	.....0
7. 2015.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...						.....0	.....0
8. 2016.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...					.....0	.....0
9. 2017.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...				.....0	.....0
10. 2018.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...			.....0	...XXX...
11. 2019.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...		...XXX...	...XXX...
12. Totals											.....0	.....0

**SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL**

1. Prior.....											.....0	.....0
2. 2010.....											.....0	.....0
3. 2011.....	...XXX...										.....0	.....0
4. 2012.....	...XXX...	...XXX...									.....0	.....0
5. 2013.....	...XXX...	...XXX...	...XXX...								.....0	.....0
6. 2014.....	...XXX...	...XXX...	...XXX...	...XXX...							.....0	.....0
7. 2015.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...						.....0	.....0
8. 2016.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...					.....0	.....0
9. 2017.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...				.....0	.....0
10. 2018.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...			.....0	...XXX...
11. 2019.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...		...XXX...	...XXX...
12. Totals											.....0	.....0

**SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL**

1. Prior.....											.....0	.....0
2. 2010.....											.....0	.....0
3. 2011.....	...XXX...										.....0	.....0
4. 2012.....	...XXX...	...XXX...									.....0	.....0
5. 2013.....	...XXX...	...XXX...	...XXX...								.....0	.....0
6. 2014.....	...XXX...	...XXX...	...XXX...	...XXX...							.....0	.....0
7. 2015.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...						.....0	.....0
8. 2016.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...					.....0	.....0
9. 2017.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...				.....0	.....0
10. 2018.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...			.....0	...XXX...
11. 2019.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...		...XXX...	...XXX...
12. Totals											.....0	.....0

**SCHEDULE P - PART 2D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

1. Prior.....	.....264,795	.....262,022	.....260,232	.....257,648	.....261,528	.....266,382	.....267,400	.....272,029	.....274,401	.....274,073	.....(327)	.....2,044
2. 2010.....	.....127,567	.....125,843	.....121,356	.....119,906	.....120,045	.....120,825	.....120,070	.....120,207	.....122,618	.....122,520	.....(99)	.....2,313
3. 2011.....	...XXX.....	.....126,793	.....122,680	.....120,773	.....122,584	.....123,300	.....122,279	.....122,498	.....123,322	.....123,935	......613	.....1,437
4. 2012.....	...XXX.....	...XXX.....	.....133,670	.....136,084	.....137,257	.....136,550	.....136,248	.....136,512	.....138,946	.....139,856	......910	.....3,344
5. 2013.....	...XXX.....	...XXX.....	...XXX.....	.....161,601	.....156,398	.....155,141	.....154,313	.....154,215	.....155,680	.....160,481	.....4,801	.....6,266
6. 2014.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....171,967	.....170,286	.....168,846	.....166,788	.....163,316	.....164,439	.....1,123	.....(2,349)
7. 2015.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....173,372	.....168,505	.....164,554	.....165,773	.....166,746	......973	.....2,192
8. 2016.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....184,316	.....176,619	.....177,577	.....182,882	.....5,305	.....6,263
9. 2017.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....182,081	.....176,530	.....174,223	.....(2,307)	.....(7,858)
10. 2018.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....201,870	.....194,899	.....(6,970)	...XXX.....
11. 2019.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....207,095	...XXX.....	...XXX.....
12. Totals											.....4,022	.....13,652

**SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL**

1. Prior.....											.....0	.....0
2. 2010.....											.....0	.....0
3. 2011.....	...XXX...										.....0	.....0
4. 2012.....	...XXX...	...XXX...									.....0	.....0
5. 2013.....	...XXX...	...XXX...	...XXX...								.....0	.....0
6. 2014.....	...XXX...	...XXX...	...XXX...	...XXX...							.....0	.....0
7. 2015.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...						.....0	.....0
8. 2016.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...					.....0	.....0
9. 2017.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...				.....0	.....0
10. 2018.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...			.....0	...XXX...
11. 2019.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...		...XXX...	...XXX...
12. Totals											.....0	.....0

**Sch. P - Pt. 2F - Sn. 1**  
**NONE**

**Sch. P - Pt. 2F - Sn. 2**  
**NONE**

**Sch. P - Pt. 2G**  
**NONE**

**Sch. P - Pt. 2H - Sn. 1**  
**NONE**

**Sch. P - Pt. 2H - Sn. 2**  
**NONE**

**Sch. P - Pt. 2I**  
**NONE**

**Sch. P - Pt. 2J**  
**NONE**

**Sch. P - Pt. 2K**  
**NONE**

**Sch. P - Pt. 2L**  
**NONE**

**Sch. P - Pt. 2M**  
**NONE**

**Sch. P - Pt. 2N**  
**NONE**

**Sch. P - Pt. 2O**  
**NONE**

**Sch. P - Pt. 2P**  
**NONE**

**Sch. P - Pt. 2R - Sn. 1**  
**NONE**

**Sch. P - Pt. 2R - Sn. 2**  
**NONE**

**Sch. P - Pt. 2S**  
**NONE**

**Sch. P - Pt. 2T**  
**NONE**

**SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS**

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019		
1. Prior.....	.....000.....											
2. 2010.....												
3. 2011.....	.....XXX.....											
4. 2012.....	.....XXX.....	.....XXX.....										
5. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....									
6. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....								
7. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....							
8. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....						
9. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....					
10. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....				
11. 2019.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			

NONE

**SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL**

1. Prior.....	.....000.....											
2. 2010.....												
3. 2011.....	.....XXX.....											
4. 2012.....	.....XXX.....	.....XXX.....										
5. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....									
6. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....								
7. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....						
8. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....						
9. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....					
10. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....				
11. 2019.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			

NONE

**SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL**

1. Prior.....	.....000.....											
2. 2010.....												
3. 2011.....	.....XXX.....											
4. 2012.....	.....XXX.....	.....XXX.....										
5. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....									
6. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....								
7. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....						
8. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....						
9. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....					
10. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....				
11. 2019.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			

NONE

**SCHEDULE P - PART 3D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

1. Prior.....	.....000.....	.....47,654.....	.....77,100.....	.....98,306.....	.....115,251.....	.....128,261.....	.....140,160.....	.....150,154.....	.....159,378.....	.....167,025.....	.....19,853.....	.....1,716.....
2. 2010.....	.....41,338.....	.....77,369.....	.....91,290.....	.....98,735.....	.....103,379.....	.....106,351.....	.....108,492.....	.....109,930.....	.....110,913.....	.....111,646.....	.....13,533.....	.....1,337.....
3. 2011.....	.....XXX.....	.....41,580.....	.....76,377.....	.....91,272.....	.....100,727.....	.....106,170.....	.....108,441.....	.....110,578.....	.....112,689.....	.....113,700.....	.....12,998.....	.....1,334.....
4. 2012.....	.....XXX.....	.....XXX.....	.....44,746.....	.....83,216.....	.....100,247.....	.....108,980.....	.....114,602.....	.....118,321.....	.....120,840.....	.....123,378.....	.....12,872.....	.....1,525.....
5. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....51,437.....	.....93,254.....	.....111,015.....	.....120,218.....	.....127,081.....	.....132,782.....	.....136,255.....	.....13,171.....	.....1,440.....
6. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....52,824.....	.....98,663.....	.....117,856.....	.....127,600.....	.....133,760.....	.....138,633.....	.....15,796.....	.....1,858.....
7. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....52,469.....	.....97,664.....	.....117,590.....	.....129,342.....	.....136,713.....	.....15,253.....	.....1,866.....
8. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....55,963.....	.....105,885.....	.....127,063.....	.....141,686.....	.....15,102.....	.....1,812.....
9. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....55,388.....	.....101,952.....	.....120,655.....	.....14,757.....	.....1,816.....
10. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....53,672.....	.....105,507.....	.....13,344.....	.....1,796.....
11. 2019.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....54,571.....	.....9,306.....	.....1,468.....

**SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL**

1. Prior.....	.....000.....											
2. 2010.....												
3. 2011.....	.....XXX.....											
4. 2012.....	.....XXX.....	.....XXX.....										
5. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....									
6. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....								
7. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....							
8. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....						
9. 2017.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....					
10. 2018.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....				
11. 2019.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....			

NONE

**Sch. P - Pt. 3F - Sn. 1**  
**NONE**

**Sch. P - Pt. 3F - Sn. 2**  
**NONE**

**Sch. P - Pt. 3G**  
**NONE**

**Sch. P - Pt. 3H - Sn. 1**  
**NONE**

**Sch. P - Pt. 3H - Sn. 2**  
**NONE**

**Sch. P - Pt. 3I**  
**NONE**

**Sch. P - Pt. 3J**  
**NONE**

**Sch. P - Pt. 3K**  
**NONE**

**Sch. P - Pt. 3L**  
**NONE**

**Sch. P - Pt. 3M**  
**NONE**

**Sch. P - Pt. 3N**  
**NONE**

**Sch. P - Pt. 3O**  
**NONE**

**Sch. P - Pt. 3P**  
**NONE**

**Sch. P - Pt. 3R - Sn. 1**  
**NONE**

**Sch. P - Pt. 3R - Sn. 2**  
**NONE**

**Sch. P - Pt. 3S**  
**NONE**

**Sch. P - Pt. 3T**  
**NONE**

**SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS**

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior.....										
2. 2010.....										
3. 2011.....	XXX									
4. 2012.....	XXX	XXX								
5. 2013.....	XXX	XXX	XXX							
6. 2014.....	XXX	XXX	XXX	XXX						
7. 2015.....	XXX	XXX	XXX	XXX	XXX					
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL**

1. Prior.....										
2. 2010.....										
3. 2011.....	XXX									
4. 2012.....	XXX	XXX								
5. 2013.....	XXX	XXX	XXX							
6. 2014.....	XXX	XXX	XXX	XXX						
7. 2015.....	XXX	XXX	XXX	XXX	XXX					
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL**

1. Prior.....										
2. 2010.....										
3. 2011.....	XXX									
4. 2012.....	XXX	XXX								
5. 2013.....	XXX	XXX	XXX							
6. 2014.....	XXX	XXX	XXX	XXX						
7. 2015.....	XXX	XXX	XXX	XXX	XXX					
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SCHEDULE P - PART 4D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

1. Prior.....	112,957	85,298	67,551	51,193	44,997	37,789	33,306	33,209	30,195	24,982
2. 2010.....	57,589	29,712	19,518	14,684	11,202	8,420	7,752	6,778	4,840	3,996
3. 2011.....	XXX	60,157	29,661	19,542	14,632	12,021	9,494	8,072	7,221	5,973
4. 2012.....	XXX	XXX	59,357	27,092	19,316	15,453	11,758	8,929	7,367	6,397
5. 2013.....	XXX	XXX	XXX	71,600	36,904	23,212	18,422	12,731	8,910	7,150
6. 2014.....	XXX	XXX	XXX	XXX	81,363	39,340	25,947	19,318	12,103	10,634
7. 2015.....	XXX	XXX	XXX	XXX	XXX	84,189	42,039	26,235	18,818	13,994
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	88,686	43,290	26,274	21,551
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87,938	43,023	27,229
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,393	45,301
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	92,258

**SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL**

1. Prior.....										
2. 2010.....										
3. 2011.....	XXX									
4. 2012.....	XXX	XXX								
5. 2013.....	XXX	XXX	XXX							
6. 2014.....	XXX	XXX	XXX	XXX						
7. 2015.....	XXX	XXX	XXX	XXX	XXX					
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**Sch. P - Pt. 4F - Sn. 1**  
**NONE**

**Sch. P - Pt. 4F - Sn. 2**  
**NONE**

**Sch. P - Pt. 4G**  
**NONE**

**Sch. P - Pt. 4H - Sn. 1**  
**NONE**

**Sch. P - Pt. 4H - Sn. 2**  
**NONE**

**Sch. P - Pt. 4I**  
**NONE**

**Sch. P - Pt. 4J**  
**NONE**

**Sch. P - Pt. 4K**  
**NONE**

**Sch. P - Pt. 4L**  
**NONE**

**Sch. P - Pt. 4M**  
**NONE**

**Sch. P - Pt. 4N**  
**NONE**

**Sch. P - Pt. 4O**  
**NONE**

**Sch. P - Pt. 4P**  
**NONE**

**Sch. P - Pt. 4R - Sn. 1**  
**NONE**

**Sch. P - Pt. 4R - Sn. 2**  
**NONE**

**Sch. P - Pt. 4S**  
**NONE**

**Sch. P - Pt. 4T**  
**NONE**

**Sch. P - Pt. 5A - Sn. 1**  
**NONE**

**Sch. P - Pt. 5A - Sn. 2**  
**NONE**

**Sch. P - Pt. 5A - Sn. 3**  
**NONE**

**Sch. P - Pt. 5B - Sn. 1**  
**NONE**

**Sch. P - Pt. 5B - Sn. 2**  
**NONE**

**Sch. P - Pt. 5B - Sn. 3**  
**NONE**

**Sch. P - Pt. 5C - Sn. 1**  
**NONE**

**Sch. P - Pt. 5C - Sn. 2**  
**NONE**

**Sch. P - Pt. 5C - Sn. 3**  
**NONE**



**SCHEDULE P - PART 5D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

**SECTION 1**

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019
1. Prior.....	4,424	1,354	731	505	360	207	216	152	1,358	214
2. 2010.....	9,254	12,194	12,722	12,982	13,123	13,195	13,239	13,281	13,469	13,533
3. 2011.....	XXX	8,854	11,605	12,171	12,472	12,636	12,705	12,763	12,957	12,998
4. 2012.....	XXX	XXX	8,439	11,389	12,070	12,369	12,517	12,605	12,815	12,872
5. 2013.....	XXX	XXX	XXX	7,929	11,524	12,207	12,575	12,802	13,073	13,171
6. 2014.....	XXX	XXX	XXX	XXX	10,497	14,127	14,928	15,347	15,650	15,796
7. 2015.....	XXX	XXX	XXX	XXX	XXX	10,007	13,736	14,541	15,001	15,253
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	9,901	13,792	14,662	15,102
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,072	13,884	14,757
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,378	13,344
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,306

**SECTION 2**

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019
1. Prior.....	2,242	1,400	1,020	805	660	588	529	474	439	372
2. 2010.....	2,944	747	367	203	118	109	84	66	54	44
3. 2011.....	XXX	2,804	805	386	204	116	113	80	57	48
4. 2012.....	XXX	XXX	3,098	812	376	205	139	118	84	60
5. 2013.....	XXX	XXX	XXX	3,532	892	427	250	162	128	94
6. 2014.....	XXX	XXX	XXX	XXX	3,635	1,043	487	270	161	112
7. 2015.....	XXX	XXX	XXX	XXX	XXX	3,853	1,052	471	257	152
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	4,019	1,109	507	277
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,883	956	407
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,982	917
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,648

**SECTION 3**

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1 2010	2 2011	3 2012	4 2013	5 2014	6 2015	7 2016	8 2017	9 2018	10 2019
1. Prior.....	1,540	507	280	248	154	82	79	28	194	
2. 2010.....	13,228	14,226	14,401	14,504	14,562	14,627	14,649	14,675	14,859	14,914
3. 2011.....	XXX	12,588	13,692	13,869	13,997	14,076	14,144	14,169	14,346	14,380
4. 2012.....	XXX	XXX	12,661	13,641	13,928	14,066	14,153	14,224	14,420	14,457
5. 2013.....	XXX	XXX	XXX	12,474	13,784	14,035	14,236	14,382	14,636	14,705
6. 2014.....	XXX	XXX	XXX	XXX	15,553	16,960	17,243	17,466	17,666	17,766
7. 2015.....	XXX	XXX	XXX	XXX	XXX	15,301	16,589	16,852	17,114	17,271
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	15,308	16,637	16,965	17,191
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,345	16,600	16,980
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,821	16,057
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,422

**Sch. P - Pt. 5E - Sn. 1**  
**NONE**

**Sch. P - Pt. 5E - Sn. 2**  
**NONE**

**Sch. P - Pt. 5E - Sn. 3**  
**NONE**

**Sch. P - Pt. 5F - Sn. 1A**  
**NONE**

**Sch. P - Pt. 5F - Sn. 2A**  
**NONE**

**Sch. P - Pt. 5F - Sn. 3A**  
**NONE**

**Sch. P - Pt. 5F - Sn. 1B**  
**NONE**

**Sch. P - Pt. 5F - Sn. 2B**  
**NONE**

**Sch. P - Pt. 5F - Sn. 3B**  
**NONE**

**Sch. P - Pt. 5H - Sn. 1A**  
**NONE**

**Sch. P - Pt. 5H - Sn. 2A**  
**NONE**

**Sch. P - Pt. 5H - Sn. 3A**  
**NONE**

**Sch. P - Pt. 5H - Sn. 1B**  
**NONE**

**Sch. P - Pt. 5H - Sn. 2B**  
**NONE**

**Sch. P - Pt. 5H - Sn. 3B**  
**NONE**

**Sch. P - Pt. 5R - Sn. 1A**  
**NONE**

**Sch. P - Pt. 5R - Sn. 2A**  
**NONE**

**Sch. P - Pt. 5R - Sn. 3A**  
**NONE**

**Sch. P - Pt. 5R - Sn. 1B**  
**NONE**

**Sch. P - Pt. 5R - Sn. 2B**  
**NONE**

**Sch. P - Pt. 5R - Sn. 3B**  
**NONE**

**Sch. P - Pt. 5T - Sn. 1**  
**NONE**

**Sch. P - Pt. 5T - Sn. 2**  
**NONE**

**Sch. P - Pt. 5T - Sn. 3**  
**NONE**

**SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL**

**SECTION 1**

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior.....										0	
2. 2010.....										0	
3. 2011.....	XXX									0	
4. 2012.....	XXX	XXX								0	
5. 2013.....	XXX	XXX	XXX							0	
6. 2014.....	XXX	XXX	XXX	XXX						0	
7. 2015.....	XXX	XXX	XXX	XXX	XXX					0	
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX				0	
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			0	
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		0	
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)											XXX

**SECTION 2**

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior.....										0	
2. 2010.....										0	
3. 2011.....	XXX									0	
4. 2012.....	XXX	XXX								0	
5. 2013.....	XXX	XXX	XXX							0	
6. 2014.....	XXX	XXX	XXX	XXX						0	
7. 2015.....	XXX	XXX	XXX	XXX	XXX					0	
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX				0	
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			0	
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		0	
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)											XXX

**SCHEDULE P - PART 6D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

**SECTION 1**

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior.....	9,136	26	(1)	11	(3)	0				0	
2. 2010.....	134,539	134,551	134,672	134,669	134,666	134,666	134,661	134,661	134,661	134,661	
3. 2011.....	XXX	147,814	166,254	166,150	166,140	166,139	166,142	166,142	166,142	166,142	
4. 2012.....	XXX	XXX	137,230	189,302	189,456	189,452	268,795	268,795	268,795	268,795	
5. 2013.....	XXX	XXX	XXX	136,409	207,378	207,645	370,192	370,191	370,191	370,191	
6. 2014.....	XXX	XXX	XXX	XXX	144,042	217,778	217,778	217,762	217,761	217,761	
7. 2015.....	XXX	XXX	XXX	XXX	XXX	154,671	154,671	154,855	154,855	154,854	(1)
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX		80,744	81,021	81,015	(6)
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	170,440	258,372	258,639	267
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	167,349	248,845	81,496
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	163,102	163,102
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	244,858
13. Earned Prems.(P-Pt 1)	143,675	147,852	155,790	188,384	215,149	228,669	241,886	251,350	255,557	244,859	XXX

**SECTION 2**

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior.....	226	1								0	
2. 2010.....	3,316	3,316	3,320	3,320	3,320	3,320	3,320	3,320	3,320	3,320	
3. 2011.....	XXX	4,137	4,673	4,670	4,670	4,670	4,670	4,670	4,670	4,670	
4. 2012.....	XXX	XXX	3,989	5,403	5,407	5,407	7,520	7,520	7,520	7,520	
5. 2013.....	XXX	XXX	XXX	3,703	5,517	5,524	9,852	9,852	9,852	9,852	
6. 2014.....	XXX	XXX	XXX	XXX	3,681	5,599	5,599	5,599	5,599	5,599	
7. 2015.....	XXX	XXX	XXX	XXX	XXX	4,023	4,023	4,028	4,028	4,028	
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX		2,172	2,179	2,179	
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,585	6,806	6,812	6
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,227	6,175	1,948
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,899	3,899
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,853
13. Earned Prems.(P-Pt 1)	3,542	4,138	4,528	5,114	5,499	5,947	6,441	6,761	6,454	5,854	XXX

**Sch. P - Pt. 6E - Sn. 1**  
**NONE**

**Sch. P - Pt. 6E - Sn. 2**  
**NONE**

**Sch. P - Pt. 6H - Sn. 1A**  
**NONE**

**Sch. P - Pt. 6H - Sn. 2A**  
**NONE**

**Sch. P - Pt. 6H - Sn. 1B**  
**NONE**

**Sch. P - Pt. 6H - Sn. 2B**  
**NONE**

**Sch. P - Pt. 6M - Sn. 1**  
**NONE**

**Sch. P - Pt. 6M - Sn. 2**  
**NONE**

**Sch. P - Pt. 6N - Sn. 1**  
**NONE**

**Sch. P - Pt. 6N - Sn. 2**  
**NONE**

**Sch. P - Pt. 6O - Sn. 1**  
**NONE**

**Sch. P - Pt. 6O - Sn. 2**  
**NONE**

**Sch. P - Pt. 6R - Sn. 1A**  
**NONE**

**Sch. P - Pt. 6R - Sn. 2A**  
**NONE**

**Sch. P - Pt. 6R - Sn. 1B**  
**NONE**

**Sch. P - Pt. 6R - Sn. 2B**  
**NONE**

**SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS**

(\$000 Omitted)

**SECTION 1**

	1	2	3	4	5	6
	Total Net Losses and Expenses Unpaid	Net Losses and Expenses Unpaid on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total	Total Net Premiums Written	Net Premiums Written on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total
Schedule P - Part 1						
1. Homeowners/farmowners.....			0.0			0.0
2. Private passenger auto liability/medical.....			0.0			0.0
3. Commercial auto/truck liability/medical.....			0.0			0.0
4. Workers' compensation.....	556,997		0.0	238,875		0.0
5. Commercial multiple peril.....			0.0			0.0
6. Medical professional liability - occurrence.....			0.0			0.0
7. Medical professional liability - claims-made.....			0.0			0.0
8. Special liability.....			0.0			0.0
9. Other liability - occurrence.....			0.0			0.0
10. Other liability - claims-made.....			0.0			0.0
11. Special property.....			0.0			0.0
12. Auto physical damage.....			0.0			0.0
13. Fidelity/surety.....			0.0			0.0
14. Other.....			0.0			0.0
15. International.....			0.0			0.0
16. Reinsurance - nonproportional assumed property.....	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - nonproportional assumed liability.....	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX	XXX	XXX
19. Products liability - occurrence.....			0.0			0.0
20. Products liability - claims-made.....			0.0			0.0
21. Financial guaranty/mortgage guaranty.....			0.0			0.0
22. Warranty.....			0.0			0.0
23. Totals.....	556,997	0	0.0	238,875	0	0.0

**SECTION 2**

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior.....										
2. 2010.....										
3. 2011.....	XXX									
4. 2012.....	XXX	XXX								
5. 2013.....	XXX	XXX	XXX							
6. 2014.....	XXX	XXX	XXX	XXX						
7. 2015.....	XXX	XXX	XXX	XXX	XXX					
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SECTION 3**

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior.....										
2. 2010.....										
3. 2011.....	XXX									
4. 2012.....	XXX	XXX								
5. 2013.....	XXX	XXX	XXX							
6. 2014.....	XXX	XXX	XXX	XXX						
7. 2015.....	XXX	XXX	XXX	XXX	XXX					
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (continued)**

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported at Year End (\$000 omitted)										
	1	2	3	4	5	6	7	8	9	10	
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	
1. Prior.....				NONE							
2. 2010.....											
3. 2011.....	XXX										
4. 2012.....	XXX	XXX									
5. 2013.....	XXX	XXX	XXX								
6. 2014.....	XXX	XXX	XXX	XXX							
7. 2015.....	XXX	XXX	XXX	XXX	XXX						
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		

SECTION 5

Years in Which Policies Were Issued	Net Reserve for Premium Adjustments and Accrued Retrospective Premiums at Year End (\$000 omitted)														
	1	2	3	4	5	6	7	8	9	10					
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019					
1. Prior.....				NONE											
2. 2010.....															
3. 2011.....	XXX														
4. 2012.....	XXX	XXX													
5. 2013.....	XXX	XXX	XXX												
6. 2014.....	XXX	XXX	XXX								XXX				
7. 2015.....	XXX	XXX	XXX								XXX	XXX			
8. 2016.....	XXX	XXX	XXX								XXX	XXX	XXX		
9. 2017.....	XXX	XXX	XXX								XXX	XXX	XXX	XXX	
10. 2018.....	XXX	XXX	XXX								XXX	XXX	XXX	XXX	XXX
11. 2019.....	XXX	XXX	XXX								XXX	XXX	XXX	XXX	XXX

**SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS**

(\$000 Omitted)

**SECTION 1**

	1	2	3	4	5	6
	Total Net Losses and Expenses Unpaid	Net Losses and Expenses Unpaid on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total	Total Net Premiums Written	Net Premiums Written on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total
Schedule P - Part 1						
1. Homeowners/farmowners.....			0.0			0.0
2. Private passenger auto liability/medical.....			0.0			0.0
3. Commercial auto/truck liability/medical.....			0.0			0.0
4. Workers' compensation.....	556,997		0.0	238,875		0.0
5. Commercial multiple peril.....			0.0			0.0
6. Medical professional liability - occurrence.....			0.0			0.0
7. Medical professional liability - claims-made.....			0.0			0.0
8. Special liability.....			0.0			0.0
9. Other liability - occurrence.....			0.0			0.0
10. Other liability - claims-made.....			0.0			0.0
11. Special property.....			0.0			0.0
12. Auto physical damage.....			0.0			0.0
13. Fidelity/surety.....			0.0			0.0
14. Other.....			0.0			0.0
15. International.....			0.0			0.0
16. Reinsurance - nonproportional assumed property.....			0.0			0.0
17. Reinsurance - nonproportional assumed liability.....			0.0			0.0
18. Reinsurance - nonproportional assumed financial lines.....			0.0			0.0
19. Products liability - occurrence.....			0.0			0.0
20. Products liability - claims-made.....			0.0			0.0
21. Financial guaranty/mortgage guaranty.....			0.0			0.0
22. Warranty.....			0.0			0.0
23. Totals	556,997	0	0.0	238,875	0	0.0

**SECTION 2**

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior.....										
2. 2010.....										
3. 2011.....	XXX									
4. 2012.....	XXX	XXX								
5. 2013.....	XXX	XXX	XXX							
6. 2014.....	XXX	XXX	XXX	XXX						
7. 2015.....	XXX	XXX	XXX	XXX	XXX					
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SECTION 3**

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior.....										
2. 2010.....										
3. 2011.....	XXX									
4. 2012.....	XXX	XXX								
5. 2013.....	XXX	XXX	XXX							
6. 2014.....	XXX	XXX	XXX	XXX						
7. 2015.....	XXX	XXX	XXX	XXX	XXX					
8. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2017.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	



Annual Statement for the year 2019 of the

Idaho State Insurance Fund

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior.....										
2. 2010.....										
3. 2011.....	.XXX									
4. 2012.....	.XXX	.XXX								
5. 2013.....	.XXX	.XXX	.XXX							
6. 2014.....	.XXX	.XXX	.XXX	.XXX						
7. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2017.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2018.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2019.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SECTION 5

Years in Which Policies Were Issued	Net Reserve For Premium Adjustments And Accrued Retrospective Premiums At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior.....										
2. 2010.....										
3. 2011.....	.XXX									
4. 2012.....	.XXX	.XXX								
5. 2013.....	.XXX	.XXX	.XXX							
6. 2014.....	.XXX	.XXX	.XXX	.XXX						
7. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2017.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2018.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2019.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SECTION 6

Years in Which Policies Were Issued	Incurred Adjustable Commissions Reported At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior.....										
2. 2010.....										
3. 2011.....	.XXX									
4. 2012.....	.XXX	.XXX								
5. 2013.....	.XXX	.XXX	.XXX							
6. 2014.....	.XXX	.XXX	.XXX	.XXX						
7. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2017.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2018.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2019.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SECTION 7

Years in Which Policies Were Issued	Reserves For Commission Adjustments At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
1. Prior.....										
2. 2010.....										
3. 2011.....	.XXX									
4. 2012.....	.XXX	.XXX								
5. 2013.....	.XXX	.XXX	.XXX							
6. 2014.....	.XXX	.XXX	.XXX	.XXX						
7. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2017.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2018.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2019.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

Idaho State Insurance Fund  
SCHEDULE P INTERROGATORIES

1.

The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims-Made insurance policies. EREs provided for reasons other than DDR are not be included.
- 1.1

Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost?  
If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions.

Yes [ ☐ ]      No [ ☒ ]
- 1.2

What is the total amount of the reserve for that provision (DDR reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)?

.....
- 1.3

Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65?

Yes [ ☐ ]      No [ ☐ ]
- 1.4

Does the company report any DDR reserve as loss or loss adjustment expense reserve?

Yes [ ☐ ]      No [ ☐ ]
- 1.5

If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2?

Yes [ ☐ ]      No [ ☐ ]      N/A [ ☐ ]
- 1.6

If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1	2
		Section 1: Occurrence	Section 2: Claims-Made
1.601	Prior.....	.....	.....
1.602	2010.....	.....	.....
1.603	2011.....	.....	.....
1.604	2012.....	.....	.....
1.605	2013.....	.....	.....
1.606	2014.....	.....	.....
1.607	2015.....	.....	.....
1.608	2016.....	.....	.....
1.609	2017.....	.....	.....
1.610	2018.....	.....	.....
1.611	2019.....	.....	.....
1.612	Totals.....	.....0	.....0

2.

The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement?

Yes [ ☒ ]      No [ ☐ ]
3.

The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this statement?

Yes [ ☒ ]      No [ ☐ ]
4.

Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10?

Yes [ ☐ ]      No [ ☐ ]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.
5.

What were the net premiums in force at the end of the year for:      (in thousands of dollars)

5.1 Fidelity  
5.2 Surety

.....  
.....
6.

Claim count information is reported per claim or per claimant. (Indicate which).  
If not the same in all years, explain in Interrogatory 7.

PER CLAIMANT
- 7.1

The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses?

Yes [ ☐ ]      No [ ☐ ]
- 7.2

An extended statement may be attached.

Idaho State Insurance Fund  
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		1  Active Status (a)	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken		4  Dividends Paid or Credited to Policyholders on Direct Business	5  Direct Losses Paid (Deducting Salvage)	6  Direct Losses Incurred	7  Direct Losses Unpaid	8  Finance and Service Charges not Included in Premiums	9  Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2)
			2  Direct Premiums Written	3  Direct Premiums Earned						
1.	Alabama.....AL	N								
2.	Alaska.....AK	N								
3.	Arizona.....AZ	N								
4.	Arkansas.....AR	N								
5.	California.....CA	N								
6.	Colorado.....CO	N								
7.	Connecticut.....CT	N								
8.	Delaware.....DE	N								
9.	District of Columbia.....DC	N								
10.	Florida.....FL	N								
11.	Georgia.....GA	N								
12.	Hawaii.....HI	N								
13.	Idaho.....ID	L	242,818,918	243,038,031	4,972,370	158,125,369	194,908,369	500,029,000		
14.	Illinois.....IL	N								
15.	Indiana.....IN	N								
16.	Iowa.....IA	N								
17.	Kansas.....KS	N								
18.	Kentucky.....KY	N								
19.	Louisiana.....LA	N								
20.	Maine.....ME	N								
21.	Maryland.....MD	N								
22.	Massachusetts.....MA	N								
23.	Michigan.....MI	N								
24.	Minnesota.....MN	N								
25.	Mississippi.....MS	N								
26.	Missouri.....MO	N								
27.	Montana.....MT	N								
28.	Nebraska.....NE	N								
29.	Nevada.....NV	N								
30.	New Hampshire.....NH	N								
31.	New Jersey.....NJ	N								
32.	New Mexico.....NM	N								
33.	New York.....NY	N								
34.	North Carolina.....NC	N								
35.	North Dakota.....ND	N								
36.	Ohio.....OH	N								
37.	Oklahoma.....OK	N								
38.	Oregon.....OR	N								
39.	Pennsylvania.....PA	N								
40.	Rhode Island.....RI	N								
41.	South Carolina.....SC	N								
42.	South Dakota.....SD	N								
43.	Tennessee.....TN	N								
44.	Texas.....TX	N								
45.	Utah.....UT	N								
46.	Vermont.....VT	N								
47.	Virginia.....VA	N								
48.	Washington.....WA	N								
49.	West Virginia.....WV	N								
50.	Wisconsin.....WI	N								
51.	Wyoming.....WY	N								
52.	American Samoa.....AS	N								
53.	Guam.....GU	N								
54.	Puerto Rico.....PR	N								
55.	US Virgin Islands.....VI	N								
56.	Northern Mariana Islands...MP	N								
57.	Canada.....CAN	N								
58.	Aggregate Other Alien.....OT	XXX	0	0	0	0	0	0	0	0
59.	Totals.....	XXX	242,818,918	243,038,031	4,972,370	158,125,369	194,908,369	500,029,000	0	0

DETAILS OF WRITE-INS

58001. ....	XXX								
58002. ....	XXX								
58003. ....	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	1
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0

(b) Explanation of Basis of Allocation of Premiums by States, etc.  
The Fund only does business in the State of Idaho

R - Registered - Non-domiciled RRGs.....	0
Q - Qualified - Qualified or accredited reinsurer.....	0
N - None of the above - Not allowed to write business in the state.....	56

**Sch. T - Pt. 2 - Interstate Compact**  
**NONE**

**Sch. Y-Pt. 1**  
**NONE**

**Sch. Y - Pt. 1A**  
**NONE**

**Sch. Y - Pt. 2**  
**NONE**

Annual Statement for the year 2019 of the

Idaho State Insurance Fund

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING		Responses
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
APRIL FILING		
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will the Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
MAY FILING		
8.	Will this company be included in a combined annual statement that is filed with the NAIC by May 1?	NO
JUNE FILING		
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
AUGUST FILING		
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.**

If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING		
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	YES
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
28.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
APRIL FILING		
29.	Will the Credit Insurance Experience Exhibit be filed with state of domicile and the NAIC by April 1?	NO
30.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
32.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the regulator-only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1?	NO
AUGUST FILING		
37.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO

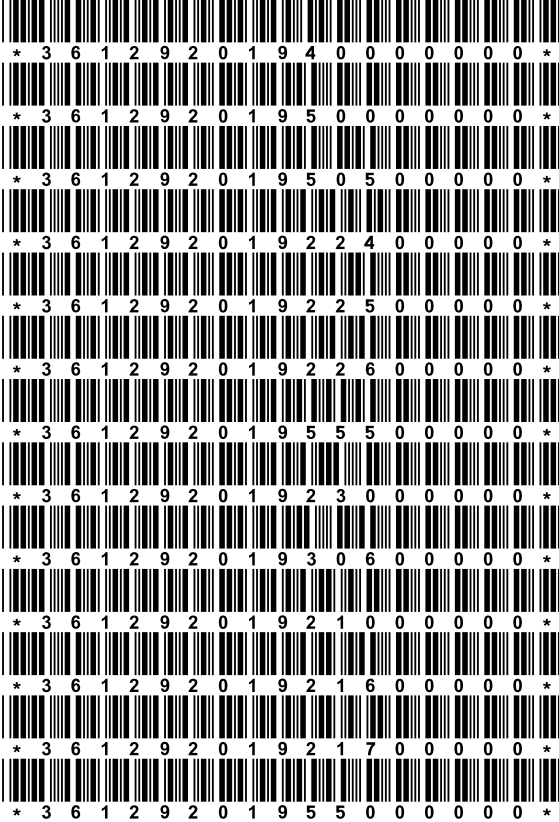
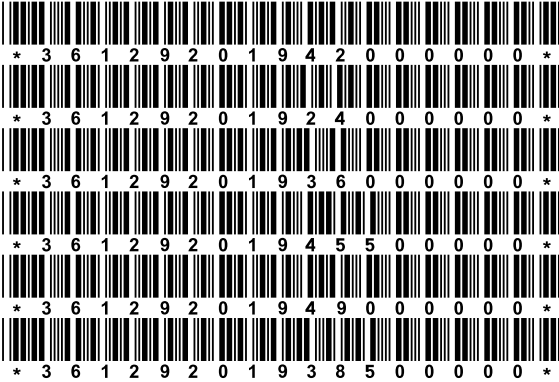
Idaho State Insurance Fund  
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

EXPLANATION:

BAR CODE:

1.
2.
3.
4.
5.
6.
7.
8.
9.
10.
11.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
14. The data for this supplement is not required to be filed.
15. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18.
19. The data for this supplement is not required to be filed.
20.
21.
22. The data for this supplement is not required to be filed.
23. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
25. The data for this supplement is not required to be filed.
26. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
28. The data for this supplement is not required to be filed.
29. The data for this supplement is not required to be filed.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
34. The data for this supplement is not required to be filed.

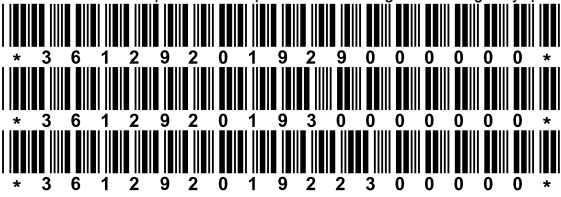


Idaho State Insurance Fund

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

35. The data for this supplement is not required to be filed.



36. The data for this supplement is not required to be filed.



37. The data for this supplement is not required to be filed.



Idaho State Insurance Fund  
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4  December 31, Prior Year Net Admitted Assets
	1  Assets	2  Nonadmitted Assets	3  Net Admitted Assets (Cols. 1 - 2)	
2504. Claims Receivable.....	101,988		101,988	145,885
2505. NCCI reinsurance pool receivable.....	207,839		207,839	206,768
2506. Travel Advances.....	186	186	0	
2597. Summary of remaining write-ins for Line 25.....	310,013	186	309,827	352,653

Additional Write-ins for Underwriting and Investment Exhibit-Part 3:

	1  Loss Adjustment Expenses	2  Other Underwriting Expenses	3  Investment Expenses	4  Total
2404. Miscellaneous Expense.....	851	939	22	1,812
2497. Summary of remaining write-ins for Line 24.....	851	939	22	1,812



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	483,186,974	55.6	483,186,974		483,186,974	55.6
1.02 All Other Governments.....	23,213,398	2.7	23,213,398		23,213,398	2.7
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	377,669	0.0	377,669		377,669	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	50,177	0.0	50,177		50,177	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	57,857,366	6.7	57,857,366		57,857,366	6.7
1.06 Industrial and Miscellaneous.....	141,889,873	16.3	141,889,873		141,889,873	16.3
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	706,575,457	81.3	706,575,457	0	706,575,457	81.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated) .....	76,536,556	8.8	76,536,556		76,536,556	8.8
3.02 Industrial and Miscellaneous Other (Unaffiliated) .....		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....	36,329,342	4.2	36,329,342		36,329,342	4.2
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	112,865,899	13.0	112,865,899	0	112,865,899	13.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	2,000,000	0.2	2,000,000		2,000,000	0.2
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	2,000,000	0.2	2,000,000	0	2,000,000	0.2
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	36,218,484	4.2	36,218,484		36,218,484	4.2
6.02 Cash Equivalents (Schedule E, Part 2).....	1,422,731	0.2	1,422,731		1,422,731	0.2
6.03 Short-Term Investments (Schedule DA).....	100,503	0.0	100,503		100,503	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	37,741,718	4.3	37,741,718	0	37,741,718	4.3
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....	10,032,645	1.2	10,032,645		10,032,645	1.2
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	869,215,718	100.0	869,215,718	0	869,215,718	100.0

Idaho State Insurance Fund

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		2,000,000
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		2,000,000
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		2,000,000

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

Idaho State Insurance Fund

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		758,600,039
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		189,106,077
3.	Accrual of discount.....		1,212,482
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	1,127,821	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	20,863,912	
4.4	Part 4, Column 11.....	(4,659,574)	17,332,159
5.	Total gain (loss) on disposals, Part 4, Column 19.....		9,580,574
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		155,150,561
7.	Deduct amortization of premium.....		741,150
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	55,683	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	550,960	
9.4	Part 4, Column 13.....		606,644
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		108,380
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		819,441,355
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		819,441,355

Idaho State Insurance Fund

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
<b>BONDS</b>  Governments (Including all obligations guaranteed by governments)	1. United States.....	483,186,974	502,797,807	478,475,784	482,767,691
	2. Canada.....	2,532,346	2,650,493	2,548,077	2,575,000
	3. Other Countries.....	20,681,052	21,820,737	20,588,407	20,996,000
	4. Totals.....	506,400,372	527,269,036	501,612,268	506,338,691
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	377,669	531,406	365,047	415,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	50,177	52,297	50,489	50,000
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.....	57,857,366	60,350,682	57,815,094	57,768,479
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	120,652,907	129,953,732	120,292,239	121,121,215
	9. Canada.....	3,228,832	3,559,798	3,218,591	3,210,000
	10. Other Countries.....	18,008,134	19,376,142	18,016,982	18,074,000
	11. Totals.....	141,889,873	152,889,672	141,527,812	142,405,215
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	706,575,457	741,093,094	701,370,710	706,977,385
<b>PREFERRED STOCKS</b>  Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
<b>COMMON STOCKS</b>  Industrial and Miscellaneous (Unaffiliated)	20. United States.....	108,935,457	108,935,457	65,583,520	
	21. Canada.....	397,833	397,833	282,877	
	22. Other Countries.....	3,532,609	3,532,609	2,480,773	
	23. Totals.....	112,865,899	112,865,899	68,347,170	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	112,865,899	112,865,899	68,347,170	
	26. Total Stocks.....	112,865,899	112,865,899	68,347,170	
	27. Total Bonds and Stocks.....	819,441,355	853,958,992	769,717,880	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	76,238,405	277,349,180	97,554,212	2,599,084	29,446,093	XXX	483,186,974	68.4	454,374,279	67.9	483,186,974	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	76,238,405	277,349,180	97,554,212	2,599,084	29,446,093	XXX	483,186,974	68.4	454,374,279	67.9	483,186,974	0
2. All Other Governments												
2.1 NAIC 1	2,784,731	11,378,107	5,316,240	13,758	64,447	XXX	19,557,284	2.8	19,812,957	3.0	19,265,925	291,359
2.2 NAIC 2	22,231	1,300,869	813,635	441,516	1,077,865	XXX	3,656,114	0.5	3,596,656	0.5	3,656,114	
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	2,806,962	12,678,976	6,129,874	455,274	1,142,312	XXX	23,213,398	3.3	23,409,614	3.5	22,922,039	291,359
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	15,031		41,568	96,444	91,823	XXX	244,866	0.0	760,019	0.1	244,866	
3.2 NAIC 2				132,803		XXX	132,803	0.0	432,104	0.1	132,803	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	15,031	0	41,568	229,247	91,823	XXX	377,669	0.1	1,192,123	0.2	377,669	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	25,000	25,177				XXX	50,177	0.0		0.0	50,177	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	25,000	25,177	0	0	0	XXX	50,177	0.0	0	0.0	50,177	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	7,322,440	27,867,131	14,578,985	6,470,286	1,293,718	XXX	57,532,560	8.1	56,297,898	8.4	57,532,560	
5.2 NAIC 2	300,347				24,459	XXX	324,806	0.0	24,456	0.0	324,806	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	7,622,787	27,867,131	14,578,985	6,470,286	1,318,178	XXX	57,857,366	8.2	56,322,355	8.4	57,857,366	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. <b>Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....	6,834,399	32,588,023	29,313,500	3,236,167	8,557,638	XXX.....	80,529,726	11.4	72,646,882	10.9	79,381,099	1,148,627
6.2 NAIC 2.....	1,644,870	22,019,597	27,524,389	3,563,722	6,708,072	XXX.....	61,460,650	8.7	60,154,748	9.0	60,544,832	915,818
6.3 NAIC 3.....						XXX.....	0	0.0	761,259	0.1		
6.4 NAIC 4.....						XXX.....	0	0.0	103,858	0.0		
6.5 NAIC 5.....						XXX.....	0	0.0		0.0		
6.6 NAIC 6.....						XXX.....	0	0.0		0.0		
6.7 Totals.....	8,479,268	54,607,620	56,837,890	6,799,889	15,265,709	XXX.....	141,990,376	20.1	133,666,747	20.0	139,925,931	2,064,445
7. <b>Hybrid Securities</b>												
7.1 NAIC 1.....						XXX.....	0	0.0		0.0		
7.2 NAIC 2.....						XXX.....	0	0.0		0.0		
7.3 NAIC 3.....						XXX.....	0	0.0		0.0		
7.4 NAIC 4.....						XXX.....	0	0.0		0.0		
7.5 NAIC 5.....						XXX.....	0	0.0		0.0		
7.6 NAIC 6.....						XXX.....	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8. <b>Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1.....						XXX.....	0	0.0		0.0		
8.2 NAIC 2.....						XXX.....	0	0.0		0.0		
8.3 NAIC 3.....						XXX.....	0	0.0		0.0		
8.4 NAIC 4.....						XXX.....	0	0.0		0.0		
8.5 NAIC 5.....						XXX.....	0	0.0		0.0		
8.6 NAIC 6.....						XXX.....	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9. <b>SVO Identified Funds</b>												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. <b>Unaffiliated Bank Loans</b>												
10.1 NAIC 1.....						XXX.....	0	0.0		0.0		
10.2 NAIC 2.....						XXX.....	0	0.0		0.0		
10.3 NAIC 3.....						XXX.....	0	0.0		0.0		
10.4 NAIC 4.....						XXX.....	0	0.0		0.0		
10.5 NAIC 5.....						XXX.....	0	0.0		0.0		
10.6 NAIC 6.....						XXX.....	0	0.0		0.0		
10.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....93,220,007	.....349,207,617	.....146,804,505	.....12,415,739	.....39,453,718	.....0	.....641,101,586	.....90.7	XXX	XXX	.....639,661,600	.....1,439,986
11.2 NAIC 2.....	(d).....1,967,447	.....23,320,466	.....28,338,024	.....4,138,041	.....7,810,396	.....0	.....65,574,374	.....9.3	XXX	XXX	.....64,658,555	.....915,818
11.3 NAIC 3.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	XXX	XXX	.....0	.....0
11.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	XXX	XXX	.....0	.....0
11.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	XXX	XXX	.....0	.....0
11.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	XXX	XXX	.....0	.....0
11.7 Totals.....	.....95,187,454	.....372,528,083	.....175,142,529	.....16,553,780	.....47,264,114	.....0	(b).....706,675,960	.....100.0	XXX	XXX	.....704,320,156	.....2,355,804
11.8 Line 11.7 as a % of Col. 7.....	.....13.5	.....52.7	.....24.8	.....2.3	.....6.7	.....0.0	.....100.0	XXX	XXX	XXX	.....99.7	.....0.3
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....54,718,537	.....354,332,800	.....144,989,634	.....17,514,495	.....32,336,569	.....	XXX	XXX	.....603,892,035	.....90.3	.....602,892,035	.....1,000,000
12.2 NAIC 2.....	.....2,461,344	.....22,471,636	.....27,133,703	.....4,668,604	.....7,472,678	.....	XXX	XXX	.....64,207,965	.....9.6	.....64,207,965	.....
12.3 NAIC 3.....	.....47,506	.....136,193	.....530,144	.....30,388	.....17,028	.....	XXX	XXX	.....761,259	.....0.1	.....761,259	.....
12.4 NAIC 4.....	.....3,859	.....25,910	.....25,529	.....31,035	.....17,525	.....	XXX	XXX	.....103,858	.....0.0	.....103,858	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	XXX	XXX	(c).....0	.....0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	XXX	XXX	(c).....0	.....0.0	.....	.....
12.7 Totals.....	.....57,231,246	.....376,966,539	.....172,679,011	.....22,244,521	.....39,843,800	.....0	XXX	XXX	(b).....668,965,117	.....100.0	.....667,965,117	.....1,000,000
12.8 Line 12.7 as a % of Col. 9.....	.....8.6	.....56.4	.....25.8	.....3.3	.....6.0	.....0.0	XXX	XXX	.....100.0	XXX	.....99.9	.....0.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....93,119,503	.....349,058,127	.....145,728,550	.....12,415,739	.....39,339,681	.....	.....639,661,600	.....90.5	.....602,892,035	.....90.1	.....639,661,600	XXX
13.2 NAIC 2.....	.....1,927,606	.....22,814,752	.....28,222,559	.....4,138,041	.....7,555,598	.....	.....64,658,555	.....9.1	.....64,207,965	.....9.6	.....64,658,555	XXX
13.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....761,259	.....0.1	.....0	XXX
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....103,858	.....0.0	.....0	XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....0	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....0	XXX
13.7 Totals.....	.....95,047,109	.....371,872,879	.....173,951,109	.....16,553,780	.....46,895,279	.....0	.....704,320,156	.....99.7	.....667,965,117	.....99.9	.....704,320,156	XXX
13.8 Line 13.7 as a % of Col. 7.....	.....13.5	.....52.8	.....24.7	.....2.4	.....6.7	.....0.0	.....100.0	XXX	XXX	XXX	.....100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....13.4	.....52.6	.....24.6	.....2.3	.....6.6	.....0.0	.....99.7	XXX	XXX	XXX	.....99.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....100,503	.....149,490	.....1,075,955	.....	.....114,037	.....	.....1,439,986	.....0.2	.....1,000,000	.....0.1	XXX	.....1,439,986
14.2 NAIC 2.....	.....39,841	.....505,714	.....115,465	.....	.....254,798	.....	.....915,818	.....0.1	.....0	.....0.0	XXX	.....915,818
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	XXX	.....0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	XXX	.....0
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	XXX	.....0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	XXX	.....0
14.7 Totals.....	.....140,345	.....655,204	.....1,191,420	.....0	.....368,836	.....0	.....2,355,804	.....0.3	.....1,000,000	.....0.1	XXX	.....2,355,804
14.8 Line 14.7 as a % of Col. 7.....	.....6.0	.....27.8	.....50.6	.....0.0	.....15.7	.....0.0	.....100.0	XXX	XXX	XXX	XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	.....0.0	.....0.1	.....0.2	.....0.0	.....0.1	.....0.0	.....0.3	XXX	XXX	XXX	XXX	.....0.3

(a) Includes \$.....2,355,804 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....100,503; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	<b>U.S. Governments</b>												
1.01	Issuer Obligations.....	72,761,319	267,743,359	93,071,263	498,281	29,286,374	.XXX.	463,360,596	65.6	434,641,867	65.0	463,360,596	
1.02	Residential Mortgage-Backed Securities.....	3,477,086	9,605,821	4,482,950	2,100,803	159,719	.XXX.	19,826,378	2.8	19,732,412	2.9	19,826,378	
1.03	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
1.04	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
1.05	Totals.....	76,238,405	277,349,180	97,554,212	2,599,084	29,446,093	.XXX.	483,186,974	68.4	454,374,279	67.9	483,186,974	0
2.	<b>All Other Governments</b>												
2.01	Issuer Obligations.....	2,806,962	12,678,976	6,129,874	455,274	1,142,312	.XXX.	23,213,398	3.3	23,409,614	3.5	22,922,039	291,359
2.02	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
2.05	Totals.....	2,806,962	12,678,976	6,129,874	455,274	1,142,312	.XXX.	23,213,398	3.3	23,409,614	3.5	22,922,039	291,359
3.	<b>U.S. States, Territories and Possessions, Guaranteed</b>												
3.01	Issuer Obligations.....	15,031		41,568	229,247	91,823	.XXX.	377,669	0.1	1,192,123	0.2	377,669	
3.02	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
3.05	Totals.....	15,031	0	41,568	229,247	91,823	.XXX.	377,669	0.1	1,192,123	0.2	377,669	0
4.	<b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01	Issuer Obligations.....	25,000	25,177				.XXX.	50,177	0.0		0.0	50,177	
4.02	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
4.05	Totals.....	25,000	25,177	0	0	0	.XXX.	50,177	0.0	0	0.0	50,177	0
5.	<b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.01	Issuer Obligations.....	369,909	5,483,746	1,490,952	95,134	665,877	.XXX.	8,105,619	1.1	8,718,758	1.3	8,105,619	
5.02	Residential Mortgage-Backed Securities.....	7,229,354	21,530,692	11,834,231	6,324,082	652,300	.XXX.	47,570,660	6.7	45,783,711	6.8	47,570,660	
5.03	Commercial Mortgage-Backed Securities.....	23,525	852,693	1,253,801	51,069		.XXX.	2,181,088	0.3	1,819,885	0.3	2,181,088	
5.04	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
5.05	Totals.....	7,622,787	27,867,131	14,578,985	6,470,286	1,318,178	.XXX.	57,857,366	8.2	56,322,355	8.4	57,857,366	0
6.	<b>Industrial and Miscellaneous (unaffiliated)</b>												
6.01	Issuer Obligations.....	8,329,075	51,684,623	55,044,416	6,799,889	15,265,709	.XXX.	137,123,712	19.4	129,217,766	19.3	135,059,266	2,064,445
6.02	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
6.03	Commercial Mortgage-Backed Securities.....	22,758	1,368,396	1,726,386			.XXX.	3,117,540	0.4	4,448,981	0.7	3,117,540	
6.04	Other Loan-Backed and Structured Securities.....	127,436	1,554,601	67,087			.XXX.	1,749,124	0.2		0.0	1,749,124	
6.05	Totals.....	8,479,268	54,607,620	56,837,890	6,799,889	15,265,709	.XXX.	141,990,376	20.1	133,666,747	20.0	139,925,931	2,064,445
7.	<b>Hybrid Securities</b>												
7.01	Issuer Obligations.....						.XXX.	0	0.0		0.0		
7.02	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.03	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.04	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
7.05	Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
8.	<b>Parent, Subsidiaries and Affiliates</b>												
8.01	Issuer Obligations.....						.XXX.	0	0.0		0.0		
8.02	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.03	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.04	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
8.05	Affiliated Bank Loans - Issued.....						.XXX.	0	0.0		0.0		
8.06	Affiliated Bank Loans - Acquired.....						.XXX.	0	0.0		0.0		
8.07	Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0



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

SIIS

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		.0	.0		.0		
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		.0	.0		.0		
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	.0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....						XXX	.0	.0		.0		
10.02 Unaffiliated Bank Loans - Acquired.....						XXX	.0	.0		.0		
10.03 Totals.....	.0	.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	84,307,296	337,615,881	155,778,073	8,077,826	46,452,095	XXX	632,231,171	89.5	XXX	XXX	629,875,366	2,355,804
11.02 Residential Mortgage-Backed Securities.....	10,706,440	31,136,513	16,317,181	8,424,885	812,019	XXX	67,397,038	9.5	XXX	XXX	67,397,038	.0
11.03 Commercial Mortgage-Backed Securities.....	46,282	2,221,089	2,980,188	51,069	.0	XXX	5,298,628	.0.7	XXX	XXX	5,298,628	.0
11.04 Other Loan-Backed and Structured Securities.....	127,436	1,554,601	67,087	.0	.0	XXX	1,749,124	.0.2	XXX	XXX	1,749,124	.0
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	XXX	XXX	.0	.0
11.06 Affiliated Bank Loans.....	.0	.0	.0	.0	.0	XXX	.0	.0	XXX	XXX	.0	.0
11.07 Unaffiliated Bank Loans.....	.0	.0	.0	.0	.0	XXX	.0	.0	XXX	XXX	.0	.0
11.08 Totals.....	95,187,454	372,528,083	175,142,529	16,553,780	47,264,114	.0	706,675,960	100.0	XXX	XXX	704,320,156	2,355,804
11.09 Line 11.08 as a % of Col. 7.....	13.5	52.7	24.8	2.3	6.7	.0	100.0	XXX	XXX	XXX	99.7	.0.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	48,037,398	348,095,755	153,216,570	10,808,412	37,021,992	XXX	XXX	XXX	597,180,128	89.3	596,180,128	1,000,000
12.02 Residential Mortgage-Backed Securities.....	8,797,278	25,925,954	16,663,200	11,349,239	2,780,452	XXX	XXX	XXX	65,516,123	9.8	65,516,123	.0
12.03 Commercial Mortgage-Backed Securities.....	396,570	2,944,830	2,799,241	86,870	41,356	XXX	XXX	XXX	6,268,866	.0.9	6,268,866	.0
12.04 Other Loan-Backed and Structured Securities.....						XXX	XXX	XXX	.0	.0	.0	.0
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	.0	.0	.0	.0
12.06 Affiliated Bank Loans.....						XXX	XXX	XXX	.0	.0	.0	.0
12.07 Unaffiliated Bank Loans.....						XXX	XXX	XXX	.0	.0	.0	.0
12.08 Totals.....	57,231,246	376,966,539	172,679,011	22,244,521	39,843,800	.0	XXX	XXX	668,965,117	100.0	667,965,117	1,000,000
12.09 Line 12.08 as a % of Col. 9.....	8.6	56.4	25.8	3.3	6.0	.0	XXX	XXX	100.0	XXX	99.9	.0.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	84,166,951	336,960,677	154,586,653	8,077,826	46,083,259	XXX	629,875,366	89.1	596,180,128	89.1	629,875,366	XXX
13.02 Residential Mortgage-Backed Securities.....	10,706,440	31,136,513	16,317,181	8,424,885	812,019	XXX	67,397,038	9.5	65,516,123	9.8	67,397,038	XXX
13.03 Commercial Mortgage-Backed Securities.....	46,282	2,221,089	2,980,188	51,069	.0	XXX	5,298,628	.0.7	6,268,866	.0.9	5,298,628	XXX
13.04 Other Loan-Backed and Structured Securities.....	127,436	1,554,601	67,087	.0	.0	XXX	1,749,124	.0.2	.0	.0	1,749,124	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		.0	.0	.0	.0	.0	XXX
13.06 Affiliated Bank Loans.....						XXX	.0	.0	.0	.0	.0	XXX
13.07 Unaffiliated Bank Loans.....						XXX	.0	.0	.0	.0	.0	XXX
13.08 Totals.....	95,047,109	371,872,879	173,951,109	16,553,780	46,895,279	.0	704,320,156	99.7	667,965,117	99.9	704,320,156	XXX
13.09 Line 13.08 as a % of Col. 7.....	13.5	52.8	24.7	2.4	6.7	.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	13.4	52.6	24.6	2.3	6.6	.0	99.7	XXX	XXX	XXX	99.7	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	140,345	655,204	1,191,420		368,836	XXX	2,355,804	.0.3	1,000,000	.0.1	XXX	2,355,804
14.02 Residential Mortgage-Backed Securities.....						XXX	.0	.0	.0	.0	XXX	.0
14.03 Commercial Mortgage-Backed Securities.....						XXX	.0	.0	.0	.0	XXX	.0
14.04 Other Loan-Backed and Structured Securities.....						XXX	.0	.0	.0	.0	XXX	.0
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		.0	.0	.0	.0	XXX	.0
14.06 Affiliated Bank Loans.....						XXX	.0	.0	.0	.0	XXX	.0
14.07 Unaffiliated Bank Loans.....						XXX	.0	.0	.0	.0	XXX	.0
14.08 Totals.....	140,345	655,204	1,191,420	.0	368,836	.0	2,355,804	.0.3	1,000,000	.0.1	XXX	2,355,804
14.09 Line 14.08 as a % of Col. 7.....	.0	27.8	50.6	.0	15.7	.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	.0	.0.1	.0.2	.0	.0.1	.0	.0.3	XXX	XXX	XXX	XXX	.0.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	.....0	.....	.....	.....	.....
2. Cost of short-term investments acquired.....	.....100,590	.....100,590	.....	.....	.....
3. Accrual of discount.....	.....0	.....	.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....0	.....	.....	.....	.....
5. Total gain (loss) on disposals.....	.....0	.....	.....	.....	.....
6. Deduct consideration received on disposals.....	.....0	.....	.....	.....	.....
7. Deduct amortization of premium.....	.....87	.....87	.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....0	.....	.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....0	.....	.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....100,503	.....100,503	.....0	.....0	.....0
11. Deduct total nonadmitted amounts.....	.....0	.....	.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....100,503	.....100,503	.....0	.....0	.....0

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

**Sch. DB - Pt. A - Verification**  
**NONE**

**Sch. DB - Pt. B - Verification**  
**NONE**

**Sch. DB - Pt. C - Sn. 1**  
**NONE**

**Sch. DB - Pt. C - Sn. 2**  
**NONE**

**Sch. DB - Verification**  
**NONE**

**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	5,452,125		5,452,125	
2. Cost of cash equivalents acquired.....	108,226,842		108,226,842	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	112,256,236		112,256,236	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,422,731	0	1,422,731	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	1,422,731	0	1,422,731	0

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

**SCHEDULE A - PART 1**

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
<b>Properties Occupied by the Reporting Entity - Administrative</b>																
Home Office Building.....	.....	Boise.....	ID.....	06/12/1990.	06/11/1989.	.....5,067,247	.....	.....1,000,000	.....	.....	.....	.....	.....0	.....	.....1,556,489	.....720,632
Home Office Lot.....	.....	Boise.....	ID.....	06/12/1990.	06/11/1989.	.....1,000,000	.....	.....1,000,000	.....	.....	.....	.....	.....0	.....	.....	.....
0299999. Properties Occupied by the Reporting Entity - Administrative.....						.....6,067,247	.....0	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,556,489	.....720,632
0399999. Total - Properties Occupied by the Reporting Entity.....						.....6,067,247	.....0	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,556,489	.....720,632
0699999. Totals.....						.....6,067,247	.....0	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,556,489	.....720,632

**Sch. A - Pt. 2**  
**NONE**

**Sch. A - Pt. 3**  
**NONE**

**Sch. B - Pt. 1**  
**NONE**

**Sch. B - Pt. 2**  
**NONE**

**Sch. B - Pt. 3**  
**NONE**

**Sch. BA - Pt. 1**  
**NONE**

**Sch. BA - Pt. 2**  
**NONE**

**Sch. BA - Pt. 3**  
**NONE**

SCHEDULE D - PART 1

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

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
						Rate Used to Obtain Fair Value	Fair Value													
CUSIP Identification	Description			NAIC Designation and Administrative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																				
912810	FD	5	UNITED STATES TREASURY .....	1	..901,324	...203.528	.....1,716,200	.....843,225	.....963,591	.....13,606	.....(11,973)	.....	.....	.....3.625	.....1.730	AO.....	.....6,514	.....28,805	07/31/2019.	04/15/2028.
912810	FH	6	UNITED STATES TREASURY .....	1	.....1,214,980	..208.867	.....2,157,812	.....1,033,105	.....1,246,737	.....17,097	.....(19,793)	.....	.....	.....3.875	.....1.442	AO.....	.....8,532	.....38,387	08/29/2019.	04/15/2029.
912810	FQ	6	UNITED STATES TREASURY .....	1	.....482,658	..199.044	.....779,111	.....391,427	.....498,282	.....6,671	.....(7,910)	.....	.....	.....3.375	.....0.971	AO.....	.....2,815	.....12,700	05/30/2019.	04/15/2032.
912810	FR	4	UNITED STATES TREASURY .....	1	.....1,424,350	...152.153	.....2,399,070	.....1,576,748	.....1,477,191	.....27,437	.....17,588	.....	.....	.....2.375	.....3.783	JJ.....	.....17,299	.....36,508	01/31/2019.	01/15/2025.
912810	FS	2	UNITED STATES TREASURY .....	1	.....966,415	...144.121	.....1,672,345	.....1,160,376	.....1,177,172	.....20,102	.....(2,613)	.....	.....	.....2.000	.....1.742	JJ.....	.....10,721	.....22,921	04/30/2018.	01/15/2026.
912810	PS	1	UNITED STATES TREASURY .....	1	.....892,415	...147.292	.....1,381,412	.....937,875	.....993,083	.....16,715	.....(6,008)	.....	.....	.....2.375	.....1.464	JJ.....	.....10,290	.....18,579	04/18/2019.	01/15/2027.
912810	PV	4	UNITED STATES TREASURY .....	1	.....877,785	...137.993	.....1,364,461	.....988,790	.....1,009,506	.....17,122	.....(2,409)	.....	.....	.....1.750	.....1.468	JJ.....	.....7,994	.....17,090	04/30/2018.	01/15/2028.
912810	PZ	5	UNITED STATES TREASURY .....	1	.....871,174	...144.451	.....1,289,825	.....892,912	.....957,803	.....15,459	.....(6,614)	.....	.....	.....2.500	.....1.617	JJ.....	.....10,312	.....22,047	04/30/2018.	01/15/2029.
912810	QE	1	UNITED STATES TREASURY .....	1	.....738,753	...138.477	.....1,038,574	.....750,000	.....740,929	.....	.....303	.....	.....	.....4.625	.....4.719	FA.....	.....13,102	.....34,688	03/31/2010.	02/15/2040.
912810	QF	8	UNITED STATES TREASURY .....	1	.....551,445	...155.614	.....778,127	.....500,035	.....583,252	.....8,130	.....(3,181)	.....	.....	.....2.125	.....1.173	FA.....	.....4,014	.....9,487	08/14/2019.	02/15/2040.
912810	QH	4	UNITED STATES TREASURY .....	1	.....502,420	...134.488	.....672,441	.....501,991	.....500,000	.....	.....(37)	.....	.....	.....4.375	.....4.345	MN.....	.....2,825	.....21,875	07/30/2010.	05/15/2040.
912810	QK	7	UNITED STATES TREASURY .....	1	.....1,197,422	...126.254	.....1,641,301	.....1,300,000	.....1,216,291	.....	.....2,520	.....	.....	.....3.875	.....4.351	FA.....	.....19,028	.....50,375	10/29/2010.	08/15/2040.
912810	QL	5	UNITED STATES TREASURY .....	1	.....1,176,942	...132.566	.....1,590,797	.....1,200,000	.....1,181,133	.....	.....598	.....	.....	.....4.250	.....4.366	MN.....	.....6,585	.....51,000	01/31/2011.	11/15/2040.
912810	QP	6	UNITED STATES TREASURY .....	1	.....759,687	...154.774	.....1,000,278	.....646,283	.....785,674	.....11,268	.....(5,778)	.....	.....	.....2.125	.....0.973	FA.....	.....5,187	.....13,061	04/18/2019.	02/15/2041.
912810	QU	5	UNITED STATES TREASURY .....	1	.....803,656	...113.656	.....909,250	.....800,000	.....803,015	.....	.....(76)	.....	.....	.....3.125	.....3.101	FA.....	.....9,443	.....25,000	02/29/2012.	02/15/2042.
912810	QV	3	UNITED STATES TREASURY .....	1	.....989,224	...118.282	.....1,326,798	.....1,121,728	.....1,069,337	.....19,249	.....2,095	.....	.....	.....0.750	.....0.989	FA.....	.....3,178	.....7,756	08/29/2019.	02/15/2042.
912810	QW	1	UNITED STATES TREASURY .....	1	.....1,243,711	...111.473	.....1,281,936	.....1,150,000	.....1,231,475	.....	.....(2,641)	.....	.....	.....3.000	.....2.581	MN.....	.....4,455	.....34,500	03/31/2015.	05/15/2042.
912810	RA	8	UNITED STATES TREASURY .....	1	.....692,044	...113.192	.....988,183	.....873,015	.....775,749	.....15,295	.....3,544	.....	.....	.....0.625	.....1.187	FA.....	.....2,061	.....5,058	04/18/2019.	02/15/2043.
912810	RF	7	UNITED STATES TREASURY .....	1	.....1,297,430	...130.210	.....1,631,769	.....1,253,188	.....1,356,847	.....21,048	.....(3,485)	.....	.....	.....1.375	.....0.982	FA.....	.....6,509	.....15,961	07/31/2019.	02/15/2044.
912810	RK	6	UNITED STATES TREASURY .....	1	.....1,145,117	...102.273	.....1,278,418	.....1,250,000	.....1,155,004	.....	.....2,553	.....	.....	.....2.500	.....2.929	FA.....	.....11,804	.....31,250	01/29/2016.	02/15/2045.
912810	RL	4	UNITED STATES TREASURY .....	1	.....1,220,766	...113.328	.....1,603,742	.....1,415,137	.....1,327,933	.....24,544	.....2,982	.....	.....	.....0.750	.....1.034	FA.....	.....4,009	.....10,171	04/30/2019.	02/15/2045.
912810	RP	5	UNITED STATES TREASURY .....	1	.....503,672	...112.133	.....560,664	.....500,000	.....503,352	.....	.....(75)	.....	.....	.....3.000	.....2.963	MN.....	.....1,937	.....15,000	12/09/2015.	11/15/2045.
912810	RQ	3	UNITED STATES TREASURY .....	1	.....1,216,016	...102.348	.....1,279,346	.....1,250,000	.....1,218,995	.....	.....836	.....	.....	.....2.500	.....2.632	FA.....	.....11,804	.....31,250	03/31/2016.	02/15/2046.
912810	RR	1	UNITED STATES TREASURY .....	1	.....961,404	...119.433	.....1,158,276	.....969,816	.....1,012,615	.....16,399	.....(1,379)	.....	.....	.....1.000	.....0.808	FA.....	.....3,663	.....8,818	11/29/2019.	02/15/2046.
912810	RT	7	UNITED STATES TREASURY .....	1	.....4,439,287	...97.430	.....4,783,798	.....4,910,000	.....4,462,785	.....	.....11,375	.....	.....	.....2.250	.....2.734	FA.....	.....41,728	.....110,475	05/31/2018.	08/15/2046.
912810	RW	0	UNITED STATES TREASURY .....	1	.....857,319	...114.234	.....1,035,081	.....906,109	.....901,091	.....15,836	.....138	.....	.....	.....0.875	.....0.898	FA.....	.....2,995	.....7,434	04/18/2019.	02/15/2047.
912810	SA	7	UNITED STATES TREASURY .....	1	.....486,250	...112.703	.....563,516	.....500,000	.....486,747	.....	.....301	.....	.....	.....3.000	.....3.143	FA.....	.....5,666	.....15,000	04/23/2018.	02/15/2048.
912810	SB	5	UNITED STATES TREASURY .....	1	.....990,498	...115.468	.....1,186,846	.....1,027,857	.....1,004,284	.....17,196	.....765	.....	.....	.....1.000	.....1.096	FA.....	.....3,882	.....9,886	07/31/2019.	02/15/2048.
912810	SF	6	UNITED STATES TREASURY .....	1	.....983,828	...113.109	.....1,131,094	.....1,000,000	.....984,117	.....	.....288	.....	.....	.....3.000	.....3.083	FA.....	.....11,332	.....15,000	02/28/2019.	02/15/2049.
912810	SG	4	UNITED STATES TREASURY .....	1	.....928,026	...113.635	.....987,744	.....869,227	.....939,148	.....11,842	.....(720)	.....	.....	.....1.000	.....0.674	FA.....	.....3,283	.....2,265	08/29/2019.	02/15/2049.
912810	SH	2	UNITED STATES TREASURY .....	1	.....3,213,984	...110.520	.....3,315,586	.....3,000,000	.....3,211,742	.....	.....(2,243)	.....	.....	.....2.875	.....2.533	MN.....	.....11,137	.....43,125	07/31/2019.	05/15/2049.
912810	SJ	8	UNITED STATES TREASURY .....	1	.....1,832,908	...97.281	.....1,760,791	.....1,810,000	.....1,832,870	.....	.....(38)	.....	.....	.....2.250	.....2.192	FA.....	.....15,383	.....	11/27/2019.	08/15/2049.
912828	2A	7	UNITED STATES TREASURY .....	1	.....1,193,217	...98.066	.....1,196,410	.....1,220,000	.....1,201,517	.....	.....2,620	.....	.....	.....1.500	.....1.743	FA.....	.....6,912	.....18,300	10/06/2016.	08/15/2026.
912828	2J	8	UNITED STATES TREASURY .....	1	.....9,000,000	...99.938	.....8,994,375	.....9,000,000	.....9,000,000	.....	.....	.....	.....	.....1.500	.....1.500	JJ.....	.....62,364	.....135,000	07/31/2017.	07/15/2020.
912828	2L	3	UNITED STATES TREASURY .....	1	.....1,957,449	...107.308	.....2,218,152	.....2,067,082	.....2,048,544	.....35,375	.....2,376	.....	.....	.....0.375	.....0.498	JJ.....	.....3,581	.....7,258	07/31/2019.	07/15/2027.
912828	2P	4	UNITED STATES TREASURY .....	1	.....5,010,156	...100.707	.....5,035,352	.....5,000,000	.....5,005,380	.....	.....(1,989)	.....	.....	.....1.875	.....1.832	JJ.....	.....39,232	.....93,750	07/31/2017.	07/31/2022.
912828	2Q	2	UNITED STATES TREASURY .....	1	.....7,014,219	...99.922	.....6,994,531	.....7,000,000	.....7,003,055	.....	.....(4,822)	.....	.....	.....1.500	.....1.429	FA.....	.....39,660	.....105,000	08/31/2017.	08/15/2020.
912828	2R	0	UNITED STATES TREASURY .....	1	.....3,905,664	...102.856	.....4,114,219	.....4,000,000	.....3,923,937	.....	.....9,000	.....	.....	.....2.250	.....2.526	FA.....	.....33,995	.....90,000	01/31/2018.	08/15/2027.
912828	2V	1	UNITED STATES TREASURY .....	1	.....6,456,836	...99.816	.....6,488,066	.....6,500,000	.....6,489,585	.....	.....14,644	.....	.....	.....1.375	.....1.605	MS.....	.....26,518	.....89,375	09/29/2017.	09/15/2020.
912828	3C	2	UNITED STATES TREASURY .....	1	.....5,977,734	...101.098	.....6,065,859	.....6,000,000	.....5,987,197	.....	.....4,418	.....	.....	.....2.000	.....2.078	AO.....	.....20,440	.....120,000	10/27/2017.	10/31/2022.

**SCHEDULE D - PART 1**

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol		Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description					Actual Cost			Par Value	Book/Adjusted Carrying Value											
912828 3L 2		UNITED STATES TREASURY .....				1	3,487,832	100.219	3,507,656	3,500,000	3,496,015		4,114			1.875	1.996	JD	3,048	65,625	12/28/2017	12/15/2020
912828 3Q 1		UNITED STATES TREASURY .....				1	7,935,000	100.371	8,029,688	8,000,000	7,976,694		21,978			2.000	2.286	JJ	73,913	160,000	01/31/2018	01/15/2021
912828 3R 9		UNITED STATES TREASURY .....				1	1,896,540	107.024	2,132,505	1,992,550	1,966,896	33,244	3,190			0.500	0.667	JJ	4,602	8,966	07/31/2019	01/15/2028
912828 3W 8		UNITED STATES TREASURY .....				1	1,962,813	106.613	2,132,266	2,000,000	1,968,519		3,420			2.750	2.970	FA	20,774	55,000	04/23/2018	02/15/2028
912828 3X 6		UNITED STATES TREASURY .....				1	1,990,781	100.672	2,013,438	2,000,000	1,996,447		3,115			2.250	2.411	FA	16,997	45,000	02/28/2018	02/15/2021
912828 3Z 1		UNITED STATES TREASURY .....				1	6,510,918	105.172	6,836,172	6,500,000	6,508,442		(1,370)			2.750	2.723	FA	60,402	178,750	03/28/2018	02/28/2025
912828 4D 9		UNITED STATES TREASURY .....				1	4,926,953	102.773	5,138,672	5,000,000	4,950,939		14,344			2.500	2.819	MS	31,762	125,000	04/23/2018	03/31/2023
912828 4G 2		UNITED STATES TREASURY .....				1	17,871,563	100.965	18,173,672	18,000,000	17,943,377		43,059			2.375	2.625	AO	91,107	427,500	04/30/2018	04/15/2021
912828 4H 0		UNITED STATES TREASURY .....				1	2,458,338	105.206	2,659,372	2,527,767	2,520,028	43,562	4,900			0.625	0.823	AO	3,367	14,698	07/31/2019	04/15/2023
912828 4N 7		UNITED STATES TREASURY .....				1	4,497,188	107.707	4,846,816	4,500,000	4,497,574		342			2.875	2.882	MN	16,705	129,375	07/31/2018	05/15/2028
912828 4S 6		UNITED STATES TREASURY .....				1	3,012,422	103.688	3,110,625	3,000,000	3,008,685		(2,361)			2.750	2.661	MN	7,213	82,500	05/31/2018	05/31/2023
912828 4V 9		UNITED STATES TREASURY .....				1	5,910,000	107.852	6,471,094	6,000,000	5,920,136		8,111			2.875	3.052	FA	65,156	172,500	09/29/2018	08/15/2028
912828 4X 5		UNITED STATES TREASURY .....				1	8,507,305	103.914	8,832,695	8,500,000	8,505,583		(1,257)			2.750	2.731	FA	78,987	233,750	08/31/2018	08/31/2023
912828 5F 3		UNITED STATES TREASURY .....				1	5,491,836	102.242	5,623,320	5,500,000	5,495,074		2,788			2.875	2.927	AO	33,699	158,125	10/31/2018	10/15/2021
912828 5L 0		UNITED STATES TREASURY .....				1	8,259,668	102.359	8,444,648	8,250,000	8,256,311		(3,081)			2.875	2.833	MN	30,626	237,188	11/30/2018	11/15/2021
912828 5N 6		UNITED STATES TREASURY .....				1	2,990,625	106.246	3,187,383	3,000,000	2,991,999		1,268			2.875	2.924	MN	7,541	86,250	11/30/2018	11/30/2025
912828 5T 3		UNITED STATES TREASURY .....				1	4,505,449	104.879	4,719,551	4,500,000	4,504,733		(714)			2.625	2.606	JD	325	118,125	12/31/2018	12/31/2025
912828 5V 8		UNITED STATES TREASURY .....				1	11,521,113	101.809	11,707,988	11,500,000	11,514,782		(6,331)			2.500	2.435	JJ	132,813	143,750	01/31/2019	01/15/2022
912828 5W 6		UNITED STATES TREASURY .....				1	2,069,714	108.224	2,216,879	2,048,411	2,098,602	32,568	(3,680)			0.875	0.576	JJ	8,280	8,465	07/31/2019	01/15/2029
912828 6B 1		UNITED STATES TREASURY .....				1	2,504,443	106.055	2,577,129	2,430,000	2,500,933		(3,510)			2.625	2.266	FA	24,094	26,250	09/30/2019	02/15/2029
912828 6C 9		UNITED STATES TREASURY .....				1	10,005,078	101.898	10,189,844	10,000,000	10,003,716		(1,363)			2.500	2.482	FA	94,429	125,000	02/28/2019	02/15/2022
912828 6H 8		UNITED STATES TREASURY .....				1	12,058,125	101.731	12,207,656	12,000,000	12,043,748		(14,377)			2.375	2.205	MS	84,560	142,500	03/29/2019	03/15/2022
912828 6L 9		UNITED STATES TREASURY .....				1	1,494,082	102.758	1,541,367	1,500,000	1,494,674		592			2.250	2.311	MS	8,576	16,875	03/29/2019	03/31/2026
912828 6M 7		UNITED STATES TREASURY .....				1	2,000,234	101.469	2,029,375	2,000,000	2,000,190		(44)			2.250	2.246	AO	9,590	22,500	04/30/2019	04/15/2022
912828 6N 5		UNITED STATES TREASURY .....				1	1,836,748	103.685	1,909,479	1,841,623	1,854,795	19,412	(1,365)			0.500	0.330	AO	1,962	4,590	07/31/2019	04/15/2024
912828 6R 6		UNITED STATES TREASURY .....				1	2,994,961	102.406	3,072,188	3,000,000	2,995,603		642			2.250	2.286	AO	11,497	33,750	04/30/2019	04/30/2024
912828 6T 2		UNITED STATES TREASURY .....				1	3,571,367	104.012	3,640,410	3,500,000	3,567,642		(3,725)			2.375	2.146	MN	10,733	41,563	05/31/2019	05/15/2029
912828 6Z 8		UNITED STATES TREASURY .....				1	9,995,703	100.316	10,031,641	10,000,000	9,996,118		415			1.750	1.759	JD	481	87,500	06/28/2019	06/30/2024
912828 7C 8		UNITED STATES TREASURY .....				1	2,489,160	100.387	2,509,668	2,500,000	2,490,657		1,497			1.750	1.902	JJ	20,211		07/31/2019	07/15/2022
912828 7D 6		UNITED STATES TREASURY .....				1	2,139,845	101.581	2,161,313	2,127,669	2,147,023	7,578	(400)			0.250	0.153	JJ	2,457		11/25/2019	07/15/2029
912828 B2 5		UNITED STATES TREASURY .....				1	2,448,892	112.626	2,869,208	2,547,560	2,581,282	44,590	(8,161)			0.625	0.289	JJ	7,355	14,829	04/18/2019	01/15/2024
912828 D7 2		UNITED STATES TREASURY .....				1	1,996,250	100.660	2,013,203	2,000,000	1,999,076		563			2.000	2.028	FA	13,516	40,000	08/29/2014	08/31/2021
912828 G3 8		UNITED STATES TREASURY .....				1	1,578,516	102.621	1,539,316	1,500,000	1,540,668		(7,935)			2.250	1.668	MN	4,358	33,750	01/30/2015	11/15/2024
912828 H4 5		UNITED STATES TREASURY .....				1	2,323,911	109.615	2,762,896	2,520,541	2,510,537	43,742	1,817			0.250	0.331	JJ	2,911	5,957	04/30/2019	01/15/2025
912828 J4 3		UNITED STATES TREASURY .....				1	1,990,625	100.375	2,007,500	2,000,000	1,996,990		1,369			1.750	1.821	FA	11,827	35,000	02/27/2015	02/28/2022
912828 L5 7		UNITED STATES TREASURY .....				1	1,999,375	100.402	2,008,047	2,000,000	1,999,760		104			1.750	1.755	MS	8,893	35,000	09/30/2015	09/30/2022
912828 M5 6		UNITED STATES TREASURY .....				1	5,216,794	102.723	5,243,992	5,105,000	5,174,589		(11,006)			2.250	2.003	MN	14,831	114,863	02/02/2016	11/15/2025
912828 M8 0		UNITED STATES TREASURY .....				1	9,935,156	101.129	10,112,891	10,000,000	9,961,451		12,772			2.000	2.137	MN	17,486	200,000	11/30/2017	11/30/2022
912828 M9 8		UNITED STATES TREASURY .....				1	7,989,375	99.977	7,998,125	8,000,000	7,998,014		2,181			1.625	1.653	MN	11,366	130,000	11/30/2015	11/30/2020
912828 N4 8		UNITED STATES TREASURY .....				1	6,990,703	100.094	7,006,563	7,000,000	6,998,080		1,893			1.750	1.778	JD	337	122,500	12/31/2015	12/31/2020
912828 N7 1		UNITED STATES TREASURY .....				1	2,185,315	111.623	2,526,478	2,263,407	2,301,768	38,087	(5,973)			0.625	0.336	JJ	6,535	12,473	07/31/2019	01/15/2026



**SCHEDULE D - PART 1**

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

E10.2

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828 ND 8	UNITED STATES TREASURY .....					1	1,946,322	100.668	1,912,691	1,900,000	1,902,118		(5,548)			3.500	3.195	MN.....	8,587	66,500	07/30/2010.	05/15/2020.
912828 NT 3	UNITED STATES TREASURY .....					1	10,144,105	100.602	10,764,367	10,700,000	10,658,703		64,984			2.625	3.257	FA.....	106,091	280,875	10/29/2010.	08/15/2020.
912828 P4 6	UNITED STATES TREASURY .....					1	3,955,938	99.121	3,964,844	4,000,000	3,972,046		4,318			1.625	1.746	FA.....	24,552	65,000	02/29/2016.	02/15/2026.
912828 P8 7	UNITED STATES TREASURY .....					1	248,818	99.414	248,535	250,000	249,720		239			1.125	1.222	FA.....	950	2,813	02/29/2016.	02/28/2021.
912828 PC 8	UNITED STATES TREASURY .....					1	5,750,687	100.840	6,151,230	6,100,000	6,064,478		39,721			2.625	3.309	MN.....	20,675	160,125	01/31/2011.	11/15/2020.
912828 PP 9	UNITED STATES TREASURY .....					1	1,925,968	118.729	2,381,309	2,005,660	2,021,419	35,006	(14,780)			1.125	0.352	JJ.....	10,423	21,343	04/18/2019.	01/15/2021.
912828 PX 2	UNITED STATES TREASURY .....					1	1,526,250	102.188	1,532,813	1,500,000	1,503,440		(2,918)			3.625	3.415	FA.....	20,538	54,375	02/28/2011.	02/15/2021.
912828 Q6 0	UNITED STATES TREASURY .....					1	2,603,702	108.356	2,970,566	2,741,494	2,743,534	47,982	(1,985)			0.125	0.066	AO.....	730	3,201	04/18/2019.	04/15/2021.
912828 Q7 8	UNITED STATES TREASURY .....					1	2,511,328	99.695	2,492,383	2,500,000	2,503,089		(2,275)			1.375	1.281	AO.....	5,855	34,375	04/29/2016.	04/30/2021.
912828 QN 3	UNITED STATES TREASURY .....					1	2,795,406	102.043	2,857,203	2,800,000	2,799,313		548			3.125	3.143	MN.....	11,298	87,500	06/30/2011.	05/15/2021.
912828 QV 5	UNITED STATES TREASURY .....					1	2,236,073	115.460	2,673,514	2,315,543	2,336,803	38,588	(13,649)			0.625	0.018	JJ.....	6,686	13,396	07/31/2019.	07/15/2021.
912828 R6 9	UNITED STATES TREASURY .....					1	2,995,781	100.004	3,000,117	3,000,000	2,997,894		609			1.625	1.646	MN.....	4,262	48,750	05/31/2016.	05/31/2023.
912828 RC 6	UNITED STATES TREASURY .....					1	1,120,238	100.836	1,109,195	1,100,000	1,103,599		(2,154)			2.125	1.919	FA.....	8,829	23,375	09/30/2011.	08/15/2021.
912828 RR 3	UNITED STATES TREASURY .....					1	2,023,203	100.789	2,015,781	2,000,000	2,004,762		(2,460)			2.000	1.870	MN.....	5,165	40,000	01/17/2012.	11/15/2021.
912828 S2 7	UNITED STATES TREASURY .....					1	6,539,102	99.301	6,454,551	6,500,000	6,511,915		(7,858)			1.125	1.001	JD.....	201	73,125	06/30/2016.	06/30/2021.
912828 S5 0	UNITED STATES TREASURY .....					1	1,985,585	107.698	2,306,552	2,141,692	2,112,574	37,157	4,185			0.125	0.339	JJ.....	1,237	2,526	04/30/2019.	07/15/2026.
912828 SA 9	UNITED STATES TREASURY .....					1	2,339,533	113.639	2,831,929	2,492,037	2,492,335	41,421	(457)			0.125	0.119	JJ.....	1,439	2,852	07/31/2019.	01/15/2022.
912828 T3 4	UNITED STATES TREASURY .....					1	9,488,125	99.195	9,423,555	9,500,000	9,495,801		2,404			1.125	1.151	MS.....	27,157	106,875	09/30/2016.	09/30/2021.
912828 TE 0	UNITED STATES TREASURY .....					1	2,397,025	112.373	2,879,552	2,562,487	2,568,108	44,440	(2,303)			0.125	0.037	JJ.....	1,480	3,064	04/30/2019.	07/15/2022.
912828 TY 6	UNITED STATES TREASURY .....					1	2,904,609	100.074	3,002,227	3,000,000	2,970,105		10,044			1.625	1.984	MN.....	6,295	48,750	01/31/2013.	11/15/2022.
912828 U2 4	UNITED STATES TREASURY .....					1	2,885,625	101.160	3,034,805	3,000,000	2,917,614		10,923			2.000	2.437	MN.....	7,747	60,000	12/30/2016.	11/15/2026.
912828 UH 1	UNITED STATES TREASURY .....					1	2,385,103	111.478	2,889,484	2,591,980	2,579,620	45,236	3,824			0.125	0.285	JJ.....	1,497	3,032	04/30/2019.	01/15/2023.
912828 V4 9	UNITED STATES TREASURY .....					1	1,935,126	108.150	2,217,801	2,050,664	2,041,731	34,183	1,317			0.375	0.439	JJ.....	3,552	7,200	07/31/2019.	01/15/2027.
912828 V9 8	UNITED STATES TREASURY .....					1	1,974,531	102.809	2,056,172	2,000,000	1,981,083		2,435			2.250	2.395	FA.....	16,997	45,000	03/28/2017.	02/15/2027.
912828 VB 3	UNITED STATES TREASURY .....					1	3,796,406	100.387	4,015,469	4,000,000	3,925,347		21,088			1.750	2.329	MN.....	9,038	70,000	07/01/2013.	05/15/2023.
912828 VM 9	UNITED STATES TREASURY .....					1	2,355,872	112.109	2,869,770	2,559,811	2,551,355	44,439	2,386			0.375	0.471	JJ.....	4,434	9,186	04/30/2019.	07/15/2023.
912828 W4 8	UNITED STATES TREASURY .....					1	5,975,234	101.856	6,111,328	6,000,000	5,984,847		3,513			2.125	2.189	FA.....	43,084	127,500	03/28/2017.	02/29/2024.
912828 W6 3	UNITED STATES TREASURY .....					1	4,662,986	99.992	4,649,637	4,650,000	4,650,914		(4,425)			1.625	1.528	MS.....	22,420	75,563	03/31/2017.	03/15/2020.
912828 WE 6	UNITED STATES TREASURY .....					1	4,028,125	104.082	4,163,281	4,000,000	4,012,058		(2,849)			2.750	2.668	MN.....	14,203	110,000	01/31/2014.	11/15/2023.
912828 WJ 5	UNITED STATES TREASURY .....					1	6,112,031	103.473	6,208,359	6,000,000	6,059,401		(12,708)			2.500	2.261	MN.....	19,368	150,000	09/24/2015.	05/15/2024.
912828 WR 7	UNITED STATES TREASURY .....					1	904,929	100.789	912,141	905,000	904,984		11			2.125	2.126	JD.....	53	19,231	07/21/2014.	06/30/2021.
912828 WU 0	UNITED STATES TREASURY .....					1	2,305,340	109.024	2,747,054	2,519,672	2,484,060	41,956	7,703			0.125	0.445	JJ.....	1,455	2,844	07/31/2019.	07/15/2024.
912828 X2 1	UNITED STATES TREASURY .....					1	1,502,461	99.973	1,499,590	1,500,000	1,500,245		(836)			1.500	1.443	AO.....	4,795	22,500	04/28/2017.	04/15/2020.
912828 X3 9	UNITED STATES TREASURY .....					1	2,501,324	105.661	2,772,658	2,624,113	2,617,489	45,866	2,589			0.125	0.238	AO.....	699	3,087	04/18/2019.	04/15/2022.
912828 X8 8	UNITED STATES TREASURY .....					1	2,013,438	103.731	2,074,609	2,000,000	2,010,334		(1,247)			2.375	2.298	MN.....	6,133	47,500	06/30/2017.	05/15/2027.
912828 X9 6	UNITED STATES TREASURY .....					1	3,006,563	99.949	2,998,477	3,000,000	3,000,842		(2,234)			1.500	1.424	MN.....	5,810	45,000	05/31/2017.	05/15/2020.
912828 XB 1	UNITED STATES TREASURY .....					1	4,012,500	102.063	4,082,500	4,000,000	4,007,096		(1,193)			2.125	2.090	MN.....	10,975	85,000	05/29/2015.	05/15/2025.
912828 XD 7	UNITED STATES TREASURY .....					1	7,016,406	100.688	7,048,125	7,000,000	7,005,920		(2,335)			1.875	1.839	MN.....	11,475	131,250	05/29/2015.	05/31/2022.
912828 XL 9	UNITED STATES TREASURY .....					1	2,286,715	110.728	2,733,446	2,468,625	2,447,312	43,290	3,690			0.375	0.536	JJ.....	4,276	8,524	04/18/2019.	07/15/2025.
912828 XQ 8	UNITED STATES TREASURY .....					1	5,020,312	101.031	5,051,563	5,000,000	5,007,833		(2,900)			2.000	1.937	JJ.....	41,848	100,000	07/31/2015.	07/31/2022.
912828 XT 2	UNITED STATES TREASURY .....					1	3,997,500	101.387	4,055,469	4,000,000	3,998,408		371			2.000	2.009	MN.....	6,995	80,000	05/31/2017.	05/31/2024.

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	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR							Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828	XU	9	UNITED STATES TREASURY .....						1	3,995,313	99.965	3,998,594	4,000,000	3,999,271		1,600			1.500	1.540	JD	2,787	60,000	06/30/2017.	06/15/2020.
912828	XW	5	UNITED STATES TREASURY .....						1	3,975,000	100.414	4,016,562	4,000,000	3,987,222		4,953			1.750	1.882	JD	192	70,000	06/30/2017.	06/30/2022.
912828	XZ	8	UNITED STATES TREASURY .....						1	1,494,375	105.336	1,580,039	1,500,000	1,495,494		749			2.750	2.809	JD	113	41,250	06/29/2018.	06/30/2025.
912828	Y2	0	UNITED STATES TREASURY .....						1	9,962,500	101.555	10,155,469	10,000,000	9,980,155		12,530			2.625	2.758	JJ	121,264	262,500	07/31/2018.	07/15/2021.
912828	Y3	8	UNITED STATES TREASURY .....						1	1,962,725	107.853	2,183,649	2,024,652	2,004,181		32,185			0.750	0.861	JJ	7,015	14,090	07/31/2019.	07/15/2028.
912828	YB	0	UNITED STATES TREASURY .....						1	1,095,235	97.496	1,072,457	1,100,000	1,095,316		81			1.625	1.673	FA	6,752		10/31/2019.	08/15/2029.
912828	YE	4	UNITED STATES TREASURY .....						1	11,906,250	98.090	11,770,781	12,000,000	11,912,250		6,000			1.250	1.413	FA	50,687		08/30/2019.	08/31/2024.
912828	YK	0	UNITED STATES TREASURY .....						1	1,991,953	99.391	1,987,813	2,000,000	1,992,400		447			1.375	1.515	AO	5,861		10/31/2019.	10/15/2022.
912828	YL	8	UNITED STATES TREASURY .....						1	1,811,570	100.880	1,826,348	1,810,411	1,814,484		2,896			0.125	0.077	AO	485		12/31/2019.	10/15/2024.
912828	YP	9	UNITED STATES TREASURY .....						1	1,999,063	99.863	1,997,266	2,000,000	1,999,140		78			1.500	1.524	AO	5,110		10/31/2019.	10/31/2021.
912828	YS	3	UNITED STATES TREASURY .....						1	1,833,335	98.570	1,833,408	1,860,000	1,833,335					1.750	1.910	MN	4,292		12/31/2019.	11/15/2029.
0199999. U.S. Government - Issuer Obligations.....										458,572,550	XXX	482,701,318	463,542,302	463,360,597	1,127,820	183,775	0	0	XXX	XXX	XXX	2,281,373	7,908,697	XXX	XXX

U.S. Government - Residential Mortgage-Backed Securities

36178D	5C	1	G2 AA6243 - RMBS.....				4		1	119,445	105.021	122,644	116,781	119,099		(53)			3.500	3.057	MON	341	4,069	10/15/2014.	04/20/2043.
36178D	T3	5	G2 AA5970 - RMBS.....				4		1	219,771	103.207	217,020	210,276	218,081		(194)			3.000	2.275	MON	526	6,284	10/15/2014.	01/20/2043.
36178D	XS	5	GN AA6089 - RMBS.....				4		1	134,084	103.591	140,391	135,524	134,337		22			3.000	3.177	MON	339	4,052	06/28/2013.	02/15/2043.
36178D	ZN	4	G2 AA6149 - RMBS.....				4		1	226,121	103.034	222,551	215,997	224,298		(208)			3.000	2.249	MON	540	6,464	10/15/2014.	03/20/2043.
36178W	7C	7	G2 AB9891 - RMBS.....				4		1	469,000	105.021	476,034	453,276	467,349		(316)			3.500	2.824	MON	1,322	15,793	10/15/2014.	04/20/2043.
36179M	5M	8	G2 MA0852 - RMBS.....				4		1	100,352	105.059	102,983	98,023	100,095		(47)			3.500	3.030	MON	286	3,419	03/31/2014.	03/20/2043.
36179M	CZ	1	G2 MA0088 - RMBS.....				4		1	215,191	105.675	213,117	201,673	212,557		(263)			3.500	2.369	MON	588	7,033	05/31/2012.	05/20/2042.
36179M	E4	8	G2 MA0155 - RMBS.....				4		1	204,011	106.131	198,731	187,251	200,974		(330)			4.000	2.407	MON	624	7,460	07/31/2012.	06/20/2042.
36179M	K7	4	G2 MA0318 - RMBS.....				4		1	60,970	105.644	59,657	56,470	60,116		(86)			3.500	2.168	MON	165	1,969	08/31/2012.	08/20/2042.
36179M	LA	6	G2 MA0321 - RMBS.....				4		1	21,054	110.400	21,046	19,064	20,600		(38)			5.000	3.014	MON	79	944	10/11/2012.	08/20/2042.
36179M	NH	9	G2 MA0392 - RMBS.....				4		1	161,960	105.279	156,949	149,079	159,127		(237)			3.500	2.115	MON	435	5,200	10/15/2014.	09/20/2042.
36179N	5W	4	G2 MA1761 - RMBS.....				4		1	230,432	106.130	227,941	214,777	227,493		(233)			4.000	2.594	MON	716	8,553	06/30/2014.	03/20/2044.
36179N	BA	5	G2 MA0933 - RMBS.....				4		1	398,877	103.619	414,607	400,128	399,008		11			3.000	3.042	MON	1,000	11,964	04/30/2014.	04/20/2043.
36179N	DQ	8	G2 MA1011 - RMBS.....				4		1	152,866	103.619	155,650	150,214	152,335		(54)			3.000	2.712	MON	376	4,492	10/15/2014.	05/20/2043.
36179N	FD	5	G2 MA1064 - RMBS.....				4		1	62,627	101.551	63,758	62,784	62,685		2			2.500	2.521	MON	131	1,561	07/31/2013.	06/20/2028.
36179N	JA	7	G2 MA1157 - RMBS.....				4		1	167,772	105.552	173,882	164,735	167,201		(57)			3.500	3.162	MON	480	5,745	10/15/2014.	07/20/2043.
36179N	TF	5	G2 MA1450 - RMBS.....				4		1	42,845	107.304	43,004	40,077	42,314		(35)			4.500	3.097	MON	150	1,796	12/27/2013.	11/20/2043.
36179R	F8	7	G2 MA2891 - RMBS.....				4		1	246,393	103.483	252,295	243,802	246,075		(52)			3.000	2.797	MON	610	7,288	06/30/2015.	06/20/2045.
36179R	Q2	8	G2 MA3173 - RMBS.....				4		1	453,647	104.619	452,911	432,914	450,872		(335)			3.500	2.538	MON	1,263	15,092	12/09/2015.	10/20/2045.
36179R	VB	2	G2 MA3310 - RMBS.....				4		1	494,138	104.467	487,568	466,719	490,701		(444)			3.500	2.325	MON	1,361	16,272	03/31/2016.	12/20/2045.
36179S	2P	1	G2 MA4382 - RMBS.....				4		1	685,837	104.033	687,497	660,848	683,807		(522)			3.500	2.576	MON	1,927	23,059	07/26/2017.	04/20/2047.
36179S	2Q	9	G2 MA4383 - RMBS.....				4		1	569,524	104.437	564,536	540,553	567,215		(575)			4.000	2.467	MON	1,802	21,542	07/26/2017.	04/20/2047.
36179S	5L	7	G2 MA4451 - RMBS.....				4		1	743,020	104.028	771,624	741,745	742,916		(59)			3.500	2.433	MON	2,163	25,888	04/23/2018.	05/20/2047.
36179S	EH	6	G2 MA3736 - RMBS.....				4		1	594,358	104.021	592,696	569,786	592,481		(372)			3.500	2.535	MON	1,662	19,862	11/30/2016.	06/20/2046.
36179S	GK	7	G2 MA3802 - RMBS.....				4		1	652,033	103.247	642,004	621,817	648,670		(502)			3.000	2.151	MON	1,555	18,593	07/27/2016.	07/20/2046.
36179S	NU	7	G2 MA4003 - RMBS.....				4		1	690,758	103.232	683,808	662,399	687,589		(482)			3.000	2.249	MON	1,656	19,806	10/28/2016.	10/20/2046.
36179S	SP	3	G2 MA4126 - RMBS.....				4		1	516,311	103.274	529,574	512,785	515,937		(75)			3.000	2.864	MON	1,282	15,336	01/27/2017.	12/20/2046.
36179T	7L	3	G2 MA5399 - RMBS.....				4		1	314,733	105.226	321,755	305,774	314,030		(672)			4.500	3.274	MON	1,147	13,753	11/27/2018.	08/20/2048.

**SCHEDULE D - PART 1**

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

1	2						6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
								8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
36179T AM 7	G2 MA4512 - RMBS	.....	.....	4	.....	1	.....	479,844	...106.499	.....478,017	.....448,845	.....477,781	.....	.....(389)	.....	.....	.....4.500	.....2.504	MON...	.....1,683	.....20,107	09/28/2017.	06/20/2047.	
36179T CX 1	G2 MA4586 - RMBS	.....	.....	4	.....	1	.....	748,612	...103.885	.....751,565	.....723,461	.....746,851	.....	.....(684)	.....	.....	.....3.500	.....2.639	MON...	.....2,110	.....25,259	12/27/2017.	07/20/2047.	
36179T EY 7	G2 MA4651 - RMBS	.....	.....	4	.....	1	.....	819,155	...103.017	.....866,404	.....841,035	.....820,345	.....	.....565	.....	.....	.....3.000	.....3.522	MON...	.....2,103	.....25,172	04/23/2018.	08/20/2047.	
36179T G4 1	G2 MA4719 - RMBS	.....	.....	4	.....	1	.....	380,573	...103.873	.....381,455	.....367,232	.....379,697	.....	.....(432)	.....	.....	.....3.500	.....2.599	MON...	.....1,071	.....12,822	10/27/2017.	09/20/2047.	
36179T NS 0	G2 MA4901 - RMBS	.....	.....	4	.....	1	.....	679,723	...104.414	.....689,683	.....660,527	.....678,222	.....	.....(831)	.....	.....	.....4.000	.....3.138	MON...	.....2,202	.....26,327	03/28/2018.	12/20/2047.	
36179U 4A 7	G2 MA6217 - RMBS	.....	.....	4	.....	1	.....	201,273	...100.441	.....199,911	.....199,034	.....201,256	.....	.....(17)	.....	.....	.....2.500	.....2.326	MON...	.....415	.....415	11/26/2019.	10/20/2049.	
36179U 6U 1	G2 MA6283 - RMBS	.....	.....	4	.....	1	.....	1,027,051	...102.793	.....1,025,534	.....997,666	.....1,026,338	.....	.....(713)	.....	.....	.....3.000	.....2.425	MON...	.....2,494	.....2,494	10/31/2019.	11/20/2049.	
36179U CB 6	G2 MA5466 - RMBS	.....	.....	4	.....	1	.....	691,375	...104.187	.....714,299	.....685,590	.....690,705	.....	.....(608)	.....	.....	.....4.000	.....3.692	MON...	.....2,285	.....27,407	10/30/2018.	09/20/2048.	
36179U CC 4	G2 MA5467 - RMBS	.....	.....	4	.....	1	.....	328,070	...105.148	.....331,640	.....315,405	.....327,375	.....	.....(695)	.....	.....	.....4.500	.....2.841	MON...	.....1,183	.....9,462	03/29/2019.	09/20/2048.	
36179U CD 2	G2 MA5468 - RMBS	.....	.....	4	.....	1	.....	297,356	...106.005	.....301,165	.....284,105	.....296,695	.....	.....(661)	.....	.....	.....5.000	.....3.236	MON...	.....1,184	.....9,470	03/29/2019.	09/20/2048.	
36179U SU 7	G2 MA5931 - RMBS	.....	.....	4	.....	1	.....	1,002,883	...103.675	.....995,859	.....960,558	.....999,316	.....	.....(3,567)	.....	.....	.....4.000	.....2.300	MON...	.....3,202	.....12,807	08/29/2019.	05/20/2049.	
36179U ZT 2	G2 MA6154 - RMBS	.....	.....	4	.....	1	.....	1,028,894	...103.606	.....1,028,548	.....992,752	.....1,027,116	.....	.....(1,778)	.....	.....	.....3.500	.....2.592	MON...	.....2,896	.....8,687	09/27/2019.	09/20/2049.	
36180C 5Q 8	G2 AD1755 - RMBS	.....	.....	4	.....	1	.....	232,904	...104.840	.....227,174	.....216,687	.....229,966	.....	.....(319)	.....	.....	.....3.500	.....2.199	MON...	.....632	.....7,562	10/15/2014.	02/20/2043.	
36181L UA 4	GN AF5077 - RMBS	.....	.....	4	.....	1	.....	29,479	...105.182	.....30,181	.....28,694	.....29,348	.....	.....(14)	.....	.....	.....3.500	.....3.028	MON...	.....84	.....1,000	10/15/2014.	08/15/2043.	
36181L UW 6	G2 AF5097 - RMBS	.....	.....	4	.....	1	.....	153,779	...105.572	.....155,495	.....147,289	.....152,826	.....	.....(110)	.....	.....	.....4.000	.....3.102	MON...	.....491	.....5,860	12/27/2013.	08/20/2043.	
36182Y BL 2	G2 AJ3643 - RMBS	.....	.....	4	.....	1	.....	542,622	...105.610	.....528,703	.....500,617	.....538,054	.....	.....(717)	.....	.....	.....4.000	.....2.249	MON...	.....1,669	.....20,012	02/27/2015.	10/20/2044.	
36184Q 2N 3	G2 AM4381 - RMBS	.....	.....	4	.....	1	.....	603,967	...104.499	.....604,864	.....578,824	.....601,203	.....	.....(428)	.....	.....	.....3.500	.....2.597	MON...	.....1,688	.....20,199	06/30/2015.	05/20/2045.	
36200M P3 1	GN 604442 - RMBS	.....	.....	4	.....	1	.....	55,642	...111.166	.....63,635	.....57,243	.....55,990	.....	.....50	.....	.....	.....5.500	.....6.195	MON...	.....262	.....3,142	06/29/2007.	07/15/2033.	
36202D 5Q 0	G2 003555 - RMBS	.....	.....	4	.....	1	.....	27,904	...110.608	.....31,646	.....28,610	.....28,085	.....	.....11	.....	.....	.....5.000	.....5.526	MON...	.....119	.....1,424	07/30/2004.	05/20/2034.	
36202D RG 8	G2 003187 - RMBS	.....	.....	4	.....	1	.....	8,838	...111.529	.....9,712	.....8,708	.....8,791	.....	.....(5)	.....	.....	.....6.000	.....5.660	MON...	.....44	.....521	09/02/2003.	01/20/2032.	
36202D UU 3	G2 003295 - RMBS	.....	.....	4	.....	1	.....	12,535	...112.485	.....13,760	.....12,233	.....12,442	.....	.....(11)	.....	.....	.....5.500	.....4.934	MON...	.....56	.....670	02/27/2004.	10/20/2032.	
36202D YA 3	G2 003405 - RMBS	.....	.....	4	.....	1	.....	4,182	...110.677	.....4,315	.....3,899	.....4,132	.....	.....(9)	.....	.....	.....6.500	.....4.665	MON...	.....21	.....253	09/02/2003.	06/20/2033.	
36202E BV 0	G2 003652 - RMBS	.....	.....	4	.....	1	.....	54,733	...112.416	.....61,066	.....54,321	.....54,641	.....	.....(15)	.....	.....	.....5.500	.....5.305	MON...	.....249	.....2,976	09/30/2005.	12/20/2034.	
36202E CB 3	G2 003666 - RMBS	.....	.....	4	.....	1	.....	36,747	...114.200	.....41,403	.....36,255	.....36,662	.....	.....(16)	.....	.....	.....6.000	.....5.646	MON...	.....181	.....2,163	01/01/2007.	01/20/2035.	
36202E GN 3	G2 003805 - RMBS	.....	.....	4	.....	1	.....	43,286	...110.624	.....48,863	.....44,170	.....43,479	.....	.....17	.....	.....	.....5.000	.....5.422	MON...	.....184	.....2,203	10/15/2014.	01/20/2036.	
36202E H5 1	G2 003852 - RMBS	.....	.....	4	.....	1	.....	7,670	...114.251	.....8,788	.....7,692	.....7,673	.....	.....(0)	.....	.....	.....6.000	.....6.054	MON...	.....38	.....460	10/15/2014.	05/20/2036.	
36202E MP 1	G2 003966 - RMBS	.....	.....	4	.....	1	.....	14,436	...112.812	.....16,167	.....14,331	.....14,412	.....	.....(3)	.....	.....	.....6.000	.....5.827	MON...	.....72	.....855	09/28/2007.	03/20/2037.	
36202E UT 4	G2 004194 - RMBS	.....	.....	4	.....	1	.....	17,813	...111.424	.....19,570	.....17,563	.....17,742	.....	.....(5)	.....	.....	.....5.500	.....5.215	MON...	.....81	.....961	10/15/2014.	07/20/2038.	
36202E W6 2	G2 004269 - RMBS	.....	.....	4	.....	1	.....	18,550	...113.258	.....20,763	.....18,333	.....18,473	.....	.....(3)	.....	.....	.....6.500	.....6.285	MON...	.....99	.....1,187	10/31/2008.	10/20/2038.	
36202E ZH 5	G2 004344 - RMBS	.....	.....	4	.....	1	.....	5,550	...114.251	.....6,099	.....5,338	.....5,477	.....	.....(3)	.....	.....	.....6.000	.....5.305	MON...	.....27	.....319	03/16/2009.	01/20/2039.	
36202F DW 3	G2 004617 - RMBS	.....	.....	4	.....	1	.....	66,193	...108.011	.....70,881	.....65,624	.....66,046	.....	.....(12)	.....	.....	.....4.500	.....4.324	MON...	.....246	.....2,940	10/15/2014.	01/20/2040.	
36202F PG 5	G2 004923 - RMBS	.....	.....	4	.....	1	.....	49,174	...108.016	.....50,913	.....47,134	.....48,678	.....	.....(33)	.....	.....	.....4.500	.....3.720	MON...	.....177	.....2,113	04/29/2011.	01/20/2041.	
36202F SD 9	G2 005016 - RMBS	.....	.....	4	.....	1	.....	56,828	...106.123	.....56,363	.....53,110	.....56,041	.....	.....(47)	.....	.....	.....4.000	.....2.756	MON...	.....177	.....2,116	10/15/2014.	04/20/2041.	
36202F TF 3	G2 005050 - RMBS	.....	.....	4	.....	1	.....	45,043	...104.622	.....44,775	.....42,797	.....44,036	.....	.....(170)	.....	.....	.....4.000	.....2.574	MON...	.....143	.....1,700	05/31/2011.	05/20/2026.	
36202F UE 4	G2 005081 - RMBS	.....	.....	4	.....	1	.....	30,671	...106.133	.....30,623	.....28,854	.....30,272	.....	.....(34)	.....	.....	.....4.000	.....2.888	MON...	.....96	.....1,149	11/30/2011.	06/20/2041.	
36202F UG 9	G2 005083 - RMBS	.....	.....	4	.....	1	.....	92,806	...110.321	.....92,707	.....84,034	.....91,816	.....	.....(152)	.....	.....	.....5.000	.....2.864	MON...	.....350	.....4,184	09/13/2012.	06/20/2041.	
36202F V9 4	G2 005140 - RMBS	.....	.....	4	.....	1	.....	45,946	...108.022	.....45,843	.....42,439	.....44,940	.....	.....(49)	.....	.....	.....4.500	.....3.108	MON...	.....159	.....1,902	10/15/2014.	08/20/2041.	
36202F VF 0	G2 005114 - RMBS	.....	.....	4	.....	1	.....	32,194	...106.135	.....32,183	.....30,322	.....31,742	.....	.....(22)	.....	.....	.....4.000	.....2.940	MON...	.....101	.....1,208	08/31/2011.	07/20/2041.	
36202F XD 3	G2 005176 - RMBS	.....	.....	4	.....	1	.....	60,306	...110.290	.....60,190	.....54,574	.....59,516	.....	.....(98)	.....	.....	.....5.000	.....2.902	MON...	.....227	.....2,717	10/15/2014.	09/20/2041.	
36202F Y5 9	G2 005232 - RMBS	.....	.....	4	.....	1	.....	49,240	...105.428	.....50,263	.....47,675	.....48,919	.....	.....(33)	.....	.....	.....3.500	.....2.930	MON...	.....139	.....1,662	11/30/2011.	11/20/2041.	

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36208J	AJ	1	GN 451909 - RMBS					4	1	15,711	...108.905	...16,368	15,030	15,416		(47)			8.000	6.780	MON...	100	1,198	10/15/2014.	08/15/2027.
3620A9	TU	5	GN 723363 - RMBS					4	1	90,166	...111.247	...97,280	87,445	89,353		(42)			5.000	4.463	MON...	364	4,360	10/15/2014.	10/15/2039.
3620AM	B8	4	GN 733663 - RMBS					4	1	168,756	...108.775	...177,196	162,902	167,201		(92)			4.500	3.871	MON...	611	7,300	10/15/2014.	05/15/2040.
3620AR	NT	4	G2 737602 - RMBS					4	1	161,441	...107.112	...171,955	160,538	161,229		(25)			4.000	3.882	MON...	535	6,409	10/15/2014.	11/20/2040.
3620C3	S8	6	GN 747643 - RMBS					4	1	107,823	...107.796	...105,693	98,049	107,097		(202)			4.500	2.416	MON...	368	4,387	09/13/2012.	08/15/2040.
36230M	B2	2	G2 752757 - RMBS					4	1	133,191	...108.137	...136,320	126,062	131,637		(119)			4.500	3.461	MON...	473	5,650	10/15/2014.	11/20/2040.
36241K	Z6	8	GN 782565 - RMBS					4	1	44,440	...111.323	...46,686	41,937	44,128		(72)			5.000	3.627	MON...	175	2,088	12/14/2010.	02/15/2039.
36241L	Q5	8	GN 783176 - RMBS					4	1	66,806	...106.488	...66,273	62,235	66,478		(104)			4.000	2.575	MON...	207	2,483	06/13/2013.	11/15/2040.
36290U	HQ	2	GN 617739 - RMBS					4	1	13,343	...114.349	...15,200	13,293	13,330		(2)			6.000	5.935	MON...	66	793	08/12/2008.	10/15/2037.
36291N	Z5	3	GN 633564 - RMBS					4	1	11,679	...110.142	...12,909	11,720	11,687		0			6.000	6.088	MON...	59	702	06/29/2007.	08/15/2034.
36292D	TS	1	GN 645961 - RMBS					4	1	8,135	...111.846	...8,879	7,939	8,100		(4)			6.500	5.972	MON...	43	516	09/28/2007.	08/15/2036.
36295N	M9	5	GN 675484 - RMBS					4	1	6,377	...112.253	...7,034	6,266	6,346		(2)			5.500	5.171	MON...	29	343	09/15/2008.	06/15/2038.
36296D	D5	4	GN 687824 - RMBS					4	1	11,372	...110.908	...12,393	11,174	11,313		(3)			5.500	5.185	MON...	51	613	09/15/2008.	08/15/2038.
36296Q	Y9	4	GN 698336 - RMBS					4	1	21,348	...108.785	...23,167	21,296	21,337		(2)			4.500	4.449	MON...	80	954	10/16/2009.	05/15/2039.
36296T	W9	0	GN 700972 - RMBS					4	1	10,673	...111.561	...11,881	10,650	10,664		(1)			5.500	5.471	MON...	49	573	10/15/2014.	11/15/2038.
0299999.	U.S. Government - Residential Mortgage-Backed Securities									19,903,234	XXX	20,096,489	19,225,388	19,826,378	0	(18,965)	0	0	XXX	XXX	XXX	58,374	605,548	XXX	XXX
0599999.	Total - U.S. Government									478,475,784	XXX	502,797,807	482,767,691	483,186,974	1,127,820	164,809	0	0	XXX	XXX	XXX	2,339,747	8,514,245	XXX	XXX

E10.5

All Other Governments - Issuer Obligations

00254E	MP	4	SWEDISH EXPORT CREDIT CORP			C			1FE	201,326	...100.663	201,326	200,000	201,326		(59)	455		2.000	1.739	FA	1,344		11/26/2019.	08/30/2022.
00828E	BP	3	AFRICAN DEVELOPMENT BANK			C			1FE	48,326	99.339	49,670	50,000	48,966		640			1.250	2.605	JJ	269	625	07/19/2016.	07/26/2021.
00828E	CA	5	AFRICAN DEVELOPMENT BANK			C			1FE	79,129	99.990	79,992	80,000	79,850		721			1.875	2.796	MS	438	1,500	03/08/2017.	03/16/2020.
00828E	DC	0	AFRICAN DEVELOPMENT BANK			C			1FE	199,622	104.689	209,378	200,000	199,719		76			3.000	3.040	MS	1,683	6,000	09/13/2018.	09/20/2023.
013051	EA	1	ALBERTA, PROVINCE OF			C			1FE	54,126	108.252	54,126	50,000	54,126		(52)	697		3.300	2.195	MS	486		11/25/2019.	03/15/2028.
045167	CT	8	ASIAN DEVELOPMENT BANK			C			1FE	98,665	100.843	100,843	100,000	99,116		451			2.125	2.606	MN	218	2,125	11/14/2014.	11/24/2021.
045167	DN	0	ASIAN DEVELOPMENT BANK			C			1FE	94,742	100.483	100,483	100,000	95,403		661				2.800	AO	372	2,000	04/19/2016.	04/24/2026.
045167	DT	7	ASIAN DEVELOPMENT BANK			C			1FE	247,888	99.998	249,995	250,000	249,949		2,061			1.750	2.590	JJ	2,078	4,375	01/04/2017.	01/10/2020.
045167	EC	3	ASIAN DEVELOPMENT BANK			C			1FE	102,984	102.984	102,984	100,000	102,984		(46)	1,254		2.375	1.951	FA	930		11/26/2019.	08/10/2027.
045167	EE	9	ASIAN DEVELOPMENT BANK			C			1FE	291,385	104.043	312,130	300,000	292,262		877			2.500	2.870	MN	1,229	7,500	10/24/2017.	11/02/2027.
045167	EF	6	ASIAN DEVELOPMENT BANK			C			1FE	404,535	100.592	412,429	410,000	407,843		2,001			2.250	2.761	JJ	4,126	9,225	04/30/2018.	01/20/2021.
045167	EP	4	ASIAN DEVELOPMENT BANK			C			1FE	97,827	97.827	97,827	100,000	97,827		14	1,252		1.750	1.997	MS	496		11/04/2019.	09/19/2029.
11070T	AB	4	BRITISH COLUMBIA, PROVINCE OF			C			1FE	22,440	100.743	25,186	25,000	24,102		302			2.000	3.352	AO	94	500	10/16/2012.	10/23/2022.
11070T	AK	4	BRITISH COLUMBIA, PROVINCE OF			C			1FE	478,267	101.320	506,602	500,000	480,942		2,675			2.250	2.905	JD	906	11,250	08/31/2016.	06/02/2026.
135087	H6	4	CANADA (GOVERNMENT)			C			1FE	100,926	100.926	100,926	100,000	100,926		(33)	141		2.000	1.668	MN	256		11/26/2019.	11/15/2022.
168863	BN	7	CHILE, REPUBLIC OF (GOVERNMENT)			C			1FE	481,325	100.354	501,770	500,000	486,002		4,677			2.250	3.295	AO	1,906	11,250	08/31/2017.	10/30/2022.
195325	BR	5	COLOMBIA, REPUBLIC OF (GOVERNMENT)			C		1,2	2FE	182,500	124.250	248,500	200,000	183,561		304			5.625	6.291	FA	3,906	11,250	01/21/2014.	02/26/2044.
219868	BS	4	CORPORACION ANDINA DE FOMENTO (CAF)			C			1FE	38,617	104.888	40,906	39,000	38,874		48			4.375	4.515	JD	76	1,706	06/19/2012.	06/15/2022.
222213	AP	5	COUNCIL OF EUROPE DEVELOPMENT BANK			C			1FE	49,616	100.003	50,001	50,000	49,975		359			1.875	2.605	JJ	401	938	01/19/2017.	01/27/2020.
279158	AK	5	ECOPETROL SA			C		1	2FE	80,000	105.001	105,001	100,000	87,314		2,030			4.125	7.168	JJ	1,891	4,125	09/09/2014.	01/16/2025.
29874Q	CH	5	EUROPEAN BANK FOR RECONSTRUCTION AND DEV			C			1FE	296,108	99.930	299,789	300,000	299,331		3,223			1.500	2.597	MS	1,313	4,500	09/30/2014.	03/16/2020.
29874Q	DA	9	EUROPEAN BANK FOR RECONSTRUCTION AND DEV			C			1FE	98,444	100.999	100,999	100,000	98,921		477			2.125	2.637	MS	673	2,126	02/28/2017.	03/07/2022.
298785	FH	4	EUROPEAN INVESTMENT BANK			C			1FE	281,314	100.836	302,508	300,000	298,421		2,198			2.875	3.641	MS	2,540	8,625	09/07/2010.	09/15/2020.

**SCHEDULE D - PART 1**

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

1			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						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
298785 FM 3						1FE	800,000	102.531	820,247	800,000	800,000					4.000	3.998	FA	12,000	32,000	02/08/2011.	02/16/2021.
298785 GR 1						1FE	59,310	99.966	59,980	60,000	59,881		571			1.625	2.597	MS	284	975	01/07/2015.	03/16/2020.
298785 HD 1						1FE	95,583	101.288	101,288	100,000	96,141		558			2.125	2.799	AO	460	2,125	04/06/2016.	04/13/2026.
298785 HH 2						1FE	148,217	101.235	151,853	150,000	148,761		544			2.250	2.639	MS	994	3,375	01/05/2017.	03/15/2022.
298785 HJ 8						1FE	84,035	100.006	85,005	85,000	84,736		701			1.750	2.597	MN	190	1,488	02/07/2017.	05/15/2020.
298785 HK 5						1FE	741,118	101.745	763,088	750,000	743,612		2,494			2.375	2.736	JD	792	17,813	03/27/2017.	06/15/2022.
298785 HM 1						1FE	473,605	103.208	516,038	500,000	478,310		2,592			2.375	3.034	MN	1,220	11,875	02/28/2018.	05/24/2027.
302154 BT 5						1FE	476,891	103.017	515,086	500,000	480,371		3,480			2.875	3.735	JJ	6,389	14,375	03/31/2015.	01/21/2025.
30216B GK 2						1FE	476,085	99.422	497,110	500,000	487,305		6,797			1.375	2.830	AO	1,337	6,875	04/30/2018.	10/21/2021.
30254W AJ 8						1FE	199,045	99.522	199,045	200,000	199,045		79	464		1.375	1.713	JD	176	1,375	10/07/2019.	06/08/2021.
445545 AH 9						2FE	317,625	109.680	329,040	300,000	313,623		(4,002)			5.375	3.825	FA	5,823	16,125	10/27/2017.	02/21/2023.
455780 CH 7						2FE	214,500	114.495	228,989	200,000	213,610		(890)			4.750	3.857	FA	3,694	6,333	03/29/2019.	02/11/2029.
4581X0 BL 1						1FE	49,767	100.234	50,117	50,000	49,997		28			3.875	3.929	FA	721	1,938	02/09/2010.	02/14/2020.
4581X0 CE 6						1FE	64,378	131.940	85,761	65,000	64,447		14			4.375	4.433	JJ	1,240	2,844	01/16/2014.	01/24/2044.
4581X0 CM 8						1FE	289,777	101.588	304,764	300,000	291,359		1,582			2.125	2.741	JJ	2,940	6,375	01/07/2015.	01/15/2025.
4581X0 CS 5						1FE	197,027	100.207	200,413	200,000	198,360		1,333			1.875	2.572	MS	1,104	3,750	01/07/2016.	03/15/2021.
4581X0 CU 0						1FE	94,890	100.700	100,700	100,000	95,522		632			2.000	2.766	JD	161	2,000	05/25/2016.	06/02/2026.
4581X0 CW 6						1FE	98,562	100.865	100,865	100,000	99,022		460			2.125	2.619	JJ	962	2,125	01/10/2017.	01/18/2022.
4581X0 CZ 9						1FE	121,017	100.234	125,293	125,000	122,059		1,042			1.750	2.659	MS	650	2,188	09/07/2017.	09/14/2022.
4581X0 DB 1						1FE	992,120	101.206	1,012,064	1,000,000	995,944		3,056			2.625	2.946	AO	5,250	26,250	09/29/2018.	04/19/2021.
4581X0 DG 0						1FE	51,176	102.353	51,176	50,000	51,176		(16)	702		2.250	1.976	JD	41	563	11/26/2019.	06/18/2029.
459056 LD 7						1FE	125,000	117.423	117,423	100,000	106,507		(1,918)			7.625	5.286	JJ	3,431	7,625	01/31/2007.	01/19/2023.
459058 DX 8						1FE	98,969	103.396	103,396	100,000	99,134		165			2.500	2.690	MN	250	2,500	11/18/2014.	11/25/2024.
459058 EP 4						1FE	246,035	103.725	259,313	250,000	246,596		561			2.500	2.765	JJ	2,639	6,250	12/09/2015.	07/29/2025.
459058 FP 3						1FE	193,614	99.520	199,040	200,000	195,919		2,305			1.375	2.598	MS	772	2,752	09/13/2016.	09/20/2021.
459058 FY 4						1FE	728,880	100.716	755,373	750,000	737,532		5,793			2.000	2.834	JJ	6,458	15,000	06/29/2018.	01/26/2022.
459058 HJ 5						1FE	97,782	97.782	97,782	100,000	97,782		13	1,343		1.750	2.000	AO	331		11/04/2019.	10/23/2029.
45905U RL 0						1FE	723,390	101.717	762,878	750,000	727,423		4,033			2.125	2.754	MS	5,224	15,945	04/28/2016.	03/03/2025.
45950K CJ 7						1FE	486,755	99.154	495,769	500,000	490,992		4,237			1.125	2.314	JJ	2,516	2,815	03/29/2019.	07/20/2021.
45950K CP 3						1FE	63,696	103.942	66,523	64,000	63,779		58			2.875	2.977	JJ	772	1,841	07/24/2018.	07/31/2023.
465138 7M 1						1FE	498,040	103.965	519,825	500,000	498,453		413			3.150	3.244	JD	44	15,750	12/09/2015.	06/30/2023.
471048 AP 3						1FE	291,325	102.090	306,269	300,000	292,579		1,254			2.500	2.999	MN	688	7,500	06/30/2015.	05/28/2025.
471048 BA 5						1FE	994,632	100.050	1,000,499	1,000,000	999,309		4,677			2.250	2.727	FA	7,938	22,500	05/31/2017.	02/24/2020.
471048 BE 7						1FE	486,890	104.606	523,029	500,000	489,033		1,301			2.875	3.210	JD	1,198	14,375	04/30/2018.	06/01/2027.
471068 AA 4						1FE	198,340	102.110	204,220	200,000	199,797		191			4.000	4.101	JJ	3,733	8,000	01/06/2011.	01/13/2021.
500769 BR 4			@			1FE	11,295	67.891	16,973	25,000	13,758		369					N/A			04/21/2014.	04/18/2036.
500769 EX 8						1FE	683,001	101.951	713,654	700,000	695,262		2,205			2.625	2.965	JJ	7,963	18,375	02/21/2012.	01/25/2022.
500769 FK 5						1FE	146,832	101.283	151,925	150,000	147,585		753			2.125	2.679	JJ	1,452	3,188	10/06/2016.	01/17/2023.
500769 GK 4						1FE	592,085	103.467	620,804	600,000	593,352		1,267			2.500	2.744	MN	1,708	15,000	01/06/2015.	11/20/2024.
500769 GQ 1						1FE	506,045	101.209	506,045	500,000	506,045		(204)	756		2.000	1.761	MN	1,639	5,000	10/30/2019.	05/02/2025.
500769 GX 6						1FE	199,920	99.960	199,920	200,000	199,920		(13)	153		1.625	1.658	MS	957		10/07/2019.	03/15/2021.

**SCHEDULE D - PART 1**

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
500769	HJ	6	KFW.....			C			1FE.....	147,484	101.101	151,651	150,000	148,191		707			2.125	2.636	JD.....	142	3,188	04/05/2017	06/15/2022
500769	HS	6	KFW.....			C			1FE.....	150,191	106.968	160,452	150,000	150,153		(12)			2.875	2.861	AO.....	1,054	4,313	01/31/2018	04/03/2028
500769	JD	7	KFW.....			C			1FE.....	97,910	97.910	97,910	100,000	97,910		5	1,531		1.750	1.988	MS.....	506		11/26/2019	09/14/2029
515110	BL	7	LANDWIRTSCHAFTLICHE RENTENBANK.....			C			1FE.....	495,222	101.014	505,070	500,000	496,930		1,708			2.250	2.612	AO.....	2,813	11,250	03/27/2017	10/01/2021
563469	UU	7	MANITOBA PROVINCE OF.....			C			1FE.....	51,394	102.788	51,394	50,000	51,394		(34)	191		2.600	1.920	AO.....	271		11/25/2019	04/16/2024
65562Q	AZ	8	NORDIC INVESTMENT BANK.....			C			1FE.....	196,116	99.755	199,511	200,000	198,330		2,214			1.500	2.646	MS.....	767	3,000	09/22/2015	09/29/2020
676167	BU	2	OESTERREICHISCHE KONTROLLBANK AG.....			C			1FE.....	14,868	99.994	14,999	15,000	14,992		124			1.750	2.593	JJ.....	114	263	01/18/2017	01/24/2020
683234	8K	7	ONTARIO, PROVINCE OF.....			C			1FE.....	398,688	100.725	402,899	400,000	399,960		163			4.400	4.436	AO.....	3,764	17,600	04/07/2010	04/14/2020
68323A	EQ	3	ONTARIO, PROVINCE OF.....			C			1FE.....	480,160	101.081	505,403	500,000	487,340		4,355			2.200	3.168	AO.....	2,689	11,000	04/30/2018	10/03/2022
68323A	FG	4	ONTARIO PROVINCE OF.....			C			1FE.....	39,297	98.242	39,297	40,000	39,297		1	562		2.000	2.201	AO.....	198		11/25/2019	10/02/2029
698299	BD	5	PANAMA, REPUBLIC OF (GOVERNMENT).....			C		1,2	2FE.....	49,638	107.100	53,550	50,000	49,813		38			4.000	4.088	MS.....	550	2,000	09/15/2014	09/22/2024
698299	BE	3	PANAMA, REPUBLIC OF (GOVERNMENT).....			C		1,2	2FE.....	198,102	106.250	212,500	200,000	198,386		284			3.750	3.923	MS.....	2,188	7,500	10/31/2016	03/16/2025
698299	BF	0	PANAMA, REPUBLIC OF (GOVERNMENT).....			C		1,2	2FE.....	214,374	109.000	218,000	200,000	213,743		(631)			3.875	2.902	MS.....	2,239	3,875	07/31/2019	03/17/2028
715638	BM	3	PERU, REPUBLIC OF (GOVERNMENT).....			C			2FE.....	231,250	146.126	365,315	250,000	232,608		207			5.625	6.130	MN.....	1,680	14,063	11/10/2010	11/18/2050
71654Q	AZ	5	PETROLEOS MEXICANOS.....			C		1	2FE.....	78,660	99.300	94,335	95,000	78,940		280			6.500	8.186	JD.....	497	6,175	09/04/2013	06/02/2041
71654Q	BH	4	PETROLEOS MEXICANOS.....			C		1	2FE.....	93,200	104.967	104,967	100,000	94,384		1,184			4.875	6.475	JJ.....	2,207	4,875	06/30/2015	01/18/2024
71654Q	CC	4	PETROLEOS MEXICANOS.....			C		1	2FE.....	359,697	100.188	435,818	435,000	360,452		755			6.750	8.346	MS.....	8,156	29,363	11/08/2017	09/21/2047
71654Q	CG	5	PETROLEOS MEXICANOS.....			C		1	2FE.....	258,500	106.172	291,973	275,000	260,064		1,564			6.500	7.490	MS.....	5,363	17,875	07/10/2018	03/13/2027
718286	BG	1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT.....			C			2FE.....	119,000	141.741	141,741	100,000	115,326		(684)			6.375	4.907	AO.....	1,204	6,375	05/31/2013	10/23/2034
718286	BY	2	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT.....			C			2FE.....	308,342	107.561	322,683	300,000	306,811		(1,531)			4.200	3.593	JJ.....	5,600	12,600	01/06/2015	01/21/2024
731011	AU	6	POLAND, REPUBLIC OF (GOVERNMENT).....			C			1FE.....	53,000	106.000	53,000	50,000	53,000		(41)	54		3.250	2.218	AO.....	384		11/26/2019	04/06/2026
748148	PD	9	QUEBEC (PROVINCE OF).....			C			1FE.....	320,381	119.814	329,490	275,000	275,000					7.125	7.122	FA.....	7,729	19,594	11/03/2003	02/09/2024
748149	AF	8	QUEBEC, PROVINCE OF.....			C			1FE.....	48,238	101.583	50,791	50,000	49,583		244			2.750	3.274	FA.....	481	1,375	08/18/2011	08/25/2021
748149	AG	6	QUEBEC, PROVINCE OF.....			C			1FE.....	78,076	102.669	87,269	85,000	82,371		784			2.625	3.685	FA.....	855	2,231	02/06/2013	02/13/2023
760942	BB	7	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN.....			C			2FE.....	150,054	110.550	165,825	150,000	150,056		2			4.375	4.368	AO.....	1,167	6,563	08/31/2017	10/27/2027
857524	AA	0	POLAND, REPUBLIC OF (GOVERNMENT).....			C			1FE.....	59,299	104.146	62,488	60,000	59,890		85			5.125	5.273	AO.....	598	3,075	04/14/2011	04/21/2021
857524	AC	6	POLAND, REPUBLIC OF (GOVERNMENT).....			C			1FE.....	198,388	107.575	215,151	200,000	199,271		167			4.000	4.099	JJ.....	3,533	8,000	01/16/2014	01/22/2024
91086Q	AS	7	MEXICO (UNITED MEXICAN STATES).....			C			2FE.....	330,215	137.000	428,810	313,000	326,190		(492)			6.750	6.307	MS.....	5,517	21,128	02/01/2007	09/27/2034
91086Q	BC	1	MEXICO (UNITED MEXICAN STATES) (GOVERNME.....			C		1	2FE.....	247,500	105.293	263,233	250,000	248,929		272			4.000	4.124	AO.....	2,472	10,000	09/23/2013	10/02/2023
91087B	AD	2	MEXICO (UNITED MEXICAN STATES) (GOVERNME.....			C		1	2FE.....	221,875	109.501	273,753	250,000	222,305		430			4.600	5.368	FA.....	4,504	11,500	02/28/2018	02/10/2048
0699999	All Other Governments - Issuer Obligations.....									23,136,484	XXX	24,471,229	23,571,000	23,213,398	0	84,269	9,555	0	XXX	XXX	XXX	193,012	655,577	XXX	XXX
1099999	Total - All Other Governments.....									23,136,484	XXX	24,471,229	23,571,000	23,213,398	0	84,269	9,555	0	XXX	XXX	XXX	193,012	655,577	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
13063A	5G	5	CALIFORNIA ST.....					1	1FE.....	62,990	160.402	104,261	65,000	63,277		50			7.550	7.819	AO.....	1,227	4,908	04/29/2009	04/01/2039
13063B	FR	8	CALIFORNIA ST.....					1	1FE.....	92,077	160.123	144,111	90,000	91,823		(24)			7.625	7.430	MS.....	2,288	6,863	12/01/2010	03/01/2040
13063B	JB	9	CALIFORNIA ST.....					1,2	1FE.....	15,106	104.740	15,711	15,000	15,031		(33)			7.700	7.437	MN.....	193	1,155	12/01/2010	11/01/2030
452151	LF	8	ILLINOIS ST.....						2FE.....	123,448	107.803	177,875	165,000	132,803		1,379			5.100	7.422	JD.....	701	8,415	01/05/2007	06/01/2033
57582P	WH	9	MASSACHUSETTS ST.....					1	1FE.....	44,253	115.889	57,945	50,000	46,023		243			4.500	5.517	FA.....	938	2,250	09/03/2010	08/01/2031
917542	QV	7	UTAH ST.....					1	1FE.....	27,173	105.012	31,504	30,000	28,713		203			3.539	4.427	JJ.....	531	1,062	09/24/2010	07/01/2025
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....									365,047	XXX	531,406	415,000	377,669	0	1,817	0	0	XXX	XXX	XXX	5,876	24,652	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....									365,047	XXX	531,406	415,000	377,669	0	1,817	0	0	XXX	XXX	XXX	5,876	24,652	XXX	XXX

SCHEDULE D - PART 1

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

1	2			Codes			6	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code		F o r e i g n Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																										
235308	RA	3	DALLAS TEX INDPT SCH DIST.....			2	1FE	25,489	...	104.986		26,247	25,000	25,177		(146)			6.450	5.790	FA.....	609	1,613	11/16/2010.	02/15/2035.	
64966J	AS	5	NEW YORK N Y.....			2	1FE	25,000	...	104.202		26,051	25,000	25,000					6.646	6.645	JD.....	138	1,662	12/14/2010.	12/01/2031.	
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							50,489		XXX		52,297	50,000	50,177	0	(146)	0	0	XXX	XXX	XXX	748	3,274	XXX	XXX	
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							50,489		XXX		52,297	50,000	50,177	0	(146)	0	0	XXX	XXX	XXX	748	3,274	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																										
02765U	EK	6	AMERICAN MUN PWR OHIO INC REV.....			1	1FE	25,000	...	171.207		42,802	25,000	25,000					8.084	8.083	FA.....	763	2,021	12/16/2010.	02/15/2050.	
16772P	AQ	9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE.....			1	1FE	50,152	...	130.874		71,981	55,000	50,768		89			6.200	6.900	JD.....	284	3,410	03/24/2010.	12/01/2040.	
3130A2	UW	4	FEDERAL HOME LOAN BANKS.....				1	526,120	...	105.233		526,165	500,000	525,247		(873)			2.875	1.750	MS.....	4,313		10/30/2019.	09/13/2024.	
3130AA	BG	2	FEDERAL HOME LOAN BANKS.....				1	490,973	...	100.537		502,682	500,000	494,010		3,037			1.875	2.522	MN.....	833	9,375	11/30/2016.	11/29/2021.	
3130AF	FX	0	FEDERAL HOME LOAN BANKS.....				1	544,547	...	109.361		546,805	500,000	542,394		(2,153)			3.250	2.193	MN.....	2,031	8,125	06/28/2019.	11/16/2028.	
3130AG	LD	5	FEDERAL HOME LOAN BANKS.....				1	500,583	...	100.429		502,146	500,000	500,440		(143)			1.875	1.816	JJ.....	4,531	781	06/28/2019.	07/07/2021.	
3135G0	K3	6	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....				1	476,252	...	101.513		507,567	500,000	479,234		2,982			2.125	2.849	AO.....	1,977	10,625	10/31/2016.	04/24/2026.	
3135G0	N8	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....				1	242,094	...	99.472		248,679	250,000	245,045		2,951			1.250	2.501	FA.....	1,163	3,125	09/30/2016.	08/17/2021.	
3135G0	Q2	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....				1	465,226	...	99.821		499,105	500,000	469,324		4,098			1.875	2.885	MS.....	2,526	9,375	10/31/2016.	09/24/2026.	
3135G0	Q8	9	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....				1	145,491	...	99.620		149,430	150,000	147,090		1,599			1.375	2.506	AO.....	481	2,063	10/31/2016.	10/07/2021.	
3135G0	S3	8	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....				1	486,577	...	100.771		503,854	500,000	492,500		3,580			2.000	2.772	JJ.....	4,889	10,000	04/30/2018.	01/05/2022.	
3135G0	U2	7	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....				1	995,132	...	101.166		1,011,663	1,000,000	997,853		1,652			2.500	2.672	AO.....	5,417	25,000	04/30/2018.	04/13/2021.	
3135G0	ZR	7	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....				1	493,086	...	104.107		520,534	500,000	496,516		701			2.625	2.785	MS.....	4,193	13,125	09/30/2014.	09/06/2024.	
3137EA	DB	2	FREDDIE MAC.....				1	1,311,069	...	101.542		1,370,810	1,350,000	1,340,387		4,549			2.375	2.738	JJ.....	14,963	32,063	10/24/2017.	01/13/2022.	
3137EA	EC	9	FREDDIE MAC.....				1	241,452	...	99.262		248,156	250,000	244,659		3,207			1.125	2.484	FA.....	1,086	2,813	10/31/2016.	08/12/2021.	
544435	C3	2	LOS ANGELES CALIF DEPT ARPTS ARPT REV.....			1	1FE	25,299	...	132.693		33,173	25,000	25,257		(4)			6.582	6.488	MN.....	210	1,646	04/11/2011.	05/15/2039.	
59259Y	GF	0	METROPOLITAN TRANSN AUTH N Y REV.....			1	1FE	80,000	...	142.009		113,607	80,000	80,000					6.814	6.813	MN.....	697	5,451	12/22/2010.	11/15/2040.	
626207	YF	5	MUNICIPAL ELEC AUTH GA.....			1	2FE	24,438	...	134.648		33,662	25,000	24,459		3			6.637	6.797	AO.....	415	1,659	03/04/2010.	04/01/2057.	
626207	YM	0	MUNICIPAL ELEC AUTH GA.....			1	1FE	101,768	...	137.741		136,364	99,000	101,671		(4)			6.655	6.463	AO.....	1,647	6,588	12/05/2011.	04/01/2057.	
646136	XT	3	NEW JERSEY ST TRANSN TR FD AUTH.....			1,2	2FE	302,709	...	103.894		311,682	300,000	300,347		(334)			6.104	5.977	JD.....	814	18,312	04/25/2011.	12/15/2028.	
64972F	Y3	4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &.....			1	1FE	49,962	...	145.628		72,814	50,000	49,968		2			5.882	5.887	JD.....	131	2,941	12/02/2010.	06/15/2044.	
66285W	FB	7	NORTH TEX TWY AUTH REV.....			1	1FE	55,256	...	156.893		78,447	50,000	54,833		(61)			6.718	6.010	JJ.....	1,680	3,359	05/18/2011.	01/01/2049.	
663903	DM	1	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE.....			2	1FE	68,952	...	103.669		72,568	70,000	69,562		482			6.038	6.147	MN.....	540	4,227	11/05/2010.	11/15/2040.	
677632	MV	0	OHIO ST UNIV GEN RCPTS.....			1	1FE	22,634	...	127.443		31,861	25,000	23,011		53			4.910	5.567	JD.....	102	1,228	09/24/2010.	06/01/2040.	
68607D	NL	5	OREGON ST DEPT TRANSN HWY USER TAX REV.....			1	1FE	50,000	...	133.249		66,625	50,000	50,000					5.834	5.833	MN.....	373	2,917	04/01/2010.	11/15/2034.	
783186	NH	8	RUTGERS ST UNIV N J.....			1	1FE	69,478	...	130.401		91,281	70,000	69,565		17			5.665	5.717	MN.....	661	3,966	11/04/2010.	05/01/2040.	
79575D	E6	3	SALT RIV PROJ ARIZ AGRIC IMPT & PWR DIST.....			1	1FE	68,326	...	124.388		93,291	75,000	69,360		141			4.839	5.444	JJ.....	1,815	3,629	09/30/2010.	01/01/2041.	
79765R	TL	3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL.....			1	1FE	25,066	...	152.034		38,009	25,000	25,066		3			6.950	6.929	MN.....	290	1,738	12/15/2010.	11/01/2050.	
88283L	HU	3	TEXAS TRANSN COMMN ST HWY FD REV.....			1	1FE	19,813	...	120.383		24,077	20,000	19,877		9			5.178	5.256	AO.....	259	1,036	07/27/2010.	04/01/2030.	
91412G	DZ	5	UNIVERSITY CALIF REVS.....			1	1FE	91,347	...	134.047		134,047	100,000	92,175		118			5.946	6.585	MN.....	760	5,946	09/22/2010.	05/15/2045.	
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							8,048,801		XXX		8,583,885	8,144,000	8,105,619	0	25,700	0	0	XXX	XXX	XXX	59,842	196,541	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																										
31283H	6G	5	FH G01771 - RMBS.....			4	1	31,843	...	112.628		35,669	31,670	31,801		(7)			5.500	5.372	MON...	145	1,736	08/18/2005.	02/01/2035.	
31283H	ZX	6	FH G01658 - RMBS.....			4	1	16,770	...	110.192		19,124	17,355	16,915		17			5.000	5.730	MON...	72	864	06/30/2004.	02/01/2034.	
31287X	QR	0	FH C70464 - RMBS.....			4	1	52,224	...	111.057		56,172	50,580	50,574		(6)			6.500	6.504	MON...	274	3,283	09/10/2003.	08/01/2032.	

**SCHEDULE D - PART 1**

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

1		2			Codes		6	7			10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4	5	8	9	12			13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31288J	VD	5	FH C79612 - RMBS				4	1	53,418	...107.564	...57,693	53,636	53,541		...(1)			5.500	5.550	MON...	246	2,947	08/29/2003.	04/01/2033.
3128E5	RK	7	FH D98590 - RMBS				4	1	91,688	...107.524	...93,530	86,985	89,927		...(160)			4.500	3.399	MON...	326	3,906	10/15/2014.	04/01/2031.
3128K5	DU	3	FH A44615 - RMBS				4	1	5,077	...107.590	...5,594	5,199	5,104		...2			5.500	6.033	MON...	24	286	04/03/2006.	04/01/2036.
3128KC	AA	5	FH A50001 - RMBS				4	1	60,085	...106.843	...68,482	64,096	61,013		...106			5.000	6.309	MON...	267	2,979	06/01/2006.	06/01/2036.
3128KE	H4	8	FH A52051 - RMBS				4	1	12,631	...112.826	...14,344	12,713	12,651		...1			6.000	6.148	MON...	64	762	09/01/2006.	09/01/2036.
3128KH	W3	6	FH A55166 - RMBS				4	1	19,946	...110.816	...21,814	19,685	19,881		...(6)			6.000	5.714	MON...	98	1,180	10/15/2014.	12/01/2036.
3128KU	YJ	0	FH A64313 - RMBS				4	1	11,151	...107.858	...12,544	11,630	11,271		...7			5.500	6.377	MON...	53	639	10/15/2014.	08/01/2037.
3128LB	HR	2	FH A77440 - RMBS				4	1	6,790	...105.251	...7,523	7,148	6,883		...14			4.500	5.728	MON...	27	321	10/15/2014.	05/01/2038.
3128LX	FP	0	FH G01974 - RMBS				4	1	14,658	...110.330	...16,341	14,811	14,675		...3			5.000	5.243	MON...	62	737	09/08/2008.	12/01/2035.
3128LX	JN	1	FH G02069 - RMBS				4	1	4,468	...112.541	...5,195	4,616	4,488		...3			5.500	6.333	MON...	21	252	06/29/2007.	03/01/2036.
3128LX	TY	6	FH G02367 - RMBS				4	1	4,796	...111.982	...5,250	4,688	4,764		...(2)			6.500	6.040	MON...	25	304	12/05/2006.	09/01/2036.
3128LX	UQ	1	FH G02391 - RMBS				4	1	4,676	...114.683	...5,411	4,718	4,683		...0			6.000	6.222	MON...	24	282	06/29/2007.	11/01/2036.
3128M1	RN	1	FH G12393 - RMBS				4	1	5,031	...101.384	...5,121	5,051	5,043		...(3)			5.500	5.428	MON...	23	268	10/01/2006.	10/01/2021.
3128M4	TX	1	FH G02966 - RMBS				4	1	4,560	...107.595	...5,027	4,672	4,588		...2			5.500	6.027	MON...	21	256	05/31/2007.	04/01/2037.
3128M5	NP	1	FH G03698 - RMBS				4	1	16,778	...114.747	...19,083	16,631	16,732		...(3)			6.000	5.833	MON...	83	993	03/07/2008.	12/01/2037.
3128M6	QB	7	FH G04650 - RMBS				4	1	8,676	...112.801	...9,535	8,453	8,605		...(3)			6.500	6.005	MON...	46	549	10/07/2008.	09/01/2038.
3128M7	2B	1	FH G05870 - RMBS				4	1	160,425	...108.814	...172,835	158,836	159,962		...(35)			4.500	4.333	MON...	596	7,142	04/30/2010.	04/01/2040.
3128M7	2H	8	FH G05876 - RMBS				4	1	25,106	...110.476	...26,851	24,305	24,882		...(16)			4.500	3.942	MON...	91	1,089	06/08/2010.	04/01/2040.
3128M7	ME	3	FH G05457 - RMBS				4	1	37,371	...108.649	...38,969	35,867	37,328		...(43)			4.500	3.582	MON...	135	1,609	10/02/2012.	05/01/2039.
3128M8	U7	7	FH G06606 - RMBS				4	1	97,481	...108.657	...99,808	91,856	95,776		...(24)			4.500	3.537	MON...	344	4,114	08/31/2011.	05/01/2041.
3128M8	Z8	0	FH G06767 - RMBS				4	1	79,246	...110.241	...81,099	73,565	77,425		...(84)			5.000	3.763	MON...	307	3,665	12/06/2011.	10/01/2041.
3128M9	EB	4	FH G07030 - RMBS				4	1	158,780	...107.743	...165,990	154,061	158,340		...(88)			4.000	3.427	MON...	514	6,136	06/04/2013.	06/01/2042.
3128M9	H5	4	FH G07152 - RMBS				4	1	119,211	...107.174	...124,315	115,994	118,864		...(69)			4.000	3.491	MON...	387	4,622	11/07/2012.	06/01/2042.
3128M9	JQ	6	FH G07171 - RMBS				4	1	64,945	...107.353	...67,732	63,093	64,741		...(41)			4.000	3.457	MON...	210	2,518	11/07/2012.	08/01/2042.
3128M9	K2	7	FH G07213 - RMBS				4	1	163,173	...105.870	...173,814	164,177	163,279		...13			3.500	3.604	MON...	479	5,730	05/31/2013.	11/01/2042.
3128M9	TA	0	FH G07445 - RMBS				4	1	53,532	...99.579	...59,120	59,370	54,330		...120			2.500	3.931	MON...	124	1,482	11/04/2013.	07/01/2043.
3128M9	XT	4	FH G07590 - RMBS				4	1	444,523	...106.692	...471,617	442,036	444,151		...(60)			3.500	3.407	MON...	1,289	15,414	04/03/2014.	12/01/2043.
3128MB	MS	3	FH G12869 - RMBS				4	1	4,815	...103.349	...5,040	4,877	4,861		...4			5.000	5.206	MON...	20	240	11/14/2007.	09/01/2022.
3128MB	X6	9	FH G13201 - RMBS				4	1	6,180	...104.075	...6,598	6,340	6,284		...11			4.500	5.078	MON...	24	282	10/15/2014.	07/01/2023.
3128MC	4Y	8	FH G14239 - RMBS				4	1	49,882	...104.580	...50,846	48,619	49,728		...(155)			4.000	2.888	MON...	162	1,930	12/08/2011.	09/01/2026.
3128MD	UQ	4	FH G14891 - RMBS				4	1	104,005	...103.544	...107,440	103,763	103,975		...(30)			3.000	2.907	MON...	259	3,095	08/29/2014.	10/01/2028.
3128MJ	2H	2	FH G08775 - RMBS				4	1	697,410	...105.200	...719,141	683,597	697,015		...(395)			4.000	3.503	MON...	2,279	27,267	09/28/2017.	08/01/2047.
3128MJ	2W	9	FH G08788 - RMBS				4	1	794,308	...103.906	...825,473	794,442	794,275		...(33)			3.500	3.501	MON...	2,317	27,758	10/27/2017.	11/01/2047.
3128MJ	EU	0	FH G08146 - RMBS				4	1	13,984	...114.616	...16,056	14,009	13,987		...(0)			6.000	6.049	MON...	70	835	08/23/2007.	08/01/2036.
3128MJ	GH	7	FH G08199 - RMBS				4	1	7,762	...112.261	...8,955	7,977	7,810		...4			5.500	6.103	MON...	37	437	08/22/2007.	05/01/2037.
3128MJ	Q7	8	FH G08477 - RMBS				4	1	137,008	...105.455	...145,450	137,926	137,091		...16			3.500	3.617	MON...	402	4,815	02/29/2012.	02/01/2042.
3128MJ	S4	3	FH G08538 - RMBS				4	1	45,750	...105.422	...48,554	46,056	45,789		...4			3.500	3.611	MON...	134	1,608	07/31/2013.	07/01/2043.
3128MJ	SS	0	FH G08528 - RMBS				4	1	48,706	...103.054	...52,915	51,347	49,041		...52			3.000	3.807	MON...	128	1,537	10/15/2014.	04/01/2043.
3128MJ	TL	4	FH G08554 - RMBS				4	1	39,509	...105.303	...41,882	39,773	39,546		...3			3.500	3.609	MON...	116	1,389	10/15/2014.	10/01/2043.
3128MJ	X8	8	FH G08702 - RMBS				4	1	522,851	...104.336	...543,899	521,297	522,811		...(40)			3.500	3.439	MON...	1,520	18,190	07/27/2016.	04/01/2046.
3128MJ	XE	5	FH G08676 - RMBS				4	1	537,499	...104.531	...559,953	535,682	537,453		...(47)			3.500	3.431	MON...	1,562	18,696	11/30/2015.	11/01/2045.



SCHEDULE D - PART 1

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

1				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			Code	F o r e i g n	B o n d C H A R	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128MJ	YY	0	FH G08726 - RMBS			4	1	637,388	102.482	669,394	653,180	637,650		262			3.000	3.411	MON	1,633	19,552	09/29/2016	10/01/2046
3128MM	BS	1	FH G18048 - RMBS			4	1	986	103.349	1,007	975	974		(3)			5.000	4.583	MON	4	43	05/31/2005	04/01/2020
3128MM	P4	9	FH G18442 - RMBS			4	1	22,367	103.891	22,939	22,080	22,336		(31)			3.500	2.955	MON	64	770	10/10/2012	08/01/2027
3128MM	TN	3	FH G18556 - RMBS			4	1	336,775	101.393	348,903	344,108	337,223		449			2.500	3.056	MON	717	8,570	07/31/2015	06/01/2030
3128MM	WN	9	FH G18652 - RMBS			4	1	445,205	102.840	454,652	442,096	445,098		(107)			3.000	2.798	MON	1,105	8,842	04/26/2019	07/01/2032
3128P7	4J	9	FH C91725 - RMBS			4	1	82,888	104.843	85,347	81,405	82,821		(67)			3.500	2.933	MON	237	2,840	03/04/2014	09/01/2033
3128P7	RJ	4	FH C91389 - RMBS			4	1	38,537	106.542	39,979	37,524	38,480		(56)			4.000	3.154	MON	125	1,494	11/30/2011	08/01/2031
3128P7	UJ	0	FH C91485 - RMBS			4	1	165,145	104.656	169,579	162,035	164,483		(136)			3.500	2.977	MON	473	5,650	09/05/2012	08/01/2032
3128P7	ZN	6	FH C91649 - RMBS			4	1	87,380	103.091	91,199	88,464	87,621		35			3.000	3.240	MON	221	2,645	04/30/2013	04/01/2033
3128P8	B3	4	FH C91858 - RMBS			4	1	85,206	102.713	88,491	86,153	85,235		29			3.000	3.244	MON	215	2,577	01/06/2016	12/01/2035
3128P8	DH	1	FH C91904 - RMBS			4	1	17,696	100.628	18,523	18,408	17,720		24			2.500	3.274	MON	38	459	01/04/2017	11/01/2036
3128P8	DM	0	FH C91908 - RMBS			4	1	89,980	102.722	93,456	90,980	90,008		29			3.000	3.238	MON	227	2,723	01/04/2017	01/01/2037
3128P8	E4	9	FH C91955 - RMBS			4	1	77,675	102.701	80,660	78,539	77,711		36			3.000	3.237	MON	196	2,351	09/25/2017	10/01/2037
3128PS	WB	9	FH J13342 - RMBS			4	1	53,561	103.662	55,170	53,221	53,368		(33)			3.500	3.314	MON	155	1,852	01/31/2011	10/01/2025
3128PX	A9	7	FH J17232 - RMBS			4	1	41,443	103.063	42,552	41,287	41,420		(23)			3.000	2.834	MON	103	1,231	11/30/2011	11/01/2026
3128PX	Y5	9	FH J17932 - RMBS			4	1	149,670	103.064	153,656	149,088	149,589		(81)			3.000	2.832	MON	373	4,453	05/31/2012	03/01/2027
31292G	W3	6	FH C00666 - RMBS			4	1	6,117	112.544	6,668	5,925	6,052		(11)			7.000	6.126	MON	35	410	03/11/2002	10/01/2028
31292H	4K	7	FH C01726 - RMBS			4	1	11,199	114.703	12,373	10,787	11,088		(10)			6.000	5.142	MON	54	645	01/30/2004	12/01/2033
31292H	RY	2	FH C01403 - RMBS			4	1	27,694	114.715	30,858	26,899	27,551		(30)			6.000	5.211	MON	135	1,605	02/28/2005	09/01/2032
31292K	ZW	0	FH C03457 - RMBS			4	1	10,731	108.642	11,135	10,249	10,718		(13)			4.500	3.459	MON	38	460	10/15/2014	02/01/2040
31292L	GN	9	FH C03805 - RMBS			4	1	184,817	105.869	196,869	185,955	184,923		19			3.500	3.607	MON	542	6,490	05/31/2012	04/01/2042
31292L	W5	0	FH C04268 - RMBS			4	1	103,465	103.080	112,450	109,090	104,112		117			3.000	3.833	MON	273	3,266	12/12/2013	10/01/2042
31292S	BY	5	FH C09055 - RMBS			4	1	57,285	106.417	59,307	55,731	57,001		(25)			4.000	3.500	MON	186	2,224	12/31/2013	12/01/2043
312935	MZ	9	FH A88476 - RMBS			4	1	68,122	108.611	74,095	68,221	68,141		(1)			4.500	4.527	MON	256	3,059	10/15/2014	09/01/2039
312936	FW	2	FH A89181 - RMBS			4	1	76,762	106.819	82,117	76,875	76,785		(2)			4.500	4.527	MON	288	3,456	10/30/2009	10/01/2039
31293H	M7	5	FH C20382 - RMBS			4	1	2,652	111.057	2,955	2,661	2,654		(0)			6.500	6.581	MON	14	172	07/19/2001	01/01/2029
312942	CZ	6	FH A93688 - RMBS			4	1	73,421	110.317	75,620	68,548	72,422		(84)			5.000	3.683	MON	286	3,398	07/29/2011	09/01/2040
312943	UG	6	FH A95083 - RMBS			4	1	410,643	107.314	428,293	399,101	410,332		(311)			4.000	3.393	MON	1,330	15,910	10/15/2014	11/01/2040
312945	AK	4	FH A96310 - RMBS			4	1	159,702	107.323	172,882	161,086	160,051		18			4.000	4.140	MON	537	6,427	01/31/2011	01/01/2041
31294M	NN	7	FH E03097 - RMBS			4	1	126,805	101.476	130,122	128,230	126,938		133			2.500	2.857	MON	267	3,188	10/31/2012	03/01/2027
31294N	P5	2	FH E04044 - RMBS			4	1	38,048	103.910	39,027	37,559	37,992		(56)			3.500	2.970	MON	110	1,311	10/10/2012	08/01/2027
31296L	G2	1	FH A12017 - RMBS			4	1	27,336	109.308	29,337	26,839	27,223		(21)			5.500	5.032	MON	123	1,473	10/15/2014	08/01/2033
31296N	V6	1	FH A14237 - RMBS			4	1	7,562	109.959	8,434	7,670	7,585		3			5.000	5.314	MON	32	383	03/10/2005	10/01/2033
31296R	ZB	7	FH A17038 - RMBS			4	1	30,220	110.212	33,966	30,819	30,510		10			5.000	5.280	MON	128	1,514	11/28/2003	01/01/2034
31297A	4Y	7	FH A23539 - RMBS			4	1	27,676	106.107	31,106	29,316	28,088		42			4.500	5.618	MON	110	1,318	07/30/2004	06/01/2034
31297A	5T	7	FH A23558 - RMBS			4	1	16,942	110.220	19,436	17,634	17,121		19			5.000	5.829	MON	73	880	10/15/2014	06/01/2034
31306X	4T	7	FH J20834 - RMBS			4	1	148,626	101.394	152,394	150,300	148,772		146			2.500	2.845	MON	313	3,739	01/31/2013	10/01/2027
31307B	J7	6	FH J22986 - RMBS			4	1	68,283	101.588	70,149	69,052	68,346		62			2.500	2.829	MON	144	1,716	06/28/2013	03/01/2028
31307C	GW	2	FH J23813 - RMBS			4	1	102,667	99.637	104,486	104,867	103,016		169			2.000	2.558	MON	175	2,086	08/26/2016	05/01/2028
3132D5	3Y	6	FH SB8015 - RMBS			4	1	397,191	100.917	397,191	393,583	397,191		(28)		54	2.500	2.297	MON	820	820	11/25/2019	11/01/2034

**SCHEDULE D - PART 1**

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

E10.11

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132DV	3N	3	FH SD8005 - RMBS					4	1	975,770	102.773	975,770	949,444	975,770		(1,620)	241		3.500	2.727	MON	2,769	11,077	08/29/2019	08/01/2049
3132GD	SE	3	FH Q00517 - RMBS					4	1	74,998	110.099	78,081	70,919	73,686		(58)			5.000	4.076	MON	296	3,544	04/29/2011	04/01/2041
3132GF	3N	5	FH Q02605 - RMBS					4	1	49,798	108.680	51,688	47,560	49,746		(52)			4.500	3.469	MON	178	2,136	10/15/2014	08/01/2041
3132GK	ZN	9	FH Q04649 - RMBS					4	1	47,615	105.452	50,547	47,934	47,643		6			3.500	3.617	MON	140	1,673	11/30/2011	11/01/2041
3132GU	KW	3	FH Q09009 - RMBS					4	1	105,539	107.251	109,943	102,510	105,252		(65)			4.000	3.448	MON	342	4,072	11/07/2012	06/01/2042
3132HL	PX	5	FH Q10438 - RMBS					4	1	53,574	105.578	56,950	53,941	53,610		6			3.500	3.617	MON	157	1,884	10/15/2014	08/01/2042
3132HQ	YV	8	FH Q14324 - RMBS					4	1	197,549	103.063	214,641	208,262	198,810		217			3.000	3.822	MON	521	6,236	01/31/2013	01/01/2043
3132HR	FR	6	FH Q14676 - RMBS					4	1	93,903	103.040	102,001	98,992	94,503		100			3.000	3.813	MON	247	2,965	02/28/2013	01/01/2043
3132J6	5D	2	FH Q15843 - RMBS					4	1	41,808	103.117	45,449	44,076	42,083		45			3.000	3.816	MON	110	1,319	02/28/2013	02/01/2043
3132J8	5J	5	FH Q17648 - RMBS					4	1	110,526	105.474	117,357	111,266	110,615		11			3.500	3.612	MON	325	3,882	10/15/2014	04/01/2043
3132J9	V9	6	FH Q18339 - RMBS					4	1	31,404	103.256	34,184	33,106	31,625		33			3.000	3.803	MON	83	991	05/31/2013	05/01/2043
3132JB	N3	3	FH Q19909 - RMBS					4	1	180,858	103.005	196,396	190,666	182,173		187			3.000	3.796	MON	477	5,706	10/15/2014	07/01/2043
3132L5	AC	7	FH V80003 - RMBS					4	1	192,726	103.534	210,321	203,141	194,053		206			3.000	3.805	MON	508	6,078	10/15/2014	04/01/2043
3132L5	AD	5	FH V80004 - RMBS					4	1	51,210	103.256	55,743	53,985	51,562		55			3.000	3.808	MON	135	1,616	04/30/2013	04/01/2043
3132L5	AH	6	FH V80008 - RMBS					4	1	89,945	105.474	94,169	89,282	89,931		(14)			3.500	3.358	MON	260	3,113	01/31/2014	04/01/2043
3132L5	B3	6	FH V80058 - RMBS					4	1	63,318	103.242	68,915	66,751	63,765		68			3.000	3.806	MON	167	1,997	10/15/2014	05/01/2043
3132M6	VL	1	FH Q26319 - RMBS					4	1	388,730	105.990	403,211	380,425	388,578		(151)			4.000	3.511	MON	1,268	15,131	12/30/2015	05/01/2044
3132QR	FB	1	FH Q34661 - RMBS					4	1	500,650	102.480	524,610	511,914	500,854		205			3.000	3.390	MON	1,280	15,330	07/31/2015	07/01/2045
3132QV	JT	9	FH Q38373 - RMBS					4	1	792,376	104.928	828,613	789,696	792,307		(68)			3.500	3.431	MON	2,303	27,570	01/30/2018	01/01/2046
3132WJ	FD	8	FH Q44663 - RMBS					4	1	757,543	102.452	796,172	777,114	757,873		330			3.000	3.429	MON	1,943	23,264	02/28/2017	11/01/2046
3132XU	SH	9	FH Q52319 - RMBS					4	1	445,862	104.129	464,853	446,420	445,874		(4)			3.500	3.522	MON	1,302	15,604	05/29/2018	11/01/2047
3132Y1	HK	7	FH Q57433 - RMBS					4	1	717,752	104.208	736,332	706,601	716,644		(723)			4.000	3.507	MON	2,355	28,212	07/26/2018	07/01/2048
3132Y1	VU	9	FH Q57826 - RMBS					4	1	815,309	105.592	831,590	787,550	813,027		(2,283)			4.500	3.414	MON	2,953	35,356	08/30/2018	08/01/2048
31335B	ZJ	8	FH G61645 - RMBS					4	1	763,308	104.003	769,573	739,953	762,412		(896)			4.000	3.014	MON	2,467	19,732	04/29/2019	10/01/2048
31339S	BM	6	FH QA2744 - RMBS					4	1	1,004,219	101.571	1,004,144	988,617	1,003,681		(537)			3.000	2.719	MON	2,472	7,415	09/27/2019	09/01/2049
31371H	LT	3	FN 252438 - RMBS					4	1	36,499	111.867	39,509	35,318	36,121		(71)			6.000	5.032	MON	177	2,110	09/30/2003	05/01/2029
31371K	VF	5	FN 254514 - RMBS					4	1	13,711	110.306	14,982	13,582	13,666		(6)			5.500	5.249	MON	62	743	10/31/2003	11/01/2032
31371M	HM	2	FN 255936 - RMBS					4	1	6,516	103.236	6,792	6,579	6,564		(5)			4.500	4.355	MON	25	287	08/31/2005	11/01/2020
31374T	MV	8	FN 323572 - RMBS					4	1	2,484	109.307	2,624	2,400	2,435		(4)			7.500	6.767	MON	15	179	03/20/2001	01/01/2029
31376K	GM	2	FN 357604 - RMBS					4	1	10,108	114.491	11,162	9,749	10,022		(10)			6.000	5.113	MON	49	583	10/15/2014	08/01/2034
31385H	3F	7	FN 545398 - RMBS					4	1	5,435	116.701	6,159	5,277	5,350		(4)			7.000	6.481	MON	31	368	03/11/2002	01/01/2032
31385J	JC	3	FN 545759 - RMBS					4	1	9,935	112.018	10,695	9,548	9,846		(15)			6.500	5.416	MON	52	617	10/15/2014	07/01/2032
31385W	ZT	9	FN 555254 - RMBS					4	1	23,060	112.001	24,771	22,116	22,667		(33)			6.500	5.585	MON	120	1,431	09/30/2003	01/01/2033
3138A1	SP	7	FN AH0525 - RMBS					4	1	112,005	107.281	122,808	114,474	112,597		37			4.000	4.335	MON	382	4,568	02/04/2011	12/01/2040
3138A2	NM	7	FN AH1295 - RMBS					4	1	79,784	103.612	82,165	79,301	79,499		(53)			3.500	3.292	MON	231	2,756	01/31/2011	01/01/2026
3138A5	TQ	5	FN AH4158 - RMBS					4	1	78,428	107.257	85,239	79,471	78,685		13			4.000	4.191	MON	265	3,168	02/28/2011	01/01/2041
3138A7	FP	8	FN AH5573 - RMBS					4	1	152,359	107.254	158,921	148,172	152,245		(113)			4.000	3.392	MON	494	5,912	02/29/2012	02/01/2041
3138AG	2C	1	FN AI3470 - RMBS					4	1	87,524	108.612	91,778	84,500	86,527		(52)			4.500	3.925	MON	317	3,798	06/30/2011	06/01/2041
3138AP	TM	0	FN AI9555 - RMBS					4	1	71,147	107.256	74,213	69,192	71,096		(51)			4.000	3.399	MON	231	2,756	10/31/2011	09/01/2041
3138E2	E2	7	FN AJ9152 - RMBS					4	1	43,327	103.619	44,353	42,804	43,262		(65)			3.500	2.960	MON	125	1,493	10/10/2012	12/01/2026
3138E9	A2	6	FN AK4524 - RMBS					4	1	108,131	108.603	112,712	103,784	108,039		(92)			4.500	3.544	MON	389	4,652	10/02/2012	03/01/2042

**SCHEDULE D - PART 1**

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

E10.12

1			2			Codes			6	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
3138E9	P7	9	FN AK4945 - RMBS.....		4	1			142,867	105.407	151,436	143,668	142,934		10				3.500	3.578	MON...	419	5,021	02/29/2012	02/01/2042		
3138EA	Y4	3	FN AK6130 - RMBS.....		4	1			58,629	102.624	60,145	58,608	58,615		(14)				3.000	2.933	MON...	147	1,750	02/29/2012	03/01/2027		
3138EG	WV	2	FN AL0659 - RMBS.....		4	1			55,357	108.609	57,426	52,873	55,300		(57)				4.500	3.455	MON...	198	2,372	09/06/2012	07/01/2041		
3138EJ	RZ	3	FN AL2303 - RMBS.....		4	1			13,437	103.897	13,655	13,143	13,374		(63)				4.500	3.326	MON...	49	578	10/10/2012	06/01/2026		
3138EJ	SQ	2	FN AL2326 - RMBS.....		4	1			143,703	108.603	149,526	137,682	143,571		(132)				4.500	3.531	MON...	516	6,177	10/02/2012	04/01/2042		
3138EK	X2	6	FN AL3396 - RMBS.....		4	1			111,477	101.543	114,734	112,991	111,603		126				2.500	2.890	MON...	235	2,806	05/31/2013	03/01/2028		
3138EL	VR	1	FN AL4223 - RMBS.....		4	1			172,549	108.196	180,807	167,112	171,667		(55)				4.000	3.418	MON...	557	6,658	10/31/2013	05/01/2043		
3138LT	JT	6	FN AO2973 - RMBS.....		4	1			543,462	107.195	584,918	545,660	543,652		17				3.500	3.551	MON...	1,592	19,044	05/31/2012	05/01/2042		
3138LU	R5	6	FN AO4107 - RMBS.....		4	1			70,547	108.603	73,537	67,711	70,488		(59)				4.500	3.545	MON...	254	3,039	10/02/2012	06/01/2042		
3138LW	NY	3	FN AO5806 - RMBS.....		4	1			12,875	105.806	13,690	12,939	12,881		1				3.500	3.567	MON...	38	453	04/30/2013	06/01/2042		
3138LY	2C	0	FN AO7970 - RMBS.....		4	1			254,352	101.423	261,474	257,805	254,645		293				2.500	2.906	MON...	537	6,411	10/06/2016	06/01/2027		
3138LY	4R	5	FN AO8031 - RMBS.....		4	1			57,885	105.393	61,332	58,194	57,913		3				3.500	3.573	MON...	170	2,032	01/03/2014	07/01/2042		
3138M9	6K	2	FN AP6273 - RMBS.....		4	1			288,612	103.029	312,855	303,656	290,329		310				3.000	3.779	MON...	759	9,077	10/31/2012	10/01/2042		
3138MC	4P	6	FN AP8929 - RMBS.....		4	1			89,716	103.336	92,419	89,436	89,674		(42)				3.000	2.844	MON...	224	2,675	02/28/2014	10/01/2027		
3138MK	OZ	2	FN AQ4071 - RMBS.....		4	1			33,822	101.338	34,740	34,281	33,855		34				2.500	2.877	MON...	71	852	09/30/2013	04/01/2028		
3138MN	RE	2	FN AQ6784 - RMBS.....		4	1			17,934	105.410	18,979	18,005	17,941		1				3.500	3.548	MON...	53	628	01/03/2014	12/01/2042		
3138MR	BF	7	FN AQ9037 - RMBS.....		4	1			389,367	101.532	400,701	394,654	389,753		386				2.500	2.878	MON...	822	9,800	04/07/2014	01/01/2028		
3138W1	GA	9	FN AR3792 - RMBS.....		4	1			63,378	102.986	68,680	66,689	63,770		65				3.000	3.763	MON...	167	1,996	10/15/2014	02/01/2043		
3138W6	BV	7	FN AR8151 - RMBS.....		4	1			127,859	103.040	138,624	134,535	128,698		137				3.000	3.774	MON...	336	4,023	10/15/2014	03/01/2043		
3138W7	UG	7	FN AR9582 - RMBS.....		4	1			42,280	103.195	45,883	44,463	42,544		43				3.000	3.759	MON...	111	1,330	02/28/2013	03/01/2043		
3138W9	JV	3	FN AS0275 - RMBS.....		4	1			46,132	103.032	48,242	46,823	46,285		20				3.000	3.265	MON...	117	1,399	09/25/2013	08/01/2033		
3138WA	GR	2	FN AS1107 - RMBS.....		4	1			153,874	106.469	159,892	150,176	153,799		(75)				4.000	3.450	MON...	501	5,983	11/27/2013	11/01/2043		
3138WF	2S	4	FN AS6184 - RMBS.....		4	1			652,090	106.636	690,611	647,635	651,982		(108)				3.500	3.344	MON...	1,889	22,612	04/27/2016	11/01/2045		
3138WG	CY	8	FN AS6386 - RMBS.....		4	1			957,472	102.415	1,004,596	980,906	957,859		387				3.000	3.403	MON...	2,452	29,363	03/27/2017	12/01/2045		
3138WH	BS	0	FN AS7248 - RMBS.....		4	1			927,377	105.751	961,276	909,004	927,081		(295)				4.000	3.528	MON...	3,030	36,246	10/06/2016	05/01/2046		
3138WH	ER	9	FN AS7343 - RMBS.....		4	1			1,054,363	102.416	1,107,202	1,081,086	1,054,798		435				3.000	3.405	MON...	2,703	32,367	11/30/2016	06/01/2046		
3138WH	J2	9	FN AS7480 - RMBS.....		4	1			58,552	99.397	60,803	61,172	58,702		150				2.000	3.006	MON...	102	1,219	08/26/2016	07/01/2031		
3138WM	XC	0	FN AT0674 - RMBS.....		4	1			96,621	105.806	102,741	97,103	96,673		4				3.500	3.565	MON...	283	3,392	04/30/2013	04/01/2043		
3138WP	MY	7	FN AT2174 - RMBS.....		4	1			77,623	105.806	82,540	78,010	77,667		3				3.500	3.564	MON...	228	2,719	04/30/2013	05/01/2043		
3138WQ	AY	8	FN AT2722 - RMBS.....		4	1			141,355	102.993	150,603	146,227	141,921		94				3.000	3.503	MON...	366	4,376	03/31/2014	05/01/2043		
3138WQ	QS	4	FN AT3164 - RMBS.....		4	1			92,614	103.029	100,399	97,447	93,240		98				3.000	3.765	MON...	244	2,916	11/05/2013	04/01/2043		
3138WQ	RA	2	FN AT3180 - RMBS.....		4	1			202,105	103.019	219,085	212,664	203,409		152				3.000	3.767	MON...	532	6,365	04/30/2013	05/01/2043		
3138WS	SQ	2	FN AT5026 - RMBS.....		4	1			132,937	102.989	144,048	139,868	133,809		133				3.000	3.754	MON...	350	4,191	05/31/2013	05/01/2043		
3138WT	ZN	9	FN AT6148 - RMBS.....		4	1			39,420	107.272	41,028	38,246	39,248		(27)				4.000	3.425	MON...	127	1,525	09/30/2013	06/01/2042		
3138X0	PV	4	FN AU1335 - RMBS.....		4	1			50,991	105.361	53,380	50,663	50,983		(7)				3.500	3.360	MON...	148	1,770	02/28/2014	07/01/2043		
3138X2	QS	6	FN AU3164 - RMBS.....		4	1			104,044	103.217	108,587	105,202	104,298		31				3.000	3.188	MON...	263	3,148	07/24/2013	08/01/2033		
3138X3	F7	2	FN AU3789 - RMBS.....		4	1			70,682	101.338	72,601	71,642	70,747		65				2.500	2.863	MON...	149	1,782	10/15/2014	08/01/2028		
3138X3	XS	6	FN AU4288 - RMBS.....		4	1			164,476	106.992	171,177	159,990	164,383		(93)				4.000	3.375	MON...	533	6,378	03/31/2014	09/01/2043		
3138X5	SG	3	FN AU5918 - RMBS.....		4	1			215,122	102.845	232,770	226,331	216,642		203				3.000	3.739	MON...	566	6,775	08/30/2013	09/01/2043		
3138X5	SH	1	FN AU5919 - RMBS.....		4	1			114,584	105.286	121,317	115,226	114,667		5				3.500	3.573	MON...	336	4,021	08/30/2013	09/01/2043		
3138X6	WX	9	FN AU6961 - RMBS.....		4	1			327,095	102.955	336,539	326,878	327,035		(60)				3.000	2.932	MON...	817	9,756	10/15/2014	10/01/2028		

**SCHEDULE D - PART 1**

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

E10.13

1			2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
3138X7	DK	6	FN AU7305 - RMBS		4	1			432,616	106.884	450,370	421,363	432,505		(111)				4.000	3.396	MON	1,405	16,786	09/29/2015	08/01/2043	
3138X9	SH	3	FN AU9519 - RMBS		4	1			33,639	105.082	35,547	33,828	33,664		2				3.500	3.573	MON	99	1,181	09/30/2013	10/01/2043	
3138XB	XS	8	FN AV0688 - RMBS		4	1			88,440	105.806	92,860	87,764	88,341		(17)				3.500	3.355	MON	256	3,060	10/15/2014	12/01/2043	
3138XB	XV	1	FN AV0691 - RMBS		4	1			169,108	107.028	176,082	164,519	169,014		(94)				4.000	3.379	MON	548	6,556	01/31/2014	12/01/2043	
3138Y4	MW	6	FN AX3072 - RMBS		4	1			649,197	105.044	679,374	646,753	649,121		(76)				3.500	3.398	MON	1,886	22,553	03/31/2015	10/01/2044	
3138YH	U6	5	FN AY4204 - RMBS		4	1			554,321	105.352	581,846	552,289	554,259		(62)				3.500	3.406	MON	1,611	19,249	09/29/2015	05/01/2045	
31400E	NV	8	FN 685404 - RMBS		4	1			20,028	112.391	22,353	19,888	19,995		(8)				5.500	5.276	MON	91	1,088	03/10/2005	02/01/2033	
31400P	MU	6	FN 693471 - RMBS		4	1			13,152	110.741	14,507	13,100	13,138		(4)				5.500	5.355	MON	60	719	07/30/2004	03/01/2033	
31401A	K3	0	FN 702414 - RMBS		4	1			99,428	110.158	106,031	96,254	98,258		(113)				5.000	4.364	MON	401	4,805	06/10/2003	06/01/2033	
31401V	5J	6	FN 720049 - RMBS		4	1			11,875	112.462	13,785	12,258	11,932		11				5.500	6.282	MON	56	673	06/29/2007	07/01/2033	
31401X	H8	3	FN 721255 - RMBS		4	1			9,697	111.733	10,871	9,730	9,703		(0)				5.500	5.531	MON	45	534	06/30/2004	07/01/2033	
31402C	VQ	2	FN 725223 - RMBS		4	1			31,438	112.554	34,910	31,016	31,347		(18)				5.500	5.124	MON	142	1,698	05/31/2005	03/01/2034	
31402H	5E	7	FN 729945 - RMBS		4	1			25,316	111.422	27,295	24,497	25,130		(23)				6.000	5.155	MON	122	1,468	12/31/2003	11/01/2033	
31402R	DF	3	FN 735502 - RMBS		4	1			12,213	114.663	14,106	12,302	12,222		1				6.000	6.151	MON	62	735	06/29/2007	04/01/2035	
31403A	2N	4	FN 743381 - RMBS		4	1			9,545	105.992	9,602	9,059	9,259		(17)				7.000	6.027	MON	53	633	10/31/2003	08/01/2028	
31403D	DR	7	FN 745412 - RMBS		4	1			32,138	112.557	37,195	33,046	32,341		20				5.500	6.101	MON	151	1,807	04/28/2006	12/01/2035	
31403F	J4	7	FN 747383 - RMBS		4	1			29,209	107.564	32,413	30,134	29,362		32				5.500	6.305	MON	138	1,655	07/31/2007	10/01/2033	
31404F	VD	2	FN 767512 - RMBS		4	1			25,564	112.466	29,037	25,818	25,607		4				5.500	5.700	MON	118	1,418	05/28/2004	04/01/2034	
31405C	U5	6	FN 785504 - RMBS		4	1			13,426	108.468	15,096	13,918	13,551		13				4.500	5.159	MON	52	619	08/31/2004	06/01/2034	
31406A	BY	7	FN 803855 - RMBS		4	1			24,094	112.373	27,714	24,663	24,185		13				5.500	6.031	MON	113	1,355	10/15/2014	12/01/2034	
31406E	3D	4	FN 808196 - RMBS		4	1			9,220	112.341	10,201	9,081							5.500		MON	42	499	01/31/2005	04/01/2035	
31409W	GN	5	FN 880505 - RMBS		4	1			1,921	101.352	1,923	1,898							6.000		MON	9	111	10/10/2007	08/01/2021	
3140EU	LG	2	FN BC0326 - RMBS		4	1			90,437	104.394	94,104	90,143	90,428		(9)				3.500	3.415	MON	263	3,148	01/08/2016	12/01/2045	
3140FP	DG	1	FN BE3702 - RMBS		4	1			721,995	105.453	746,641	708,029	721,613		(382)				4.000	3.488	MON	2,360	28,272	12/27/2017	06/01/2047	
3140HM	N2	6	FN BK7608 - RMBS		4	1			733,758	104.053	755,204	725,791	732,941		(636)				4.000	3.624	MON	2,419	28,998	09/29/2018	09/01/2048	
3140J6	GQ	4	FN BM2006 - RMBS		4	1			438,989	104.972	453,238	431,770	438,413		(231)				4.000	3.582	MON	1,439	17,219	04/26/2018	01/01/2048	
3140J9	ZL	8	FN BM5246 - RMBS		4	1			432,710	103.414	436,469	422,060	432,430		(280)				3.500	2.917	MON	1,231	7,386	06/26/2019	11/01/2048	
3140JA	CU	0	FN BM5482 - RMBS		4	1			1,184,901	104.025	1,196,963	1,150,651	1,182,592		(2,310)				4.000	2.998	MON	3,836	30,684	03/29/2019	02/01/2049	
3140JP	M9	3	FN BN6683 - RMBS		4	1			472,157	102.856	474,954	461,768	471,708		(450)				3.500	2.880	MON	1,347	8,081	06/26/2019	06/01/2049	
3140Q7	2X	4	FN CA0789 - RMBS		4	1			423,321	104.504	436,597	417,780	422,870		(451)				3.500	3.096	MON	1,219	14,569	05/29/2018	11/01/2032	
3140Q8	CV	5	FN CA0983 - RMBS		4	1			288,268	105.568	293,708	278,217	287,748		(520)				4.500	3.539	MON	1,043	12,468	04/26/2018	01/01/2048	
3140Q9	NY	5	FN CA2206 - RMBS		4	1			383,320	105.637	385,646	365,067	382,040		(1,280)				4.500	2.941	MON	1,369	10,952	03/29/2019	08/01/2048	
31410D	BZ	2	FN 885756 - RMBS		4	1			55,951	107.933	63,820	59,129	56,661		79				5.000	6.131	MON	246	2,953	07/31/2006	07/01/2036	
31410E	AG	3	FN 886607 - RMBS		4	1			24,018	114.350	27,436	23,993	24,009		(3)				6.000	5.938	MON	120	1,438	08/31/2006	08/01/2036	
31410L	TT	9	FN 890762 - RMBS		4	1			639,528	101.431	663,962	654,595	640,321		793				2.500	3.037	MON	1,364	16,311	12/28/2016	10/01/2031	
31410P	5F	6	FN 893746 - RMBS		4	1			84,685	111.317	94,393	84,797	84,706		(5)				6.000	5.989	MON	424	5,085	09/01/2006	07/01/2036	
31410P	BM	4	FN 892944 - RMBS		4	1			5,349	110.994	5,817	5,241	5,337		(3)				6.500	5.937	MON	28	340	10/15/2014	08/01/2036	
31410V	DW	7	FN 898417 - RMBS		4	1			8,912	114.126	10,066	8,821	8,899		(2)				6.000	5.708	MON	44	522	03/10/2008	10/01/2036	
31412A	M9	2	FN 919384 - RMBS		4	1			5,230	112.285	5,875	5,232	5,230		(0)				6.000	5.969	MON	26	314	05/31/2007	05/01/2037	
31412N	3P	9	FN 930606 - RMBS		4	1			82,140	107.180	91,093	84,991	82,593		58				4.000	4.614	MON	283	3,387	10/15/2014	02/01/2039	
31412R	H5	9	FN 932752 - RMBS		4	1			118,149	110.339	122,810	111,303	117,989		(160)				5.000	3.561	MON	464	5,550	01/31/2014	04/01/2040	

**SCHEDULE D - PART 1**

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31412R	HS	9	FN 932741 - RMBS.....					4	1	23,983	...109.603	.....25,494	23,260	23,803	.....	.....(4)			4.500	3.933	MON...	.....87	1,041	06/08/2010.	04/01/2040.
31413B	PG	0	FN 940623 - RMBS.....					4	1	7,907	...111.841	.....9,239	8,261	7,997	.....	.....5			5.500	6.364	MON...	.....38	452	08/01/2007.	08/01/2037.
31413H	LK	2	FN 945930 - RMBS.....					4	1	13,356	...107.410	.....14,982	13,949	13,522	.....	.....15			5.500	6.421	MON...	.....64	766	08/01/2007.	08/01/2037.
31413R	G3	4	FN 953018 - RMBS.....					4	1	4,957	...112.443	.....5,427	4,827	4,930	.....	.....(3)			6.500	5.848	MON...	.....26	313	10/08/2008.	10/01/2037.
31413S	GT	5	FN 953910 - RMBS.....					4	1	7,756	...112.882	.....8,658	7,670	7,728	.....	.....(2)			6.000	5.748	MON...	.....38	457	12/07/2007.	11/01/2037.
31413U	JQ	3	FN 955771 - RMBS.....					4	1	3,686	...110.994	.....3,984	3,589	3,667	.....	.....(2)			6.500	5.867	MON...	.....19	233	10/08/2008.	10/01/2037.
31413Y	2M	2	FN 959880 - RMBS.....					4	1	2,286	...108.894	.....2,540	2,333	2,299	.....	.....1			5.500	5.864	MON...	.....11	128	11/01/2007.	11/01/2037.
31413Y	RZ	6	FN 959604 - RMBS.....					4	1	1,393	...112.132	.....1,521	1,356	1,384	.....	.....(1)			6.500	5.885	MON...	.....7	88	10/08/2008.	11/01/2037.
31414C	6Y	9	FN 962687 - RMBS.....					4	1	25,603	...110.006	.....28,380	25,798	25,645	.....	.....2			5.000	5.119	MON...	.....107	1,286	10/06/2008.	04/01/2038.
31414T	CA	7	FN 975365 - RMBS.....					4	1	8,391	...103.882	.....8,812	8,483	8,447	.....	.....2			5.000	5.111	MON...	.....35	420	08/29/2008.	06/01/2023.
31415R	E9	1	FN 986760 - RMBS.....					4	1	15,743	...112.104	.....17,652	15,746	15,743	.....	.....(1)			5.500	5.466	MON...	.....72	862	09/05/2008.	07/01/2038.
31415X	OZ	7	FN 992472 - RMBS.....					4	1	3,196	...109.980	.....3,488	3,172	3,187	.....	.....(1)			6.000	5.822	MON...	.....16	190	10/01/2008.	10/01/2038.
31416B	RY	6	FN 995203 - RMBS.....					4	1	35,280	...110.204	.....36,616	33,226	35,189	.....	.....(91)			5.000	3.398	MON...	.....138	1,655	10/04/2012.	07/01/2035.
31416H	WK	7	FN AA0649 - RMBS.....					4	1	22,056	...110.931	.....22,919	20,660	22,018	.....	.....(38)			5.000	3.354	MON...	.....86	1,029	10/15/2014.	12/01/2038.
31416L	HR	0	FN AA2939 - RMBS.....					4	1	51,358	...109.498	.....56,283	51,401	51,362	.....	.....(3)			4.500	4.489	MON...	.....193	2,299	10/15/2014.	04/01/2039.
31416M	6U	3	FN AA4482 - RMBS.....					4	1	23,411	...107.203	.....25,970	24,226	23,551	.....	.....18			4.000	4.610	MON...	.....81	964	09/22/2009.	04/01/2039.
31416M	X4	1	FN AA4298 - RMBS.....					4	1	30,663	...105.510	.....31,920	30,253	30,521	.....	.....(25)			4.500	4.100	MON...	.....113	1,353	11/30/2009.	03/01/2029.
31416N	DJ	8	FN AA4604 - RMBS.....					4	1	48,600	...108.491	.....50,362	46,420	48,536	.....	.....(64)			4.500	3.456	MON...	.....174	2,083	10/15/2014.	04/01/2039.
31416T	MF	3	FN AA9357 - RMBS.....					4	1	34,750	...108.495	.....37,734	34,779	34,754	.....	.....(2)			4.500	4.488	MON...	.....130	1,560	09/17/2009.	08/01/2039.
31416X	7F	1	FN AB2693 - RMBS.....					4	1	28,737	...109.948	.....30,472	27,715	28,431	.....	.....(18)			4.500	3.887	MON...	.....104	1,242	05/17/2011.	04/01/2041.
31416X	JM	3	FN AB2067 - RMBS.....					4	1	139,863	...105.555	.....156,121	147,905	141,450	.....	.....161			3.500	4.390	MON...	.....431	5,156	02/28/2011.	01/01/2041.
31416X	Q2	9	FN AB2272 - RMBS.....					4	1	181,486	...110.834	.....198,542	179,134	180,780	.....	.....(49)			4.500	4.257	MON...	.....672	8,036	10/15/2014.	02/01/2041.
31416Y	XS	2	FN AB3388 - RMBS.....					4	1	130,518	...107.147	.....136,003	126,932	130,427	.....	.....(91)			4.000	3.405	MON...	.....423	5,049	09/30/2011.	08/01/2041.
31417A	EP	0	FN AB3741 - RMBS.....					4	1	235,723	...105.400	.....246,527	233,896	235,664	.....	.....(59)			3.500	3.336	MON...	.....682	8,180	03/31/2015.	10/01/2041.
31417C	7F	6	FN AB6293 - RMBS.....					4	1	52,999	...103.855	.....54,271	52,257	52,918	.....	.....(81)			3.500	2.878	MON...	.....152	1,820	10/15/2014.	09/01/2027.
31417C	VJ	1	FN AB6016 - RMBS.....					4	1	96,787	...105.370	.....102,559	97,332	96,836	.....	.....6			3.500	3.578	MON...	.....284	3,398	08/31/2012.	08/01/2042.
31417D	2J	1	FN AB7076 - RMBS.....					4	1	226,380	...103.022	.....245,393	238,194	227,749	.....	.....239			3.000	3.781	MON...	.....595	7,127	01/31/2013.	11/01/2042.
31417E	SX	0	FN AB7733 - RMBS.....					4	1	104,181	...103.009	.....112,917	109,619	104,774	.....	.....67			3.000	3.783	MON...	.....274	3,281	11/05/2013.	01/01/2043.
31417F	YV	4	FN AB8823 - RMBS.....					4	1	257,298	...102.999	.....278,834	270,716	258,923	.....	.....262			3.000	3.766	MON...	.....677	8,105	03/28/2013.	03/01/2043.
31417G	MM	5	FN AB9363 - RMBS.....					4	1	56,539	...105.410	.....59,940	56,863	56,576	.....	.....3			3.500	3.578	MON...	.....166	1,983	10/15/2014.	05/01/2043.
31417G	TL	0	FN AB9554 - RMBS.....					4	1	594,016	...102.994	.....622,505	604,411	594,230	.....	.....214			3.000	3.278	MON...	.....1,511	18,089	12/09/2015.	06/01/2043.
31417M	JP	9	FN AC2969 - RMBS.....					4	1	30,464	...110.289	.....32,708	29,656	30,237	.....	.....(16)			5.000	4.493	MON...	.....124	1,480	10/15/2014.	09/01/2039.
31417M	VE	0	FN AC3312 - RMBS.....					4	1	80,409	...108.517	.....87,330	80,476	80,418	.....	.....(5)			4.500	4.489	MON...	.....302	3,612	10/06/2009.	10/01/2039.
31417V	PC	1	FN AC8518 - RMBS.....					4	1	38,821	...110.288	.....40,333	36,571	38,767	.....	.....(54)			5.000	3.583	MON...	.....152	1,822	10/15/2014.	12/01/2039.
31417Y	W5	2	FN MA0667 - RMBS.....					4	1	67,460	...106.504	.....70,633	66,320	67,043	.....	.....(51)			4.000	3.587	MON...	.....221	2,642	10/15/2014.	03/01/2031.
31418A	4R	6	FN MA1731 - RMBS.....					4	1	77,236	...105.136	.....81,658	77,669	77,298	.....	.....4			3.500	3.571	MON...	.....227	2,709	12/31/2013.	01/01/2044.
31418A	AV	0	FN MA0919 - RMBS.....					4	1	41,737	...104.585	.....42,869	40,990	41,576	.....	.....(38)			3.500	3.007	MON...	.....120	1,429	11/30/2011.	12/01/2031.
31418A	KN	7	FN MA1200 - RMBS.....					4	1	109,363	...103.030	.....114,363	111,000	109,712	.....	.....53			3.000	3.280	MON...	.....278	3,319	10/31/2012.	10/01/2032.
31418A	RX	8	FN MA1401 - RMBS.....					4	1	44,443	...103.029	.....46,028	44,675	44,449	.....	.....6			3.000	3.098	MON...	.....112	1,336	02/06/2014.	04/01/2033.
31418A	VD	7	FN MA1511 - RMBS.....					4	1	45,008	...99.889	.....47,448	47,501	45,584	.....	.....88			2.500	3.453	MON...	.....99	1,185	10/15/2014.	07/01/2033.
31418B	XB	7	FN MA2473 - RMBS.....					4	1	50,932	...104.274	.....52,425	50,276	50,907	.....	.....(25)			3.500	3.100	MON...	.....147	1,752	01/06/2016.	12/01/2035.

**SCHEDULE D - PART 1**

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

1		2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
31418B	XC	5	FN MA2474 - RMBS				4	1	489,225	102.960	504,612	490,106	489,218		(7)			3.000	3.012	MON	1,225	14,637	12/09/2015	12/01/2030	
31418C	CH	5	FN MA2771 - RMBS				4	1	720,890	102.421	757,053	739,160	721,185		295			3.000	3.405	MON	1,848	22,127	09/29/2016	10/01/2046	
31418C	CS	1	FN MA2780 - RMBS				4	1	966,039	102.962	996,442	967,778	966,026		(13)			3.000	3.012	MON	2,419	28,939	03/27/2017	10/01/2031	
31418C	DJ	0	FN MA2804 - RMBS				4	1	120,617	102.663	125,175	121,928	120,651		34			3.000	3.213	MON	305	3,649	01/04/2017	11/01/2036	
31418C	EP	5	FN MA2841 - RMBS				4	1	71,929	100.568	75,276	74,851	72,025		97			2.500	3.267	MON	156	1,868	09/26/2017	12/01/2036	
31418C	FE	9	FN MA2864 - RMBS				4	1	687,192	103.852	711,996	685,590	687,134		(58)			3.500	3.433	MON	2,000	23,925	03/27/2017	01/01/2047	
31418C	MF	8	FN MA3057 - RMBS				4	1	756,806	103.721	784,103	755,976	756,738		(68)			3.500	3.456	MON	2,205	26,413	10/27/2017	07/01/2047	
31418C	PE	8	FN MA3120 - RMBS				4	1	797,896	103.899	828,437	797,350	797,823		(73)			3.500	3.464	MON	2,326	27,860	02/26/2018	09/01/2047	
31418C	PM	0	FN MA3127 - RMBS				4	1	75,122	102.462	77,857	75,986	75,155		33			3.000	3.226	MON	190	2,275	09/25/2017	09/01/2037	
31418C	PN	8	FN MA3128 - RMBS				4	1	357,261	104.583	375,511	359,056	357,324		43			3.500	3.590	MON	1,047	12,530	09/26/2018	09/01/2037	
31418C	ZJ	6	FN MA3444 - RMBS				4	1	336,964	105.540	346,271	328,095	336,148		(762)			4.500	3.632	MON	1,230	14,747	11/27/2018	08/01/2048	
31418D	FF	4	FN MA3765 - RMBS				4	1	585,071	98.898	585,071	591,589	585,071		18	2,329		2.500	2.637	MON	1,232	1,232	11/26/2019	09/01/2049	
31418D	H5	4	FN MA3851 - RMBS				4	1	728,389	105.527	728,034	689,905	727,675		(714)			4.500	2.787	MON	2,587	2,587	11/26/2019	11/01/2049	
31418D	HH	8	FN MA3831 - RMBS				4	1	101,481	102.385	101,506	99,142	101,445		(36)			3.000	2.389	MON	248	248	11/25/2019	11/01/2039	
31418D	HL	9	FN MA3834 - RMBS				4	1	1,510,021	101.447	1,511,210	1,489,655	1,510,089		68			3.000	2.750	MON	3,724		12/30/2019	11/01/2049	
31418M	UK	6	FN AD0585 - RMBS				4	1	137,585	110.037	150,688	136,943	137,416		(24)			4.500	4.391	MON	514	6,148	03/31/2010	12/01/2039	
31418N	CF	5	FN AD0969 - RMBS				4	1	51,451	112.531	53,776	47,788	51,326		(124)			5.500	3.449	MON	219	2,616	11/07/2012	08/01/2037	
31418T	3T	2	FN AD6209 - RMBS				4	1	14,804	104.232	14,926	14,320	14,520		(38)			4.000	3.131	MON	48	563	07/30/2010	06/01/2025	
31419A	GY	7	FN AE0214 - RMBS				4	1	234,366	107.211	244,402	227,963	234,162		(204)			4.000	3.386	MON	760	9,098	07/31/2012	02/01/2040	
31419C	AH	6	FN AE1807 - RMBS				4	1	130,283	107.200	142,810	133,218	130,894		48			4.000	4.360	MON	444	5,316	02/04/2011	10/01/2040	
31419E	JT	7	FN AE3873 - RMBS				4	1	56,931	108.591	61,153	56,315	56,769		(14)			4.500	4.286	MON	211	2,532	10/15/2014	10/01/2040	
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities									47,585,473	XXX	49,499,801	47,447,321	47,570,660	0	(11,222)	2,624	0	XXX	XXX	XXX	139,689	1,478,622	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																									
3136AH	AG	5	FNA 13M14 A2 - CMBS				4	1	130,308	104.452	132,818	127,158	129,578		(730)			3.329	2.659	MON	353	4,505	03/30/2017	10/25/2023	
3136AQ	HL	7	FNA 15M13B A2 - CMBS				4	1	97,737	102.802	102,802	100,000	98,166		429			2.802	3.273	MON	234	2,749	12/28/2016	06/25/2025	
3136AR	XR	4	FNA 16M04A A2 - CMBS				4	1	95,927	101.481	101,481	100,000	96,476		549			2.576	3.262	MON	215	2,576	04/12/2016	03/25/2026	
3136AU	G2	1	FNA 17M1 A2 - CMBS				4	1	47,060	100.807	50,403	50,000	47,465		405			2.497	3.482	MON	104	1,225	01/18/2017	10/25/2026	
3136B3	XY	1	FNA 19M1 A2 - CMBS				4	1	50,613	108.133	54,066	50,000	50,563		(51)			3.673	3.491	MON	153	1,654	01/08/2019	09/25/2028	
3136B4	KB	3	FNA 19M5 A2 - CMBS				4	1	50,749	105.921	52,960	50,000	50,704		(45)			3.273	3.094	MON	136	1,091	04/09/2019	02/25/2029	
3136B5	6M	2	FNA 19M18B A2 - CMBS				4	1	49,991	99.982	49,991	50,000	49,991		(26)	980		2.469	2.484	MON	103	309	09/18/2019	08/25/2029	
3136B5	NV	3	FNA 19M12 A2 - CMBS				4	1	51,000	103.023	51,511	50,000	50,958		(42)			2.885	2.630	MON	120	601	07/16/2019	06/25/2029	
3137AU	PE	3	FHMS K021 A2 - CMBS				4	1	97,664	100.838	100,838	100,000	98,565		515			2.396	2.976	MON	200	2,396	07/26/2018	06/25/2022	
3137AV	XN	2	FHMS K022 A2 - CMBS				4	1	98,279	100.772	100,772	100,000	98,713		434			2.355	2.845	MON	196	2,355	06/26/2014	07/25/2022	
3137B3	6J	2	FHMS K029 A2 - CMBS				4	1	101,447	103.731	103,731	100,000	101,093		(354)			3.320	2.883	MON	277	3,320	10/24/2014	02/25/2023	
3137BD	DC	7	FHMS K716 A2 - CMBS				4	1	100,371	101.015	101,015	100,000	100,125		(246)			3.130	2.885	MON	261	3,130	09/17/2014	06/25/2021	
3137BF	E9	8	FHMS K041 A2 - CMBS				4	1	100,614	104.689	104,689	100,000	100,480		(134)			3.171	3.033	MON	264	3,171	03/27/2015	10/25/2024	
3137BJ	P6	4	FHMS K046 A2 - CMBS				4	1	100,639	104.957	104,957	100,000	100,512		(127)			3.205	3.073	MON	267	3,205	06/04/2015	03/25/2025	
3137BN	GT	5	FHMS K054 A2 - CMBS				4	1	97,522	102.951	102,951	100,000	97,823		301			2.745	3.134	MON	229	2,745	04/06/2016	01/25/2026	
3137BW	WD	2	FHMS K725 A2 - CMBS				4	1	100,082	103.280	103,280	100,000	100,029		(53)			3.002	2.959	MON	250	3,002	04/12/2017	01/25/2024	
3137FB	U7	9	FHMS K069 A2 - CMBS				4	1	99,038	105.698	105,698	100,000	99,114		76			3.187	3.309	MON	266	3,187	11/08/2017	09/25/2027	

**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	n	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
3137FC	JK	1	FHMS K070 A2 - CMBS.....	.....	..	.....4	.....1	.....	99,818	106.477	.....	106,477	.....	100,000	.....	99,814	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	

E10.16

**SCHEDULE D - PART 1**

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

1			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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description				NAIC Design- ation and Admini- strative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value											
00287Y	AL	3	ABBVIE INC.....		1	2FE	97,303	102.062	102,062	100,000	97,972		669			2.900	3.657	MN.....	443	2,900	10/06/2016	11/06/2022.
00287Y	AP	4	ABBVIE INC.....		1,2	2FE	30,784	102.612	30,784	30,000	30,784		(20)	5		3.200	2.191	MN.....	147		12/04/2019.	11/06/2022.
00287Y	AQ	2	ABBVIE INC.....		1,2	2FE	143,878	105.648	158,471	150,000	144,739		861			3.600	4.340	MN.....	705	5,400	05/05/2015.	05/14/2025.
00287Y	AR	0	ABBVIE INC.....		1,2	2FE	33,174	112.785	33,836	30,000	33,158		(15)			4.500	3.581	MN.....	176		11/25/2019.	05/14/2035.
00287Y	AS	8	ABBVIE INC.....		1,2	2FE	136,412	111.747	167,620	150,000	136,665		253			4.700	5.344	MN.....	920	7,050	06/30/2015.	05/14/2045.
00287Y	BD	0	ABBVIE INC.....		1,2	2FE	22,975	115.534	23,107	20,000	22,969		(5)			4.875	3.995	MN.....	127		11/25/2019.	11/14/2048.
00287Y	BE	8	ABBVIE INC.....		1	2FE	199,656	102.582	205,164	200,000	199,805		118			3.375	3.429	MN.....	881	7,800	09/13/2018.	11/14/2021.
00287Y	BF	5	ABBVIE INC.....		1,2	2FE	58,248	110.609	66,365	60,000	58,401		153			4.250	4.620	MN.....	333	2,947	09/13/2018.	11/14/2028.
00440E	AS	6	CHUBB INA HOLDINGS INC.....		1	1FE	97,056	105.245	105,245	100,000	97,700		399			3.150	3.639	MS.....	928	3,150	05/11/2018.	03/15/2025.
00440E	AV	9	CHUBB INA HOLDINGS INC.....		1,2	1FE	53,176	106.353	53,176	50,000	53,176		(52)	348		3.350	2.228	MN.....	270		11/25/2019.	05/03/2026.
00440E	AW	7	CHUBB INA HOLDINGS INC.....		1,2	1FE	24,239	121.194	24,239	20,000	24,239		(29)	251		4.350	3.132	MN.....	140	435	09/30/2019.	11/03/2045.
00507U	AF	8	ACTAVIS FUNDING SCS.....	C	1,2	2FE	246,574	105.044	262,610	250,000	247,151		577			3.850	4.133	JD.....	428	9,625	01/06/2015.	06/15/2024.
00507U	AH	4	ACTAVIS FUNDING SCS.....	C	1,2	2FE	4,721	108.988	5,449	5,000	4,727		6			4.850	5.250	JD.....	11	243	07/10/2017.	06/15/2044.
00507U	AP	6	ACTAVIS FUNDING SCS.....	C	1,2	2FE	24,908	100.073	25,018	25,000	24,985		77			3.000	3.314	MS.....	227	750	03/03/2015.	03/12/2020.
00507U	AS	0	ALLERGAN FUNDING SCS.....	C	1,2	2FE	546,685	105.091	588,508	560,000	548,633		1,948			3.800	4.239	MS.....	6,266	21,280	08/10/2018.	03/15/2025.
00507V	AK	5	ACTIVISION BLIZZARD INC.....		1,2	2FE	31,267	105.020	31,506	30,000	31,224		(43)			3.400	2.707	MS.....	300		09/30/2019.	09/15/2026.
00507V	AL	3	ACTIVISION BLIZZARD INC.....		1,2	2FE	20,205	101.208	20,242	20,000	20,192		(13)			2.600	2.183	JD.....	23	260	10/29/2019.	06/15/2022.
00724F	AC	5	ADOBE SYSTEMS INC.....		1,2	1FE	98,141	105.646	105,646	100,000	98,421		280			3.250	3.593	FA.....	1,354	3,250	09/12/2017.	02/01/2025.
00774M	AB	1	AERCAP IRELAND CAPITAL DAC.....	C	1,2	2FE	498,515	103.045	515,225	500,000	498,603		88			3.650	3.693	JJ.....	8,111	9,125	06/28/2019.	07/21/2027.
008117	AP	8	AETNA INC.....		1,2	2FE	191,874	101.630	203,259	200,000	193,866		1,992			2.750	3.890	MN.....	703	5,500	09/17/2014.	11/15/2022.
00817Y	AM	0	AETNA INC.....		1,2	2FE	34,627	102.454	40,982	40,000	34,748		121			4.125	5.104	MN.....	211	1,650	11/02/2012.	11/15/2042.
00817Y	AV	0	AETNA INC.....		1,2	2FE	171,181	101.625	182,926	180,000	173,033		1,852			2.800	4.012	JD.....	224	5,040	09/12/2018.	06/15/2023.
00817Y	AZ	1	AETNA INC.....		1,2	2FE	9,675	101.722	10,172	10,000	9,676		1			3.875	4.071	FA.....	146		10/29/2019.	08/15/2047.
00846U	AH	4	AGILENT TECHNOLOGIES INC.....		1,2	2FE	91,529	102.331	102,331	100,000	96,990		1,017			3.200	4.375	AO.....	800	3,200	04/08/2013.	10/01/2022.
00846U	AJ	0	AGILENT TECHNOLOGIES EUROPE BV.....		1,2	2FE	47,391	104.944	52,472	50,000	48,900		281			3.875	4.555	JJ.....	893	1,938	06/18/2013.	07/15/2023.
00846U	AL	5	AGILENT TECHNOLOGIES INC.....		1,2	2FE	19,858	99.290	19,858	20,000	19,858		(0)	190		2.750	2.834	MS.....	160		11/25/2019.	09/15/2029.
00912X	AN	4	AIR LEASE CORP.....		1,2	2FE	53,761	107.138	58,926	55,000	53,959		198			4.250	4.704	MS.....	688	2,338	07/12/2017.	09/15/2024.
00912X	AT	1	AIR LEASE CORP.....		1,2	2FE	23,475	102.440	25,610	25,000	23,775		300			3.000	4.450	MS.....	221	750	08/08/2016.	09/15/2023.
00912X	AV	6	AIR LEASE CORP.....		1,2	2FE	31,303	103.715	36,300	35,000	31,675		372			3.625	5.216	AO.....	317	1,269	03/01/2017.	04/01/2027.
00912X	AX	2	AIR LEASE CORP.....		1,2	2FE	47,312	101.326	50,663	50,000	47,937		625			2.750	4.211	JJ.....	634	1,375	11/13/2017.	01/15/2023.
00912X	AY	0	AIR LEASE CORP.....		1,2	2FE	20,674	103.548	20,710	20,000	20,668		(6)			3.625	3.132	JD.....	60		12/02/2019.	12/01/2027.
00912X	BE	3	AIR LEASE CORP.....		1	2FE	42,316	102.770	44,191	43,000	42,532		216			3.500	4.062	JJ.....	694	1,246	09/10/2018.	01/15/2022.
00914A	AE	2	AIR LEASE CORP.....		1,2	2FE	19,717	99.481	19,896	20,000	19,722		4			3.250	3.419	AO.....	190		10/29/2019.	10/01/2029.
009158	AV	8	AIR PRODUCTS AND CHEMICALS INC.....		1,2	1FE	21,058	105.289	21,058	20,000	21,058		(1)	50		3.350	2.067	JJ.....	281		12/26/2019.	07/31/2024.
00928Q	AS	0	AIRCASTLE LTD.....		1,2	2FE	31,142	105.829	31,749	30,000	31,117		(26)			4.250	3.584	JD.....	57	645	10/29/2019.	06/15/2026.
009363	AM	4	AIRGAS INC.....		1,2	1FE	90,763	101.933	101,933	100,000	96,638		1,087			2.900	4.155	MN.....	371	2,900	11/19/2012.	11/15/2022.
010392	FG	8	ALABAMA POWER CO.....		1	1FE	44,673	107.403	53,701	50,000	45,305		119			4.100	4.795	JJ.....	945	2,050	01/10/2012.	01/15/2042.
013716	AQ	8	RIO TINTO ALCAN INC.....	C	1	1FE	112,227	140.805	140,805	100,000	107,839		(459)			7.250	6.266	MS.....	2,135	7,250	09/08/2006.	03/15/2031.
015271	AL	3	ALEXANDRIA REAL ESTATE EQUITIES INC.....		1,2	2FE	105,880	105.080	115,588	110,000	106,467		587			3.450	4.128	AO.....	643	3,795	11/14/2017.	04/30/2025.
015271	AN	9	ALEXANDRIA REAL ESTATE EQUITIES INC.....		1,2	2FE	11,498	115.276	11,528	10,000	11,478		(20)			4.700	3.014	JJ.....	235		10/29/2019.	07/01/2030.
015271	AQ	2	ALEXANDRIA REAL ESTATE EQUITIES INC.....		1,2	2FE	24,422	122.112	24,422	20,000	24,422		(14)	245		4.850	3.608	AO.....	205		11/04/2019.	04/15/2049.



SCHEDULE D - PART 1

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

E10.18

1		2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
015271	AR 0	ALEXANDRIA REAL ESTATE EQUITIES INC.....					1,2	2FE	20,790	103.950	20,790	20,000	20,790		(10)	52		3.375	2.963	FA	311		10/29/2019.	08/15/2031.	
015271	AS 8	ALEXANDRIA REAL ESTATE EQUITIES INC.....					1,2	2FE	10,959	109.586	10,959	10,000	10,959		(2)	103		4.000	3.478	FA	184		11/25/2019.	02/01/2050.	
01609W	AQ 5	ALIBABA GROUP HOLDING LTD.....				C	1,2	1FE	244,549	105.337	263,341	250,000	245,392		843			3.600	4.018	MN	825	9,000	04/28/2016.	11/28/2024.	
017175	AC 4	ALLEGHANY CORP.....					1	2FE	14,985	106.446	15,967	15,000	14,996		2			4.950	4.962	JD	8	743	06/21/2012.	06/27/2022.	
02005N	BA 7	ALLY FINANCIAL INC.....					2	2FE	21,620	108.250	21,650	20,000	21,595		(25)			4.625	2.971	MS	234		11/26/2019.	03/30/2025.	
02079K	AA 5	ALPHABET INC.....					1	1FE	102,010	102.630	102,630	100,000	101,182		(828)			3.625	2.747	MN	423	3,625	04/27/2016.	05/19/2021.	
02079K	AC 1	ALPHABET INC.....					1,2	1FE	45,455	99.503	49,752	50,000	45,989		534			1.998	3.359	FA	377	999	08/02/2016.	08/15/2026.	
021441	AF 7	ALTERA CORP.....					1	1FE	284,716	107.786	296,412	275,000	282,850		(1,866)			4.100	3.308	MN	1,441	11,275	09/14/2016.	11/15/2023.	
02209S	AL 7	ALTRIA GROUP INC.....					2	2FE	99,575	103.636	103,636	100,000	99,931		49			4.750	4.804	MN	739	4,750	05/02/2011.	05/05/2021.	
02209S	AS 2	ALTRIA GROUP INC.....					2	2FE	49,137	106.112	53,056	50,000	49,293		156			4.000	4.382	JJ	839	2,000	10/28/2013.	01/31/2024.	
02209S	AT 0	ALTRIA GROUP INC.....					9	2FE	99,085	100.014	100,014	100,000	99,969		884			2.625	3.531	JJ	1,218	2,625	10/06/2016.	01/14/2020.	
02209S	AU 7	ALTRIA GROUP INC.....					1,2	2FE	34,942	98.941	39,577	40,000	35,506		564			2.625	4.591	MS	306	1,050	09/13/2016.	09/16/2026.	
02209S	BB 8	ALTRIA GROUP INC.....					1,2	2FE	43,911	105.307	46,335	44,000	43,925		15			3.800	3.845	FA	636	836	02/12/2019.	02/14/2024.	
02209S	BD 4	ALTRIA GROUP INC.....					1,2	2FE	219,310	111.467	222,933	200,000	218,869		(441)			4.800	3.551	FA	3,653		09/30/2019.	02/14/2029.	
02209S	BF 9	ALTRIA GROUP INC.....					1,2	2FE	33,905	121.247	41,224	34,000	33,907		1			5.950	5.970	FA	770	1,012	02/12/2019.	02/14/2049.	
02209S	BG 7	ALTRIA GROUP INC.....					1,2	2FE	33,824	119.158	35,748	30,000	33,813		(12)			6.200	5.412	FA	708	930	07/11/2019.	02/14/2059.	
023135	AP 1	AMAZON.COM INC.....					1,2	1FE	49,588	126.193	63,097	50,000	49,660		17			4.800	4.865	JD	173	2,400	12/02/2014.	12/05/2034.	
023135	AQ 9	AMAZON.COM INC.....					1,2	1FE	58,626	131.042	65,521	50,000	58,508		(118)			4.950	3.852	JD	179	2,104	09/25/2019.	12/05/2044.	
023135	BC 9	AMAZON.COM INC.....					1,2	1FE	86,893	105.978	95,380	90,000	87,208		315			3.150	3.618	FA	1,016	2,835	06/08/2018.	08/22/2027.	
023135	BJ 4	AMAZON.COM INC.....					1,2	1FE	58,842	117.685	58,842	50,000	58,842		(16)	434		4.050	3.083	FA	726		12/02/2019.	08/22/2047.	
023135	BM 7	AMAZON.COM INC.....					1,2	1FE	194,328	121.992	243,984	200,000	194,395		67			4.250	4.403	FA	3,046	8,500	06/08/2018.	08/22/2057.	
023608	AF 9	AMEREN CORP.....					1,2	2FE	34,532	100.536	35,187	35,000	34,779		247			2.700	3.442	MN	121	945	11/17/2015.	11/15/2020.	
02361D	AS 9	AMEREN ILLINOIS CO.....					1,2	1FE	500,190	109.039	545,197	500,000	500,189		(0)			3.800	3.795	MN	2,428	19,000	11/30/2018.	05/15/2028.	
02364W	AJ 4	AMERICA MOVIL, S.A. DE C.V.....				C	1	1FE	24,917	133.704	33,426	25,000	24,942		5			6.375	6.399	MS	531	1,594	02/17/2005.	03/01/2035.	
02364W	BD 6	AMERICA MOVIL SAB DE CV.....				C	1	1FE	293,984	102.302	306,906	300,000	295,608		1,624			3.125	3.734	JJ	4,297	9,375	04/30/2015.	07/16/2022.	
024836	AA 6	AMERICAN CAMPUS COMMUNITIES OPERATING PA.....					1,2	2FE	10,421	104.214	10,421	10,000	10,421		(13)	10		3.750	2.306	AO	79		11/25/2019.	04/15/2023.	
024836	AD 0	AMERICAN CAMPUS COMMUNITIES OPERATING PA.....					1,2	2FE	10,549	105.486	10,549	10,000	10,549		(2)	28		3.625	2.820	MN	46		12/17/2019.	11/15/2027.	
025816	BK 4	AMERICAN EXPRESS CO.....					2	1FE	97,758	105.728	105,728	100,000	98,102		344			3.625	4.054	JD	262	3,625	06/30/2015.	12/05/2024.	
025816	BR 9	AMERICAN EXPRESS CO.....					2	1FE	62,201	103.392	67,205	65,000	62,642		441			3.000	3.830	AO	330	1,950	10/23/2017.	10/30/2024.	
0258M0	DT 3	AMERICAN EXPRESS CREDIT CORP.....					2	1FE	158,322	100.121	160,193	160,000	159,514		1,192			2.375	3.144	MN	369	3,800	08/29/2017.	05/26/2020.	
0258M0	EB 1	AMERICAN EXPRESS CREDIT CORP.....					2	1FE	357,179	100.482	366,759	365,000	360,454		3,275			2.250	3.205	MN	1,278	8,213	05/31/2017.	05/05/2021.	
0258M0	EL 9	AMERICAN EXPRESS CREDIT CORP.....					2	1FE	203,126	106.232	212,464	200,000	202,868		(258)			3.300	3.078	MN	1,063	6,600	03/29/2019.	05/03/2027.	
02665W	AU 5	AMERICAN HONDA FINANCE CORP.....					1	1FE	98,968	100.007	100,007	100,000	99,828		860			2.150	3.031	MS	645	2,150	03/10/2015.	03/13/2020.	
02665W	AZ 4	AMERICAN HONDA FINANCE CORP.....					1	1FE	49,400	100.353	50,176	50,000	49,744		344			2.450	3.167	MS	330	1,225	09/21/2015.	09/24/2020.	
02665W	BF 7	AMERICAN HONDA FINANCE CORP.....					1	1FE	77,070	99.769	79,815	80,000	78,201		1,131			1.650	3.167	JJ	620	1,320	07/07/2016.	07/12/2021.	
02665W	CA 7	AMERICAN HONDA FINANCE CORP.....					1	1FE	48,648	102.023	51,011	50,000	48,982		334			2.600	3.349	MN	163	1,300	11/13/2017.	11/16/2022.	
02665W	CQ 2	AMERICAN HONDA FINANCE CORP.....					1	1FE	99,918	105.604	105,604	100,000	99,941		19			3.625	3.642	AO	816	3,625	10/03/2018.	10/10/2023.	
026874	DD 6	AMERICAN INTERNATIONAL GROUP INC.....					1,2	2FE	172,341	107.035	192,662	180,000	173,378		1,037			3.750	4.510	JJ	3,206	6,750	05/11/2016.	07/10/2025.	
026874	DH 7	AMERICAN INTERNATIONAL GROUP INC.....					1,2	2FE	96,207	107.415	107,415	100,000	96,666		459			3.900	4.518	AO	975	3,900	10/13/2016.	04/01/2026.	
026874	DK 0	AMERICAN INTERNATIONAL GROUP INC.....					1,2	2FE	481,682	110.081	550,403	500,000	483,338		1,656			4.200	4.692	AO	5,250	21,000	04/30/2018.	04/01/2028.	
03027X	AB 6	AMERICAN TOWER CORP.....					1	2FE	14,742	103.633	15,545	15,000	14,802		60			3.500	3.960	JJ	220	525	03/22/2017.	01/31/2023.	

**SCHEDULE D - PART 1**

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03027X	AD	2	AMERICAN TOWER CORP.....			1	2FE	103,444		109.987	109,987	100,000	102,832		(612)			5.000	4.244	FA	1,889	5,000	09/13/2018.	02/15/2024.
03027X	AG	5	AMERICAN TOWER CORP.....			1,2	2FE	9,810		107.020	10,702	10,000	9,837		27			4.000	4.342	JD	33	400	05/18/2017.	06/01/2025.
03027X	AH	3	AMERICAN TOWER CORP.....			1,2	2FE	149,140		101.360	152,040	150,000	149,540		400			3.300	3.582	FA	1,870	4,950	03/14/2018.	02/15/2021.
03027X	AK	6	AMERICAN TOWER CORP.....			1,2	2FE	51,167		103.976	57,187	55,000	51,593		426			3.375	4.443	AO	392	1,866	05/30/2018.	10/15/2026.
03027X	AM	2	AMERICAN TOWER CORP.....			1,2	2FE	67,893		102.364	76,773	75,000	68,646		753			3.125	4.545	JJ	1,081	2,344	06/13/2018.	01/15/2027.
03027X	AU	4	AMERICAN TOWER CORP.....			1,2	2FE	107,480		107.560	107,560	100,000	107,305		(175)			3.950	3.013	MS	1,163		10/01/2019.	03/15/2029.
03027X	AY	6	AMERICAN TOWER CORP.....			1,2	2FE	9,967		99.666	9,967	10,000	9,967			199		3.700	3.718	AO	90		12/27/2019.	10/15/2049.
03040W	AD	7	AMERICAN WATER CAPITAL CORP.....			1	2FE	14,119		141.185	14,119	10,000	14,119		(17)	291		6.593	3.470	AO	139		11/25/2019.	10/15/2037.
03040W	AK	1	AMERICAN WATER CAPITAL CORP.....			1,2	2FE	31,823		106.075	31,823	30,000	31,823		(76)	18		3.850	2.222	MS	385		10/29/2019.	03/01/2024.
03040W	AL	9	AMERICAN WATER CAPITAL CORP.....			1,2	2FE	34,579		104.875	36,706	35,000	34,642		63			3.400	3.619	MS	397	1,190	08/11/2014.	03/01/2025.
03040W	AS	4	AMERICAN WATER CAPITAL CORP.....			1,2	2FE	32,428		108.092	32,428	30,000	32,428		(45)	104		3.750	2.670	MS	375		10/29/2019.	09/01/2028.
03073E	AL	9	AMERISOURCEBERGEN CORP.....			1,2	1FE	146,303		104.043	156,064	150,000	146,940		637			3.400	3.912	MN	652	5,100	01/06/2015.	05/15/2024.
03076C	AE	6	AMERIPRISE FINANCIAL INC.....			1	1FE	9,976		100.639	10,064	10,000	9,999		3			5.300	5.331	MS	156	530	03/08/2010.	03/15/2020.
03076C	AF	3	AMERIPRISE FINANCIAL INC.....			1	1FE	99,518		107.190	107,190	100,000	99,800		53			4.000	4.058	AO	844	4,000	09/03/2013.	10/15/2023.
031162	BA	7	AMGEN INC.....			1	2FE	78,252		135.070	81,042	60,000	78,106		(154)			6.400	4.071	FA	1,600	640	10/02/2019.	02/01/2039.
031162	BM	1	AMGEN INC.....			1,2	2FE	99,720		103.157	103,157	100,000	99,941		33			3.875	3.908	MN	495	3,875	11/07/2011.	11/15/2021.
031162	BV	1	AMGEN INC.....			1,2	2FE	299,089		105.669	317,007	300,000	299,252		163			3.625	3.687	MN	1,178	10,875	01/06/2015.	05/22/2024.
031162	CQ	1	AMGEN INC.....			1,2	2FE	93,710		105.392	105,392	100,000	94,320		610			3.200	4.054	MN	524	3,200	10/31/2017.	11/02/2027.
032654	AN	5	ANALOG DEVICES INC.....			1,2	2FE	478,553		104.924	524,619	500,000	480,905		2,352			3.500	4.140	JD	1,264	17,500	04/30/2018.	12/05/2026.
03522A	AJ	9	ANHEUSER-BUSCH COMPANIES LLC.....			1,2	2FE	259,668		118.612	332,114	280,000	260,045		377			4.900	5.413	FA	5,717	13,720	04/28/2016.	02/01/2046.
03523T	BT	4	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....			1,2	2FE	51,075		112.161	74,027	66,000	51,498		190			4.439	6.062	AO	692	2,930	08/21/2017.	10/06/2048.
035240	AM	2	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....			1,2	2FE	44,610		112.338	56,169	50,000	44,781		171			4.375	5.272	AO	462	2,188	03/20/2018.	04/15/2038.
035242	AL	0	ANHEUSER-BUSCH INBEV FINANCE INC.....			1,2	2FE	452,453		103.605	465,187	449,000	451,735		(718)			3.300	3.081	FA	6,174	8,822	02/28/2019.	02/01/2023.
035242	AP	1	ANHEUSER-BUSCH INBEV FINANCE INC.....			1,2	2FE	63,713		106.188	63,713	60,000	63,713		(47)	223		3.650	2.503	FA	913		12/02/2019.	02/01/2026.
03524B	AF	3	ANHEUSER-BUSCH INBEV FINANCE INC.....			1	2FE	88,960		113.425	113,425	100,000	89,178		218			4.625	5.436	FA	1,927	4,625	01/22/2014.	02/01/2044.
036752	AB	9	ANTHEM INC.....			1,2	2FE	477,714		105.899	529,495	500,000	479,834		2,120			3.650	4.256	JD	1,521	18,250	04/30/2018.	12/01/2027.
036752	AC	7	ANTHEM INC.....			1,2	2FE	48,710		104.383	52,192	50,000	48,910		200			3.350	3.841	JD	140	1,675	11/14/2017.	12/01/2024.
036752	AL	7	ANTHEM INC.....			1,2	2FE	29,592		99.622	29,887	30,000	29,598		6			2.875	3.035	MS	268		10/29/2019.	09/15/2029.
037411	AW	5	APACHE CORP.....			1,2	2FE	19,482		101.814	20,363	20,000	19,484		2			5.100	5.307	MS	340		11/25/2019.	09/01/2040.
037411	BA	2	APACHE CORP.....			1,2	2FE	8,986		96.623	9,662	10,000	8,989		4			4.750	5.527	AO	100		10/29/2019.	04/15/2043.
037411	BC	8	APACHE CORP.....			1,2	2FE	78,285		92.228	92,228	100,000	79,687		383			4.250	5.832	JJ	1,960	4,250	01/07/2015.	01/15/2044.
037411	BE	4	APACHE CORP.....			1,2	2FE	30,944		104.599	31,380	30,000	30,922		(22)			4.375	3.948	AO	277	656	09/30/2019.	10/15/2028.
037735	CT	2	APPALACHIAN POWER CO.....			1,2	1FE	47,070		113.017	56,508	50,000	47,288		60			4.400	4.779	MN	281	2,200	05/05/2014.	05/15/2044.
037833	AK	6	APPLE INC.....			1	1FE	4,835		101.706	5,085	5,000	4,871		36			2.400	3.221	MN	19	120	08/09/2018.	05/03/2023.
037833	AR	1	APPLE INC.....			1	1FE	101,618		101.543	101,543	100,000	101,369		(249)			2.850	1.815	MN	435	1,425	09/30/2019.	05/06/2021.
037833	AT	7	APPLE INC.....			1	1FE	75,642		122.013	91,509	75,000	75,595		(10)			4.450	4.397	MN	510	3,338	02/27/2015.	05/06/2044.
037833	BX	7	APPLE INC.....			1,2	1FE	63,512		125.475	75,285	60,000	63,442		(70)			4.650	4.279	FA	992	2,790	08/24/2017.	02/23/2046.
037833	BZ	2	APPLE INC.....			1,2	1FE	620,797		101.428	628,854	620,000	621,213		415			2.450	2.409	FA	6,203	1,960	12/12/2019.	08/04/2026.
037833	CG	3	APPLE INC.....			1,2	1FE	174,057		103.856	176,555	170,000	174,134		77			3.000	2.342	FA	2,012	1,350	12/19/2019.	02/09/2024.
037833	CJ	7	APPLE INC.....			1,2	1FE	14,616		106.519	15,978	15,000	14,658		42			3.350	3.718	FA	198	503	03/14/2017.	02/09/2027.
037833	CR	9	APPLE INC.....			1,2	1FE	126,625		105.521	126,625	120,000	126,625		(232)	1,406		3.200	2.352	MN	533	1,920	10/09/2019.	05/11/2027.

**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	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
037833	CU	2	APPLE INC.....			1,2	1FE	45,511		103.444	46,550	45,000	45,501		(20)			2.850	2.558	MN.....	178	784	07/16/2019.	05/11/2024.
037833	DB	3	APPLE INC.....			1,2	1FE	150,385		104.114	166,583	160,000	151,348		963			2.900	3.714	MS.....	1,405	4,640	03/17/2017.	09/12/2027.
037833	DC	1	APPLE INC.....			1,2	1FE	14,494		101.008	15,151	15,000	14,626		132			2.100	3.071	MS.....	95	315	09/05/2017.	09/12/2022.
037833	DD	9	APPLE INC.....			1,2	1FE	146,960		111.391	178,226	160,000	147,208		248			3.750	4.244	MS.....	1,817	6,000	09/12/2017.	09/12/2047.
037833	DF	4	APPLE INC.....			1,2	1FE	212,137		103.335	227,336	220,000	213,334		1,197			2.750	3.410	JJ.....	2,823	6,050	02/21/2018.	01/13/2025.
037833	DG	2	APPLE INC.....			1,2	1FE	22,973		111.056	27,764	25,000	23,011		38			3.750	4.239	MN.....	125	938	11/08/2017.	11/13/2047.
037833	DP	2	APPLE INC.....			1,2	1FE	196,245		98.123	196,245	200,000	196,245		76	484		2.200	2.418	MS.....	1,344		09/30/2019.	09/11/2029.
037833	DQ	0	APPLE INC.....			1,2	1FE	96,131		96.959	96,959	100,000	96,144		13			2.950	3.151	MS.....	901		11/04/2019.	09/11/2049.
038222	AL	9	APPLIED MATERIALS INC.....			1,2	1FE	191,892		106.054	212,108	200,000	192,753		861			3.300	3.878	AO.....	1,650	6,600	12/27/2017.	04/01/2027.
03835V	AD	8	DELPHI AUTOMOTIVE PLC.....		C	1,2	2FE	21,530		107.651	21,530	20,000	21,530		(22)	27		4.250	2.809	JJ.....	392		11/26/2019.	01/15/2026.
03938L	BA	1	ARCELORMITTAL SA.....		C	1	2FE	32,031		106.194	31,858	30,000	31,858			173		4.550	3.330	MS.....	421		12/30/2019.	03/11/2026.
03938L	BC	7	ARCELORMITTAL SA.....		C	1	2FE	20,249		104.480	20,896	20,000	20,248		(1)			4.250	4.092	JJ.....	390		11/25/2019.	07/16/2029.
03939C	AA	1	ARCH CAPITAL FINANCE LLC.....			1,2	2FE	497,925		109.843	549,215	500,000	498,281		219			4.011	4.068	JD.....	891	20,055	04/30/2018.	12/15/2026.
039483	BH	4	ARCHER-DANIELS-MIDLAND CO.....			1	1FE	80,766		110.519	104,993	95,000	82,285		291			4.016	4.995	AO.....	795	3,815	02/07/2013.	04/16/2043.
039483	BM	3	ARCHER DANIELS MIDLAND CO.....			1,2	1FE	45,151		109.535	54,767	50,000	45,241		90			3.750	4.344	MS.....	552	1,875	09/11/2017.	09/15/2047.
04010L	AX	1	ARES CAPITAL CORP.....			1,2	2FE	30,997		104.720	31,416	30,000	30,964		(34)			4.200	3.401	JD.....	74	630	10/29/2019.	06/10/2024.
040555	CN	2	ARIZONA PUBLIC SERVICE CO.....			1,2	1FE	90,967		114.827	109,085	95,000	91,446		95			4.500	4.775	AO.....	1,069	4,275	01/10/2012.	04/01/2042.
040555	CR	3	ARIZONA PUBLIC SERVICE CO.....			1	1FE	16,918		100.001	17,000	17,000	16,997		79			2.200	2.671	JJ.....	172	429	01/07/2015.	01/15/2020.
04351L	AB	6	ASCENSION HEALTH ALLIANCE.....			1	1FE	22,213		111.063	22,213	20,000	22,213		(10)	342		3.945	3.319	MN.....	101	395	10/29/2019.	11/15/2046.
04530D	AD	4	ASPEN INSURANCE HOLDINGS LTD.....		C	1	2FE	54,963		107.652	59,209	55,000	54,986		6			4.650	4.657	MN.....	327	2,558	01/09/2014.	11/15/2023.
046353	AD	0	ASTRAZENECA PLC.....		C	1	2FE	49,789		141.047	70,524	50,000	49,834		6			6.450	6.482	MS.....	950	3,225	09/05/2007.	09/15/2037.
046353	AU	2	ASTRAZENECA PLC.....		C	1,2	2FE	11,687		116.867	11,687	10,000	11,687		(4)	333		4.375	3.435	FA.....	163		11/25/2019.	08/17/2048.
04686J	AA	9	ATHENE HOLDING LTD.....		C	1,2	2FE	30,965		103.545	31,063	30,000	30,949		(16)			4.125	3.655	JJ.....	581		10/29/2019.	01/12/2028.
049560	AK	1	ATMOS ENERGY CORP.....			1,2	1FE	22,758		129.179	25,836	20,000	22,683		(75)			5.500	4.504	JD.....	49	1,100	12/26/2017.	06/15/2041.
049560	AN	5	ATMOS ENERGY CORP.....			1,2	1FE	20,643		103.213	20,643	20,000	20,643		(10)	189		3.000	2.510	JD.....	27	300	11/25/2019.	06/15/2027.
052769	AE	6	AUTODESK INC.....			1,2	2FE	93,470		104.847	104,847	100,000	94,125		655			3.500	4.434	JD.....	156	3,500	08/09/2018.	06/15/2027.
053015	AE	3	AUTOMATIC DATA PROCESSING INC.....			1,2	1FE	31,988		106.626	31,988	30,000	31,988		(62)	121		3.375	2.084	MS.....	298		10/29/2019.	09/15/2025.
053332	AP	7	AUTOZONE INC.....			1,2	2FE	58,859		102.939	66,910	65,000	62,425		661			3.125	4.345	JJ.....	937		04/18/2013.	07/15/2023.
053332	AV	4	AUTOZONE INC.....			1,2	2FE	52,761		106.745	58,709	55,000	52,989		228			3.750	4.332	JD.....	172	2,063	04/06/2017.	06/01/2027.
05348E	AX	7	AVALONBAY COMMUNITIES INC.....			1,2	1FE	94,973		103.109	103,109	100,000	95,582		609			2.950	3.737	MN.....	377	2,950	09/21/2017.	05/11/2026.
05348E	BF	5	AVALONBAY COMMUNITIES INC.....			1,2	1FE	521,460		105.784	528,921	500,000	520,499		(961)			3.300	2.790	JD.....	1,375	8,983	06/28/2019.	06/01/2029.
05351W	AB	9	AVANGRID INC.....			1,2	2FE	53,060		106.119	53,060	50,000	53,060		(53)	322		3.800	3.031	JD.....	158	1,029	10/29/2019.	06/01/2029.
054561	AC	9	AXA EQUITABLE HOLDINGS INC.....			1,2	2FE	31,372		104.799	31,440	30,000	31,306		(66)			3.900	2.483	AO.....	231		10/29/2019.	04/20/2023.
054561	AM	7	AXA EQUITABLE HOLDINGS INC.....			1,2	2FE	21,526		107.631	21,526	20,000	21,526		(1)	378		5.000	4.515	AO.....	197		12/18/2019.	04/20/2048.
05526D	AZ	8	BAT CAPITAL CORP.....			1,2	2FE	75,947		102.288	76,716	75,000	75,900		(46)			3.222	2.933	FA.....	913		09/27/2019.	08/15/2024.
05526D	BB	0	BAT CAPITAL CORP.....			1,2	2FE	84,336		102.103	96,997	95,000	85,350		1,014			3.557	5.188	FA.....	1,277	3,379	08/08/2017.	08/15/2027.
05526D	BF	1	BAT CAPITAL CORP.....			1,2	2FE	23,882		100.572	30,172	30,000	23,967		85			4.540	6.047	FA.....	515	1,362	08/08/2017.	08/15/2047.
055451	AL	2	BHP BILLITON FINANCE (USA) LTD.....		C		1FE	298,890		102.519	307,556	300,000	299,306		358			3.250	3.378	MN.....	1,083	9,750	10/31/2018.	11/21/2021.
05565Q	CT	3	BP CAPITAL MARKETS PLC.....		C	1	1FE	4,984		100.012	5,001	5,000	4,999		15			2.521	2.835	JJ.....	58	126	09/01/2015.	01/15/2020.
05565Q	CX	4	BP CAPITAL MARKETS PLC.....		C	1	1FE	99,145		100.023	100,023	100,000	99,910		765			2.315	3.098	FA.....	887	2,315	10/06/2016.	02/13/2020.
05565Q	DN	5	BP CAPITAL MARKETS PLC.....		C	1,2	1FE	52,349		105.230	57,876	55,000	52,612		263			3.279	3.937	MS.....	511	1,803	09/15/2017.	09/19/2027.

**SCHEDULE D - PART 1**

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

E10.21

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05574L	FY	9	BNP PARIBAS SA.....			.....	C	.....	1FE	189,228	103.672	207,344	200,000	195,838		1,220			3.250	3.955	MS.....	2,131	6,500	02/25/2013.	03/03/2023.
05578D	AU	6	BPCE SA.....			.....	C	.....	1FE	245,092	100.702	251,755	250,000	247,398		2,306			2.650	3.634	FA.....	2,724	6,625	01/27/2016.	02/03/2021.
05723K	AE	0	BAKER HUGHES A GE COMPANY LLC.....			.....	..	1,2	1FE	51,912	104.394	52,197	50,000	51,891		(21)			3.337	2.788	JD.....	74	834	11/25/2019.	12/15/2027.
05723K	AF	7	BAKER HUGHES A GE COMPANY LLC.....			.....	..	1,2	1FE	20,510	102.551	20,510	20,000	20,510		(0)	391		4.080	3.927	JD.....	36		12/27/2019.	12/15/2047.
059165	ED	8	BALTIMORE GAS AND ELECTRIC CO.....			.....	..	1,2	1FE	24,820	102.716	25,679	25,000	24,953		25			3.500	3.605	MN.....	112	875	11/10/2011.	11/15/2021.
059165	EG	1	BALTIMORE GAS AND ELECTRIC CO.....			.....	..	1,2	1FE	45,743	99.288	49,644	50,000	46,238		495			2.400	3.691	FA.....	453	1,200	08/15/2016.	08/15/2026.
05964H	AE	5	BANCO SANTANDER SA.....			.....	C	.....	1FE	567,268	102.076	612,454	600,000	574,641		7,373			3.125	4.584	FA.....	6,667	18,750	04/30/2018.	02/23/2023.
06051G	EH	8	BANK OF AMERICA CORP.....			.....	..	.....	1FE	91,084	104.261	104,261	100,000	98,364		1,126			5.000	6.270	MN.....	667	5,000	05/10/2011.	05/13/2021.
06051G	FB	0	BANK OF AMERICA CORP.....			.....	..	.....	1FE	511,075	107.494	537,468	500,000	505,318		(1,181)			4.125	3.839	JJ.....	9,109	20,625	09/30/2014.	01/22/2024.
06051G	FC	8	BANK OF AMERICA CORP.....			.....	..	.....	1FE	99,784	130.431	130,431	100,000	99,809		7			5.000	5.014	JJ.....	2,222	5,000	01/15/2014.	01/21/2044.
06051G	FF	1	BANK OF AMERICA CORP.....			.....	..	.....	1FE	387,134	107.108	412,367	385,000	386,774		(360)			4.000	3.881	AO.....	3,850	15,400	07/12/2017.	04/01/2024.
06051G	FP	9	BANK OF AMERICA CORP.....			.....	..	.....	2FE	193,787	106.796	213,591	200,000	194,672		885			3.950	4.521	AO.....	1,536	7,900	06/30/2015.	04/21/2025.
06051G	FS	3	BANK OF AMERICA CORP.....			.....	..	.....	1FE	98,926	107.456	107,456	100,000	99,074		148			3.875	4.062	FA.....	1,615	3,875	10/06/2016.	08/01/2025.
06051G	FW	4	BANK OF AMERICA CORP.....			.....	..	1	1FE	44,388	100.916	45,412	45,000	44,650		262			2.625	3.242	AO.....	236	1,181	04/14/2016.	04/19/2021.
06051G	FZ	7	BANK OF AMERICA CORP.....			.....	..	1,2	1FE	65,515	100.973	65,633	65,000	65,436		(80)			2.503	2.122	AO.....	316	813	08/27/2019.	10/21/2022.
06051G	GL	7	BANK OF AMERICA CORP.....			.....	..	1,2,5	1FE	479,634	106.926	534,628	500,000	481,487		1,853			3.705	4.238	AO.....	3,448	18,525	07/31/2017.	04/24/2028.
06051G	GT	0	BANK OF AMERICA CORP.....			.....	..	1,2,5	1FE	94,819	103.209	103,209	100,000	95,509		690			3.093	3.976	AO.....	773	3,093	09/13/2017.	10/01/2025.
06051G	GZ	6	BANK OF AMERICA CORP.....			.....	..	1,2,5	1FE	95,609	104.600	104,600	100,000	96,161		552			3.366	4.089	JJ.....	1,477	3,366	01/18/2018.	01/23/2026.
06051G	HC	6	BANK OF AMERICA CORP.....			.....	..	1,2,5	1FE	544,324	102.335	573,073	560,000	547,276		2,952			3.004	3.626	JD.....	514	16,822	05/23/2018.	12/20/2023.
06051G	HD	4	BANK OF AMERICA CORP.....			.....	..	1,2,5	1FE	489,555	105.014	525,072	500,000	490,256		701			3.419	3.677	JD.....	522	17,095	03/29/2019.	12/20/2028.
06053F	AA	7	BANK OF AMERICA CORP.....			.....	..	.....	1FE	39,968	106.669	42,668	40,000	39,988		4			4.100	4.109	JJ.....	715	1,640	07/18/2013.	07/24/2023.
06367T	G3	8	BANK OF MONTREAL.....			.....	C	.....	1FE	477,890	101.360	506,799	500,000	485,985		4,915			2.350	3.450	MS.....	3,590	11,750	04/30/2018.	09/11/2022.
06406F	AC	7	BANK OF NEW YORK MELLON CORP.....			.....	..	2	1FE	235,465	102.846	257,114	250,000	237,231		1,766			2.800	3.712	MN.....	1,108	7,000	06/08/2016.	05/04/2026.
06406H	BY	4	BANK OF NEW YORK MELLON CORP.....			.....	..	2	1FE	84,943	102.744	87,332	85,000	84,989		6			3.550	3.558	MS.....	821	3,018	09/16/2011.	09/23/2021.
06406Y	AA	0	BANK OF NEW YORK MELLON CORP.....			.....	..	2	1FE	463,645	104.697	523,482	500,000	468,036		2,674			3.300	4.110	FA.....	5,867	16,500	04/30/2018.	08/23/2029.
064149	C8	8	BANK OF NOVA SCOTIA.....			.....	C	.....	1FE	299,520	102.601	307,802	300,000	299,943		58			4.375	4.394	JJ.....	6,125	13,125	01/06/2011.	01/13/2021.
064159	HB	5	BANK OF NOVA SCOTIA.....			.....	C	.....	2FE	109,861	109.861	109,861	100,000	109,861		(138)	24		4.500	2.697	JD.....	188	2,250	11/26/2019.	12/16/2025.
064159	HM	1	BANK OF NOVA SCOTIA.....			.....	C	.....	1FE	49,143	100.809	50,405	50,000	49,523		380			2.450	3.254	MS.....	337	1,225	03/17/2016.	03/22/2021.
064159	QE	9	BANK OF NOVA SCOTIA.....			.....	C	.....	1FE	101,601	101.783	101,783	100,000	101,549		(52)			2.700	2.444	FA.....	1,140		09/30/2019.	08/03/2026.
06738E	AN	5	BARCLAYS PLC.....			.....	C	.....	2FE	474,966	108.030	540,150	500,000	478,007		3,041			4.375	5.235	JJ.....	10,269	21,875	04/28/2016.	01/12/2026.
07330M	AA	5	BRANCH BANKING AND TRUST CO.....			.....	..	2	1FE	247,783	107.314	268,286	250,000	248,040		257			3.800	3.932	AO.....	1,610	9,500	08/31/2016.	10/30/2026.
07330M	AC	1	BRANCH BANKING AND TRUST CO.....			.....	..	2	1FE	247,818	100.007	250,017	250,000	247,866		49			2.636	2.736	MS.....	1,922		10/01/2019.	09/17/2029.
075887	AW	9	BECTON DICKINSON AND CO.....			.....	..	1	2FE	40,752	100.937	41,384	41,000	40,884		132			3.250	3.587	MN.....	181	2,291	09/19/2012.	11/12/2020.
075887	BA	6	BECTON DICKINSON AND CO.....			.....	..	1	2FE	98,626	101.943	101,943	100,000	99,095		469			3.125	3.635	MN.....	460	3,125	02/09/2012.	11/08/2021.
075887	BG	3	BECTON DICKINSON AND CO.....			.....	..	1,2	2FE	18,719	117.031	23,406	20,000	18,744		25			4.685	5.134	JD.....	42	937	12/04/2014.	12/15/2044.
075887	BK	4	BECTON, DICKINSON AND CO.....			.....	..	1,2	2FE	54,036	102.141	56,178	55,000	54,256		220			3.300	3.757	MS.....	605	1,815	04/24/2015.	03/01/2023.
075887	BW	8	BECTON DICKINSON AND CO.....			.....	..	1,2	2FE	62,425	106.420	70,237	66,000	62,785		360			3.700	4.478	JD.....	170	2,027	06/28/2017.	06/06/2027.
084659	AB	7	BERKSHIRE HATHAWAY ENERGY CO.....			.....	..	1	1FE	198,694	100.032	200,064	200,000	199,898		1,204			2.400	3.016	FA.....	2,000	4,800	10/06/2016.	02/01/2020.
084659	AD	3	BERKSHIRE HATHAWAY ENERGY CO.....			.....	..	1,2	1FE	148,735	106.172	159,258	150,000	148,927		192			3.500	3.655	FA.....	2,188	5,250	01/30/2015.	02/01/2025.
084664	BV	2	BERKSHIRE HATHAWAY FINANCE CORP.....			.....	..	1	1FE	147,101	115.625	173,437	150,000	147,348		71			4.300	4.422	MN.....	824	6,450	01/07/2015.	05/15/2043.

**SCHEDULE D - PART 1**

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5	NAIC Designation and Administrative Symbol	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
084670	BR	8	BERKSHIRE HATHAWAY FINANCE CORP.....					1,2	1FE	14,725	102.542	15,381	15,000	14,788		63			2.750	3.219	MS	121	413	06/15/2016	03/15/2023
084670	BS	6	BERKSHIRE HATHAWAY FINANCE CORP.....					1,2	1FE	175,162	105.401	189,722	180,000	175,763		601			3.125	3.551	MS	1,656	5,625	03/07/2019	03/15/2026
09062X	AF	0	BIOGEN INC.....					1,2	2FE	194,111	108.784	212,129	195,000	194,238		127			4.050	4.128	MS	2,325	7,898	07/10/2017	09/15/2025
09247X	AH	4	BLACKROCK INC.....					1	1FE	149,142	103.278	154,917	150,000	149,857		97			4.250	4.321	MN	655	6,375	05/19/2011	05/24/2021
09247X	AJ	0	BLACKROCK INC.....					1	1FE	205,678	103.648	207,296	200,000	204,615		(1,063)			3.375	2.386	JD	563	3,375	05/31/2019	06/01/2022
09247X	AP	6	BLACKROCK INC.....					1,2	1FE	42,820	107.365	42,946	40,000	42,804		(15)			3.250	2.386	AO	220		12/10/2019	04/30/2029
096630	AF	5	BOARDWALK PIPELINES LP.....					1,2	2FE	92,331	103.680	103,680	100,000	93,057		726			4.450	5.591	JJ	2,052	4,450	11/08/2017	07/15/2027
097023	AE	5	BOEING CO.....						1FE	196,566	151.790	227,686	150,000	182,341		(1,827)			8.750	6.140	MS	3,865	13,125	12/30/2004	09/15/2031
097023	AH	8	BOEING CO.....						1FE	61,842	123.685	61,842	50,000	61,842		(852)	544		7.950	2.492	FA	1,502		08/28/2019	08/15/2024
097023	AZ	8	BOEING CO.....					1	1FE	102,147	100.301	100,301	100,000	100,236		(1,911)			4.875	2.914	FA	1,842	4,875	10/06/2016	02/15/2020
097023	BJ	3	BOEING CO.....					1,2	1FE	42,529	100.520	45,234	45,000	42,897		368			2.500	3.497	MS	375	1,125	02/18/2015	03/01/2025
099724	AJ	5	BORGWARNER INC.....					1,2	2FE	20,926	104.628	20,926	20,000	20,926		(4)	50		3.375	2.379	MS	199		12/20/2019	03/15/2025
10112R	AU	8	BOSTON PROPERTIES LP.....					1,2	2FE	58,623	104.789	62,873	60,000	59,475		158			3.850	4.155	FA	963	2,310	05/31/2012	02/01/2023
10112R	AV	6	BOSTON PROPERTIES LP.....					1,2	2FE	13,701	103.211	15,482	15,000	14,445		138			3.125	4.225	MS	156	469	04/02/2013	09/01/2023
10112R	AX	2	BOSTON PROPERTIES LP.....					1,2	2FE	87,089	105.979	95,381	90,000	87,452		363			3.650	4.182	FA	1,369	3,285	06/16/2017	02/01/2026
10112R	BB	9	BOSTON PROPERTIES LP.....					1,2	2FE	205,628	104.494	208,988	200,000	205,422		(206)			3.400	3.061	JD	189	3,400	07/31/2019	06/21/2029
101137	AL	1	BOSTON SCIENTIFIC CORP.....					1	2FE	30,506	152.504	38,126	25,000	30,021		(131)			7.375	5.683	JJ	850	1,844	08/02/2012	01/15/2040
101137	AX	5	BOSTON SCIENTIFIC CORP.....					1,2	2FE	110,680	110.674	110,673	100,000	110,423		(257)			4.000	2.678	MS	1,333		09/30/2019	03/01/2029
10373Q	AB	6	BP CAPITAL MARKETS AMERICA INC.....					1,2	1FE	91,914	108.228	97,406	90,000	91,669		(245)			3.796	3.427	MS	949	3,416	01/25/2019	09/21/2025
10373Q	AC	4	BP CAPITAL MARKETS AMERICA INC.....					1,2	1FE	55,214	110.532	55,266	50,000	55,131		(83)			3.937	2.581	MS	547		11/04/2019	09/21/2028
10373Q	AT	7	BP CAPITAL MARKETS AMERICA INC.....					1,2	1FE	366,729	104.499	407,545	390,000	369,527		2,798			3.119	4.067	MN	1,926	12,164	09/21/2018	05/04/2026
10373Q	AV	2	BP CAPITAL MARKETS AMERICA INC.....					1,2	1FE	79,907	103.381	87,874	85,000	80,455		549			3.017	3.893	JJ	1,175	2,338	01/15/2019	01/16/2027
10373Q	AW	0	BP CAPITAL MARKETS AMERICA INC.....					1,2	1FE	68,990	104.195	72,937	70,000	69,183		194			3.216	3.538	MN	206	2,251	06/27/2017	11/28/2023
105340	AP	8	BRANDYWINE OPERATING PARTNERSHIP LP.....					1,2	2FE	65,296	108.827	65,296	60,000	65,296		(84)	280		4.550	3.452	AO	683		10/29/2019	10/01/2029
10922N	AC	7	BRIGHTHOUSE FINANCIAL INC.....					1,2	2FE	48,999	99.767	49,883	50,000	49,019		21			3.700	4.006	JD	46	925	10/29/2019	06/22/2027
10922N	AF	0	BRIGHTHOUSE FINANCIAL INC.....					1,2	2FE	18,436	92.661	18,532	20,000	18,437		1			4.700	5.240	JD	24	470	12/18/2019	06/22/2047
110122	BB	3	BRISTOL-MYERS SQUIBB CO.....					1	1FE	58,550	106.889	64,133	60,000	58,708		158			3.250	3.594	FA	672	1,950	02/22/2017	02/27/2027
110122	BN	7	BRISTOL-MYERS SQUIBB CO.....					1,2	1FE	262,246	108.102	275,661	255,000	262,119		(127)			3.875	3.304	FA	3,733		11/22/2019	08/15/2025
110122	BQ	0	BRISTOL-MYERS SQUIBB CO.....					1,2	1FE	482,370	110.238	551,191	500,000	482,576		206			3.900	4.414	FA	7,096		11/22/2019	02/20/2028
110122	BS	6	BRISTOL-MYERS SQUIBB CO.....					1	1FE	14,872	129.766	19,465	15,000	14,873		1			5.250	5.313	FA	298		11/22/2019	08/15/2043
110122	BZ	0	BRISTOL-MYERS SQUIBB CO.....					1,2	1FE	149,418	103.260	154,890	150,000	149,490		72			2.900	2.980	JJ	2,719		05/07/2019	07/26/2024
110122	CA	4	BRISTOL-MYERS SQUIBB CO.....					1,2	1FE	39,891	105.062	42,025	40,000	39,901		10			3.200	3.243	JD	57	743	05/07/2019	06/15/2026
110122	CD	8	BRISTOL-MYERS SQUIBB CO.....					1,2	1FE	99,158	118.728	118,728	100,000	99,164		6			4.250	4.300	AO	767	1,889	05/07/2019	10/26/2049
111021	AE	1	BRITISH TELECOMMUNICATIONS PUBLIC LIMITE.....			C		1	2FE	127,422	153.794	153,794	100,000	118,741		(1,095)			9.625	7.130	JD	428	9,625	12/01/2005	12/15/2030
11120V	AH	6	BRIXMOR OPERATING PARTNERSHIP LP.....					1,2	2FE	53,327	107.438	53,719	50,000	53,253		(74)			4.125	3.294	MN	264	1,060	10/01/2019	05/15/2029
11134L	AD	1	BROADCOM CORP.....					1,2	2FE	151,644	101.479	152,219	150,000	151,466		(178)			3.000	2.485	JJ	2,075		09/30/2019	01/15/2022
11134L	AF	6	BROADCOM CORP.....					1,2	2FE	233,218	103.643	253,924	245,000	235,268		2,050			3.625	4.717	JJ	4,095	4,441	01/15/2019	01/15/2024
11134L	AH	2	BROADCOM CORP.....					1,2	2FE	76,254	103.876	88,294	85,000	77,149		895			3.875	5.474	JJ	1,519	3,294	09/29/2018	01/15/2027
11134L	AM	1	BROADCOM CORP.....					1,2	2FE	275,240	100.570	281,595	280,000	275,839		599			2.650	3.167	JJ	3,421		07/11/2019	01/15/2023
11134L	AP	4	BROADCOM CORP.....					1,2	2FE	54,166	101.219	60,731	60,000	55,018		852			3.125	5.011	JJ	865	1,875	08/03/2018	01/15/2025
11271L	AB	8	BROOKFIELD ASSET MANAGEMENT INC.....			C		1,2	1FE	51,197	115.021	57,510	50,000	51,187		(10)			4.700	4.547	MS	659	1,175	05/31/2019	09/20/2047

**SCHEDULE D - PART 1**

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

1			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
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description																						
11271R	AA	7			1,2	1FE	98,861	...	107.258	107,258	100,000	99,064		203			4.000	4.243	AO	1,000	4,000	10/27/2017	04/01/2024.
115637	AL	4			1,2	1FE	12,624	...	105.864	15,880	15,000	12,902		50			3.750	4.756	JJ	259	563	08/23/2013.	01/15/2043.
120568	AW	0			1	2FE	39,903	...	101.247	40,499	40,000	39,954		51			3.500	3.632	MN	144	1,400	11/19/2015.	11/24/2020.
12189L	AF	8			1,2	1FE	252,541	...	102.280	255,699	250,000	251,533		(1,008)			3.450	3.017	MS	2,540	8,625	12/09/2015.	09/15/2021.
12189L	AP	6			1,2	1FE	58,422	...	127.662	63,831	50,000	58,265		(157)			5.150	4.044	MS	858	1,288	04/02/2019.	09/01/2043.
12189L	AT	8			1,2	1FE	10,012	...	105.777	10,578	10,000	10,010		(2)			3.400	3.376	MS	113	340	03/31/2017.	09/01/2024.
12189L	AV	3			1,2	1FE	24,483	...	104.106	26,026	25,000	24,558		75			3.000	3.370	AO	188	750	01/03/2019.	04/01/2025.
12189L	AY	7			1,2	1FE	15,224	...	107.789	16,168	15,000	15,193		(31)			3.650	3.388	MS	183	548	01/25/2019.	09/01/2025.
12201P	AB	2		C	1	1FE	74,396	...	142.031	92,320	65,000	72,726		(450)			7.200	5.781	FA	1,768	4,680	04/15/2015.	08/15/2031.
12201P	AN	6		C	1	1FE	47,641	...	143.962	57,585	40,000	46,300		(362)			7.400	5.573	JD	247	2,960	04/09/2015.	12/01/2031.
124857	AK	9			1,2	2FE	11,112	...	113.198	11,320	10,000	11,109		(3)			4.900	4.166	FA	185		11/15/2019.	08/15/2044.
124857	AM	5			1,2	2FE	145,765	...	105.823	158,735	150,000	146,452		687			3.700	4.269	FA	2,097	5,550	10/22/2015.	08/15/2024.
124857	AR	4			1,2	2FE	20,024	...	100.118	20,024	20,000	20,024		(1)	42		2.900	2.881	JJ	267		11/25/2019.	01/15/2027.
124857	AY	9			1,2	2FE	20,404	...	102.088	20,418	20,000	20,386		(18)			2.900	2.296	JD	48	290	10/29/2019.	06/01/2023.
124857	AZ	6			1,2	2FE	100,957	...	108.985	108,985	100,000	100,914		(43)			4.200	4.080	JD	350	3,103	03/29/2019.	06/01/2029.
12505B	AD	2			1,2	2FE	249,094	...	111.497	278,743	250,000	249,362		103			4.875	4.923	MS	4,063	12,188	11/30/2016.	03/01/2026.
125523	AE	0			1	2FE	65,000	...	102.366	66,538	65,000	65,000					3.400	3.399	MS	638	1,105	08/28/2019.	09/17/2021.
125523	AF	7			1,2	2FE	104,621	...	104.880	104,880	100,000	104,435		(186)			3.750	2.405	JJ	1,729		11/04/2019.	07/15/2023.
125523	AH	3			1,2	2FE	592,527	...	110.789	648,114	585,000	592,309		(218)			4.375	4.200	AO	5,403	12,797	08/28/2019.	10/15/2028.
12572Q	AF	2			1,2	1FE	24,955	...	133.997	33,499	25,000	24,960		1			5.300	5.312	MS	390	1,325	09/04/2013.	09/15/2043.
12572Q	AJ	4			1,2	1FE	59,990	...	110.490	66,294	60,000	59,993		2			3.750	3.752	JD	100	2,250	06/14/2018.	06/15/2028.
125896	BN	9			1,2	2FE	34,934	...	119.441	41,804	35,000	34,943		4			4.875	4.887	MS	569	1,706	02/24/2014.	03/01/2044.
12592B	AJ	3			1	2FE	21,170	...	105.940	21,188	20,000	21,160		(10)			4.200	2.674	JJ	387		12/16/2019.	01/15/2024.
12594K	AA	0		C	1	2FE	32,000	...	107.078	32,123	30,000	31,916		(84)			4.500	2.639	FA	510		10/29/2019.	08/15/2023.
12594K	AB	8		C	1,2	2FE	20,810	...	104.409	20,882	20,000	20,803		(7)			3.850	3.251	MN	98		12/02/2019.	11/15/2027.
126117	AS	9			1,2	2FE	21,376	...	106.878	21,376	20,000	21,376		(86)	126		3.950	2.196	MN	101	395	09/30/2019.	05/15/2024.
126408	GV	9			1,2	2FE	149,249	...	102.615	153,922	150,000	149,876		88			4.250	4.311	JD	531	6,375	05/20/2011.	06/01/2021.
126408	HE	6			1,2	2FE	90,980	...	101.722	101,722	100,000	91,988		1,008			2.600	3.950	MN	433	2,600	10/18/2016.	11/01/2026.
126408	HM	8			1,2	2FE	45,060	...	112.650	45,060	40,000	45,060		(125)	15		4.250	2.654	MS	501		09/30/2019.	03/15/2029.
126650	CC	2			1,2	2FE	100,286	...	105.830	105,830	100,000	100,232		(54)			4.000	3.933	JD	289	4,000	10/06/2016.	12/05/2023.
126650	CL	2			1,2	2FE	64,317	...	106.511	70,297	66,000	64,546		229			3.875	4.326	JJ	1,144	2,558	12/09/2015.	07/20/2025.
126650	CN	8			1,2	2FE	482,806	...	118.632	510,116	430,000	482,516		(290)			5.125	4.319	JJ	9,856	1,538	09/19/2019.	07/20/2045.
126650	CX	6			1,2	2FE	299,413	...	109.244	311,346	285,000	299,351		(62)			4.300	3.555	MS	3,268	3,655	11/08/2019.	03/25/2028.
126650	CY	4			1,2	2FE	61,918	...	113.687	62,528	55,000	61,897		(20)			4.780	3.801	MS	701		12/02/2019.	03/25/2038.
126650	CZ	1			1,2	2FE	48,631	...	118.503	59,251	50,000	48,655		25			5.050	5.233	MS	673	2,525	03/28/2018.	03/25/2048.
126650	DC	1			1	2FE	90,740	...	101.663	92,513	91,000	90,859		118			3.350	3.485	MS	948	3,049	03/06/2018.	03/09/2021.
126650	DG	2			1,2	2FE	200,783	...	101.634	203,268	200,000	200,769		(14)			3.250	3.202	FA	2,456		10/01/2019.	08/15/2029.
12673P	AH	8			1,2	2FE	48,811	...	102.312	51,156	50,000	49,123		312			3.600	4.315	FA	680	1,800	07/25/2017.	08/15/2022.
133131	AY	8			1,2	1FE	49,619	...	100.270	50,135	50,000	49,620		2			3.350	3.391	MN	391		10/29/2019.	11/01/2049.
134429	AY	5			1	2FE	94,713	...	101.224	101,223	100,000	96,112		1,399			2.500	4.100	FA	1,035	2,500	06/12/2014.	08/02/2022.
134429	BE	8			1,2	2FE	195,108	...	104.184	208,368	200,000	196,205		1,097			3.650	4.291	MS	2,149	7,300	03/12/2018.	03/15/2023.

SCHEDULE D - PART 1

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

1				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
				Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description				NAIC Design- ation and Admini- strative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value											
134429	BH	1	CAMPBELL SOUP CO.....			1,2	2FE	85,759	...115.835	.....115,835	100,000	85,962		.....203			4.800	5.819	MS.....	1,413	4,800	03/12/2018.	03/15/2048.
136375	BN	1	CANADIAN NATIONAL RAILWAY CO.....		C	1	1FE	105,166	...140.476	.....140,476	100,000	103,861		.....(132)			6.200	5.831	JD.....	517	6,200	10/20/2006.	06/01/2036.
136375	BV	3	CANADIAN NATIONAL RAILWAY CO.....		C	1,2	1FE	33,655	...101.467	.....35,513	35,000	34,636		.....178			2.850	3.405	JD.....	44	998	11/07/2011.	12/15/2021.
136385	AG	6	CANADIAN NATURAL RESOURCES LIMITED.....		C	1	2FE	44,343	...123.173	.....61,586	50,000	45,010		.....187			5.850	6.927	FA.....	1,219	2,925	04/08/2005.	02/01/2035.
136385	AP	6	CANADIAN NATURAL RESOURCES LTD.....		C	1	2FE	32,968	...135.637	.....47,473	35,000	33,129		.....46			6.750	7.273	FA.....	984	2,363	06/08/2015.	02/01/2039.
136385	AX	9	CANADIAN NATURAL RESOURCES LTD.....		C	1,2	2FE	47,166	...106.506	.....53,253	50,000	47,450		.....284			3.850	4.672	JD.....	160	1,925	07/31/2018.	06/01/2027.
13645R	AQ	7	CANADIAN PACIFIC RAILWAY CO.....		C	1	2FE	86,788	...132.861	.....106,289	80,000	86,235		.....(148)			5.750	5.154	JJ.....	2,121	4,600	09/18/2015.	01/15/2042.
13645R	AS	3	CANADIAN PACIFIC RAILWAY CO.....		C	1,2	2FE	20,543	...102.713	.....20,543	20,000	20,543		.....(26)	.....11		2.900	2.304	FA.....	242		09/30/2019.	02/01/2025.
14040H	BF	1	CAPITAL ONE FINANCIAL CORP.....			2	2FE	195,062	...105.322	.....210,644	200,000	195,919		.....857			3.750	4.273	AO.....	1,396	7,500	01/06/2015.	04/24/2024.
14040H	BJ	3	CAPITAL ONE FINANCIAL CORP.....			2	2FE	240,531	...107.949	.....269,871	250,000	241,749		.....1,218			4.200	4.857	AO.....	1,808	10,500	12/09/2015.	10/29/2025.
14040H	BN	4	CAPITAL ONE FINANCIAL CORP.....			2	2FE	92,879	...106.671	.....106,671	100,000	93,615		.....736			3.750	4.812	MS.....	1,167	3,750	03/06/2017.	03/09/2027.
14040H	BT	1	CAPITAL ONE FINANCIAL CORP.....			2	2FE	189,149	...104.149	.....208,299	200,000	190,835		.....1,686			3.300	4.363	AO.....	1,118	6,600	10/26/2017.	10/30/2024.
14149Y	AW	8	CARDINAL HEALTH INC.....			1	2FE	30,330	...100.372	.....35,130	35,000	30,427		.....97			4.600	5.614	MS.....	474	1,610	02/19/2013.	03/15/2043.
14149Y	BB	3	CARDINAL HEALTH INC.....			1,2	2FE	21,188	...98.767	.....24,692	25,000	21,258		.....70			4.500	5.625	MN.....	144	1,125	11/07/2014.	11/15/2044.
14149Y	BE	7	CARDINAL HEALTH INC.....			1,2	2FE	96,897	...106.283	.....106,283	100,000	97,311		.....414			3.750	4.287	MS.....	1,104	3,750	06/16/2015.	09/15/2025.
14162V	AB	2	CARE CAPITAL PROPERTIES LP.....			1,2	2FE	92,677	...107.703	.....107,702	100,000	93,459		.....782			5.125	6.351	FA.....	1,936	5,125	10/31/2017.	08/15/2026.
144141	DA	3	DUKE ENERGY PROGRESS LLC.....			1,2	1FE	48,967	...101.836	.....50,918	50,000	49,750		.....143			3.000	3.305	MS.....	442	1,500	09/12/2011.	09/15/2021.
144141	DD	7	DUKE ENERGY PROGRESS LLC.....			1,2	1FE	46,117	...112.046	.....56,023	50,000	46,560		.....85			4.100	4.585	MS.....	604	2,050	03/07/2013.	03/15/2043.
149123	BX	8	CATERPILLAR INC.....			1,2	1FE	92,707	...101.773	.....101,773	100,000	97,632		.....898			2.600	3.605	JD.....	36	2,600	06/21/2012.	06/26/2022.
149123	CB	5	CATERPILLAR INC.....			1	1FE	57,183	...112.215	.....76,306	68,000	58,414		.....233			3.803	4.835	FA.....	977	2,586	12/06/2012.	08/15/2042.
149123	CC	3	CATERPILLAR INC.....			1,2	1FE	42,306	...105.915	.....42,366	40,000	42,303		.....(3)			3.400	1.939	MN.....	174		12/26/2019.	05/15/2024.
149123	CD	1	CATERPILLAR INC.....			1,2	1FE	55,255	...118.197	.....59,099	50,000	55,183		.....(72)			4.300	3.646	MN.....	275	1,075	06/13/2019.	05/15/2044.
149123	CG	4	CATERPILLAR INC.....			1,2	1FE	20,201	...101.004	.....20,201	20,000	20,201		.....(1)	.....11		2.600	2.480	MS.....	147		12/02/2019.	09/19/2029.
14912L	5Q	0	CATERPILLAR FINANCIAL SERVICES CORP.....				1FE	145,924	...101.895	.....152,842	150,000	146,857		.....933			2.625	3.328	MS.....	1,313	3,938	10/06/2016.	03/01/2023.
14912L	6G	1	CATERPILLAR FINANCIAL SERVICES CORP.....				1FE	21,114	...105.688	.....21,138	20,000	21,103		.....(12)			3.250	2.065	JD.....	54		12/10/2019.	12/01/2024.
15089Q	AJ	3	CELANESE US HOLDINGS LLC.....			1,2	2FE	20,665	...103.413	.....20,683	20,000	20,665		.....(1)			3.500	2.671	MN.....	103		12/26/2019.	05/08/2024.
15189T	AV	9	CENTERPOINT ENERGY INC.....			1,2	2FE	21,719	...108.594	.....21,719	20,000	21,719		.....(1)	.....93		4.250	3.102	MN.....	142		12/26/2019.	11/01/2028.
15189W	AH	3	CENTERPOINT ENERGY RESOURCES CORP.....			1,2	2FE	27,614	...127.503	.....31,876	25,000	27,376		.....(64)			5.850	5.098	JJ.....	674	1,463	09/15/2011.	01/15/2041.
15189W	AL	4	CENTERPOINT ENERGY RESOURCES CORP.....			1,2	2FE	10,703	...107.026	.....10,703	10,000	10,703		.....(10)	.....258		4.000	3.005	AO.....	100		11/25/2019.	04/01/2028.
15189X	AN	8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC.....			1,2	1FE	23,909	...119.543	.....23,909	20,000	23,909		.....(0)	.....349		4.500	3.306	AO.....	225		12/27/2019.	04/01/2044.
15189X	AR	9	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC.....			1,2	1FE	95,427	...103.098	.....103,098	100,000	95,924		.....497			3.000	3.658	FA.....	1,250	3,000	01/09/2017.	02/01/2027.
161175	AY	0	CHARTER COMMUNICATIONS INC.....			1,2	2FE	74,577	...110.118	.....82,588	75,000	74,635		.....58			4.908	5.009	JJ.....	1,616	3,681	06/27/2018.	07/23/2025.
161175	BB	9	CHARTER COMMUNICATIONS INC.....			1,2	2FE	105,117	...105.117	.....105,117	100,000	105,117		.....(478)	.....58		4.464	2.257	JJ.....	1,959		10/07/2019.	07/23/2022.
161175	BJ	2	CHARTER COMMUNICATIONS OPERATING LLC.....			1,2	2FE	194,492	...103.731	.....223,022	215,000	196,322		.....1,830			3.750	5.068	FA.....	3,046	8,063	07/02/2018.	02/15/2028.
161175	BK	9	CHARTER COMMUNICATIONS OPERATING LLC.....			1,2	2FE	95,701	...106.606	.....95,945	90,000	95,512		.....(189)			4.200	3.318	MS.....	1,113	1,890	09/05/2019.	03/15/2028.
161175	BR	4	CHARTER COMMUNICATIONS OPERATING LLC.....			1,2	2FE	37,601	...113.466	.....39,713	35,000	37,479		.....(122)			5.050	4.101	MS.....	447	1,242	06/05/2019.	03/30/2029.
16412X	AC	9	CHENIERE CORPUS CHRISTI HOLDINGS LLC.....			1,2	2FE	67,799	...112.446	.....67,468	60,000	67,468			.....331		5.875	2.925	JD.....	20		12/30/2019.	03/31/2025.
16412X	AG	0	CHENIERE CORPUS CHRISTI HOLDINGS LLC.....			1,2	2FE	55,259	...110.518	.....55,259	50,000	55,259		.....(15)	.....194		5.125	3.422	JD.....	7	1,281	12/19/2019.	06/30/2027.
166764	AB	6	CHEVRON CORP.....			1,2	1FE	72,243	...101.401	.....76,050	75,000	73,162		.....592			2.355	3.240	JD.....	128	1,766	06/06/2018.	12/05/2022.
166764	AH	3	CHEVRON CORP.....			1,2	1FE	83,214	...104.106	.....83,285	80,000	83,190		.....(24)			3.191	1.912	JD.....	50	1,276	12/19/2019.	06/24/2023.
166764	AR	1	CHEVRON CORP.....			1,2	1FE	98,996	...99.982	.....99,982	100,000	99,853		.....857			1.961	2.837	MS.....	643	1,961	10/06/2016.	03/03/2020.

SCHEDULE D - PART 1

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

E10.25

1			2			Codes			6	7			10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5		8	9	12			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
166764	BK	5	CHEVRON CORP.....					1,2	1FE	58,433	102.018	61,211	60,000	58,774		341			2.566	3.210	MN.....	192	1,540	02/17/2017.	05/16/2023.
166764	BL	3	CHEVRON CORP.....					1,2	1FE	295,397	104.527	324,032	310,000	297,558		1,716			2.954	3.666	MN.....	1,145	9,157	10/15/2018.	05/16/2026.
166764	BN	9	CHEVRON CORP.....					1,2	1FE	73,553	101.675	76,256	75,000	73,996		443			2.498	3.141	MS.....	614	1,874	03/20/2017.	03/03/2022.
171232	AS	0	CHUBB INA HOLDINGS INC.....					1	1FE	24,704	146.487	36,622	25,000	24,762		9			6.500	6.590	MN.....	208	1,625	05/01/2008.	05/15/2038.
171340	AN	2	CHURCH & DWIGHT CO INC.....					1,2	2FE	20,670	103.348	20,670	20,000	20,670		(3)	52		3.150	2.645	FA.....	263		12/16/2019.	08/01/2027.
171798	AE	1	CIMAREX ENERGY CO.....					1,2	2FE	104,128	106.079	106,079	100,000	104,098		(30)			4.375	3.830	MS.....	1,288		11/27/2019.	03/15/2029.
17252M	AM	2	CINTAS CORPORATION NO 2.....					1,2	1FE	14,755	102.013	15,302	15,000	14,828		73			2.900	3.434	AO.....	109	435	03/09/2017.	04/01/2022.
17275R	AD	4	CISCO SYSTEMS INC.....					1	1FE	97,316	140.147	140,147	100,000	97,813		68			5.900	6.095	FA.....	2,229	5,900	02/13/2009.	02/15/2039.
17275R	AH	5	CISCO SYSTEMS INC.....					1	1FE	167,561	100.086	165,142	165,000	165,095		(2,466)			4.450	2.921	JJ.....	3,386	7,343	04/10/2018.	01/15/2020.
17275R	BC	5	CISCO SYSTEMS INC.....					1	1FE	9,535	104.310	10,431	10,000	9,594		59			2.950	3.683	FA.....	101	295	07/11/2017.	02/28/2026.
17275R	BH	4	CISCO SYSTEMS INC.....					1,2	1FE	47,881	101.264	50,632	50,000	48,306		425			2.200	3.174	MS.....	309	1,100	11/02/2016.	09/20/2023.
17275R	BJ	0	CISCO SYSTEMS INC.....					1,2	1FE	120,452	100.069	125,086	125,000	122,323		1,502			1.850	3.142	MS.....	649	2,313	11/28/2018.	09/20/2021.
172967	DR	9	CITIGROUP INC.....						2FE	21,577	130.251	26,050	20,000	21,523		(54)			6.125	5.424	FA.....	429	1,225	08/12/2014.	08/25/2036.
172967	EW	7	CITIGROUP INC.....						1FE	126,242	166.946	150,251	90,000	121,447		(905)			8.125	5.245	JJ.....	3,372	7,313	03/14/2013.	07/15/2039.
172967	FX	4	CITIGROUP INC.....						1FE	19,709	140.776	28,155	20,000	19,746		7			5.875	5.980	JJ.....	493	1,175	01/19/2012.	01/30/2042.
172967	GL	9	CITIGROUP INC.....						1FE	95,052	103.686	103,686	100,000	98,087		561			3.375	4.025	MS.....	1,125	3,375	02/14/2013.	03/01/2023.
172967	HB	0	CITIGROUP INC.....						2FE	104,939	114.349	114,349	100,000	104,299		(640)			5.500	4.633	MS.....	1,650	5,500	05/01/2017.	09/13/2025.
172967	HS	3	CITIGROUP INC.....						2FE	24,896	127.582	31,896	25,000	24,907		4			5.300	5.328	MN.....	202	1,325	04/29/2014.	05/06/2044.
172967	JJ	1	CITIGROUP INC.....						1FE	104,047	100.040	105,042	105,000	104,889		842			2.400	3.222	FA.....	931	2,520	02/10/2015.	02/18/2020.
172967	JL	6	CITIGROUP INC.....						2FE	48,359	105.793	52,897	50,000	48,596		237			3.875	4.483	MS.....	511	1,938	03/19/2015.	03/26/2025.
172967	KA	8	CITIGROUP INC.....						2FE	96,382	110.178	110,178	100,000	96,729		347			4.450	4.964	MS.....	1,137	4,450	10/06/2016.	09/29/2027.
172967	KJ	9	CITIGROUP INC.....						2FE	83,890	110.115	93,598	85,000	84,028		138			4.600	4.816	MS.....	1,216	3,910	03/01/2016.	03/09/2026.
172967	KK	6	CITIGROUP INC.....						1FE	192,104	100.939	196,831	195,000	193,374		1,270			2.700	3.391	MS.....	1,331	5,265	06/02/2016.	03/30/2021.
172967	KN	0	CITIGROUP INC.....						1FE	70,546	105.067	78,800	75,000	71,078		532			3.400	4.354	MN.....	425	2,550	07/06/2017.	05/01/2026.
172967	KR	1	CITIGROUP INC.....						2FE	35,884	119.613	35,884	30,000	35,884		(3)	245		4.750	3.593	MN.....	170		12/20/2019.	05/18/2046.
172967	KU	4	CITIGROUP INC.....						2FE	108,788	109.127	109,127	100,000	108,709		(79)			4.125	2.966	JJ.....	1,788		11/26/2019.	07/25/2028.
172967	KY	6	CITIGROUP INC.....					1,2	1FE	281,572	103.759	316,465	305,000	284,171		2,599			3.200	4.371	AO.....	1,898	9,760	07/06/2017.	10/21/2026.
172967	LD	1	CITIGROUP INC.....					1,2,5	1FE	482,455	107.771	538,856	500,000	484,091		1,636			3.887	4.362	JJ.....	9,232	19,435	10/27/2017.	01/10/2028.
172967	LP	4	CITIGROUP INC.....					1,2,5	1FE	274,791	106.614	277,197	260,000	274,537		(254)			3.668	2.841	JJ.....	4,159		11/05/2019.	07/24/2028.
172967	MD	0	CITIGROUP INC.....					1,2	1FE	248,286	125.083	250,166	200,000	248,131		(155)			4.650	3.335	JJ.....	4,082		10/31/2019.	07/23/2048.
177376	AE	0	CITRIX SYSTEMS INC.....					1,2	2FE	47,791	108.374	54,187	50,000	47,994		203			4.500	5.123	JD.....	188	2,250	01/04/2018.	12/01/2027.
189054	AV	1	CLOROX CO.....					1,2	2FE	47,479	103.108	51,554	50,000	47,729		250			3.100	3.782	AO.....	388	1,550	09/26/2017.	10/01/2027.
189054	AW	9	CLOROX CO.....					1,2	2FE	21,985	109.925	21,985	20,000	21,985		(9)	90		3.900	2.540	MN.....	100		12/16/2019.	05/15/2028.
191216	AR	1	COCA-COLA CO.....					1	1FE	51,606	101.185	55,652	55,000	54,647		394			3.150	3.908	MN.....	221	1,733	11/04/2010.	11/15/2020.
191216	AZ	3	COCA-COLA CO.....					1	1FE	29,280	102.255	30,676	30,000	29,442		162			2.500	3.107	AO.....	188	750	04/08/2015.	04/01/2023.
191216	BG	4	COCA-COLA CO.....					1	1FE	496,823	100.511	502,555	500,000	498,543		1,720			2.450	2.807	MN.....	2,042	12,250	11/30/2016.	11/01/2020.
191216	BW	9	COCA-COLA CO.....					1	1FE	37,655	102.229	40,892	40,000	37,939		284			2.550	3.452	JD.....	85	1,020	05/25/2016.	06/01/2026.
191216	BZ	2	COCA-COLA CO.....					1	1FE	91,569	100.673	100,673	100,000	92,550		981			2.250	3.514	MS.....	750	2,250	10/06/2016.	09/01/2026.
19416Q	EL	0	COLGATE-PALMOLIVE CO.....					1	1FE	58,262	101.391	60,835	60,000	58,693		431			2.250	3.048	MN.....	173	1,350	10/30/2017.	11/15/2022.
198280	AF	6	COLUMBIA PIPELINE GROUP INC.....					1,2	1FE	100,720	109.725	109,725	100,000	100,619		(101)			4.500	4.366	JD.....	375	4,500	09/15/2017.	06/01/2025.



**SCHEDULE D - PART 1**

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

E10.26

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20030N	BL 4	COMCAST CORP.....				1,2	1FE	19,589		105.525	21,105	20,000	19,650		61			3.375	3.753	FA.....	255	675	05/15/2015	02/15/2025
20030N	BW 0	COMCAST CORP.....				1,2	1FE	109,662		99.917	109,909	110,000	109,674		12			2.350	2.396	JJ.....	1,192		10/02/2019	01/15/2027
20030N	BY 6	COMCAST CORP.....				1,2	1FE	342,245		105.943	376,098	355,000	343,586		1,341			3.300	3.822	FA.....	4,881	9,075	02/05/2019	02/01/2027
20030N	CG 4	COMCAST CORP.....				1,2	1FE	72,323		112.037	103,074	92,000	72,716		216			4.049	5.423	MN.....	621	3,725	07/17/2018	11/01/2052
20030N	CM 1	COMCAST CORP.....				1,2	1FE	60,510		123.477	61,738	50,000	60,482		(28)			4.700	3.523	AO.....	496		11/13/2019	10/15/2048
20030N	CN 9	COMCAST CORP.....				1,2	1FE	246,234		130.322	308,863	237,000	246,243		9			4.950	4.717	AO.....	2,477	10,531	11/26/2019	10/15/2058
20030N	CT 6	COMCAST CORP.....				1,2	1FE	244,074		112.634	275,954	245,000	244,177		92			4.150	4.196	AO.....	2,146	10,450	11/09/2018	10/15/2028
20268J	AB 9	COMMONSPIRIT HEALTH.....				1,2	2FE	29,966		100.614	30,184	30,000	29,968		1			3.347	3.360	AO.....	363		10/29/2019	10/01/2029
20268J	AC 7	COMMONSPIRIT HEALTH.....				1,2	2FE	9,998		99.982	9,998	10,000	9,998		0	15		4.187	4.187	AO.....	151		10/29/2019	10/01/2049
202795	JA 9	COMMONWEALTH EDISON CO.....				1,2	1FE	23,060		107.980	26,995	25,000	23,232		47			3.800	4.290	AO.....	238	950	12/12/2014	10/01/2042
202795	JD 3	COMMONWEALTH EDISON CO.....				1,2	1FE	73,976		121.430	89,858	74,000	73,980		2			4.700	4.702	JJ.....	1,604	3,478	01/06/2014	01/15/2044
202795	JH 4	COMMONWEALTH EDISON CO.....				1,2	1FE	101,132		101.229	101,229	100,000	101,106		(26)			2.550	2.358	JD.....	113	1,275	10/29/2019	06/15/2026
205887	BZ 4	CONAGRA BRANDS INC.....				1	2FE	79,908		103.196	82,557	80,000	79,943		30			3.800	3.841	AO.....	583	3,040	10/15/2018	10/22/2021
205887	CD 2	CONAGRA BRANDS INC.....				1,2	2FE	47,247		118.763	59,381	50,000	47,330		83			5.300	5.769	MN.....	442	2,716	10/15/2018	11/01/2038
20605P	AJ 0	CONCHO RESOURCES INC.....				1,2	2FE	11,683		116.832	11,683	10,000	11,683		(0)	79		4.875	3.870	AO.....	122		12/27/2019	10/01/2047
20605P	AK 7	CONCHO RESOURCES INC.....				1,2	2FE	32,243		109.040	32,712	30,000	32,206		(38)			4.300	3.288	FA.....	487		10/29/2019	08/15/2028
20605P	AL 5	CONCHO RESOURCES INC.....				1,2	2FE	11,095		116.745	11,674	10,000	11,093		(2)			4.850	4.185	FA.....	183		11/15/2019	08/15/2048
208251	AE 8	CONOCO INC.....				1	1FE	25,790		135.993	27,199	20,000	25,434		(356)			6.950	3.498	AO.....	293	1,390	04/08/2019	04/15/2029
20825C	AF 1	CONOCOPHILLIPS.....				1	1FE	47,555		131.729	52,691	40,000	47,153		(402)			5.900	4.090	AO.....	498	2,360	01/10/2019	10/15/2032
20826F	AC 0	CONOCOPHILLIPS CO.....				1,2	1FE	11,740		117.399	11,740	10,000	11,740		(0)	222		4.300	3.260	MN.....	55		12/27/2019	11/15/2044
20826F	AQ 9	CONOCOPHILLIPS CO.....				1,2	1FE	5,351		115.080	5,754	5,000	5,306		(45)			4.950	3.793	MS.....	73	248	04/18/2017	03/15/2026
209111	FD 0	CONSOLIDATED EDISON COMPANY OF NEW YORK.....				1,2	1FE	49,908		116.200	58,100	50,000	49,913		5			4.450	4.462	MS.....	655	2,225	03/03/2014	03/15/2044
209111	FE 8	CONSOLIDATED EDISON CO OF NEW YORK INC.....				1,2	1FE	298,815		105.006	315,016	300,000	299,004		189			3.300	3.374	JD.....	825	9,900	01/06/2015	12/01/2024
21036P	AW 8	CONSTELLATION BRANDS INC.....				1,2	2FE	598,458		101.408	633,797	625,000	605,009		6,551			2.650	3.847	MN.....	2,484	16,563	06/29/2018	11/07/2022
210518	DC 7	CONSUMERS ENERGY CO.....				1,2	1FE	22,118		110.588	22,118	20,000	22,118		(1)	87		3.800	2.431	MN.....	97		12/26/2019	11/15/2028
212015	AL 5	CONTINENTAL RESOURCES INC.....				1,2	2FE	258,733		104.485	261,211	250,000	257,247		(1,486)			4.500	3.487	AO.....	2,375	5,625	04/30/2019	04/15/2023
212015	AN 1	CONTINENTAL RESOURCES INC.....				1,2	2FE	30,587		103.429	31,029	30,000	30,566		(21)			3.800	3.312	JD.....	95	570	10/29/2019	06/01/2024
212015	AS 0	CONTINENTAL RESOURCES INC.....				1,2	2FE	31,127		106.338	31,901	30,000	31,117		(11)			4.375	3.818	JJ.....	605		11/25/2019	01/15/2028
21684A	AA 4	RABOBANK NEDERLAND.....			C		2FE	506,965		108.392	541,961	500,000	505,675		(1,290)			4.625	4.307	JD.....	1,927	23,125	09/30/2014	12/01/2023
219350	AX 3	CORNING INC.....				1	2FE	95,703		110.373	110,373	100,000	95,859		156			4.700	5.063	MS.....	1,384	4,700	02/07/2014	03/15/2037
22003B	AG 1	CORPORATE OFFICE PROPERTIES LP.....				1,2	2FE	32,249		102.910	36,019	35,000	33,622		370			3.600	4.881	MN.....	161	1,260	06/11/2014	05/15/2023
225433	AR 2	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L.....			C		2FE	247,521		111.023	277,558	250,000	247,828		307			4.550	4.711	AO.....	2,307	11,375	12/28/2016	04/17/2026
22546Q	AP 2	CREDIT SUISSE AG (NEW YORK BRANCH).....					1FE	294,357		106.391	319,172	300,000	295,273		916			3.625	3.997	MS.....	3,383	10,875	01/06/2015	09/09/2024
22822V	AH 4	CROWN CASTLE INTERNATIONAL CORP.....				1,2	2FE	278,112		105.832	317,495	300,000	280,232		2,120			3.650	4.683	MS.....	3,650	10,950	09/26/2017	09/01/2027
22822V	AJ 0	CROWN CASTLE INTERNATIONAL CORP.....				1,2	2FE	99,679		103.189	103,189	100,000	99,731		52			3.150	3.231	JJ.....	1,453	1,575	04/17/2019	07/15/2023
22822V	AM 3	CROWN CASTLE INTERNATIONAL CORP.....				1,2	2FE	12,167		121.672	12,167	10,000	12,167		(0)	208		5.200	3.932	FA.....	196		12/27/2019	02/15/2049
22966R	AD 8	CUBESMART LP.....				1,2	2FE	101,738		101.738	101,738	100,000	101,738		(30)	182		3.125	2.827	MS.....	1,042		11/19/2019	09/01/2026
23317H	AF 9	DDR CORP.....				1,2	2FE	21,618		108.091	21,618	20,000	21,618		(8)	180		4.700	3.418	JD.....	78		12/17/2019	06/01/2027
23331A	BH 1	D.R. HORTON INC.....				1,2	2FE	22,110		110.550	22,110	20,000	22,110		(2)	114		5.750	2.470	FA.....	434		12/27/2019	08/15/2023
23331A	BL 2	D.R. HORTON INC.....				1	2FE	43,917		100.441	45,198	45,000	44,474		557			2.550	3.864	JD.....	96	1,148	11/29/2017	12/01/2020
23331A	BM 0	D.R. HORTON INC.....				1,2	2FE	19,989		100.117	20,023	20,000	19,989		0			2.500	2.512	AO.....	113		12/19/2019	10/15/2024

**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						12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR		Rate Used to Obtain Fair Value	Fair Value		Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
						NAIC Design- ation and Admini- strative Symbol	Actual Cost			Par Value												
233331	AZ	0	DTE ENERGY CO.....			1,2	2FE	68,298	105,875	74,113	70,000	68,480	182			3.800	4.152	MS	783	2,660	03/08/2017	03/15/2027
233331	BA	4	DTE ENERGY CO.....			1,2	2FE	20,871	104,398	20,880	20,000	20,870	(1)			3.700	2.396	FA	308		12/26/2019	08/01/2023
23355L	AD	8	DXC TECHNOLOGY CO.....			1,2	2FE	100,352	107,709	107,708	100,000	100,322	(30)			4.750	4.697	AO	1,003	4,750	11/08/2017	04/15/2027
233835	AQ	0	DAIMLERCHRYSLER NORTH AMERICA HOLDING CO.....			1FE		59,762	148,840	74,420	50,000	56,351	(372)			8.500	6.843	JJ	1,924	4,250	08/23/2006	01/18/2031
235851	AQ	5	DANAHER CORP.....			1,2	1FE	21,126	106,377	21,275	20,000	21,108	(18)			3.350	2.265	MS	197		11/25/2019	09/15/2025
244199	BF	1	DEERE & CO.....			2	1FE	22,475	112,536	22,507	20,000	22,463	(13)			3.900	3.121	JD	48	390	10/29/2019	06/09/2042
24422E	RT	8	JOHN DEERE CAPITAL CORP.....			1FE		93,445	102,453	102,453	100,000	97,538	748			2.800	3.655	JJ	1,198	2,800	06/26/2012	01/27/2023
24422E	SL	4	JOHN DEERE CAPITAL CORP.....			1FE		34,799	101,239	35,434	35,000	34,890	91			2.800	3.074	MS	319	980	02/25/2014	03/04/2021
24422E	SW	0	JOHN DEERE CAPITAL CORP.....			1FE		98,863	100,016	100,016	100,000	99,818	955			2.050	3.027	MS	632	2,050	03/05/2015	03/10/2020
24422E	TB	5	JOHN DEERE CAPITAL CORP.....			1FE		49,424	100,387	50,194	50,000	49,762	338			2.450	3.152	MS	374	1,225	09/08/2015	09/11/2020
24422E	TG	4	JOHN DEERE CAPITAL CORP.....			1FE		97,772	102,622	102,622	100,000	98,281	509			2.800	3.375	MS	894	2,800	10/06/2016	03/06/2023
24422E	TT	6	JOHN DEERE CAPITAL CORP.....			1FE		20,487	102,842	20,568	20,000	20,483	(4)			2.650	2.082	JD	10	265	12/16/2019	06/24/2024
24422E	UB	3	JOHN DEERE CAPITAL CORP.....			1FE		95,091	105,021	105,021	100,000	95,560	469			3.050	3.695	JJ	1,483	3,050	01/03/2018	01/06/2028
24422E	UE	7	JOHN DEERE CAPITAL CORP.....			1FE		31,945	106,467	31,940	30,000	31,900	(45)			3.450	2.155	MS	311		11/13/2019	03/13/2025
24422E	UK	3	JOHN DEERE CAPITAL CORP.....			1FE		99,969	102,306	102,306	100,000	99,984	12			3.125	3.135	MS	964	3,125	09/05/2018	09/10/2021
24422E	UT	4	JOHN DEERE CAPITAL CORP.....			1FE		20,474	102,394	20,479	20,000	20,455	(19)			2.950	1.910	AO	148		11/25/2019	04/01/2022
24422E	UU	1	JOHN DEERE CAPITAL CORP.....			1FE		21,599	108,758	21,752	20,000	21,574	(26)			3.450	2.486	MS	219		10/29/2019	03/07/2029
247126	AJ	4	DELPHI CORP (NEW).....			1,2	2FE	19,930	105,972	21,194	20,000	19,967	7			4.150	4.193	MS	244	830	02/24/2014	03/15/2024
247361	ZT	8	DELTA AIR LINES INC.....			1,2	2FE	49,627	99,841	49,921	50,000	49,631	5			3.750	3.841	AO	328		11/04/2019	10/28/2029
247361	ZU	5	DELTA AIR LINES INC.....			1,2	2FE	29,759	100,043	30,013	30,000	29,763	4			2.900	3.077	AO	152		11/26/2019	10/28/2024
250847	EB	2	DTE ELECTRIC CO.....			1	1FE	53,231	140,256	70,128	50,000	52,441	(81)			6.625	6.148	JD	276	3,313	09/11/2006	06/01/2036
25156P	AC	7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B.....	C		9	2FE	189,120	147,320	213,614	145,000	186,214	(2,906)			8.750	5.192	JD	564	12,688	11/07/2018	06/15/2030
25179M	AL	7	DEVON ENERGY CORP.....			1,2	2FE	17,940	121,611	18,242	15,000	17,931	(10)			5.600	4.193	JJ	387		11/15/2019	07/15/2041
25179M	AV	5	DEVON ENERGY CORP.....			1,2	2FE	23,717	118,586	23,717	20,000	23,717	(2)	63		5.850	2.351	JD	52		12/27/2019	12/15/2025
25272K	AG	8	DIAMOND 1 FINANCE CORP.....			1,2	2FE	507,442	108,474	531,522	490,000	505,714	(1,728)			5.450	4.382	JD	1,187	23,163	11/14/2019	06/15/2023
25272K	AK	9	DIAMOND 1 FINANCE CORP.....			1,2	2FE	115,520	115,120	132,388	115,000	115,465	(55)			6.020	5.943	JD	308	6,923	07/23/2018	06/15/2026
25389J	AQ	9	DIGITAL REALTY TRUST LP.....			1,2	2FE	253,040	111,139	277,847	250,000	251,989	(293)			4.750	4.586	AO	2,969	11,875	03/15/2016	10/01/2025
25389J	AU	0	DIGITAL REALTY TRUST INC.....			1,2	2FE	31,229	104,096	31,229	30,000	31,229	(19)	70		3.600	3.088	JJ	591		10/29/2019	07/01/2029
25466A	AE	1	DISCOVER BANK.....			2FE		292,856	108,024	324,071	300,000	293,731	875			4.250	4.642	MS	3,825	12,750	03/27/2017	03/13/2026
254687	CZ	7	WALT DISNEY CO.....			1,2	1FE	180,894	107,034	192,661	180,000	180,878	(16)			3.700	3.581	MS	1,961		11/26/2019	09/15/2024
254687	FL	5	WALT DISNEY CO.....			1,2	1FE	58,230	97,050	58,230	60,000	58,230	13	304		2.000	2.343	MS	383		11/25/2019	09/01/2029
25468P	CT	1	WALT DISNEY CO.....			1	1FE	24,599	101,627	25,407	25,000	24,724	125			2.550	3.092	FA	241	638	09/05/2014	02/15/2022
25468P	CX	2	WALT DISNEY CO.....			1	1FE	93,191	109,280	98,352	90,000	93,152	(39)			3.700	3.477	JD	278	1,665	07/12/2019	12/01/2042
25468P	DM	5	WALT DISNEY CO.....			1	1FE	133,119	98,279	147,418	150,000	135,102	1,983			1.850	3.557	JJ	1,164	2,775	10/06/2016	07/30/2026
25468P	DN	3	WALT DISNEY CO.....			1	1FE	49,458	98,915	49,458	50,000	49,458	2	190		3.000	3.060	JJ	629		11/04/2019	07/30/2046
25468P	DQ	6	WALT DISNEY CO.....			1	1FE	228,559	101,425	238,349	235,000	231,132	1,702			2.450	3.241	MS	1,871	5,758	06/21/2018	03/04/2022
25470D	AD	1	DISCOVERY COMMUNICATIONS LLC.....			1	2FE	41,797	127,247	50,899	40,000	41,665	(38)			6.350	5.994	JD	212	2,540	06/14/2016	06/01/2040
25470D	AQ	2	DISCOVERY COMMUNICATIONS LLC.....			1,2	2FE	43,053	101,920	45,864	45,000	43,488	435			2.950	4.076	MS	372	1,328	09/07/2017	03/20/2023
25470D	AR	0	DISCOVERY COMMUNICATIONS LLC.....			1,2	2FE	100,179	106,752	106,752	100,000	100,173	(6)			3.950	3.925	MS	1,108	1,975	05/31/2019	03/20/2028
25470D	BF	5	DISCOVERY COMMUNICATIONS LLC.....			1,2	2FE	105,496	108,085	108,085	100,000	105,374	(122)			4.125	3.434	MN	527	1,994	09/30/2019	05/15/2029
256746	AF	5	DOLLAR TREE INC.....			1,2	2FE	63,917	104,205	67,733	65,000	64,150	233			3.700	4.119	MN	307	2,405	04/05/2018	05/15/2023

**SCHEDULE D - PART 1**

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5						12	13	14	15	16	17	18	19	20	21	22	
	CUSIP	Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E10.28	25746U	CE 7	DOMINION RESOURCES INC.....	.....	.....	1,2	2FE	32,109	107.445	32,234	30,000	32,107		(2)			3.900	2.524	AO	293		12/26/2019.	10/01/2025.
	25746U	CR 8	DOMINION RESOURCES INC.....	.....	.....	1,2	2FE	53,573	101.447	55,796	55,000	54,026		453			2.750	3.660	JJ	697	1,513	01/09/2017.	01/15/2022.
	260543	BJ 1	DOW CHEMICAL CO.....	.....	.....		2FE	141,944	132.645	172,438	130,000	137,784		(534)			7.375	6.540	MN	1,598	9,588	08/03/2005.	11/01/2029.
	260543	CH 4	DOW CHEMICAL CO.....	.....	.....	1,2	2FE	93,264	102.260	102,260	100,000	97,565		791			3.000	3.905	MN	383	3,000	11/06/2012.	11/15/2022.
	26078J	AA 8	DOWDUPONT INC.....	.....	.....	1	2FE	198,520	101.386	197,702	195,000	196,912		(1,608)			3.766	2.619	MN	938	9,056	03/29/2019.	11/15/2020.
	26078J	AD 2	DOWDUPONT INC.....	.....	.....	1,2	2FE	96,512	113.544	96,512	85,000	96,512		(234)	282		4.725	2.936	MN	513	2,008	10/17/2019.	11/15/2028.
	26078J	AE 0	DOWDUPONT INC.....	.....	.....	1,2	2FE	83,000	119.367	99,075	83,000	83,000					5.319	5.319	MN	564	4,255	11/14/2018.	11/15/2038.
	26138E	AJ 8	DR PEPPER SNAPPLE GROUP INC.....	.....	.....	1	2FE	2,999	141.557	4,247	3,000	2,999		0			7.450	7.452	MN	37	224	04/25/2008.	05/01/2038.
	26138E	AW 9	DR PEPPER SNAPPLE GROUP INC.....	.....	.....	1,2	2FE	42,976	102.828	46,273	45,000	43,353		377			3.130	4.143	JD	63	1,409	12/05/2016.	12/15/2023.
	26441C	AL 9	DUKE ENERGY CORP.....	.....	.....	1,2	2FE	49,898	106.113	53,056	50,000	49,956		10			3.950	3.975	AO	417	1,975	10/08/2013.	10/15/2023.
	26441C	AN 5	DUKE ENERGY CORP.....	.....	.....	1,2	2FE	150,237	105.992	158,987	150,000	150,200		(37)			3.750	3.715	AO	1,188	5,625	04/08/2015.	04/15/2024.
	26441C	AR 6	DUKE ENERGY CORP.....	.....	.....	1,2	2FE	38,286	99.919	39,968	40,000	38,912		626			1.800	3.496	MS	240	720	08/09/2016.	09/01/2021.
	26441C	AS 4	DUKE ENERGY CORP.....	.....	.....	1,2	2FE	272,741	100.487	301,461	300,000	275,858		3,117			2.650	4.040	MS	2,650	7,950	12/28/2016.	09/01/2026.
	26441Y	AY 3	DUKE REALTY LP.....	.....	.....	1,2	2FE	21,266	106.306	21,261	20,000	21,225		(41)			3.750	2.357	JD	63	375	10/29/2019.	12/01/2024.
	26442C	AK 0	DUKE ENERGY CAROLINAS LLC.....	.....	.....	1,2	1FE	49,949	102.387	51,193	50,000	49,992		6			3.900	3.911	JD	87	1,950	05/16/2011.	06/15/2021.
	26442E	AD 2	DUKE ENERGY OHIO INC.....	.....	.....	1,2	1FE	49,975	105.730	52,865	50,000	49,990		3			3.800	3.806	MS	633	1,900	09/03/2013.	09/01/2023.
	26442E	AG 5	DUKE ENERGY OHIO INC.....	.....	.....	1,2	1FE	213,998	116.605	233,209	200,000	213,819		(179)			4.300	3.897	FA	3,583	4,849	03/29/2019.	02/01/2049.
	26875P	AG 6	EOG RESOURCES INC.....	.....	.....	1	1FE	30,811	102.415	30,724	30,000	30,704		(107)			4.100	1.900	FA	513		10/29/2019.	02/01/2021.
	26875P	AK 7	EOG RESOURCES INC.....	.....	.....	1,2	1FE	182,533	101.862	193,538	190,000	184,217		1,684			2.625	3.641	MS	1,469	4,988	01/23/2017.	03/15/2023.
	26875P	AM 3	EOG RESOURCES INC.....	.....	.....	1,2	1FE	39,696	105.016	42,006	40,000	39,732		36			3.150	3.290	AO	315	1,260	03/19/2019.	04/01/2025.
	26884A	AZ 6	ERP OPERATING LP.....	.....	.....	1,2	1FE	47,442	104.481	47,016	45,000	45,629		(350)			4.625	3.773	JD	93	2,081	04/03/2013.	12/15/2021.
	26884A	BA 0	ERP OPERATING LP.....	.....	.....	1,2	1FE	252,650	102.991	257,478	250,000	252,149		(501)			3.000	2.704	AO	1,583	7,500	03/29/2019.	04/15/2023.
	26884A	BB 8	ERP OPERATING LP.....	.....	.....	1,2	1FE	11,851	118.890	11,889	10,000	11,843		(8)			4.500	3.373	JJ	225		10/29/2019.	07/01/2044.
	26884A	BE 2	ERP OPERATING LP.....	.....	.....	1,2	1FE	9,962	119.112	11,911	10,000	9,966		1			4.500	4.523	JD	38	450	05/11/2015.	06/01/2045.
	26884A	BJ 1	ERP OPERATING LP.....	.....	.....	1,2	1FE	21,338	106.691	21,338	20,000	21,338		(15)	14		3.500	2.561	MS	233		11/25/2019.	03/01/2028.
	26884A	BL 6	ERP OPERATING LP.....	.....	.....	1,2	1FE	20,507	103.592	20,718	20,000	20,501		(6)			3.000	2.692	JJ	308		11/13/2019.	07/01/2029.
	26884A	BM 4	ERP OPERATING LP.....	.....	.....	1,2	1FE	9,914	99.294	9,929	10,000	9,915		0			2.500	2.596	FA	86		12/16/2019.	02/15/2030.
	26884L	AF 6	EQT CORP.....	.....	.....	1,2	2FE	35,468	93.040	37,216	40,000	35,529		60			3.900	5.705	AO	390		11/13/2019.	10/01/2027.
	26884U	AE 9	EPR PROPERTIES.....	.....	.....	1,2	2FE	21,789	109.274	21,855	20,000	21,757		(32)			4.950	3.677	AO	209		10/29/2019.	04/15/2028.
	26884U	AF 6	EPR PROPERTIES.....	.....	.....	1,2	2FE	252,012	101.380	253,449	250,000	251,960		(52)			3.750	3.651	FA	3,542		09/30/2019.	08/15/2029.
	26885B	AC 4	EQT MIDSTREAM PARTNERS LP.....	.....	.....	1,2	2FE	29,661	98.293	29,488	30,000	29,488			173		5.500	5.668	JJ	765		12/30/2019.	07/15/2028.
	26885B	AD 2	EQT MIDSTREAM PARTNERS LP.....	.....	.....	1,2	2FE	39,155	100.319	40,128	40,000	39,177		22			4.750	5.396	JJ	876		11/25/2019.	07/15/2023.
	269246	BS 2	E*TRADE FINANCIAL CORP.....	.....	.....	1,2	2FE	21,673	108.786	21,757	20,000	21,663		(10)			4.500	3.335	JD	28	450	12/10/2019.	06/20/2028.
	277432	AP 5	EASTMAN CHEMICAL CO.....	.....	.....	1,2	2FE	48,832	107.633	53,816	50,000	48,849		17			4.650	4.810	AO	491	1,163	05/31/2019.	10/15/2044.
	277432	AW 0	EASTMAN CHEMICAL CO.....	.....	.....	1,2	2FE	22,152	110.758	22,152	20,000	22,152		(1)	99		4.500	3.077	JD	75		12/26/2019.	12/01/2028.
	278062	AD 6	EATON CORP.....	.....	.....	1	2FE	50,513	113.456	62,401	55,000	51,550		196			4.000	4.655	MN	361	2,200	11/14/2013.	11/02/2032.
	278642	AF 0	EBAY INC.....	.....	.....	1,2	2FE	148,910	98.742	197,485	200,000	149,939		1,029			4.000	6.049	JJ	3,689	8,000	01/06/2015.	07/15/2042.
	278865	AR 1	ECOLAB INC.....	.....	.....	1	1FE	64,578	99.997	64,998	65,000	64,988		410			2.250	2.894	JJ	687	1,463	01/12/2015.	01/12/2020.
	278865	AV 2	ECOLAB INC.....	.....	.....	1,2	1FE	27,992	102.748	30,824	30,000	28,219		227			2.700	3.691	MN	135	810	10/13/2016.	11/01/2026.
	278865	BD 1	ECOLAB INC.....	.....	.....	1,2	1FE	24,131	105.714	26,428	25,000	24,216		85			3.250	3.711	JD	68	813	04/18/2018.	12/01/2027.
	28336L	BV 0	KINDER MORGAN INC.....	.....	.....	1	2FE	39,824	103.056	41,222	40,000	39,972		42			6.500	6.602	MS	766	2,600	11/13/2015.	09/15/2020.

**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	g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
283695	AZ	7	EL PASO NATURAL GAS COMPANY.....	.....	..	.....	..2FE	.....11,294	.....112.385	.....11,238	.....10,000	.....10,885	.....	.....(409)	.....	.....	.....8.625	.....4.055	JJ.....	.....398	.....863	08/17/2016	01/15/2022
28370T	AD	1	EL PASO PIPELINE PARTNERS OPERATING CO L.....	.....	..	.....1	..2FE	.....128,987	.....137.832	.....137,832	.....100,000	.....128,521	.....	.....(466)	.....	.....	.....7.500	.....5.237	MN.....	.....958	.....3,750	05/15/2019	11/15/2040
28370T	AG	4	EL PASO PIPELINE PARTNERS OPERATING COMP.....	.....	..	.....1,2	..2FE	.....49,925	.....106.881	.....53,440	.....50,000	.....49,940	.....	.....15	.....	.....	.....4.300	.....4.331	MN.....	.....358	.....2,150	11/01/2016	05/01/2024
285512	AC	3	ELECTRONIC ARTS INC.....	.....	..	.....1,2	..2FE	.....20,411	.....101.871	.....20,374	.....20,000	.....20,356	.....	.....(55)	.....	.....	.....3.700	.....2.027	MS.....	.....247	.....	10/29/2019	03/01/2021
285512	AD	1	ELECTRONIC ARTS INC.....	.....	..	.....1,2	..2FE	.....22,479	.....112.393	.....22,479	.....20,000	.....22,479	.....	.....(40)	.....155	.....	.....4.800	.....2.531	MS.....	.....320	.....	11/25/2019	03/01/2026
29082A	AA	5	EMBRAER - EMPRESA BRASILEIRA DE AERONAUT.....	.....	C	.....1	..2FE	.....209,460	.....105.601	.....211,202	.....200,000	.....207,735	.....	.....(1,725)	.....	.....	.....5.150	.....3.491	JD.....	.....458	.....10,300	05/31/2019	06/15/2022
291011	BF	0	EMERSON ELECTRIC CO.....	.....	..	.....1,2	..1FE	.....109,466	.....101.700	.....111,870	.....110,000	.....109,660	.....	.....194	.....	.....	.....2.625	.....2.789	JD.....	.....241	.....2,100	05/30/2019	12/01/2021
292505	AD	6	ENCANA CORPORATION.....	.....	C	.....1	..2FE	.....11,759	.....117.591	.....11,759	.....10,000	.....11,759	.....	.....(0)	.....98	.....	.....6.500	.....4.810	FA.....	.....246	.....	12/27/2019	08/15/2034
292505	AJ	3	ENCANA CORP.....	.....	C	.....1,2	..2FE	.....20,501	.....102.415	.....20,483	.....20,000	.....20,455	.....	.....(46)	.....	.....	.....3.900	.....2.462	MN.....	.....100	.....390	10/29/2019	11/15/2021
29273R	AF	6	ENERGY TRANSFER PARTNERS LP.....	.....	..	.....1	..2FE	.....125,567	.....118.881	.....172,378	.....145,000	.....127,343	.....	.....515	.....	.....	.....6.625	.....7.952	AO.....	.....2,028	.....9,606	10/01/2015	10/15/2036
29273R	AJ	8	ENERGY TRANSFER PARTNERS LP.....	.....	..	.....1	..2FE	.....22,325	.....128.810	.....25,762	.....20,000	.....22,263	.....	.....(62)	.....	.....	.....7.500	.....6.444	JJ.....	.....750	.....1,500	03/09/2018	07/01/2038
29273R	AN	9	ENERGY TRANSFER PARTNERS LP.....	.....	..	.....1,2	..2FE	.....508,696	.....103.045	.....515,223	.....500,000	.....504,783	.....	.....(3,913)	.....	.....	.....4.650	.....3.807	JD.....	.....1,938	.....23,250	06/29/2018	06/01/2021
29273R	AP	4	ENERGY TRANSFER PARTNERS LP.....	.....	..	.....1,2	..2FE	.....51,106	.....112.910	.....56,455	.....50,000	.....51,088	.....	.....(18)	.....	.....	.....6.050	.....5.868	JD.....	.....252	.....3,025	02/12/2019	06/01/2041
29273R	BF	5	ENERGY TRANSFER PARTNERS LP.....	.....	..	.....1,2	..2FE	.....20,259	.....105.284	.....21,057	.....20,000	.....20,259	.....	.....(0)	.....	.....	.....5.150	.....5.057	MS.....	.....303	.....	11/25/2019	03/15/2045
29273R	BG	3	ENERGY TRANSFER PARTNERS LP.....	.....	..	.....1,2	..2FE	.....3,887	.....108.296	.....4,332	.....4,000	.....3,901	.....	.....14	.....	.....	.....4.750	.....5.235	JJ.....	.....88	.....190	11/01/2017	01/15/2026
29273R	BK	4	ENERGY TRANSFER PARTNERS LP.....	.....	..	.....1,2	..2FE	.....46,597	.....104.735	.....52,368	.....50,000	.....46,939	.....	.....342	.....	.....	.....4.200	.....5.221	AO.....	.....443	.....2,100	07/11/2017	04/15/2027
29278N	AL	7	ENERGY TRANSFER OPERATING LP.....	.....	..	.....1,2	..2FE	.....52,306	.....104.452	.....52,226	.....50,000	.....52,133	.....	.....(173)	.....	.....	.....4.250	.....2.737	MS.....	.....626	.....	09/30/2019	03/15/2023
29278N	AN	3	ENERGY TRANSFER OPERATING LP.....	.....	..	.....1,2	..2FE	.....65,103	.....112.426	.....67,455	.....60,000	.....64,723	.....	.....(380)	.....	.....	.....5.500	.....4.216	JD.....	.....275	.....3,300	05/17/2019	06/01/2027
29279F	AA	7	ENERGY TRANSFER OPERATING LP.....	.....	..	.....1,2	..2FE	.....23,891	.....120.681	.....24,136	.....20,000	.....23,881	.....	.....(10)	.....	.....	.....6.250	.....4.975	AO.....	.....264	.....	10/29/2019	04/15/2049
29364W	AW	8	ENTERGY LOUISIANA LLC.....	.....	..	.....1,2	..1FE	.....477,850	.....104.963	.....524,813	.....500,000	.....481,046	.....	.....1,948	.....	.....	.....3.250	.....3.789	AO.....	.....4,063	.....16,250	04/30/2018	04/01/2028
293791	AF	6	ENTERPRISE PRODUCTS PARTNERS L.P.....	.....	..	.....1	..2FE	.....52,194	.....136.369	.....68,184	.....50,000	.....51,877	.....	.....(83)	.....	.....	.....6.875	.....6.447	MS.....	.....1,146	.....3,438	07/14/2005	03/01/2033
293791	AT	6	ENTERPRISE PRODUCTS OPERATING L.P.....	.....	..	.....1	..2FE	.....45,208	.....120.593	.....60,297	.....50,000	.....46,408	.....	.....141	.....	.....	.....5.750	.....6.502	MS.....	.....958	.....2,875	09/10/2007	03/01/2035
29379V	AM	5	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	.....1	..2FE	.....85,555	.....145.083	.....116,067	.....80,000	.....85,079	.....	.....(123)	.....	.....	.....7.550	.....6.932	AO.....	.....1,275	.....6,040	03/11/2013	04/15/2038
29379V	AZ	6	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	.....1,2	..2FE	.....13,577	.....103.465	.....15,520	.....15,000	.....14,300	.....	.....199	.....	.....	.....3.350	.....4.945	MS.....	.....148	.....503	01/29/2016	03/15/2023
29379V	BB	8	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	.....1,2	..2FE	.....50,424	.....106.118	.....53,059	.....50,000	.....50,345	.....	.....(79)	.....	.....	.....3.900	.....3.708	FA.....	.....737	.....1,950	06/21/2016	02/15/2024
29379V	BC	6	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	.....1,2	..2FE	.....24,160	.....119.888	.....23,978	.....20,000	.....23,978	.....	.....	.....182	.....	.....5.100	.....3.793	FA.....	.....388	.....	12/30/2019	02/15/2045
29379V	BT	9	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	.....1,2	..2FE	.....100,582	.....110.694	.....110,694	.....100,000	.....100,553	.....	.....(39)	.....	.....	.....4.150	.....4.070	AO.....	.....865	.....4,208	02/12/2019	10/16/2028
29379V	BV	4	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	.....1,2	..2FE	.....74,985	.....102.900	.....77,175	.....75,000	.....74,982	.....	.....(3)	.....	.....	.....3.125	.....3.128	JJ.....	.....1,133	.....	07/18/2019	07/31/2029
294429	AJ	4	EQUIFAX INC.....	.....	..	.....1,2	..2FE	.....91,769	.....102.937	.....102,937	.....100,000	.....97,004	.....	.....934	.....	.....	.....3.300	.....4.393	JD.....	.....147	.....3,300	09/18/2013	12/15/2022
29446M	AB	8	EQUINOR ASA.....	.....	C	.....1,2	..1FE	.....123,416	.....109.807	.....137,259	.....125,000	.....123,588	.....	.....140	.....	.....	.....3.625	.....3.779	MS.....	.....1,397	.....4,531	10/03/2018	09/10/2028
294752	AH	3	EQUITY ONE INC.....	.....	..	.....1,2	..2FE	.....46,912	.....104.165	.....52,083	.....50,000	.....48,863	.....	.....365	.....	.....	.....3.750	.....4.605	MN.....	.....240	.....1,875	10/22/2012	11/15/2022
29717P	AE	7	ESSEX PORTFOLIO LP.....	.....	..	.....1,2	..2FE	.....97,844	.....102.750	.....102,750	.....100,000	.....98,314	.....	.....470	.....	.....	.....3.250	.....3.793	MN.....	.....542	.....3,250	09/23/2014	05/01/2023
29717P	AQ	0	ESSEX PORTFOLIO LP.....	.....	..	.....1,2	..2FE	.....20,793	.....103.963	.....20,793	.....20,000	.....20,793	.....	.....(5)	.....57	.....	.....3.375	.....2.660	AO.....	.....143	.....	12/16/2019	04/15/2026
29717P	AT	4	ESSEX PORTFOLIO LP.....	.....	..	.....1,2	..2FE	.....21,696	.....108.669	.....21,734	.....20,000	.....21,669	.....	.....(27)	.....	.....	.....4.000	.....2.930	MS.....	.....267	.....	10/29/2019	03/01/2029
29736R	AM	2	ESTEE LAUDER COMPANIES INC.....	.....	..	.....1,2	..1FE	.....10,007	.....100.072	.....10,007	.....10,000	.....10,007	.....	.....(0)	.....101	.....	.....3.125	.....3.121	JD.....	.....35	.....	12/16/2019	12/01/2049
30034W	AB	2	EVERGY INC.....	.....	..	.....1,2	..2FE	.....29,859	.....99.530	.....29,859	.....30,000	.....29,859	.....	.....0	.....151	.....	.....2.900	.....2.956	MS.....	.....271	.....	12/26/2019	09/15/2029
30040W	AC	2	EVERSOURCE ENERGY.....	.....	..	.....1,2	..2FE	.....30,423	.....101.496	.....30,449	.....30,000	.....30,422	.....	.....(1)	.....	.....	.....2.750	.....2.068	MS.....	.....243	.....	12/26/2019	03/15/2022
30040W	AE	8	EVERSOURCE ENERGY.....	.....	..	.....1,2	..2FE	.....61,648	.....103.061	.....66,990	.....65,000	.....61,964	.....	.....316	.....	.....	.....3.300	.....3.985	JJ.....	.....989	.....2,145	01/03/2018	01/15/2028
30040W	AF	5	EVERSOURCE ENERGY.....	.....	..	.....1,2	..2FE	.....22,261	.....111.307	.....22,261	.....20,000	.....22,261	.....	.....(38)	.....49	.....	.....4.250	.....2.819	AO.....	.....213	.....	10/29/2019	04/01/2029
30161N	AH	4	EXELON CORP.....	.....	..	.....1,2	..2FE	.....59,525	.....100.230	.....60,138	.....60,000	.....59,850	.....	.....325	.....	.....	.....2.850	.....3.411	JD.....	.....76	.....1,710	06/08/2015	06/15/2020
30212P	AM	7	EXPEDIA INC.....	.....	..	.....1,2	..2FE	.....32,746	.....110.324	.....33,097	.....30,000	.....32,724	.....	.....(22)	.....	.....	.....5.000	.....3.287	FA.....	.....567	.....	12/10/2019	02/15/2026

**SCHEDULE D - PART 1**

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

E10.30

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
							Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value													
CUSIP Identification			Description													Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
30212P	AP	0	EXPEDIA INC.....			1,2			2FE		30,686	...102.288	30,686	30,000	30,686		(24)	613		3.800	3.465	FA	431		10/29/2019	02/15/2028.		
30231G	AG	7	EXXON MOBIL CORP.....			1,2			1FE		24,775	...100.007	25,002	25,000	24,966		191		1.912	2.690	MS	153	478	03/03/2015.	03/06/2020.			
30231G	AN	2	EXXON MOBIL CORP.....			1,2			1FE		13,974	...107.388	16,108	15,000	14,039		23		3.567	3.972	MS	171	535	03/03/2015.	03/06/2045.			
30231G	AW	2	EXXON MOBIL CORP.....			1,2			1FE		46,962	...117.405	46,962	40,000	46,962		(4)	98	4.114	3.123	MS	549		12/19/2019.	03/01/2046.			
30231G	AZ	5	EXXON MOBIL CORP.....			1,2			1FE		154,755	...99.842	154,755	155,000	154,755		1	510	3.095	3.103	FA	1,799		09/20/2019.	08/16/2049.			
30231G	BE	1	EXXON MOBIL CORP.....			1,2			1FE		266,730	...100.974	267,580	265,000	266,716		(14)		2.440	2.363	FA	2,425		11/26/2019.	08/16/2029.			
302491	AU	9	FMC CORP.....			1,2			2FE		20,680	...103.398	20,680	20,000	20,680		(0)	18	3.450	3.035	AO	194		12/26/2019.	10/01/2029.			
302570	AX	4	NEXTERA ENERGY CAPITAL HOLDINGS INC.....			1,2			2FE		76,088	...89.447	89,447	100,000	76,613		493		4.019	5.389	JD	179	4,670	06/06/2007.	06/15/2067.			
313747	AS	6	FEDERAL REALTY INVESTMENT TRUST.....			1,2			1FE		23,362	...102.149	25,537	25,000	24,449		199		3.000	3.905	FA	313	750	07/16/2012.	08/01/2022.			
313747	AV	9	FEDERAL REALTY INVESTMENT TRUST.....			1,2			1FE		11,545	...115.452	11,545	10,000	11,545		(2)	172	4.500	3.548	JD	38		12/17/2019.	12/01/2044.			
31428X	AW	6	FEDEX CORP.....			1			2FE		147,185	...109.758	159,149	145,000	147,158		(27)		5.100	4.993	JJ	3,410	3,698	03/11/2019.	01/15/2044.			
31428X	BA	3	FEDEX CORP.....			1			2FE		45,268	...101.944	50,972	50,000	45,471		203		3.900	4.748	FA	813	1,950	09/25/2015.	02/01/2035.			
31428X	BE	5	FEDEX CORP.....			1,2			2FE		21,063	...105.314	21,063	20,000	21,063		(1)	597	4.750	4.400	MN	121		12/17/2019.	11/15/2045.			
31428X	BP	0	FEDEX CORP.....			1,2			2FE		15,446	...102.917	15,437	15,000	15,434		(12)		3.400	2.985	FA	193		09/27/2019.	02/15/2028.			
31428X	BV	7	FEDEX CORP.....			1,2			2FE		29,979	...99.929	29,979	30,000	29,979		0	71	3.100	3.108	FA	406		12/04/2019.	08/05/2029.			
31620M	AK	2	FIDELITY NATIONAL INFORMATION SERVICES I.....			1,2			2FE		52,390	...104.113	55,180	53,000	52,526		136		3.500	3.792	AO	392	1,855	10/06/2016.	04/15/2023.			
31620M	AT	3	FIDELITY NATIONAL INFORMATION SERVICES I.....			1,2			2FE		41,221	...103.480	41,392	40,000	41,179		(42)		3.000	2.497	FA	453		09/30/2019.	08/15/2026.			
31620M	BJ	4	FIDELITY NATIONAL INFORMATION SERVICES I.....			1,2			2FE		43,794	...109.625	43,850	40,000	43,768		(26)		3.750	2.586	MN	167		12/04/2019.	05/21/2029.			
316773	CP	3	FIFTH THIRD BANCORP.....			2			2FE		97,944	...107.499	107,499	100,000	99,061		209		4.300	4.557	JJ	1,971	4,300	11/18/2013.	01/16/2024.			
316773	CX	6	FIFTH THIRD BANCORP.....			2			2FE		105,419	...105.552	105,552	100,000	105,117		(302)		3.650	2.299	JJ	1,582		09/30/2019.	01/25/2024.			
337738	AP	3	FISERV INC.....			1,2			2FE		19,822	...106.709	21,342	20,000	19,847		25		3.850	4.008	JD	64	770	06/07/2018.	06/01/2025.			
337738	AS	7	FISERV INC.....			1,2			2FE		71,237	...101.767	71,237	70,000	71,237		(19)	95	2.750	2.327	JJ	1,000		12/04/2019.	07/01/2024.			
337738	AU	2	FISERV INC.....			1,2			2FE		105,110	...105.108	105,108	100,000	104,997		(113)		3.500	2.881	JJ	1,818		09/30/2019.	07/01/2029.			
337932	AH	0	FIRSTENERGY CORP.....			1,2			2FE		53,484	...106.967	53,484	50,000	53,484		(2)	56	3.900	2.835	JJ	899		12/26/2019.	07/15/2027.			
341081	EV	5	FLORIDA POWER & LIGHT CO.....			1			1FE		47,140	...133.294	63,981	48,000	47,343		25		5.650	5.777	FA	1,130	2,712	11/19/2007.	02/01/2037.			
341081	FM	4	FLORIDA POWER & LIGHT CO.....			1,2			1FE		49,538	...105.078	52,539	50,000	49,599		61		3.125	3.275	JD	130	1,563	11/16/2015.	12/01/2025.			
341099	CH	0	DUKE ENERGY FLORIDA LLC.....			1			1FE		24,967	...140.106	35,027	25,000	24,977		4		6.350	6.359	MS	467	1,588	09/13/2007.	09/15/2037.			
341099	CP	2	DUKE ENERGY FLORIDA LLC.....			1,2			1FE		49,212	...101.688	50,844	50,000	49,816		110		3.100	3.335	FA	586	1,550	08/15/2011.	08/15/2021.			
343412	AC	6	FLUOR CORP.....			1,2			2FE		19,506	...102.123	20,425	20,000	19,582		76		3.500	3.970	JD	31	700	11/18/2014.	12/15/2024.			
343412	AF	9	FLUOR CORP.....			1,2			2FE		30,014	...100.706	30,212	30,000	30,014		0		4.250	4.243	MS	375		12/10/2019.	09/15/2028.			
345370	CA	6	FORD MOTOR CO.....			2			2FE		15,466	...118.846	17,827	15,000	15,442		(23)		7.450	7.072	JJ	512	1,118	05/31/2012.	07/16/2031.			
345370	CQ	1	FORD MOTOR CO.....			2			2FE		77,119	...88.877	88,877	100,000	77,526		407		4.750	6.674	JJ	2,190	4,750	04/10/2013.	01/15/2043.			
345370	CS	7	FORD MOTOR CO.....			2			2FE		24,629	...95.289	28,587	30,000	24,699		70		5.291	6.719	JD	101	1,587	12/05/2016.	12/08/2046.			
345397	XA	6	FORD MOTOR CREDIT COMPANY LLC.....			2			2FE		187,813	...100.737	201,474	200,000	191,633		3,820		3.219	5.432	JJ	3,076	6,438	01/06/2015.	01/09/2022.			
345397	XQ	1	FORD MOTOR CREDIT COMPANY LLC.....			2			2FE		200,866	...100.559	201,119	200,000	200,760		(106)		3.200	2.826	JJ	2,951		11/04/2019.	01/15/2021.			
345397	XW	8	FORD MOTOR CREDIT COMPANY LLC.....			2			2FE		201,154	...100.752	201,504	200,000	201,076		(78)		3.336	2.879	MS	1,909		11/26/2019.	03/18/2021.			
345397	YG	2	FORD MOTOR CREDIT COMPANY LLC.....			2			2FE		184,573	...101.528	203,055	200,000	187,318		2,745		3.810	5.593	JJ	3,641	7,620	05/12/2017.	01/09/2024.			
345397	YZ	0	FORD MOTOR CREDIT COMPANY LLC.....			2			2FE		194,384	...100.928	201,855	200,000	196,807		2,423		3.470	4.793	AO	1,658	6,940	02/28/2018.	04/05/2021.			
34959J	AG	3	FORTIVE CORP.....			1,2			2FE		30,701	...102.338	30,701	30,000	30,701		(7)	114	3.150	2.738	JD	42	473	12/10/2019.	06/15/2026.			
34964C	AE	6	FORTUNE BRANDS HOME & SECURITY INC.....			1,2			2FE		50,406	...101.142	50,571	50,000	50,398		(8)		3.250	3.152	MS	488		10/07/2019.	09/15/2029.			
35137L	AE	5	FOX CORP.....			1,2			2FE		254,798	...127.399	254,798	200,000	254,798		(369)	5,111	5.576	3.965	JJ	4,833		08/30/2019.	01/25/2049.			

**SCHEDULE D - PART 1**

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

E10.31

1			2			Codes			6	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
35177P	AL	1	ORANGE SA.....			C		1	2FE	101,508	154.903	116,177	75,000	91,607		(997)			9.000	6.218	MS	2,250	6,750	01/06/2005	03/01/2031		
36164Q	6M	5	GE CAPITAL INTERNATIONAL FUNDING CO.....			C		1	2FE	461,920	104.199	541,834	520,000	469,161		7,241			3.373	5.335	MN	2,241	17,540	12/08/2017	11/15/2025		
361841	AH	2	GLP CAPITAL LP.....					1,2	2FE	44,216	110.540	44,216	40,000	44,216		(2)	225		5.375	3.428	AO	454		12/27/2019	04/15/2026		
361841	AL	3	GLP CAPITAL LP.....					1,2	2FE	33,086	111.070	33,321	30,000	33,039		(47)			5.300	3.927	JJ	733		10/29/2019	01/15/2029		
369550	AX	6	GENERAL DYNAMICS CORP.....					1,2	1FE	90,707	99.188	99,188	100,000	91,792		1,085			2.125	3.526	FA	803	2,125	08/09/2016	08/15/2026		
369550	BC	1	GENERAL DYNAMICS CORP.....					1,2	1FE	44,044	110.110	44,044	40,000	44,044		(47)	525		3.750	2.374	MN	192		11/26/2019	05/15/2028		
369550	BG	2	GENERAL DYNAMICS CORP.....					1,2	1FE	32,065	107.168	32,150	30,000	32,052		(12)			3.500	2.105	MN	134		12/18/2019	05/15/2025		
369604	BD	4	GENERAL ELECTRIC CO.....					1	2FE	218,063	101.383	238,250	235,000	222,282		4,219			2.700	4.811	AO	1,445	6,345	05/31/2018	10/09/2022		
36962G	3A	0	GENERAL ELECTRIC CAPITAL CORP.....						2FE	70,824	124.358	93,268	75,000	71,594		106			6.150	6.590	FA	1,845	4,613	11/08/2007	08/07/2037		
36962G	3P	7	GENERAL ELECTRIC CAPITAL CORP.....						2FE	162,030	121.556	212,723	175,000	164,369		311			5.875	6.450	JJ	4,769	10,281	05/30/2008	01/14/2038		
36962G	4B	7	GENERAL ELECTRIC CAPITAL CORPORATION.....						2FE	49,239	133.654	66,827	50,000	49,365		17			6.875	6.997	JJ	1,633	3,438	01/06/2009	01/10/2039		
36962G	4R	2	GENERAL ELECTRIC CO.....						2FE	89,872	101.550	91,395	90,000	89,948		76			4.375	4.459	MS	1,148	3,938	03/14/2014	09/16/2020		
36962G	7K	4	GENERAL ELECTRIC CO.....					2	2FE	28,180	103.803	31,141	30,000	28,487		307			3.450	4.742	MN	132	1,035	05/12/2014	05/15/2024		
370334	BJ	2	GENERAL MILLS INC.....					1	2FE	34,911	123.770	43,319	35,000	34,927		3			5.400	5.417	JD	84	1,890	05/26/2010	06/15/2040		
370334	BT	0	GENERAL MILLS INC.....					1,2	2FE	49,585	105.137	52,568	50,000	49,661		76			3.650	3.829	FA	689	1,825	01/21/2014	02/15/2024		
370334	CA	0	GENERAL MILLS INC.....					1,2	2FE	52,986	101.533	55,843	55,000	53,495		509			2.600	3.645	AO	314	1,430	10/04/2017	10/12/2022		
37045V	AE	0	GENERAL MOTORS CO.....					1	2FE	53,682	107.326	53,663	50,000	53,449		(233)			4.875	2.920	AO	603	1,219	09/23/2019	10/02/2023		
37045V	AF	7	GENERAL MOTORS CO.....					1	2FE	46,867	112.354	56,177	50,000	46,925		58			6.250	6.774	AO	773	3,125	06/24/2015	10/02/2043		
37045V	AJ	9	GENERAL MOTORS CO.....					1	2FE	20,200	101.000	20,200	20,000	20,200		0	91		5.200	5.128	AO	260		12/20/2019	04/01/2045		
37045X	AW	6	GENERAL MOTORS FINANCIAL COMPANY INC.....					1,2	2FE	9,671	102.274	10,227	10,000	9,767		96			3.450	4.541	AO	78	345	06/24/2015	04/10/2022		
37045X	BD	7	GENERAL MOTORS FINANCIAL COMPANY INC.....					1,2	2FE	199,191	101.185	202,370	200,000	199,614		423			3.700	3.922	MN	761	7,400	11/19/2015	11/24/2020		
37045X	BF	2	GENERAL MOTORS FINANCIAL COMPANY INC.....					1,2	2FE	154,917	102.162	158,351	155,000	154,959		42			4.200	4.224	MS	2,170	6,510	07/07/2017	03/01/2021		
37045X	BK	1	GENERAL MOTORS FINANCIAL COMPANY INC.....					1,2	2FE	61,843	103.099	67,014	65,000	62,514		671			3.700	4.952	MN	347	2,405	08/29/2017	05/09/2023		
37045X	BM	7	GENERAL MOTORS FINANCIAL COMPANY INC.....					1,2	2FE	48,840	101.381	50,690	50,000	49,287		447			3.200	4.182	JJ	778	1,600	06/29/2016	07/06/2021		
37045X	BQ	8	GENERAL MOTORS FINANCIAL COMPANY INC.....					1,2	2FE	44,891	104.859	52,430	50,000	45,437		546			4.000	5.642	AO	472	2,000	10/03/2016	10/06/2026		
37045X	BT	2	GENERAL MOTORS FINANCIAL COMPANY INC.....					1,2	2FE	460,218	105.128	525,640	500,000	464,275		4,057			4.350	5.591	JJ	9,908	21,750	08/31/2017	01/17/2027		
37045X	BW	5	GENERAL MOTORS FINANCIAL COMPANY INC.....					1,2	2FE	71,228	104.546	78,409	75,000	71,874		646			3.950	5.045	AO	642	2,963	04/10/2017	04/13/2024		
373334	KF	7	GEORGIA POWER CO.....					1,2	1FE	98,027	100.452	100,452	100,000	98,889		862			2.400	3.316	AO	600	2,400	03/02/2016	04/01/2021		
375558	AX	1	GILEAD SCIENCES INC.....					1,2	1FE	55,940	120.178	60,089	50,000	55,874		(65)			4.800	4.027	AO	600	1,200	07/11/2019	04/01/2044		
375558	BB	8	GILEAD SCIENCES INC.....					1	1FE	49,596	100.426	50,213	50,000	49,837		241			2.550	3.050	MS	425	1,275	10/06/2016	09/01/2020		
375558	BC	6	GILEAD SCIENCES INC.....					1,2	1FE	44,894	103.368	46,515	45,000	44,923		29			3.250	3.318	MS	488	1,463	09/09/2015	09/01/2022		
375558	BD	4	GILEAD SCIENCES INC.....					1,2	1FE	54,565	120.254	66,139	55,000	54,576		11			4.750	4.802	MS	871	2,613	09/09/2015	03/01/2046		
375558	BM	4	GILEAD SCIENCES INC.....					1,2	1FE	232,746	103.893	259,733	250,000	234,588		1,842			2.950	3.946	MS	2,458	7,375	03/27/2017	03/01/2027		
377372	AB	3	GLAXOSMITHKLINE CAPITAL INC.....					1	1FE	48,577	128.777	64,389	50,000	48,953		52			5.375	5.590	AO	567	2,688	07/14/2005	04/15/2034		
377372	AE	7	GLAXOSMITHKLINE CAPITAL INC.....					1	1FE	49,847	143.595	71,798	50,000	49,881		8			6.375	6.397	MN	407	3,188	05/06/2008	05/15/2038		
377372	AN	7	GLAXOSMITHKLINE CAPITAL INC.....					1	1FE	66,275	110.459	66,275	60,000	66,275		(52)	454		3.875	2.483	MN	297		12/04/2019	05/15/2028		
377373	AG	0	GLAXOSMITHKLINE CAPITAL PLC.....			C		1,2	1FE	59,686	104.300	62,580	60,000	59,732		46			3.000	3.109	JD	150	1,230	03/18/2019	06/01/2024		
377373	AH	8	GLAXOSMITHKLINE CAPITAL PLC.....			C		1,2	1FE	214,714	107.335	214,670	200,000	214,377		(337)			3.375	2.493	JD	563	4,613	09/30/2019	06/01/2029		
380956	AF	9	GOLDCORP INC.....			C		1,2	2FE	28,171	101.445	30,434	30,000	29,470		350			3.625	4.915	JD	66	1,088	06/04/2014	06/09/2021		
38141E	A5	8	GOLDMAN SACHS GROUP INC.....						1FE	44,416	100.678	45,305	45,000	44,983		86			5.375	5.566	MS	712	2,419	03/01/2010	03/15/2020		

**SCHEDULE D - PART 1**

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

E10.32

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38141E	C3	1	GOLDMAN SACHS & CO.....			.....	..	1,2	1FE	19,047	121.127	24,225	20,000	19,066	.....	19	.....	.....	4.800	5.137	JJ	461	960	06/30/2014.	07/08/2044.
38141G	ES	9	GOLDMAN SACHS GROUP INC.....			.....	..	1	2FE	84,382	119.510	111,144	93,000	88,513	.....	487	.....	.....	5.950	6.825	JJ	2,552	5,534	12/10/2007.	01/15/2027.
38141G	FD	1	GOLDMAN SACHS GROUP INC.....			.....	..	1	2FE	139,577	138.913	208,369	150,000	141,103	.....	262	.....	.....	6.750	7.354	AO	2,531	10,125	04/09/2008.	10/01/2037.
38141G	GM	0	GOLDMAN SACHS GROUP INC.....			.....	..	1	1FE	285,139	139.836	349,589	250,000	284,271	.....	(868)	.....	.....	6.250	5.174	FA	6,510	15,625	03/28/2018.	02/01/2041.
38141G	GS	7	GOLDMAN SACHS GROUP INC.....			.....	..	1	1FE	119,838	107.352	128,822	120,000	119,962	.....	22	.....	.....	5.750	5.766	JJ	3,009	6,900	01/19/2012.	01/24/2022.
38141G	RD	8	GOLDMAN SACHS GROUP INC.....			.....	..	1	1FE	24,607	104.153	26,038	25,000	24,698	.....	92	.....	.....	3.625	4.049	JJ	400	906	10/06/2016.	01/22/2023.
38141G	VU	5	GOLDMAN SACHS GROUP INC.....			.....	..	2	1FE	34,089	100.873	35,305	35,000	34,474	.....	385	.....	.....	2.625	3.808	AO	168	919	04/20/2016.	04/25/2021.
38141G	WB	6	GOLDMAN SACHS GROUP INC.....			.....	..	1,2	1FE	94,065	106.455	106,455	100,000	94,688	.....	623	.....	.....	3.850	4.743	JJ	1,658	3,850	02/13/2017.	01/26/2027.
38141G	WC	4	GOLDMAN SACHS GROUP INC.....			.....	..	1,2	1FE	484,222	101.263	506,315	500,000	488,787	.....	4,565	.....	.....	3.000	4.024	AO	2,708	15,000	10/31/2018.	04/26/2022.
38143U	8H	7	GOLDMAN SACHS GROUP INC.....			.....	..	2	1FE	105,852	105.852	105,852	100,000	105,852	.....	(226)	138	.....	3.750	2.671	FA	1,313	.....	10/02/2019.	02/25/2026.
38145G	AG	5	GOLDMAN SACHS GROUP INC.....			.....	..	1,2	1FE	482,106	100.397	501,987	500,000	488,145	.....	6,039	.....	.....	2.350	3.674	MN	1,501	11,750	03/27/2017.	11/15/2021.
38145G	AH	3	GOLDMAN SACHS GROUP INC.....			.....	..	1,2	1FE	71,474	105.245	73,671	70,000	71,376	.....	(99)	.....	.....	3.500	3.131	MN	306	1,225	07/09/2019.	11/16/2026.
38148L	AE	6	GOLDMAN SACHS GROUP INC.....			.....	..	2	1FE	245,984	106.155	265,388	250,000	246,791	.....	807	.....	.....	3.750	3.993	MN	1,016	7,969	07/30/2019.	05/22/2025.
38148Y	AA	6	GOLDMAN SACHS GROUP INC.....			.....	..	1,2,5	1FE	35,200	108.678	43,471	40,000	35,349	.....	149	.....	.....	4.017	4.976	AO	272	1,607	10/24/2017.	10/31/2038.
38148Y	AC	2	GOLDMAN SACHS GROUP INC.....			.....	..	1,2,5	1FE	97,121	101.419	101,419	100,000	97,839	.....	718	.....	.....	2.876	3.690	AO	487	2,876	10/24/2017.	10/31/2022.
386088	AH	1	GRAND METROPOLITAN INVESTMENT CORPORATIO.....			.....	..	1	1FE	119,341	149.490	149,490	100,000	114,132	.....	(540)	.....	.....	7.450	6.023	AO	1,573	7,450	09/07/2006.	04/15/2035.
40049J	AZ	0	GRUPO TELEVISIA SA.....			.....	C	1	2FE	12,472	124.724	12,472	10,000	12,472	.....	(7)	176	.....	6.625	4.706	JJ	305	.....	11/25/2019.	01/15/2040.
404119	BT	5	HCA INC.....			.....	..	1,2	2FE	55,646	112.033	56,017	50,000	55,537	.....	(108)	.....	.....	5.250	3.193	JD	117	1,313	11/13/2019.	06/15/2026.
404119	BU	2	HCA INC.....			.....	..	1,2	2FE	53,771	107.849	53,925	50,000	53,650	.....	(121)	.....	.....	4.500	3.265	FA	850	.....	09/30/2019.	02/15/2027.
404119	BX	6	HCA INC.....			.....	..	1,2	2FE	154,789	106.108	159,162	150,000	154,693	.....	(96)	.....	.....	4.125	3.717	JD	275	3,145	10/01/2019.	06/15/2029.
404119	BZ	1	HCA INC.....			.....	..	1,2	2FE	54,873	111.793	55,896	50,000	54,857	.....	(16)	.....	.....	5.250	4.637	JD	117	1,334	09/30/2019.	06/15/2049.
40414L	AJ	8	HCP INC.....			.....	..	1,2	2FE	15,023	106.719	16,008	15,000	15,019	.....	(4)	.....	.....	4.250	4.213	MN	81	638	06/28/2016.	11/15/2023.
40414L	AL	3	HCP INC.....			.....	..	1,2	2FE	24,231	106.392	26,598	25,000	24,554	.....	87	.....	.....	3.875	4.305	FA	366	969	11/06/2015.	08/15/2024.
40414L	AM	1	HCP INC.....			.....	..	1,2	2FE	66,245	104.443	73,110	70,000	66,797	.....	552	.....	.....	3.400	4.415	FA	992	2,380	06/28/2016.	02/01/2025.
40414L	AN	9	HCP INC.....			.....	..	1,2	2FE	244,729	107.522	268,805	250,000	245,465	.....	736	.....	.....	4.000	4.380	JD	833	10,000	12/09/2015.	06/01/2025.
40414L	AQ	2	HCP INC.....			.....	..	1,2	2FE	60,442	103.720	62,232	60,000	60,414	.....	(28)	.....	.....	3.250	3.130	JJ	953	.....	06/25/2019.	07/15/2026.
404280	AK	5	HSBC HOLDINGS PLC.....			.....	C	1	1FE	550,210	103.716	518,579	500,000	508,219	.....	(6,249)	.....	.....	5.100	3.751	AO	6,092	25,500	06/05/2012.	04/05/2021.
404280	AV	1	HSBC HOLDINGS PLC.....			.....	C	1	1FE	498,703	101.589	507,944	500,000	499,295	.....	592	.....	.....	3.400	3.523	MS	5,336	17,000	03/27/2017.	03/08/2021.
404280	AW	9	HSBC HOLDINGS PLC.....			.....	C	1	1FE	493,209	108.906	544,529	500,000	494,056	.....	847	.....	.....	4.300	4.523	MS	6,749	21,500	04/28/2016.	03/08/2026.
404280	BK	4	HSBC HOLDINGS PLC.....			.....	C	2,5	1FE	246,625	106.997	267,492	250,000	246,918	.....	293	.....	.....	4.041	4.222	MS	3,031	10,103	01/31/2019.	03/13/2028.
404280	BT	5	HSBC HOLDINGS PLC.....			.....	C	2,5	1FE	210,162	111.824	223,648	200,000	209,474	.....	(688)	.....	.....	4.583	3.920	JD	306	9,166	03/29/2019.	06/19/2029.
406216	AW	1	HALLIBURTON CO.....			.....	..	1	2FE	116,994	132.482	119,234	90,000	116,889	.....	(106)	.....	.....	6.700	4.345	MS	1,776	670	12/05/2019.	09/15/2038.
406216	AY	7	HALLIBURTON CO.....			.....	..	1	2FE	24,860	144.395	28,879	20,000	24,731	.....	(129)	.....	.....	7.450	5.473	MS	439	1,490	01/31/2014.	09/15/2039.
406216	BE	0	HALLIBURTON CO.....			.....	..	1,2	2FE	4,768	111.205	5,560	5,000	4,773	.....	5	.....	.....	4.750	5.082	FA	99	238	06/14/2018.	08/01/2043.
406216	BG	5	HALLIBURTON CO.....			.....	..	1,2	2FE	25,329	106.679	26,670	25,000	25,293	.....	(36)	.....	.....	3.800	3.569	MN	121	950	03/12/2019.	11/15/2025.
416515	AZ	7	HARTFORD FINANCIAL SERVICES GROUP INC.....			.....	..	1	2FE	99,755	100.842	100,842	100,000	99,994	.....	35	.....	.....	5.500	5.527	MS	1,390	5,500	03/18/2010.	03/30/2020.
416515	BF	0	HARTFORD FINANCIAL SERVICES GROUP INC.....			.....	..	1,2	2FE	10,192	102.633	10,263	10,000	10,192	.....	(0)	.....	.....	3.600	3.494	FA	132	.....	11/25/2019.	08/19/2049.
418056	AS	6	HASBRO INC.....			.....	..	1	2FE	24,903	115.751	28,938	25,000	24,919	.....	2	.....	.....	6.350	6.379	MS	467	1,588	03/08/2010.	03/15/2040.
418056	AZ	0	HASBRO INC.....			.....	..	1,2	2FE	30,030	100.725	30,218	30,000	30,030	.....	(0)	.....	.....	3.900	3.887	MN	137	.....	12/16/2019.	11/19/2029.
42217K	BF	2	HEALTH CARE REIT INC.....			.....	..	1,2	2FE	126,816	107.666	129,200	120,000	126,288	.....	(528)	.....	.....	4.000	2.901	JD	400	2,400	07/09/2019.	06/01/2025.
42225U	AD	6	HEALTHCARE TRUST OF AMERICA HOLDINGS LP.....			.....	..	1,2	2FE	20,615	104.391	20,878	20,000	20,601	.....	(14)	.....	.....	3.500	2.976	FA	292	.....	10/29/2019.	08/01/2026.

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22		
	CUSIP	Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol																	
42225U	AF	1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP.....	.....	.....	1,2	...2FE	.....	21,034	...105.623	.....	21,125	.....	20,000	.....	21,015	.....	2,967	JJ.....	.....	375	.....	11/04/2019.	07/01/2027.
42225U	AG	9	HEALTHCARE TRUST OF AMERICA HOLDINGS LP.....	.....	.....	1,2	...2FE	.....	9,932	...99.315	.....	9,932	.....	10,000	.....	9,932	.....	3,180	FA.....	.....	90	.....	12/19/2019.	02/15/2030.
427866	AX	6	HERSHEY CO.....	.....	.....	1,2	...1FE	.....	68,789	...101.012	.....	75,759	.....	75,000	.....	69,514	.....	3,549	FA.....	.....	652	.....	08/02/2016.	08/15/2026.
42809H	AF	4	HESS CORP.....	.....	.....	1,2	...2FE	.....	10,190	...102.242	.....	10,224	.....	10,000	.....	10,185	.....	3,037	JJ.....	.....	161	.....	11/15/2019.	07/15/2024.
428236	BX	0	HP INC.....	.....	.....	1	...2FE	.....	30,418	...104.483	.....	31,345	.....	30,000	.....	30,311	.....	3,643	MS.....	.....	358	.....	11/16/2016.	09/15/2022.
42824C	AN	9	HEWLETT PACKARD ENTERPRISE CO.....	.....	.....	1,2	...2FE	.....	131,996	...105.663	.....	137,362	.....	130,000	.....	131,478	.....	3,939	AO.....	.....	1,208	.....	03/16/2017.	10/15/2022.
42824C	AW	9	HEWLETT PACKARD ENTERPRISE CO.....	.....	.....	1,2	...2FE	.....	292,280	...111.158	.....	322,358	.....	290,000	.....	291,994	.....	4,757	AO.....	.....	3,000	.....	12/30/2016.	10/15/2025.
431282	AP	7	HIGHWOODS REALTY LP.....	.....	.....	1,2	...2FE	.....	20,974	...104.870	.....	20,974	.....	20,000	.....	20,974	.....	3,088	MS.....	.....	258	.....	09/30/2019.	03/01/2027.
437076	AV	4	HOME DEPOT INC.....	.....	.....	1,2	...1FE	.....	12,271	...141.304	.....	14,130	.....	10,000	.....	12,207	.....	4,327	AO.....	.....	149	.....	04/10/2015.	04/01/2041.
437076	AW	2	HOME DEPOT INC.....	.....	.....	1,2	...1FE	.....	99,824	...102.753	.....	102,753	.....	100,000	.....	99,975	.....	4,421	AO.....	.....	1,100	.....	03/28/2011.	04/01/2021.
437076	BA	9	HOME DEPOT INC.....	.....	.....	1,2	...1FE	.....	18,226	...116.063	.....	23,213	.....	20,000	.....	18,423	.....	4,765	AO.....	.....	210	.....	04/02/2013.	04/01/2043.
437076	BD	3	HOME DEPOT INC.....	.....	.....	1,2	...1FE	.....	29,552	...127.287	.....	38,186	.....	30,000	.....	29,600	.....	4,875	FA.....	.....	553	.....	09/03/2013.	02/15/2044.
437076	BF	8	HOME DEPOT INC.....	.....	.....	1,2	...1FE	.....	99,945	...119.529	.....	119,529	.....	100,000	.....	99,955	.....	4,403	MS.....	.....	1,296	.....	06/30/2015.	03/15/2045.
437076	BN	1	HOME DEPOT INC.....	.....	.....	1,2	...1FE	.....	72,012	...99.954	.....	79,963	.....	80,000	.....	72,933	.....	3,621	MS.....	.....	501	.....	09/06/2016.	09/15/2026.
437076	BT	8	HOME DEPOT INC.....	.....	.....	1,2	...1FE	.....	140,787	...104.024	.....	156,036	.....	150,000	.....	141,712	.....	3,629	MS.....	.....	1,248	.....	09/05/2017.	09/14/2027.
438516	BD	7	HONEYWELL INTERNATIONAL INC.....	.....	.....	1	...1FE	.....	212,375	...105.274	.....	221,075	.....	210,000	.....	211,923	.....	3,100	JD.....	.....	586	.....	09/30/2014.	12/01/2023.
438516	BL	9	HONEYWELL INTERNATIONAL INC.....	.....	.....	1,2	...1FE	.....	23,383	...101.766	.....	25,441	.....	25,000	.....	23,567	.....	3,449	MN.....	.....	104	.....	09/22/2017.	11/01/2026.
44106M	AT	9	HOSPITALITY PROPERTIES TRUST.....	.....	.....	1,2	...2FE	.....	116,876	...102.897	.....	123,476	.....	120,000	.....	117,326	.....	4,992	MS.....	.....	1,590	.....	03/09/2017.	03/15/2025.
44106M	AZ	5	HOSPITALITY PROPERTIES TRUST.....	.....	.....	1,2	...2FE	.....	30,433	...102.768	.....	30,831	.....	30,000	.....	30,414	.....	4,023	AO.....	.....	373	.....	09/30/2019.	10/01/2024.
44106M	BB	7	HOSPITALITY PROPERTIES TRUST.....	.....	.....	1,2	...2FE	.....	15,186	...101.654	.....	15,248	.....	15,000	.....	15,185	.....	4,786	AO.....	.....	212	.....	12/17/2019.	10/01/2029.
44107T	AV	8	HOST HOTELS & RESORTS LP.....	.....	.....	1,2	...2FE	.....	43,137	...107.096	.....	48,193	.....	45,000	.....	43,831	.....	4,543	JD.....	.....	80	.....	05/06/2015.	06/15/2025.
44107T	AX	4	HOST HOTELS & RESORTS LP.....	.....	.....	1,2	...2FE	.....	20,988	...105.224	.....	21,045	.....	20,000	.....	20,951	.....	2,639	MN.....	.....	99	.....	10/29/2019.	04/01/2024.
444859	BE	1	HUMANA INC.....	.....	.....	1,2	...2FE	.....	99,341	...118.137	.....	118,137	.....	100,000	.....	99,395	.....	4,993	AO.....	.....	1,238	.....	01/12/2015.	10/01/2044.
444859	BF	8	HUMANA INC.....	.....	.....	1,2	...2FE	.....	101,298	...107.628	.....	107,628	.....	100,000	.....	101,187	.....	3,755	MS.....	.....	1,163	.....	03/26/2019.	03/15/2027.
445658	CD	7	J B HUNT TRANSPORT SERVICES INC.....	.....	.....	1,2	...2FE	.....	76,316	...105.484	.....	79,113	.....	75,000	.....	75,615	.....	3,626	MS.....	.....	850	.....	05/12/2014.	03/15/2024.
445658	CF	2	J B HUNT TRANSPORT SERVICES INC.....	.....	.....	1,2	...2FE	.....	21,436	...107.466	.....	21,493	.....	20,000	.....	21,428	.....	2,582	MS.....	.....	258	.....	12/17/2019.	03/01/2026.
44701Q	BE	1	HUNTSMAN INTERNATIONAL LLC.....	.....	.....	1,2	...2FE	.....	31,882	...106.273	.....	31,882	.....	30,000	.....	31,882	.....	3,681	MN.....	.....	225	.....	12/26/2019.	05/01/2029.
448579	AE	2	HYATT HOTELS CORP.....	.....	.....	1,2	...2FE	.....	18,336	...102.457	.....	20,491	.....	20,000	.....	19,300	.....	4,455	JJ.....	.....	311	.....	05/07/2013.	07/15/2023.
44962L	AJ	6	IHS MARKIT LTD.....	.....	.....	1,2	...2FE	.....	43,105	...107.762	.....	43,105	.....	40,000	.....	43,105	.....	3,256	MN.....	.....	283	.....	12/26/2019.	05/01/2029.
456837	AQ	6	ING GROEP NV.....	.....	C	.....	...1FE	.....	204,546	...109.884	.....	219,767	.....	200,000	.....	204,331	.....	3,771	AO.....	.....	1,845	.....	05/31/2019.	04/09/2029.
458140	AM	2	INTEL CORP.....	.....	.....	1	...1FE	.....	19,699	...102.480	.....	20,496	.....	20,000	.....	19,772	.....	3,107	JD.....	.....	24	.....	11/17/2015.	12/15/2022.
458140	AS	9	INTEL CORP.....	.....	.....	1,2	...1FE	.....	171,485	...108.172	.....	183,892	.....	170,000	.....	171,275	.....	3,545	JJ.....	.....	2,656	.....	03/17/2017.	07/29/2025.
458140	AX	8	INTEL CORP.....	.....	.....	1,2	...1FE	.....	482,230	...105.864	.....	529,319	.....	500,000	.....	485,113	.....	3,614	MN.....	.....	2,188	.....	04/30/2018.	05/11/2027.
45866F	AF	1	INTERCONTINENTAL EXCHANGE INC.....	.....	.....	1,2	...1FE	.....	142,372	...104.783	.....	157,174	.....	150,000	.....	143,134	.....	3,791	MS.....	.....	1,369	.....	02/28/2018.	09/15/2027.
459200	AM	3	INTERNATIONAL BUSINESS MACHINES CORPORAT.....	.....	.....	1	...1FE	.....	112,152	...124.690	.....	118,455	.....	95,000	.....	109,916	.....	3,956	AO.....	.....	1,127	.....	09/29/2015.	10/30/2025.
459200	HU	8	INTERNATIONAL BUSINESS MACHINES CORP.....	.....	.....	1	...1FE	.....	44,674	...106.025	.....	47,711	.....	45,000	.....	44,734	.....	3,781	FA.....	.....	630	.....	03/16/2017.	02/12/2024.
459200	JC	6	INTERNATIONAL BUSINESS MACHINES CORP.....	.....	.....	1	...1FE	.....	48,842	...102.594	.....	51,297	.....	50,000	.....	49,129	.....	3,522	MN.....	.....	208	.....	03/16/2018.	11/09/2022.
459200	JG	7	INTERNATIONAL BUSINESS MACHINES CORP.....	.....	.....	1	...1FE	.....	352,366	...106.675	.....	378,695	.....	355,000	.....	352,771	.....	3,562	FA.....	.....	4,491	.....	03/25/2019.	02/19/2026.
459200	JX	0	INTERNATIONAL BUSINESS MACHINES CORP.....	.....	.....	1	...1FE	.....	102,276	...102.262	.....	102,262	.....	100,000	.....	102,065	.....	1,952	MN.....	.....	380	.....	09/30/2019.	05/13/2022.
459200	KA	8	INTERNATIONAL BUSINESS MACHINES CORP.....	.....	.....	1	...1FE	.....	274,079	...107.591	.....	274,356	.....	255,000	.....	273,648	.....	2,615	MN.....	.....	1,140	.....	09/30/2019.	05/15/2029.
459506	AJ	0	INTERNATIONAL FLAVORS & FRAGRANCES INC.....	.....	.....	1	...2FE	.....	32,989	...100.856	.....	33,283	.....	33,000	.....	32,997	.....	3,414	MS.....	.....	299	.....	09/24/2018.	09/25/2020.



**SCHEDULE D - PART 1**

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

E10.34

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
460146	CN	1	INTERNATIONAL PAPER CO.....			1,2	2FE		46,942	115.076	57,538	50,000	46,995		53			5.150	5.588	MN.....	329	2,575	05/14/2015.	05/15/2046.
460146	CP	6	INTERNATIONAL PAPER CO.....			1,2	2FE		136,541	103.122	154,683	150,000	137,962		1,421			3.000	4.321	FA.....	1,700	4,500	08/02/2016.	02/15/2027.
460690	BK	5	INTERPUBLIC GROUP OF CO INC.....			1	2FE		20,905	104.527	20,905	20,000	20,905		(27)	18		3.750	2.240	FA.....	283		11/25/2019.	02/15/2023.
460690	BL	3	INTERPUBLIC GROUP OF COMPANIES INC.....			1	2FE		49,538	107.672	53,836	50,000	49,743		56			4.200	4.333	AO.....	443	2,100	06/19/2015.	04/15/2024.
461070	AP	9	INTERSTATE POWER AND LIGHT CO.....			1,2	2FE		21,942	109.709	21,942	20,000	21,942		(1)	88		4.100	2.806	MS.....	216		12/26/2019.	09/26/2028.
46132F	AB	6	INVESCO FINANCE PLC.....		C	1	1FE		24,780	106.303	26,576	25,000	24,901		23			4.000	4.107	JJ.....	419	1,000	11/06/2013.	01/30/2024.
46625H	HF	0	JPMORGAN CHASE & CO.....				1FE		74,135	144.917	108,688	75,000	74,306		27			6.400	6.487	MN.....	613	4,800	05/16/2008.	05/15/2038.
46625H	HZ	6	JPMORGAN CHASE & CO.....				1FE		99,889	103.495	103,495	100,000	99,985		16			4.625	4.637	MN.....	655	4,625	05/05/2011.	05/10/2021.
46625H	JB	7	JPMORGAN CHASE & CO.....				1FE		49,785	136.954	68,477	50,000	49,816		6			5.600	5.630	JJ.....	1,291	2,800	07/14/2011.	07/15/2041.
46625H	JC	5	JPMORGAN CHASE & CO.....				1FE		74,951	103.852	77,889	75,000	74,993		8			4.350	4.356	FA.....	1,233	3,263	08/03/2011.	08/15/2021.
46625H	JD	3	JPMORGAN CHASE & CO.....				1FE		49,734	105.002	52,501	50,000	49,935		30			4.500	4.566	JJ.....	981	2,250	01/13/2012.	01/24/2022.
46625H	JH	4	JPMORGAN CHASE & CO.....				1FE		147,815	103.204	154,807	150,000	148,326		511			3.200	3.588	JJ.....	2,080	4,800	10/06/2016.	01/25/2023.
46625H	JU	5	JPMORGAN CHASE & CO.....				1FE		292,675	127.865	306,877	240,000	292,464		(217)			4.850	3.484	FA.....	4,850	1,940	10/31/2019.	02/01/2044.
46625H	JY	7	JPMORGAN CHASE & CO.....				1FE		196,795	107.058	214,115	200,000	197,314		519			3.875	4.193	MS.....	2,390	7,750	01/06/2015.	09/10/2024.
46625H	LL	2	JPMORGAN CHASE & CO.....				1FE		152,121	127.286	190,929	150,000	152,086		(35)			4.950	4.854	JD.....	619	7,425	12/28/2016.	06/01/2045.
46625H	QJ	2	JPMORGAN CHASE & CO.....			2	1FE		492,950	100.774	503,867	500,000	496,158		3,208			2.550	3.228	MS.....	4,250	12,750	03/27/2017.	03/01/2021.
46625H	RS	1	JPMORGAN CHASE & CO.....			1,2	1FE		94,177	104.483	104,482	100,000	94,862		685			3.200	4.115	JD.....	142	3,200	05/31/2016.	06/15/2026.
46625H	RV	4	JPMORGAN CHASE & CO.....			1,2	1FE		205,122	103.060	206,119	200,000	204,948		(174)			2.950	2.535	AO.....	1,475		09/30/2019.	10/01/2026.
46647P	AA	4	JPMORGAN CHASE & CO.....			1,2,5	1FE		55,805	118.191	70,915	60,000	55,878		73			4.260	4.703	FA.....	916	2,556	07/12/2017.	02/22/2048.
46647P	AF	3	JPMORGAN CHASE & CO.....			1,2,5	1FE		476,693	106.252	531,262	500,000	478,808		2,115			3.540	4.147	MN.....	2,950	17,700	01/31/2018.	05/01/2028.
46647P	AM	8	JPMORGAN CHASE & CO.....			1,2,5	1FE		487,945	106.292	531,457	500,000	488,875		930			3.509	3.802	JJ.....	7,700	8,773	01/31/2019.	01/23/2029.
472319	AM	4	JEFFERIES GROUP INC.....			1	2FE		92,465	119.178	119,178	100,000	92,901		125			6.500	7.132	JJ.....	2,907	6,500	12/09/2015.	01/20/2043.
478160	AN	4	JOHNSON & JOHNSON.....			1	1FE		49,744	142.344	71,172	50,000	49,804		10			5.950	5.986	FA.....	1,124	2,975	08/16/2007.	08/15/2037.
478160	AZ	7	JOHNSON & JOHNSON.....			1	1FE		99,038	102.351	102,351	100,000	99,848		109			3.550	3.665	MN.....	454	3,550	05/17/2011.	05/15/2021.
478160	BV	5	JOHNSON & JOHNSON.....			1,2	1FE		189,961	113.039	226,077	200,000	190,179		218			3.700	4.005	MS.....	2,467	7,400	08/31/2016.	03/01/2046.
478160	CD	4	JOHNSON & JOHNSON.....			1,2	1FE		82,915	101.105	85,939	85,000	83,554		639			2.250	3.067	MS.....	627	1,913	07/11/2017.	03/03/2022.
478375	AH	1	JOHNSON CONTROLS INTERNATIONAL PLC.....		C	1	2FE		22,342	122.762	24,552	20,000	22,253		(90)			6.000	4.973	JJ.....	553	1,200	12/28/2016.	01/15/2036.
478375	AL	2	JOHNSON CONTROLS INTERNATIONAL PLC.....		C	1,2	2FE		141,857	109.925	164,887	150,000	142,021		164			4.625	5.004	JJ.....	3,449	6,938	12/28/2016.	07/02/2044.
482480	AE	0	KLA-TENCOR CORP.....			1,2	2FE		100,708	109.765	109,765	100,000	100,424		(75)			4.650	4.548	MN.....	775	4,650	01/05/2016.	11/01/2024.
487836	BL	1	KELLOGG CO.....			1	2FE		90,231	101.559	101,559	100,000	96,219		1,105			2.750	4.035	MS.....	917	2,750	02/11/2013.	03/01/2023.
487836	BP	2	KELLOGG CO.....			1	2FE		93,924	104.006	104,006	100,000	94,662		738			3.250	4.231	AO.....	813	3,250	02/25/2016.	04/01/2026.
49271V	AF	7	KEURIG DR PEPPER INC.....			1,2	2FE		251,353	112.294	280,736	250,000	251,283		(70)			4.597	4.522	MN.....	1,149	5,746	06/05/2019.	05/25/2028.
49327M	ZQ	6	KEYBANK NA.....				1FE		735,239	101.131	758,481	750,000	740,210		4,971			2.500	3.218	MN.....	2,031	18,750	01/31/2017.	11/22/2021.
49337W	AJ	9	KEYSPAN CORPORATION.....			1	2FE		71,300	121.504	91,128	75,000	72,157		118			5.803	6.191	AO.....	1,088	4,352	11/06/2007.	04/01/2035.
494368	BC	6	KIMBERLY-CLARK CORP.....			1	1FE		14,717	147.170	14,717	10,000	14,717		(8)	270		6.625	3.119	FA.....	276		12/16/2019.	08/01/2037.
494368	BL	6	KIMBERLY-CLARK CORP.....			1	1FE		20,985	106.466	26,616	25,000	21,426		83			3.700	4.715	JD.....	77	925	05/20/2013.	06/01/2043.
494368	BU	6	KIMBERLY-CLARK CORP.....			1	1FE		66,792	103.006	72,104	70,000	67,198		406			2.750	3.482	FA.....	727	1,925	02/17/2016.	02/15/2026.
49446R	AN	9	KIMCO REALTY CORP.....			1,2	2FE		246,076	103.333	258,332	250,000	247,054		978			3.400	3.843	MN.....	1,417	8,500	10/27/2017.	11/01/2022.
494550	AQ	9	KINDER MORGAN ENERGY PARTNERS, L.P.....			1	2FE		15,575	133.981	22,777	17,000	15,750		51			7.300	8.207	FA.....	469	1,241	01/14/2015.	08/15/2033.
494550	BU	9	KINDER MORGAN ENERGY PARTNERS LP.....			1,2	2FE		163,810	116.449	244,542	210,000	166,160		671			5.500	7.361	MS.....	3,850	11,550	02/27/2015.	03/01/2044.
496902	AQ	0	KINROSS GOLD CORP.....		C	1,2	2FE		21,003	104.750	20,950	20,000	20,950			53		4.500	3.708	JJ.....	418		12/30/2019.	07/15/2027.

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						12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR		Rate Used to Obtain Fair Value	Fair Value		Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
500255	AT	1	KOHL'S CORP.....			1,2	2FE	27,930	...107.015	29,964	28,000		8			4.750	4.781	JD	59	1,330	09/05/2013.	12/15/2023.
50076Q	AE	6	KRAFT FOODS GROUP INC.....			2FE		129,988	...106.852	149,593	140,000		229			5.000	5.540	JD	525	6,125	08/16/2019.	06/04/2042.
50077L	AB	2	KRAFT HEINZ FOODS CO.....			1,2	2FE	12,357	98.577	14,787	15,000		43			4.375	5.645	JD	55	656	08/19/2016.	06/01/2046.
50077L	AD	8	KRAFT HEINZ FOODS CO.....			1,2	2FE	89,208	...100.029	100,029	100,000		1,251			3.000	4.743	JD	250	3,000	08/19/2016.	06/01/2026.
50077L	AK	2	KRAFT HEINZ FOODS CO.....			1,2	2FE	77,420	...105.890	84,712	80,000		349			3.950	4.525	JJ	1,457	3,160	08/19/2016.	07/15/2025.
501044	CK	5	THE KROGER CO.....			1	2FE	34,805	...134.688	47,141	35,000		9			6.900	6.943	AO	510	2,415	03/19/2008.	04/15/2038.
501044	DC	2	KROGER CO.....			1,2	2FE	237,167	...105.445	263,612	250,000		1,589			3.500	4.349	FA	3,646	8,750	04/28/2016.	02/01/2026.
502431	AA	7	HARRIS CORP.....			1,2	2FE	39,772	...102.459	40,983	40,000		70			4.950	5.319	FA	748	990	07/02/2019.	02/15/2021.
50247V	AA	7	LYB INTERNATIONAL FINANCE BV.....		C	1	2FE	24,676	...105.781	26,445	25,000		35			4.000	4.166	JJ	461	1,000	07/11/2013.	07/15/2023.
50247V	AB	5	LYB INTERNATIONAL FINANCE BV.....		C	1	2FE	61,967	...118.124	76,780	65,000		62			5.250	5.602	JJ	1,574	3,413	08/23/2016.	07/15/2043.
50540R	AR	3	LABORATORY CORPORATION OF AMERICA HOLDIN.....			1	2FE	49,653	...100.027	50,014	50,000		320			2.625	3.281	FA	547	1,856	01/21/2015.	02/01/2020.
50540R	AS	1	LABORATORY CORPORATION OF AMERICA HOLDIN.....			1,2	2FE	45,683	...112.599	56,300	50,000		78			4.700	5.284	FA	979	2,350	01/21/2015.	02/01/2045.
517834	AE	7	LAS VEGAS SANDS CORP.....			1,2	2FE	30,519	...102.879	30,864	30,000		(11)			3.500	3.208	FA	440		10/29/2019.	08/18/2026.
517834	AF	4	LAS VEGAS SANDS CORP.....			1,2	2FE	51,773	...104.415	52,207	50,000		(34)			3.900	3.462	FA	818		10/07/2019.	08/08/2029.
517834	AG	2	LAS VEGAS SANDS CORP.....			1,2	2FE	61,232	...102.961	61,776	60,000		(59)			3.200	2.737	FA	805		09/30/2019.	08/08/2024.
517834	AH	0	LAS VEGAS SANDS CORP.....			1,2	2FE	20,213	...101.063	20,213	20,000		(0)	29		2.900	2.687	JD	58		12/27/2019.	06/25/2025.
524660	AY	3	LEGGETT & PLATT INC.....			1,2	2FE	60,156	...102.749	65,759	64,000		367			3.500	4.322	MN	286	2,240	11/14/2017.	11/15/2027.
53117C	AN	2	LIBERTY PROPERTY LP.....			1,2	2FE	49,213	...104.655	52,327	50,000		99			4.125	4.349	JD	92	2,063	06/06/2012.	06/15/2022.
53117C	AT	9	LIBERTY PROPERTY LP.....			1,2	2FE	11,384	...113.841	11,384	10,000		(5)	43		4.375	2.610	FA	182		12/17/2019.	02/01/2029.
53227J	AB	0	LIFE STORAGE LP.....			1,2	2FE	10,710	...107.096	10,710	10,000		(2)	28		4.000	3.108	JD	18		12/17/2019.	06/15/2029.
532457	BV	9	ELI LILLY AND CO.....			1,2	1FE	53,856	...107.712	53,856	50,000		(38)	146		3.375	2.412	MS	497		11/25/2019.	03/15/2029.
534187	BF	5	LINCOLN NATIONAL CORP.....			1,2	2FE	91,982	...105.599	100,319	95,000		332			3.625	4.095	MS	1,043	3,444	01/23/2017.	12/12/2026.
53944Y	AB	9	LLOYDS BANKING GROUP PLC.....		C	2FE		470,095	...108.780	543,900	500,000		3,503			4.650	5.668	MS	6,265	23,250	11/30/2016.	03/24/2026.
539830	BB	4	LOCKHEED MARTIN CORP.....			1	1FE	74,325	...114.199	97,069	85,000		223			4.070	4.885	JD	154	3,460	05/30/2013.	12/15/2042.
539830	BE	8	LOCKHEED MARTIN CORP.....			1,2	1FE	57,588	...104.010	62,406	60,000		358			2.900	3.633	MS	580	1,740	02/12/2015.	03/01/2025.
539830	BF	5	LOCKHEED MARTIN CORP.....			1,2	1FE	93,893	...100.527	95,500	95,000		578			2.500	3.137	MN	251	2,375	11/16/2015.	11/23/2020.
548661	CT	2	LOWES CO INC.....			1,2	2FE	201,175	...101.852	203,704	200,000		(560)			3.750	3.449	AO	1,583	7,500	12/09/2015.	04/15/2021.
548661	CZ	8	LOWES CO INC.....			1,2	2FE	99,401	...106.108	106,108	100,000		65			3.875	3.947	MS	1,141	3,875	09/04/2013.	09/15/2023.
548661	DM	6	LOWE'S COMPANIES INC.....			1,2	2FE	88,887	...100.675	100,675	100,000		1,336			2.500	4.291	AO	528	2,500	04/11/2016.	04/15/2026.
552081	AM	3	LYONDELLBASELL INDUSTRIES NV.....		C	1,2	2FE	12,165	...105.226	15,784	15,000		24			4.625	5.861	FA	241	694	02/26/2015.	02/26/2055.
55279H	AQ	3	MANUFACTURERS AND TRADERS TRUST CO.....			1FE		264,671	...105.868	264,671	250,000		(529)	3,325		3.400	2.548	FA	3,164		09/30/2019.	08/17/2027.
55336V	AK	6	MPLX LP.....			1,2	2FE	35,159	...105.044	36,765	35,000		10			4.125	4.032	MS	481	928	06/12/2019.	03/01/2027.
55336V	AR	1	MPLX LP.....			1,2	2FE	468,626	...103.577	517,886	500,000		2,814			4.000	4.852	MS	5,889	20,000	04/30/2018.	03/15/2028.
55336V	AS	9	MPLX LP.....			1,2	2FE	150,475	...109.760	153,664	140,000		(488)			4.800	3.844	FA	2,539	3,360	06/19/2019.	02/15/2029.
55616X	AF	4	MACYS RETAIL HOLDINGS INC.....			1,2	2FE	36,615	...101.917	37,709	37,000		122			3.875	4.243	JJ	661	1,434	01/10/2012.	01/15/2022.
55907R	AA	6	MAGELLAN MIDSTREAM PARTNERS LP.....			1	2FE	99,971	...102.464	102,464	100,000		8			4.250	4.255	FA	1,771	4,250	08/17/2011.	02/01/2021.
56501R	AD	8	MANULIFE FINANCIAL CORP.....		C	1	1FE	13,306	...133.061	13,306	10,000		(3)	105		5.375	3.447	MS	175		12/18/2019.	03/04/2046.
565849	AL	0	MARATHON OIL CORP.....			1,2	2FE	9,381	...105.910	10,591	10,000		85			3.850	4.989	JD	32	385	09/27/2017.	06/01/2025.
565849	AM	8	MARATHON OIL CORP.....			1,2	2FE	106,764	...116.366	174,549	150,000		530			5.200	7.685	JD	650	7,800	06/30/2015.	06/01/2045.
56585A	AD	4	MARATHON PETROLEUM CORP.....			1	2FE	41,529	...103.540	41,416	40,000		(115)			5.125	2.036	MS	683		11/25/2019.	03/01/2021.
56585A	AG	7	MARATHON PETROLEUM CORP.....			1,2	2FE	76,651	...105.044	84,036	80,000		375			3.625	4.206	MS	854	2,900	09/16/2016.	09/15/2024.

**SCHEDULE D - PART 1**

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

E10.36

1		2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56585A	BC	5	MARATHON PETROLEUM CORP.....				1,2	2FE	107,375	113.284	118,948	105,000	107,126		(249)			5.125	4.769	JD	239	5,381	01/09/2019	12/15/2026
571748	AV	4	MARSH & MCLENNAN COMPANIES INC.....				1,2	1FE	24,626	105.055	26,264	25,000	24,690		64			3.500	3.808	JD	68	875	01/09/2017	06/03/2024
571748	AX	0	MARSH & MCLENNAN COMPANIES INC.....				1,2	1FE	24,559	105.570	26,392	25,000	24,624		65			3.500	3.822	MS	270	875	09/03/2014	03/10/2025
571748	AZ	5	MARSH & MCLENNAN COMPANIES INC.....				1,2	1FE	24,705	107.474	26,869	25,000	24,742		37			3.750	3.939	MS	279	938	02/15/2018	03/14/2026
571748	BG	6	MARSH & MCLENNAN COMPANIES INC.....				1,2	1FE	228,028	114.014	228,028	200,000	228,028		(936)	874		4.375	2.610	MS	2,576	5,833	08/30/2019	03/15/2029
571903	AM	5	MARRIOTT INTERNATIONAL INC.....				1,2	2FE	49,603	101.748	50,874	50,000	49,743		140			3.125	3.425	AO	330	1,563	10/06/2014	10/15/2021
571903	AS	2	MARRIOTT INTERNATIONAL INC.....				1,2	2FE	22,701	103.693	25,923	25,000	22,967		266			3.125	4.596	JD	35	781	06/07/2016	06/15/2026
573284	AT	3	MARTIN MARIETTA MATERIALS INC.....				1,2	2FE	51,919	103.838	51,919	50,000	51,919		(66)	606		3.500	2.940	JD	78	875	10/07/2019	12/15/2027
574599	BN	5	MASCO CORP.....				1,2	2FE	230,458	103.431	258,578	250,000	232,302		1,844			3.500	4.582	MN	1,118	8,750	07/31/2017	11/15/2027
575718	AA	9	MASSACHUSETTS INSTITUTE OF TECHNOLOGY.....				1	1FE	70,334	152.734	76,367	50,000	70,320		(13)			5.600	3.949	JJ	1,400	1,400	03/29/2019	07/01/2111
57636Q	AB	0	MASTERCARD INC.....				1	1FE	42,428	106.121	42,448	40,000	42,425		(3)			3.375	1.882	AO	338		12/26/2019	04/01/2024
57636Q	AF	1	MASTERCARD INC.....				1,2	1FE	19,460	100.538	20,108	20,000	19,642		182			2.000	2.982	MN	44	400	11/16/2016	11/21/2021
57636Q	AG	9	MASTERCARD INC.....				1,2	1FE	31,213	104.043	31,213	30,000	31,213		(1)	163		2.950	2.290	MN	98		12/26/2019	11/21/2026
57636Q	AJ	3	MASTERCARD INC.....				1,2	1FE	21,575	107.873	21,575	20,000	21,575		(11)	180		3.500	2.400	FA	243		12/10/2019	02/26/2028
57636Q	AL	8	MASTERCARD INC.....				1,2	1FE	22,127	111.088	22,218	20,000	22,121		(6)			3.650	3.093	JD	61	367	11/13/2019	06/01/2049
57636Q	AM	6	MASTERCARD INC.....				1,2	1FE	41,744	104.360	41,744	40,000	41,744		(14)	160		2.950	2.417	JD	98		12/02/2019	06/01/2029
579780	AL	1	MCCORMICK & COMPANY INC.....				1,2	2FE	43,635	101.592	45,716	45,000	43,995		360			2.700	3.600	FA	459	1,215	08/09/2017	08/15/2022
58013M	EC	4	MCDONALDS CORPORATION.....				1	2FE	51,746	135.826	67,913	50,000	51,376		(37)			6.300	6.045	AO	665	3,150	11/02/2007	10/15/2037
58013M	EL	4	MCDONALDS CORP.....				1	2FE	99,411	102.532	102,532	100,000	99,907		68			3.625	3.695	MN	413	3,625	05/17/2011	05/20/2021
58013M	ET	7	MCDONALD'S CORP.....				1,2	2FE	148,325	100.073	150,109	150,000	149,515		1,190			2.200	3.018	MN	321	3,300	10/06/2016	05/26/2020
58013M	EX	8	MCDONALD'S CORP.....				1,2	2FE	9,931	100.684	10,068	10,000	9,966		35			2.750	3.119	JD	17	275	12/02/2015	12/09/2020
58013M	FA	7	MCDONALD'S CORP.....				1,2	2FE	208,932	120.561	241,122	200,000	208,780		(152)			4.875	4.581	JD	596	9,750	01/31/2019	12/09/2045
58013M	FB	5	MCDONALD'S CORP.....				1,2	2FE	48,561	106.837	53,418	50,000	48,716		155			3.500	3.915	MS	583	1,750	03/06/2017	03/01/2027
581557	BE	4	MCKESSON CORP.....				1,2	2FE	128,620	105.260	136,838	130,000	128,869		249			3.796	4.023	MS	1,453	4,935	03/05/2014	03/15/2024
582839	AH	9	MEAD JOHNSON NUTRITION CO.....				1,2	1FE	531,620	109.312	546,560	500,000	528,221		(3,399)			4.125	3.026	MN	2,635	20,625	03/29/2019	11/15/2025
585055	BS	4	MEDTRONIC INC.....				1	1FE	22,909	107.199	24,656	23,000	22,923		14			3.500	3.571	MS	237	805	09/02/2015	03/15/2025
585055	BU	9	MEDTRONIC INC.....				1	1FE	207,574	125.956	255,690	203,000	207,228		(77)			4.625	4.486	MS	2,764	9,389	09/02/2015	03/15/2045
58933Y	AR	6	MERCK & CO INC.....				1,2	1FE	442,969	103.760	466,922	450,000	444,419		1,450			2.750	2.997	FA	4,847	9,625	08/28/2019	02/10/2025
59023V	AA	8	BANK OF AMERICA CORP.....				1	2FE	47,506	157.641	78,820	50,000	47,820		57			7.750	8.214	MN	506	3,875	05/07/2008	05/14/2038
59156R	AJ	7	METLIFE INC.....				1	1FE	12,295	143.054	14,305	10,000	11,945		(94)			6.375	4.527	JD	28	638	11/04/2015	06/15/2034
59156R	BD	9	METLIFE INC.....				1	1FE	15,307	114.056	17,108	15,000	15,302		(5)			4.125	3.989	FA	237	309	04/25/2019	08/13/2042
59156R	BF	4	METLIFE INC.....				1	1FE	64,067	103.322	67,159	65,000	64,292		225			3.048	3.437	MJSD	88	1,981	11/29/2016	12/15/2022
59156R	BH	0	METLIFE INC.....				1	1FE	135,930	106.558	143,853	135,000	135,770		(160)			3.600	3.455	AO	1,094	4,860	08/17/2017	04/10/2024
59156R	BM	9	METLIFE INC.....				1	1FE	120,845	104.049	130,062	125,000	121,670		562			3.000	3.568	MS	1,250	3,750	02/11/2019	03/01/2025
594918	AJ	3	MICROSOFT CORP.....				1	1FE	104,502	124.003	136,404	110,000	105,325		137			4.500	4.827	AO	1,238	4,950	07/09/2018	10/01/2040
594918	AW	4	MICROSOFT CORP.....				1,2	1FE	463,393	106.459	479,065	450,000	460,699		(2,694)			3.625	2.943	JD	725	16,313	05/08/2017	12/15/2023
594918	AX	2	MICROSOFT CORP.....				1,2	1FE	29,896	130.940	39,282	30,000	29,908		3			4.875	4.897	JD	65	1,463	12/03/2013	12/15/2043
594918	BB	9	MICROSOFT CORP.....				1,2	1FE	484,949	103.339	516,695	500,000	487,222		2,273			2.700	3.246	FA	5,213	13,500	12/09/2015	02/12/2025
594918	BD	5	MICROSOFT CORP.....				1,2	1FE	9,674	113.724	11,372	10,000	9,682		8			3.750	3.951	FA	145	375	11/01/2017	02/12/2045
594918	BE	3	MICROSOFT CORP.....				1,2	1FE	4,910	118.576	5,929	5,000	4,911		1			4.000	4.096	FA	77	200	06/15/2018	02/12/2055

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
594918	BJ	2	MICROSOFT CORP .....			1,2	1FE	35,578		105.711	36,999	35,000	35,504		(74)			3.125	2.845	MN.....	176	1,094	01/31/2019.	11/03/2025.
594918	BK	9	MICROSOFT CORP .....			1,2	1FE	9,227		118.976	10,708	9,000	9,195		(9)			4.200	4.009	MN.....	61	378	02/22/2016.	11/03/2035.
594918	BQ	6	MICROSOFT CORP .....			1,2	1FE	105,761		100.714	110,786	110,000	106,636		875			2.000	2.900	FA.....	874	2,200	02/27/2017.	08/08/2023.
594918	BR	4	MICROSOFT CORP .....			1,2	1FE	292,231		101.185	298,494	295,000	292,895		664			2.400	2.504	FA.....	2,812	2,040	12/19/2019.	08/08/2026.
594918	BT	0	MICROSOFT CORP .....			1,2	1FE	37,659		113.075	45,230	40,000	37,792		47			3.700	4.041	FA.....	588	1,480	10/06/2016.	08/08/2046.
594918	BU	7	MICROSOFT CORP .....			1,2	1FE	28,334		118.516	35,555	30,000	28,388		19			3.950	4.240	FA.....	471	1,185	08/01/2016.	08/08/2056.
594918	BX	1	MICROSOFT CORP .....			1,2	1FE	113,916		103.766	119,331	115,000	114,117		201			2.875	3.076	FA.....	1,332	3,306	07/31/2018.	02/06/2024.
594918	BY	9	MICROSOFT CORP .....			1,2	1FE	19,810		106.891	21,378	20,000	19,831		21			3.300	3.435	FA.....	266	660	04/20/2017.	02/06/2027.
59523U	AQ	0	MID AMERICA APARTMENTS LP .....			1,2	2FE	21,810		109.134	21,827	20,000	21,803		(7)			3.950	2.804	MS.....	233		12/16/2019.	03/15/2029.
59562V	AM	9	BERKSHIRE HATHAWAY ENERGY CO .....				1FE	48,979		137.370	67,311	49,000	48,984		1			6.125	6.128	AO.....	750	3,001	03/21/2006.	04/01/2036.
606822	AD	6	MITSUBISHI UFJ FINANCIAL GROUP INC .....		C		1FE	248,744		107.420	268,549	250,000	248,909		165			3.850	3.930	MS.....	3,208	9,625	10/31/2016.	03/01/2026.
606822	AW	4	MITSUBISHI UFJ FINANCIAL GROUP INC .....		C		1FE	200,000		102.353	204,706	200,000	200,000					3.535	3.534	JJ.....	3,044	7,070	07/17/2018.	07/26/2021.
606822	BH	6	MITSUBISHI UFJ FINANCIAL GROUP INC .....		C		1FE	358,971		107.923	377,732	350,000	358,400		(571)			3.741	3.434	MS.....	4,146	6,547	03/29/2019.	03/07/2029.
606822	BM	5	MITSUBISHI UFJ FINANCIAL GROUP INC .....		C		1FE	206,912		103.655	207,310	200,000	206,763		(149)			3.195	2.789	JJ.....	2,893		09/30/2019.	07/18/2029.
60687Y	AK	5	MIZUHO FINANCIAL GROUP INC .....		C		1FE	212,475		106.237	212,475	200,000	212,475		(449)		1,630	3.663	2.685	FA.....	2,503		09/30/2019.	02/28/2027.
60687Y	AR	0	MIZUHO FINANCIAL GROUP INC .....		C		1FE	200,044		109.324	218,648	200,000	200,046		5			4.018	4.015	MS.....	2,589	8,036	03/28/2018.	03/05/2028.
60871R	AH	3	MOLSON COORS BREWING CO .....			1,2	2FE	45,694		99.815	54,898	55,000	45,848		154			4.200	5.385	JJ.....	1,065	2,310	06/28/2016.	07/15/2046.
609207	AR	6	MONDELEZ INTERNATIONAL INC .....			1,2	2FE	42,769		106.479	45,786	43,000	42,795		26			3.625	3.713	FA.....	598	779	02/11/2019.	02/13/2026.
615369	AC	9	MOODY'S CORP .....			1,2	2FE	49,716		109.974	54,987	50,000	49,871		28			4.875	4.945	FA.....	921	2,438	08/07/2013.	02/15/2024.
615369	AE	5	MOODY'S CORP .....			1	2FE	12,684		126.843	12,684	10,000	12,684		(8)		77	5.250	3.594	JJ.....	242		11/15/2019.	07/15/2044.
615369	AM	7	MOODY'S CORP .....			1,2	2FE	20,985		104.923	20,985	20,000	20,985		(28)		18	3.250	2.549	JJ.....	300		09/30/2019.	01/15/2028.
615369	AP	0	MOODY'S CORP .....			1,2	2FE	11,326		113.264	11,326	10,000	11,326		(13)		72	4.250	2.563	FA.....	177		11/25/2019.	02/01/2029.
617446	7X	1	MORGAN STANLEY .....				2FE	39,818		112.641	45,056	40,000	39,899		17			5.000	5.050	MN.....	206	2,000	11/19/2013.	11/24/2025.
617446	7Y	9	MORGAN STANLEY .....				2FE	242,951		109.388	273,471	250,000	243,746		795			4.350	4.792	MS.....	3,414	10,875	04/28/2016.	09/08/2026.
617446	8C	6	MORGAN STANLEY .....			1	1FE	49,328		108.206	54,103	50,000	49,420		92			4.000	4.236	JJ.....	878	2,000	05/17/2016.	07/23/2025.
617446	HD	4	MORGAN STANLEY & CO .....			1	1FE	50,986		143.100	71,550	50,000	50,755		(30)			7.250	7.064	AO.....	906	3,625	05/30/2007.	04/01/2032.
61744Y	AH	1	MORGAN STANLEY .....				1FE	486,441		101.847	509,234	500,000	490,296		3,855			2.750	3.608	MN.....	1,604	13,750	04/30/2018.	05/19/2022.
61744Y	AP	3	MORGAN STANLEY .....			1,2,5	1FE	526,795		107.645	538,226	500,000	525,639		(1,156)			3.772	3.050	JJ.....	8,225		07/31/2019.	01/24/2029.
61746B	CY	0	MORGAN STANLEY .....			1	1FE	92,062		121.803	121,803	100,000	95,418		537			6.250	7.132	FA.....	2,465	6,250	11/07/2006.	08/09/2026.
61746B	DJ	2	MORGAN STANLEY .....			1	1FE	99,824		104.721	104,721	100,000	99,867		43			3.750	3.795	FA.....	1,313	3,750	10/06/2016.	02/25/2023.
61746B	DQ	6	MORGAN STANLEY .....			1	1FE	79,299		106.308	85,046	80,000	79,666		73			3.875	3.981	AO.....	534	3,100	04/23/2014.	04/29/2024.
61746B	EA	0	MORGAN STANLEY .....				1FE	9,788		100.758	10,076	10,000	9,878		90			2.500	3.463	AO.....	49	250	04/18/2016.	04/21/2021.
61746B	EF	9	MORGAN STANLEY .....			1	1FE	505,917		106.481	564,352	530,000	508,515		2,598			3.625	4.296	JJ.....	8,592	18,669	06/06/2019.	01/20/2027.
61747W	AL	3	MORGAN STANLEY .....			1	1FE	124,826		105.343	142,213	135,000	132,873		1,255			5.500	6.571	JJ.....	3,156	7,425	07/21/2011.	07/28/2021.
61747Y	DU	6	MORGAN STANLEY .....				2FE	55,080		105.596	58,078	55,000	55,064		(15)			4.100	4.063	MN.....	244	2,255	08/25/2016.	05/22/2023.
61747Y	DW	2	MORGAN STANLEY .....				1FE	744,371		100.033	750,246	750,000	749,626		5,255			2.650	3.367	JJ.....	8,502	19,875	10/14/2015.	01/27/2020.
61761J	3R	8	MORGAN STANLEY .....			1	1FE	23,116		103.254	25,814	25,000	23,332		216			3.125	4.301	JJ.....	334	781	07/20/2016.	07/27/2026.
61761J	VL	0	MORGAN STANLEY .....			1	1FE	34,419		106.230	37,181	35,000	34,511		92			3.700	4.022	AO.....	245	1,295	10/20/2014.	10/23/2024.
61761J	ZN	2	MORGAN STANLEY .....				2FE	53,199		107.291	53,645	50,000	53,059		(139)			3.950	3.011	AO.....	373	988	08/14/2019.	04/23/2027.
61945C	AC	7	MOSAIC CO .....			1,2	2FE	31,983		106.683	32,005	30,000	31,955		(28)			4.250	2.362	MN.....	163		12/10/2019.	11/15/2023.
61945C	AD	5	MOSAIC CO .....			1,2	2FE	9,918		113.519	11,352	10,000	9,928		4			5.450	5.525	MN.....	70	545	11/07/2013.	11/15/2033.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61945C	AF	0	MOSAIC CO.....	.....	..	.....1,2	.....2FE	.....	28,318	..102.611	.....29,757	.....29,000	.....28,486	.....	.....168	.....	.....	.....	3.250	3.910	MN.....	.....120	.....943	11/08/2017.	11/15/2022.
61945C	AG	8	MOSAIC CO.....	.....	..	.....1,2	.....2FE	.....	20,770	..103.849	.....20,770	.....20,000	.....20,770	.....	.....(7)	.....	.....26	.....	4.050	3.471	MN.....	.....104	.....	12/02/2019.	11/15/2027.
62854A	AN	4	MYLAN NV.....	.....	C	.....1,2	.....2FE	.....	104,813	..104.252	.....119,890	.....115,000	.....105,961	.....	.....1,148	.....	.....	.....	3.950	5.409	JD.....	.....202	.....4,543	02/03/2017.	06/15/2026.
631103	AG	3	NASDAQ INC.....	.....	..	.....1,2	.....2FE	.....	24,143	..107.163	.....26,791	.....25,000	.....24,242	.....	.....99	.....	.....	.....	3.850	4.392	JD.....	.....3	.....963	06/02/2016.	06/30/2026.
63254A	AS	7	NATIONAL AUSTRALIA BANK LTD ( NEW YORK B.....	.....	..	.....1,2	.....1FE	.....	455,689	..100.062	.....500,311	.....500,000	.....460,872	.....	.....5,183	.....	.....	.....	2.500	3.868	JJ.....	.....5,868	.....12,500	08/31/2016.	07/12/2026.
636180	BL	4	NATIONAL FUEL GAS CO.....	.....	..	.....1,2	.....2FE	.....	46,309	..103.232	.....51,616	.....50,000	.....48,211	.....	.....514	.....	.....	.....	3.750	4.987	MS.....	.....625	.....1,875	02/12/2013.	03/01/2023.
637071	AK	7	NATIONAL OILWELL VARCO INC.....	.....	..	.....1,2	.....2FE	.....	9,117	..92.154	.....9,215	.....10,000	.....9,119	.....	.....2	.....	.....	.....	3.950	4.575	JD.....	.....33	.....198	11/25/2019.	12/01/2042.
637071	AM	3	NATIONAL OILWELL VARCO INC.....	.....	..	.....1,2	.....2FE	.....	20,061	..100.305	.....20,061	.....20,000	.....20,061	.....	.....(0)	.....	.....82	.....	3.600	3.562	JD.....	.....94	.....	12/27/2019.	12/01/2029.
637417	AM	8	NATIONAL RETAIL PROPERTIES INC.....	.....	..	.....1,2	.....2FE	.....	12,081	..120.808	.....12,081	.....10,000	.....12,081	.....	.....(2)	.....	.....105	.....	4.800	3.618	AO.....	.....101	.....	12/17/2019.	10/15/2048.
637432	MQ	5	NATIONAL RURAL UTILITIES COOP FINANCE CO.....	.....	..	.....1,2	.....1FE	.....	24,287	..102.029	.....25,507	.....25,000	.....24,794	.....	.....92	.....	.....	.....	3.050	3.455	FA.....	.....288	.....763	01/26/2012.	02/15/2022.
637432	NP	6	NATIONAL RURAL UTILITIES COOPERATIVE FIN.....	.....	..	.....1,2	.....1FE	.....	31,922	..106.405	.....31,922	.....30,000	.....31,922	.....	.....(1)	.....	.....37	.....	3.400	2.496	FA.....	.....408	.....	12/26/2019.	02/07/2028.
63946B	AE	0	NBCUNIVERSAL MEDIA LLC.....	.....	..	.....1	.....1FE	.....	117,464	..103.136	.....118,607	.....115,000	.....116,301	.....	.....(1,000)	.....	.....	.....	4.375	3.441	AO.....	.....1,258	.....5,031	11/01/2018.	04/01/2021.
63946B	AH	3	NBCUNIVERSAL MEDIA LLC.....	.....	..	.....1	.....1FE	.....	44,177	..102.772	.....46,248	.....45,000	.....44,371	.....	.....194	.....	.....	.....	2.875	3.363	JJ.....	.....597	.....1,294	11/20/2015.	01/15/2023.
63946B	AJ	9	NBCUNIVERSAL MEDIA LLC.....	.....	..	.....1	.....1FE	.....	4,760	..116.627	.....5,831	.....5,000	.....4,768	.....	.....5	.....	.....	.....	4.450	4.785	JJ.....	.....103	.....223	07/23/2018.	01/15/2043.
64110D	AF	1	NETAPP INC.....	.....	..	.....1,2	.....2FE	.....	52,361	..103.451	.....56,898	.....55,000	.....52,780	.....	.....419	.....	.....	.....	3.300	4.249	MS.....	.....464	.....1,815	05/11/2018.	09/29/2024.
641423	CA	4	NEVADA POWER CO.....	.....	..	.....1,2	.....1FE	.....	19,994	..127.852	.....25,570	.....20,000	.....19,996	.....	.....1	.....	.....	.....	5.450	5.451	MN.....	.....139	.....1,090	05/09/2011.	05/15/2041.
651290	AP	3	NEWFIELD EXPLORATION CO.....	.....	..	.....1	.....2FE	.....	31,892	..106.307	.....31,892	.....30,000	.....31,892	.....	.....(104)	.....	.....1	.....	5.750	2.615	JJ.....	.....724	.....	11/15/2019.	01/30/2022.
651639	AM	8	NEWMONT MINING CORP.....	.....	..	.....1	.....2FE	.....	13,356	..132.442	.....13,244	.....10,000	.....13,244	.....	.....	.....	.....112	.....	6.250	3.815	AO.....	.....158	.....	12/30/2019.	10/01/2039.
651639	AN	6	NEWMONT MINING CORP.....	.....	..	.....1,2	.....2FE	.....	30,794	..102.647	.....30,794	.....30,000	.....30,794	.....	.....(40)	.....	.....47	.....	3.500	2.111	MS.....	.....309	.....	11/25/2019.	03/15/2022.
651639	AP	1	NEWMONT MINING CORP.....	.....	..	.....1,2	.....2FE	.....	23,419	..117.093	.....23,419	.....20,000	.....23,419	.....	.....(2)	.....	.....68	.....	4.875	3.720	MS.....	.....287	.....	12/19/2019.	03/15/2042.
651639	AT	3	NEWMONT GOLDCORP CORP.....	.....	..	.....1,2	.....2FE	.....	31,240	..104.569	.....31,371	.....30,000	.....31,175	.....	.....(65)	.....	.....	.....	3.700	2.321	MS.....	.....327	.....	10/29/2019.	03/15/2023.
65334H	AE	2	NEXEN INC.....	.....	C	.....1	.....1FE	.....	53,398	..127.723	.....63,861	.....50,000	.....52,787	.....	.....(113)	.....	.....	.....	5.875	5.335	MS.....	.....906	.....2,938	04/16/2013.	03/10/2035.
65339K	AT	7	NEXTERA ENERGY CAPITAL HOLDINGS INC.....	.....	..	.....1,2	.....2FE	.....	53,001	..106.250	.....53,125	.....50,000	.....52,938	.....	.....(63)	.....	.....	.....	3.550	2.635	MN.....	.....296	.....888	10/29/2019.	05/01/2027.
65339K	BF	6	NEXTERA ENERGY CAPITAL HOLDINGS INC.....	.....	..	.....1	.....2FE	.....	30,600	..102.061	.....30,618	.....30,000	.....30,599	.....	.....(1)	.....	.....	.....	2.900	1.987	AO.....	.....218	.....	12/26/2019.	04/01/2022.
65339K	BG	4	NEXTERA ENERGY CAPITAL HOLDINGS INC.....	.....	..	.....1,2	.....2FE	.....	31,085	..103.708	.....31,112	.....30,000	.....31,083	.....	.....(1)	.....	.....	.....	3.150	2.237	AO.....	.....236	.....	12/26/2019.	04/01/2024.
654106	AD	5	NIKE INC.....	.....	..	.....1,2	.....1FE	.....	33,556	..108.426	.....43,370	.....40,000	.....34,277	.....	.....136	.....	.....	.....	3.625	4.635	MN.....	.....242	.....1,450	04/23/2013.	05/01/2043.
65473P	AH	8	NISOURCE INC.....	.....	..	.....1,2	.....2FE	.....	19,933	..99.667	.....19,933	.....20,000	.....19,933	.....	.....(0)	.....	.....105	.....	2.950	2.990	MS.....	.....228	.....	11/25/2019.	09/01/2029.
65473Q	BC	6	NISOURCE FINANCE CORP.....	.....	..	.....1,2	.....2FE	.....	36,091	..116.314	.....46,525	.....40,000	.....36,460	.....	.....72	.....	.....	.....	4.800	5.465	FA.....	.....725	.....1,920	04/09/2013.	02/15/2044.
65473Q	BE	2	NISOURCE FINANCE CORP.....	.....	..	.....1,2	.....2FE	.....	200,302	..105.202	.....210,405	.....200,000	.....200,282	.....	.....(20)	.....	.....	.....	3.490	3.468	MN.....	.....892	.....6,980	04/30/2019.	05/15/2027.
655664	AL	4	NORDSTROM INC.....	.....	..	.....1	.....2FE	.....	12,716	..118.689	.....15,430	.....13,000	.....12,768	.....	.....7	.....	.....	.....	7.000	7.178	JJ.....	.....420	.....910	11/28/2007.	01/15/2038.
655844	BL	1	NORFOLK SOUTHERN CORP.....	.....	..	.....1,2	.....2FE	.....	96,580	..102.506	.....102,506	.....100,000	.....98,400	.....	.....480	.....	.....	.....	2.903	3.448	FA.....	.....1,097	.....2,903	07/06/2015.	02/15/2023.
655844	BQ	0	NORFOLK SOUTHERN CORP.....	.....	..	.....1,2	.....2FE	.....	29,386	..115.430	.....34,629	.....30,000	.....29,399	.....	.....13	.....	.....	.....	4.450	4.584	JD.....	.....59	.....1,335	07/25/2018.	06/15/2045.
655844	BX	5	NORFOLK SOUTHERN CORP.....	.....	..	.....1,2	.....2FE	.....	48,911	..107.781	.....62,513	.....58,000	.....49,144	.....	.....149	.....	.....	.....	3.942	4.960	MN.....	.....381	.....2,286	05/24/2018.	11/01/2047.
655844	BZ	0	NORFOLK SOUTHERN CORP.....	.....	..	.....1,2	.....2FE	.....	21,982	..109.910	.....21,982	.....20,000	.....21,982	.....	.....(56)	.....	.....120	.....	3.800	2.477	FA.....	.....317	.....	09/30/2019.	08/01/2028.
656531	AC	4	NORSK HYDRO A.S.....	.....	C	.....	.....1FE	.....	29,564	..118.472	.....29,618	.....25,000	.....28,595	.....	.....(969)	.....	.....	.....	7.750	3.309	JD.....	.....86	.....1,938	04/25/2017.	06/15/2023.
664397	AK	2	EVERSOURCE ENERGY.....	.....	..	.....1,2	.....2FE	.....	68,307	..101.504	.....71,052	.....70,000	.....68,678	.....	.....371	.....	.....	.....	2.800	3.404	MN.....	.....327	.....1,960	11/10/2014.	05/01/2023.
664397	AM	8	EVERSOURCE ENERGY.....	.....	..	.....1,2	.....2FE	.....	48,309	..103.199	.....51,599	.....50,000	.....48,564	.....	.....255	.....	.....	.....	3.150	3.781	JJ.....	.....726	.....1,575	01/12/2015.	01/15/2025.
665772	CK	3	NORTHERN STATES POWER CO (MINNESOTA).....	.....	..	.....1,2	.....1FE	.....	20,294	..101.574	.....20,315	.....20,000	.....20,293	.....	.....(1)	.....	.....	.....	2.600	2.070	MN.....	.....66	.....	12/26/2019.	05/15/2023.
665772	CQ	0	NORTHERN STATES POWER CO.....	.....	..	.....1,2	.....1FE	.....	151,040	..107.075	.....176,674	.....165,000	.....151,310	.....	.....270	.....	.....	.....	3.600	4.104	MS.....	.....1,749	.....5,940	02/28/2018.	09/15/2047.
666807	BG	6	NORTHROP GRUMMAN CORP.....	.....	..	.....1	.....2FE	.....	147,619	..104.255	.....156,383	.....150,000	.....148,108	.....	.....489	.....	.....	.....	3.250	3.629	FA.....	.....2,031	.....4,875	04/28/2016.	08/01/2023.
666807	BM	3	NORTHROP GRUMMAN CORP.....	.....	..	.....1,2	.....2FE	.....	94,889	..103.120	.....103,120	.....100,000	.....95,657	.....	.....768	.....	.....	.....	2.930	3.888	JJ.....	.....1,351	.....2,930	10/27/2017.	01/15/2025.

**SCHEDULE D - PART 1**

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

E10.39

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	n	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
666807	BP	6	NORTHROP GRUMMAN CORP.....		1,2	2FE	150,069	111.709	184,320	165,000	150,336		267			4.030	4.600	AO	1,404	6,650	02/28/2018.	10/15/2047.
66989H	AG	3	NOVARTIS CAPITAL CORP.....		1	1FE	198,574	105.905	211,810	200,000	199,337		146			3.400	3.483	MN	1,039	6,800	02/18/2014.	05/06/2024.
66989H	AJ	7	NOVARTIS CAPITAL CORP.....		1,2	1FE	48,434	105.128	52,564	50,000	48,640		206			3.000	3.516	MN	171	1,500	11/17/2015.	11/20/2025.
66989H	AM	0	NOVARTIS CAPITAL CORP.....		1,2	1FE	34,135	101.429	35,500	35,000	34,383		248			2.400	3.177	MN	103	840	02/14/2017.	05/17/2022.
670346	AM	7	NUCOR CORP.....		1,2	2FE	48,479	105.758	52,879	50,000	49,219		198			4.000	4.477	FA	833	2,000	07/24/2013.	08/01/2023.
670346	AP	0	NUCOR CORP.....		1,2	2FE	21,713	108.567	21,713	20,000	21,713		(5)	48		3.950	2.760	MN	132		12/19/2019.	05/01/2028.
67077M	AC	2	NUTRIEN LTD.....	C	1,2	2FE	97,164	104.457	104,457	100,000	97,667		503			3.625	4.237	MS	1,067	3,625	04/10/2018.	03/15/2024.
67077M	AJ	7	NUTRIEN LTD.....	C	1,2	2FE	48,265	102.177	51,088	50,000	48,705		440			3.150	4.158	AO	394	1,575	04/11/2018.	10/01/2022.
67077M	AS	7	NUTRIEN LTD.....	C	1,2	2FE	150,353	117.952	176,927	150,000	150,350		(3)			5.250	5.233	JJ	3,631	7,875	04/10/2018.	01/15/2045.
674599	CG	8	OCCIDENTAL PETROLEUM CORP.....		1,2	2FE	19,790	103.272	20,654	20,000	19,820		30			3.500	3.684	JD	31	700	11/16/2017.	06/15/2025.
674599	CH	6	OCCIDENTAL PETROLEUM CORP.....		1,2	2FE	244,598	102.473	256,181	250,000	245,266		668			3.400	3.741	AO	1,794	8,500	08/15/2018.	04/15/2026.
674599	CS	2	OCCIDENTAL PETROLEUM CORP.....		1,2	2FE	50,969	102.087	51,044	50,000	50,967		(2)			3.500	3.259	FA	695		12/18/2019.	08/15/2029.
674599	CW	3	OCCIDENTAL PETROLEUM CORP.....		1,2	2FE	100,659	101.634	101,634	100,000	100,639		(20)			2.900	2.749	FA	1,152		10/29/2019.	08/15/2024.
674599	DF	9	OCCIDENTAL PETROLEUM CORP.....		1	2FE	164,727	122.842	178,120	145,000	164,516		(211)			6.450	5.232	MS	2,754		09/18/2019.	09/15/2036.
674599	DH	5	OCCIDENTAL PETROLEUM CORP.....		1	2FE	100,618	138.693	104,020	75,000	100,408		(209)			7.950	5.168	JD	265	2,981	09/18/2019.	06/15/2039.
674599	DJ	1	OCCIDENTAL PETROLEUM CORP.....		1	2FE	82,669	120.170	84,119	70,000	82,562		(106)			6.200	4.802	MS	1,278		09/18/2019.	03/15/2040.
677050	AG	1	OGLETHORPE POWER CORP.....		1	2FE	54,578	124.968	62,484	50,000	53,992		(108)			5.950	5.295	MN	496	2,975	08/17/2012.	11/01/2039.
681919	AZ	9	OMNICOM GROUP INC.....		1	2FE	29,052	103.592	31,078	30,000	29,703		121			3.625	4.075	MN	181	1,088	06/20/2013.	05/01/2022.
68217F	AA	0	OMNICOM GROUP INC.....		1,2	2FE	66,995	105.367	73,757	70,000	67,358		363			3.600	4.291	AO	532	2,520	02/02/2017.	04/15/2026.
68233J	BB	9	ONCOR ELECTRIC DELIVERY COMPANY LLC.....		1,2	1FE	32,621	108.737	32,621	30,000	32,621		(13)	332		3.750	3.234	AO	281		10/29/2019.	04/01/2045.
68233J	BH	6	ONCOR ELECTRIC DELIVERY COMPANY LLC.....		1,2	1FE	32,840	109.468	32,840	30,000	32,840		(2)	35		3.700	2.474	MN	142		12/26/2019.	11/15/2028.
68268N	AC	7	ONEOK PARTNERS LP.....		1	2FE	20,666	127.643	31,911	25,000	21,044		110			6.650	8.431	AO	416	1,663	09/20/2006.	10/01/2036.
68389X	AM	7	ORACLE CORP.....		1	1FE	104,971	129.984	123,485	95,000	104,694		(277)			5.375	4.602	JJ	2,355	5,106	11/30/2017.	07/15/2040.
68389X	AP	0	ORACLE CORP.....		1	1FE	72,995	101.855	76,391	75,000	73,503		509			2.500	3.255	AO	396	1,875	08/02/2018.	10/15/2022.
68389X	AU	9	ORACLE CORP.....		1,2	1FE	89,757	105.569	95,012	90,000	89,807		39			3.400	3.452	JJ	1,471	3,060	09/17/2018.	07/08/2024.
68389X	BC	8	ORACLE CORP.....		1,2	1FE	28,708	104.105	31,231	30,000	28,892		184			2.950	3.715	MN	113	885	12/19/2018.	05/15/2025.
68389X	BF	1	ORACLE CORP.....		1,2	1FE	43,067	113.001	45,200	40,000	43,033		(34)			4.125	3.658	MN	211	825	07/09/2019.	05/15/2045.
68389X	BG	9	ORACLE CORP.....		1,2	1FE	4,901	118.743	5,937	5,000	4,902		1			4.375	4.486	MN	28	219	04/13/2016.	05/15/2055.
68389X	BJ	3	ORACLE CORP.....		1,2	1FE	46,654	111.317	55,658	50,000	46,719		65			4.000	4.423	JJ	922	2,000	10/06/2016.	07/15/2046.
68389X	BL	8	ORACLE CORP.....		1,2	1FE	9,596	101.670	10,167	10,000	9,677		81			2.400	3.334	MS	71	240	03/08/2017.	09/15/2023.
68389X	BM	6	ORACLE CORP.....		1,2	1FE	566,844	102.299	618,906	605,000	571,176		4,333			2.650	3.617	JJ	7,393	13,581	03/12/2019.	07/15/2026.
68389X	BN	4	ORACLE CORP.....		1,2	1FE	178,430	105.987	196,077	185,000	179,074		644			3.250	3.723	MN	768	6,013	11/09/2017.	11/15/2027.
68389X	BP	9	ORACLE CORP.....		1,2	1FE	29,662	109.296	32,789	30,000	29,670		8			3.800	3.886	MN	146	570	05/14/2019.	11/15/2037.
68389X	BR	5	ORACLE CORP.....		1,2	1FE	9,774	102.125	10,213	10,000	9,825		51			2.625	3.219	FA	99	263	01/14/2019.	02/15/2023.
68389X	BS	3	ORACLE CORP.....		1,2	1FE	25,969	103.951	25,988	25,000	25,903		(65)			2.950	2.139	MN	94	369	08/19/2019.	11/15/2024.
686330	AK	7	ORIX CORP.....	C	1	1FE	20,851	104.257	20,851	20,000	20,851		(17)	88		3.250	2.330	JD	49	325	11/25/2019.	12/04/2024.
690742	AF	8	OWENS CORNING.....		1,2	2FE	13,698	101.685	15,253	15,000	13,844		146			3.400	4.771	FA	193	510	08/03/2016.	08/15/2026.
690742	AG	6	OWENS CORNING.....		1,2	2FE	9,492	94.917	9,492	10,000	9,492		0	315		4.300	4.628	JJ	198		12/27/2019.	07/15/2047.
690742	AH	4	OWENS CORNING.....		1,2	2FE	9,674	96.737	9,674	10,000	9,674		0	125		4.400	4.608	JJ	185		12/19/2019.	01/30/2048.
690742	AJ	0	OWENS CORNING.....		1,2	2FE	51,582	104.094	52,047	50,000	51,552		(30)			3.950	3.558	FA	763		10/07/2019.	08/15/2029.
693304	AV	9	PECO ENERGY CO.....		1,2	1FE	32,073	109.513	38,329	35,000	32,129		56			3.700	4.204	MS	381	1,295	09/11/2017.	09/15/2047.

**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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
693475	AW	5	PNC FINANCIAL SERVICES GROUP INC.....			2	1FE	363,991	106.739	373,586	350,000	363,439		(552)			3.450	2.963	AO	2,281	6,071	07/31/2019	04/23/2029
69349L	AK	4	PNC BANK, N.A.....			2	1FE	230,079	102.356	255,890	250,000	242,433		2,277			2.950	4.005	JJ	3,093	7,375	01/23/2013	01/30/2023
69352P	AD	5	PPL CAPITAL FUNDING INC.....			1,2	2FE	49,834	104.365	52,183	50,000	49,954		19			4.200	4.240	JD	93	2,100	06/11/2012	06/15/2022
69352P	AE	3	PPL CAPITAL FUNDING INC.....			1,2	2FE	14,166	103.492	15,524	15,000	14,693		98			3.500	4.255	JD	44	525	10/10/2012	12/01/2022
69352P	AF	0	PPL CAPITAL FUNDING INC.....			1,2	2FE	20,639	103.250	20,650	20,000	20,638		(1)			3.400	2.348	JD	57		12/26/2019	06/01/2023
69352P	AK	9	PPL CAPITAL FUNDING INC.....			1,2	2FE	49,836	105.287	52,643	50,000	49,925		18			3.950	3.989	MS	582	1,975	03/05/2014	03/15/2024
69353R	EP	9	PNC BANK NA.....			2	1FE	246,634	100.130	250,325	250,000	248,999		2,365			2.300	3.279	JD	479	5,750	05/27/2015	06/01/2020
69362B	AJ	1	PSEG POWER LLC.....			1	2FE	91,559	139.728	104,796	75,000	89,187		(835)			8.625	6.262	AO	1,366	6,469	02/02/2006	04/15/2031
69362B	BB	7	PSEG POWER LLC.....			1,2	2FE	59,010	101.150	60,690	60,000	59,404		394			3.000	3.709	JD	80	1,800	06/06/2016	06/15/2021
69371R	N6	9	PACCAR FINANCIAL CORP.....				1FE	29,702	99.998	29,999	30,000	29,960		258			1.950	2.829	FA	202	585	02/22/2017	02/27/2020
69371R	P5	9	PACCAR FINANCIAL CORP.....				1FE	20,904	104.522	20,904	20,000	20,904		(23)	67		3.400	2.091	FA	268		11/26/2019	08/09/2023
695114	CL	0	PACIFICORP.....			1	1FE	9,905	137.130	13,713	10,000	9,922		2			6.000	6.069	JJ	277	600	01/05/2009	01/15/2039
695114	CM	8	PACIFICORP.....			1,2	1FE	99,814	102.463	102,463	100,000	99,970		22			3.850	3.872	JD	171	3,850	05/09/2011	06/15/2021
695156	AQ	2	PACKAGING CORP OF AMERICA.....			1,2	2FE	211,676	107.449	214,898	200,000	209,770		(1,906)			4.500	3.051	MN	1,500	9,000	03/29/2019	11/01/2023
701094	AN	4	PARKER-HANNIFIN CORP.....			1,2	2FE	31,143	104.476	31,343	30,000	31,137		(6)			3.250	2.781	JD	46	488	12/10/2019	06/14/2029
70109H	AL	9	PARKER HANNIFIN CORP.....			1,2	2FE	69,116	104.767	73,337	70,000	69,255		139			3.300	3.539	MN	257	2,310	11/18/2014	11/21/2024
70450Y	AC	7	PAYPAL HOLDINGS INC.....			1,2	2FE	40,222	100.986	40,394	40,000	40,211		(11)			2.400	2.280	AO	253		09/30/2019	10/01/2024
70450Y	AE	3	PAYPAL HOLDINGS INC.....			1,2	2FE	40,245	100.929	40,372	40,000	40,239		(5)			2.850	2.778	AO	301		09/30/2019	10/01/2029
713448	CT	3	PEPSICO INC.....			1,2	1FE	95,959	103.618	103,618	100,000	96,545		586			2.750	3.466	AO	466	2,750	04/27/2015	04/30/2025
713448	DD	7	PEPSICO INC.....			1,2	1FE	313,302	122.854	368,561	300,000	313,040		(262)			4.450	4.173	AO	2,855	13,350	05/31/2018	04/14/2046
713448	DF	2	PEPSICO INC.....			1,2	1FE	43,021	103.874	46,743	45,000	43,270		249			2.850	3.552	FA	452	1,283	02/19/2016	02/24/2026
713448	DY	1	PEPSICO INC.....			1,2	1FE	33,742	106.009	37,103	35,000	33,868		126			3.000	3.478	AO	222	1,050	10/05/2017	10/15/2027
71644E	AG	7	SUNCOR ENERGY INC.....		C	1	1FE	49,345	129.886	64,943	50,000	49,500		24			5.950	6.051	MN	380	2,975	07/05/2005	05/15/2035
71644E	AJ	1	SUNCOR ENERGY INC.....		C	1	1FE	19,957	142.467	28,493	20,000	19,967		3			6.800	6.816	MN	174	1,360	05/12/2008	05/15/2038
717081	CY	7	PFIZER INC.....			1	1FE	49,971	157.313	78,656	50,000	50,000					7.200	7.200	MS	1,060	3,600	03/17/2009	03/15/2039
717081	DM	2	PFIZER INC.....			1	1FE	49,799	105.807	52,903	50,000	49,903		20			3.400	3.448	MN	217	1,700	05/12/2014	05/15/2024
717081	DX	8	PFIZER INC.....			1	1FE	98,062	100.465	100,465	100,000	98,848		786			1.950	2.783	JD	152	1,950	05/31/2016	06/03/2021
717081	ED	1	PFIZER INC.....			1	1FE	99,826	116.281	116,281	100,000	99,838		5			4.125	4.135	JD	183	4,125	11/14/2016	12/15/2046
717081	ER	0	PFIZER INC.....			1	1FE	179,989	102.110	183,797	180,000	179,992		3			2.800	2.802	MS	1,540	2,520	03/04/2019	03/11/2022
717081	EV	1	PFIZER INC.....			1,2	1FE	98,367	115.118	115,118	100,000	98,390		23			4.000	4.095	MS	1,178	2,044	03/04/2019	03/15/2049
718172	AK	5	PHILIP MORRIS INTERNATIONAL INC.....				1FE	198,866	103.063	206,126	200,000	199,820		133			4.125	4.193	MN	1,008	8,250	05/10/2011	05/17/2021
718172	AL	3	PHILIP MORRIS INTERNATIONAL INC.....				1FE	95,466	101.779	101,779	100,000	98,807		610			2.900	3.565	MN	371	2,900	11/08/2011	11/15/2021
718172	AV	1	PHILIP MORRIS INTERNATIONAL INC.....				1FE	45,281	101.664	50,832	50,000	48,177		532			2.625	3.855	MS	419	1,313	02/26/2013	03/06/2023
718172	AW	9	PHILIP MORRIS INTERNATIONAL INC.....				1FE	21,392	107.415	21,483	20,000	21,383		(10)			4.125	3.679	MS	268		09/25/2019	03/04/2043
718172	BT	5	PHILIP MORRIS INTERNATIONAL INC.....			1,2	1FE	92,433	101.407	101,407	100,000	93,372		939			2.750	3.976	FA	963	2,750	02/18/2016	02/25/2026
718172	CD	9	PHILIP MORRIS INTERNATIONAL INC.....			1,2	1FE	96,110	101.481	101,481	100,000	97,077		967			2.500	3.594	MN	410	2,500	10/31/2017	11/02/2022
718546	AC	8	PHILLIPS 66.....			1	2FE	101,622	104.975	104,975	100,000	100,500		(204)			4.300	4.065	AO	1,075	4,300	01/29/2013	04/01/2022
718546	AK	0	PHILLIPS 66.....			1,2	2FE	146,102	117.532	176,298	150,000	146,277		175			4.650	4.887	MN	891	6,975	11/10/2017	11/15/2034
718549	AB	4	PHILLIPS 66 PARTNERS LP.....			1,2	2FE	15,372	104.832	16,773	16,000	15,464		92			3.605	4.341	FA	218	577	11/29/2016	02/15/2025
718549	AD	0	PHILLIPS 66 PARTNERS LP.....			1,2	2FE	74,773	104.835	83,868	80,000	75,355		582			3.550	4.559	AO	710	2,840	04/05/2017	10/01/2026
720198	AD	2	PIEDMONT OPERATING PARTNERSHIP LP.....			1,2	2FE	49,803	106.641	53,321	50,000	49,880		29			4.450	4.514	MS	655	2,225	02/25/2014	03/15/2024

**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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
72650R	BL	5	PLAINS ALL AMERICAN PIPELINE LP.....					1,2	2FE	206,425	106.568	218,465	205,000	206,708		283			4.500	4.334	JD	410	6,975	10/21/2019	12/15/2026
737679	DG	2	POTOMAC ELECTRIC POWER CO.....					1,2	1FE	49,934	105.384	52,692	50,000	49,969		7			3.600	3.616	MS	530	1,800	03/11/2014	03/15/2024
74005P	AY	0	PRAXAIR INC.....					1	1FE	260,197	102.694	256,736	250,000	251,885		(1,505)			4.050	3.405	MS	2,981	10,125	06/05/2012	03/15/2021
740189	AL	9	PRECISION CASTPARTS CORP.....					1,2	1FE	98,874	100.044	100,044	100,000	99,644		770			2.250	3.046	JD	100	2,250	06/01/2015	06/15/2020
741503	AZ	9	PRICELINE GROUP INC.....					1,2	1FE	42,703	106.756	42,703	40,000	42,703		(2)	76		3.600	2.414	JD	120		12/26/2019	06/01/2026
742718	EB	1	PROCTER & GAMBLE CO.....					1	1FE	192,309	104.468	208,936	200,000	196,798		820			3.100	3.575	FA	2,342	6,200	08/08/2013	08/15/2023
742718	EV	7	PROCTER & GAMBLE CO.....					1	1FE	31,813	106.040	31,812	30,000	31,804		(8)			2.850	1.994	FA	333		12/16/2019	08/11/2027
742718	FB	0	PROCTER & GAMBLE CO.....					1	1FE	32,789	112.844	39,495	35,000	32,833		44			3.500	3.865	AO	225	1,225	10/23/2017	10/25/2047
743315	AJ	2	PROGRESSIVE CORPORATION (THE).....					1	1FE	125,238	131.002	131,002	100,000	118,950		(1,668)			6.625	4.121	MS	2,208	6,625	02/11/2014	03/01/2029
743315	AN	3	PROGRESSIVE CORP.....					1	1FE	34,962	103.149	36,102	35,000	34,993		4			3.750	3.762	FA	467	1,313	08/17/2011	08/23/2021
74340X	AW	1	PROLOGIS LP.....					1,2	1FE	32,130	107.100	32,130	30,000	32,130		(59)	62		4.250	2.060	FA	482		11/25/2019	08/15/2023
743674	AY	9	PROTECTIVE LIFE CORP.....					1	2FE	76,376	149.390	89,634	60,000	74,515		(354)			8.450	6.295	AO	1,070	5,070	08/13/2013	10/15/2039
744320	AN	2	PRUDENTIAL FINANCIAL INC.....					1,2,5	2FE	23,406	106.671	26,668	25,000	23,469		63			5.200	5.678	MS	383	1,300	01/15/2015	03/15/2044
74432Q	AQ	8	PRUDENTIAL FINANCIAL INC.....						1FE	226,234	135.687	271,375	200,000	222,987		(867)			5.700	4.708	JD	538	11,400	12/23/2014	12/14/2036
74432Q	BM	6	PRUDENTIAL FINANCIAL INC.....					1	1FE	24,848	101.576	25,394	25,000	24,991		19			5.375	5.454	JD	37	1,344	06/16/2010	06/21/2020
74432Q	BP	9	PRUDENTIAL FINANCIAL INC.....					1	1FE	35,801	102.239	35,784	35,000	35,379		(422)			4.500	3.229	MN	201	1,575	10/14/2014	11/15/2020
74432Q	BZ	7	PRUDENTIAL FINANCIAL INC.....					1	1FE	24,877	106.423	26,606	25,000	24,941		12			3.500	3.559	MN	112	875	05/12/2014	05/15/2024
74432Q	CA	1	PRUDENTIAL FINANCIAL INC.....					1	1FE	11,746	118.092	11,809	10,000	11,744		(1)			4.600	3.527	MN	59		12/18/2019	05/15/2044
744533	BL	3	PUBLIC SERVICE CO OF OKLAHOMA.....					1	1FE	84,359	102.367	87,012	85,000	84,918		75			4.400	4.492	FA	1,558	3,740	01/13/2011	02/01/2021
74456Q	BP	0	PUBLIC SERVICE ELECTRIC AND GAS CO.....					1,2	1FE	53,708	100.359	55,198	55,000	54,286		578			1.900	3.008	MS	308	1,045	02/29/2016	03/15/2021
745332	CD	6	PUGET SOUND ENERGY INC.....					1,2	1FE	64,997	129.675	84,289	65,000	65,003		6			5.638	5.638	AO	774	3,665	03/22/2011	04/15/2041
747262	AK	9	QVC INC.....					1	2FE	30,962	103.225	30,968	30,000	30,960		(2)			4.375	3.312	MS	386		12/26/2019	03/15/2023
747262	AS	2	QVC INC.....					1	2FE	20,960	104.800	20,960	20,000	20,960		(30)	112		4.850	3.620	AO	243		11/13/2019	04/01/2024
747262	AU	7	QVC INC.....					1,2	2FE	32,255	103.429	36,200	35,000	32,641		386			4.450	5.998	FA	588	1,558	12/05/2014	02/15/2025
747525	AD	5	QUALCOMM INC.....					1	1FE	93,680	100.110	95,104	95,000	94,629		949			2.250	3.283	MN	243	2,138	10/27/2017	05/20/2020
747525	AE	3	QUALCOMM INC.....					1	1FE	29,916	102.527	30,758	30,000	29,939		23			3.000	3.089	MN	103	900	02/01/2019	05/20/2022
747525	AF	0	QUALCOMM INC.....					1,2	1FE	43,296	105.769	47,596	45,000	43,536		240			3.450	4.130	MN	177	1,553	04/27/2017	05/20/2025
747525	AK	9	QUALCOMM INC.....					1,2	1FE	90,488	122.529	116,402	95,000	90,577		89			4.800	5.130	MN	519	4,560	06/07/2018	05/20/2045
747525	AT	0	QUALCOMM INC.....					1,2	1FE	29,228	103.414	31,024	30,000	29,338		110			2.900	3.447	MN	99	870	03/14/2019	05/20/2024
747525	AU	7	QUALCOMM INC.....					1,2	1FE	135,747	105.255	147,357	140,000	136,328		580			3.250	3.631	MN	518	3,819	08/28/2019	05/20/2027
747525	AV	5	QUALCOMM INC.....					1,2	1FE	57,382	114.728	68,837	60,000	57,420		38			4.300	4.577	MN	294	2,580	03/28/2019	05/20/2047
74834L	AZ	3	QUEST DIAGNOSTICS INC.....					1,2	2FE	47,991	105.068	52,534	50,000	48,230		239			3.450	4.083	JD	144	1,725	05/23/2016	06/01/2026
749685	AX	1	RPM INTERNATIONAL INC.....					1,2	2FE	21,673	108.366	21,673	20,000	21,673		(1)	169		4.550	3.452	MS	303		12/26/2019	03/01/2029
756109	AN	4	REALTY INCOME CORP.....					1,2	1FE	197,604	103.274	206,547	200,000	198,436		533			3.250	3.547	AO	1,372	6,500	05/31/2018	10/15/2022
756109	AP	9	REALTY INCOME CORP.....					1,2	1FE	14,966	108.236	16,235	15,000	14,987		4			4.650	4.677	FA	291	698	07/09/2013	08/01/2023
75884R	AW	3	REGENCY CENTERS LP.....					1,2	2FE	11,327	113.271	11,327	10,000	11,327		(0)	264		4.400	3.618	FA	183		12/27/2019	02/01/2047
75884R	AY	9	REGENCY CENTERS LP.....					1,2	2FE	11,772	117.723	11,772	10,000	11,772		(1)	275		4.650	3.648	MS	137		12/17/2019	03/15/2049
759351	AJ	8	REINSURANCE GROUP OF AMERICA INC.....					1	2FE	49,724	103.870	51,935	50,000	49,953		33			5.000	5.069	JD	208	2,500	05/24/2011	06/01/2021
759351	AL	3	REINSURANCE GROUP OF AMERICA INC.....					1	2FE	49,812	108.487	54,243	50,000	49,922		22			4.700	4.746	MS	692	2,350	09/19/2013	09/15/2023
759351	AN	9	REINSURANCE GROUP OF AMERICA INC.....					1,2	2FE	21,320	106.703	21,341	20,000	21,316		(4)			3.900	3.068	MN	100		12/18/2019	05/15/2029
760759	AH	3	REPUBLIC SERVICES INC.....					1	2FE	104,778	100.444	100,444	100,000	100,100		(595)			5.000	4.377	MS	1,667	5,000	08/05/2010	03/01/2020



SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
760759	AQ	3	REPUBLIC SERVICES INC.....			1,2	2FE	29,108	104.052	31,216	30,000	29,240		132			3.200	3.741	MS	283	960	03/04/2015	03/15/2025
760759	AS	9	REPUBLIC SERVICES INC.....			1,2	2FE	21,075	105.776	23,271	22,000	21,165		90			3.375	3.941	MN	95	743	11/13/2017	11/15/2027
760759	AT	7	REPUBLIC SERVICES INC.....			1,2	2FE	33,060	110.200	33,060	30,000	33,060		(26)	8		3.950	2.552	MN	151		12/02/2019	05/15/2028
761713	AZ	9	REYNOLDS AMERICAN INC.....			1	2FE	63,349	117.492	76,370	65,000	63,385		36			6.150	6.354	MS	1,177	3,998	09/12/2013	09/15/2043
761713	BB	1	REYNOLDS AMERICAN INC.....			1,2	2FE	92,903	114.769	114,769	100,000	93,018		115			5.850	6.408	FA	2,210	5,850	10/27/2017	08/15/2045
761713	BG	0	REYNOLDS AMERICAN INC.....			1,2	2FE	57,854	107.689	64,613	60,000	58,145		291			4.450	5.108	JD	141	2,670	06/09/2015	06/12/2025
767201	AL	0	RIO TINTO FINANCE (USA) LTD.....		C	1	1FE	151,408	130.701	215,656	165,000	152,531		316			5.200	5.831	MN	1,406	8,580	10/28/2010	11/02/2040
774341	AK	7	ROCKWELL COLLINS INC.....			1,2	2FE	140,803	106.215	159,322	150,000	141,766		963			3.500	4.398	MS	1,546	5,250	10/27/2017	03/15/2027
775109	AW	1	ROGERS COMMUNICATIONS INC.....		C	1,2	2FE	59,961	102.490	66,618	65,000	63,036		568			3.000	4.015	MS	574	1,950	02/28/2013	03/15/2023
775109	AY	7	ROGERS COMMUNICATIONS INC.....		C	1,2	2FE	34,935	107.018	37,456	35,000	34,974		8			4.100	4.122	AO	359	1,435	09/25/2013	10/01/2023
775109	AZ	4	ROGERS COMMUNICATIONS INC.....		C	1,2	2FE	24,850	126.374	31,594	25,000	24,865		3			5.450	5.491	AO	341	1,363	09/25/2013	10/01/2043
776743	AC	0	ROPER TECHNOLOGIES INC.....			1,2	2FE	509,433	101.490	527,749	520,000	512,898		3,465			2.800	3.530	JD	647	14,560	06/29/2018	12/15/2021
780082	AE	3	ROYAL BANK OF CANADA.....		C	5	1FE	49,311	100.549	50,275	50,000	49,617		306			2.300	2.943	MS	316	1,150	04/19/2016	03/22/2022
780097	BD	2	ROYAL BANK OF SCOTLAND GROUP PLC.....		C		2FE	479,344	104.803	524,017	500,000	483,396		4,052			3.875	4.868	MS	5,866	19,375	08/31/2018	09/12/2023
78012K	KU	0	ROYAL BANK OF CANADA.....		C		1FE	197,707	100.720	201,440	200,000	198,810		1,103			2.500	3.081	JJ	2,250	5,000	01/11/2016	01/19/2021
780153	AU	6	ROYAL CARIBBEAN CRUISES LTD.....			1	2FE	21,678	108.287	21,657	20,000	21,549		(129)			5.250	2.440	MN	134	525	09/30/2019	11/15/2022
78355H	KL	2	RYDER SYSTEM INC.....			1,2	2FE	20,956	104.779	20,956	20,000	20,956		(8)	34		3.650	2.427	MS	209		12/17/2019	03/18/2024
78355H	KM	0	RYDER SYSTEM INC.....			1,2	2FE	20,308	101.539	20,308	20,000	20,308		(10)	26		2.875	2.195	JD	48		12/04/2019	06/01/2022
78355H	KN	8	RYDER SYSTEM INC.....			1,2	2FE	20,060	100.472	20,094	20,000	20,059		(1)			2.500	2.432	MS	199		11/25/2019	09/01/2024
78409V	AD	6	S&P GLOBAL INC.....			1,2	1FE	101,824	108.780	108,780	100,000	101,558		(266)			4.000	3.669	JD	178	4,000	08/30/2016	06/15/2025
78409V	AP	9	S&P GLOBAL INC.....			1,2	1FE	10,008	100.077	10,008	10,000	10,008		(0)	39		2.500	2.491	JD	24		11/25/2019	12/01/2029
785592	AH	9	SABINE PASS LIQUEFACTION LLC.....			1,2	2FE	105,149	107.444	107,444	100,000	103,482		(1,667)			6.250	4.374	MS	1,840	6,250	02/09/2017	03/15/2022
785592	AM	8	SABINE PASS LIQUEFACTION LLC.....			1,2	2FE	72,692	112.631	78,842	70,000	72,293		(399)			5.625	4.869	MS	1,313	3,938	05/01/2017	03/01/2025
785592	AS	5	SABINE PASS LIQUEFACTION LLC.....			1,2	2FE	215,718	110.079	236,670	215,000	215,653		(65)			5.000	4.946	MS	3,165	10,750	11/26/2018	03/15/2027
792860	AK	4	TRAVELERS COMPANIES INC.....			1	1FE	49,279	144.798	72,399	50,000	49,444		19			6.750	6.864	JD	103	3,375	06/15/2006	06/20/2036
797440	BN	3	SAN DIEGO GAS & ELECTRIC CO.....			1	1FE	49,275	101.389	50,695	50,000	49,831		101			3.000	3.215	FA	567	1,500	08/15/2011	08/15/2021
797440	BR	4	SAN DIEGO GAS & ELECTRIC CO.....			1,2	1FE	99,950	104.572	104,572	100,000	99,982		8			3.600	3.605	MS	1,200	3,600	09/04/2013	09/01/2023
80007R	AF	2	SANDS CHINA LTD.....		C	1,2	2FE	210,280	109.734	219,468	200,000	209,183		(1,097)			5.125	4.173	FA	4,072	5,125	03/29/2019	08/08/2025
80105N	AG	0	SANOFI-AVENTIS SA.....		C	1	1FE	98,976	102.706	102,706	100,000	99,852		119			4.000	4.123	MS	1,022	4,000	03/22/2011	03/29/2021
80283L	AJ	2	SANTANDER UK PLC.....		C		1FE	49,666	106.904	53,452	50,000	49,809		44			4.000	4.100	MS	600	2,000	06/01/2016	03/13/2024
80283L	AN	3	SANTANDER UK PLC.....		C		1FE	494,540	100.053	500,264	500,000	499,060		4,520			2.375	3.302	MS	3,464	11,875	06/01/2016	03/16/2020
806854	AH	8	SCHLUMBERGER INVESTMENT SA.....		C	1,2	1FE	100,476	105.821	105,821	100,000	100,383		(93)			3.650	3.539	JD	304	3,650	01/25/2018	12/01/2023
808513	AT	2	CHARLES SCHWAB CORP.....			1,2	1FE	68,332	101.959	71,371	70,000	68,723		391			2.650	3.280	JJ	804	1,855	12/04/2017	01/25/2023
808513	AU	9	CHARLES SCHWAB CORP.....			1,2	1FE	143,751	105.078	157,616	150,000	144,345		594			3.200	3.746	JJ	2,080	4,800	02/28/2018	01/25/2028
81618T	AC	4	SELECT INCOME REIT.....			1,2	2FE	47,933	104.546	52,273	50,000	48,231		298			4.500	5.303	FA	938	2,250	05/09/2017	02/01/2025
816851	AW	9	SEMPRA ENERGY.....			1,2	2FE	238,601	100.006	242,016	242,000	241,421		2,820			2.400	3.599	MS	1,710	5,808	12/09/2015	03/15/2020
816851	AX	7	SEMPRA ENERGY.....			1,2	2FE	34,542	100.560	35,196	35,000	34,784		242			2.850	3.578	MN	127	998	11/12/2015	11/15/2020
816851	BH	1	SEMPRA ENERGY.....			1,2	2FE	10,310	104.569	10,457	10,000	10,309		(1)			3.800	3.562	FA	158		11/25/2019	02/01/2038
822582	AD	4	SHELL INTERNATIONAL FINANCE BV.....		C	1	1FE	66,462	145.959	87,575	60,000	65,194		(149)			6.375	5.626	JD	170	3,825	01/15/2009	12/15/2038
822582	AN	2	SHELL INTERNATIONAL FINANCE BV.....		C	1	1FE	34,642	135.070	40,521	30,000	34,507		(135)			5.500	4.373	MS	440	1,650	05/22/2018	03/25/2040

**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						12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E10.43	822582	AT	9	SHELL INTERNATIONAL FINANCE BV.....	C	1	1FE	86,777	111,259	104,000	88,214		388			3.625	4.724	FA	1,361	3,770	08/26/2015	08/21/2042.
	822582	AV	4	SHELL INTERNATIONAL FINANCE BV.....	C	1	1FE	19,234	20,166	20,000	19,416		182			2.250	3.276	JJ	219	450	04/04/2017.	01/06/2023.
	822582	BE	1	SHELL INTERNATIONAL FINANCE BV.....	C	1	1FE	317,193	321,779	275,000	316,848		(345)			4.125	2.891	MN	1,576	5,672	10/31/2019.	05/11/2035.
	822582	BG	6	SHELL INTERNATIONAL FINANCE BV.....	C	1	1FE	44,579	45,026	45,000	44,888		309			2.125	2.829	MN	133	956	05/06/2015.	05/11/2020.
	822582	BQ	4	SHELL INTERNATIONAL FINANCE BV.....	C	1	1FE	47,813	56,980	50,000	47,936		44			4.000	4.262	MN	283	2,000	10/06/2016.	05/10/2046.
	822582	BS	0	SHELL INTERNATIONAL FINANCE BV.....	C	1	1FE	19,480	20,023	20,000	19,697		217			1.875	3.025	MN	53	375	05/31/2016.	05/10/2021.
	822582	BT	8	SHELL INTERNATIONAL FINANCE BV.....	C	1	1FE	28,775	31,131	30,000	28,924		150			2.875	3.509	MN	122	863	08/08/2018.	05/10/2026.
	822582	BX	9	SHELL INTERNATIONAL FINANCE BV.....	C	1	1FE	51,053	55,920	55,000	51,510		457			2.500	3.574	MS	416	1,375	07/09/2018.	09/12/2026.
	822582	BY	7	SHELL INTERNATIONAL FINANCE BV.....	C	1	1FE	37,036	38,490	35,000	37,017		(19)			3.750	3.419	MS	397	656	07/26/2019.	09/12/2046.
	822582	CD	2	SHELL INTERNATIONAL FINANCE BV.....	C	1,2	1FE	4,960	4,960	5,000	4,960		0	19		2.375	2.468	MN	18		11/21/2019.	11/07/2029.
	824348	AS	5	SHERWIN-WILLIAMS CO.....		1,2	2FE	27,190	34,222	30,000	27,242		52			4.550	5.204	FA	569	1,365	07/28/2015.	08/01/2045.
	824348	AV	8	SHERWIN-WILLIAMS CO.....		1,2	2FE	23,871	25,846	25,000	24,062		191			3.125	4.062	JD	65	781	05/02/2017.	06/01/2024.
	824348	AW	6	SHERWIN-WILLIAMS CO.....		1,2	2FE	139,825	158,721	150,000	140,853		1,028			3.450	4.424	JD	431	5,175	10/27/2017.	06/01/2027.
	82481L	AB	5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D.....	C	1,2	2FE	483,492	502,844	500,000	489,384		5,892			2.400	3.682	MS	3,267	12,000	03/27/2017.	09/23/2021.
	828807	CL	9	SIMON PROPERTY GROUP LP.....		1,2	1FE	232,182	270,293	225,000	232,009		(173)			4.750	4.523	MS	3,147	10,688	02/27/2015.	03/15/2042.
	828807	CN	5	SIMON PROPERTY GROUP LP.....		1,2	1FE	27,414	30,597	30,000	29,019		294			2.750	3.885	FA	344	825	08/07/2013.	02/01/2023.
	828807	CU	9	SIMON PROPERTY GROUP LP.....		1,2	1FE	69,243	70,171	70,000	69,694		451			2.500	3.170	MS	583	1,750	10/06/2016.	09/01/2020.
	828807	CW	5	SIMON PROPERTY GROUP LP.....		1,2	1FE	217,957	231,609	220,000	218,336		314			3.300	3.430	JJ	3,348	4,785	05/22/2019.	01/15/2026.
	828807	DH	7	SIMON PROPERTY GROUP LP.....		1,2	1FE	19,461	19,461	20,000	19,461		2	80		3.250	3.395	MS	195		09/30/2019.	09/13/2049.
	835495	AJ	1	SONOCO PRODUCTS CO.....		1,2	2FE	96,404	122,306	100,000	100,000					5.750	5.750	MN	958	5,750	10/25/2010.	11/01/2040.
	837004	CB	4	SOUTH CAROLINA ELECTRIC & GAS CO.....		1	1FE	51,640	68,099	50,000	51,310		(39)			6.050	5.814	JJ	1,395	3,025	04/20/2009.	01/15/2038.
	842400	FF	5	SOUTHERN CALIFORNIA EDISON CO.....		1	1FE	16,278	18,125	15,000	16,233		(45)			5.550	4.837	JJ	384	833	11/21/2014.	01/15/2037.
	842400	FR	9	SOUTHERN CALIFORNIA EDISON CO.....		1,2	1FE	99,423	102,171	100,000	99,906		66			3.875	3.944	JD	323	3,875	05/12/2011.	06/01/2021.
	842400	GG	2	SOUTHERN CALIFORNIA EDISON CO.....		1,2	1FE	45,837	52,643	50,000	45,915		78			4.000	4.525	AO	500	2,000	03/21/2017.	04/01/2047.
	842434	CQ	3	SOUTHERN CALIFORNIA GAS CO.....		1,2	1FE	93,814	100,232	100,000	94,555		741			2.600	3.552	JD	116	2,600	05/31/2016.	06/15/2026.
	842587	CX	3	SOUTHERN CO.....		1,2	2FE	459,731	554,533	500,000	460,444		713			4.400	4.939	JJ	11,000	22,000	06/08/2016.	07/01/2046.
	84265V	AH	8	SOUTHERN COPPER CORP.....		1	2FE	22,419	26,238	25,000	23,379		261			3.875	5.293	AO	183	969	04/20/2015.	04/23/2025.
	843646	AL	4	SOUTHERN POWER CO.....		1,2	2FE	14,794	15,016	15,000	14,939		145			2.375	3.375	JD	30	356	05/14/2015.	06/01/2020.
	845437	BR	2	SOUTHWESTERN ELECTRIC POWER CO.....		1,2	2FE	100,000	109,437	100,000	100,000					4.100	4.100	MS	1,207	4,123	09/11/2018.	09/15/2028.
	84756N	AE	9	SPECTRA ENERGY PARTNERS LP.....		1,2	2FE	16,375	18,853	15,000	16,347		(28)			5.950	5.275	MS	238	908	11/18/2016.	09/25/2043.
	84756N	AF	6	SPECTRA ENERGY PARTNERS LP.....		1,2	2FE	43,735	52,337	50,000	46,101		642			3.500	5.232	MS	515	1,800	10/01/2015.	03/15/2025.
	84756N	AH	2	SPECTRA ENERGY PARTNERS LP.....		1,2	2FE	18,708	20,709	20,000	18,852		144			3.375	4.361	AO	143	695	10/05/2016.	10/15/2026.
	84861T	AF	5	SPIRIT REALTY LP.....		1,2	2FE	49,511	50,263	50,000	49,519		9			3.400	3.515	JJ	496		10/01/2019.	01/15/2030.
	85205T	AK	6	SPIRIT AEROSYSTEMS INC.....		1,2	2FE	26,385	26,385	25,000	26,385		(3)	74		4.600	3.808	JD	51		12/20/2019.	06/15/2028.
	854502	AA	9	STANLEY BLACK & DECKER INC.....		1	1FE	12,299	12,299	10,000	12,299		(0)	356		5.200	3.611	MS	173		12/27/2019.	09/01/2040.
	854502	AC	5	STANLEY BLACK & DECKER INC.....		1,2	1FE	34,389	35,757	35,000	34,836		82			3.400	3.655	JD	99	1,190	11/17/2011.	12/01/2021.
	854502	AH	4	STANLEY BLACK & DECKER INC.....		1,2	1FE	56,412	56,412	50,000	56,412		(176)	972		4.250	2.581	MN	272	1,063	10/07/2019.	11/15/2028.
	854502	AJ	0	STANLEY BLACK & DECKER INC.....		1,2	1FE	12,303	12,303	10,000	12,303		(1)	332		4.850	3.555	MN	62		12/19/2019.	11/15/2048.
	855244	AD	1	STARBUCKS CORP.....		1,2	2FE	99,964	106,083	100,000	99,985		4			3.850	3.854	AO	963	3,850	09/03/2013.	10/01/2023.
	855244	AU	3	STARBUCKS CORP.....		1,2	2FE	23,193	23,200	20,000	23,187		(6)			4.450	3.566	FA	336		11/25/2019.	08/15/2049.
	857477	AL	7	STATE STREET CORP.....			1FE	41,841	46,437	45,000	43,728		348			3.100	4.005	MN	178	1,395	05/08/2013.	05/15/2023.

**SCHEDULE D - PART 1**

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

E10.44

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	Fair Value 9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
857477	AM	5	STATE STREET CORP.....				1FE	59,528	106.578	63,947	60,000	59,795		50			3.700	3.795	MN.....	253	2,220	11/14/2013.	11/20/2023.
857477	AN	3	STATE STREET CORP.....				1FE	41,978	105.496	42,198	40,000	41,961		(16)			3.300	2.249	JD.....	55		12/12/2019.	12/16/2024.
85771P	AE	2	EQUINOR ASA.....	C		1	1FE	91,663	115.901	115,901	100,000	92,665		191			4.250	4.795	MN.....	449	4,250	07/11/2013.	11/23/2041.
85771P	AG	7	EQUINOR ASA.....	C		1	1FE	19,432	101.574	20,315	20,000	19,566		134			2.450	3.204	JJ.....	223	490	03/02/2017.	01/17/2023.
85771P	AV	4	EQUINOR ASA.....	C		1	1FE	9,919	101.760	10,176	10,000	9,947		28			2.750	3.047	MN.....	39	275	01/25/2016.	11/10/2021.
85771P	AX	0	EQUINOR ASA.....	C		1	1FE	49,039	105.382	52,691	50,000	49,438		106			3.250	3.504	MN.....	230	1,625	11/03/2014.	11/10/2024.
858119	BK	5	STEEL DYNAMICS INC.....			1,2	2FE	10,118	101.188	10,119	10,000	10,118					3.450	3.312	AO.....	20		12/30/2019.	04/15/2030.
858155	AE	4	STEELCASE INC.....			1,2	2FE	56,429	113.136	56,568	50,000	56,282		(147)			5.125	3.457	JJ.....	1,160		10/01/2019.	01/18/2029.
863667	AN	1	STRYKER CORP.....			1,2	2FE	240,399	106.450	266,125	250,000	241,583		1,184			3.500	4.121	MS.....	2,576	8,750	04/28/2016.	03/15/2026.
865622	BW	3	SUMITOMO MITSUI BANKING CORP.....	C			1FE	248,702	106.364	265,909	250,000	248,884		182			3.650	3.740	JJ.....	4,005	9,125	12/09/2015.	07/23/2025.
86562M	AE	0	SUMITOMO MITSUI FINANCIAL GROUP INC.....	C			1FE	48,423	100.145	50,073	50,000	49,030		607			2.058	3.366	JJ.....	477	1,029	07/07/2016.	07/14/2021.
86562M	AR	1	SUMITOMO MITSUI FINANCIAL GROUP INC.....	C			1FE	479,810	104.428	522,138	500,000	481,851		2,041			3.364	3.925	JJ.....	7,896	16,820	07/31/2017.	07/12/2027.
86765B	AS	8	SUNOCO LOGISTICS PARTNERS OPERATIONS LP.....			1,2	2FE	36,493	114.102	39,936	35,000	36,302		(191)			5.950	5.185	JD.....	174	2,083	08/02/2016.	12/01/2025.
86765B	AT	6	SUNOCO LOGISTICS PARTNERS OPERATIONS LP.....			1,2	2FE	13,853	103.889	15,583	15,000	13,981		129			3.900	5.136	JJ.....	270	585	09/14/2018.	07/15/2026.
86787E	BE	6	SUNTRUST BANK.....			1,2	1FE	203,600	101.902	203,805	200,000	203,258		(342)			2.800	2.069	MN.....	684	2,800	09/30/2019.	05/17/2022.
86960B	AL	6	SVENSKA HANDELSBANKEN AB.....	C			1FE	245,089	100.665	251,663	250,000	247,241		2,152			2.450	3.364	MS.....	1,548	6,125	03/23/2016.	03/30/2021.
87165B	AD	5	SYNCHRONY FINANCIAL.....			1,2	2FE	42,538	106.735	42,694	40,000	42,527		(11)			4.250	2.708	FA.....	642		12/20/2019.	08/15/2024.
87165B	AG	8	SYNCHRONY FINANCIAL.....			1,2	2FE	182,377	107.901	215,802	200,000	184,643		2,266			4.500	6.152	JJ.....	3,950	9,000	12/09/2015.	07/23/2025.
871829	AQ	0	SYSKO CORP.....			1	2FE	27,348	101.391	30,417	30,000	29,143		329			2.600	3.835	JD.....	41	780	06/06/2012.	06/12/2022.
871829	BC	0	SYSKO CORP.....			1,2	2FE	28,550	105.456	31,637	30,000	28,719		169			3.300	4.050	JJ.....	457	990	03/22/2016.	07/15/2026.
872287	AF	4	TCI COMMUNICATIONS, INC.....				1FE	261,206	130.233	280,001	215,000	255,547		(5,659)			7.875	4.334	FA.....	6,396	16,931	07/17/2018.	02/15/2026.
87236Y	AE	8	TD AMERITRADE HOLDING CORP.....			1,2	1FE	34,625	102.230	35,781	35,000	34,737		112			2.950	3.299	AO.....	258	1,033	03/04/2015.	04/01/2022.
87236Y	AF	5	TD AMERITRADE HOLDING CORP.....			1,2	1FE	31,431	104.754	31,426	30,000	31,421		(10)			3.300	2.557	AO.....	248		12/10/2019.	04/01/2027.
87236Y	AJ	7	TD AMERITRADE HOLDING CORP.....			1,2	1FE	20,013	100.065	20,013	20,000	20,013		(1)	74		2.750	2.742	AO.....	138		12/02/2019.	10/01/2029.
872540	AQ	2	TJX COMPANIES INC.....			1,2	1FE	45,364	100.491	50,246	50,000	45,898		534			2.250	3.640	MS.....	331	1,125	09/07/2016.	09/15/2026.
875127	BA	9	TAMPA ELECTRIC CO.....			1,2	2FE	13,498	108.988	16,348	15,000	13,673		33			4.100	4.745	JD.....	27	615	05/31/2012.	06/15/2042.
87612E	AZ	9	TARGET CORP.....			1	1FE	100,722	102.319	107,435	105,000	103,802		560			2.900	3.485	JJ.....	1,404	3,045	01/09/2012.	01/15/2022.
87612E	BA	3	TARGET CORP.....			1	1FE	43,370	114.393	57,196	50,000	44,125		141			4.000	4.865	JJ.....	1,000	2,000	06/21/2012.	07/01/2042.
87612E	BE	5	TARGET CORP.....			1	1FE	93,360	102.515	102,515	100,000	94,178		818			2.500	3.541	AO.....	528	2,500	10/06/2016.	04/15/2026.
87612E	BG	0	TARGET CORP.....			1,2	1FE	45,839	114.988	57,494	50,000	45,915		76			3.900	4.412	MN.....	249	1,950	10/16/2017.	11/15/2047.
878742	AW	5	TECK RESOURCES LTD.....	C		1,2	2FE	11,530	114.645	11,464	10,000	11,464			65		6.250	5.060	JJ.....	290		12/30/2019.	07/15/2041.
87938W	AP	8	TELEFONICA EMISIONES SAU.....	C		1	2FE	36,272	103.790	36,326	35,000	35,686		(586)			5.462	3.666	FA.....	717	1,912	08/11/2015.	02/16/2021.
87938W	AR	4	TELEFONICA EMISIONES SAU.....	C		1	2FE	107,852	107.614	112,995	105,000	107,235		(617)			4.570	3.880	AO.....	853	4,799	09/23/2016.	04/27/2023.
87938W	AT	0	TELEFONICA EMISIONES SAU.....	C		1	2FE	144,090	108.252	162,378	150,000	144,707		617			4.103	4.687	MS.....	1,932	6,155	05/17/2017.	03/08/2027.
880451	AS	8	TENNESSEE GAS PIPELINE COMPANY.....			1	2FE	16,956	124.565	18,685	15,000	16,759		(197)			7.000	5.039	MS.....	309	1,050	10/14/2016.	03/15/2027.
880451	AV	1	TENNESSEE GAS PIPELINE COMPANY.....			1	2FE	33,967	128.206	38,462	30,000	33,650		(317)			7.000	5.253	AO.....	443	2,100	02/02/2017.	10/15/2028.
882508	AZ	7	TEXAS INSTRUMENTS INC.....			1,2	1FE	246,085	99.941	249,853	250,000	249,013		2,928			1.750	2.955	MN.....	729	4,375	04/30/2015.	05/01/2020.
883203	CA	7	TEXTRON INC.....			1,2	2FE	64,113	106.855	64,113	60,000	64,113		(59)	110		3.900	3.060	MS.....	676		11/04/2019.	09/17/2029.
883556	BG	6	THERMO FISHER SCIENTIFIC INC.....			1,2	2FE	220,460	128.123	256,246	200,000	220,006		(454)			5.300	4.601	FA.....	4,417	10,600	07/31/2017.	02/01/2044.
883556	BR	2	THERMO FISHER SCIENTIFIC INC.....			1,2	2FE	27,685	102.840	30,852	30,000	27,947		262			2.950	4.127	MS.....	251	885	09/14/2016.	09/19/2026.
884903	BP	9	THOMSON REUTERS CORP.....	C		1,2	2FE	14,707	118.370	17,756	15,000	14,735		6			5.650	5.787	MN.....	89	848	11/14/2013.	11/23/2043.

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			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
							NAIC Desig- nation and Admini- strative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value											
88579Y	AY	7	3M CO.....			1,2	1FE	198,530	104.304	208,608	200,000	198,646		116			2.875	2.973	AO	1,214	5,750	03/29/2019.	10/15/2027.
88579Y	BB	6	3M CO.....			1,2	1FE	90,778	104.665	95,245	91,000	90,829		40			3.250	3.299	FA	1,125	2,711	09/11/2018.	02/14/2024.
88579Y	BF	7	3M CO.....			1,2	1FE	88,958	101.814	90,614	89,000	88,968		10			2.750	2.767	MS	816	1,285	02/12/2019.	03/01/2022.
88731E	AJ	9	TIME WARNER ENTERTAINMENT COMPANY, L.P.....				2FE	65,369	140.266	84,160	60,000	64,443		(182)			8.375	7.495	JJ	2,317	5,025	08/14/2013.	07/15/2033.
88732J	AN	8	SPECTRUM MANAGEMENT HOLDING COMPANY LLC.....			1	2FE	24,929	130.449	32,612	25,000	24,938		2			7.300	7.325	JJ	913	1,825	06/16/2008.	07/01/2038.
88732J	AU	2	SPECTRUM MANAGEMENT HOLDING COMPANY LLC.....			1	2FE	23,543	126.350	31,587	25,000	23,695		31			6.750	7.255	JD	75	1,688	06/24/2009.	06/15/2039.
88732J	BA	5	SPECTRUM MANAGEMENT HOLDING COMPANY LLC.....			1,2	2FE	397,569	102.332	409,327	400,000	398,463		894			4.000	4.242	MS	5,333	16,000	12/09/2015.	09/01/2021.
891027	AQ	7	TORCHMARK CORP.....			1	2FE	48,532	102.510	51,255	50,000	49,488		178			3.800	4.205	MS	559	1,900	08/15/2013.	09/15/2022.
89114Q	BC	1	TORONTO-DOMINION BANK.....		C		1FE	295,410	100.575	301,724	300,000	297,904		2,144			2.500	3.252	JD	354	7,500	10/31/2018.	12/14/2020.
89114Q	CA	4	TORONTO-DOMINION BANK.....		C		1FE	51,115	102.439	51,220	50,000	51,110		(5)			2.650	2.124	JD	70		12/20/2019.	06/12/2024.
89153V	AB	5	TOTAL CAPITAL INTERNATIONAL SA.....		C	1	1FE	103,752	102.183	107,292	105,000	104,139		387			2.875	3.277	FA	1,124	3,019	05/13/2016.	02/17/2022.
89153V	AG	4	TOTAL CAPITAL INTERNATIONAL SA.....		C	1	1FE	147,880	106.337	154,188	145,000	147,346		(534)			3.700	3.269	JJ	2,474	5,365	02/14/2017.	01/15/2024.
89153V	AL	3	TOTAL CAPITAL INTERNATIONAL SA.....		C	1	1FE	267,975	107.112	283,845	265,000	267,460		(516)			3.750	3.514	AO	2,236	9,938	09/10/2018.	04/10/2024.
89153V	AP	4	TOTAL CAPITAL INTERNATIONAL SA.....		C	1	1FE	24,818	101.350	25,337	25,000	24,890		72			2.750	3.058	JD	23	688	02/17/2016.	06/19/2021.
89153V	AQ	2	TOTAL CAPITAL INTERNATIONAL SA.....		C	1,2	1FE	43,339	108.422	43,369	40,000	43,258		(81)			3.455	2.430	FA	507		09/30/2019.	02/19/2029.
89153V	AT	6	TOTAL CAPITAL INTERNATIONAL SA.....		C	1,2	1FE	20,559	102.797	20,559	20,000	20,559		(1)	24		2.829	2.505	JJ	269		12/19/2019.	01/10/2030.
892331	AD	1	TOYOTA MOTOR CORP.....		C		1FE	262,565	109.834	274,585	250,000	261,687		(878)			3.669	3.044	JJ	4,102	4,586	03/29/2019.	07/20/2028.
89233P	4C	7	TOYOTA MOTOR CREDIT CORP.....			1	1FE	149,415	101.173	151,759	150,000	149,968		71			4.500	4.548	JD	263	6,750	06/14/2010.	06/17/2020.
89236T	CZ	6	TOYOTA MOTOR CREDIT CORP.....			1	1FE	29,410	100.138	30,041	30,000	29,666		256			1.900	2.800	AO	131	570	04/05/2016.	04/08/2021.
89236T	DK	8	TOYOTA MOTOR CREDIT CORP.....			1	1FE	52,076	100.983	55,541	55,000	52,649		573			2.250	3.462	AO	251	1,238	10/13/2016.	10/18/2023.
89236T	DP	7	TOYOTA MOTOR CREDIT CORP.....			1	1FE	39,363	101.513	40,605	40,000	39,567		204			2.600	3.155	JJ	491	1,040	01/04/2017.	01/11/2022.
89236T	EL	5	TOYOTA MOTOR CREDIT CORP.....			1	1FE	82,562	102.046	86,739	85,000	83,137		575			2.700	3.469	JJ	1,084	2,295	01/08/2018.	01/11/2023.
89236T	EW	1	TOYOTA MOTOR CREDIT CORP.....			1	1FE	21,253	106.575	21,315	20,000	21,248		(5)			3.400	2.144	AO	145		12/20/2019.	04/14/2025.
893526	DJ	9	TRANSCANADA PIPELINES LTD.....		C	1	2FE	96,280	132.397	105,918	80,000	96,070		(210)			6.100	4.565	JD	407	3,508	09/17/2019.	06/01/2040.
89352H	AC	3	TRANSCANADA PIPELINES LTD.....		C	1,2	2FE	75,500	83.662	83,662	100,000	76,104		504			4.120	5.627	FMAN.	538	4,768	12/10/2007.	05/15/2067.
89352H	AD	1	TRANSCANADA PIPELINES LTD.....		C	1	2FE	99,959	130.492	123,968	95,000	99,452		(131)			6.200	5.775	AO	1,243	5,890	07/30/2015.	10/15/2037.
89417E	AD	1	TRAVELERS CO INC.....			1	1FE	24,662	139.652	34,913	25,000	24,736		9			6.250	6.351	JD	69	1,563	05/23/2007.	06/15/2037.
89417E	AH	2	TRAVELERS CO INC.....			1	1FE	9,853	131.256	13,126	10,000	10,000					5.350	5.350	MN	89	535	10/27/2010.	11/01/2040.
89417E	AM	1	TRAVELERS COMPANIES INC.....			1,2	1FE	40,925	113.359	45,344	40,000	40,912		(13)			4.000	3.863	MN	138	1,600	03/28/2019.	05/30/2047.
902494	AT	0	TYSON FOODS INC.....			1,2	2FE	29,837	105.296	31,589	30,000			18			4.500	4.568	JD	60	1,350	06/06/2012.	06/15/2022.
902494	BF	9	TYSON FOODS INC.....			1,2	2FE	145,261	100.346	150,518	150,000	147,006		1,745			2.250	3.511	FA	1,200	3,375	05/31/2018.	08/23/2021.
90261X	HK	1	UBS AG (STAMFORD BRANCH).....				1FE	247,520	100.110	250,275	250,000	249,527		2,007			2.350	3.173	MS	1,550	5,875	04/30/2015.	03/26/2020.
90265E	AQ	3	UDR INC.....			1,2	2FE	10,229	102.287	10,229	10,000	10,229		(1)	31		3.200	2.930	JJ	159		12/16/2019.	01/15/2030.
904764	AM	9	UNILEVER CAPITAL CORP.....			1	1FE	99,661	102.682	102,682	100,000	99,956		40			4.250	4.291	FA	1,665	4,250	02/07/2011.	02/10/2021.
904764	BC	0	UNILEVER CAPITAL CORP.....			1,2	1FE	201,828	108.454	216,909	200,000	201,670		(158)			3.500	3.380	MS	1,925	7,000	01/31/2019.	03/22/2028.
907818	DM	7	UNION PACIFIC CORP.....			1,2	2FE	23,105	102.504	25,626	25,000	24,287		217			2.950	3.955	JJ	340	738	06/06/2012.	01/15/2023.
907818	EY	0	UNION PACIFIC CORP.....			1,2	2FE	492,630	110.501	552,505	500,000	493,371		688			3.950	4.133	MS	6,090	24,797	11/30/2018.	09/10/2028.
908906	AC	4	MUFG AMERICAS HOLDINGS CORP.....			1	1FE	24,522	103.454	25,863	25,000	24,845		59			3.500	3.766	JD	32	875	06/11/2012.	06/18/2022.
911312	AM	8	UNITED PARCEL SERVICE INC.....			1	1FE	252,488	101.194	252,984	250,000	251,532		(955)			3.125	2.523	JJ	3,602	3,906	04/30/2019.	01/15/2021.
911312	AQ	9	UNITED PARCEL SERVICE INC.....			1	1FE	50,829	101.603	50,802	50,000	50,761		(67)			2.450	1.879	AO	306		09/30/2019.	10/01/2022.
911312	AZ	9	UNITED PARCEL SERVICE INC.....			1,2	1FE	12,923	99.756	14,963	15,000	12,964		41			3.400	4.253	MN	65	510	10/19/2016.	11/15/2046.

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
911312	BC	9	UNITED PARCEL SERVICE INC.....					1,2	1FE	131,714	101.120	136,512	135,000	132,656		942			2.350	3.115	MN.....	397	3,173	07/10/2017.	05/16/2022.
911312	BN	5	UNITED PARCEL SERVICE INC.....					1,2	1FE	21,553	107.767	21,553	20,000	21,553		(1)	181		3.750	3.316	MN.....	96		12/17/2019.	11/15/2047.
91159H	HA	1	U.S. BANCORP.....					2	1FE	9,962	102.944	10,294	10,000	9,994		4			4.125	4.172	MN.....	42	413	05/19/2011.	05/24/2021.
91159H	HC	7	U.S. BANCORP.....					2	1FE	96,995	102.317	102,317	100,000	99,187		387			3.000	3.383	MS.....	883	3,238	09/06/2019.	03/15/2022.
91159H	HP	8	U.S. BANCORP.....					2	1FE	156,749	101.586	157,458	155,000	156,537		(212)			2.625	2.110	JJ.....	1,774		09/20/2019.	01/24/2022.
91159H	HR	4	U.S. BANCORP.....					2	1FE	478,988	105.098	525,490	500,000	481,207		2,219			3.150	3.742	AO.....	2,800	15,750	05/31/2017.	04/27/2027.
913017	BA	6	UNITED TECHNOLOGIES CORPORATION.....					1	2FE	42,672	141.125	49,394	35,000	39,810		(361)			7.500	5.641	MS.....	773	2,625	08/04/2005.	09/15/2029.
913017	BP	3	UNITED TECHNOLOGIES CORP.....					1	2FE	49,854	138.879	69,439	50,000	49,884		5			6.125	6.146	JJ.....	1,412	3,063	05/13/2008.	07/15/2038.
913017	BT	5	UNITED TECHNOLOGIES CORP.....					1	2FE	47,237	119.892	59,946	50,000	47,304		67			4.500	4.899	JD.....	188	2,250	09/26/2012.	06/01/2042.
913017	BV	0	UNITED TECHNOLOGIES CORP.....					1	2FE	24,481	102.604	25,651	25,000	24,627		146			3.100	3.752	JD.....	65	775	05/24/2012.	06/01/2022.
913017	CJ	2	UNITED TECHNOLOGIES CORP.....					1,2	2FE	191,990	100.218	200,436	200,000	194,737		2,747			1.950	3.445	MN.....	650	3,900	05/31/2018.	11/01/2021.
913017	CJ	6	UNITED TECHNOLOGIES CORP.....					1,2	2FE	84,344	108.977	108,977	100,000	84,628		284			3.750	4.772	MN.....	625	3,750	10/27/2016.	11/01/2046.
91324P	AR	3	UNITEDHEALTH GROUP INC.....					1	1FE	105,096	132.799	132,799	100,000	104,783		(173)			5.800	5.355	MS.....	1,708	5,800	12/01/2015.	03/15/2036.
91324P	BE	1	UNITEDHEALTH GROUP INC.....					1	1FE	12,748	144.596	14,460	10,000	12,427		(85)			6.625	4.616	MN.....	85	663	10/29/2015.	11/15/2037.
91324P	BP	6	UNITEDHEALTH GROUP INC.....					1,2	1FE	59,891	102.557	61,534	60,000	59,986		13			4.700	4.721	FA.....	1,065	2,820	02/14/2011.	02/15/2021.
91324P	CN	0	UNITEDHEALTH GROUP INC.....					1	1FE	130,596	103.582	134,656	130,000	130,435		(161)			3.350	3.212	JJ.....	2,008	4,355	10/22/2015.	07/15/2022.
91324P	CP	5	UNITEDHEALTH GROUP INC.....					1	1FE	136,428	108.026	145,835	135,000	136,143		(182)			3.750	3.580	JJ.....	2,334	5,063	04/06/2018.	07/15/2025.
91324P	CR	1	UNITEDHEALTH GROUP INC.....					1	1FE	36,530	123.144	36,943	30,000	36,492		(38)			4.750	3.466	JD.....	657		09/30/2019.	07/15/2045.
91324P	DL	3	UNITEDHEALTH GROUP INC.....					1,2	1FE	22,672	116.247	23,249	20,000	22,664		(9)			4.250	3.499	JD.....	38	425	10/29/2019.	06/15/2048.
91324P	DM	1	UNITEDHEALTH GROUP INC.....					1	1FE	15,277	105.573	15,836	15,000	15,234		(43)			3.500	3.093	FA.....	198	263	02/27/2019.	02/15/2024.
91324P	DP	4	UNITEDHEALTH GROUP INC.....					1	1FE	54,811	110.728	60,900	55,000	54,828		16			3.875	3.917	JD.....	95	2,119	12/13/2018.	12/15/2028.
91324P	DS	8	UNITEDHEALTH GROUP INC.....					1	1FE	40,923	102.929	41,172	40,000	40,903		(20)			2.875	2.608	FA.....	498		09/30/2019.	08/15/2029.
91529Y	AP	1	UNUM GROUP.....					1,2	2FE	9,703	97.662	9,766	10,000	9,703		0			4.500	4.685	JD.....	20		12/18/2019.	12/15/2049.
918204	AV	0	VF CORP.....					1,2	1FE	49,845	102.113	51,057	50,000	49,970		17			3.500	3.537	MS.....	583	1,750	08/17/2011.	09/01/2021.
91911T	AH	6	VALE OVERSEAS LTD.....			C		1	2FE	34,952	130.000	65,000	50,000	35,985		305			6.875	10.441	MN.....	382	3,438	05/07/2007.	11/21/2036.
91911T	AP	8	VALE OVERSEAS LTD.....			C		1	2FE	69,975	117.380	70,428	60,000	69,758		(217)			6.250	3.474	FA.....	1,469		10/29/2019.	08/10/2026.
91913Y	AE	0	VALERO ENERGY CORP.....					1	2FE	55,088	138.909	69,455	50,000	54,284		(216)			7.500	6.478	AO.....	792	3,750	06/28/2013.	04/15/2032.
92277G	AD	9	VENTAS REALTY LP.....					1,2	2FE	4,951	105.046	5,252	5,000	4,960		9			3.750	3.954	MN.....	31	188	09/13/2017.	05/01/2024.
92277G	AE	7	VENTAS REALTY LP.....					1,2	2FE	14,985	104.441	15,666	15,000	14,987		2			3.500	3.518	FA.....	219	263	04/03/2019.	02/01/2025.
92340L	AC	3	VEREIT OPERATING PARTNERSHIP LP.....					1,2	2FE	21,032	105.159	21,032	20,000	21,032		(0)	116		3.950	3.160	FA.....	298		12/27/2019.	08/15/2027.
92340L	AE	9	VEREIT OPERATING PARTNERSHIP LP.....					1,2	2FE	9,827	98.271	9,827	10,000	9,827		1	94		3.100	3.305	JD.....	23		11/25/2019.	12/15/2029.
92343V	BY	9	VERIZON COMMUNICATIONS INC.....					1,2	2FE	122,497	107.864	129,437	120,000	121,564		(354)			4.150	3.793	MS.....	1,466	4,980	03/14/2017.	03/15/2024.
92343V	DD	3	VERIZON COMMUNICATIONS INC.....					1	2FE	408,649	101.560	457,018	450,000	413,352		4,704			2.625	4.039	FA.....	4,463	11,813	01/08/2019.	08/15/2026.
92343V	DR	2	VERIZON COMMUNICATIONS INC.....					1	2FE	57,778	120.717	71,223	59,000	57,818		40			4.812	4.975	MS.....	836	2,839	07/11/2017.	03/15/2039.
92343V	DU	5	VERIZON COMMUNICATIONS INC.....					1	2FE	5,174	125.593	6,280	5,000	5,164		(6)			5.250	4.964	MS.....	77	263	05/02/2018.	03/16/2037.
92343V	ER	1	VERIZON COMMUNICATIONS INC.....					1	2FE	651,512	113.497	669,632	590,000	649,452		(2,060)			4.329	3.003	MS.....	7,095	7,035	10/29/2019.	09/21/2028.
92343V	EU	4	VERIZON COMMUNICATIONS INC.....					1,2	2FE	251,539	111.475	267,539	240,000	250,923		(616)			4.016	3.459	JD.....	750	7,363	05/01/2019.	12/03/2029.
925524	AX	8	VIACOM INC.....					1	2FE	44,577	133.904	60,257	45,000	44,627		18			6.875	6.961	AO.....	524	3,094	04/05/2006.	04/30/2036.
92553P	AU	6	VIACOM INC (NEW).....					1,2	2FE	2,942	125.291	3,759	3,000	2,944		1			5.850	5.999	MS.....	59	176	03/07/2018.	09/01/2043.
92553P	AX	0	VIACOM INC.....					1,2	2FE	61,845	105.899	69,893	66,000	63,661		490			3.875	4.807	AO.....	639	2,558	11/24/2015.	04/01/2024.
927804	FG	4	VIRGINIA ELECTRIC AND POWER CO.....					1	1FE	24,999	168.888	42,222	25,000	25,003		4			8.875	8.873	MN.....	284	2,219	11/03/2008.	11/15/2038.

**SCHEDULE D - PART 1**

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

E10.47

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Description			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
927804	FK	5		VIRGINIA ELECTRIC AND POWER CO.....	.....1,2	.....1FE	.....33,815	...101,749	.....35,612	.....35,000	.....34,669	.....155			.....2,950	.....3,435	JJ.....	.....476	.....1,033	01/09/2012.	01/15/2022.
927804	FY	5		VIRGINIA ELECTRIC AND POWER CO.....	.....1,2	.....1FE	.....45,970	...108,251	.....54,126	.....50,000	.....46,046	.....76			.....3,800	.....4,291	MS.....	.....559	.....1,900	09/11/2017.	09/15/2047.
927804	FZ	2		VIRGINIA ELECTRIC AND POWER CO.....	.....1,2	.....1FE	.....207,998	...108,819	.....217,637	.....200,000	.....207,399	.....(599)			.....3,800	.....3,271	AO.....	.....1,900	.....3,800	03/29/2019.	04/01/2028.
92826C	AC	6		VISA INC.....	.....1,2	.....1FE	.....493,727	...102,907	.....514,535	.....500,000	.....495,249	.....1,522			.....2,800	.....3,140	JD.....	.....661	.....14,000	04/28/2016.	12/14/2022.
92826C	AJ	1		VISA INC.....	.....1,2	.....1FE	.....23,535	...112,041	.....28,010	.....25,000	.....23,564	.....29			.....3,650	.....3,995	MS.....	.....269	.....913	09/06/2017.	09/15/2047.
92857T	AH	0		VODAFONE AIRTOUCH PLC.....	.....C	.....2FE	.....5,965	...139,582	.....6,979	.....5,000	.....5,773	.....(54)			.....7,875	.....5,832	FA.....	.....149	.....394	03/03/2016.	02/15/2030.
92857W	AQ	3		VODAFONE GROUP PLC.....	.....C	.....2FE	.....21,244	...129,146	.....25,829	.....20,000	.....21,207	.....(36)			.....6,150	.....5,597	FA.....	.....424	.....923	02/27/2019.	02/27/2037.
92857W	BH	2		VODAFONE GROUP PLC.....	.....C	.....2FE	.....80,366	...105,781	.....84,625	.....80,000	.....80,313	.....(54)			.....3,750	.....3,645	JJ.....	.....1,375	.....1,500	03/12/2019.	01/16/2024.
92857W	BJ	8		VODAFONE GROUP PLC.....	.....C	.....2FE	.....163,002	...108,627	.....179,235	.....165,000	.....163,284	.....282			.....4,125	.....4,343	MN.....	.....586	.....6,806	10/01/2018.	05/30/2025.
92857W	BK	5		VODAFONE GROUP PLC.....	.....C	.....2FE	.....206,180	...110,876	.....221,752	.....200,000	.....205,803	.....(377)			.....4,375	.....3,966	MN.....	.....753	.....8,750	04/30/2019.	05/30/2028.
92857W	BM	1		VODAFONE GROUP PLC.....	.....C	.....2FE	.....5,127	...120,122	.....6,006	.....5,000	.....5,126	.....(1)			.....5,250	.....5,081	MN.....	.....23	.....263	04/25/2019.	05/30/2048.
929089	AC	4		VOYA FINANCIAL INC.....	.....	.....2FE	.....11,462	...114,616	.....11,462	.....10,000	.....11,462	.....(1)	.....280		.....4,800	.....3,908	JD.....	.....21	.....	12/18/2019.	06/15/2046.
929160	AT	6		VULCAN MATERIALS CO.....	.....	.....2FE	.....52,848	...105,696	.....52,848	.....50,000	.....52,848	.....(102)	.....580		.....3,900	.....2,992	AO.....	.....488	.....	10/07/2019.	04/01/2027.
929160	AV	1		VULCAN MATERIALS CO.....	.....	.....2FE	.....10,995	...109,949	.....10,995	.....10,000	.....10,995	.....(1)	.....57		.....4,500	.....3,900	JD.....	.....20	.....	12/19/2019.	06/15/2047.
929160	AY	5		VULCAN MATERIALS CO.....	.....	.....2FE	.....11,258	...112,577	.....11,258	.....10,000	.....11,258	.....(0)	.....339		.....4,700	.....3,948	MS.....	.....157	.....	12/27/2019.	03/01/2048.
92936M	AF	4		WPP FINANCE 2010.....	.....C	.....2FE	.....140,180	...105,533	.....158,300	.....150,000	.....141,714	.....1,534			.....3,750	.....5,083	MS.....	.....1,594	.....5,625	06/15/2017.	09/19/2024.
92936U	AA	7		W. P. CAREY INC.....	.....	.....2FE	.....21,469	...107,232	.....21,446	.....20,000	.....21,437	.....(32)			.....4,600	.....2,693	AO.....	.....230	.....	11/25/2019.	04/01/2024.
92940P	AD	6		WRKCO INC.....	.....	.....2FE	.....56,909	...113,819	.....56,909	.....50,000	.....56,909	.....(114)	.....79		.....4,900	.....3,119	MS.....	.....721	.....	10/29/2019.	03/15/2029.
929903	AM	4		WELLS FARGO BANK NA.....	.....	.....1FE	.....84,997	...127,617	.....127,617	.....100,000	.....88,490	.....416			.....5,500	.....6,702	FA.....	.....2,292	.....5,500	02/13/2008.	08/01/2035.
931142	CB	7		WAL MART STORES INC.....	.....	.....1FE	.....345,588	...129,620	.....388,861	.....300,000	.....343,628	.....(1,960)			.....5,250	.....3,992	MS.....	.....5,250	.....15,750	10/27/2017.	09/01/2035.
931142	DG	5		WAL MART STORES INC.....	.....	.....2	.....49,740	...114,298	.....57,149	.....50,000	.....49,749	.....9			.....4,000	.....4,033	AO.....	.....444	.....2,000	08/24/2016.	04/11/2043.
931142	DP	5		WAL-MART STORES INC.....	.....	.....1,2	.....50,147	...105,174	.....52,587	.....50,000	.....50,121	.....(26)			.....3,300	.....3,236	AO.....	.....316	.....1,650	10/07/2014.	04/22/2024.
931142	DU	4		WAL-MART STORES INC.....	.....	.....1,2	.....97,411	...101,750	.....101,750	.....100,000	.....98,039	.....628			.....2,350	.....3,050	JD.....	.....104	.....2,350	10/11/2017.	12/15/2022.
931142	DV	2		WAL-MART STORES INC.....	.....	.....1,2	.....204,214	...103,269	.....206,537	.....200,000	.....203,897	.....(317)			.....2,650	.....2,219	JD.....	.....236	.....2,650	07/31/2019.	12/15/2024.
931142	EJ	8		WALMART INC.....	.....	.....1	.....703,402	...102,138	.....714,967	.....700,000	.....701,721	.....(1,125)			.....3,125	.....2,953	JD.....	.....486	.....21,875	06/29/2018.	06/23/2021.
931427	AB	4		WALGREENS BOOTS ALLIANCE INC.....	.....	.....2FE	.....22,830	...104,329	.....26,082	.....25,000	.....23,133	.....83			.....4,500	.....5,229	MN.....	.....134	.....1,125	11/06/2014.	11/18/2034.
931427	AH	1		WALGREENS BOOTS ALLIANCE INC.....	.....	.....2FE	.....72,612	...104,240	.....72,968	.....70,000	.....72,594	.....(19)			.....3,800	.....2,938	MN.....	.....318	.....	12/17/2019.	11/18/2024.
931427	AQ	1		WALGREENS BOOTS ALLIANCE INC.....	.....	.....2FE	.....305,789	...101,744	.....330,669	.....325,000	.....308,045	.....2,256			.....3,450	.....4,392	JD.....	.....934	.....11,213	08/31/2016.	06/01/2026.
94106L	AY	5		WASTE MANAGEMENT INC.....	.....	.....2FE	.....9,264	...102,319	.....10,232	.....10,000	.....9,745	.....89			.....2,900	.....3,905	MS.....	.....85	.....290	09/05/2012.	09/15/2022.
94106L	AZ	2		WASTE MANAGEMENT INC.....	.....	.....2FE	.....99,748	...105,128	.....105,128	.....100,000	.....99,882	.....28			.....3,500	.....3,529	MN.....	.....447	.....3,500	05/05/2014.	05/15/2024.
94106L	BA	6		WASTE MANAGEMENT INC.....	.....	.....2FE	.....43,702	...104,500	.....47,025	.....45,000	.....43,895	.....193			.....3,125	.....3,651	MS.....	.....469	.....1,406	02/18/2015.	03/01/2025.
94106L	BE	8		WASTE MANAGEMENT INC.....	.....	.....2FE	.....71,605	...104,352	.....78,264	.....75,000	.....71,937	.....332			.....3,150	.....3,754	MN.....	.....302	.....2,363	10/30/2017.	11/15/2027.
949746	JM	4		WELLS FARGO & COMPANY.....	.....	.....1FE	.....45,528	...128,259	.....64,129	.....50,000	.....46,676	.....135			.....5,375	.....6,053	FA.....	.....1,075	.....2,688	04/16/2008.	02/07/2035.
949746	RF	0		WELLS FARGO & CO.....	.....	.....1FE	.....108,451	...131,785	.....131,785	.....100,000	.....108,278	.....(173)			.....5,606	.....5,010	JJ.....	.....2,585	.....5,606	10/06/2016.	01/15/2044.
949746	RS	2		WELLS FARGO & CO.....	.....	.....1FE	.....737,680	...100,719	.....755,389	.....750,000	.....743,262	.....5,582			.....2,500	.....3,288	MS.....	.....6,094	.....18,750	10/27/2017.	03/04/2021.
949746	RW	3		WELLS FARGO & CO.....	.....	.....1FE	.....130,457	...102,869	.....144,016	.....140,000	.....131,611	.....1,154			.....3,000	.....4,088	AO.....	.....805	.....4,200	04/15/2016.	04/22/2026.
949746	SA	0		WELLS FARGO & CO.....	.....	.....1FE	.....48,439	...100,147	.....50,073	.....50,000	.....49,032	.....593			.....2,100	.....3,378	JJ.....	.....452	.....1,050	07/18/2016.	07/26/2021.
94974B	FJ	4		WELLS FARGO & CO.....	.....	.....1FE	.....23,636	...103,564	.....25,891	.....25,000	.....24,475	.....155			.....3,450	.....4,175	FA.....	.....331	.....863	02/06/2013.	02/13/2023.
94974B	FP	0		WELLS FARGO & CO.....	.....	.....1FE	.....249,260	...128,432	.....321,080	.....250,000	.....249,353	.....33			.....5,375	.....5,394	MN.....	.....2,202	.....13,438	10/21/2013.	11/02/2043.
94974B	FY	1		WELLS FARGO & CO.....	.....	.....1FE	.....107,841	...107,841	.....107,841	.....100,000	.....107,841	.....(102)	.....50		.....4,100	.....2,759	JD.....	.....319	.....2,050	11/26/2019.	06/03/2026.

**SCHEDULE D - PART 1**

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

1			2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value
94974B	GH	7	WELLS FARGO & CO.....					1FE	47,121	103.192	51,596	50,000	47,545		424			3.000	4.070	FA	550	1,500	02/11/2015	02/19/2025	
94974B	GK	0	WELLS FARGO & CO.....					1FE	45,879	113.426	56,713	50,000	45,967		88			3.900	4.433	MN	325	1,950	04/23/2015	05/01/2045	
94974B	GR	5	WELLS FARGO & CO.....					1FE	98,591	100.609	100,609	100,000	99,311		720			2.550	3.308	JD	170	2,550	11/30/2015	12/07/2020	
94974B	GT	1	WELLS FARGO & CO.....					1FE	45,866	114.062	57,031	50,000	45,941		75			4.400	4.954	JD	104	2,200	06/07/2016	06/14/2046	
94974B	GU	8	WELLS FARGO & CO.....					1FE	238,794	120.090	240,179	200,000	238,664		(130)			4.750	3.620	JD	633	4,750	10/31/2019	12/07/2046	
94988J	5N	3	WELLS FARGO BANK NA.....					1FE	493,790	100.701	503,506	500,000	496,790		3,000			2.600	3.234	JJ	5,994	13,000	08/31/2018	01/15/2021	
95000U	2A	0	WELLS FARGO & CO.....				2.5	1FE	57,605	106.307	63,784	60,000	57,822		217			3.584	4.101	MN	233	2,150	07/12/2017	05/22/2028	
95000U	2B	8	WELLS FARGO & CO.....					1FE	202,696	101.494	202,989	200,000	202,608		(88)			2.625	2.098	JJ	2,319		11/26/2019	07/22/2022	
95040Q	AG	9	WELLTOWER INC.....				1.2	2FE	85,839	105.073	89,312	85,000	85,718		(121)			3.625	3.404	MS	907	1,797	03/18/2019	03/15/2024	
95709T	AH	3	WESTAR ENERGY INC.....				1.2	1FE	19,169	111.262	22,252	20,000	19,193		22			4.125	4.412	MS	275	825	11/26/2018	03/01/2042	
95709T	AK	6	WESTAR ENERGY INC.....				1.2	1FE	49,204	119.066	59,533	50,000	49,291		17			4.625	4.725	MS	771	2,313	08/12/2013	09/01/2043	
959802	AY	5	WESTERN UNION CO.....				1.2	2FE	20,068	100.338	20,068	20,000	20,068		(0)	13		2.850	2.776	JJ	57		12/26/2019	01/10/2025	
961214	CV	3	WESTPAC BANKING CORP.....			C		1FE	73,084	100.293	75,220	75,000	73,878		794			2.100	3.229	MN	210	1,575	05/09/2016	05/13/2021	
961214	DA	8	WESTPAC BANKING CORP.....			C		1FE	48,403	100.130	50,065	50,000	48,995		592			2.000	3.275	FA	367	1,000	08/11/2016	08/19/2021	
961214	DG	5	WESTPAC BANKING CORP.....			C		1FE	196,264	101.633	203,266	200,000	197,457		1,193			2.800	3.455	JJ	2,644	5,600	01/03/2017	01/11/2022	
961214	DW	0	WESTPAC BANKING CORP.....			C		1FE	481,889	106.590	532,948	500,000	483,603		1,714			3.400	3.877	JJ	7,367	17,000	01/31/2018	01/25/2028	
961548	AY	0	WESTVACO CORPORATION.....				1	2FE	29,007	137.953	34,488	25,000	28,060		(182)			7.950	6.395	FA	751	1,988	09/06/2012	02/15/2031	
962166	BW	3	WEYERHAEUSER CO.....				1	2FE	74,924	107.635	80,726	75,000	74,968		8			4.625	4.638	MS	1,021	3,469	09/12/2013	09/15/2023	
963320	AV	8	WHIRLPOOL CORP.....				1.2	2FE	12,555	103.703	15,555	15,000	12,594		39			4.500	5.680	JD	56	675	05/18/2016	06/01/2046	
96332H	CE	7	WHIRLPOOL CORP.....				1	2FE	99,850	105.809	105,809	100,000	99,960		19			4.700	4.718	JD	392	4,700	05/29/2012	06/01/2022	
96332H	CG	2	WHIRLPOOL CORP.....				1	2FE	14,055	107.871	16,181	15,000	14,075		20			5.150	5.630	MS	258	773	02/22/2013	03/01/2043	
969457	BU	3	WILLIAMS CO INC.....				1.2	2FE	305,229	103.576	310,728	300,000	304,181		(1,048)			3.700	3.175	JJ	5,118	5,550	03/29/2019	01/15/2023	
96950F	AK	0	WILLIAMS PARTNERS LP.....				1.2	2FE	69,905	119.101	119,101	100,000	71,176		369			5.800	8.681	MN	741	5,800	11/12/2013	11/15/2043	
96950F	AL	8	WILLIAMS PARTNERS LP.....				1.2	2FE	502,634	107.096	535,481	500,000	502,131		(503)			4.500	4.373	MN	2,875	22,500	06/13/2017	11/15/2023	
96950F	AN	4	WILLIAMS PARTNERS LP.....				1.2	2FE	16,756	112.729	28,182	25,000	17,104		101			5.400	8.499	MS	439	1,350	02/27/2014	03/04/2044	
97063P	AB	0	WILLIS GROUP HOLDINGS PLC.....			C	1	2FE	134,464	104.233	130,291	125,000	126,803		(1,424)			5.750	4.504	MS	2,116	7,188	01/31/2013	03/15/2021	
976657	AL	0	WEC ENERGY GROUP INC.....				1.2	2FE	21,209	106.184	21,237	20,000	21,207		(1)			3.550	2.312	JD	32		12/26/2019	06/15/2025	
976843	BJ	0	WISCONSIN PUBLIC SERVICE CORP.....				1.2	1FE	50,000	122.329	61,165	50,000	50,000					4.752	4.752	MN	396	2,376	11/14/2013	11/01/2044	
983024	AN	0	WYETH.....				1	1FE	23,699	136.598	34,150	25,000	23,987		35			5.950	6.340	AO	372	1,488	06/28/2007	04/01/2037	
98956P	AC	6	ZIMMER HOLDINGS INC.....				1.2	2FE	95,758	102.083	102,083	100,000	98,852		571			3.375	4.005	MN	291	3,375	11/07/2011	11/30/2021	
98956P	AF	9	ZIMMER HOLDINGS INC.....				1.2	2FE	90,293	105.461	100,188	95,000	90,967		674			3.550	4.466	AO	843	3,373	03/10/2015	04/01/2025	
98978V	AL	7	ZOETIS INC.....				1.2	2FE	36,942	102.833	41,133	40,000	37,244		302			3.000	4.051	MS	363	1,200	09/05/2017	09/12/2027	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									136,661,560	XXX	147,807,101	137,541,000	137,023,208	0	308,353	36,698	0	XXX	XXX	XXX	1,387,765	4,268,859	XXX	XXX

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

065405	AE	2	BANK 19BN16 A4 - CMBS.....			4	1FM	102,993	110.915	110,915	100,000	102,954		(39)			4.005	3.629	MON	334	3,338	02/01/2019	02/16/2052
06540B	BD	0	BANK 19BN21 A5 - CMBS.....			4	1FM	101,623	101.623	101,623	100,000	101,623		(11)	1,364		2.851	2.662	MON	238	475	09/27/2019	10/18/2052
08160B	AD	6	BMARK 18B5 A4 - CMBS.....			4	1FM	103,858	111.876	111,876	100,000	103,500		(358)			4.208	3.735	MON	351	4,208	08/16/2018	07/17/2051
08161H	AB	6	BMARK 18B4 A2 - CMBS.....			4	1FM	102,998	105.290	105,290	100,000	101,926		(556)			3.976	3.363	MON	331	3,976	07/01/2018	07/17/2051
08162P	AX	9	BMARK 18B1 A5 - CMBS.....			4	1FM	100,082	107.659	107,659	100,000	100,060		(22)			3.666	3.664	MON	306	3,666	01/19/2018	01/18/2051
08162V	AB	4	BMARK 19B10 A2 - CMBS.....			4	1FM	154,495	104.888	157,331	150,000	154,462		(33)			3.614	3.479	MON	452	3,614	03/21/2019	03/17/2062
125039	AF	4	CD 17CD6 A5 - CMBS.....			4	1FM	98,371	106.095	106,095	100,000	98,522		151			3.456	3.688	MON	288	3,456	11/13/2017	11/15/2050

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value											
12515H	AZ	8	CD 17CD5 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....98,394	.....105.869	.....105,869	.....100,000	.....98,545	.....0	.....151	.....	.....	.....	.....3.431	.....3.661	MON...	.....286	.....3,431	07/25/2017.	08/17/2050.
12591Y	BC	8	COMM 14UBS3 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....154,488	.....105.926	.....158,888	.....150,000	.....152,203	.....(492)	.....	.....	.....	.....	.....3.819	.....3.456	MON...	.....477	.....5,729	05/21/2014.	06/12/2047.
12593J	BF	2	COMM 15CC24 A5 - CMBS.....	.....	..	.....4	.....	.....1FM	.....101,126	.....106.358	.....106,358	.....100,000	.....100,957	.....(169)	.....	.....	.....	.....	.....3.696	.....3.512	MON...	.....308	.....3,696	08/07/2015.	08/12/2048.
12595V	AD	9	COMM 18COR3 A3 - CMBS.....	.....	..	.....4	.....	.....1FM	.....102,994	.....111.451	.....111,451	.....100,000	.....102,603	.....(275)	.....	.....	.....	.....	.....4.228	.....3.874	MON...	.....352	.....4,228	05/04/2018.	05/12/2051.
12624K	AD	8	COMM 12CRE2 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....96,573	.....102.147	.....102,147	.....100,000	.....98,869	.....391	.....	.....	.....	.....	.....3.147	.....3.608	MON...	.....262	.....3,147	11/21/2013.	08/15/2045.
12629N	AF	2	COMM 15DC1 A5 - CMBS.....	.....	..	.....4	.....	.....1FM	.....99,198	.....104.143	.....104,143	.....100,000	.....99,308	.....110	.....	.....	.....	.....	.....3.350	.....3.508	MON...	.....279	.....3,350	02/24/2015.	02/12/2048.
17290Y	AR	9	CGCMT 16C1 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....98,185	.....104.219	.....104,219	.....100,000	.....98,398	.....213	.....	.....	.....	.....	.....3.209	.....3.504	MON...	.....267	.....3,209	05/17/2016.	05/12/2049.
17325H	BP	8	CGCMT 17P7 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....100,426	.....107.586	.....107,586	.....100,000	.....100,366	.....(60)	.....	.....	.....	.....	.....3.712	.....3.660	MON...	.....309	.....3,712	09/25/2017.	04/15/2050.
17327F	AD	8	CGCMT 18B2 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....101,577	.....109.953	.....109,953	.....100,000	.....101,419	.....(158)	.....	.....	.....	.....	.....4.009	.....3.821	MON...	.....334	.....4,009	03/08/2018.	03/10/2051.
17328C	AD	4	CGCMT 19C7 A4 - CMBS.....	.....	..	.....4	.....	.....1FE	.....102,996	.....103.420	.....103,420	.....100,000	.....102,987	.....(9)	.....	.....	.....	.....	.....3.102	.....2.745	MON...	.....259	.....	12/12/2019.	12/16/2072.
36250G	AP	0	GSMS 15GC30 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....99,246	.....104.642	.....104,642	.....100,000	.....99,343	.....97	.....	.....	.....	.....	.....3.382	.....3.526	MON...	.....282	.....3,382	02/27/2017.	05/12/2050.
36250V	AD	4	GSMS 15GC34 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....99,706	.....105.507	.....105,507	.....100,000	.....99,734	.....28	.....	.....	.....	.....	.....3.506	.....3.567	MON...	.....292	.....3,506	10/14/2015.	10/13/2048.
36260J	AD	9	GSMS 19GC39 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....102,994	.....107.302	.....107,302	.....100,000	.....102,964	.....(30)	.....	.....	.....	.....	.....3.567	.....3.416	MON...	.....297	.....2,081	05/09/2019.	05/10/2052.
46590R	AB	5	JPMCC 16JP3 A2 - CMBS.....	.....	..	.....4	.....	.....1FM	.....36,758	.....99.977	.....36,758	.....36,766	.....36,758	.....(6)	.....	.....35	.....	.....	.....2.435	.....2.397	MON...	.....75	.....149	10/16/2019.	08/17/2049.
46634S	AC	9	JPMCC 12C6 A3 - CMBS.....	.....	..	.....4	.....	.....1FM	.....71,934	.....102.772	.....73,580	.....71,596	.....71,804	.....(130)	.....	.....	.....	.....	.....3.507	.....3.331	MON...	.....209	.....2,817	01/14/2016.	05/17/2045.
46640J	AR	8	JPMCC 13C13 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....89,258	.....105.248	.....93,392	.....88,736	.....88,977	.....(9)	.....	.....	.....	.....	.....3.994	.....3.967	MON...	.....295	.....3,544	06/28/2013.	01/18/2046.
61761Q	AE	3	MSBAM 13C8 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....95,181	.....102.395	.....102,395	.....100,000	.....98,203	.....524	.....	.....	.....	.....	.....3.134	.....3.767	MON...	.....261	.....3,134	02/05/2013.	12/17/2048.
61763B	AU	8	MSBAM 13C13 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....100,787	.....106.081	.....106,081	.....100,000	.....100,347	.....(119)	.....	.....	.....	.....	.....4.039	.....3.929	MON...	.....337	.....4,039	11/26/2013.	11/16/2046.
61765T	AF	0	MSBAM 15C25 A5 - CMBS.....	.....	..	.....4	.....	.....1FM	.....100,542	.....106.025	.....106,025	.....100,000	.....100,449	.....(93)	.....	.....	.....	.....	.....3.635	.....3.545	MON...	.....303	.....3,635	10/07/2015.	10/19/2048.
92890K	BA	2	WFRBS 14C22 A5 - CMBS.....	.....	..	.....4	.....	.....1FM	.....101,569	.....105.782	.....105,782	.....100,000	.....101,289	.....0	.....(280)	.....	.....	.....	.....3.752	.....3.442	MON...	.....313	.....3,752	09/25/2017.	09/17/2057.
92938C	AD	9	WFRBS 13C15 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....102,290	.....105.846	.....105,846	.....100,000	.....100,912	.....(277)	.....	.....	.....	.....	.....4.153	.....3.857	MON...	.....346	.....4,153	08/05/2013.	08/17/2046.
94989A	AU	9	WFCM 14LC18 A5 - CMBS.....	.....	..	.....4	.....	.....1FM	.....99,649	.....104.657	.....104,656	.....100,000	.....99,772	.....18	.....	.....	.....	.....	.....3.405	.....3.451	MON...	.....284	.....3,405	12/12/2014.	12/17/2047.
95000M	BP	5	WFCM 16C36 A4 - CMBS.....	.....	..	.....4	.....	.....1FM	.....96,585	.....103.423	.....103,423	.....100,000	.....96,961	.....376	.....	.....	.....	.....	.....3.065	.....3.578	MON...	.....255	.....3,065	10/26/2016.	11/18/2059.
96221T	AE	7	WFRBS 14LC14 A5 - CMBS.....	.....	..	.....4	.....	.....1FM	.....102,994	.....106.383	.....106,383	.....100,000	.....101,326	.....(338)	.....	.....	.....	.....	.....4.045	.....3.673	MON...	.....337	.....4,045	02/04/2014.	03/15/2047.
3499999.			Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							.....3,119,871	XXX	.....3,276,599	.....3,097,098	.....3,117,540	.....1	.....(1,408)	.....1,399	.....0	XXX	XXX	XXX	.....9,319	.....101,950	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
02377B	AB	2	AMERICAN AIRLINES INC - ABS.....	.....	..	.....1	.....	.....1FE	.....401,434	.....105.501	.....440,063	.....417,117	.....402,525	.....	.....1,091	.....	.....	.....	.....3.600	.....4.277	MS.....	.....4,129	.....15,016	09/29/2018.	03/22/2029.
05522R	DB	1	BACCT 191 A - ABS.....	.....	..	.....4	.....	.....1FE	.....99,594	.....99.694	.....99,693	.....100,000	.....99,621	.....27	.....	.....	.....	.....	.....1.740	.....1.897	MON...	.....77	.....290	10/18/2019.	01/15/2025.
14041N	FT	3	COMET 191 A - ABS.....	.....	..	.....4	.....	.....1FE	.....75,359	.....102.028	.....76,521	.....75,000	.....75,267	.....(92)	.....	.....	.....	.....	.....2.840	.....2.682	MON...	.....95	.....1,686	04/02/2019.	12/16/2024.
14314X	AD	1	CARMX 182 A4 - ABS.....	.....	..	.....4	.....	.....1FE	.....99,910	.....102.207	.....102,207	.....100,000	.....99,948	.....21	.....	.....	.....	.....	.....3.160	.....3.204	MON...	.....140	.....3,160	05/01/2018.	07/17/2023.
17305E	GK	5	CCCIT 18A1 A1 - ABS.....	.....	..	.....4	.....	.....1FE	.....49,597	.....100.689	.....50,344	.....50,000	.....49,791	.....194	.....	.....	.....	.....	.....2.490	.....2.895	JJ.....	.....557	.....1,245	01/25/2018.	01/20/2023.
34528Q	GH	1	FORDF 183 A1 - ABS.....	.....	..	.....4	.....	.....1FE	.....49,989	.....102.585	.....51,292	.....50,000	.....49,991	.....2	.....	.....	.....	.....	.....3.520	.....3.525	MON...	.....78	.....1,760	11/06/2018.	10/15/2023.
34533F	AD	3	FORDO 19A A3 - ABS.....	.....	..	.....4	.....	.....1FE	.....49,992	.....101.354	.....50,677	.....50,000	.....49,993	.....1	.....	.....	.....	.....	.....2.780	.....0.004	MON...	.....62	.....1,015	03/19/2019.	09/15/2023.
36256X	AD	4	GMCAR 191 A3 - ABS.....	.....	..	.....4	.....	.....1FE	.....99,989	.....101.374	.....101,374	.....100,000	.....99,993	.....4	.....	.....	.....	.....	.....2.970	.....2.998	MON...	.....124	.....2,747	01/08/2019.	11/16/2023.
36258M	AE	4	GMCAR 194 A4 - ABS.....	.....	..	.....4	.....	.....1FE	.....99,009	.....99.010	.....99,009	.....100,000	.....99,009	.....1	.....966	.....	.....	.....	.....1.760	.....2.032	MON...	.....73	.....303	10/08/2019.	01/16/2025.
43814P	AD	2	HAROT 173 A4 - ABS.....	.....	..	.....4	.....	.....1FE	.....73,700	.....99.999	.....74,999	.....75,000	.....74,210	.....510	.....	.....	.....	.....	.....1.980	.....2.721	MON...	.....54	.....1,485	09/25/2017.	11/20/2023.
44933A	AC	1	HART 18B A3 - ABS.....	.....	..	.....4	.....	.....1FE	.....49,999	.....101.493	.....50,746	.....50,000	.....50,000	.....0	.....	.....	.....	.....	.....3.200	.....3.200	MON...	.....71	.....1,613	12/04/2018.	12/15/2022.
65479H	AC	1	NAROT 19B A3 - ABS.....	.....	..	.....4	.....	.....1FE	.....49,989	.....101.007	.....50,504	.....50,000	.....49,991	.....2	.....	.....	.....	.....	.....2.500	.....2.522	MON...	.....56	.....684	05/21/2019.	11/15/2023.
87165L	CC	3	SYNCT 182 A - ABS.....	.....	..	.....4	.....	.....1FE	.....100,629	.....104.421	.....104,421	.....100,000	.....100,442	.....(132)	.....	.....	.....	.....	.....3.470	.....3.356	MON...	.....154	.....3,470	08/15/2018.	05/15/2026.
87166P	AE	1	SYNIT 191 A - ABS.....	.....	..	.....4	.....	.....1FE	.....100,145	.....101.977	.....101,977	.....100,000	.....100,127	.....(18)	.....	.....	.....	.....	.....2.950	.....2.910	MON...	.....131	.....2,212	03/13/2019.	03/17/2025.
89239J	AD	6	TAOT 19B A3 - ABS.....	.....	..	.....4	.....	.....1FE	.....99,984	.....101.169	.....101,169	.....100,000	.....99,988	.....4	.....	.....	.....	.....	.....2.570	.....2.591	MON...	.....114	.....1,549	04/30/2019.	08/15/2023.



SCHEDULE D - PART 1

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

1				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				Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
981464 FJ 4	WFNMT 16A A - ABS.....					4	1FE	97,387	99.902	99,902	100,000	98,425		1,038			2.030	3.161	MON...	90	2,030	03/30/2017.	04/15/2025.
981464 GL 8	WFNMT 18A A - ABS.....					4	1FE	99,712	101.110	101,109	100,000	99,841		129			3.070	3.240	MON...	136	3,070	05/23/2018.	12/16/2024.
98162R AD 0	WOART 19C A3 - ABS.....					4	1FE	49,963	99.927	49,963	50,000	49,963		0	33		1.960	1.995	MON...	44	84	11/05/2019.	12/16/2024.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							1,746,381	XXX	1,805,973	1,767,117	1,749,124	0	2,783	999	0	XXX	XXX	XXX	6,186	43,422	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							141,527,812	XXX	152,889,672	142,405,215	141,889,873	1	309,729	39,096	0	XXX	XXX	XXX	1,403,269	4,414,230	XXX	XXX
Totals																							
7699999.	Total - Issuer Obligations.....							626,834,932	XXX	664,147,236	633,263,302	632,130,667	1,127,820	603,767	46,253	0	XXX	XXX	XXX	3,928,616	13,057,600	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....							67,488,707	XXX	69,596,290	66,672,709	67,397,038	0	(30,188)	2,624	0	XXX	XXX	XXX	198,063	2,084,170	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....							5,300,691	XXX	5,543,595	5,274,256	5,298,628	1	(1,394)	5,808	0	XXX	XXX	XXX	14,876	160,175	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....							1,746,381	XXX	1,805,973	1,767,117	1,749,124	0	2,783	999	0	XXX	XXX	XXX	6,186	43,422	XXX	XXX
8399999.	Grand Total - Bonds.....							701,370,710	XXX	741,093,094	706,977,385	706,575,457	1,127,821	574,969	55,683	0	XXX	XXX	XXX	4,147,740	15,345,367	XXX	XXX

**SCHEDULE D - PART 2 - SECTION 1**  
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired

NONE

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

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
				F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification	Description		Code		Number of Shares	Book/Adjusted Carrying Value			Actual Cost								Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																		
001055	10	2	AFLAC ORD.....		2,860,000	151,294	52.900	151,294	110,111		2,873		15,453		15,453		04/12/2019	
001084	10	2	AGCO ORD.....		1,500,000	115,875	77.250	115,875	108,547		676		7,328		7,328		12/30/2019	
00130H	10	5	THE AES CORPORATION.....		1,322,000	26,308	19.900	26,308	13,401		714		6,976		6,976		03/15/2019	
001744	10	1	AMN HEALTHCARE ORD.....		532,000	33,149	62.310	33,149	31,745				1,404		1,404		08/07/2019	
00206R	10	2	AT&T ORD.....		14,532,000	567,911	39.080	567,911	418,014		28,990		149,896		149,896		12/20/2019	
002824	10	0	ABBOTT LABORATORIES ORD.....		3,516,000	305,400	86.860	305,400	167,330		4,386		49,391		49,391		12/20/2019	
00287Y	10	9	ABBVIE ORD.....		2,942,000	260,485	88.540	260,485	112,140		12,341		(9,538)		(9,538)		12/20/2019	
003654	10	0	ABIOMED ORD.....		90,000	15,353	170.590	15,353	15,353					13,925	(13,925)		03/15/2019	
004225	10	8	ACADIA PHARMACEUTICALS ORD.....		665,000	28,449	42.780	28,449	18,369				10,080		10,080		09/20/2019	
00434H	10	8	ACCELERON PHARMA ORD.....		654,000	34,675	53.020	34,675	20,696				6,623		6,623		09/23/2019	
00507V	10	9	ACTIVISION BLIZZARD ORD.....		1,528,000	90,794	59.420	90,794	62,863		545		19,483		19,483		12/20/2019	
00508X	20	3	ACTUANT CL A ORD.....		4,641,000	120,805	26.030	120,805	99,979		186		20,826		20,826		03/29/2019	
00724F	10	1	ADOBE ORD.....		963,000	317,607	329.810	317,607	49,624				98,183		98,183		12/20/2019	
00751Y	10	6	ADVANCE AUTO PARTS ORD.....		138,000	22,102	160.160	22,102	13,757	9	33		373		373		06/16/2017	
007800	10	5	AEROJET ROCKETDYNE HOLDINGS ORD.....		1,469,000	67,075	45.660	67,075	48,176				13,508		13,508		10/30/2019	
007903	10	7	ADVANCED MICRO DEVICES ORD.....		2,215,000	101,580	45.860	101,580	38,197				53,113		53,113		12/20/2019	
008073	10	8	AEROVIRONMENT ORD.....		509,000	31,426	61.740	31,426	31,426					3,161	(3,161)		08/22/2018	
00846U	10	1	AGILENT TECHNOLOGIES ORD.....		616,000	52,551	85.310	52,551	15,510	124	401		10,796		10,796		03/04/2019	
009158	10	6	AIR PRODUCTS AND CHEMICALS ORD.....		438,000	102,926	234.990	102,926	37,859	564	1,970		32,230		32,230		09/20/2019	
00922R	10	5	AIR TRANSPORT SERVICES GROUP ORD.....		5,224,000	122,555	23.460	122,555	116,262				3,272		3,272		03/29/2019	
00971T	10	1	AKAMAI TECHNOLOGIES ORD.....		321,000	27,728	86.380	27,728	19,607				8,121		8,121		11/07/2016	
011659	10	9	ALASKA AIR GROUP ORD.....		2,120,000	143,630	67.750	143,630	130,423		2,027		13,207		13,207		12/31/2019	
012653	10	1	ALBEMARLE ORD.....		211,000	15,411	73.040	15,411	15,411	86	303			850	(850)		01/11/2017	
015271	10	9	ALEXANDRIA REAL ESTATE EQ REIT ORD.....		229,000	37,002	161.580	37,002	26,825	260	859		9,838		9,838		09/20/2019	
015351	10	9	ALEXION PHARMACEUTICALS ORD.....		440,000	47,586	108.150	47,586	43,224				4,362		4,362		06/21/2019	
016255	10	1	ALIGN TECHNOLOGY ORD.....		143,000	39,903	279.040	39,903	21,906				9,783		9,783		03/15/2019	
017175	10	0	ALLEGHANY ORD.....		215,000	171,908	799.570	171,908	135,828				36,079		36,079		05/08/2019	
01741R	10	2	ALLEGHENY TECHNOLOGIES ORD.....		4,921,000	101,668	20.660	101,668	91,588				(8,532)		(8,532)		03/29/2019	
018581	10	8	ALLIANCE DATA SYSTEMS ORD.....		87,000	9,761	112.200	9,761	9,761		219			3,296	(3,296)		11/07/2016	
018802	10	8	ALLIANT ENERGY ORD.....		2,304,000	126,075	54.720	126,075	103,831		2,624		20,396		20,396		04/12/2019	
020002	10	1	ALLSTATE ORD.....		1,569,000	176,434	112.450	176,434	111,221	878	2,182		33,090		33,090		06/21/2019	
02079K	10	7	ALPHABET CL C ORD.....		595,000	795,527	1,337.020	795,527	248,465				177,779		177,779		06/21/2019	
02079K	30	5	ALPHABET CL A ORD.....		596,000	798,276	1,339.390	798,276	249,876				171,743		171,743		12/20/2019	
02156K	10	3	ALTICE USA CL A ORD.....		3,850,000	105,259	27.340	105,259	68,095				37,164		37,164		12/16/2019	
02209S	10	3	ALTRIA GROUP ORD.....		3,716,000	185,466	49.910	185,466	130,608	3,479	11,761		1,798		1,798		12/20/2019	
023135	10	6	AMAZON COM ORD.....		828,000	1,530,012	1,847.840	1,530,012	343,110				273,803		273,803		12/20/2019	
023436	10	8	AMEDISYS ORD.....		246,000	41,062	166.920	41,062	30,019				11,043		11,043		05/01/2019	
023608	10	2	AMEREN ORD.....		489,000	37,555	76.800	37,555	16,831		902		5,442		5,442		12/20/2019	
02376R	10	2	AMERICAN AIRLINES GROUP ORD.....		776,000	22,256	28.680	22,256	22,256		310			2,662	(2,662)		07/27/2017	
024061	10	3	AMERICAN AXLE AND MANUFACTURING ORD.....		10,553,000	113,550	10.760	113,550	113,550					9,118	(9,118)		03/29/2019	
025537	10	1	AMERICAN ELECTRIC POWER ORD.....		982,000	92,809	94.510	92,809	43,020		2,620		19,015		19,015		09/20/2019	

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 Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
025816	10	9	AMERICAN EXPRESS ORD.....		.....	..	1,335.000	166,194	124.490	166,194	38,244	.....	2,127	.....	38,761	.....	38,761	.....	04/04/2019	.....
025932	10	4	AMERICAN FINANCIAL GROUP ORD.....		.....	..	1,150.000	126,098	109.650	126,098	112,967	.....	4,666	.....	13,130	.....	13,130	.....	10/31/2019	.....
026874	78	4	AMERICAN INTERNATIONAL GROUP ORD.....		.....	..	1,731.000	88,852	51.330	88,852	68,110	.....	2,170	.....	20,139	.....	20,139	.....	12/20/2019	.....
03027X	10	0	AMERICAN TOWER REIT.....		.....	..	881.000	202,471	229.820	202,471	66,681	991	3,106	.....	61,298	.....	61,298	.....	12/20/2019	.....
030420	10	3	AMERICAN WATER WORKS ORD.....		.....	..	360.000	44,226	122.850	44,226	25,322	.....	693	.....	11,249	.....	11,249	.....	06/21/2019	.....
03073E	10	5	AMERISOURCEBERGEN ORD.....		.....	..	1,649.000	140,198	85.020	140,198	111,609	.....	2,038	.....	16,548	.....	16,548	.....	12/31/2019	.....
03076C	10	6	AMERIPRISE FINANCE ORD.....		.....	..	252.000	41,978	166.580	41,978	9,782	.....	960	.....	15,677	.....	15,677	.....	01/11/2017	.....
031100	10	0	AMETEK ORD.....		.....	..	1,255.000	125,174	99.740	125,174	68,767	.....	666	.....	37,825	.....	37,825	.....	12/20/2019	.....
031162	10	0	AMGEN ORD.....		.....	..	1,182.000	284,945	241.070	284,945	91,146	.....	6,835	.....	54,905	.....	54,905	.....	04/04/2019	.....
03152W	10	9	AMICUS THERAPEUTICS ORD.....		.....	..	2,295.000	22,353	9.740	22,353	22,099	.....	.....	.....	254	1,003	(748)	.....	09/20/2019	.....
032095	10	1	AMPHENOL CL A ORD.....		.....	..	1,140.000	123,382	108.230	123,382	63,939	327	930	.....	28,650	.....	28,650	.....	07/25/2019	.....
032654	10	5	ANALOG DEVICES ORD.....		.....	..	733.000	87,110	118.840	87,110	35,798	.....	1,543	.....	23,427	.....	23,427	.....	12/20/2019	.....
03662Q	10	5	ANSYS ORD.....		.....	..	170.000	43,760	257.410	43,760	21,871	.....	.....	.....	18,540	.....	18,540	.....	12/20/2019	.....
036752	10	3	ANTHEM ORD.....		.....	..	504.000	152,223	302.030	152,223	40,708	.....	1,609	.....	19,571	.....	19,571	.....	04/04/2019	.....
037411	10	5	APACHE ORD.....		.....	..	749.000	19,167	25.590	19,167	19,167	.....	726	.....	.....	650	(650)	.....	06/21/2019	.....
03748R	75	4	APARTMENT INVST MGT CL A REIT ORD.....		.....	..	296.000	15,288	51.650	15,288	7,435	.....	917	.....	1,834	.....	1,834	.....	03/25/2019	.....
03768E	10	5	APOLLO GLOBAL MANAGEMENT CL A ORD.....		.....	..	2,675.000	127,624	47.710	127,624	61,993	.....	1,338	.....	65,631	.....	65,631	.....	09/05/2019	.....
037833	10	0	APPLE ORD.....		.....	..	8,309.000	2,439,938	293.650	2,439,938	340,039	.....	25,201	.....	1,127,112	.....	1,127,112	.....	04/04/2019	.....
03783C	10	0	APPFOLIO CL A ORD.....		.....	..	310.000	34,085	109.950	34,085	29,687	.....	.....	.....	4,397	.....	4,397	.....	06/28/2019	.....
038222	10	5	APPLIED MATERIAL ORD.....		.....	..	1,838.000	112,192	61.040	112,192	27,775	.....	1,499	.....	51,121	.....	51,121	.....	12/20/2019	.....
038336	10	3	APTARGROUP ORD.....		.....	..	675.000	78,044	115.620	78,044	74,926	.....	405	.....	3,117	.....	3,117	.....	12/13/2019	.....
039483	10	2	ARCHER DANIELS MIDLAND ORD.....		.....	..	5,233.000	242,550	46.350	242,550	218,134	.....	5,769	.....	19,857	.....	19,857	.....	08/12/2019	.....
03965L	10	0	ARCONIC ORD.....		.....	..	771.000	23,724	30.770	23,724	12,999	.....	93	.....	10,725	.....	10,725	.....	09/21/2018	.....
040047	60	7	ARENA PHARMACEUTICALS ORD.....		.....	..	639.000	29,023	45.420	29,023	29,023	.....	.....	.....	.....	2,616	(2,616)	.....	09/23/2019	.....
040413	10	6	ARISTA NETWORKS ORD.....		.....	..	108.000	21,967	203.400	21,967	21,967	.....	.....	.....	.....	1,309	(1,309)	.....	09/20/2019	.....
04269E	10	7	ARQULE ORD.....		.....	..	2,602.000	51,936	19.960	51,936	28,387	.....	.....	.....	23,549	.....	23,549	.....	09/23/2019	.....
04280A	10	0	ARROWHEAD PHARMACEUTICALS ORD.....		.....	..	434.000	27,529	63.430	27,529	16,779	.....	.....	.....	10,749	.....	10,749	.....	10/28/2019	.....
04621X	10	8	ASSURANT ORD.....		.....	..	121.000	15,861	131.080	15,861	4,917	.....	282	.....	4,887	.....	4,887	.....	03/19/2019	.....
046513	10	7	ATARA BIOTHERAPEUTICS ORD.....		.....	..	917.000	15,103	16.470	15,103	15,019	.....	.....	.....	84	10,981	(10,897)	.....	09/20/2019	.....
049560	10	5	ATMOS ENERGY ORD.....		.....	..	237.000	26,511	111.860	26,511	22,892	.....	496	.....	3,619	.....	3,619	.....	06/21/2019	.....
052769	10	6	AUTODESK ORD.....		.....	..	438.000	80,355	183.460	80,355	25,346	.....	.....	.....	23,252	.....	23,252	.....	12/20/2019	.....
053015	10	3	AUTOMATIC DATA PROCESSING ORD.....		.....	..	861.000	146,801	170.500	146,801	41,489	871	2,670	.....	33,423	.....	33,423	.....	09/20/2019	.....
05329W	10	2	AUTONATION ORD.....		.....	..	1,650.000	80,240	48.630	80,240	62,307	.....	.....	.....	17,933	.....	17,933	.....	10/31/2019	.....
053332	10	2	AUTOZONE ORD.....		.....	..	47.000	55,992	1,191.310	55,992	17,956	.....	.....	.....	16,590	.....	16,590	.....	08/02/2016	.....
05338G	10	6	AVALARA ORD.....		.....	..	1,425.000	104,381	73.250	104,381	78,029	.....	.....	.....	26,353	.....	26,353	.....	12/18/2019	.....
053484	10	1	AVALONBAY COMMUNITIES REIT ORD.....		.....	..	278.000	58,297	209.700	58,297	41,120	476	1,604	.....	9,287	.....	9,287	.....	12/20/2019	.....
053611	10	9	AVERY DENNISON ORD.....		.....	..	1,066.000	139,454	130.820	139,454	108,022	.....	1,883	.....	22,030	.....	22,030	.....	09/30/2019	.....
05605H	10	0	BWX TECHNOLOGIES ORD.....		.....	..	2,258.000	140,177	62.080	140,177	86,754	.....	1,523	.....	53,423	.....	53,423	.....	10/07/2019	.....
05722G	10	0	BAKER HUGHES CL A ORD.....		.....	..	1,291.000	33,088	25.630	33,088	28,784	.....	755	.....	4,304	.....	4,304	.....	09/27/2019	.....
058498	10	6	BALL ORD.....		.....	..	651.000	42,100	64.670	42,100	14,230	.....	353	.....	11,745	.....	11,745	.....	06/21/2019	.....
05988J	10	3	BANDWIDTH CL A ORD.....		.....	..	630.000	40,352	64.050	40,352	39,698	.....	.....	.....	653	.....	653	.....	10/25/2019	.....

**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 Identification				Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
060505	10	4		BANK OF AMERICA ORD.....		.....	...	16,104.000	567,183	35.220	567,183	129,242		11,170		169,745		169,745		04/04/2019	
064058	10	0		BANK OF NEW YORK MELLON ORD.....		.....	...	1,669.000	84,001	50.330	84,001	41,799		1,952		5,554		5,554		06/21/2019	
067806	10	9		BARNES GROUP ORD.....		.....	...	1,330.000	82,407	61.960	82,407	50,724		817		11,509		11,509		03/29/2019	
071813	10	9		BAXTER INTERNATIONAL ORD.....		.....	...	1,016.000	84,958	83.620	84,958	47,479	248	756		16,057		16,057		09/20/2019	
075887	10	9		BECTON DICKINSON ORD.....		.....	...	538.000	146,320	271.970	146,320	81,759		1,625		24,319		24,319		12/20/2019	
084423	10	2		WR BERKLEY ORD.....		.....	...	1,314.000	90,797	69.100	90,797	79,126		1,640		11,671		11,671		12/04/2019	
084670	70	2		BERKSHIRE HATHWAY CL B ORD.....		.....	...	3,891.000	881,312	226.500	881,312	407,908				86,218		86,218		12/20/2019	
086516	10	1		BEST BUY ORD.....		.....	...	453.000	39,773	87.800	39,773	9,288	257	680		15,783		15,783		09/18/2015	
09062X	10	3		BIOGEN ORD.....		.....	...	359.000	106,526	296.730	106,526	37,803				(1,504)		(1,504)		12/21/2018	
090672	10	6		BIOTELEMETRY ORD.....		.....	...	303.000	14,029	46.300	14,029	14,029					6.936	(6,936)		03/13/2019	
09247X	10	1		BLACKROCK ORD.....		.....	...	235.000	118,135	502.700	118,135	55,746		3,046		25,273		25,273		12/20/2019	
093671	10	5		H&R BLOCK ORD.....		.....	...	383.000	8,993	23.480	8,993	7,292	114	391		1,141	1,865	(724)		09/15/2017	
09609G	10	0		BLUEBIRD BIO ORD.....		.....	...	650.000	57,038	87.750	57,038	55,208				1,829		1,829		12/19/2019	
09627Y	10	9		BLUEPRINT MEDICINES ORD.....		.....	...	455.000	36,450	80.110	36,450	25,730				10,720		10,720		09/23/2019	
097023	10	5		BOEING ORD.....		.....	...	1,064.000	346,609	325.760	346,609	93,394		8,446		642		642		12/20/2019	
09857L	10	8		BOOKING HOLDINGS ORD.....		.....	...	83.000	170,460	2,053.730	170,460	40,875				27,461		27,461		04/04/2019	
099502	10	6		BOOZ ALLEN HAMILTON HOLDING CL A ORD.....		.....	...	2,400.000	170,712	71.130	170,712	82,673		2,235		60,006		60,006		09/10/2019	
099724	10	6		BORGWARNER ORD.....		.....	...	3,386.000	146,885	43.380	146,885	144,483		1,750		2,401		2,401		10/07/2019	
101121	10	1		BOSTON PROPERTIES REIT ORD.....		.....	...	286.000	39,428	137.860	39,428	25,624	311	1,080		7,097		7,097		03/15/2019	
101137	10	7		BOSTON SCIENTIFIC ORD.....		.....	...	2,773.000	125,395	45.220	125,395	29,252				26,805		26,805		09/20/2019	
109194	10	0		BRIGHT HORIZONS FAMILY SOLUTIONS ORD.....		.....	...	269.000	40,428	150.290	40,428	12,481				10,448		10,448		12/23/2014	
109696	10	4		BRINK'S ORD.....		.....	...	464.000	42,076	90.680	42,076	30,918		265		11,157		11,157		03/12/2019	
110122	10	8		BRISTOL MYERS SQUIBB ORD.....		.....	...	4,663.000	299,318	64.190	299,318	193,571		4,952		49,905		49,905		12/20/2019	
11133T	10	3		BROADRIDGE FINANCIAL SOLUTIONS ORD.....		.....	...	228.000	28,167	119.720	28,167	22,270	147	440		5,897		5,897		11/06/2019	
11135F	10	1		BROADCOM ORD.....		.....	...	789.000	249,340	316.020	249,340	103,925		8,598		47,766		47,766		12/20/2019	
114340	10	2		BROOKS AUTOMATION ORD.....		.....	...	4,803.000	201,534	41.960	201,534	59,630		1,844		73,240		73,240		03/29/2019	
115637	20	9		BROWN FORMAN CL B ORD.....		.....	...	363.000	24,539	67.600	24,539	14,486	70	210		6,528		6,528		09/20/2019	
117043	10	9		BRUNSWICK ORD.....		.....	...	1,375.000	82,473	59.980	82,473	64,190		785		18,282		18,282		12/02/2019	
122017	10	6		BURLINGTON STORES ORD.....		.....	...	475.000	108,314	228.030	108,314	77,241				30,716		30,716		10/07/2019	
12503M	10	8		CBOE GLOBAL MARKETS ORD.....		.....	...	220.000	26,400	120.000	26,400	19,181		291		4,886		4,886		03/15/2019	
12504L	10	9		CBRE GROUP CL A ORD.....		.....	...	5,541.000	339,608	61.290	339,608	229,786				89,107		89,107		11/06/2019	
12514G	10	8		CDW ORD.....		.....	...	286.000	40,852	142.840	40,852	34,621		109		6,231		6,231		09/20/2019	
125269	10	0		CF INDUSTRIES HOLDINGS ORD.....		.....	...	433.000	20,671	47.740	20,671	10,232		520		1,832		1,832		12/16/2016	
12541W	20	9		CH ROBINSON WORLDWIDE ORD.....		.....	...	269.000	21,036	78.200	21,036	15,052		541		(1,584)		(1,584)		06/17/2016	
125523	10	0		CIGNA ORD.....		.....	...	743.000	151,936	204.490	151,936	50,168		29		11,356		11,356		06/21/2019	
12572Q	10	5		CME GROUP CL A ORD.....		.....	...	713.000	143,113	200.720	143,113	53,950	1,988	3,281		8,832		8,832		12/20/2019	
125896	10	0		CMS ENERGY ORD.....		.....	...	565.000	35,505	62.840	35,505	11,301		820		7,012		7,012		12/20/2019	
126408	10	3		CSX ORD.....		.....	...	1,547.000	111,941	72.360	111,941	30,530		1,420		14,917		14,917		09/20/2019	
126650	10	0		CVS HEALTH ORD.....		.....	...	2,588.000	192,263	74.290	192,263	125,550		5,053		23,225		23,225		12/20/2019	
127097	10	3		CABOT OIL & GAS ORD.....		.....	...	812.000	14,137	17.410	14,137	11,133		284		(4,011)		(4,011)		03/17/2017	
12709P	10	3		CABOT MICROELECTRONICS ORD.....		.....	...	421.000	60,759	144.320	60,759	34,192	177	699		20,616		20,616		08/15/2018	
127387	10	8		CADENCE DESIGN SYSTEMS ORD.....		.....	...	558.000	38,703	69.360	38,703	21,527				14,441		14,441		09/21/2018	

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

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
			Code	gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
CUSIP Identification					Number of Shares	Book/Adjusted Carrying Value			Actual Cost									
13123X	10	2			22,660.000	109,448	4.830	109,448	108,052				1,396	34,195	(32,799)		11/12/2019	
134429	10	9			336.000	16,605	49.420	16,605	11,331		448		5,274		5,274		06/21/2019	
14040H	10	5			927.000	95,398	102.910	95,398	46,826		1,472		25,103		25,103		06/21/2019	
14149Y	10	8			582.000	29,438	50.580	29,438	20,737	313	1,114		3,480		3,480		05/24/2017	
143130	10	2			327.000	28,668	87.670	28,668	10,846				8,155		8,155		01/11/2017	
143658	30	0			797.000	40,512	50.830	40,512	27,270		1,582		1,130		1,130		04/04/2019	
146229	10	9			1,500.000	164,010	109.340	164,010	155,449		2,213		8,561		8,561		05/31/2019	
147528	10	3			242.000	38,476	158.990	38,476	25,416		295		7,466		7,466		08/16/2018	
148806	10	2			1,450.000	81,635	56.300	81,635	71,887				9,748		9,748		12/05/2019	
149123	10	1			1,099.000	162,300	147.680	162,300	74,918		4,154		22,650		22,650		09/17/2018	
150870	10	3			241.000	29,672	123.120	29,672	20,940		578		7,989		7,989		12/21/2018	
15135B	10	1			2,798.000	175,910	62.870	175,910	147,611				4,289		4,289		12/27/2019	
15189T	10	7			999.000	27,243	27.270	27,243	17,896		1,137		(1,034)		(1,034)		03/04/2019	
156700	10	6			1,954.000	25,812	13.210	25,812	25,736		1,928		77	3,587	(3,510)		04/04/2019	
156782	10	4			625.000	45,869	73.390	45,869	23,582	126	222		12,720		12,720		06/21/2019	
159864	10	7			725.000	110,751	152.760	110,751	84,505				24,525		24,525		09/11/2019	
16115Q	30	8			891.000	60,134	67.490	60,134	28,392				2,192		2,192		02/13/2018	
16119P	10	8			312.000	151,345	485.080	151,345	87,336				62,434		62,434		09/17/2018	
163092	10	9			982.000	37,228	37.910	37,228	37,228					2,814	(2,814)		08/20/2019	
16359R	10	3			200.000	87,852	439.260	87,852	63,537		211		24,315		24,315		04/30/2019	
166764	10	0			3,761.000	453,238	120.510	453,238	313,715		17,656		42,559		42,559		12/20/2019	
16679L	10	9			1,775.000	51,475	29.000	51,475	49,436				2,039	3,686	(1,647)		11/25/2019	
169656	10	5			51.000	42,693	837.110	42,693	16,999				19,330		19,330		09/20/2019	
171340	10	2			489.000	34,396	70.340	34,396	21,612		441		2,121		2,121		04/04/2019	
171779	30	9			3,344.000	142,755	42.690	142,755	96,909				27,030		27,030		12/10/2019	
171798	10	1			2,218.000	116,423	52.490	116,423	116,423		1,297			35,142	(35,142)		07/12/2019	
172062	10	1			302.000	31,755	105.150	31,755	11,791	190	641		7,938		7,938		09/20/2019	
17243V	10	2			3,000.000	101,550	33.850	101,550	101,550		2,856			22,760	(22,760)		10/31/2019	
17275R	10	2			8,439.000	404,734	47.960	404,734	160,896		11,542		38,331		38,331		12/20/2019	
172908	10	5			517.000	139,114	269.080	139,114	77,650		1,303		49,037		49,037		12/20/2019	
172967	42	4			4,343.000	346,962	79.890	346,962	146,966		8,319		120,313		120,313		04/04/2019	
174610	10	5			866.000	35,168	40.610	35,168	25,746		1,178		9,422		9,422		06/17/2016	
177376	10	0			243.000	26,949	110.900	26,949	9,149		340		2,051		2,051		06/15/2018	
189054	10	9			925.000	142,025	153.540	142,025	124,697		1,905		(2,964)		(2,964)		12/05/2019	
191216	10	0			7,670.000	424,535	55.350	424,535	227,684		11,997		60,537		60,537		12/20/2019	
192422	10	3			1,064.000	59,627	56.040	59,627	13,632		218		18,482		18,482		08/25/2014	
192446	10	2			1,089.000	67,540	62.020	67,540	27,391		868		(1,731)		(1,731)		03/04/2019	
192479	10	3			840.000	139,734	166.350	139,734	107,178				22,879		22,879		11/07/2019	
192576	10	6			4,394.000	100,403	22.850	100,403	69,822	264	929		30,581		30,581		03/29/2019	
194014	10	6			3,571.000	129,913	36.380	129,913	79,513				50,400		50,400		03/29/2019	
194162	10	3			1,706.000	117,441	68.840	117,441	74,937		2,892		15,671		15,671		09/20/2019	

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 Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
20030N	10	1	COMCAST CL A ORD.....		.....	...	9,032.000	406,169	44.970	406,169	145,175	.....	7,243	.....	95,583	.....	95,583	.....	12/20/2019	.....
200340	10	7	COMERICA ORD.....		.....	...	287.000	20,592	71.750	20,592	19,714	216	749	.....	878	.....	878	.....	06/16/2017	.....
205887	10	2	CONAGRA BRANDS ORD.....		.....	...	968.000	33,144	34.240	33,144	20,659	.....	793	.....	12,079	.....	12,079	.....	09/20/2019	.....
20605P	10	1	CONCHO RESOURCES ORD.....		.....	...	400.000	35,028	87.570	35,028	35,028	.....	199	.....	.....	6,096	(6,096)	.....	03/15/2019	.....
207410	10	1	CONMED ORD.....		.....	...	302.000	33,773	111.830	33,773	30,302	60	49	.....	3,471	.....	3,471	.....	09/19/2019	.....
20825C	10	4	CONOCOPHILLIPS ORD.....		.....	...	2,183.000	141,960	65.030	141,960	102,161	.....	2,908	.....	5,795	.....	5,795	.....	04/04/2019	.....
209115	10	4	CONSOLIDATED EDISON ORD.....		.....	...	661.000	59,801	90.470	59,801	36,543	.....	1,857	.....	8,412	.....	8,412	.....	09/20/2019	.....
21036P	10	8	CONSTELLATION BRANDS CL A ORD.....		.....	...	333.000	63,187	189.750	63,187	21,719	.....	967	.....	9,227	.....	9,227	.....	12/20/2019	.....
216648	40	2	COOPER ORD.....		.....	...	99.000	31,808	321.290	31,808	18,739	.....	6	.....	6,163	.....	6,163	.....	12/20/2019	.....
217204	10	6	COPART ORD.....		.....	...	1,482.000	134,773	90.940	134,773	77,538	.....	.....	.....	60,163	.....	60,163	.....	12/20/2019	.....
21925Y	10	3	CORNERSTONE ONDEMAND ORD.....		.....	...	989.000	57,906	58.550	57,906	34,941	.....	.....	.....	8,031	.....	8,031	.....	12/18/2017	.....
219350	10	5	CORNING ORD.....		.....	...	1,531.000	44,567	29.110	44,567	18,158	.....	1,217	.....	(1,854)	.....	(1,854)	.....	04/04/2019	.....
22052L	10	4	CORTEVA ORD.....		.....	...	1,489.003	44,015	29.560	44,015	18,188	.....	373	.....	25,827	.....	25,827	.....	12/20/2019	.....
22160K	10	5	COSTCO WHOLESALE ORD.....		.....	...	879.000	258,356	293.920	258,356	80,097	.....	2,164	.....	77,041	.....	77,041	.....	12/20/2019	.....
22160N	10	9	COSTAR GROUP ORD.....		.....	...	225.000	134,618	598.300	134,618	82,803	.....	.....	.....	45,923	.....	45,923	.....	11/19/2019	.....
222070	20	3	COTY CL A ORD.....		.....	...	536.320	6,034	11.250	6,034	3,537	.....	267	.....	2,496	.....	2,496	.....	12/27/2019	.....
22266L	10	6	COUPA SOFTWARE ORD.....		.....	...	525.000	76,781	146.250	76,781	54,820	.....	.....	.....	21,961	.....	21,961	.....	12/13/2019	.....
22822V	10	1	CROWN CASTLE INTERNATIONAL REIT ORD.....		.....	...	827.000	117,558	142.150	117,558	62,809	.....	3,739	.....	27,102	.....	27,102	.....	09/20/2019	.....
231021	10	6	CUMMINS ORD.....		.....	...	305.000	54,583	178.960	54,583	18,834	.....	1,376	.....	12,750	.....	12,750	.....	09/20/2019	.....
23331A	10	9	D R HORTON ORD.....		.....	...	667.000	35,184	52.750	35,184	10,344	.....	417	.....	12,066	.....	12,066	.....	06/15/2018	.....
233331	10	7	DTE ENERGY ORD.....		.....	...	982.000	127,532	129.870	127,532	97,563	1,015	2,466	.....	10,103	.....	10,103	.....	12/20/2019	.....
23355L	10	6	DXC TECHNOLOGY ORD.....		.....	...	2,235.000	84,014	37.590	84,014	82,663	484	1,049	.....	(3,227)	49,238	(52,464)	.....	07/12/2019	.....
235851	10	2	DANAHER ORD.....		.....	...	1,272.000	195,227	153.480	195,227	69,957	241	818	.....	60,680	.....	60,680	.....	12/20/2019	.....
237194	10	5	DARDEN RESTAURANTS ORD.....		.....	...	1,344.000	146,509	109.010	146,509	132,692	.....	3,267	.....	4,684	.....	4,684	.....	12/27/2019	.....
237266	10	1	DARLING INGREDIENTS ORD.....		.....	...	6,257.000	175,697	28.080	175,697	115,638	.....	.....	.....	52,859	.....	52,859	.....	03/29/2019	.....
23918K	10	8	DAVITA ORD.....		.....	...	179.000	13,430	75.030	13,430	9,211	.....	.....	.....	4,219	.....	4,219	.....	09/16/2016	.....
244199	10	5	DEERE ORD.....		.....	...	626.000	108,461	173.260	108,461	40,193	532	1,873	.....	14,751	.....	14,751	.....	12/20/2019	.....
247361	70	2	Delta Air Lines, Inc.....		.....	...	1,145.000	66,960	58.480	66,960	29,064	.....	1,723	.....	9,824	.....	9,824	.....	06/16/2017	.....
24906P	10	9	DENTSPLY SIRONA ORD.....		.....	...	443.000	25,069	56.590	25,069	16,897	48	156	.....	8,172	.....	8,172	.....	05/17/2019	.....
25179M	10	3	DEVON ENERGY ORD.....		.....	...	5,071.000	131,694	25.970	131,694	128,598	.....	1,260	.....	3,096	27,114	(24,018)	.....	12/30/2019	.....
25278X	10	9	DIAMONDBACK ENERGY ORD.....		.....	...	321.000	29,808	92.860	29,808	29,738	.....	210	.....	5,001	5,036	(35)	.....	09/20/2019	.....
253031	10	8	DICERNA PHARMACEUTICALS ORD.....		.....	...	1,409.000	31,040	22.030	31,040	20,096	.....	.....	.....	10,945	.....	10,945	.....	08/20/2019	.....
253868	10	3	DIGITAL REALTY REIT ORD.....		.....	...	415.000	49,692	119.740	49,692	42,864	497	1,706	.....	5,196	.....	5,196	.....	06/21/2019	.....
254543	10	1	DIODES ORD.....		.....	...	4,050.000	228,299	56.370	228,299	99,392	.....	.....	.....	95,897	.....	95,897	.....	03/29/2019	.....
254687	10	6	WALT DISNEY ORD.....		.....	...	3,585.995	518,642	144.630	518,642	259,248	3,490	4,932	.....	119,755	.....	119,755	.....	12/20/2019	.....
254709	10	8	DISCOVER FINANCIAL SERVICES ORD.....		.....	...	624.000	52,928	84.820	52,928	8,498	.....	1,048	.....	16,124	.....	16,124	.....	08/25/2015	.....
25470F	10	4	DISCOVERY SRS A ORD.....		.....	...	305.000	9,986	32.740	9,986	7,480	.....	.....	.....	2,440	.....	2,440	.....	09/21/2018	.....
25470F	30	2	DISCOVERY SRS C ORD.....		.....	...	668.000	20,367	30.490	20,367	15,399	.....	.....	.....	4,695	.....	4,695	.....	06/21/2019	.....
25470M	10	9	DISH NETWORK CL A ORD.....		.....	...	510.000	18,090	35.470	18,090	13,385	.....	.....	.....	4,705	.....	4,705	.....	12/09/2019	.....
25659T	10	7	DOLBY LABORATORIES CL A ORD.....		.....	...	1,400.000	96,320	68.800	96,320	77,158	.....	964	.....	9,666	.....	9,666	.....	08/20/2019	.....
256677	10	5	DOLLAR GENERAL ORD.....		.....	...	507.000	79,082	155.980	79,082	29,197	.....	631	.....	24,175	.....	24,175	.....	04/04/2019	.....
256746	10	8	DOLLAR TREE ORD.....		.....	...	471.000	44,298	94.050	44,298	26,039	.....	.....	.....	1,661	.....	1,661	.....	03/15/2019	.....

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 Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
25746U	10	9	DOMINION ENERGY ORD.....		.....	...	1,636,999	135,576	82.820	135,576	90,661	.....	5,653	.....	19,652	.....	19,652	.....	12/20/2019	.....
25754A	20	1	DOMINOS PIZZA ORD.....		.....	...	375,000	110,168	293.780	110,168	92,426	.....	309	.....	17,741	.....	17,741	.....	10/22/2019	.....
260003	10	8	DOVER ORD.....		.....	...	289,000	33,310	115.260	33,310	10,640	.....	535	.....	12,233	.....	12,233	.....	12/20/2019	.....
260557	10	3	DOW ORD.....		.....	...	1,475,000	80,727	54.730	80,727	31,820	.....	3,041	.....	48,907	.....	48,907	.....	12/20/2019	.....
264411	50	5	DUKE REALTY REIT ORD.....		.....	...	732,000	25,378	34.670	25,378	19,471	.....	599	.....	5,907	.....	5,907	.....	12/20/2019	.....
26441C	20	4	DUKE ENERGY ORD.....		.....	...	1,450,000	132,255	91.210	132,255	82,154	.....	5,261	.....	6,660	.....	6,660	.....	12/20/2019	.....
26614N	10	2	DUPONT DE NEMOURS ORD.....		.....	...	1,474,003	94,631	64.200	94,631	47,911	.....	884	.....	46,720	.....	46,720	.....	06/21/2019	.....
26875P	10	1	EOG RESOURCES ORD.....		.....	...	1,157,000	96,910	83.760	96,910	70,807	.....	1,144	.....	(3,993)	.....	(3,993)	.....	12/20/2019	.....
269246	40	1	E TRADE FINANCIAL ORD.....		.....	...	3,250,000	147,453	45.370	147,453	138,822	.....	1,271	.....	(5,115)	.....	(5,115)	.....	12/31/2019	.....
26927E	10	4	EVO PAYMENTS CL A ORD.....		.....	...	1,362,000	35,970	26.410	35,970	27,955	.....	.....	.....	2,152	.....	2,152	.....	02/06/2019	.....
277276	10	1	EASTGROUP PROPERTIES REIT ORD.....		.....	...	365,000	48,425	132.670	48,425	41,327	274	537	.....	7,098	.....	7,098	.....	05/20/2019	.....
277432	10	0	EASTMAN CHEMICAL ORD.....		.....	...	2,046,000	162,166	79.260	162,166	159,132	1,373	2,873	.....	(6,081)	.....	(6,081)	.....	06/10/2019	.....
278642	10	3	EBAY ORD.....		.....	...	1,522,000	54,959	36.110	54,959	13,280	.....	848	.....	11,935	.....	11,935	.....	03/04/2019	.....
278865	10	0	ECOLAB ORD.....		.....	...	499,000	96,302	192.990	96,302	37,122	258	891	.....	21,975	.....	21,975	.....	12/20/2019	.....
281020	10	7	EDISON INTERNATIONAL ORD.....		.....	...	713,000	53,767	75.410	53,767	41,870	505	1,589	.....	11,898	.....	11,898	.....	09/20/2019	.....
28176E	10	8	EDWARDS LIFESCIENCES ORD.....		.....	...	415,000	96,815	233.290	96,815	21,451	.....	.....	.....	32,852	.....	32,852	.....	06/21/2019	.....
28470R	10	2	ELDORADO RESORTS ORD.....		.....	...	808,000	48,189	59.640	48,189	41,601	.....	.....	.....	6,588	.....	6,588	.....	12/03/2019	.....
285512	10	9	ELECTRONIC ARTS ORD.....		.....	...	581,000	62,463	107.510	62,463	17,136	.....	.....	.....	16,617	.....	16,617	.....	06/15/2018	.....
291011	10	4	EMERSON ELECTRIC ORD.....		.....	...	1,212,000	92,427	76.260	92,427	58,846	.....	2,358	.....	19,741	.....	19,741	.....	06/21/2019	.....
292562	10	5	ENCORE WIRE ORD.....		.....	...	1,583,000	90,864	57.400	90,864	64,024	.....	122	.....	9,636	.....	9,636	.....	03/29/2019	.....
29261A	10	0	ENCOMPASS HEALTH ORD.....		.....	...	1,514,000	104,875	69.270	104,875	38,356	424	1,520	.....	12,262	.....	12,262	.....	03/29/2019	.....
29362U	10	4	ENTEGRIS ORD.....		.....	...	3,217,000	161,140	50.090	161,140	95,424	.....	895	.....	65,708	.....	65,708	.....	10/24/2019	.....
29364G	10	3	ENTERGY ORD.....		.....	...	396,000	47,441	119.800	47,441	28,326	.....	1,354	.....	12,361	.....	12,361	.....	09/20/2019	.....
294429	10	5	EQUIFAX ORD.....		.....	...	241,000	33,769	140.120	33,769	13,058	.....	376	.....	11,143	.....	11,143	.....	03/04/2019	.....
29444U	70	0	EQUINIX REIT ORD.....		.....	...	170,000	99,229	583.700	99,229	53,448	.....	1,587	.....	36,820	.....	36,820	.....	12/20/2019	.....
29476L	10	7	EQUITY RESIDENTIAL REIT ORD.....		.....	...	694,000	56,158	80.920	56,158	36,229	434	1,529	.....	10,003	.....	10,003	.....	06/21/2019	.....
297178	10	5	ESSEX PROPERTY REIT ORD.....		.....	...	131,000	39,413	300.860	39,413	25,081	285	987	.....	6,980	.....	6,980	.....	09/20/2019	.....
29978A	10	4	EVERBRIDGE ORD.....		.....	...	468,000	36,541	78.080	36,541	35,828	.....	.....	.....	713	1,021	(308)	.....	09/10/2019	.....
30034W	10	6	EVERGY ORD.....		.....	...	453,000	29,486	65.090	29,486	24,495	.....	874	.....	3,769	.....	3,769	.....	09/21/2018	.....
30040W	10	8	EVERSOURCE ENERGY ORD.....		.....	...	644,000	54,785	85.070	54,785	25,492	.....	1,322	.....	12,300	.....	12,300	.....	09/20/2019	.....
30063P	10	5	EXACT SCIENCES ORD.....		.....	...	233,000	21,548	92.480	21,548	6,820	.....	.....	.....	6,846	.....	6,846	.....	04/28/2017	.....
30161N	10	1	EXELON ORD.....		.....	...	1,934,000	88,171	45.590	88,171	58,651	.....	2,725	.....	635	.....	635	.....	12/20/2019	.....
30212P	30	3	EXPEDIA GROUP ORD.....		.....	...	278,000	30,063	108.140	30,063	25,685	.....	325	.....	(2,831)	.....	(2,831)	.....	09/20/2019	.....
302130	10	9	EXPEDITORS INTERNATIONAL OF WASN ORD.....		.....	...	339,000	26,449	78.020	26,449	12,642	.....	330	.....	3,235	.....	3,235	.....	06/21/2019	.....
30225T	10	2	EXTRA SPACE STORAGE REIT ORD.....		.....	...	257,000	27,144	105.620	27,144	20,486	.....	865	.....	3,630	.....	3,630	.....	12/20/2019	.....
30231G	10	2	EXXON MOBIL ORD.....		.....	...	8,417,000	587,338	69.780	587,338	576,544	.....	28,288	.....	10,794	.....	10,794	.....	12/20/2019	.....
302445	10	1	FLIR SYSTEMS ORD.....		.....	...	263,000	13,694	52.070	13,694	6,797	.....	179	.....	2,243	.....	2,243	.....	09/15/2017	.....
302491	30	3	FMC ORD.....		.....	...	258,000	25,754	99.820	25,754	8,970	129	293	.....	16,784	.....	16,784	.....	12/20/2019	.....
30303M	10	2	FACEBOOK CL A ORD.....		.....	...	4,787,000	982,532	205.250	982,532	403,890	.....	.....	.....	343,868	.....	343,868	.....	12/20/2019	.....
311642	10	2	FARO TECHNOLOGIES ORD.....		.....	...	1,882,000	94,759	50.350	94,759	60,176	.....	.....	.....	17,360	.....	17,360	.....	03/29/2019	.....
311900	10	4	FASTENAL ORD.....		.....	...	1,141,000	42,160	36.950	42,160	18,503	.....	951	.....	(197)	.....	(197)	.....	12/20/2019	.....



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

1				Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
					F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification	Description			Code		Number of Shares	Book/Adjusted Carrying Value			Actual Cost								Date Acquired	NAIC Designation
313747 20 6	FEDERAL REIT ORD.....			.....	..	140,000	18,022	128.730	18,022	16,526	158	575		1,497		1,497		09/21/2018	
313855 10 8	FEDERAL SIGNAL ORD.....			.....	..	4,557,000	146,963	32.250	146,963	93,217		1,366		49,075		49,075		03/29/2019	
31428X 10 6	FEDEX ORD.....			.....	..	478,000	72,278	151.210	72,278	44,946	346	1,208		(5,050)		(5,050)		09/20/2019	
315616 10 2	F5 NETWORKS ORD.....			.....	..	121,000	16,898	139.650	16,898	12,109				(2,471)		(2,471)		12/20/2019	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD.....			.....	..	1,222,000	169,968	139.090	169,968	117,126		1,238		24,500		24,500		12/20/2019	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD.....			.....	..	1,650,000	74,828	45.350	74,828	64,036		1,675		10,792		10,792		04/12/2019	
316773 10 0	FIFTH THIRD BANCORP ORD.....			.....	..	1,413,000	43,436	30.740	43,436	20,286	383	1,243		9,683		9,683		03/21/2019	
33616C 10 0	FIRST REPUBLIC BANK ORD.....			.....	..	335,000	39,346	117.450	39,346	29,394		242		9,951		9,951		09/20/2019	
33767D 10 5	FIRSTCASH ORD.....			.....	..	626,000	50,474	80.630	50,474	38,736		639		5,183		5,183		08/06/2018	
337738 10 8	FISERV ORD.....			.....	..	1,136,000	131,356	115.630	131,356	51,761				35,277		35,277		09/20/2019	
337932 10 7	FIRSTENERGY ORD.....			.....	..	1,075,000	52,245	48.600	52,245	35,979		1,496		10,664		10,664		09/20/2019	
33829M 10 1	FIVE BELOW ORD.....			.....	..	700,000	89,502	127.860	89,502	85,427				4,075		4,075		12/09/2019	
339041 10 5	FLEETCOR TECHNOLOGIES ORD.....			.....	..	723,000	208,022	287.720	208,022	161,997				55,307		55,307		12/09/2019	
34354P 10 5	FLOWSERVE ORD.....			.....	..	261,000	12,990	49.770	12,990	10,186	58	177		2,804		2,804		09/20/2019	
345370 86 0	FORD MOTOR ORD.....			.....	..	7,746,000	72,038	9.300	72,038	59,655		4,591		12,383		12,383		06/21/2019	
34959E 10 9	FORTINET ORD.....			.....	..	282,000	30,106	106.760	30,106	20,015				10,091		10,091		03/15/2019	
34959J 10 8	FORTIVE ORD.....			.....	..	588,000	44,917	76.390	44,917	16,180		162		4,845		4,845		04/04/2019	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD.....			.....	..	277,000	18,099	65.340	18,099	10,523		244		7,576		7,576		06/16/2017	
35137L 10 5	FOX CL A ORD.....			.....	..	705,993	26,171	37.070	26,171	26,166		307		5	2,222	(2,217)		12/20/2019	
35137L 20 4	FOX CORPORATION ORD.....			.....	..	317,003	11,539	36.400	11,539	11,539		146		999		(999)		03/19/2019	
354613 10 1	FRANKLIN RESOURCES ORD.....			.....	..	555,000	14,419	25.980	14,419	14,249	169	577		(2,042)		(2,042)		08/02/2016	
35671D 85 7	FREEPORT MCMORAN ORD.....			.....	..	2,887,000	37,877	13.120	37,877	26,597		573		7,949		7,949		03/15/2019	
36255F 10 2	GS ACQUISITION HOLDINGS CL A ORD.....			.....	..	1,593,000	17,571	11.030	17,571	17,546				25		25		12/31/2019	
363576 10 9	ARTHUR J GALLAGHER ORD.....			.....	..	996,000	94,849	95.230	94,849	70,212		1,455		16,766		16,766		12/20/2019	
364760 10 8	GAP ORD.....			.....	..	389,000	6,878	17.680	6,878	6,521		377		(38)	3,105	(3,143)		06/16/2017	
366651 10 7	GARTNER ORD.....			.....	..	928,000	143,005	154.100	143,005	108,001				21,488		21,488		06/21/2019	
369550 10 8	GENERAL DYNAMICS ORD.....			.....	..	466,000	82,179	176.350	82,179	37,907		1,835		8,666		8,666		06/21/2019	
369604 10 3	GENERAL ELECTRIC ORD.....			.....	..	17,374,000	193,894	11.160	193,894	133,291	192	7,580		60,603		60,603		12/20/2019	
370334 10 4	GENERAL MILLS ORD.....			.....	..	1,202,000	64,379	53.560	64,379	42,527		2,297		16,877		16,877		09/20/2019	
37045V 10 0	GENERAL MOTORS ORD.....			.....	..	2,501,000	91,537	36.600	91,537	83,968		4,693		7,569		7,569		06/21/2019	
372460 10 5	GENUINE PARTS ORD.....			.....	..	290,000	30,807	106.230	30,807	14,212	242	859		2,862		2,862		03/15/2019	
374689 10 7	GIBRALTAR INDUSTRIES ORD.....			.....	..	2,892,000	145,872	50.440	145,872	67,919				40,671		40,671		03/29/2019	
375558 10 3	GILEAD SCIENCES ORD.....			.....	..	2,517,000	163,555	64.980	163,555	85,370		6,267		5,874		5,874		12/20/2019	
37637Q 10 5	GLACIER BANCORP ORD.....			.....	..	1,203,000	55,326	45.990	55,326	47,663		1,696		7,663		7,663		07/20/2018	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD.....			.....	..	324,000	25,755	79.490	25,755	18,699				7,055		7,055		09/20/2019	
37940X 10 2	GLOBAL PAYMENTS ORD.....			.....	..	2,323,000	424,087	182.560	424,087	198,885		509		193,692		193,692		12/20/2019	
37959E 10 2	GLOBE LIFE ORD.....			.....	..	198,000	20,840	105.250	20,840	4,522		34		16,317		16,317		08/09/2019	
37959E 10 2	GLOBE LIFE ORD.....			.....	..	19,000	2,000	105.250	2,000	434				1,566		1,566		08/09/2019	
38141G 10 4	GOLDMAN SACHS GROUP ORD.....			.....	..	634,000	145,776	229.930	145,776	71,275		2,626		39,668		39,668		03/04/2019	
384109 10 4	GRACO ORD.....			.....	..	800,000	41,600	52.000	41,600	39,410				2,190		2,190		12/17/2019	
384802 10 4	WW GRAINGER ORD.....			.....	..	87,000	29,451	338.520	29,451	10,725		494		4,886		4,886		09/18/2015	
38526M 10 6	GRAND CANYON EDUCATION ORD.....			.....	..	650,000	62,264	95.790	62,264	62,117				146	12,608	(12,461)		10/28/2019	

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 Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
40171V	10	0	GUIDEWIRE SOFTWARE ORD.....		.....	...	.....423.000	.....46,433	.....109.770	.....46,433	.....21,105	.....	.....	.....	.....12,495	.....	.....12,495	.....	08/06/2018.	.....
40412C	10	1	HCA HEALTHCARE ORD.....		.....	...	.....526.000	.....77,748	.....147.810	.....77,748	.....37,362	.....	.....838	.....	.....12,224	.....	.....12,224	.....	03/15/2019.	.....
40434L	10	5	HP ORD.....		.....	...	.....2,948.000	.....60,581	.....20.550	.....60,581	.....37,258	.....570	.....1,833	.....	.....323	.....	.....323	.....	12/20/2019.	.....
405024	10	0	HAEMONETICS ORD.....		.....	...	.....381.000	.....43,777	.....114.900	.....43,777	.....40,439	.....	.....	.....	.....3,337	.....	.....3,337	.....	08/06/2019.	.....
406216	10	1	HALLIBURTON ORD.....		.....	...	.....1,743.000	.....42,651	.....24.470	.....42,651	.....42,651	.....	.....1,205	.....	.....	.....3,602	.....(3,602)	.....	12/20/2019.	.....
40637H	10	9	HALOZYME THERAPEUTICS ORD.....		.....	...	.....1,127.000	.....19,982	.....17.730	.....19,982	.....18,200	.....	.....	.....	.....1,782	.....	.....1,782	.....	09/20/2019.	.....
410345	10	2	HANESBRANDS ORD.....		.....	...	.....676.000	.....10,039	.....14.850	.....10,039	.....8,470	.....	.....406	.....	.....1,568	.....	.....1,568	.....	05/24/2017.	.....
412822	10	8	HARLEY DAVIDSON ORD.....		.....	...	.....307.000	.....11,417	.....37.190	.....11,417	.....6,945	.....	.....461	.....	.....942	.....	.....942	.....	08/25/2015.	.....
416515	10	4	HARTFORD FINANCIAL SERVICES GRUP ORD.....		.....	...	.....717.000	.....43,572	.....60.770	.....43,572	.....16,745	.....242	.....820	.....	.....11,242	.....	.....11,242	.....	09/20/2019.	.....
418056	10	7	HASBRO ORD.....		.....	...	.....253.000	.....26,719	.....105.610	.....26,719	.....12,247	.....	.....609	.....	.....5,509	.....	.....5,509	.....	11/06/2019.	.....
42225P	50	1	HEALTHCAR TRST OF AM CL A REIT ORD.....		.....	...	.....4,100.000	.....124,148	.....30.280	.....124,148	.....117,001	.....1,292	.....2,563	.....	.....7,147	.....	.....7,147	.....	04/12/2019.	.....
42226A	10	7	HEALTHQUITY ORD.....		.....	...	.....341.000	.....25,258	.....74.070	.....25,258	.....15,911	.....	.....	.....	.....4,917	.....	.....4,917	.....	12/07/2017.	.....
42250P	10	3	HCP REIT ORD.....		.....	...	.....985.000	.....33,953	.....34.470	.....33,953	.....33,056	.....	.....	.....	.....897	.....	.....897	.....	11/05/2019.	.....
423452	10	1	HELMERICH AND PAYNE ORD.....		.....	...	.....229.000	.....10,403	.....45.430	.....10,403	.....10,403	.....	.....650	.....	.....	.....575	.....(575)	.....	03/18/2016.	.....
426281	10	1	JACK HENRY AND ASSOCIATES ORD.....		.....	...	.....153.000	.....22,288	.....145.670	.....22,288	.....19,548	.....	.....234	.....	.....2,739	.....	.....2,739	.....	09/20/2019.	.....
427866	10	8	HERSHEY FOODS ORD.....		.....	...	.....295.000	.....43,359	.....146.980	.....43,359	.....17,464	.....	.....825	.....	.....10,536	.....	.....10,536	.....	09/20/2019.	.....
42809H	10	7	HESS ORD.....		.....	...	.....515.000	.....34,407	.....66.810	.....34,407	.....21,680	.....	.....496	.....	.....12,727	.....	.....12,727	.....	09/20/2019.	.....
42824C	10	9	HEWLETT PACKARD ENTERPRISE ORD.....		.....	...	.....8,176.000	.....129,671	.....15.860	.....129,671	.....113,905	.....1,018	.....2,306	.....	.....4,034	.....	.....4,034	.....	11/26/2019.	.....
428291	10	8	HEXCEL ORD.....		.....	...	.....1,673.000	.....122,648	.....73.310	.....122,648	.....91,068	.....	.....1,005	.....	.....23,237	.....	.....23,237	.....	10/01/2019.	.....
431284	10	8	HIGHWOODS PROPERTIES REIT ORD.....		.....	...	.....2,650.000	.....129,612	.....48.910	.....129,612	.....120,884	.....	.....3,123	.....	.....8,727	.....	.....8,727	.....	12/26/2019.	.....
43300A	20	3	HILTON WORLDWIDE HOLDINGS ORD.....		.....	...	.....561.000	.....62,221	.....110.910	.....62,221	.....40,159	.....	.....337	.....	.....21,941	.....	.....21,941	.....	09/21/2018.	.....
436106	10	8	HOLLYFRONTIER ORD.....		.....	...	.....290.000	.....14,706	.....50.710	.....14,706	.....14,706	.....	.....389	.....	.....	.....119	.....(119)	.....	06/15/2018.	.....
436440	10	1	HOLOGIC ORD.....		.....	...	.....533.000	.....27,828	.....52.210	.....27,828	.....19,444	.....	.....	.....	.....5,707	.....	.....5,707	.....	06/21/2019.	.....
437076	10	2	HOME DEPOT ORD.....		.....	...	.....2,170.000	.....473,885	.....218.380	.....473,885	.....83,854	.....	.....11,720	.....	.....100,018	.....	.....100,018	.....	12/20/2019.	.....
438516	10	6	HONEYWELL INTERNATIONAL ORD.....		.....	...	.....1,421.000	.....251,517	.....177.000	.....251,517	.....72,442	.....	.....4,750	.....	.....63,070	.....	.....63,070	.....	06/21/2019.	.....
440452	10	0	HORMEL FOODS ORD.....		.....	...	.....1,978.000	.....89,228	.....45.110	.....89,228	.....67,742	.....	.....1,100	.....	.....6,977	.....	.....6,977	.....	04/12/2019.	.....
44107P	10	4	HOST HOTELS & RESORTS REIT ORD.....		.....	...	.....1,427.000	.....26,471	.....18.550	.....26,471	.....23,979	.....405	.....1,197	.....	.....2,492	.....	.....2,492	.....	03/04/2019.	.....
443510	60	7	HUBBELL ORD.....		.....	...	.....475.000	.....70,215	.....147.820	.....70,215	.....59,385	.....	.....1,230	.....	.....10,829	.....	.....10,829	.....	04/12/2019.	.....
444859	10	2	HUMANA ORD.....		.....	...	.....263.000	.....96,395	.....366.520	.....96,395	.....23,257	.....162	.....557	.....	.....21,097	.....	.....21,097	.....	09/20/2019.	.....
445658	10	7	JB HUNT TRANSPORT SERVICES ORD.....		.....	...	.....895.000	.....104,518	.....116.780	.....104,518	.....97,936	.....	.....307	.....	.....3,601	.....	.....3,601	.....	12/31/2019.	.....
446150	10	4	HUNTINGTON BANCSHARES ORD.....		.....	...	.....2,056.000	.....31,004	.....15.080	.....31,004	.....17,516	.....337	.....1,172	.....	.....6,497	.....	.....6,497	.....	09/21/2018.	.....
446413	10	6	HUNTINGTON INGALLS INDUSTRIES ORD.....		.....	...	.....81.000	.....20,321	.....250.880	.....20,321	.....15,415	.....	.....292	.....	.....4,906	.....	.....4,906	.....	01/02/2018.	.....
44919P	50	8	IAC INTERACTIVE ORD.....		.....	...	.....325.000	.....80,961	.....249.110	.....80,961	.....62,607	.....	.....	.....	.....18,354	.....	.....18,354	.....	09/25/2019.	.....
44980X	10	9	IPG PHOTONICS ORD.....		.....	...	.....70.000	.....10,144	.....144.920	.....10,144	.....7,930	.....	.....	.....	.....2,214	.....	.....2,214	.....	03/06/2018.	.....
45167R	10	4	IDEX ORD.....		.....	...	.....151.000	.....25,972	.....172.000	.....25,972	.....24,480	.....	.....76	.....	.....1,492	.....	.....1,492	.....	08/08/2019.	.....
45168D	10	4	IDEXX LABORATORIES ORD.....		.....	...	.....171.000	.....44,653	.....261.130	.....44,653	.....20,485	.....	.....	.....	.....12,606	.....	.....12,606	.....	04/04/2019.	.....
452308	10	9	ILLINOIS TOOL ORD.....		.....	...	.....582.000	.....104,545	.....179.630	.....104,545	.....32,007	.....691	.....2,369	.....	.....30,811	.....	.....30,811	.....	09/21/2018.	.....
452327	10	9	ILLUMINA ORD.....		.....	...	.....292.000	.....96,868	.....331.740	.....96,868	.....41,463	.....	.....	.....	.....9,151	.....	.....9,151	.....	09/20/2019.	.....
45337C	10	2	INCYTE ORD.....		.....	...	.....356.000	.....31,086	.....87.320	.....31,086	.....23,192	.....	.....	.....	.....7,894	.....	.....7,894	.....	09/20/2019.	.....
45688C	10	7	INGEVITY ORD.....		.....	...	.....451.000	.....39,408	.....87.380	.....39,408	.....38,140	.....	.....	.....	.....1,269	.....	.....1,269	.....	12/27/2019.	.....
457669	30	7	INSMED ORD.....		.....	...	.....1,128.000	.....26,937	.....23.880	.....26,937	.....26,499	.....	.....	.....	.....437	.....1,780	.....(1,343)	.....	09/23/2019.	.....

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 Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
45784P	10	1	INSULET ORD.....		.....	.....	232,000	39,718	171.200	39,718	18,402	.....	.....	.....	21,316	.....	21,316	.....	08/03/2018	.....
458140	10	0	INTEL ORD.....		.....	.....	8,653,000	517,882	59.850	517,882	166,106	.....	10,862	.....	111,194	.....	111,194	.....	06/21/2019	.....
45866F	10	4	INTERCONTINENTAL EXCHANGE ORD.....		.....	.....	1,107,000	102,453	92.550	102,453	46,011	.....	1,214	.....	19,072	.....	19,072	.....	03/15/2019	.....
459200	10	1	INTERNATIONAL BUSINESS MACHINES ORD.....		.....	.....	1,762,000	236,178	134.040	236,178	172,330	.....	11,154	.....	34,670	.....	34,670	.....	12/20/2019	.....
459506	10	1	INTERNATIONAL FLAVORS & FRAGRANS ORD.....		.....	.....	212,000	27,352	129.020	27,352	17,545	177	.....	576	(941)	.....	(941)	.....	09/20/2019	.....
460146	10	3	INTERNATIONAL PAPER ORD.....		.....	.....	781,000	35,965	46.050	35,965	30,980	.....	1,572	.....	4,444	.....	4,444	.....	06/15/2018	.....
460690	10	0	INTERPUBLIC GROUP OF COMPANIES ORD.....		.....	.....	4,598,000	106,214	23.100	106,214	91,100	.....	3,000	.....	6,373	.....	6,373	.....	12/31/2019	.....
461202	10	3	INTUIT ORD.....		.....	.....	518,000	135,680	261.930	135,680	39,247	.....	977	.....	32,223	.....	32,223	.....	12/20/2019	.....
461203	10	1	INVACARE ORD.....		.....	.....	3,709,000	33,455	9.020	33,455	16,539	.....	178	.....	16,916	.....	16,916	.....	01/30/2019	.....
46120E	60	2	INTUITIVE SURGICAL ORD.....		.....	.....	230,000	135,965	591.150	135,965	34,204	.....	.....	.....	24,996	.....	24,996	.....	12/20/2019	.....
462260	10	0	IOVANCE BIOTHERAPEUTICS ORD.....		.....	.....	941,000	26,047	27.680	26,047	22,226	.....	.....	.....	3,820	.....	3,820	.....	12/03/2019	.....
46266C	10	5	IQVIA HOLDINGS ORD.....		.....	.....	359,000	55,469	154.510	55,469	38,701	.....	.....	.....	11,300	.....	11,300	.....	09/20/2019	.....
46284V	10	1	IRON MOUNTAIN ORD.....		.....	.....	572,000	18,230	31.870	18,230	18,166	387	1,363	.....	(382)	.....	(382)	.....	03/15/2019	.....
46625H	10	0	JPMORGAN CHASE ORD.....		.....	.....	6,239,000	869,717	139.400	869,717	247,152	.....	20,540	.....	260,364	.....	260,364	.....	04/04/2019	.....
469814	10	7	JACOBS ENGINEERING GROUP ORD.....		.....	.....	270,000	24,254	89.830	24,254	13,619	.....	160	.....	6,937	.....	6,937	.....	09/20/2019	.....
477839	10	4	JOHN BEAN TECHNOLOGIES ORD.....		.....	.....	401,000	45,177	112.660	45,177	28,796	.....	160	.....	16,381	.....	16,381	.....	12/18/2017	.....
478160	10	4	JOHNSON & JOHNSON ORD.....		.....	.....	5,235,000	763,629	145.870	763,629	390,991	.....	19,451	.....	86,938	.....	86,938	.....	12/20/2019	.....
48203R	10	4	JUNIPER NETWORKS ORD.....		.....	.....	667,000	16,428	24.630	16,428	14,299	.....	507	.....	(1,521)	.....	(1,521)	.....	06/15/2018	.....
482480	10	0	KLA ORD.....		.....	.....	589,000	104,942	178.170	104,942	43,705	.....	1,389	.....	45,464	.....	45,464	.....	07/08/2019	.....
485170	30	2	KANSAS CITY SOUTHERN ORD.....		.....	.....	197,000	30,173	153.160	30,173	15,068	89	277	.....	11,197	.....	11,197	.....	03/15/2019	.....
48576A	10	0	KARUNA THERAPEUTICS ORD.....		.....	.....	260,000	19,588	75.340	19,588	19,588	.....	.....	.....	.....	3,820	(3,820)	.....	11/22/2019	.....
487836	10	8	KELLOGG ORD.....		.....	.....	495,000	34,234	69.160	34,234	27,939	.....	1,083	.....	5,873	.....	5,873	.....	09/20/2019	.....
493267	10	8	KEYCORP ORD.....		.....	.....	1,961,000	39,691	20.240	39,691	19,620	.....	1,366	.....	10,532	.....	10,532	.....	06/21/2019	.....
49338L	10	3	KEYSIGHT TECHNOLOGIES ORD.....		.....	.....	373,000	38,281	102.630	38,281	22,092	.....	.....	.....	14,838	.....	14,838	.....	03/15/2019	.....
494368	10	3	KIMBERLY CLARK ORD.....		.....	.....	1,557,000	214,165	137.550	214,165	153,588	1,681	4,435	.....	28,086	.....	28,086	.....	10/22/2019	.....
49446R	10	9	KIMCO REALTY REIT ORD.....		.....	.....	842,000	17,438	20.710	17,438	12,717	270	886	.....	4,720	.....	4,720	.....	09/20/2019	.....
49456B	10	1	KINDER MORGAN CL P ORD.....		.....	.....	3,876,000	82,055	21.170	82,055	61,185	.....	3,548	.....	20,870	.....	20,870	.....	12/20/2019	.....
49714P	10	8	KINSALE CAPITAL GROUP ORD.....		.....	.....	384,000	39,037	101.660	39,037	39,037	.....	31	.....	.....	1,582	(1,582)	.....	10/31/2019	.....
500255	10	4	KOHL'S ORD.....		.....	.....	312,000	15,896	50.950	15,896	12,780	.....	836	.....	(4,802)	.....	(4,802)	.....	09/15/2017	.....
500754	10	6	KRAFT HEINZ ORD.....		.....	.....	1,240,000	39,841	32.130	39,841	39,840	.....	1,897	.....	1	12,670	(12,669)	.....	12/20/2019	.....
501044	10	1	KROGER ORD.....		.....	.....	6,771,000	196,291	28.990	196,291	154,289	.....	3,180	.....	22,799	.....	22,799	.....	07/26/2019	.....
50127T	10	9	KURA ONCOLOGY ORD.....		.....	.....	1,356,000	18,645	13.750	18,645	18,645	.....	.....	.....	.....	981	(981)	.....	09/23/2019	.....
501797	10	4	L BRANDS ORD.....		.....	.....	498,000	9,024	18.120	9,024	9,024	.....	598	.....	.....	3,760	(3,760)	.....	09/15/2017	.....
501889	20	8	LKQ ORD.....		.....	.....	611,000	21,813	35.700	21,813	14,499	.....	.....	.....	7,314	.....	7,314	.....	09/21/2018	.....
502431	10	9	L3HARRIS TECHNOLOGIES ORD.....		.....	.....	890,000	176,104	197.870	176,104	99,945	.....	1,212	.....	76,159	.....	76,159	.....	12/11/2019	.....
50540R	40	9	LABORATORY CORPRTN OF AMER HLDGS ORD.....		.....	.....	193,000	32,650	169.170	32,650	17,944	.....	.....	.....	8,262	.....	8,262	.....	09/17/2018	.....
512807	10	8	LAM RESEARCH ORD.....		.....	.....	689,000	201,464	292.400	201,464	86,880	941	1,769	.....	89,459	.....	89,459	.....	12/20/2019	.....
512816	10	9	LAMAR ADVERTISING CL A REIT.....		.....	.....	1,625,000	145,048	89.260	145,048	131,766	.....	4,464	.....	13,281	.....	13,281	.....	11/11/2019	.....
513272	10	4	LAMB WESTON HOLDINGS ORD.....		.....	.....	1,541,000	132,572	86.030	132,572	111,993	.....	971	.....	20,248	.....	20,248	.....	11/06/2019	.....
515098	10	1	LANDSTAR SYSTEM ORD.....		.....	.....	1,150,000	130,951	113.870	130,951	129,453	.....	589	.....	1,497	.....	1,497	.....	12/31/2019	.....
517834	10	7	LAS VEGAS SANDS ORD.....		.....	.....	673,000	46,464	69.040	46,464	38,020	.....	518	.....	8,444	.....	8,444	.....	10/02/2019	.....
518415	10	4	LATTICE SEMICONDUCTOR ORD.....		.....	.....	1,791,000	34,280	19.140	34,280	21,462	.....	.....	.....	12,817	.....	12,817	.....	05/22/2019	.....

**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 Identification				Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
518439	10	4		ESTEE LAUDER CL A ORD.....	.....			443,000	91,497	206.540	91,497	26,903		756		32,485		32,485		12/20/2019	
524660	10	7		LEGGETT & PLATT ORD.....	.....			262,000	13,317	50.830	13,317	8,678	111	365		3,490		3,490		12/20/2019	
525327	10	2		LEIDOS HOLDINGS ORD.....	.....			1,590,000	155,645	97.890	155,645	108,805		1,505		46,840		46,840		08/08/2019	
526057	10	4		LENNAR CL A ORD.....	.....			557,000	31,075	55.790	31,075	20,648		89		9,268		9,268		09/21/2018	
53220K	50	4		LIGAND PHARMACEUTICALS ORD.....	.....			253,000	26,385	104.290	26,385	26,026				(42)	7,240	(7,282)		09/23/2019	
532457	10	8		ELI LILLY ORD.....	.....			1,681,000	220,934	131.430	220,934	79,349		4,280		25,839		25,839		06/21/2019	
534187	10	9		LINCOLN NATIONAL ORD.....	.....			395,000	23,309	59.010	23,309	20,267		585		3,042		3,042		06/15/2018	
535919	50	0		LIONS GATE ENTERTAINMENT CL B ORD.....	.....			4,504,000	44,725	9.930	44,725	44,626				98	17,329	(17,230)		12/27/2019	
538034	10	9		LIVE NATION ENTERTAINMENT ORD.....	.....			281,000	20,083	71.470	20,083	20,083					22	(22)		12/20/2019	
539830	10	9		LOCKHEED MARTIN ORD.....	.....			494,000	192,354	389.380	192,354	61,665		4,329		60,900		60,900		12/20/2019	
540424	10	8		LOEWS ORD.....	.....			509,000	26,717	52.490	26,717	17,330		127		3,548		3,548		09/21/2018	
548661	10	7		LOWE'S COMPANIES ORD.....	.....			1,525,000	182,634	119.760	182,634	45,224		3,137		41,707		41,707		03/15/2019	
550021	10	9		LULULEMON ATHLETICA ORD.....	.....		C	275,000	63,709	231.670	63,709	51,151				12,558		12,558		12/17/2019	
55024U	10	9		LUMENTUM HOLDINGS ORD.....	.....			553,000	43,853	79.300	43,853	23,232				20,621		20,621		10/12/2018	
55261F	10	4		M&T BANK ORD.....	.....			263,000	44,644	169.750	44,644	29,167		1,065		6,796		6,796		03/04/2019	
552848	10	3		MGIC INVESTMENT ORD.....	.....			10,592,000	150,089	14.170	150,089	115,684		1,271		34,405		34,405		03/29/2019	
552953	10	1		MGM RESORTS INTERNATIONAL ORD.....	.....			1,025,000	34,102	33.270	34,102	25,105		513		8,997		8,997		09/20/2019	
553498	10	6		MSA SAFETY ORD.....	.....			589,000	74,426	126.360	74,426	37,594		966		18,901		18,901		09/05/2018	
55354G	10	0		MSCI ORD.....	.....			169,000	43,632	258.180	43,632	25,329		419		18,207		18,207		06/21/2019	
553777	10	3		MTS SYSTEMS ORD.....	.....			1,560,000	74,927	48.030	74,927	66,257		1,798		8,670		8,670		03/29/2019	
55616P	10	4		MACYS ORD.....	.....			604,000	10,268	17.000	10,268	7,361	258	880		(4,539)	2,925	(7,464)		03/15/2019	
556269	10	8		STEVEN MADDEN ORD.....	.....			1,315,000	56,558	43.010	56,558	31,280		717		16,765		16,765		08/16/2019	
56418H	10	0		MANPOWERGROUP ORD.....	.....			1,115,000	108,267	97.100	108,267	97,095		2,169		11,171		11,171		10/31/2019	
565849	10	6		MARATHON OIL ORD.....	.....			1,594,000	21,647	13.580	21,647	21,647		305			1,388	(1,388)		06/21/2019	
56585A	10	2		MARATHON PETROLEUM ORD.....	.....			1,292,000	77,843	60.250	77,843	30,350		2,739		1,602		1,602		12/21/2018	
567908	10	8		MARINEMAX ORD.....	.....			1,694,000	28,273	16.690	28,273	27,298				(839)	1,906	(2,744)		05/15/2017	
57060D	10	8		MARKETAXESS HOLDINGS ORD.....	.....			75,000	28,433	379.110	28,433	24,107		77		4,327		4,327		06/28/2019	
571748	10	2		MARSH & MCLENNAN ORD.....	.....			1,004,000	111,856	111.410	111,856	34,209		1,719		31,100		31,100		06/21/2019	
571903	20	2		MARRIOTT INTERNATIONAL CL A ORD.....	.....			540,000	81,772	151.430	81,772	35,069		999		23,150		23,150		09/17/2018	
573284	10	6		MARTIN MARIETTA MATERIALS ORD.....	.....			399,000	111,576	279.640	111,576	72,181		768		39,395		39,395		11/29/2019	
574599	10	6		MASCO ORD.....	.....			565,000	27,114	47.990	27,114	4,425		280		10,594		10,594		03/20/2009	
574795	10	0		MASIMO ORD.....	.....			260,000	41,096	158.060	41,096	24,529				13,179		13,179		01/31/2018	
57636Q	10	4		MASTERCARD CL A ORD.....	.....			1,766,000	527,310	298.590	527,310	69,284		2,322		193,080		193,080		06/21/2019	
57772K	10	1		MAXIM INTEGRATED PRODUCTS ORD.....	.....			539,000	33,154	61.510	33,154	27,408		1,013		5,746		5,746		11/30/2018	
577933	10	4		MAXIMUS ORD.....	.....			1,600,000	119,024	74.390	119,024	113,267		1,131		5,757		5,757		12/31/2019	
579780	20	6		MCCORMICK ORD.....	.....			246,000	41,754	169.730	41,754	14,671	171	536		7,234		7,234		12/20/2019	
580135	10	1		MCDONALD'S ORD.....	.....			1,498,000	296,020	197.610	296,020	90,007		7,052		29,722		29,722		06/21/2019	
58155Q	10	3		MCKESSON ORD.....	.....			359,000	49,657	138.320	49,657	29,966	166	567		9,998		9,998		05/24/2017	
584021	10	9		MEDALLIA ORD.....	.....			1,352,000	42,061	31.110	42,061	39,654				2,406		2,406		10/29/2019	
58933Y	10	5		MERCK & CO ORD.....	.....			5,065,000	460,662	90.950	460,662	203,829	3,432	11,026		72,970		72,970		12/20/2019	
59156R	10	8		METLIFE ORD.....	.....			1,555,000	79,258	50.970	79,258	51,100		2,706		15,410		15,410		05/24/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
592688	10	5	METTLER TOLEDO ORD.....		.....	..	48,000	38,077	793.280	38,077	19,274	.....	.....	.....	10,930	.....	10,930	.....	09/02/2016	.....
594918	10	4	MICROSOFT ORD.....		.....	..	15,176,000	2,393,255	157.700	2,393,255	503,760	.....	28,298	.....	839,771	.....	839,771	.....	12/20/2019	.....
595017	10	4	MICROCHIP TECHNOLOGY ORD.....		.....	..	1,250,000	130,900	104.720	130,900	91,596	.....	1,323	.....	27,792	.....	27,792	.....	11/06/2019	.....
595112	10	3	MICRON TECHNOLOGY ORD.....		.....	..	2,202,000	118,424	53.780	118,424	37,118	.....	.....	.....	47,675	.....	47,675	.....	12/20/2019	.....
59522J	10	3	MID AMERICA APT COMMUNITI REIT ORD.....		.....	..	227,000	29,932	131.860	29,932	20,349	.....	863	.....	8,101	.....	8,101	.....	03/15/2019	.....
60468T	10	5	MIRATI THERAPEUTICS ORD.....		.....	..	200,000	25,772	128.860	25,772	21,570	.....	.....	.....	4,202	.....	4,202	.....	12/18/2019	.....
60740F	10	5	MOBILE MINI ORD.....		.....	..	3,041,000	115,284	37.910	115,284	76,199	.....	3,212	.....	17,535	.....	17,535	.....	03/29/2019	.....
608190	10	4	MOHAWK INDUSTRIES ORD.....		.....	..	118,000	16,093	136.380	16,093	13,801	.....	.....	.....	2,292	.....	2,292	.....	06/16/2017	.....
60855R	10	0	MOLINA HEALTHCARE ORD.....		.....	..	375,000	50,884	135.690	50,884	46,099	.....	.....	.....	4,785	.....	4,785	.....	12/23/2019	.....
60871R	20	9	MOLSON COORS BEVERAGE COMPA CL B ORD.....		.....	..	374,000	20,159	53.900	20,159	20,159	.....	733	.....	.....	845	(845)	.....	09/21/2018	.....
609207	10	5	MONDELEZ INTERNATIONAL CL A ORD.....		.....	..	2,864,000	157,749	55.080	157,749	55,745	906	3,002	.....	41,935	.....	41,935	.....	09/20/2019	.....
609839	10	5	MONOLITHIC POWER SYSTEMS ORD.....		.....	..	375,000	66,758	178.020	66,758	48,867	190	333	.....	17,891	.....	17,891	.....	10/31/2019	.....
61174X	10	9	MONSTER BEVERAGE ORD.....		.....	..	759,000	48,234	63.550	48,234	22,385	.....	.....	.....	10,571	.....	10,571	.....	03/04/2019	.....
615369	10	5	MOODYS ORD.....		.....	..	323,000	76,683	237.410	76,683	12,283	.....	643	.....	31,228	.....	31,228	.....	03/04/2019	.....
617446	44	8	MORGAN STANLEY ORD.....		.....	..	2,447,000	125,091	51.120	125,091	54,855	.....	3,171	.....	27,983	.....	27,983	.....	03/04/2019	.....
61945C	10	3	MOSAIC ORD.....		.....	..	696,000	15,061	21.640	15,061	15,061	.....	122	.....	(2,325)	2,996	(5,321)	.....	03/04/2019	.....
620076	30	7	MOTOROLA SOLUTIONS ORD.....		.....	..	916,000	147,604	161.140	147,604	95,331	600	1,784	.....	35,390	.....	35,390	.....	12/20/2019	.....
629377	50	8	NRG ENERGY ORD.....		.....	..	500,000	19,875	39.750	19,875	5,885	.....	60	.....	75	.....	75	.....	06/20/2014	.....
62944T	10	5	NVR ORD.....		.....	..	7,000	26,659	3,808.410	26,659	25,291	.....	.....	.....	1,368	.....	1,368	.....	12/20/2019	.....
631103	10	8	NASDAQ ORD.....		.....	..	228,000	24,419	107.100	24,419	8,040	.....	417	.....	5,797	.....	5,797	.....	03/15/2019	.....
637071	10	1	NATIONAL OILWELL VARCO ORD.....		.....	..	767,000	19,213	25.050	19,213	19,168	.....	141	.....	45	458	(413)	.....	12/20/2019	.....
637417	10	6	NATIONAL RETAIL PROPERTIES REIT ORD.....		.....	..	1,525,000	81,771	53.620	81,771	81,575	.....	2,065	.....	196	.....	196	.....	12/31/2019	.....
64049M	20	9	NEOGENOMICS ORD.....		.....	..	1,234,000	36,095	29.250	36,095	18,275	.....	.....	.....	17,820	.....	17,820	.....	01/09/2019	.....
64110D	10	4	NETAPP ORD.....		.....	..	454,000	28,262	62.250	28,262	11,506	.....	799	.....	1,171	.....	1,171	.....	06/15/2018	.....
64110L	10	6	NETFLIX ORD.....		.....	..	872,000	282,153	323.570	282,153	52,498	.....	.....	.....	46,118	.....	46,118	.....	12/20/2019	.....
651229	10	6	NEWELL BRANDS ORD.....		.....	..	759,000	14,588	19.220	14,588	14,110	.....	698	.....	478	.....	478	.....	06/15/2018	.....
651639	10	6	NEWMONT ORD.....		.....	..	1,631,000	70,867	43.450	70,867	42,565	.....	1,680	.....	14,538	.....	14,538	.....	06/21/2019	.....
65249B	10	9	NEWS CL A ORD.....		.....	..	775,000	10,959	14.140	10,959	7,905	.....	134	.....	1,887	.....	1,887	.....	12/20/2019	.....
65249B	20	8	NEWS CL B ORD.....		.....	..	241,000	3,497	14.510	3,497	2,784	.....	48	.....	713	.....	713	.....	06/16/2017	.....
65339F	10	1	NEXTERA ENERGY ORD.....		.....	..	972,000	235,380	242.160	235,380	85,909	.....	4,679	.....	63,976	.....	63,976	.....	12/20/2019	.....
654106	10	3	NIKE CL B ORD.....		.....	..	2,480,000	251,249	101.310	251,249	59,463	675	2,154	.....	66,819	.....	66,819	.....	09/20/2019	.....
65473P	10	5	NISOURCE ORD.....		.....	..	744,000	20,713	27.840	20,713	10,295	.....	588	.....	1,761	.....	1,761	.....	03/15/2019	.....
655044	10	5	NOBLE ENERGY ORD.....		.....	..	952,000	23,648	24.840	23,648	18,172	.....	442	.....	5,476	.....	5,476	.....	04/04/2019	.....
655664	10	0	NORDSTROM ORD.....		.....	..	199,000	8,145	40.930	8,145	3,518	.....	295	.....	(1,130)	.....	(1,130)	.....	08/25/2015	.....
655844	10	8	NORFOLK SOUTHERN ORD.....		.....	..	519,000	100,753	194.130	100,753	31,187	.....	1,868	.....	23,142	.....	23,142	.....	09/17/2018	.....
665859	10	4	NORTHERN TRUST ORD.....		.....	..	422,000	44,833	106.240	44,833	20,468	332	1,034	.....	9,558	.....	9,558	.....	09/21/2018	.....
666807	10	2	NORTHROP GRUMMAN ORD.....		.....	..	312,000	107,319	343.970	107,319	19,321	.....	1,597	.....	30,524	.....	30,524	.....	06/21/2019	.....
668771	10	8	NORTONLIFELOCK ORD.....		.....	..	1,141,000	29,118	25.520	29,118	23,431	.....	143	.....	5,688	.....	5,688	.....	11/04/2019	.....
67020Y	10	0	NUANCE COMMUNICATIONS ORD.....		.....	..	7,700,000	137,291	17.830	137,291	113,051	.....	.....	.....	24,240	.....	24,240	.....	10/31/2019	.....
670346	10	5	NUCOR ORD.....		.....	..	603,000	33,937	56.280	33,937	25,774	275	923	.....	2,563	.....	2,563	.....	12/20/2019	.....
67066G	10	4	NVIDIA ORD.....		.....	..	1,217,000	286,360	235.300	286,360	60,244	.....	759	.....	121,623	.....	121,623	.....	12/20/2019	.....

**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 Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
670704	10	5	NUVASIVE ORD.....		.....	.....	1,241.000	95,979	77.340	95,979	84,450	.....	.....	.....	11,529	.....	11,529	.....	12/10/2019	.....
67103H	10	7	O'REILLY AUTOMOTIVE ORD.....		.....	.....	426.000	186,699	438.260	186,699	102,452	.....	.....	.....	36,028	.....	36,028	.....	06/11/2019	.....
674599	10	5	OCCIDENTAL PETROLEUM ORD.....		.....	.....	1,777.000	73,230	41.210	73,230	73,230	1,560	4,703	.....	.....	30,658	(30,658)	.....	09/20/2019	.....
679580	10	0	OLD DOMINION FREIGHT LINE ORD.....		.....	.....	127.000	24,102	189.780	24,102	23,407	.....	.....	.....	695	.....	695	.....	12/06/2019	.....
680223	10	4	OLD REPUBLIC INTERNATIONAL ORD.....		.....	.....	3,450.000	77,177	22.370	77,177	77,096	.....	1,465	.....	80	1,446	(1,366)	.....	12/31/2019	.....
681116	10	9	OLLIES BARGAIN OUTLET HLDG ORD.....		.....	.....	586.000	38,272	65.310	38,272	23,217	.....	.....	.....	(94)	.....	(94)	.....	12/17/2019	.....
681919	10	6	OMNICOM GROUP ORD.....		.....	.....	434.000	35,163	81.020	35,163	14,517	317	1,097	.....	3,332	.....	3,332	.....	03/04/2019	.....
682680	10	3	ONEOK ORD.....		.....	.....	822.000	62,201	75.670	62,201	36,546	.....	2,855	.....	17,461	.....	17,461	.....	09/20/2019	.....
68389X	10	5	ORACLE ORD.....		.....	.....	4,309.000	228,291	52.980	228,291	110,630	.....	3,905	.....	33,098	.....	33,098	.....	04/04/2019	.....
690742	10	1	OWENS CORNING ORD.....		.....	.....	1,450.000	94,424	65.120	94,424	75,845	.....	653	.....	18,579	.....	18,579	.....	04/12/2019	.....
69343T	10	7	PJT PARTNERS CL A ORD.....		.....	.....	1,065.000	48,063	45.130	48,063	41,636	.....	199	.....	6,428	.....	6,428	.....	08/16/2019	.....
693475	10	5	PNC FINANCIAL SERVICES GROUP ORD.....		.....	.....	872.000	139,197	159.630	139,197	55,689	.....	3,653	.....	37,130	.....	37,130	.....	04/04/2019	.....
693506	10	7	PPG INDUSTRIES ORD.....		.....	.....	470.000	62,740	133.490	62,740	18,975	.....	904	.....	14,217	.....	14,217	.....	12/20/2019	.....
69351T	10	6	PPL ORD.....		.....	.....	1,439.000	51,631	35.880	51,631	40,268	647	2,256	.....	10,421	.....	10,421	.....	12/20/2019	.....
69354M	10	8	PRA HEALTH SCIENCES ORD.....		.....	.....	295.000	32,789	111.150	32,789	17,088	.....	.....	.....	4,468	.....	4,468	.....	09/19/2019	.....
69354N	10	6	PRA GROUP ORD.....		.....	.....	3,827.000	138,920	36.300	138,920	108,438	.....	.....	.....	30,482	.....	30,482	.....	09/26/2019	.....
693656	10	0	PVH ORD.....		.....	.....	148.000	15,562	105.150	15,562	10,900	.....	22	.....	1,806	.....	1,806	.....	06/19/2015	.....
693718	10	8	PACCAR ORD.....		.....	.....	688.000	54,421	79.100	54,421	27,107	1,753	2,168	.....	14,702	.....	14,702	.....	04/04/2019	.....
695156	10	9	PACKAGING CORP OF AMERICA ORD.....		.....	.....	789.000	88,360	111.990	88,360	77,903	639	1,529	.....	10,457	.....	10,457	.....	04/12/2019	.....
70014A	10	4	PARK AEROSPACE ORD.....		.....	.....	1,540.000	25,056	16.270	25,056	25,056	154	154	.....	.....	15,841	(15,841)	.....	07/17/2019	.....
701094	10	4	PARKER HANFIN ORD.....		.....	.....	781.000	160,745	205.820	160,745	119,374	.....	2,192	.....	24,231	.....	24,231	.....	09/20/2019	.....
701877	10	2	PARSLEY ENERGY CL A ORD.....		.....	.....	4,225.000	79,895	18.910	79,895	78,966	.....	254	.....	929	4,998	(4,070)	.....	07/26/2019	.....
704326	10	7	PAYCHEX ORD.....		.....	.....	634.000	53,928	85.060	53,928	23,152	.....	1,496	.....	12,144	.....	12,144	.....	09/20/2019	.....
70450Y	10	3	PAYPAL HOLDINGS ORD.....		.....	.....	2,336.000	252,685	108.170	252,685	71,910	.....	.....	.....	54,388	.....	54,388	.....	12/20/2019	.....
707569	10	9	PENN NATIONAL GAMING ORD.....		.....	.....	2,130.000	54,443	25.560	54,443	32,707	.....	.....	.....	11,680	.....	11,680	.....	12/27/2019	.....
712704	10	5	PEOPLES UNITED FINANCIAL ORD.....		.....	.....	887.000	14,990	16.900	14,990	13,039	.....	528	.....	1,855	.....	1,855	.....	10/31/2019	.....
713448	10	8	PEPSICO ORD.....		.....	.....	2,774.000	379,123	136.670	379,123	198,467	2,939	10,247	.....	71,479	.....	71,479	.....	12/20/2019	.....
714046	10	9	PERKINELMER ORD.....		.....	.....	221.000	21,459	97.100	21,459	5,486	.....	353	.....	3,929	.....	3,929	.....	03/15/2019	.....
715347	10	0	PERSPECTA ORD.....		.....	.....	1,606.000	42,463	26.440	42,463	27,655	96	.....	61	14,807	.....	14,807	.....	10/02/2018	.....
717081	10	3	PFIZER ORD.....		.....	.....	11,009.000	431,333	39.180	431,333	231,540	.....	15,597	.....	(48,500)	.....	(48,500)	.....	12/20/2019	.....
718172	10	9	PHILIP MORRIS INTERNATIONAL ORD.....		.....	.....	3,095.000	263,354	85.090	263,354	142,745	4,006	13,846	.....	54,743	.....	54,743	.....	12/20/2019	.....
718546	10	4	PHILLIPS 66 ORD.....		.....	.....	884.000	98,486	111.410	98,486	35,199	.....	2,889	.....	20,978	.....	20,978	.....	09/20/2019	.....
719405	10	2	PHOTRONICS ORD.....		.....	.....	6,807.000	107,278	15.760	107,278	59,169	.....	.....	.....	41,484	.....	41,484	.....	03/29/2019	.....
723484	10	1	PINNACLE WEST ORD.....		.....	.....	224.000	20,144	89.930	20,144	9,970	.....	663	.....	939	.....	939	.....	03/15/2019	.....
72352L	10	6	PINTEREST CL A ORD.....		.....	.....	2,925.000	54,522	18.640	54,522	54,415	.....	.....	.....	107	15,449	(15,343)	.....	12/18/2019	.....
723787	10	7	PIONEER NATURAL RESOURCE ORD.....		.....	.....	330.000	49,952	151.370	49,952	35,723	163	248	.....	6,420	.....	6,420	.....	04/04/2019	.....
72703H	10	1	PLANET FITNESS CL A ORD.....		.....	.....	788.000	58,848	74.680	58,848	16,923	.....	.....	.....	16,595	.....	16,595	.....	09/01/2017	.....
73179P	10	6	POLYONE ORD.....		.....	.....	2,862.000	105,293	36.790	105,293	45,800	580	2,055	.....	23,087	.....	23,087	.....	03/29/2019	.....
73278L	10	5	POOL ORD.....		.....	.....	418.000	88,775	212.380	88,775	47,539	.....	839	.....	25,515	.....	25,515	.....	09/04/2019	.....
74144T	10	8	T ROWE PRICE GROUP ORD.....		.....	.....	465.000	56,656	121.840	56,656	29,687	.....	1,395	.....	13,535	.....	13,535	.....	06/21/2019	.....
74164F	10	3	PRIMORIS SERVICES ORD.....		.....	.....	3,981.000	88,537	22.240	88,537	73,329	239	880	.....	11,242	.....	11,242	.....	03/29/2019	.....
74251V	10	2	PRINCIPAL FINANCIAL GROUP ORD.....		.....	.....	514.000	28,270	55.000	28,270	14,061	.....	1,121	.....	5,567	.....	5,567	.....	09/15/2017	.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
			Code	gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value			Actual Cost									
742718 10 9	PROCTER & GAMBLE ORD.....		.....	...	4,961.000	619,629	124.900	619,629	319,057	.....	14,394	.....	160,205	.....	160,205	.....	12/20/2019	.....
743315 10 3	PROGRESSIVE ORD.....		.....	...	4,363.000	315,838	72.390	315,838	222,069	.....	9,110	.....	34,077	.....	34,077	.....	11/06/2019	.....
74340W 10 3	PROLOGIS REIT.....		.....	...	1,257.000	112,049	89.140	112,049	53,531	.....	2,630	.....	37,376	.....	37,376	.....	09/20/2019	.....
743424 10 3	PROOFPOINT ORD.....		.....	...	288.000	33,057	114.780	33,057	17,919	.....	.....	.....	8,919	.....	8,919	.....	02/02/2018	.....
743606 10 5	PROSPERITY BANCSHARES ORD.....		.....	...	3,430.000	246,583	71.890	246,583	208,645	1,578	3,893	.....	13,945	.....	13,945	.....	11/07/2019	.....
744320 10 2	PRUDENTIAL FINANCIAL ORD.....		.....	...	800.000	74,992	93.740	74,992	35,890	.....	3,200	.....	9,752	.....	9,752	.....	09/17/2018	.....
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD.....		.....	...	1,006.000	59,404	59.050	59,404	33,599	.....	1,871	.....	6,694	.....	6,694	.....	06/21/2019	.....
74460D 10 9	PUBLIC STORAGE REIT ORD.....		.....	...	749.000	159,507	212.960	159,507	137,163	.....	4,772	.....	(329)	.....	(329)	.....	11/13/2019	.....
745867 10 1	PULTEGROUP ORD.....		.....	...	507.000	19,672	38.800	19,672	6,530	70	206	.....	6,117	.....	6,117	.....	09/20/2019	.....
747316 10 7	QUAKER CHEMICAL ORD.....		.....	...	774.000	127,338	164.520	127,338	41,818	.....	1,150	.....	(11,586)	.....	(11,586)	.....	02/06/2019	.....
74736K 10 1	QORVO ORD.....		.....	...	231.000	26,849	116.230	26,849	12,049	.....	.....	.....	12,821	.....	12,821	.....	06/16/2017	.....
74736L 10 9	Q2 HOLDINGS ORD.....		.....	...	445.000	36,081	81.080	36,081	29,997	.....	.....	.....	6,084	.....	6,084	.....	03/20/2019	.....
747525 10 3	QUALCOMM ORD.....		.....	...	2,272.000	200,459	88.230	200,459	118,644	.....	5,501	.....	69,670	.....	69,670	.....	12/20/2019	.....
74762E 10 2	QUANTA SERVICES ORD.....		.....	...	284.000	11,562	40.710	11,562	6,256	16	45	.....	3,013	.....	3,013	.....	12/16/2016	.....
74834L 10 0	QUEST DIAGNOSTICS ORD.....		.....	...	2,093.000	223,511	106.790	223,511	181,872	.....	2,264	.....	32,968	.....	32,968	.....	10/24/2019	.....
74838J 10 1	QUIDEL ORD.....		.....	...	440.000	33,013	75.030	33,013	21,481	.....	.....	.....	11,532	.....	11,532	.....	03/26/2018	.....
74933V 10 8	RA PHARMACEUTICALS ORD.....		.....	...	732.000	34,353	46.930	34,353	23,532	.....	.....	.....	10,821	.....	10,821	.....	09/23/2019	.....
749685 10 3	RPM ORD.....		.....	...	1,400.000	107,464	76.760	107,464	88,714	.....	635	.....	18,750	.....	18,750	.....	09/17/2019	.....
751212 10 1	RALPH LAUREN CL A ORD.....		.....	...	99.000	11,605	117.220	11,605	8,381	80	260	.....	1,362	.....	1,362	.....	09/19/2014	.....
754730 10 9	RAYMOND JAMES ORD.....		.....	...	246.000	22,007	89.460	22,007	18,564	104	313	.....	3,444	.....	3,444	.....	12/20/2019	.....
755111 50 7	RAYTHEON ORD.....		.....	...	554.000	121,736	219.740	121,736	39,031	.....	2,022	.....	36,310	.....	36,310	.....	09/20/2019	.....
75606N 10 9	REALPAGE ORD.....		.....	...	1,497.000	80,464	53.750	80,464	30,817	.....	.....	.....	8,323	.....	8,323	.....	11/23/2016	.....
756109 10 4	REALTY INCOME REIT ORD.....		.....	...	648.000	47,712	73.630	47,712	36,292	166	1,609	.....	6,014	.....	6,014	.....	12/20/2019	.....
758849 10 3	REGENCY CENTERS REIT ORD.....		.....	...	334.000	21,072	63.090	21,072	19,599	.....	782	.....	1,473	.....	1,473	.....	09/21/2018	.....
75886F 10 7	REGENERON PHARMACEUTICALS ORD.....		.....	...	159.000	59,701	375.480	59,701	45,793	.....	.....	.....	699	.....	699	.....	09/20/2019	.....
7591EP 10 0	REGIONS FINANCIAL ORD.....		.....	...	1,921.000	32,964	17.160	32,964	12,587	341	1,105	.....	7,261	.....	7,261	.....	06/15/2018	.....
759509 10 2	RELIANCE STEEL ORD.....		.....	...	950.000	113,772	119.760	113,772	86,660	.....	1,818	.....	27,112	.....	27,112	.....	04/12/2019	.....
759916 10 9	REPLIGEN ORD.....		.....	...	403.000	37,278	92.500	37,278	33,707	.....	.....	.....	3,570	.....	3,570	.....	09/19/2019	.....
760759 10 0	REPUBLIC SERVICES ORD.....		.....	...	1,245.000	111,589	89.630	111,589	75,744	524	1,286	.....	16,774	.....	16,774	.....	04/12/2019	.....
761152 10 7	RESMED ORD.....		.....	...	286.000	44,321	154.970	44,321	23,275	.....	427	.....	11,686	.....	11,686	.....	06/21/2019	.....
76680R 20 6	RINGCENTRAL CL A ORD.....		.....	...	514.000	86,696	168.670	86,696	24,147	.....	.....	.....	44,692	.....	44,692	.....	01/03/2019	.....
767744 10 5	RITCHIE BROS AUCTIONEERS ORD.....		.....	C	1,556.000	66,830	42.950	66,830	49,687	.....	1,005	.....	15,918	.....	15,918	.....	09/20/2018	.....
770323 10 3	ROBERT HALF ORD.....		.....	...	229.000	14,461	63.150	14,461	5,644	.....	284	.....	1,363	.....	1,363	.....	09/21/2012	.....
773903 10 9	ROCKWELL AUTOMAT ORD.....		.....	...	655.000	132,749	202.670	132,749	86,216	.....	1,794	.....	23,474	.....	23,474	.....	12/04/2019	.....
775711 10 4	ROLLINS ORD.....		.....	...	272.000	9,020	33.160	9,020	9,020	.....	128	.....	.....	800	(800)	.....	09/28/2018	.....
776696 10 6	ROPER TECHNOLOGIES ORD.....		.....	...	207.000	73,326	354.230	73,326	22,689	.....	379	.....	17,761	.....	17,761	.....	06/21/2019	.....
778296 10 3	ROSS STORES ORD.....		.....	...	720.000	83,822	116.420	83,822	17,034	.....	731	.....	23,733	.....	23,733	.....	04/04/2019	.....
783513 20 3	RYANAIR HOLDINGS ORD.....		.....	C	1,075.000	94,181	87.610	94,181	77,691	.....	.....	.....	16,489	.....	16,489	.....	12/10/2019	.....
78409V 10 4	S&P GLOBAL ORD.....		.....	...	486.000	132,702	273.050	132,702	24,052	.....	1,096	.....	49,433	.....	49,433	.....	09/20/2019	.....
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD.....		.....	...	824.000	198,576	240.990	198,576	99,104	.....	610	.....	64,758	.....	64,758	.....	06/21/2019	.....
78440X 10 1	SL GREEN RLTY REIT ORD.....		.....	...	162.000	14,885	91.880	14,885	12,811	165	551	.....	2,074	.....	2,074	.....	06/16/2017	.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
78467J	10	0	SS AND C TECHNOLOGIES HOLDINGS ORD.....		.....	..	1,475,000	90,565	61,400	90,565	74,507	.....	175	.....	16,058	.....	16,058	.....	12/19/2019	.....
78486Q	10	1	SVB FINANCIAL GROUP ORD.....		.....	..	503,000	126,273	251,040	126,273	109,199	.....	.....	.....	17,074	.....	17,074	.....	04/03/2019	.....
78667J	10	8	SAGE THERAPEUTICS ORD.....		.....	..	525,000	37,900	72,190	37,900	37,242	.....	.....	.....	657	39,512	(38,854)	.....	12/10/2019	.....
78781P	10	5	SAILPOINT TECHNOLOGIES HOLDINGS ORD.....		.....	..	1,799,000	42,456	23,600	42,456	41,629	.....	.....	.....	827	.....	827	.....	08/16/2019	.....
79466L	30	2	SALESFORCE.COM ORD.....		.....	..	1,764,000	286,897	162,640	286,897	141,936	.....	.....	.....	39,615	.....	39,615	.....	12/20/2019	.....
806407	10	2	HENRY SCHEIN ORD.....		.....	..	292,000	19,482	66,720	19,482	16,141	.....	.....	.....	3,341	.....	3,341	.....	02/07/2019	.....
806857	10	8	SCHLUMBERGER ORD.....		.....	..	2,752,000	110,630	40,200	110,630	99,564	1,522	5,396	.....	11,067	.....	11,067	.....	06/21/2019	.....
808513	10	5	CHARLES SCHWAB ORD.....		.....	..	2,274,000	108,151	47,560	108,151	46,442	.....	1,537	.....	13,508	.....	13,508	.....	04/04/2019	.....
81211K	10	0	SEALED AIR ORD.....		.....	..	300,000	11,949	39,830	11,949	7,565	.....	.....	.....	1,497	.....	1,497	.....	06/16/2017	.....
816851	10	9	SEMPRA ENERGY ORD.....		.....	..	561,000	84,980	151,480	84,980	46,365	604	2,022	.....	22,870	.....	22,870	.....	12/20/2019	.....
81725T	10	0	SENSIENT TECH ORD.....		.....	..	626,000	41,372	66,090	41,372	35,575	.....	.....	.....	5,797	.....	5,797	.....	02/06/2019	.....
81752R	10	0	SERITAGE GROWTH PROPERTIES CL A ORD.....		.....	..	593,000	23,767	40,080	23,767	19,172	.....	297	.....	4,596	.....	4,596	.....	08/24/2016	.....
81761R	10	9	SERVICEMASTER GLOBAL HOLDINGS ORD.....		.....	..	1,550,000	59,923	38,660	59,923	59,839	.....	.....	.....	84	.....	84	.....	12/27/2019	.....
81762P	10	2	SERVICENOW ORD.....		.....	..	375,000	105,870	282,320	105,870	105,870	.....	.....	.....	.....	249	(249)	.....	12/20/2019	.....
824348	10	6	SHERWIN WILLIAMS ORD.....		.....	..	163,000	95,117	583,540	95,117	22,731	.....	720	.....	30,295	.....	30,295	.....	09/20/2019	.....
826919	10	2	SILICON LABORATORIES ORD.....		.....	..	279,000	32,358	115,980	32,358	22,394	.....	.....	.....	9,965	.....	9,965	.....	04/03/2019	.....
828806	10	9	SIMON PROP GRP REIT ORD.....		.....	..	611,000	91,015	148,960	91,015	62,084	.....	5,001	.....	(11,616)	.....	(11,616)	.....	09/20/2019	.....
82900L	10	2	SIMPLY GOOD FOODS ORD.....		.....	..	3,448,000	98,406	28,540	98,406	48,796	.....	.....	.....	31,092	.....	31,092	.....	12/27/2019	.....
829073	10	5	SIMPSON MANUF ORD.....		.....	..	1,730,000	138,798	80,230	138,798	70,650	398	1,482	.....	43,557	.....	43,557	.....	03/29/2019	.....
829226	10	9	SINCLAIR BROADCAST GROUP CL A ORD.....		.....	..	881,000	29,373	33,340	29,373	29,373	.....	467	.....	.....	21,275	(21,275)	.....	10/11/2019	.....
83088M	10	2	SKYWORKS SOLUTIONS ORD.....		.....	..	1,214,000	146,748	120,880	146,748	95,045	.....	908	.....	51,704	.....	51,704	.....	12/09/2019	.....
831865	20	9	A O SMITH ORD.....		.....	..	273,000	13,006	47,640	13,006	11,657	.....	246	.....	1,349	.....	1,349	.....	07/25/2017	.....
832696	40	5	JM SMUCKER ORD.....		.....	..	227,000	23,638	104,130	23,638	16,653	.....	775	.....	2,314	.....	2,314	.....	03/04/2019	.....
833034	10	1	SNAP ON ORD.....		.....	..	109,000	18,465	169,400	18,465	7,112	.....	428	.....	2,628	.....	2,628	.....	08/02/2016	.....
842587	10	7	SOUTHERN ORD.....		.....	..	2,086,000	132,878	63,700	132,878	88,221	.....	4,957	.....	39,615	.....	39,615	.....	12/20/2019	.....
844741	10	8	SOUTHWEST AIRLINES ORD.....		.....	..	942,000	50,849	53,980	50,849	13,290	189	641	.....	7,065	.....	7,065	.....	09/17/2018	.....
854502	10	1	STANLEY BLACK AND DECKER ORD.....		.....	..	302,000	50,053	165,740	50,053	19,806	.....	795	.....	13,678	.....	13,678	.....	09/20/2019	.....
855244	10	9	STARBUCKS ORD.....		.....	..	2,349,000	206,524	87,920	206,524	43,985	.....	3,415	.....	55,005	.....	55,005	.....	03/15/2019	.....
857477	10	3	STATE STREET ORD.....		.....	..	723,000	57,189	79,100	57,189	36,544	418	1,388	.....	11,484	.....	11,484	.....	03/15/2019	.....
858119	10	0	STEEL DYNAMICS ORD.....		.....	..	1,750,000	59,570	34,040	59,570	59,081	402	.....	.....	489	541	(51)	.....	12/31/2019	.....
863667	10	1	STRYKER ORD.....		.....	..	640,000	134,362	209,940	134,362	51,967	411	1,257	.....	31,096	.....	31,096	.....	12/20/2019	.....
86614U	10	0	SUMMIT MATERIALS CL A ORD.....		.....	..	2,246,000	53,679	23,900	53,679	27,850	.....	.....	.....	25,829	.....	25,829	.....	06/21/2018	.....
8676EP	10	8	SUNOPTA ORD.....		.....	C	12,532,000	31,330	2,500	31,330	31,330	.....	.....	.....	.....	16,403	(16,403)	.....	03/29/2019	.....
871607	10	7	SYNOPSYS ORD.....		.....	..	549,000	76,421	139,200	76,421	46,987	.....	.....	.....	29,434	.....	29,434	.....	09/20/2019	.....
87165B	10	3	SYNCHRONY FINANCIAL ORD.....		.....	..	1,183,000	42,600	36,010	42,600	28,118	.....	1,009	.....	14,482	.....	14,482	.....	03/04/2019	.....
871829	10	7	SYSCO ORD.....		.....	..	2,390,000	204,441	85,540	204,441	129,984	.....	2,498	.....	43,592	.....	43,592	.....	11/27/2019	.....
872307	10	3	TCF FINANCIAL ORD.....		.....	..	1,650,000	77,220	46,800	77,220	76,316	.....	.....	.....	904	.....	904	.....	12/30/2019	.....
872540	10	9	TJX ORD.....		.....	..	2,413,000	147,338	61,060	147,338	26,714	.....	2,091	.....	38,546	.....	38,546	.....	12/20/2019	.....
872590	10	4	T MOBILE US ORD.....		.....	..	630,000	49,405	78,420	49,405	49,385	.....	.....	.....	19	619	(599)	.....	12/20/2019	.....
874054	10	9	TAKE TWO INTERACTIVE SOFTWARE ORD.....		.....	..	225,000	27,547	122,430	27,547	24,266	.....	.....	.....	4,385	.....	4,385	.....	06/15/2018	.....
875372	20	3	TANDEM DIABETES CARE ORD.....		.....	..	649,000	38,687	59,610	38,687	26,118	.....	.....	.....	12,569	.....	12,569	.....	02/12/2019	.....
876030	10	7	TAPESTRY ORD.....		.....	..	550,000	14,834	26,970	14,834	14,834	.....	713	.....	(1,928)	1,694	(3,622)	.....	06/21/2019	.....



SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
				Code	F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification			Description			Number of Shares	Book/Adjusted Carrying Value			Actual Cost								Date Acquired	NAIC Designation
87612E	10	6	TARGET ORD.....			1,008,000	129,236	128.210	129,236	42,334		2,611		62,392		62,392		04/04/2019	
87918A	10	5	TELADOC HEALTH ORD.....			547,000	45,795	83.720	45,795	18,937				18,680		18,680		06/21/2018	
879369	10	6	TELEFLEX ORD.....			92,000	34,632	376.440	34,632	23,753		122		10,880		10,880		06/21/2019	
880779	10	3	TEREX ORD.....			3,777,000	112,479	29.780	112,479	89,785		1,596		5,661		5,661		03/29/2019	
88224Q	10	7	TEXAS CAPITAL BANCSHARES ORD.....			2,284,000	129,663	56.770	129,663	117,967				11,696		11,696		03/29/2019	
882508	10	4	TEXAS INSTRUMENTS ORD.....			1,860,000	238,619	128.290	238,619	44,744		5,895		61,817		61,817		12/20/2019	
883203	10	1	TEXTRON ORD.....			3,479,000	155,163	44.600	155,163	144,221	65	134		(618)	17,518	(18,135)		12/30/2019	
883556	10	2	THERMO FISHER SCIENTIFIC ORD.....			798,000	259,246	324.870	259,246	75,972	167	575		78,873		78,873		12/20/2019	
88579Y	10	1	3M ORD.....			1,144,000	201,824	176.420	201,824	97,936		6,506		(16,011)		(16,011)		09/20/2019	
886547	10	8	TIFFANY ORD.....			215,000	28,735	133.650	28,735	9,619	143	454		11,274		11,274		09/20/2019	
892356	10	6	TRACTOR SUPPLY ORD.....			1,036,000	96,804	93.440	96,804	95,108		959		(512)		(512)		12/13/2019	
893641	10	0	TRANSDIGM GROUP ORD.....			224,000	125,440	560.000	125,440	72,137	8,450	5,910		42,303		42,303		12/20/2019	
89400J	10	7	TRANSUNION ORD.....			2,050,000	175,501	85.610	175,501	118,078		546		50,880		50,880		11/05/2019	
89417E	10	9	TRAVELERS COMPANIES ORD.....			513,000	70,255	136.950	70,255	27,373		1,657		8,824		8,824		09/17/2018	
89531P	10	5	TREX ORD.....			540,000	48,535	89.880	48,535	21,554				15,633		15,633		02/06/2019	
89832Q	10	9	BB AND T ORD.....			2,668,000	150,262	56.320	150,262	94,084				56,178		56,178		12/06/2019	
90184L	10	2	TWITTER ORD.....			1,545,000	49,517	32.050	49,517	46,051				3,466		3,466		09/20/2019	
902104	10	8	II VI ORD.....			5,617,000	189,124	33.670	189,124	132,521				3,056		3,056		12/11/2019	
902252	10	5	TYLER TECHNOLOGIES ORD.....			150,000	45,003	300.020	45,003	30,571				14,432		14,432		07/23/2019	
902494	10	3	TYSON FOODS CL A ORD.....			587,000	53,440	91.040	53,440	16,222		900		21,781		21,781		04/04/2019	
902653	10	4	UDR REIT ORD.....			583,000	27,226	46.700	27,226	21,383		740		3,720		3,720		09/20/2019	
902973	30	4	US BANCORP ORD.....			2,827,000	167,613	59.290	167,613	72,880	1,327	4,306		38,305		38,305		04/04/2019	
90384S	30	3	ULTA BEAUTY ORD.....			114,000	28,858	253.140	28,858	24,428				778		778		09/20/2019	
904311	10	7	UNDER ARMOUR CL A ORD.....			374,000	8,078	21.600	8,078	5,959				1,063		1,063		06/21/2019	
904311	20	6	UNDER ARMOUR CL C ORD.....			403,000	7,730	19.180	7,730	5,734				1,213		1,213		06/15/2018	
907818	10	8	UNION PACIFIC ORD.....			1,381,000	249,671	180.790	249,671	53,588		5,096		58,295		58,295		04/04/2019	
910047	10	9	UNITED AIRLINES HOLDINGS ORD.....			433,000	38,143	88.090	38,143	24,764				1,888		1,888		09/04/2015	
911312	10	6	UNITED PARCEL SERVICE CL B ORD.....			1,394,000	163,182	117.060	163,182	95,034		5,218		26,378		26,378		12/20/2019	
911363	10	9	UNITED RENTAL ORD.....			150,000	25,016	166.770	25,016	11,288				9,636		9,636		01/11/2017	
913017	10	9	UNITED TECHNOLOGIES ORD.....			1,614,000	241,713	149.760	241,713	137,725		4,661		68,403		68,403		12/20/2019	
91324P	10	2	UNITEDHEALTH GRP ORD.....			1,885,000	554,152	293.980	554,152	104,303		7,718		84,188		84,188		12/20/2019	
913483	10	3	UNIVERSAL ELECTRONICS ORD.....			1,055,000	55,134	52.260	55,134	26,670				28,464		28,464		10/28/2016	
913903	10	0	UNIVERSAL HEALTH SERVICES CL B ORD.....			160,000	22,954	143.460	22,954	17,103		96		4,304		4,304		06/15/2018	
91529Y	10	6	UNUM ORD.....			409,000	11,926	29.160	11,926	9,115		446		(90)		(90)		03/21/2014	
918204	10	8	VF ORD.....			653,000	65,078	99.660	65,078	20,564		912		44,514		44,514		09/20/2019	
91913Y	10	0	VALERO ENERGY ORD.....			1,717,000	160,797	93.650	160,797	104,681		3,616		12,630		12,630		12/31/2019	
92220P	10	5	VARIAN MEDICAL SYSTEMS ORD.....			181,000	25,704	142.010	25,704	7,335				4,956		4,956		06/21/2019	
92276F	10	0	VENTAS REIT ORD.....			742,000	42,843	57.740	42,843	41,549	663	2,202		(1,075)		(1,075)		12/20/2019	
92343E	10	2	VERISIGN ORD.....			205,000	39,499	192.680	39,499	14,417				9,100		9,100		09/21/2018	
92343V	10	4	VERIZON COMMUNICATIONS ORD.....			8,227,000	505,138	61.400	505,138	361,082		19,524		41,743		41,743		12/20/2019	
92345Y	10	6	VERISK ANALYTICS ORD.....			826,000	123,355	149.340	123,355	76,672		822		32,619		32,619		06/21/2019	

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 Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
92532F	10	0	VERTEX PHARMACEUTICALS ORD.....		.....	..	1,212.000	265,367	218.950	265,367	166,128	.....	.....	.....	58,421	.....	58,421	.....	10/18/2019	.....
92556H	20	6	VIACOMCBS CL B ORD.....		.....	..	2,975.000	124,861	41.970	124,861	149,419	741	.....	.....	(24,558)	.....	(24,558)	.....	12/05/2019	.....
92763M	10	5	VIPER ENERGY PARTNERS UNT.....		.....	..	1,752.000	43,204	24.660	43,204	43,204	.....	2,853	.....	.....	4,428	(4,428)	.....	12/06/2019	.....
92826C	83	9	VISA CL A ORD.....		.....	..	3,405.000	639,800	187.900	639,800	100,926	.....	3,562	.....	189,427	.....	189,427	.....	06/21/2019	.....
928298	10	8	VISHAY INTERTECH ORD.....		.....	..	6,919.000	147,306	21.290	147,306	98,134	.....	2,040	.....	26,275	.....	26,275	.....	08/05/2019	.....
929042	10	9	VORNADO REALTY REIT ORD.....		.....	..	315.000	20,948	66.500	20,948	17,210	681	822	.....	1,329	.....	1,329	.....	03/15/2019	.....
929160	10	9	VULCAN MATERIALS ORD.....		.....	..	263.000	37,869	143.990	37,869	15,416	.....	318	.....	11,426	.....	11,426	.....	09/20/2019	.....
92939U	10	6	WEC ENERGY GROUP ORD.....		.....	..	627.000	57,828	92.230	57,828	20,869	.....	1,453	.....	14,036	.....	14,036	.....	09/20/2019	.....
929740	10	8	WABTEC ORD.....		.....	..	362.000	28,164	77.800	28,164	26,916	.....	116	.....	1,248	.....	1,248	.....	08/08/2019	.....
931142	10	3	WALMART ORD.....		.....	..	2,822.000	335,366	118.840	335,366	168,443	1,658	5,735	.....	70,202	.....	70,202	.....	12/20/2019	.....
931427	10	8	WALGREEN BOOTS ALLIANCE ORD.....		.....	..	1,492.000	87,968	58.960	87,968	70,389	.....	2,671	.....	(13,889)	.....	(13,889)	.....	03/15/2019	.....
94106B	10	1	WASTE CONNECTIONS ORD.....		.....	C	2,599.000	235,963	90.790	235,963	150,709	.....	1,054	.....	28,817	.....	28,817	.....	12/19/2019	.....
94106L	10	9	WASTE MANAGEMENT ORD.....		.....	..	777.000	88,547	113.960	88,547	30,930	.....	1,581	.....	18,950	.....	18,950	.....	06/21/2019	.....
941848	10	3	WATERS ORD.....		.....	..	128.000	29,907	233.650	29,907	6,887	.....	.....	.....	5,760	.....	5,760	.....	08/02/2016	.....
94946T	10	6	WELLCARE HEALTH ORD.....		.....	..	100.000	33,021	330.210	33,021	23,625	.....	.....	.....	9,396	.....	9,396	.....	03/15/2019	.....
949746	10	1	WELLS FARGO ORD.....		.....	..	7,656.000	411,893	53.800	411,893	241,893	.....	14,670	.....	58,857	.....	58,857	.....	04/04/2019	.....
95040Q	10	4	WELLTOWER ORD.....		.....	..	807.000	65,996	81.780	65,996	50,082	.....	2,631	.....	8,841	.....	8,841	.....	12/20/2019	.....
958102	10	5	WESTERN DIGITAL ORD.....		.....	..	592.000	37,574	63.470	37,574	22,607	.....	1,143	.....	14,968	.....	14,968	.....	09/20/2019	.....
959802	10	9	WESTERN UNION ORD.....		.....	..	834.000	22,335	26.780	22,335	12,165	.....	667	.....	8,106	.....	8,106	.....	03/18/2016	.....
960413	10	2	WESTLAKE CHEM ORD.....		.....	..	1,575.000	110,486	70.150	110,486	101,022	.....	774	.....	9,465	.....	9,465	.....	12/31/2019	.....
96145D	10	5	WESTROCK ORD.....		.....	..	514.000	22,056	42.910	22,056	19,340	.....	890	.....	2,716	.....	2,716	.....	09/20/2019	.....
96208T	10	4	WEX ORD.....		.....	..	475.000	99,494	209.460	99,494	92,553	.....	.....	.....	6,941	.....	6,941	.....	11/05/2019	.....
962166	10	4	WEYERHAEUSER REIT.....		.....	..	1,483.000	44,787	30.200	44,787	32,656	.....	2,000	.....	12,131	.....	12,131	.....	04/04/2019	.....
963320	10	6	WHIRLPOOL ORD.....		.....	..	1,182.000	174,380	147.530	174,380	108,096	.....	5,400	.....	43,394	.....	43,394	.....	06/21/2019	.....
969457	10	0	WILLIAMS ORD.....		.....	..	2,412.000	57,213	23.720	57,213	53,665	.....	3,615	.....	3,548	.....	3,548	.....	06/21/2019	.....
974155	10	3	WINGSTOP ORD.....		.....	..	488.000	42,080	86.230	42,080	41,855	.....	88	.....	225	4,307	(4,081)	.....	10/31/2019	.....
980745	10	3	WOODWARD ORD.....		.....	..	699.000	82,790	118.440	82,790	41,670	.....	454	.....	30,861	.....	30,861	.....	05/17/2018	.....
983134	10	7	WYNN RESORTS ORD.....		.....	..	192.000	26,663	138.870	26,663	17,606	.....	720	.....	7,672	.....	7,672	.....	09/21/2018	.....
98389B	10	0	XCEL ENERGY ORD.....		.....	..	2,343.000	148,757	63.490	148,757	103,133	995	2,673	.....	24,029	.....	24,029	.....	09/20/2019	.....
983919	10	1	XILINX ORD.....		.....	..	500.000	48,885	97.770	48,885	17,525	.....	721	.....	6,152	.....	6,152	.....	09/20/2019	.....
98419M	10	0	XYLEM ORD.....		.....	..	808.000	63,662	78.790	63,662	47,866	.....	665	.....	2,577	.....	2,577	.....	04/12/2019	.....
98421M	10	6	XEROX HOLDINGS ORD.....		.....	..	365.000	13,458	36.870	13,458	10,948	100	91	.....	2,509	.....	2,509	.....	08/01/2019	.....
988498	10	1	YUM BRANDS ORD.....		.....	..	1,402.000	141,223	100.730	141,223	102,094	.....	1,713	.....	4,944	.....	4,944	.....	12/31/2019	.....
989207	10	5	ZEBRA TECHNOLOGIES CL A ORD.....		.....	..	332.000	84,806	255.440	84,806	72,711	.....	.....	.....	12,095	.....	12,095	.....	12/20/2019	.....
98936J	10	1	ZENDESK ORD.....		.....	..	1,125.000	86,209	76.630	86,209	80,423	.....	.....	.....	5,127	.....	5,127	.....	12/17/2019	.....
98956P	10	2	ZIMMER BIOMET HOLDINGS ORD.....		.....	..	409.000	61,219	149.680	61,219	29,666	109	383	.....	18,199	.....	18,199	.....	09/20/2019	.....
989701	10	7	ZIONS BANCORPORATION ORD.....		.....	..	2,740.000	142,261	51.920	142,261	117,710	.....	1,855	.....	18,917	.....	18,917	.....	12/31/2019	.....
98978L	20	4	ZOGENIX ORD.....		.....	..	537.000	27,994	52.130	27,994	19,963	.....	.....	.....	8,031	.....	8,031	.....	09/23/2019	.....
98978V	10	3	ZOETIS CL A ORD.....		.....	..	948.000	125,468	132.350	125,468	32,022	.....	618	.....	44,048	.....	44,048	.....	06/21/2019	.....
98986T	10	8	ZYNGA CL A ORD.....		.....	..	15,425.000	94,401	6.120	94,401	80,536	.....	.....	.....	13,865	.....	13,865	.....	10/31/2019	.....
G0084W	10	1	ADIENT ORD.....		.....	C	5,708.000	121,295	21.250	121,295	121,295	.....	.....	.....	.....	11,905	(11,905)	.....	12/11/2019	.....
G0176J	10	9	ALLEGION ORD.....		.....	C	185.000	23,040	124.540	23,040	5,678	.....	200	.....	8,294	.....	8,294	.....	06/17/2016	.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
				Code	gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification			Description			Number of Shares	Book/Adjusted Carrying Value			Actual Cost								Date Acquired	NAIC Designation
G0177J	10	8	ALLERGAN ORD.....	.....	C	.....653.000	.....124,834	.....191.170	.....124,834	.....88,756	.....	.....1,833	.....	.....36,078	.....	.....36,078	.....	09/20/2019.	.....
G0250X	10	7	AMCOR ORD.....	.....	C	.....3,224.000	.....34,948	.....10.840	.....34,948	.....34,948	.....	.....758	.....	.....	.....967	.....(967)	.....	06/11/2019.	.....
G02602	10	3	AMDOCS ORD.....	.....	..	.....1,525.000	.....110,090	.....72.190	.....110,090	.....59,302	.....520	.....1,634	.....	.....21,219	.....	.....21,219	.....	05/02/2019.	.....
G0408V	10	2	AON CL A ORD.....	.....	C	.....466.000	.....97,063	.....208.290	.....97,063	.....22,645	.....	.....793	.....	.....28,851	.....	.....28,851	.....	06/21/2019.	.....
G0585R	10	6	ASSURED GUARANTY ORD.....	.....	C	.....1,725.000	.....84,560	.....49.020	.....84,560	.....61,734	.....	.....1,143	.....	.....17,037	.....	.....17,037	.....	09/25/2019.	.....
G06242	10	4	ATLASSIAN CL A ORD.....	.....	C	.....575.000	.....69,196	.....120.340	.....69,196	.....54,870	.....	.....	.....	.....8,863	.....	.....8,863	.....	10/29/2019.	.....
G11196	10	5	BIOHAVEN PHARMACEUTICAL HOLDING ORD.....	.....	..	.....520.000	.....28,309	.....54.440	.....28,309	.....13,929	.....	.....	.....	.....8,788	.....	.....8,788	.....	09/23/2019.	.....
G1151C	10	1	ACCENTURE CL A ORD.....	.....	C	.....1,263.000	.....265,950	.....210.570	.....265,950	.....92,898	.....	.....2,817	.....	.....86,022	.....	.....86,022	.....	12/20/2019.	.....
G1890L	10	7	CAPRI HOLDINGS LTD.....	.....	C	.....303.000	.....11,559	.....38.150	.....11,559	.....11,495	.....	.....	.....	.....65	.....171	.....(106)	.....	03/15/2019.	.....
G29183	10	3	EATON ORD.....	.....	C	.....823.000	.....77,955	.....94.720	.....77,955	.....38,684	.....	.....2,313	.....	.....21,009	.....	.....21,009	.....	06/21/2019.	.....
G3223R	10	8	EVEREST RE GROUP ORD.....	.....	C	.....356.000	.....98,555	.....276.840	.....98,555	.....90,057	.....	.....878	.....	.....8,498	.....	.....8,498	.....	10/29/2019.	.....
G33856	10	8	FERROGLOBE ORD.....	.....	C	.....11,603.000	.....10,907	.....0.940	.....10,907	.....10,907	.....	.....	.....	.....	.....8,483	.....(8,483)	.....	06/07/2019.	.....
G33990	32	9	INTERROUTE FINCO PLC.....	.....	C	.....10,380.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	04/27/2016.	.....
G3922B	10	7	GENPACT ORD.....	.....	C	.....4,150.000	.....175,006	.....42.170	.....175,006	.....168,439	.....	.....323	.....	.....6,566	.....	.....6,566	.....	12/31/2019.	.....
G46188	10	1	HORIZON THERAPEUTICS PUBLIC ORD.....	.....	C	.....1,778.000	.....64,364	.....36.200	.....64,364	.....29,611	.....	.....	.....	.....29,621	.....	.....29,621	.....	07/05/2018.	.....
G47567	10	5	IHS MARKIT ORD.....	.....	C	.....2,023.000	.....152,433	.....75.350	.....152,433	.....106,766	.....	.....	.....	.....43,949	.....	.....43,949	.....	09/27/2019.	.....
G47791	10	1	INGERSOLL RAND ORD.....	.....	..	.....851.000	.....113,115	.....132.920	.....113,115	.....55,556	.....	.....1,636	.....	.....28,505	.....	.....28,505	.....	09/20/2019.	.....
G491BT	10	8	INVESCO ORD.....	.....	..	.....742.000	.....13,341	.....17.980	.....13,341	.....12,671	.....	.....873	.....	.....670	.....	.....670	.....	06/21/2019.	.....
G51502	10	5	JOHNSON CONTROLS INTERNATIONAL ORD.....	.....	C	.....1,534.000	.....62,449	.....40.710	.....62,449	.....45,483	.....454	.....1,583	.....	.....16,966	.....	.....16,966	.....	12/21/2018.	.....
G5494J	10	3	LINDE ORD.....	.....	C	.....1,069.000	.....227,590	.....212.900	.....227,590	.....128,130	.....	.....3,712	.....	.....60,252	.....	.....60,252	.....	09/20/2019.	.....
G5876H	10	5	MARVELL TECHNOLOGY GROUP ORD.....	.....	C	.....4,275.000	.....113,544	.....26.560	.....113,544	.....80,181	.....309	.....738	.....	.....33,363	.....	.....33,363	.....	12/11/2019.	.....
G5960L	10	3	MEDTRONIC ORD.....	.....	C	.....2,666.000	.....302,458	.....113.450	.....302,458	.....194,874	.....1,604	.....5,428	.....	.....58,951	.....	.....58,951	.....	12/20/2019.	.....
G6095L	10	9	APTIV ORD.....	.....	C	.....1,383.000	.....131,344	.....94.970	.....131,344	.....99,155	.....	.....1,029	.....	.....32,189	.....	.....32,189	.....	12/13/2019.	.....
G6518L	10	8	NIELSEN HOLDINGS ORD.....	.....	..	.....692.000	.....14,048	.....20.300	.....14,048	.....14,048	.....	.....768	.....	.....	.....2,097	.....(2,097)	.....	09/21/2018.	.....
G66721	10	4	NORWEGIAN CRUISE LINE HOLDINGS ORD.....	.....	..	.....423.000	.....24,707	.....58.410	.....24,707	.....17,931	.....	.....	.....	.....6,776	.....	.....6,776	.....	11/29/2018.	.....
G6674U	10	8	NOVOCURE ORD.....	.....	C	.....596.000	.....50,225	.....84.270	.....50,225	.....31,023	.....	.....	.....	.....19,202	.....	.....19,202	.....	07/25/2019.	.....
G7496G	10	3	RENAISSANCERE ORD.....	.....	C	.....500.000	.....98,010	.....196.020	.....98,010	.....66,149	.....	.....663	.....	.....30,670	.....	.....30,670	.....	03/20/2019.	.....
G7945M	10	7	SEAGATE TECHNOLOGY ORD.....	.....	C	.....460.000	.....27,370	.....59.500	.....27,370	.....17,018	.....339	.....1,159	.....	.....9,619	.....	.....9,619	.....	06/15/2018.	.....
G7S00T	10	4	PENTAIR ORD.....	.....	C	.....335.000	.....15,366	.....45.870	.....15,366	.....9,260	.....	.....222	.....	.....2,752	.....	.....2,752	.....	09/20/2019.	.....
G8473T	10	0	STERIS ORD.....	.....	C	.....544.000	.....82,916	.....152.420	.....82,916	.....73,617	.....	.....378	.....	.....9,299	.....	.....9,299	.....	12/20/2019.	.....
G87110	10	5	TECHNIPFMC ORD.....	.....	C	.....835.000	.....17,902	.....21.440	.....17,902	.....16,349	.....	.....434	.....	.....1,553	.....	.....1,553	.....	01/17/2017.	.....
G96629	10	3	WILLIS TOWERS WATSON ORD.....	.....	C	.....731.000	.....147,618	.....201.940	.....147,618	.....123,974	.....541	.....649	.....	.....16,836	.....	.....16,836	.....	12/18/2019.	.....
G97822	10	3	PERRIGO ORD.....	.....	C	.....271.000	.....14,000	.....51.660	.....14,000	.....11,095	.....	.....200	.....	.....2,905	.....	.....2,905	.....	09/20/2019.	.....
H1467J	10	4	CHUBB ORD.....	.....	C	.....901.000	.....140,250	.....155.660	.....140,250	.....85,020	.....752	.....2,638	.....	.....23,620	.....	.....23,620	.....	06/21/2019.	.....
H2906T	10	9	GARMIN ORD.....	.....	C	.....287.000	.....28,000	.....97.560	.....28,000	.....14,156	.....	.....557	.....	.....8,651	.....	.....8,651	.....	09/20/2019.	.....
H84989	10	4	TE CONNECTIVITY ORD.....	.....	C	.....666.000	.....63,829	.....95.840	.....63,829	.....24,419	.....	.....1,212	.....	.....13,460	.....	.....13,460	.....	07/27/2017.	.....
M2682V	10	8	CYBER ARK SOFTWARE ORD.....	.....	C	.....600.000	.....69,948	.....116.580	.....69,948	.....66,511	.....	.....	.....	.....3,437	.....	.....3,437	.....	10/25/2019.	.....
M6372Q	11	3	KORNIT DIGITAL ORD.....	.....	C	.....885.000	.....30,294	.....34.230	.....30,294	.....24,504	.....	.....	.....	.....5,789	.....	.....5,789	.....	06/14/2019.	.....
N00985	10	6	AERCAP HOLDINGS ORD.....	.....	C	.....1,525.000	.....93,742	.....61.470	.....93,742	.....77,199	.....	.....	.....	.....16,542	.....	.....16,542	.....	11/27/2019.	.....
N14506	10	4	ELASTIC ORD.....	.....	C	.....1,025.000	.....65,908	.....64.300	.....65,908	.....65,639	.....	.....	.....	.....269	.....12,081	.....(11,812)	.....	12/13/2019.	.....
N53745	10	0	LYONDELLBASELL INDUSTRIES CL A ORD.....	.....	C	.....511.000	.....48,279	.....94.480	.....48,279	.....34,598	.....	.....2,121	.....	.....5,785	.....	.....5,785	.....	02/26/2018.	.....

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

1				Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
					F or ei gn			Rate per Share Used to Obtain Fair Value			Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification			Description	Code		Number of Shares	Book/Adjusted Carrying Value		Fair Value	Actual Cost								Date Acquired	NAIC Designation
N59465 10 9			MYLAN ORD.....	.....	C	.....1,027.000	.....20,643	.....20.100	.....20,643	.....20,643	.....	.....	.....	.....	.....7,526	.....(7,526)	.....	03/04/2019.	.....
N72482 12 3			QIAGEN ORD.....	.....	C	.....825.000	.....27,885	.....33.800	.....27,885	.....26,702	.....	.....	.....	.....1,183	.....	.....1,183	.....	12/26/2019.	.....
N90064 10 1			UNIQUE ORD.....	.....	C	.....315.000	.....22,573	.....71.660	.....22,573	.....17,476	.....	.....	.....	.....5,097	.....	.....5,097	.....	09/23/2019.	.....
V7780T 10 3			ROYAL CARIBBEAN CRUISES ORD.....	.....	..	.....342.000	.....45,660	.....133.510	.....45,660	.....33,985	.....291	.....941	.....	.....11,676	.....	.....11,676	.....	12/20/2019.	.....
Y2573F 10 2			FLEX ORD.....	.....	C	.....9,875.000	.....124,623	.....12.620	.....124,623	.....111,123	.....	.....	.....	.....13,500	.....	.....13,500	.....	10/31/2019.	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....				.....			.....76,536,556	XXX	.....76,536,556	.....41,214,513	.....79,441	.....1,099,239	.....0	.....15,819,607	.....550,960	.....15,268,647	.....0	XXX	XXX
Common Stocks - Mutual Funds																			
464287 20 0			ISHARES:CORE S&P 500.....	.....	..	.....970.000	.....313,543	.....323.240	.....313,543	.....244,062	.....	.....6,549	.....	.....69,481	.....	.....69,481	.....	12/03/2018.	.....
922042 78 3			VANGUARD FTSE XUS INST.....	.....	..	.....340,285.330	.....36,015,799	.....105.840	.....36,015,799	.....26,888,595	.....	.....1,079,804	.....	.....4,974,824	.....	.....4,974,824	.....	12/20/2019.	.....
9499999. Total - Common Stocks - Mutual Funds.....				.....			.....36,329,342	XXX	.....36,329,342	.....27,132,657	.....0	.....1,086,353	.....0	.....5,044,305	.....0	.....5,044,305	.....0	XXX	XXX
9799999. Total - Common Stock.....				.....			.....112,865,899	XXX	.....112,865,899	.....68,347,170	.....79,441	.....2,185,591	.....0	.....20,863,912	.....550,960	.....20,312,952	.....0	XXX	XXX
9899999. Total Common and Preferred Stock.....				.....			.....112,865,899	XXX	.....112,865,899	.....68,347,170	.....79,441	.....2,185,591	.....0	.....20,863,912	.....550,960	.....20,312,952	.....0	XXX	XXX

SCHEDULE D - PART 3

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

1				2	3	4	5	6	7	8	9
CUSIP Identification				Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government											
36179U	4A	7	G2 MA6217 - RMBS			11/26/2019	Merrill Lynch		201,779	199,534	360
36179U	6U	1	G2 MA6283 - RMBS			10/31/2019	NESBITT BURNS SECS INC		1,029,453	1,000,000	
36179U	CC	4	G2 MA5467 - RMBS			04/01/2019	NOMURA SECS		518,019	498,020	
36179U	CD	2	G2 MA5468 - RMBS			04/01/2019	Morgan Stanley		502,578	480,182	
36179U	SU	7	G2 MA5931 - RMBS			08/29/2019	JP Morgan		1,035,777	992,064	3,197
36179U	ZT	2	G2 MA6154 - RMBS			09/27/2019	INSTINET		1,036,406	1,000,000	2,819
912810	FD	5	UNITED STATES TREASURY			07/31/2019	UBS WARBURG		101,626	79,168	847
912810	FH	6	UNITED STATES TREASURY			08/29/2019	WELLS FARGO SECURITIES		85,529	62,324	904
912810	FQ	6	UNITED STATES TREASURY			05/30/2019	BARCLAY INVESTMENTS, INC		29,003	21,478	91
912810	FR	4	UNITED STATES TREASURY			01/31/2019	Deutsche Bank		43,886	40,113	45
912810	PS	1	UNITED STATES TREASURY			04/18/2019	UBS WARBURG		327,014	287,930	1,832
912810	QF	8	UNITED STATES TREASURY			08/14/2019	VARIOUS		92,045	70,727	259
912810	QP	6	UNITED STATES TREASURY			04/18/2019	UBS WARBURG		57,038	46,113	179
912810	QV	3	UNITED STATES TREASURY			08/29/2019	VARIOUS		126,336	128,870	179
912810	RA	8	UNITED STATES TREASURY			04/18/2019	UBS WARBURG		96,431	104,316	119
912810	RF	7	UNITED STATES TREASURY			07/31/2019	VARIOUS		215,915	195,955	940
912810	RL	4	UNITED STATES TREASURY			04/30/2019	BARCLAY INVESTMENTS, INC		76,388	80,508	125
912810	RR	1	UNITED STATES TREASURY			11/29/2019	VARIOUS		140,383	137,001	341
912810	RW	0	UNITED STATES TREASURY			04/18/2019	UBS WARBURG		86,243	88,896	142
912810	SB	5	UNITED STATES TREASURY			07/31/2019	VARIOUS		70,023	67,257	310
912810	SF	6	UNITED STATES TREASURY			02/28/2019	BARCLAY INVESTMENTS, INC		983,828	1,000,000	1,160
912810	SG	4	UNITED STATES TREASURY			08/29/2019	VARIOUS		957,667	886,722	390
912810	SH	2	UNITED STATES TREASURY			07/31/2019	VARIOUS		3,213,984	3,000,000	13,438
912810	SJ	8	UNITED STATES TREASURY			11/27/2019	Nomura International Trust Co		1,832,908	1,810,000	11,731
912828	2L	3	UNITED STATES TREASURY			07/31/2019	VARIOUS		175,012	176,144	160
912828	3R	9	UNITED STATES TREASURY			07/31/2019	VARIOUS		248,433	247,289	234
912828	4H	0	UNITED STATES TREASURY			07/31/2019	VARIOUS		297,265	295,479	124
912828	5V	8	UNITED STATES TREASURY			01/31/2019	CITADEL		11,521,113	11,500,000	13,501
912828	5W	6	UNITED STATES TREASURY			07/31/2019	VARIOUS		2,555,978	2,497,304	4,395
912828	6B	1	UNITED STATES TREASURY			09/30/2019	VARIOUS		2,504,443	2,430,000	7,968
912828	6C	9	UNITED STATES TREASURY			02/28/2019	BARCLAY INVESTMENTS, INC		10,005,078	10,000,000	9,669
912828	6H	8	UNITED STATES TREASURY			03/29/2019	CITADEL		12,058,125	12,000,000	13,166
912828	6L	9	UNITED STATES TREASURY			03/29/2019	BARCLAY INVESTMENTS, INC		1,494,082	1,500,000	92
912828	6M	7	UNITED STATES TREASURY			04/30/2019	PERSHING LLC JERSEY CITY		2,000,234	2,000,000	1,967
912828	6N	5	UNITED STATES TREASURY			07/31/2019	VARIOUS		2,062,748	2,047,718	1,724
912828	6R	6	UNITED STATES TREASURY			04/30/2019	Deutsche Bank		2,994,961	3,000,000	183
912828	6T	2	UNITED STATES TREASURY			05/31/2019	CITADEL		3,571,367	3,500,000	4,292
912828	6Z	8	UNITED STATES TREASURY			06/28/2019	MERRILL LYNCH		9,995,703	10,000,000	476
912828	7C	8	UNITED STATES TREASURY			07/31/2019	BARCLAY INVESTMENTS, INC		2,489,160	2,500,000	2,021
912828	7D	6	UNITED STATES TREASURY			11/25/2019	VARIOUS		2,315,195	2,295,283	1,040
912828	B2	5	UNITED STATES TREASURY			04/18/2019	HSBC SECS INC, NEW YORK		288,783	286,722	480
912828	H4	5	UNITED STATES TREASURY			04/30/2019	UBS WARBURG		210,859	213,444	156
912828	N7	1	UNITED STATES TREASURY			07/31/2019	VARIOUS		377,317	373,578	436
912828	PP	9	UNITED STATES TREASURY			04/18/2019	Deutsche Bank		169,314	167,340	504
912828	Q6	0	UNITED STATES TREASURY			04/18/2019	UBS WARBURG		295,678	298,253	7
912828	QV	5	UNITED STATES TREASURY			07/31/2019	VARIOUS		176,057	175,411	120

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
912828	S5	0	UNITED STATES TREASURY .....		04/30/2019.....	WELLS FARGO SECURITIES.....		185,133	189,819	69
912828	SA	9	UNITED STATES TREASURY .....		07/31/2019.....	VARIOUS.....		206,190	208,426	12
912828	TE	0	UNITED STATES TREASURY .....		04/30/2019.....	WELLS FARGO SECURITIES.....		158,525	159,384	58
912828	UH	1	UNITED STATES TREASURY .....		04/30/2019.....	VARIOUS.....		264,107	268,062	73
912828	V4	9	UNITED STATES TREASURY .....		07/31/2019.....	MERRILL LYNCH.....		106,935	106,016	18
912828	VM	9	UNITED STATES TREASURY .....		04/30/2019.....	VARIOUS.....		157,586	157,450	158
912828	WU	0	UNITED STATES TREASURY .....		07/31/2019.....	VARIOUS.....		264,964	267,925	16
912828	X3	9	UNITED STATES TREASURY .....		04/18/2019.....	MERRILL LYNCH.....		246,278	249,139	6
912828	XL	9	UNITED STATES TREASURY .....		04/18/2019.....	HSBC SECS INC, NEW YORK.....		328,122	330,017	332
912828	Y3	8	UNITED STATES TREASURY .....		07/31/2019.....	VARIOUS.....		196,961	194,304	327
912828	YB	0	UNITED STATES TREASURY .....		10/31/2019.....	MORGAN STANLEY & CO INC, NY.....		1,095,235	1,100,000	3,328
912828	YE	4	UNITED STATES TREASURY .....		08/30/2019.....	PERSHING LLC JERSEY CITY.....		11,906,250	12,000,000	1,236
912828	YK	0	UNITED STATES TREASURY .....		10/31/2019.....	Nomura International Trust Co.....		1,991,953	2,000,000	1,277
912828	YL	8	UNITED STATES TREASURY .....		12/31/2019.....	VARIOUS.....		1,811,570	1,807,486	278
912828	YP	9	UNITED STATES TREASURY .....		10/31/2019.....	JP Morgan.....		1,999,063	2,000,000	82
912828	YS	3	UNITED STATES TREASURY .....		12/31/2019.....	MORGAN STANLEY & CO INC, NY.....		1,833,335	1,860,000	4,292
0599999	Total - Bonds - U.S. Government.....							103,419,373	102,679,170	113,688

Bonds - All Other Government

00254E	MP	4	SWEDISH EXPORT CREDIT CORP.....	C.....	11/26/2019.....	Bank of America.....		201,840	200,000	989
013051	EA	1	ALBERTA, PROVINCE OF.....	C.....	11/25/2019.....	NBCN CLEARING INC.....		54,875	50,000	330
045167	EC	3	ASIAN DEVELOPMENT BANK.....	C.....	11/26/2019.....	Bank of America.....		104,283	100,000	719
045167	EP	4	ASIAN DEVELOPMENT BANK.....	C.....	11/04/2019.....	LEO OPPENHEIMER & CO., INC.....		99,065	100,000	228
135087	H6	4	CANADA (GOVERNMENT).....	C.....	11/26/2019.....	Bank of America.....		101,100	100,000	78
30254W	AJ	8	FMS WERTMANAGEMENT.....	C.....	10/07/2019.....	LEO OPPENHEIMER & CO., INC.....		199,430	200,000	924
455780	CH	7	INDONESIA, REPUBLIC OF (GOVERNMENT).....	C.....	03/29/2019.....	HSBC SECS INC, NEW YORK.....		214,500	200,000	2,929
4581X0	DG	0	INTER-AMERICAN DEVELOPMENT BANK.....	C.....	11/26/2019.....	Morgan Stanley.....		51,895	50,000	503
459058	HJ	5	INTERNATIONAL BANK FOR RECONSTRUCTION AN.....	C.....	11/04/2019.....	LEO OPPENHEIMER & CO., INC.....		99,112	100,000	63
45950K	CJ	7	INTERNATIONAL FINANCE CORP.....		03/29/2019.....	MARKETAXESS.....		486,755	500,000	1,125
500769	GQ	1	KFW.....	C.....	10/30/2019.....	WELLS FARGO SECURITIES.....		507,005	500,000	4,972
500769	GX	6	KFW.....	C.....	10/07/2019.....	HSBC SECURITIES INC.....		200,086	200,000	217
500769	JD	7	KFW.....	C.....	11/26/2019.....	MORGAN STANLEY & CO INC, NY.....		99,436	100,000	350
563469	UU	7	MANITOBA PROVINCE OF.....	C.....	11/25/2019.....	NBCN CLEARING INC.....		51,620	50,000	148
68323A	FG	4	ONTARIO PROVINCE OF.....	C.....	11/25/2019.....	NBCN CLEARING INC.....		39,858	40,000	122
698299	BF	0	PANAMA, REPUBLIC OF (GOVERNMENT).....	C.....	07/31/2019.....	MARKETAXESS.....		214,374	200,000	2,906
731011	AU	6	POLAND, REPUBLIC OF (GOVERNMENT).....	C.....	11/26/2019.....	UBS WARBURG.....		53,095	50,000	239
1099999	Total - Bonds - All Other Government.....							2,778,328	2,740,000	16,844

Bonds - U.S. Special Revenue and Special Assessment

3128MM	WN	9	FH G18652 - RMBS.....		04/26/2019.....	WELLS FARGO SECURITIES.....		519,165	515,540	1,203
3130A2	UW	4	FEDERAL HOME LOAN BANKS.....		10/30/2019.....	FIRST UNION CAPITAL.....		526,120	500,000	1,917
3130AF	FX	0	FEDERAL HOME LOAN BANKS.....		06/28/2019.....	JP Morgan.....		544,547	500,000	2,031
3130AG	LD	5	FEDERAL HOME LOAN BANKS.....		06/28/2019.....	JP Morgan.....		500,583	500,000	625
3132D5	3Y	6	FH SB8015 - RMBS.....		11/25/2019.....	BARCLAY INVESTMENTS, INC.....		401,023	397,298	690
3132DV	3N	3	FH SD8005 - RMBS.....		08/29/2019.....	INSTINET.....		1,024,932	995,382	2,806
31335B	ZJ	8	FH G61645 - RMBS.....		04/29/2019.....	JP Morgan.....		999,782	969,192	3,123
31339S	BM	6	FH QA2744 - RMBS.....		09/27/2019.....	MERRILL LYNCH.....		1,015,781	1,000,000	2,417
3136B3	XY	1	FNA 19M1 A2 - CMBS.....		01/08/2019.....	Merrill Lynch.....		50,613	50,000	143

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3136B5	6M	2	FNA 19M18B A2 - CMBS.....		09/18/2019.....	Morgan Stanley.....		50,997	50,000	89
3136B5	NV	3	FNA 19M12 A2 - CMBS.....		07/16/2019.....	PERSHING LLC JERSEY CITY.....		51,000	50,000	116
3137FK	UP	9	FHMS K087 A2 - CMBS.....		01/23/2019.....	Morgan Stanley.....		102,992	100,000	314
3137FL	2M	5	FHMS K1510 A3 - CMBS.....		02/20/2019.....	JP Morgan.....		25,750	25,000	71
3137FM	CR	1	FHMS K093 A2 - CMBS.....		06/13/2019.....	MORGAN STANLEY & CO INC, NY.....		102,999	100,000	157
3137FN	X5	4	FHMS K097 A2 - CMBS.....		09/10/2019.....	FIRST UNION CAPITAL.....		51,498	50,000	80
3137FQ	JZ	7	FHMS K1514 A2 - CMBS.....		12/05/2019.....	JP Morgan.....		25,748	25,000	22
3137FQ	KC	6	FHMS K102 A2 - CMBS.....		12/03/2019.....	FIRST UNION CAPITAL.....		102,994	100,000	78
3140J9	ZL	8	FN BM5246 - RMBS.....		06/26/2019.....	JP Morgan.....		508,767	496,244	1,254
3140JA	CU	0	FN BM5482 - RMBS.....		04/01/2019.....	BAIRD (ROBERT W.) & CO. INC.....		1,523,679	1,479,637	
3140JP	M9	3	FN BN6683 - RMBS.....		06/26/2019.....	WELLS FARGO SECURITIES.....		511,250	500,000	1,264
3140Q9	NY	5	FN CA2206 - RMBS.....		04/01/2019.....	Morgan Stanley.....		517,577	492,930	
31418D	FF	4	FN MA3765 - RMBS.....		11/26/2019.....	INSTINET.....		589,710	593,932	1,072
31418D	H5	4	FN MA3851 - RMBS.....		11/26/2019.....	JP Morgan.....		732,980	694,254	2,256
31418D	HH	8	FN MA3831 - RMBS.....		11/25/2019.....	PERSHING LLC JERSEY CITY.....		101,965	99,615	208
31418D	HL	9	FN MA3834 - RMBS.....		12/30/2019.....	Bank of America.....		1,510,021	1,489,655	3,724
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								12,092,473	11,773,679	25,661
Bonds - Industrial and Miscellaneous										
00206R	BA	9	AT&T INC.....		06/10/2019.....	BARCLAY INVESTMENTS, INC.....		5,615	5,000	90
00206R	DE	9	AT&T INC.....		07/26/2019.....	BARCLAY INVESTMENTS, INC.....		12,536	10,000	238
00206R	DG	4	AT&T INC.....		06/27/2019.....	VARIOUS.....		24,737	20,000	407
00206R	FS	6	AT&T INC.....		03/12/2019.....	Goldman Sachs.....		9,797	10,000	44
00206R	GL	0	AT&T INC.....		10/16/2019.....	VARIOUS.....		159,728	155,000	2,225
00206R	GQ	9	AT&T INC.....		12/03/2019.....	VARIOUS.....		296,369	270,000	2,186
00206R	HA	3	AT&T INC.....		11/20/2019.....	BARCLAY INVESTMENTS, INC.....		17,611	15,000	15
00206R	HP	0	AT&T INC.....		07/01/2019.....	CORPORATE ACTION.....		156,671	150,000	2,869
00206R	HS	4	AT&T INC.....		07/01/2019.....	CORPORATE ACTION.....		131,759	130,000	1,820
00206R	HT	2	AT&T INC.....		08/01/2019.....	CORPORATE ACTION.....		66,026	65,000	
00206R	HW	5	AT&T INC.....		07/01/2019.....	CORPORATE ACTION.....		253,609	250,000	2,903
00206R	JF	0	AT&T INC.....		10/16/2019.....	MORGAN STANLEY & CO INC, NY.....		6,365	5,000	16
002824	BH	2	ABBOTT LABORATORIES.....		10/29/2019.....	Merrill Lynch.....		51,197	40,000	817
00287Y	AP	4	ABBVIE INC.....		12/04/2019.....	MORGAN STANLEY & CO INC, NY.....		30,809	30,000	80
00287Y	AR	0	ABBVIE INC.....		11/25/2019.....	US Bank.....		33,174	30,000	49
00287Y	BD	0	ABBVIE INC.....		11/25/2019.....	Merrill Lynch.....		22,975	20,000	35
00440E	AV	9	CHUBB INA HOLDINGS INC.....		11/25/2019.....	WELLS FARGO SECURITIES.....		53,576	50,000	112
00440E	AW	7	CHUBB INA HOLDINGS INC.....		09/30/2019.....	Merrill Lynch.....		24,518	20,000	360
00507V	AK	5	ACTIVISION BLIZZARD INC.....		09/30/2019.....	CITIGROUP GLOBAL MARKETS INC.....		31,267	30,000	48
00507V	AL	3	ACTIVISION BLIZZARD INC.....		10/29/2019.....	Goldman Sachs.....		20,205	20,000	196
00774M	AB	1	AERCAP IRELAND CAPITAL DAC.....	C.....	06/28/2019.....	Jane Street.....		498,515	500,000	8,111
00817Y	AZ	1	AETNA INC.....		10/29/2019.....	JP Morgan.....		9,675	10,000	82
00846U	AL	5	AGILENT TECHNOLOGIES INC.....		11/25/2019.....	National Instrument Corp.....		20,048	20,000	108
00912X	AY	0	AIR LEASE CORP.....		12/02/2019.....	National Instrument Corp.....		20,674	20,000	6
00914A	AE	2	AIR LEASE CORP.....		10/29/2019.....	Jane Street.....		19,717	20,000	81
009158	AV	8	AIR PRODUCTS AND CHEMICALS INC.....		12/26/2019.....	Goldman Sachs.....		21,109	20,000	279
00928Q	AS	0	AIRCASTLE LTD.....		10/29/2019.....	Jane Street.....		31,142	30,000	485
015271	AN	9	ALEXANDRIA REAL ESTATE EQUITIES INC.....		10/29/2019.....	Goldman Sachs.....		11,498	10,000	157

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
015271	AQ	2	ALEXANDRIA REAL ESTATE EQUITIES INC.....	11/04/2019.....	National Instrument Corp.....		24,682	20,000	.57
015271	AR	0	ALEXANDRIA REAL ESTATE EQUITIES INC.....	10/29/2019.....	Goldman Sachs.....		20,852	20,000	.199
015271	AS	8	ALEXANDRIA REAL ESTATE EQUITIES INC.....	11/25/2019.....	Goldman Sachs.....		11,064	10,000	.147
02005N	BA	7	ALLY FINANCIAL INC.....	11/26/2019.....	SUMRIDGE PARTNERS LLC.....		21,620	20,000	.152
02209S	BB	8	ALTRIA GROUP INC.....	02/12/2019.....	JP Morgan.....		43,911	44,000	
02209S	BD	4	ALTRIA GROUP INC.....	09/30/2019.....	Merrill Lynch.....		219,310	200,000	1,280
02209S	BF	9	ALTRIA GROUP INC.....	02/12/2019.....	JP Morgan.....		63,822	64,000	
02209S	BG	7	ALTRIA GROUP INC.....	07/11/2019.....	MERRILL LYNCH.....		33,824	30,000	.780
023135	AQ	9	AMAZON.COM INC.....	09/25/2019.....	CITIGROUP GLOBAL MARKETS INC.....		19,824	15,000	.231
023135	BJ	4	AMAZON.COM INC.....	12/02/2019.....	MORGAN STANLEY & CO INC, NY.....		59,293	50,000	.574
024836	AA	6	AMERICAN CAMPUS COMMUNITIES OPERATING PA.....	11/25/2019.....	JP Morgan.....		10,444	10,000	.44
024836	AD	0	AMERICAN CAMPUS COMMUNITIES OPERATING PA.....	12/17/2019.....	Jane Street.....		10,579	10,000	.34
0258M0	EL	9	AMERICAN EXPRESS CREDIT CORP.....	03/29/2019.....	MORGAN STANLEY & CO INC, NY.....		203,126	200,000	2,732
03027X	AU	4	AMERICAN TOWER CORP.....	10/01/2019.....	US Bank.....		107,480	100,000	.198
03027X	AY	6	AMERICAN TOWER CORP.....	12/27/2019.....	Goldman Sachs.....		10,166	10,000	.90
03040W	AD	7	AMERICAN WATER CAPITAL CORP.....	11/25/2019.....	Jane Street.....		14,427	10,000	.77
03040W	AK	1	AMERICAN WATER CAPITAL CORP.....	10/29/2019.....	Jane Street.....		31,916	30,000	.193
03040W	AS	4	AMERICAN WATER CAPITAL CORP.....	10/29/2019.....	National Instrument Corp.....		32,577	30,000	.188
031162	BA	7	AMGEN INC.....	10/02/2019.....	PERSHING LLC JERSEY CITY.....		68,299	50,000	.560
035242	AL	0	ANHEUSER-BUSCH INBEV FINANCE INC.....	C.....02/28/2019.....	SOUTHWEST SECURITIES, INC.....		503,845	500,000	1,513
035242	AP	1	ANHEUSER-BUSCH INBEV FINANCE INC.....	12/02/2019.....	National Instrument Corp.....		63,982	60,000	.748
036752	AL	7	ANTHEM INC.....	10/29/2019.....	Jane Street.....		29,592	30,000	.125
037411	AW	5	APACHE CORP.....	11/25/2019.....	Jane Street.....		19,482	20,000	.244
037411	BA	2	APACHE CORP.....	10/29/2019.....	MORGAN STANLEY & CO INC, NY.....		8,986	10,000	.21
037411	BE	4	APACHE CORP.....	09/30/2019.....	Goldman Sachs.....		30,944	30,000	.609
037833	AR	1	APPLE INC.....	09/30/2019.....	CITIGROUP GLOBAL MARKETS INC.....		101,618	100,000	1,156
037833	BZ	2	APPLE INC.....	12/12/2019.....	VARIOUS.....		620,797	620,000	3,660
037833	CG	3	APPLE INC.....	12/19/2019.....	MERRILL LYNCH.....		129,616	125,000	1,396
037833	CR	9	APPLE INC.....	10/09/2019.....	CITIGROUP GLOBAL MARKETS INC.....		128,263	120,000	1,600
037833	CU	2	APPLE INC.....	07/16/2019.....	SOUTHWEST SECURITIES, INC.....		35,870	35,000	.186
037833	DP	2	APPLE INC.....	09/30/2019.....	Mitsubishi UFJ Securities.....		196,654	200,000	.257
037833	DQ	0	APPLE INC.....	11/04/2019.....	JP Morgan.....		96,131	100,000	.451
03835V	AD	8	DELPHI AUTOMOTIVE PLC.....	C.....11/26/2019.....	Goldman Sachs.....		21,579	20,000	.316
03938L	BA	1	ARCELORMITTAL SA.....	C.....12/30/2019.....	BARCLAY INVESTMENTS, INC.....		32,031	30,000	.421
03938L	BC	7	ARCELORMITTAL SA.....	C.....11/25/2019.....	CITIGROUP GLOBAL MARKETS INC.....		20,249	20,000	.309
04010L	AX	1	ARES CAPITAL CORP.....	10/29/2019.....	Merrill Lynch.....		30,997	30,000	.494
04351L	AB	6	ASCENSION HEALTH ALLIANCE.....	10/29/2019.....	Jane Street.....		22,564	20,000	.364
046353	AU	2	ASTRAZENECA PLC.....	C.....11/25/2019.....	JP Morgan.....		12,024	10,000	.122
04686J	AA	9	ATHENE HOLDING LTD.....	C.....10/29/2019.....	National Instrument Corp.....		30,965	30,000	.371
049560	AN	5	ATMOS ENERGY CORP.....	11/25/2019.....	JP Morgan.....		20,842	20,000	.270
053015	AE	3	AUTOMATIC DATA PROCESSING INC.....	10/29/2019.....	Goldman Sachs.....		32,171	30,000	.129
05348E	BF	5	AVALONBAY COMMUNITIES INC.....	06/28/2019.....	Jane Street.....		521,460	500,000	2,108
05351W	AB	9	AVANGRID INC.....	10/29/2019.....	MORGAN STANLEY & CO INC, NY.....		53,435	50,000	.871
054561	AC	9	AXA EQUITABLE HOLDINGS INC.....	10/29/2019.....	Goldman Sachs.....		31,372	30,000	.36
054561	AM	7	AXA EQUITABLE HOLDINGS INC.....	12/18/2019.....	MORGAN STANLEY & CO INC, NY.....		21,905	20,000	.167
05522R	DB	1	BACCT 191 A - ABS.....	10/18/2019.....	BNP PARIBAS, S.A.....		99,594	100,000	.34



SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
05526D	AZ	8	BAT CAPITAL CORP.....	09/27/2019.....	WELLS FARGO SECURITIES.....		75,947	75,000	309
05723K	AE	0	BAKER HUGHES A GE COMPANY LLC.....	11/25/2019.....	Jane Street.....		51,912	50,000	751
05723K	AF	7	BAKER HUGHES A GE COMPANY LLC.....	12/27/2019.....	CITIGROUP GLOBAL MARKETS INC.....		20,902	20,000	36
06051G	FZ	7	BANK OF AMERICA CORP.....	08/27/2019.....	MORGAN STANLEY & CO INC, NY.....		65,515	65,000	578
06051G	HD	4	BANK OF AMERICA CORP.....	03/29/2019.....	Merrill Lynch.....		489,555	500,000	4,844
064159	HB	5	BANK OF NOVA SCOTIA.....	C.....11/26/2019.....	Credit Suisse First Boston.....		110,023	100,000	2,038
064159	QE	9	BANK OF NOVA SCOTIA.....	C.....09/30/2019.....	WELLS FARGO SECURITIES.....		101,601	100,000	473
065405	AE	2	BANK 19BN16 A4 - CMBS.....	02/01/2019.....	WELLS FARGO SECURITIES.....		102,993	100,000	223
06540B	BD	0	BANK 19BN21 A5 - CMBS.....	09/27/2019.....	MERRILL LYNCH.....		102,998	100,000	174
07330M	AC	1	BRANCH BANKING AND TRUST CO.....	10/01/2019.....	RBC DOMINION SECURITIES INC.....		247,818	250,000	311
08162V	AB	4	BMARK 19B10 A2 - CMBS.....	04/01/2019.....	Deutsche Bank.....		154,495	150,000	151
084670	BS	6	BERKSHIRE HATHAWAY FINANCE CORP.....	03/07/2019.....	PERSHING LLC JERSEY CITY.....		29,776	30,000	458
09247X	AJ	0	BLACKROCK INC.....	05/31/2019.....	VARIOUS.....		205,678	200,000	56
09247X	AP	6	BLACKROCK INC.....	12/10/2019.....	Merrill Lynch.....		42,820	40,000	152
097023	AH	8	BOEING CO.....	08/28/2019.....	First Tennessee Bank.....		63,239	50,000	166
099724	AJ	5	BORGWARNER INC.....	12/20/2019.....	US Bank.....		20,979	20,000	186
10112R	BB	9	BOSTON PROPERTIES LP.....	07/31/2019.....	MORGAN STANLEY & CO INC, NY.....		205,628	200,000	774
101137	AX	5	BOSTON SCIENTIFIC CORP.....	09/30/2019.....	MORGAN STANLEY & CO INC, NY.....		110,680	100,000	344
10373Q	AB	6	BP CAPITAL MARKETS AMERICA INC.....	C.....01/25/2019.....	Goldman Sachs.....		91,914	90,000	1,215
10373Q	AC	4	BP CAPITAL MARKETS AMERICA INC.....	11/04/2019.....	Jane Street.....		55,214	50,000	246
10373Q	AV	2	BP CAPITAL MARKETS AMERICA INC.....	C.....01/15/2019.....	JP Morgan.....		14,153	15,000	1
105340	AP	8	BRANDYWINE OPERATING PARTNERSHIP LP.....	10/29/2019.....	MORGAN STANLEY & CO INC, NY.....		65,659	60,000	228
10922N	AC	7	BRIGHTHOUSE FINANCIAL INC.....	10/29/2019.....	Goldman Sachs.....		48,999	50,000	663
10922N	AF	0	BRIGHTHOUSE FINANCIAL INC.....	12/18/2019.....	CREDIT SUISSE, NEW YORK (CSFBUS33XXX).....		18,436	20,000	465
110122	BN	7	BRISTOL-MYERS SQUIBB CO.....	11/22/2019.....	CORPORATE ACTION.....		262,246	255,000	2,662
110122	BQ	0	BRISTOL-MYERS SQUIBB CO.....	11/22/2019.....	CORPORATE ACTION.....		482,370	500,000	4,983
110122	BS	6	BRISTOL-MYERS SQUIBB CO.....	11/22/2019.....	CORPORATE ACTION.....		14,872	15,000	212
110122	BZ	0	BRISTOL-MYERS SQUIBB CO.....	05/07/2019.....	MORGAN STANLEY & CO INC, NY.....		149,418	150,000	
110122	CA	4	BRISTOL-MYERS SQUIBB CO.....	05/07/2019.....	MORGAN STANLEY & CO INC, NY.....		39,891	40,000	
110122	CD	8	BRISTOL-MYERS SQUIBB CO.....	05/07/2019.....	MORGAN STANLEY & CO INC, NY.....		99,158	100,000	
11120V	AH	6	BRIXMOR OPERATING PARTNERSHIP LP.....	10/01/2019.....	MORGAN STANLEY & CO INC, NY.....		53,327	50,000	819
11134L	AD	1	BROADCOM CORP.....	09/30/2019.....	Jane Street.....		151,644	150,000	963
11134L	AF	6	BROADCOM CORP.....	01/15/2019.....	CREDIT SUISSE, NEW YORK (CSFBUS33XXX).....		233,218	245,000	49
11134L	AM	1	BROADCOM CORP.....	07/11/2019.....	JP Morgan.....		275,240	280,000	
11271L	AB	8	BROOKFIELD ASSET MANAGEMENT INC.....	C.....05/31/2019.....	Goldman Sachs.....		51,197	50,000	483
12189L	AP	6	BURLINGTON NORTHERN SANTA FE LLC.....	04/02/2019.....	Goldman Sachs.....		58,422	50,000	236
12189L	AV	3	BURLINGTON NORTHERN SANTA FE LLC.....	01/03/2019.....	Goldman Sachs.....		24,483	25,000	200
12189L	AY	7	BURLINGTON NORTHERN SANTA FE LLC.....	01/25/2019.....	VARIOUS.....		15,224	15,000	203
124857	AK	9	CBS CORP.....	11/15/2019.....	MORGAN STANLEY & CO INC, NY.....		11,112	10,000	128
124857	AR	4	CBS CORP.....	11/25/2019.....	Credit Suisse First Boston.....		20,066	20,000	213
124857	AY	9	CBS CORP.....	10/29/2019.....	Goldman Sachs.....		20,404	20,000	242
124857	AZ	6	CBS CORP.....	03/29/2019.....	PERSHING LLC JERSEY CITY.....		100,957	100,000	315
125523	AE	0	CIGNA CORP.....	08/28/2019.....	CORPORATE ACTION.....		65,000	65,000	
125523	AF	7	CIGNA CORP.....	11/04/2019.....	Merrill Lynch.....		104,621	100,000	1,156
125523	AH	3	CIGNA CORP.....	08/28/2019.....	CORPORATE ACTION.....		592,527	585,000	
12592B	AJ	3	CNH INDUSTRIAL CAPITAL LLC.....	12/16/2019.....	National Instrument Corp.....		21,170	20,000	357
12594K	AA	0	CNH INDUSTRIAL NV.....	C.....10/29/2019.....	Goldman Sachs.....		32,000	30,000	285

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12594K	AB	8	CNH INDUSTRIAL NV.....	C.....	12/02/2019.....	National Instrument Corp.....		20,810	20,000	.41
126117	AS	9	CNA FINANCIAL CORP.....		09/30/2019.....	Goldman Sachs.....		21,588	20,000	.301
126408	HM	8	CSX CORP.....		09/30/2019.....	Goldman Sachs.....		45,200	40,000	.80
126650	CN	8	CVS HEALTH CORP.....		09/19/2019.....	Goldman Sachs.....		453,604	400,000	3.588
126650	CX	6	CVS HEALTH CORP.....		11/08/2019.....	Goldman Sachs.....		216,316	200,000	1.147
126650	CY	4	CVS HEALTH CORP.....		12/02/2019.....	WELLS FARGO SECURITIES.....		61,918	55,000	.504
126650	DG	2	CVS HEALTH CORP.....		10/01/2019.....	VARIOUS.....		200,783	200,000	.858
133131	AY	8	CAMDEN PROPERTY TRUST.....		10/29/2019.....	Goldman Sachs.....		49,619	50,000	.112
13645R	AS	3	CANADIAN PACIFIC RAILWAY CO.....	C.....	09/30/2019.....	Jane Street.....		20,580	20,000	.98
14041N	FT	3	COMET 191 A - ABS.....		04/02/2019.....	VARIOUS.....		75,359	75,000	.134
149123	CC	3	CATERPILLAR INC.....		12/26/2019.....	National Instrument Corp.....		42,306	40,000	.170
149123	CD	1	CATERPILLAR INC.....		06/13/2019.....	Goldman Sachs.....		55,255	50,000	.191
149123	CG	4	CATERPILLAR INC.....		12/02/2019.....	Jane Street.....		20,214	20,000	.108
14912L	6G	1	CATERPILLAR FINANCIAL SERVICES CORP.....		12/10/2019.....	Credit Suisse First Boston.....		21,114	20,000	.20
15089Q	AJ	3	CELANESE US HOLDINGS LLC.....		12/26/2019.....	National Instrument Corp.....		20,665	20,000	.101
15189T	AV	9	CENTERPOINT ENERGY INC.....		12/26/2019.....	National Instrument Corp.....		21,812	20,000	.139
15189W	AL	4	CENTERPOINT ENERGY RESOURCES CORP.....		11/25/2019.....	JP Morgan.....		10,971	10,000	.62
15189X	AN	8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC.....		12/27/2019.....	MORGAN STANLEY & CO INC, NY.....		24,258	20,000	.225
161175	BB	9	CHARTER COMMUNICATIONS INC.....		10/07/2019.....	Goldman Sachs.....		105,653	100,000	.942
161175	BK	9	CHARTER COMMUNICATIONS OPERATING LLC.....		09/05/2019.....	CREDIT SUISSE, NEW YORK (CSFBUS33XXX).....		95,701	90,000	1.827
161175	BR	4	CHARTER COMMUNICATIONS OPERATING LLC.....		06/05/2019.....	BARCLAY INVESTMENTS, INC.....		37,601	35,000	.687
16412X	AC	9	CHENIERE CORPUS CHRISTI HOLDINGS LLC.....		12/30/2019.....	Mitsubishi UFJ Securities.....		67,799	60,000	.20
16412X	AG	0	CHENIERE CORPUS CHRISTI HOLDINGS LLC.....		12/19/2019.....	MORGAN STANLEY & CO INC, NY.....		55,468	50,000	1.231
166764	AH	3	CHEVRON CORP.....		12/19/2019.....	Merrill Lynch.....		83,214	80,000	1.269
171232	AS	0	CHUBB INA HOLDINGS INC.....		10/01/2019.....	Unknown.....		24,751	25,000	.605
171340	AN	2	CHURCH & DWIGHT CO INC.....		12/16/2019.....	MORGAN STANLEY & CO INC, NY.....		20,724	20,000	.240
171798	AE	1	CIMAREX ENERGY CO.....		11/27/2019.....	Credit Suisse First Boston.....		104,128	100,000	.936
172967	KR	1	CITIGROUP INC.....		12/20/2019.....	Jane Street.....		36,132	30,000	.143
172967	KU	4	CITIGROUP INC.....		11/26/2019.....	Goldman Sachs.....		108,788	100,000	1.421
172967	LP	4	CITIGROUP INC.....		11/05/2019.....	MORGAN STANLEY & CO INC, NY.....		274,791	260,000	2.729
172967	MD	0	CITIGROUP INC.....		10/31/2019.....	JP Morgan.....		248,286	200,000	2.609
17328C	AD	4	CGCMT 19C7 A4 - CMBS.....		12/12/2019.....	CITIGROUP GLOBAL MARKETS INC.....		102,996	100,000	.155
189054	AW	9	CLOROX CO.....		12/16/2019.....	Jane Street.....		22,084	20,000	.72
20030N	BW	0	COMCAST CORP.....		10/02/2019.....	JP Morgan.....		109,662	110,000	.567
20030N	BY	6	COMCAST CORP.....		02/05/2019.....	Goldman Sachs.....		156,400	160,000	.88
20030N	CM	1	COMCAST CORP.....		11/13/2019.....	JP Morgan.....		60,510	50,000	.196
20030N	CN	9	COMCAST CORP.....		11/26/2019.....	BARCLAY INVESTMENTS, INC.....		39,300	30,000	.182
20268J	AB	9	COMMONSPIRIT HEALTH.....		10/29/2019.....	Jane Street.....		29,966	30,000	.195
20268J	AC	7	COMMONSPIRIT HEALTH.....		10/29/2019.....	MORGAN STANLEY & CO INC, NY.....		10,013	10,000	.81
202795	JH	4	COMMONWEALTH EDISON CO.....		10/29/2019.....	WELLS FARGO SECURITIES.....		101,132	100,000	.963
20605P	AJ	0	CONCHO RESOURCES INC.....		12/27/2019.....	JP Morgan.....		11,762	10,000	.122
20605P	AK	7	CONCHO RESOURCES INC.....		10/29/2019.....	Goldman Sachs.....		32,243	30,000	.272
20605P	AL	5	CONCHO RESOURCES INC.....		11/15/2019.....	JP Morgan.....		11,095	10,000	.127
208251	AE	8	CONOCO INC.....		04/08/2019.....	First Tennessee Bank.....		25,790	20,000	.676
20825C	AF	1	CONOCOPHILLIPS.....		01/10/2019.....	First Tennessee Bank.....		47,555	40,000	.583
20826F	AC	0	CONOCOPHILLIPS CO.....		12/27/2019.....	Goldman Sachs.....		11,962	10,000	.55

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
210518	DC	7	CONSUMERS ENERGY CO.....		12/26/2019.....	JP Morgan.....		22,206	20,000	.95
212015	AL	5	CONTINENTAL RESOURCES INC.....		04/30/2019.....	MORGAN STANLEY & CO INC, NY.....		258,733	250,000	531
212015	AN	1	CONTINENTAL RESOURCES INC.....		10/29/2019.....	Goldman Sachs.....		30,587	30,000	475
212015	AS	0	CONTINENTAL RESOURCES INC.....		11/25/2019.....	National Instrument Corp.....		31,127	30,000	481
22822V	AJ	0	CROWN CASTLE INTERNATIONAL CORP.....		04/17/2019.....	First Tennessee Bank.....		99,679	100,000	849
22822V	AM	3	CROWN CASTLE INTERNATIONAL CORP.....		12/27/2019.....	CITIGROUP GLOBAL MARKETS INC.....		12,375	10,000	196
22966R	AD	8	CUBESMART LP.....		11/19/2019.....	PERSHING LLC JERSEY CITY.....		101,950	100,000	694
23317H	AF	9	DDR CORP.....		12/17/2019.....	Goldman Sachs.....		21,806	20,000	.47
23331A	BH	1	D.R. HORTON INC.....		12/27/2019.....	Goldman Sachs.....		22,225	20,000	434
23331A	BM	0	D.R. HORTON INC.....		12/19/2019.....	National Instrument Corp.....		19,989	20,000	101
233331	BA	4	DTE ENERGY CO.....		12/26/2019.....	Merrill Lynch.....		20,871	20,000	306
235851	AQ	5	DANAHER CORP.....		11/25/2019.....	CITIGROUP GLOBAL MARKETS INC.....		21,126	20,000	134
244199	BF	1	DEERE & CO.....		10/29/2019.....	MORGAN STANLEY & CO INC, NY.....		22,475	20,000	308
24422E	TT	6	JOHN DEERE CAPITAL CORP.....		12/16/2019.....	Goldman Sachs.....		20,487	20,000	256
24422E	UE	7	JOHN DEERE CAPITAL CORP.....		11/13/2019.....	CITIGROUP GLOBAL MARKETS INC.....		31,945	30,000	178
24422E	UT	4	JOHN DEERE CAPITAL CORP.....		11/25/2019.....	Goldman Sachs.....		20,474	20,000	.92
24422E	UU	1	JOHN DEERE CAPITAL CORP.....		10/29/2019.....	WELLS FARGO SECURITIES.....		21,599	20,000	104
247361	ZT	8	DELTA AIR LINES INC.....		11/04/2019.....	SUMRIDGE PARTNERS LLC.....		49,627	50,000	.42
247361	ZU	5	DELTA AIR LINES INC.....		11/26/2019.....	Goldman Sachs.....		29,759	30,000	.75
25179M	AL	7	DEVON ENERGY CORP.....		11/15/2019.....	BARCLAY INVESTMENTS, INC.....		17,940	15,000	289
25179M	AV	5	DEVON ENERGY CORP.....		12/27/2019.....	Jane Street.....		23,782	20,000	.52
25272K	AG	8	DIAMOND 1 FINANCE CORP.....		11/14/2019.....	Goldman Sachs.....		141,092	130,000	3,011
25389J	AU	0	DIGITAL REALTY TRUST INC.....		10/29/2019.....	Jane Street.....		31,318	30,000	411
254687	CZ	7	WALT DISNEY CO.....		11/26/2019.....	CORPORATE ACTION.....		180,894	180,000	1,314
254687	FL	5	WALT DISNEY CO.....		11/25/2019.....	Jane Street.....		58,520	60,000	270
25468P	CX	2	WALT DISNEY CO.....		07/12/2019.....	Goldman Sachs.....		93,191	90,000	416
25468P	DN	3	WALT DISNEY CO.....		11/04/2019.....	CITIGROUP GLOBAL MARKETS INC.....		49,645	50,000	400
25470D	AR	0	DISCOVERY COMMUNICATIONS LLC.....		05/31/2019.....	Jane Street.....		100,179	100,000	812
25470D	BF	5	DISCOVERY COMMUNICATIONS LLC.....		09/30/2019.....	Goldman Sachs.....		105,496	100,000	1,501
25746U	CE	7	DOMINION RESOURCES INC.....		12/26/2019.....	CITIGROUP GLOBAL MARKETS INC.....		32,109	30,000	289
26078J	AA	8	DOWDUPONT INC.....		03/29/2019.....	Jane Street.....		305,415	300,000	3,892
26078J	AD	2	DOWDUPONT INC.....		10/17/2019.....	Goldman Sachs.....		97,029	85,000	1,740
26441Y	AY	3	DUKE REALTY LP.....		10/29/2019.....	National Instrument Corp.....		21,266	20,000	313
26442E	AG	5	DUKE ENERGY OHIO INC.....		03/29/2019.....	Goldman Sachs.....		213,998	200,000	2,007
26875P	AG	6	EOG RESOURCES INC.....		10/29/2019.....	MORGAN STANLEY & CO INC, NY.....		30,811	30,000	308
26875P	AM	3	EOG RESOURCES INC.....		03/19/2019.....	First Tennessee Bank.....		39,696	40,000	595
26884A	BA	0	ERP OPERATING LP.....		03/29/2019.....	Jane Street.....		252,650	250,000	3,479
26884A	BB	8	ERP OPERATING LP.....		10/29/2019.....	US Bank.....		11,851	10,000	150
26884A	BJ	1	ERP OPERATING LP.....		11/25/2019.....	WELLS FARGO SECURITIES.....		21,367	20,000	167
26884A	BL	6	ERP OPERATING LP.....		11/13/2019.....	Jane Street.....		20,507	20,000	232
26884A	BM	4	ERP OPERATING LP.....		12/16/2019.....	Goldman Sachs.....		9,914	10,000	.77
26884L	AF	6	EQT CORP.....		11/13/2019.....	SUMRIDGE PARTNERS LLC.....		35,468	40,000	191
26884U	AE	9	EPR PROPERTIES.....		10/29/2019.....	Goldman Sachs.....		21,789	20,000	.44
26884U	AF	6	EPR PROPERTIES.....		09/30/2019.....	VARIOUS.....		252,012	250,000	641
26885B	AC	4	EQT MIDSTREAM PARTNERS LP.....		12/30/2019.....	MORGAN STANLEY & CO INC, NY.....		29,661	30,000	765
26885B	AD	2	EQT MIDSTREAM PARTNERS LP.....		11/25/2019.....	JP Morgan.....		39,155	40,000	697

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
269246	BS	2		12/10/2019.....	Goldman Sachs.....		21,673	20,000	430
277432	AP	5		05/31/2019.....	MORGAN STANLEY & CO INC, NY.....		48,832	50,000	316
277432	AW	0		12/26/2019.....	Jane Street.....		22,252	20,000	73
28370T	AD	1		05/15/2019.....	National Instrument Corp.....		128,987	100,000	42
285512	AC	3		10/29/2019.....	JP Morgan.....		20,411	20,000	123
285512	AD	1		11/25/2019.....	Jane Street.....		22,674	20,000	229
29082A	AA	5	C.....	05/31/2019.....	Merrill Lynch.....		209,460	200,000	4,835
291011	BF	0		05/30/2019.....	Goldman Sachs.....		60,152	60,000	9
292505	AD	6	C.....	12/27/2019.....	Jane Street.....		11,857	10,000	246
292505	AJ	3	C.....	10/29/2019.....	National Instrument Corp.....		20,501	20,000	360
29273R	AP	4		02/12/2019.....	PERSHING LLC JERSEY CITY.....		51,106	50,000	613
29273R	BF	5		11/25/2019.....	BARCLAY INVESTMENTS, INC.....		20,259	20,000	206
29278N	AL	7		09/30/2019.....	JP Morgan.....		52,306	50,000	100
29278N	AN	3		05/17/2019.....	VARIOUS.....		65,103	60,000	1,320
29279F	AA	7		10/29/2019.....	WELLS FARGO SECURITIES.....		23,891	20,000	56
29379V	BC	6		12/30/2019.....	JP Morgan.....		24,160	20,000	388
29379V	BT	9		02/12/2019.....	Goldman Sachs.....		56,109	55,000	780
29379V	BV	4		07/18/2019.....	Goldman Sachs.....		74,985	75,000	91
29717P	AQ	0		12/16/2019.....	JP Morgan.....		20,855	20,000	118
29717P	AT	4		10/29/2019.....	Jane Street.....		21,696	20,000	133
29736R	AM	2		12/16/2019.....	BARCLAY INVESTMENTS, INC.....		10,109	10,000	23
30034W	AB	2		12/26/2019.....	Jane Street.....		30,010	30,000	268
30040W	AC	2		12/26/2019.....	Merrill Lynch.....		30,423	30,000	241
30040W	AF	5		10/29/2019.....	Goldman Sachs.....		22,348	20,000	71
30212P	AM	7		12/10/2019.....	Jane Street.....		32,746	30,000	488
30212P	AP	0		10/29/2019.....	JP Morgan.....		31,323	30,000	241
30231G	AW	2		12/19/2019.....	Deutsche Bank.....		47,064	40,000	512
30231G	AZ	5		09/20/2019.....	Goldman Sachs.....		155,265	155,000	506
30231G	BE	1		11/26/2019.....	Goldman Sachs.....		266,730	265,000	1,766
302491	AU	9		12/26/2019.....	Goldman Sachs.....		20,698	20,000	192
3136B4	KB	3		05/01/2019.....	PERSHING LLC JERSEY CITY.....		50,749	50,000	127
313747	AV	9		12/17/2019.....	Merrill Lynch.....		11,719	10,000	23
31428X	AW	6		03/11/2019.....	Goldman Sachs.....		147,185	145,000	1,191
31428X	BE	5		12/17/2019.....	Goldman Sachs.....		21,661	20,000	90
31428X	BP	0		09/27/2019.....	SOUTHWEST SECURITIES, INC.....		15,446	15,000	65
31428X	BV	7		12/04/2019.....	JP Morgan.....		30,050	30,000	341
31620M	AT	3		09/30/2019.....	US Bank.....		41,221	40,000	157
31620M	BJ	4		12/04/2019.....	CITIGROUP GLOBAL MARKETS INC.....		43,794	40,000	63
316773	CX	6		09/30/2019.....	RBC DOMINION SECURITIES INC.....		105,419	100,000	679
337738	AS	7		12/04/2019.....	Goldman Sachs.....		71,350	70,000	866
337738	AU	2		09/30/2019.....	Jane Street.....		105,110	100,000	953
337932	AH	0		12/26/2019.....	Goldman Sachs.....		53,542	50,000	894
343412	AF	9		12/10/2019.....	National Instrument Corp.....		30,014	30,000	308
34533F	AD	3		03/19/2019.....	JP Morgan.....		49,992	50,000	
345397	XQ	1		11/04/2019.....	Jane Street.....		200,866	200,000	1,973
345397	XW	8		11/26/2019.....	Deutsche Bank.....		201,154	200,000	1,316

**SCHEDULE D - PART 3**  
Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
34959J AG 3	FORTIVE CORP.....		12/10/2019.....	JP Morgan.....		30,822	30,000	465
34964C AE 6	FORTUNE BRANDS HOME & SECURITY INC.....		10/07/2019.....	Jane Street.....		50,406	50,000	117
35137L AE 5	FOX CORP.....		08/30/2019.....	Goldman Sachs.....		260,278	200,000	1,208
361841 AH 2	GLP CAPITAL LP.....		12/27/2019.....	Jane Street.....		44,442	40,000	454
361841 AL 3	GLP CAPITAL LP.....		10/29/2019.....	National Instrument Corp.....		33,086	30,000	468
36256X AD 4	GMCAR 191 A3 - ABS.....		01/08/2019.....	RBC DOMINION SECURITIES INC.....		99,989	100,000	
36258M AE 4	GMCAR 194 A4 - ABS.....		10/08/2019.....	Deutsche Bank.....		99,974	100,000	
36260J AD 9	GSMS 19GC39 A4 - CMBS.....		05/09/2019.....	GOLDMAN, SACHS & CO.....		102,994	100,000	218
369550 BC 1	GENERAL DYNAMICS CORP.....		11/26/2019.....	National Instrument Corp.....		44,615	40,000	58
369550 BG 2	GENERAL DYNAMICS CORP.....		12/18/2019.....	CITIGROUP GLOBAL MARKETS INC.....		32,065	30,000	102
37045V AE 0	GENERAL MOTORS CO.....		09/23/2019.....	Goldman Sachs.....		53,682	50,000	1,171
37045V AJ 9	GENERAL MOTORS CO.....		12/20/2019.....	JP Morgan.....		20,291	20,000	240
375558 AX 1	GILEAD SCIENCES INC.....		07/11/2019.....	Goldman Sachs.....		55,940	50,000	693
377372 AN 7	GLAXOSMITHKLINE CAPITAL INC.....		12/04/2019.....	Goldman Sachs.....		66,781	60,000	136
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC.....	C.....	03/18/2019.....	Deutsche Bank.....		59,686	60,000	
377373 AH 8	GLAXOSMITHKLINE CAPITAL PLC.....	C.....	09/30/2019.....	JP Morgan.....		214,714	200,000	3,506
38143U 8H 7	GOLDMAN SACHS GROUP INC.....		10/02/2019.....	Goldman Sachs.....		106,215	100,000	406
38145G AH 3	GOLDMAN SACHS GROUP INC.....		07/09/2019.....	Goldman Sachs.....		71,474	70,000	374
38148L AE 6	GOLDMAN SACHS GROUP INC.....		07/30/2019.....	First Tennessee Bank.....		78,549	75,000	539
40049J AZ 0	GRUPO TELEVISA SA.....	C.....	11/25/2019.....	National Instrument Corp.....		12,656	10,000	243
404119 BT 5	HCA INC.....		11/13/2019.....	BARCLAY INVESTMENTS, INC.....		55,646	50,000	1,094
404119 BU 2	HCA INC.....		09/30/2019.....	JP Morgan.....		53,771	50,000	294
404119 BX 6	HCA INC.....		10/01/2019.....	VARIOUS.....		154,789	150,000	1,272
404119 BZ 1	HCA INC.....		09/30/2019.....	Goldman Sachs.....		54,873	50,000	802
40414L AQ 2	HCP INC.....		06/25/2019.....	SUNTRUST CAPITAL MARKETS, INC.....		60,442	60,000	
404280 BK 4	HSBC HOLDINGS PLC.....	C.....	01/31/2019.....	BNP Paribas.....		246,625	250,000	3,957
404280 BT 5	HSBC HOLDINGS PLC.....	C.....	03/29/2019.....	JP Morgan.....		210,162	200,000	2,622
406216 AW 1	HALLIBURTON CO.....		12/05/2019.....	MORGAN STANLEY & CO INC, NY.....		105,250	80,000	1,251
406216 BG 5	HALLIBURTON CO.....		03/12/2019.....	First Tennessee Bank.....		25,329	25,000	314
416515 BF 0	HARTFORD FINANCIAL SERVICES GROUP INC.....		11/25/2019.....	MORGAN STANLEY & CO INC, NY.....		10,192	10,000	98
418056 AZ 0	HASBRO INC.....		12/16/2019.....	CITIGROUP GLOBAL MARKETS INC.....		30,030	30,000	94
42217K BF 2	HEALTH CARE REIT INC.....		07/09/2019.....	PERSHING LLC JERSEY CITY.....		126,816	120,000	533
42225U AD 6	HEALTHCARE TRUST OF AMERICA HOLDINGS LP.....		10/29/2019.....	Goldman Sachs.....		20,615	20,000	175
42225U AF 1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP.....		11/04/2019.....	Jane Street.....		21,034	20,000	260
42225U AG 9	HEALTHCARE TRUST OF AMERICA HOLDINGS LP.....		12/19/2019.....	MORGAN STANLEY & CO INC, NY.....		9,943	10,000	84
42809H AF 4	HESS CORP.....		11/15/2019.....	Goldman Sachs.....		10,190	10,000	121
431282 AP 7	HIGHWOODS REALTY LP.....		09/30/2019.....	MARKETAXESS CAPITAL LIMITED.....		21,050	20,000	67
44106M AZ 5	HOSPITALITY PROPERTIES TRUST.....		09/30/2019.....	SUMRIDGE PARTNERS LLC.....		30,433	30,000	51
44106M BB 7	HOSPITALITY PROPERTIES TRUST.....		12/17/2019.....	Goldman Sachs.....		15,186	15,000	188
44107T AX 4	HOST HOTELS & RESORTS LP.....		10/29/2019.....	Jane Street.....		20,988	20,000	357
444859 BF 8	HUMANA INC.....		03/26/2019.....	First Tennessee Bank.....		101,298	100,000	143
445658 CF 2	J B HUNT TRANSPORT SERVICES INC.....		12/17/2019.....	Merrill Lynch.....		21,436	20,000	233
44701Q BE 1	HUNTSMAN INTERNATIONAL LLC.....		12/26/2019.....	Jane Street.....		32,073	30,000	221
44962L AJ 6	IHS MARKIT LTD.....	C.....	12/26/2019.....	National Instrument Corp.....		43,347	40,000	279
456837 AQ 6	ING GROEP NV.....	C.....	05/31/2019.....	HSBC SECS INC, NEW YORK.....		204,546	200,000	1,238
459200 JG 7	INTERNATIONAL BUSINESS MACHINES CORP.....		03/25/2019.....	First Tennessee Bank.....		157,849	155,000	564
459200 JX 0	INTERNATIONAL BUSINESS MACHINES CORP.....		09/30/2019.....	Goldman Sachs.....		102,276	100,000	1,085

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
459200	KA	8	INTERNATIONAL BUSINESS MACHINES CORP.....		09/30/2019.....	SMBC Nikko.....		274,079	255,000	3,396
460690	BK	5	INTERPUBLIC GROUP OF CO INC.....		11/25/2019.....	Goldman Sachs.....		20,951	20,000	213
461070	AP	9	INTERSTATE POWER AND LIGHT CO.....		12/26/2019.....	Goldman Sachs.....		22,031	20,000	214
46590R	AB	5	JPMCC 16JP3 A2 - CMBS.....		11/01/2019.....	JP Morgan.....		37,752	37,718	43
46625H	JU	5	JPMORGAN CHASE & CO.....		10/31/2019.....	SUMRIDGE PARTNERS LLC.....		252,744	200,000	2,506
46625H	RV	4	JPMORGAN CHASE & CO.....		09/30/2019.....	Jane Street.....		205,122	200,000	16
46647P	AM	8	JPMORGAN CHASE & CO.....		01/31/2019.....	Morgan Stanley.....		487,945	500,000	536
49271V	AF	7	KEURIG DR PEPPER INC.....	C.....	07/01/2019.....	CORPORATE ACTION.....		251,353	250,000	
494368	BC	6	KIMBERLY-CLARK CORP.....		12/16/2019.....	SUMRIDGE PARTNERS LLC.....		14,995	10,000	252
496902	AQ	0	KINROSS GOLD CORP.....	C.....	12/30/2019.....	National Instrument Corp.....		21,003	20,000	418
50076Q	AE	6	KRAFT FOODS GROUP INC.....		08/16/2019.....	Credit Suisse First Boston.....		36,089	35,000	369
502431	AA	7	HARRIS CORP.....		08/01/2019.....	CORPORATE ACTION.....		39,772	40,000	
517834	AE	7	LAS VEGAS SANDS CORP.....		10/29/2019.....	Jane Street.....		30,519	30,000	263
517834	AF	4	LAS VEGAS SANDS CORP.....		10/07/2019.....	Goldman Sachs.....		51,773	50,000	374
517834	AG	2	LAS VEGAS SANDS CORP.....		09/30/2019.....	Merrill Lynch.....		61,232	60,000	331
517834	AH	0	LAS VEGAS SANDS CORP.....		12/27/2019.....	Jane Street.....		20,242	20,000	58
53117C	AT	9	LIBERTY PROPERTY LP.....		12/17/2019.....	JP Morgan.....		11,432	10,000	168
53227J	AB	0	LIFE STORAGE LP.....		12/17/2019.....	MORGAN STANLEY & CO INC, NY.....		10,740	10,000	4
532457	BV	9	ELI LILLY AND CO.....		11/25/2019.....	PERSHING LLC JERSEY CITY.....		54,041	50,000	338
55279H	AQ	3	MANUFACTURERS AND TRADERS TRUST CO.....		09/30/2019.....	MESIROW & CO.....		268,525	250,000	1,063
55336V	AK	6	MPLX LP.....		06/12/2019.....	Goldman Sachs.....		25,638	25,000	295
55336V	AS	9	MPLX LP.....		06/19/2019.....	MORGAN STANLEY & CO INC, NY.....		150,475	140,000	2,352
56501R	AD	8	MANULIFE FINANCIAL CORP.....	C.....	12/18/2019.....	Goldman Sachs.....		13,414	10,000	158
56585A	AD	4	MARATHON PETROLEUM CORP.....		11/25/2019.....	Goldman Sachs.....		41,529	40,000	490
56585A	AR	3	MARATHON PETROLEUM CORP.....		01/09/2019.....	First Tennessee Bank.....		107,375	105,000	389
571748	BG	6	MARSH & MCLENNAN COMPANIES INC.....		08/30/2019.....	Jane Street.....		229,838	200,000	5,566
573284	AT	3	MARTIN MARIETTA MATERIALS INC.....		10/07/2019.....	PERSHING LLC JERSEY CITY.....		52,591	50,000	554
575718	AA	9	MASSACHUSETTS INSTITUTE OF TECHNOLOGY.....		03/29/2019.....	JP Morgan.....		70,334	50,000	708
57636Q	AB	0	MASTERCARD INC.....		12/26/2019.....	US Bank.....		42,428	40,000	334
57636Q	AG	9	MASTERCARD INC.....		12/26/2019.....	Goldman Sachs.....		31,377	30,000	96
57636Q	AJ	3	MASTERCARD INC.....		12/10/2019.....	SUMRIDGE PARTNERS LLC.....		21,765	20,000	206
57636Q	AL	8	MASTERCARD INC.....		11/13/2019.....	JP Morgan.....		22,127	20,000	335
57636Q	AM	6	MASTERCARD INC.....		12/02/2019.....	JP Morgan.....		41,918	40,000	10
58013M	FA	7	MCDONALD'S CORP.....		01/31/2019.....	Jane Street.....		208,932	200,000	1,490
582839	AH	9	MEAD JOHNSON NUTRITION CO.....	C.....	03/29/2019.....	WELLS FARGO SECURITIES.....		531,620	500,000	7,849
58933Y	AR	6	MERCK & CO INC.....		08/28/2019.....	First Tennessee Bank.....		104,383	100,000	153
59156R	BD	9	METLIFE INC.....		04/25/2019.....	MORGAN STANLEY & CO INC, NY.....		15,307	15,000	131
59156R	BM	9	METLIFE INC.....		02/11/2019.....	SOUTHWEST SECURITIES, INC.....		59,010	60,000	810
594918	BJ	2	MICROSOFT CORP.....		01/31/2019.....	SOUTHWEST SECURITIES, INC.....		162,640	160,000	1,264
594918	BR	4	MICROSOFT CORP.....		12/19/2019.....	Goldman Sachs.....		212,981	210,000	1,867
59523U	AQ	0	MID AMERICA APARTMENTS LP.....		12/16/2019.....	MORGAN STANLEY & CO INC, NY.....		21,810	20,000	204
606822	BH	6	MITSUBISHI UFJ FINANCIAL GROUP INC.....	C.....	03/29/2019.....	Mitsubishi UFJ Securities.....		358,971	350,000	909
606822	BM	5	MITSUBISHI UFJ FINANCIAL GROUP INC.....	C.....	09/30/2019.....	SMBC Nikko.....		206,912	200,000	1,314
60687Y	AK	5	MIZUHO FINANCIAL GROUP INC.....	C.....	09/30/2019.....	SMBC Nikko.....		214,554	200,000	692
609207	AR	6	MONDELEZ INTERNATIONAL INC.....		02/11/2019.....	Deutsche Bank.....		42,769	43,000	
615369	AE	5	MOODY'S CORP.....		11/15/2019.....	JP Morgan.....		12,770	10,000	181

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
615369	AM	7		09/30/2019.....	The Seaport Group.....		21,031	20,000	139
615369	AP	0		11/25/2019.....	JP Morgan.....		11,411	10,000	137
61744Y	AP	3		07/31/2019.....	Jane Street.....		526,795	500,000	419
61746B	EF	9		06/06/2019.....	MORGAN STANLEY & CO INC, NY.....		30,718	30,000	423
61761J	ZN	2		08/14/2019.....	First Tennessee Bank.....		53,199	50,000	620
61945C	AC	7		12/10/2019.....	Credit Suisse First Boston.....		31,983	30,000	96
61945C	AG	8		12/02/2019.....	National Instrument Corp.....		20,803	20,000	43
637071	AK	7		11/25/2019.....	Goldman Sachs.....		9,117	10,000	193
637071	AM	3		12/27/2019.....	Jane Street.....		20,143	20,000	94
637417	AM	8		12/17/2019.....	Goldman Sachs.....		12,188	10,000	85
637432	NP	6		12/26/2019.....	Goldman Sachs.....		31,960	30,000	405
651290	AP	3		11/15/2019.....	MORGAN STANLEY & CO INC, NY.....		31,997	30,000	522
651639	AM	8		12/30/2019.....	BARCLAY INVESTMENTS, INC.....		13,356	10,000	158
651639	AN	6		11/25/2019.....	Goldman Sachs.....		30,881	30,000	210
651639	AP	1		12/19/2019.....	National Instrument Corp.....		23,489	20,000	265
651639	AT	3		10/29/2019.....	MORGAN STANLEY & CO INC, NY.....		31,240	30,000	142
65339K	AT	7		10/29/2019.....	MORGAN STANLEY & CO INC, NY.....		53,001	50,000	888
65339K	BF	6		12/26/2019.....	JP Morgan.....		30,600	30,000	215
65339K	BG	4		12/26/2019.....	US Bank.....		31,085	30,000	234
65473P	AH	8		11/25/2019.....	Goldman Sachs.....		20,038	20,000	172
65473Q	BE	2		04/30/2019.....	Jane Street.....		200,302	200,000	3,238
65479H	AC	1		05/21/2019.....	WELLS FARGO SECURITIES.....		49,989	50,000	
655844	BZ	0		09/30/2019.....	CITIGROUP GLOBAL MARKETS INC.....		22,158	20,000	129
665772	CK	3		12/26/2019.....	WELLS FARGO SECURITIES.....		20,294	20,000	65
670346	AP	0		12/19/2019.....	JP Morgan.....		21,766	20,000	114
674599	CS	2		12/18/2019.....	SOUTHWEST SECURITIES, INC.....		50,969	50,000	642
674599	CW	3		10/29/2019.....	RBC DOMINION SECURITIES INC.....		100,659	100,000	669
674599	DF	9		09/18/2019.....	CORPORATE ACTION.....		164,727	145,000	
674599	DH	5		09/18/2019.....	CORPORATE ACTION.....		100,618	75,000	
674599	DJ	1		09/18/2019.....	CORPORATE ACTION.....		82,669	70,000	
68233J	BB	9		10/29/2019.....	Goldman Sachs.....		32,966	30,000	94
68233J	BH	6		12/26/2019.....	Jane Street.....		32,877	30,000	139
68389X	BF	1		07/09/2019.....	Goldman Sachs.....		43,067	40,000	257
68389X	BM	6		03/12/2019.....	First Tennessee Bank.....		177,604	185,000	803
68389X	BP	9		05/14/2019.....	MORGAN STANLEY & CO INC, NY.....		49,437	50,000	5
68389X	BR	5		01/14/2019.....	BARCLAY INVESTMENTS, INC.....		9,774	10,000	110
68389X	BS	3		08/19/2019.....	SOUTHWEST SECURITIES, INC.....		25,969	25,000	197
686330	AK	7	C.....	11/25/2019.....	MORGAN STANLEY & CO INC, NY.....		20,957	20,000	312
690742	AG	6		12/27/2019.....	Jane Street.....		9,806	10,000	198
690742	AH	4		12/19/2019.....	MORGAN STANLEY & CO INC, NY.....		9,798	10,000	175
690742	AJ	0		10/07/2019.....	RBC DOMINION SECURITIES INC.....		51,582	50,000	313
693475	AW	5		07/31/2019.....	VARIOUS.....		363,991	350,000	2,798
69352P	AF	0		12/26/2019.....	Goldman Sachs.....		20,639	20,000	55
69371R	P5	9		11/26/2019.....	JP Morgan.....		20,994	20,000	208
695156	AQ	2		03/29/2019.....	Jane Street.....		211,676	200,000	3,775
701094	AN	4		12/10/2019.....	WELLS FARGO SECURITIES.....		31,143	30,000	482

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
70450Y	AC	7	PAYPAL HOLDINGS INC.....		09/30/2019.....	Jane Street.....		40,222	40,000	16
70450Y	AE	3	PAYPAL HOLDINGS INC.....		09/30/2019.....	JP Morgan.....		40,245	40,000	19
717081	ER	0	PFIZER INC.....		03/04/2019.....	BARCLAY INVESTMENTS, INC.....		179,989	180,000	
717081	EV	1	PFIZER INC.....		03/04/2019.....	JP Morgan.....		98,367	100,000	
718172	AW	9	PHILIP MORRIS INTERNATIONAL INC.....		09/25/2019.....	Goldman Sachs.....		21,392	20,000	53
72650R	BL	5	PLAINS ALL AMERICAN PIPELINE LP.....		10/21/2019.....	Goldman Sachs.....		105,289	100,000	1,600
741503	AZ	9	PRICELINE GROUP INC.....		12/26/2019.....	Jane Street.....		42,780	40,000	116
742718	EV	7	PROCTER & GAMBLE CO.....		12/16/2019.....	Credit Suisse First Boston.....		31,813	30,000	302
74340X	AW	1	PROLOGIS LP.....		11/25/2019.....	National Instrument Corp.....		32,252	30,000	361
74432Q	CA	1	PRUDENTIAL FINANCIAL INC.....		12/18/2019.....	MERRILL LYNCH.....		11,746	10,000	45
747262	AK	9	QVC INC.....		12/26/2019.....	WELLS FARGO SECURITIES.....		30,962	30,000	383
747262	AS	2	QVC INC.....		11/13/2019.....	Goldman Sachs.....		21,102	20,000	119
747525	AE	3	QUALCOMM INC.....		02/01/2019.....	SOUTHWEST SECURITIES, INC.....		104,707	105,000	656
747525	AT	0	QUALCOMM INC.....		03/14/2019.....	BARCLAY INVESTMENTS, INC.....		73,070	75,000	713
747525	AU	7	QUALCOMM INC.....		08/28/2019.....	SOUTHWEST SECURITIES, INC.....		47,378	45,000	406
747525	AV	5	QUALCOMM INC.....		03/28/2019.....	Goldman Sachs.....		57,382	60,000	939
749685	AX	1	RPM INTERNATIONAL INC.....		12/26/2019.....	Goldman Sachs.....		21,843	20,000	301
75884R	AW	3	REGENCY CENTERS LP.....		12/27/2019.....	Goldman Sachs.....		11,591	10,000	183
75884R	AY	9	REGENCY CENTERS LP.....		12/17/2019.....	Goldman Sachs.....		12,049	10,000	121
759351	AN	9	REINSURANCE GROUP OF AMERICA INC.....		12/18/2019.....	MORGAN STANLEY & CO INC, NY.....		21,320	20,000	76
760759	AT	7	REPUBLIC SERVICES INC.....		12/02/2019.....	JP Morgan.....		33,094	30,000	63
780153	AU	6	ROYAL CARIBBEAN CRUISES LTD.....		09/30/2019.....	Jane Street.....		21,678	20,000	400
78355H	KL	2	RYDER SYSTEM INC.....		12/17/2019.....	Goldman Sachs.....		20,998	20,000	185
78355H	KM	0	RYDER SYSTEM INC.....		12/04/2019.....	Goldman Sachs.....		20,343	20,000	8
78355H	KN	8	RYDER SYSTEM INC.....		11/25/2019.....	Goldman Sachs.....		20,060	20,000	151
78409V	AP	9	S&P GLOBAL INC.....		11/25/2019.....	JP Morgan.....		10,048	10,000	1
80007R	AF	2	SANDS CHINA LTD.....		03/29/2019.....	MORGAN STANLEY & CO INC, NY.....		210,280	200,000	1,538
816851	BH	1	SEMPRA ENERGY.....		11/25/2019.....	Credit Suisse First Boston.....		10,310	10,000	122
822582	BE	1	SHELL INTERNATIONAL FINANCE BV.....	C.....	10/31/2019.....	WELLS FARGO SECURITIES.....		317,193	275,000	5,451
822582	BY	7	SHELL INTERNATIONAL FINANCE BV.....	C.....	07/26/2019.....	Goldman Sachs.....		37,036	35,000	503
822582	CD	2	SHELL INTERNATIONAL FINANCE BV.....	C.....	11/21/2019.....	PERSHING LLC JERSEY CITY.....		4,978	5,000	6
828807	CW	5	SIMON PROPERTY GROUP LP.....		05/22/2019.....	PERSHING LLC JERSEY CITY.....		151,589	150,000	1,774
828807	DH	7	SIMON PROPERTY GROUP LP.....		09/30/2019.....	Merrill Lynch.....		19,538	20,000	34
84861T	AF	5	SPIRIT REALTY LP.....		10/01/2019.....	Jane Street.....		49,511	50,000	80
85205T	AK	6	SPIRIT AEROSYSTEMS INC.....		12/20/2019.....	JP Morgan.....		26,462	25,000	29
854502	AA	9	STANLEY BLACK & DECKER INC.....		12/27/2019.....	Goldman Sachs.....		12,655	10,000	173
854502	AH	4	STANLEY BLACK & DECKER INC.....		10/07/2019.....	PERSHING LLC JERSEY CITY.....		57,561	50,000	850
854502	AJ	0	STANLEY BLACK & DECKER INC.....		12/19/2019.....	Goldman Sachs.....		12,636	10,000	51
855244	AU	3	STARBUCKS CORP.....		11/25/2019.....	Goldman Sachs.....		23,193	20,000	252
857477	AN	3	STATE STREET CORP.....		12/12/2019.....	First Tennessee Bank.....		41,978	40,000	
858119	BK	5	STEEL DYNAMICS INC.....		12/30/2019.....	JP Morgan.....		10,118	10,000	20
858155	AE	4	STEELCASE INC.....		10/01/2019.....	SUMRIDGE PARTNERS LLC.....		56,429	50,000	534
86787E	BE	6	SUNTRUST BANK.....		09/30/2019.....	WELLS FARGO SECURITIES.....		203,600	200,000	2,100
87165B	AD	5	SYNCHRONY FINANCIAL.....		12/20/2019.....	SUMRIDGE PARTNERS LLC.....		42,538	40,000	609
87166P	AE	1	SYNIT 191 A - ABS.....		03/13/2019.....	SALOMON BROTHERS INC.....		100,145	100,000	
87236Y	AF	5	TD AMERITRADE HOLDING CORP.....		12/10/2019.....	Credit Suisse First Boston.....		31,431	30,000	195



SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
87236Y AJ 7	TD AMERITRADE HOLDING CORP.....		12/02/2019.....	JEFFERIES & COMPANY, INC.....		20,087	20,000	96
878742 AW 5	TECK RESOURCES LTD.....	C.....	12/30/2019.....	BARCLAY INVESTMENTS, INC.....		11,530	10,000	290
883203 CA 7	TEXTRON INC.....		11/04/2019.....	Goldman Sachs.....		64,282	60,000	319
88579Y AY 7	3M CO.....		03/29/2019.....	Goldman Sachs.....		198,530	200,000	2,667
88579Y BF 7	3M CO.....		02/12/2019.....	MORGAN STANLEY & CO INC, NY.....		88,958	89,000	
89114Q CA 4	TORONTO-DOMINION BANK.....	C.....	12/20/2019.....	Bank of America.....		51,115	50,000	44
89153V AQ 2	TOTAL CAPITAL INTERNATIONAL SA.....	C.....	09/30/2019.....	WELLS FARGO SECURITIES.....		43,339	40,000	165
89153V AT 6	TOTAL CAPITAL INTERNATIONAL SA.....	C.....	12/19/2019.....	Merrill Lynch.....		20,584	20,000	256
892331 AD 1	TOYOTA MOTOR CORP.....	C.....	03/29/2019.....	Mitsubishi UFJ Securities.....		262,565	250,000	1,835
89236T EW 1	TOYOTA MOTOR CREDIT CORP.....		12/20/2019.....	Jane Street.....		21,253	20,000	132
89239J AD 6	TAOT 19B A3 - ABS.....		04/30/2019.....	MERRILL LYNCH.....		99,984	100,000	
893526 DJ 9	TRANSCANADA PIPELINES LTD.....	C.....	09/17/2019.....	MORGAN STANLEY & CO INC, NY.....		57,216	45,000	824
89417E AM 1	TRAVELERS COMPANIES INC.....		03/28/2019.....	PERSHING LLC JERSEY CITY.....		40,925	40,000	538
90265E AQ 3	UDR INC.....		12/16/2019.....	Merrill Lynch.....		10,260	10,000	148
904764 BC 0	UNILEVER CAPITAL CORP.....	C.....	01/31/2019.....	Deutsche Bank.....		201,828	200,000	2,567
911312 AM 8	UNITED PARCEL SERVICE INC.....		04/30/2019.....	CITIGROUP GLOBAL MARKETS INC.....		252,488	250,000	2,322
911312 AQ 9	UNITED PARCEL SERVICE INC.....		09/30/2019.....	The Seaport Group.....		50,829	50,000	3
911312 BN 5	UNITED PARCEL SERVICE INC.....		12/17/2019.....	MORGAN STANLEY & CO INC, NY.....		21,735	20,000	71
91159H HC 7	U.S. BANCORP.....		09/06/2019.....	SOUTHWEST SECURITIES, INC.....		5,132	5,000	73
91159H HP 8	U.S. BANCORP.....		09/20/2019.....	SOUTHWEST SECURITIES, INC.....		156,749	155,000	629
91324P CR 1	UNITEDHEALTH GROUP INC.....		09/30/2019.....	Goldman Sachs.....		36,530	30,000	305
91324P DL 3	UNITEDHEALTH GROUP INC.....		10/29/2019.....	Merrill Lynch.....		22,672	20,000	321
91324P DM 1	UNITEDHEALTH GROUP INC.....		02/27/2019.....	SOUTHWEST SECURITIES, INC.....		15,277	15,000	23
91324P DS 8	UNITEDHEALTH GROUP INC.....		09/30/2019.....	Merrill Lynch.....		40,923	40,000	214
91529Y AP 1	UNUM GROUP.....		12/18/2019.....	National Instrument Corp.....		9,703	10,000	6
91911T AP 8	VALE OVERSEAS LTD.....	C.....	10/29/2019.....	SUMRIDGE PARTNERS LLC.....		69,975	60,000	833
92277G AE 7	VENTAS REALTY LP.....		04/03/2019.....	National Instrument Corp.....		14,985	15,000	93
92340L AC 3	VEREIT OPERATING PARTNERSHIP LP.....		12/27/2019.....	Goldman Sachs.....		21,148	20,000	298
92340L AE 9	VEREIT OPERATING PARTNERSHIP LP.....		11/25/2019.....	JP Morgan.....		9,920	10,000	
92343V DD 3	VERIZON COMMUNICATIONS INC.....		01/08/2019.....	JP Morgan.....		177,458	195,000	2,062
92343V ER 1	VERIZON COMMUNICATIONS INC.....		10/29/2019.....	VARIOUS.....		651,512	590,000	3,757
92343V ET 7	VERIZON COMMUNICATIONS INC.....		05/01/2019.....	Credit Suisse First Boston.....		251,539	240,000	1,740
927804 FZ 2	VIRGINIA ELECTRIC AND POWER CO.....		03/29/2019.....	CITIGROUP GLOBAL MARKETS INC.....		207,998	200,000	21
92857W AQ 3	VODAFONE GROUP PLC.....	C.....	02/27/2019.....	JP Morgan.....		10,763	10,000	7
92857W BH 2	VODAFONE GROUP PLC.....	C.....	03/12/2019.....	JP Morgan.....		80,366	80,000	483
92857W BK 5	VODAFONE GROUP PLC.....	C.....	04/30/2019.....	CITIGROUP GLOBAL MARKETS INC.....		206,180	200,000	3,694
92857W BM 1	VODAFONE GROUP PLC.....	C.....	04/25/2019.....	Goldman Sachs.....		5,127	5,000	109
929089 AC 4	VOYA FINANCIAL INC.....		12/18/2019.....	Goldman Sachs.....		11,743	10,000	7
929160 AT 6	VULCAN MATERIALS CO.....		10/07/2019.....	Jane Street.....		53,530	50,000	43
929160 AV 1	VULCAN MATERIALS CO.....		12/19/2019.....	MORGAN STANLEY & CO INC, NY.....		11,052	10,000	10
929160 AY 5	VULCAN MATERIALS CO.....		12/27/2019.....	MORGAN STANLEY & CO INC, NY.....		11,597	10,000	157
92936U AA 7	W. P. CAREY INC.....		11/25/2019.....	JP Morgan.....		21,469	20,000	143
92940P AD 6	WRKCO INC.....		10/29/2019.....	MORGAN STANLEY & CO INC, NY.....		57,103	50,000	313
931142 DV 2	WAL-MART STORES INC.....		07/31/2019.....	PERSHING LLC JERSEY CITY.....		204,214	200,000	692
931427 AH 1	WALGREENS BOOTS ALLIANCE INC.....		12/17/2019.....	BARCLAY INVESTMENTS, INC.....		72,612	70,000	229
94974B FY 1	WELLS FARGO & CO.....		11/26/2019.....	WELLS FARGO SECURITIES.....		107,992	100,000	2,004
94974B GU 8	WELLS FARGO & CO.....		10/31/2019.....	Deutsche Bank.....		238,794	200,000	3,879

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
95000U 2B 8	WELLS FARGO & CO.....			11/26/2019.....	Merrill Lynch.....		202,696	200,000	1,852
95040Q AG 9	WELLTOWER INC.....			03/18/2019.....	National Instrument Corp.....		85,839	85,000	300
959802 AY 5	WESTERN UNION CO.....			12/26/2019.....	Merrill Lynch.....		20,081	20,000	55
969457 BU 3	WILLIAMS CO INC.....			03/29/2019.....	CITIGROUP GLOBAL MARKETS INC.....		305,229	300,000	2,374
976657 AL 0	WEC ENERGY GROUP INC.....			12/26/2019.....	Goldman Sachs.....		21,209	20,000	30
98162R AD 0	WOART 19C A3 - ABS.....			11/05/2019.....	BARCLAY INVESTMENTS, INC.....		49,996	50,000	
3899999.	Total - Bonds - Industrial and Miscellaneous.....						39,817,164	38,097,718	305,346

Bonds - Hybrid Securities									
171232 AS 0	CHUBB INA HOLDINGS INC.....			10/01/2019.....	Unknown.....		(24,751)	(25,000)	(605)
4899999.	Total - Bonds - Hybrid Securities.....						(24,751)	(25,000)	(605)
8399997.	Total - Bonds - Part 3.....						158,082,587	155,265,567	460,934
8399998.	Total - Bonds - Summary Item from Part 5.....						3,900,668	3,705,536	26,797
8399999.	Total - Bonds.....						161,983,255	158,971,103	487,730

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
001055 10 2	AFLAC ORD.....			04/12/2019.....	NATIFISE.....	2,600.000	128,744	XXX	
001084 10 2	AGCO ORD.....			12/30/2019.....	VARIOUS.....	1,600.000	115,745	XXX	
00130H 10 5	AES ORD.....			03/15/2019.....	merl.....	56.000	1,025	XXX	
001744 10 1	AMN HEALTHCARE ORD.....			08/07/2019.....	VARIOUS.....	532.000	31,745	XXX	
00206R 10 2	AT&T ORD.....			12/20/2019.....	VARIOUS.....	603.000	20,481	XXX	
002824 10 0	ABBOTT LABORATORIES ORD.....			12/20/2019.....	VARIOUS.....	162.000	13,414	XXX	
00287Y 10 9	ABBVIE ORD.....			12/20/2019.....	VARIOUS.....	101.000	8,111	XXX	
003654 10 0	ABIOMED ORD.....			03/15/2019.....	merl.....	3.000	1,000	XXX	
004225 10 8	ACADIA PHARMACEUTICALS ORD.....			09/20/2019.....	VARIOUS.....	665.000	18,369	XXX	
00434H 10 8	ACCELERON PHARMA ORD.....			09/23/2019.....	VARIOUS.....	246.000	10,284	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD.....			12/20/2019.....	VARIOUS.....	83.000	4,017	XXX	
00508X 20 3	ACTUANT CL A ORD.....			03/29/2019.....	COWEN AND COMPANY, LLC.....	740.000	18,097	XXX	
00724F 10 1	ADOBE ORD.....			12/20/2019.....	VARIOUS.....	29.000	8,116	XXX	
007800 10 5	AEROJET ROCKETDYNE HOLDINGS ORD.....			10/30/2019.....	VARIOUS.....	276.000	11,537	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD.....			12/20/2019.....	VARIOUS.....	565.000	18,008	XXX	
00846U 10 1	AGILENT TECHNOLOGIES ORD.....			03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	16.000	1,279	XXX	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD.....			09/20/2019.....	VARIOUS.....	13.000	2,674	XXX	
00922R 10 5	AIR TRANSPORT SERVICES GROUP ORD.....			03/29/2019.....	COWEN AND COMPANY, LLC.....	829.000	19,033	XXX	
011659 10 9	ALASKA AIR GROUP ORD.....			12/31/2019.....	VARIOUS.....	1,896.000	116,793	XXX	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD.....			09/20/2019.....	VARIOUS.....	26.000	3,770	XXX	
015351 10 9	ALEXION PHARMACEUTICALS ORD.....			06/21/2019.....	merl.....	11.000	1,456	XXX	
016255 10 1	ALIGN TECHNOLOGY ORD.....			03/15/2019.....	merl.....	4.000	1,009	XXX	
017175 10 0	ALLEGHANY ORD.....			05/08/2019.....	VARIOUS.....	225.000	142,096	XXX	
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD.....			03/29/2019.....	COWEN AND COMPANY, LLC.....	781.000	20,072	XXX	
018802 10 8	ALLIANT ENERGY ORD.....			04/12/2019.....	NATIFISE.....	1,900.000	88,952	XXX	
020002 10 1	ALLSTATE ORD.....			06/21/2019.....	VARIOUS.....	1,426.000	138,361	XXX	
02079K 10 7	ALPHABET CL C ORD.....			06/21/2019.....	VARIOUS.....	12.000	13,988	XXX	
02079K 30 5	ALPHABET CL A ORD.....			12/20/2019.....	VARIOUS.....	23.000	27,771	XXX	
02156K 10 3	ALTICE USA CL A ORD.....			12/16/2019.....	VARIOUS.....	650.000	15,231	XXX	
02209S 10 3	ALTRIA GROUP ORD.....			12/20/2019.....	VARIOUS.....	136.000	6,851	XXX	
023135 10 6	AMAZON COM ORD.....			12/20/2019.....	VARIOUS.....	44.000	78,664	XXX	
023436 10 8	AMEDISYS ORD.....			05/01/2019.....	VARIOUS.....	246.000	30,019	XXX	

E13.13

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
023608	10	2	AMEREN ORD.....		12/20/2019.....	GOLDMAN, SACHS & CO.....	19.000	1,455	XXX	
024061	10	3	AMERICAN AXLE AND MANUFACTURING ORD.....		03/29/2019.....	COWEN AND COMPANY, LLC.....	1,681.000	24,189	XXX	
025537	10	1	AMERICAN ELECTRIC POWER ORD.....		09/20/2019.....	VARIOUS.....	31.000	2,716	XXX	
025816	10	9	AMERICAN EXPRESS ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	12.000	1,325	XXX	
025932	10	4	AMERICAN FINANCIAL GROUP ORD.....		10/31/2019.....	VARIOUS.....	1,150.000	112,967	XXX	
026874	78	4	AMERICAN INTERNATIONAL GROUP ORD.....		12/20/2019.....	VARIOUS.....	58.000	2,781	XXX	
03027X	10	0	AMERICAN TOWER REIT.....		12/20/2019.....	VARIOUS.....	34.000	7,187	XXX	
030420	10	3	AMERICAN WATER WORKS ORD.....		06/21/2019.....	merl.....	11.000	1,299	XXX	
03073E	10	5	AMERISOURCEBERGEN ORD.....		12/31/2019.....	VARIOUS.....	1,350.000	101,404	XXX	
031100	10	0	AMETEK ORD.....		12/20/2019.....	VARIOUS.....	115.000	10,170	XXX	
031162	10	0	AMGEN ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	14.000	2,665	XXX	
03152W	10	9	AMICUS THERAPEUTICS ORD.....		09/20/2019.....	VARIOUS.....	1,034.000	11,021	XXX	
032095	10	1	AMPHENOL CL A ORD.....		07/25/2019.....	VARIOUS.....	239.000	21,733	XXX	
032654	10	5	ANALOG DEVICES ORD.....		12/20/2019.....	VARIOUS.....	25.000	2,915	XXX	
03662Q	10	5	ANSYS ORD.....		12/20/2019.....	VARIOUS.....	12.000	2,636	XXX	
036752	10	3	ANTHEM ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	9.000	2,650	XXX	
037411	10	5	APACHE ORD.....		06/21/2019.....	merl.....	46.000	1,363	XXX	
03748R	75	4	APARTMENT INVST MGT CL A REIT ORD.....		06/01/2019.....	Not Available.....	12.960	647	XXX	
03768E	10	5	APOLLO GLOBAL MANAGEMENT CL A ORD.....		09/05/2019.....	CORPORATE ACTION.....	3,825.000	88,645	XXX	
037833	10	0	APPLE ORD.....		04/04/2019.....	VARIOUS.....	80.000	14,783	XXX	
03783C	10	0	APPFOLIO CL A ORD.....		06/28/2019.....	VARIOUS.....	310.000	29,687	XXX	
038222	10	5	APPLIED MATERIAL ORD.....		12/20/2019.....	VARIOUS.....	57.000	2,761	XXX	
038336	10	3	APTARGROUP ORD.....		12/13/2019.....	VARIOUS.....	900.000	99,745	XXX	
039483	10	2	ARCHER DANIELS MIDLAND ORD.....		08/12/2019.....	VARIOUS.....	4,149.000	178,281	XXX	
040047	60	7	ARENA PHARMACEUTICALS ORD.....		09/23/2019.....	VARIOUS.....	639.000	31,640	XXX	
040413	10	6	ARISTA NETWORKS ORD.....		09/20/2019.....	VARIOUS.....	10.000	2,627	XXX	
04269E	10	7	ARQULE ORD.....		09/23/2019.....	VARIOUS.....	2,602.000	28,387	XXX	
04280A	10	0	ARROWHEAD PHARMACEUTICALS ORD.....		10/28/2019.....	VARIOUS.....	434.000	16,779	XXX	
04621X	10	8	ASSURANT ORD.....		03/19/2019.....	merl.....	20.000	1,940	XXX	
046513	10	7	ATARA BIOTHERAPEUTICS ORD.....		09/20/2019.....	VARIOUS.....	374.000	7,137	XXX	
049560	10	5	ATMOS ENERGY ORD.....		06/21/2019.....	merl.....	262.000	25,291	XXX	
052769	10	6	AUTODESK ORD.....		12/20/2019.....	VARIOUS.....	16.000	2,830	XXX	
053015	10	3	AUTOMATIC DATA PROCESSING ORD.....		09/20/2019.....	VARIOUS.....	17.000	2,713	XXX	
05329W	10	2	AUTONATION ORD.....		10/31/2019.....	VARIOUS.....	1,750.000	66,042	XXX	
05338G	10	6	AVALARA ORD.....		12/18/2019.....	VARIOUS.....	1,950.000	103,777	XXX	
053484	10	1	AVALONBAY COMMUNITIES REIT ORD.....		12/20/2019.....	VARIOUS.....	20.000	4,104	XXX	
053611	10	9	AVERY DENNISON ORD.....		09/30/2019.....	VARIOUS.....	900.000	102,512	XXX	
05605H	10	0	BWX TECHNOLOGIES ORD.....		10/07/2019.....	FIRST UNION CAPITAL.....	25.000	1,386	XXX	
05722G	10	0	BAKER HUGHES CL A ORD.....		09/27/2019.....	VARIOUS.....	348.000	8,510	XXX	
058498	10	6	BALL ORD.....		06/21/2019.....	merl.....	20.000	1,342	XXX	
05988J	10	3	BANDWIDTH CL A ORD.....		10/25/2019.....	VARIOUS.....	630.000	39,698	XXX	
060505	10	4	BANK OF AMERICA ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	142.000	4,134	XXX	
064058	10	0	BANK OF NEW YORK MELLON ORD.....		06/21/2019.....	merl.....	31.000	1,346	XXX	
067806	10	9	BARNES GROUP ORD.....		03/29/2019.....	COWEN AND COMPANY, LLC.....	211.000	10,897	XXX	
071813	10	9	BAXTER INTERNATIONAL ORD.....		09/20/2019.....	GOLDMAN, SACHS & CO.....	94.000	8,215	XXX	
075887	10	9	BECTON DICKINSON ORD.....		12/20/2019.....	VARIOUS.....	25.000	6,412	XXX	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
084423	10	2	WR BERKLEY ORD.....	12/04/2019.....	VARIOUS.....	2,318.000	137,614	XXX	
084670	70	2	BERKSHIRE HATHWAY CL B ORD.....	12/20/2019.....	VARIOUS.....	169.000	35,136	XXX	
090672	10	6	BIOTELEMETRY ORD.....	03/13/2019.....	VARIOUS.....	303.000	20,964	XXX	
09247X	10	1	BLACKROCK ORD.....	12/20/2019.....	VARIOUS.....	8.000	3,691	XXX	
09609G	10	0	BLUEBIRD BIO ORD.....	12/19/2019.....	VARIOUS.....	675.000	57,250	XXX	
09627Y	10	9	BLUEPRINT MEDICINES ORD.....	09/23/2019.....	BAIRD (ROBERT W.) & CO. INC.....	45.000	3,627	XXX	
097023	10	5	BOEING ORD.....	12/20/2019.....	VARIOUS.....	54.000	20,241	XXX	
09857L	10	8	BOOKING HOLDINGS ORD.....	04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	2.000	3,483	XXX	
099502	10	6	BOOZ ALLEN HAMILTON HOLDING CL A ORD.....	09/10/2019.....	VARIOUS.....	125.000	8,171	XXX	
099724	10	6	BORGWARNER ORD.....	10/07/2019.....	VARIOUS.....	2,975.000	130,205	XXX	
101121	10	1	BOSTON PROPERTIES REIT ORD.....	03/15/2019.....	merl.....	7.000	929	XXX	
101137	10	7	BOSTON SCIENTIFIC ORD.....	09/20/2019.....	VARIOUS.....	91.000	3,808	XXX	
109696	10	4	BRINK'S ORD.....	03/12/2019.....	VARIOUS.....	181.000	12,622	XXX	
110122	10	8	BRISTOL MYERS SQUIBB ORD.....	12/20/2019.....	VARIOUS.....	1,699.000	95,344	XXX	
11133T	10	3	BROADRIDGE FINANCIAL SOLUTIONS ORD.....	11/06/2019.....	VARIOUS.....	110.000	12,966	XXX	
11135F	10	1	BROADCOM ORD.....	12/20/2019.....	VARIOUS.....	28.000	8,067	XXX	
114340	10	2	BROOKS AUTOMATION ORD.....	03/29/2019.....	COWEN AND COMPANY, LLC.....	777.000	22,893	XXX	
115637	20	9	BROWN FORMAN CL B ORD.....	09/20/2019.....	GOLDMAN, SACHS & CO.....	46.000	2,928	XXX	
117043	10	9	BRUNSWICK ORD.....	12/02/2019.....	VARIOUS.....	1,100.000	51,416	XXX	
122017	10	6	BURLINGTON STORES ORD.....	10/07/2019.....	VARIOUS.....	200.000	32,864	XXX	
12503M	10	8	CBOE GLOBAL MARKETS ORD.....	03/15/2019.....	merl.....	11.000	1,068	XXX	
12504L	10	9	CBRE GROUP CL A ORD.....	11/06/2019.....	VARIOUS.....	2,792.000	140,431	XXX	
12514G	10	8	CDW ORD.....	09/20/2019.....	GOLDMAN, SACHS & CO.....	319.000	38,616	XXX	
125523	10	0	CIGNA ORD.....	06/21/2019.....	VARIOUS.....	23.000	3,838	XXX	
12572Q	10	5	CME GROUP CL A ORD.....	12/20/2019.....	VARIOUS.....	30.000	5,795	XXX	
125896	10	0	CMS ENERGY ORD.....	12/20/2019.....	VARIOUS.....	44.000	2,625	XXX	
126408	10	3	CSX ORD.....	09/20/2019.....	VARIOUS.....	113.000	7,929	XXX	
126650	10	0	CVS HEALTH ORD.....	12/20/2019.....	VARIOUS.....	116.000	7,072	XXX	
13123X	10	2	CALLON PETROLEUM ORD.....	11/12/2019.....	VARIOUS.....	13,667.000	83,883	XXX	
134429	10	9	CAMPBELL SOUP ORD.....	06/21/2019.....	merl.....	32.000	1,302	XXX	
14040H	10	5	CAPITAL ONE FINANCIAL ORD.....	06/21/2019.....	merl.....	14.000	1,281	XXX	
143658	30	0	CARNIVAL ORD.....	04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	24.000	1,272	XXX	
146229	10	9	CARTERS ORD.....	05/31/2019.....	VARIOUS.....	1,500.000	155,449	XXX	
148806	10	2	CATALENT ORD.....	12/05/2019.....	VARIOUS.....	1,525.000	75,620	XXX	
15135B	10	1	CENTENE ORD.....	12/27/2019.....	VARIOUS.....	1,374.000	77,522	XXX	
15189T	10	7	CENTERPOINT ENERGY ORD.....	03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	42.000	1,260	XXX	
156700	10	6	CENTURYLINK ORD.....	04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	105.000	1,310	XXX	
156782	10	4	CERNER ORD.....	06/21/2019.....	merl.....	19.000	1,370	XXX	
159864	10	7	CHRLS RIVER LABS ORD.....	09/11/2019.....	VARIOUS.....	200.000	26,806	XXX	
163092	10	9	CHEGG ORD.....	08/20/2019.....	VARIOUS.....	982.000	40,042	XXX	
16359R	10	3	CHEMED ORD.....	04/30/2019.....	VARIOUS.....	200.000	63,537	XXX	
166764	10	0	CHEVRON ORD.....	12/20/2019.....	VARIOUS.....	103.000	12,726	XXX	
16679L	10	9	CHEWY CL A ORD.....	11/25/2019.....	VARIOUS.....	1,775.000	53,122	XXX	
169656	10	5	CHIPOTLE MEXICAN GRILL ORD.....	09/20/2019.....	VARIOUS.....	4.000	3,068	XXX	
171340	10	2	CHURCH AND DWIGHT ORD.....	04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	18.000	1,302	XXX	
171779	30	9	CIENA ORD.....	12/10/2019.....	COWEN AND COMPANY, LLC.....	1,193.000	42,785	XXX	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
171798	10	1	CIMAREX ENERGY ORD.....		07/12/2019.....	VARIOUS.....	2,043.000	140,776	XXX	
172062	10	1	CINCINNATI FINANCIAL ORD.....		09/20/2019.....	GOLDMAN, SACHS & CO.....	12.000	1,366	XXX	
17243V	10	2	CINEMARK HOLDINGS ORD.....		10/31/2019.....	VARIOUS.....	3,000.000	124,310	XXX	
17275R	10	2	CISCO SYSTEMS ORD.....		12/20/2019.....	VARIOUS.....	110.000	5,508	XXX	
172908	10	5	CINTAS ORD.....		12/20/2019.....	VARIOUS.....	68.000	14,649	XXX	
172967	42	4	CITIGROUP ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	43.000	2,791	XXX	
189054	10	9	CLOROX ORD.....		12/05/2019.....	VARIOUS.....	681.000	107,378	XXX	
191216	10	0	COCA-COLA ORD.....		12/20/2019.....	VARIOUS.....	350.000	17,396	XXX	
192446	10	2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD.....		03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	18.000	1,284	XXX	
192479	10	3	COHERENT ORD.....		11/07/2019.....	VARIOUS.....	575.000	88,842	XXX	
192576	10	6	COHU ORD.....		03/29/2019.....	COWEN AND COMPANY, LLC.....	700.000	10,459	XXX	
194014	10	6	COLFAX ORD.....		03/29/2019.....	COWEN AND COMPANY, LLC.....	571.000	16,813	XXX	
194162	10	3	COLGATE PALMOLIVE ORD.....		09/20/2019.....	GOLDMAN, SACHS & CO.....	20.000	1,419	XXX	
20030N	10	1	COMCAST CL A ORD.....		12/20/2019.....	VARIOUS.....	327.000	14,181	XXX	
205887	10	2	CONAGRA BRANDS ORD.....		09/20/2019.....	GOLDMAN, SACHS & CO.....	46.000	1,371	XXX	
20605P	10	1	CONCHO RESOURCES ORD.....		03/15/2019.....	merl.....	10.000	1,035	XXX	
207410	10	1	CONMED ORD.....		09/19/2019.....	VARIOUS.....	302.000	30,302	XXX	
20825C	10	4	CONOCOPHILLIPS ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	20.000	1,302	XXX	
209115	10	4	CONSOLIDATED EDISON ORD.....		09/20/2019.....	VARIOUS.....	78.000	6,813	XXX	
21036P	10	8	CONSTELLATION BRANDS CL A ORD.....		12/20/2019.....	VARIOUS.....	15.000	2,819	XXX	
216648	40	2	COOPER ORD.....		12/20/2019.....	VARIOUS.....	9.000	2,740	XXX	
217204	10	6	COPART ORD.....		12/20/2019.....	VARIOUS.....	391.000	22,482	XXX	
219350	10	5	CORNING ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	38.000	1,318	XXX	
22052L	10	4	CORTEVA ORD.....		12/20/2019.....	VARIOUS.....	1,680.670	20,412	XXX	
22160K	10	5	COSTCO WHOLESALE ORD.....		12/20/2019.....	VARIOUS.....	39.000	10,199	XXX	
22160N	10	9	COSTAR GROUP ORD.....		11/19/2019.....	VARIOUS.....	50.000	29,660	XXX	
222070	20	3	COTY CL A ORD.....		12/27/2019.....	CORPORATE ACTION.....	3.320	41	XXX	
22266L	10	6	COUPA SOFTWARE ORD.....		12/13/2019.....	VARIOUS.....	525.000	54,820	XXX	
22822V	10	1	CROWN CASTLE INTERNATIONAL REIT ORD.....		09/20/2019.....	VARIOUS.....	31.000	3,986	XXX	
231021	10	6	CUMMINS ORD.....		09/20/2019.....	VARIOUS.....	36.000	5,883	XXX	
233331	10	7	DTE ENERGY ORD.....		12/20/2019.....	VARIOUS.....	832.000	103,709	XXX	
23355L	10	6	DXC TECHNOLOGY ORD.....		07/12/2019.....	VARIOUS.....	1,725.000	109,361	XXX	
235851	10	2	DANAHER ORD.....		12/20/2019.....	VARIOUS.....	95.000	13,174	XXX	
237194	10	5	DARDEN RESTAURANTS ORD.....		12/27/2019.....	VARIOUS.....	567.000	64,234	XXX	
237266	10	1	DARLING INGREDIENTS ORD.....		03/29/2019.....	COWEN AND COMPANY, LLC.....	992.000	21,539	XXX	
244199	10	5	DEERE ORD.....		12/20/2019.....	VARIOUS.....	16.000	2,716	XXX	
24906P	10	9	DENTSPLY SIRONA ORD.....		05/17/2019.....	merl.....	24.000	1,306	XXX	
25179M	10	3	DEVON ENERGY ORD.....		12/30/2019.....	VARIOUS.....	4,300.000	138,334	XXX	
25278X	10	9	DIAMONDBACK ENERGY ORD.....		09/20/2019.....	GOLDMAN, SACHS & CO.....	21.000	2,033	XXX	
253031	10	8	DICERNA PHARMACEUTICALS ORD.....		08/20/2019.....	VARIOUS.....	1,409.000	20,096	XXX	
253868	10	3	DIGITAL REALTY REIT ORD.....		06/21/2019.....	merl.....	22.000	2,622	XXX	
254543	10	1	DIODES ORD.....		03/29/2019.....	COWEN AND COMPANY, LLC.....	642.000	22,459	XXX	
254687	10	6	WALT DISNEY ORD.....		12/20/2019.....	VARIOUS.....	1,363.945	155,240	XXX	
25470F	30	2	DISCOVERY SRS C ORD.....		06/21/2019.....	merl.....	49.000	1,386	XXX	
25470M	10	9	DISH NETWORK CL A ORD.....		12/09/2019.....	VARIOUS.....	74.000	2,498	XXX	
25659T	10	7	DOLBY LABORATORIES CL A ORD.....		08/20/2019.....	VARIOUS.....	425.000	26,361	XXX	
256677	10	5	DOLLAR GENERAL ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	11.000	1,299	XXX	

**SCHEDULE D - PART 3**

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
256746 10 8	DOLLAR TREE ORD.....			03/15/2019.....	merl.....	10.000	999	XXX	
25746U 10 9	DOMINION ENERGY ORD.....			12/20/2019.....	VARIOUS.....	418,369	28,841	XXX	
25754A 20 1	DOMINOS PIZZA ORD.....			10/22/2019.....	VARIOUS.....	375.000	92,426	XXX	
260003 10 8	DOVER ORD.....			12/20/2019.....	GOLDMAN, SACHS & CO.....	13.000	1,495	XXX	
260557 10 3	DOW ORD.....			12/20/2019.....	VARIOUS.....	1,652,667	35,543	XXX	
264411 50 5	DUKE REALTY REIT ORD.....			12/20/2019.....	VARIOUS.....	76.000	2,481	XXX	
26441C 20 4	DUKE ENERGY ORD.....			12/20/2019.....	VARIOUS.....	92.000	8,399	XXX	
26614N 10 2	DUPONT DE NEMOURS ORD.....			07/01/2019.....	VARIOUS.....	1,643,670	53,338	XXX	
26875P 10 1	EOG RESOURCES ORD.....			12/20/2019.....	VARIOUS.....	48.000	4,187	XXX	
269246 40 1	E TRADE FINANCIAL ORD.....			12/31/2019.....	VARIOUS.....	2,800.000	132,821	XXX	
26927E 10 4	EVO PAYMENTS CL A ORD.....			02/06/2019.....	Merrill Lynch.....	151.000	3,943	XXX	
277276 10 1	EASTGROUP PROPERTIES REIT ORD.....			05/20/2019.....	VARIOUS.....	365.000	41,327	XXX	
277432 10 0	EASTMAN CHEMICAL ORD.....			06/10/2019.....	VARIOUS.....	2,000.000	167,323	XXX	
278642 10 3	EBAY ORD.....			03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	34.000	1,256	XXX	
278865 10 0	ECOLAB ORD.....			12/20/2019.....	VARIOUS.....	22.000	4,041	XXX	
281020 10 7	EDISON INTERNATIONAL ORD.....			09/20/2019.....	VARIOUS.....	93.000	6,672	XXX	
28176E 10 8	EDWARDS LIFESCIENCES ORD.....			06/21/2019.....	VARIOUS.....	14.000	2,542	XXX	
28470R 10 2	ELDORADO RESORTS ORD.....			12/03/2019.....	VARIOUS.....	808.000	41,601	XXX	
291011 10 4	EMERSON ELECTRIC ORD.....			06/21/2019.....	VARIOUS.....	39.000	2,599	XXX	
292562 10 5	ENCORE WIRE ORD.....			03/29/2019.....	COWEN AND COMPANY, LLC.....	251.000	14,388	XXX	
29261A 10 0	ENCOMPASS HEALTH ORD.....			03/29/2019.....	COWEN AND COMPANY, LLC.....	241.000	14,068	XXX	
29362U 10 4	ENTEGRIS ORD.....			10/24/2019.....	VARIOUS.....	675.000	24,522	XXX	
29364G 10 3	ENTERGY ORD.....			09/20/2019.....	VARIOUS.....	49.000	5,214	XXX	
294429 10 5	EQUIFAX ORD.....			03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	11.000	1,206	XXX	
29444U 70 0	EQUINIX REIT ORD.....			12/20/2019.....	VARIOUS.....	16.000	8,114	XXX	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD.....			06/21/2019.....	merl.....	33.000	2,523	XXX	
297178 10 5	ESSEX PROPERTY REIT ORD.....			09/20/2019.....	GOLDMAN, SACHS & CO.....	4.000	1,291	XXX	
29978A 10 4	EVERBRIDGE ORD.....			09/10/2019.....	VARIOUS.....	468.000	36,849	XXX	
30040W 10 8	EVERSOURCE ENERGY ORD.....			09/20/2019.....	VARIOUS.....	53.000	4,047	XXX	
30161N 10 1	EXELON ORD.....			12/20/2019.....	VARIOUS.....	91.000	4,417	XXX	
30212P 30 3	EXPEDIA GROUP ORD.....			09/20/2019.....	VARIOUS.....	70.000	9,463	XXX	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD.....			06/21/2019.....	merl.....	18.000	1,357	XXX	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD.....			12/20/2019.....	VARIOUS.....	27.000	2,704	XXX	
30231G 10 2	EXXON MOBIL ORD.....			12/20/2019.....	VARIOUS.....	322.000	24,546	XXX	
302491 30 3	FMC ORD.....			12/20/2019.....	VARIOUS.....	309.000	10,423	XXX	
30303M 10 2	FACEBOOK CL A ORD.....			12/20/2019.....	VARIOUS.....	190.000	36,043	XXX	
311642 10 2	FARO TECHNOLOGIES ORD.....			03/29/2019.....	COWEN AND COMPANY, LLC.....	299.000	13,066	XXX	
311900 10 4	FASTENAL ORD.....			12/20/2019.....	VARIOUS.....	56.000	2,481	XXX	
313855 10 8	FEDERAL SIGNAL ORD.....			03/29/2019.....	VARIOUS.....	1,242.000	31,920	XXX	
31428X 10 6	FEDEX ORD.....			09/20/2019.....	VARIOUS.....	22.000	3,762	XXX	
315616 10 2	F5 NETWORKS ORD.....			12/20/2019.....	GOLDMAN, SACHS & CO.....	10.000	1,383	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD.....			12/20/2019.....	VARIOUS.....	659.000	87,732	XXX	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD.....			04/12/2019.....	NATIFISE.....	3,000.000	116,429	XXX	
316773 10 0	FIFTH THIRD BANCORP ORD.....			03/21/2019.....	GOLDMAN, SACHS & CO.....	259.000	6,599	XXX	
33616C 10 0	FIRST REPUBLIC BANK ORD.....			09/20/2019.....	VARIOUS.....	24.000	2,369	XXX	
337738 10 8	FISERV ORD.....			09/20/2019.....	VARIOUS.....	411.000	42,798	XXX	

**SCHEDULE D - PART 3**  
Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
337932 10 7	FIRSTENERGY ORD.....			09/20/2019.....	VARIOUS.....	156.000	7,072	XXX	
33829M 10 1	FIVE BELOW ORD.....			12/09/2019.....	VARIOUS.....	825.000	100,348	XXX	
339041 10 5	FLEETCOR TECHNOLOGIES ORD.....			12/09/2019.....	VARIOUS.....	230.000	61,155	XXX	
34354P 10 5	FLOWSERVE ORD.....			09/20/2019.....	GOLDMAN, SACHS & CO.....	28.000	1,328	XXX	
345370 86 0	FORD MOTOR ORD.....			06/21/2019.....	merl.....	249.000	2,303	XXX	
34959E 10 9	FORTINET ORD.....			03/15/2019.....	merl.....	12.000	999	XXX	
34959J 10 8	FORTIVE ORD.....			04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	15.000	1,304	XXX	
35137L 10 5	FOX CL A ORD.....			12/20/2019.....	VARIOUS.....	804.333	32,364	XXX	
35137L 20 4	FOX CL B ORD.....			03/19/2019.....	CORPORATE ACTION.....	353.333	13,974	XXX	
35671D 85 7	FREEPORT MCMORAN ORD.....			03/15/2019.....	merl.....	80.000	988	XXX	
36255F 10 2	GS ACQUISITION HOLDINGS CL A ORD.....			12/31/2019.....	VARIOUS.....	1,593.000	17,546	XXX	
363576 10 9	ARTHUR J GALLAGHER ORD.....			12/20/2019.....	VARIOUS.....	1,028.000	83,002	XXX	
366651 10 7	GARTNER ORD.....			06/21/2019.....	VARIOUS.....	108.000	16,688	XXX	
369550 10 8	GENERAL DYNAMICS ORD.....			06/21/2019.....	VARIOUS.....	16.000	2,768	XXX	
369604 10 3	GENERAL ELECTRIC ORD.....			12/20/2019.....	VARIOUS.....	666.000	6,812	XXX	
370334 10 4	GENERAL MILLS ORD.....			09/20/2019.....	VARIOUS.....	55.000	2,838	XXX	
37045V 10 0	GENERAL MOTORS ORD.....			06/21/2019.....	VARIOUS.....	70.000	2,651	XXX	
372460 10 5	GENUINE PARTS ORD.....			03/15/2019.....	merl.....	9.000	963	XXX	
374689 10 7	GIBRALTAR INDUSTRIES ORD.....			03/29/2019.....	COWEN AND COMPANY, LLC.....	460.000	18,646	XXX	
375558 10 3	GILEAD SCIENCES ORD.....			12/20/2019.....	VARIOUS.....	64.000	4,245	XXX	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD.....			09/20/2019.....	VARIOUS.....	324.000	18,699	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD.....			12/20/2019.....	VARIOUS.....	480.970	40,405	XXX	
37959E 10 2	GLOBE LIFE ORD.....			08/09/2019.....	CORPORATE ACTION.....	217.000	4,956	XXX	
37959E 10 2	GLOBE LIFE ORD.....			12/31/2019.....	CORPORATE ACTION.....	19.000	434	XXX	
38141G 10 4	GOLDMAN SACHS GROUP ORD.....			03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	7.000	1,367	XXX	
384109 10 4	GRACO ORD.....			12/17/2019.....	VARIOUS.....	800.000	39,410	XXX	
38526M 10 6	GRAND CANYON EDUCATION ORD.....			10/28/2019.....	VARIOUS.....	700.000	80,461	XXX	
40412C 10 1	HCA HEALTHCARE ORD.....			03/15/2019.....	merl.....	8.000	1,059	XXX	
40434L 10 5	HP ORD.....			12/20/2019.....	VARIOUS.....	136.000	2,725	XXX	
405024 10 0	HAEMONETICS ORD.....			08/06/2019.....	VARIOUS.....	105.000	12,826	XXX	
406216 10 1	HALLIBURTON ORD.....			12/20/2019.....	VARIOUS.....	96.000	2,476	XXX	
40637H 10 9	HALOZYME THERAPEUTICS ORD.....			09/20/2019.....	VARIOUS.....	1,127.000	18,200	XXX	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD.....			09/20/2019.....	VARIOUS.....	44.000	2,415	XXX	
418056 10 7	HASBRO ORD.....			11/06/2019.....	VARIOUS.....	28.000	2,929	XXX	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD.....			04/12/2019.....	NATIFISE.....	4,100.000	117,001	XXX	
42250P 10 3	HCP REIT ORD.....			11/05/2019.....	Not Available.....	1,078.000	36,177	XXX	
426281 10 1	JACK HENRY AND ASSOCIATES ORD.....			09/20/2019.....	GOLDMAN, SACHS & CO.....	9.000	1,329	XXX	
427866 10 8	HERSHEY FOODS ORD.....			09/20/2019.....	VARIOUS.....	29.000	4,313	XXX	
42809H 10 7	HESS ORD.....			09/20/2019.....	VARIOUS.....	38.000	2,362	XXX	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD.....			11/26/2019.....	VARIOUS.....	5,677.000	92,626	XXX	
428291 10 8	HEXCEL ORD.....			10/01/2019.....	VARIOUS.....	225.000	16,382	XXX	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD.....			12/26/2019.....	VARIOUS.....	2,650.000	120,884	XXX	
436440 10 1	HOLOGIC ORD.....			06/21/2019.....	merl.....	27.000	1,325	XXX	
437076 10 2	HOME DEPOT ORD.....			12/20/2019.....	VARIOUS.....	46.000	8,921	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD.....			06/21/2019.....	VARIOUS.....	23.000	3,743	XXX	
440452 10 0	HORMEL FOODS ORD.....			04/12/2019.....	NATIFISE.....	1,600.000	65,851	XXX	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
44107P	10	4	HOST HOTELS & RESORTS REIT ORD.....		03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	.....65.000	.....1,275	XXX	.....
443510	60	7	HUBBELL ORD.....		04/12/2019.....	NATIFISE.....	.....600.000	.....75,013	XXX	.....
444859	10	2	HUMANA ORD.....		09/20/2019.....	GOLDMAN, SACHS & CO.....	.....5.000	.....1,386	XXX	.....
445658	10	7	JB HUNT TRANSPORT SERVICES ORD.....		12/31/2019.....	VARIOUS.....	.....725.000	.....85,100	XXX	.....
44919P	50	8	IAC INTERACTIVE ORD.....		09/25/2019.....	VARIOUS.....	.....125.000	.....25,999	XXX	.....
45167R	10	4	IDEX ORD.....		08/08/2019.....	merl.....	.....165.000	.....26,750	XXX	.....
45168D	10	4	IDEXX LABORATORIES ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	.....6.000	.....1,354	XXX	.....
452327	10	9	ILLUMINA ORD.....		09/20/2019.....	VARIOUS.....	.....13.000	.....4,037	XXX	.....
45337C	10	2	INCYTE ORD.....		09/20/2019.....	VARIOUS.....	.....29.000	.....2,398	XXX	.....
45688C	10	7	INGEVITY ORD.....		12/27/2019.....	JANNEY MONTGOMERY SCOTT INC.....	.....96.000	.....8,430	XXX	.....
457669	30	7	INSMED ORD.....		09/23/2019.....	VARIOUS.....	.....1,128.000	.....28,280	XXX	.....
458140	10	0	INTEL ORD.....		06/21/2019.....	VARIOUS.....	.....103.000	.....5,437	XXX	.....
45866F	10	4	INTERCONTINENTAL EXCHANGE ORD.....		03/15/2019.....	merl.....	.....14.000	.....1,045	XXX	.....
459200	10	1	INTERNATIONAL BUSINESS MACHINES ORD.....		12/20/2019.....	VARIOUS.....	.....47.000	.....6,565	XXX	.....
459506	10	1	INTERNATIONAL FLAVORS & FRAGRANS ORD.....		09/20/2019.....	VARIOUS.....	.....21.000	.....2,648	XXX	.....
460690	10	0	INTERPUBLIC GROUP OF COMPANIES ORD.....		12/31/2019.....	VARIOUS.....	.....3,825.000	.....83,894	XXX	.....
461202	10	3	INTUIT ORD.....		12/20/2019.....	VARIOUS.....	.....22.000	.....5,819	XXX	.....
461203	10	1	INVACARE ORD.....		01/30/2019.....	INSTINET.....	.....618.000	.....3,247	XXX	.....
46120E	60	2	INTUITIVE SURGICAL ORD.....		12/20/2019.....	VARIOUS.....	.....11.000	.....6,085	XXX	.....
462260	10	0	IOVANCE BIOTHERAPEUTICS ORD.....		12/03/2019.....	VARIOUS.....	.....941.000	.....22,226	XXX	.....
46266C	10	5	IQVIA HOLDINGS ORD.....		09/20/2019.....	VARIOUS.....	.....66.000	.....10,131	XXX	.....
46284V	10	1	IRON MOUNTAIN ORD.....		03/15/2019.....	merl.....	.....29.000	.....1,013	XXX	.....
46625H	10	0	JPMORGAN CHASE ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	.....44.000	.....4,597	XXX	.....
469814	10	7	JACOBS ENGINEERING GROUP ORD.....		09/20/2019.....	GOLDMAN, SACHS & CO.....	.....46.000	.....4,222	XXX	.....
478160	10	4	JOHNSON & JOHNSON ORD.....		12/20/2019.....	VARIOUS.....	.....92.000	.....12,987	XXX	.....
482480	10	0	KLA ORD.....		07/08/2019.....	VARIOUS.....	.....307.000	.....34,242	XXX	.....
485170	30	2	KANSAS CITY SOUTHERN ORD.....		03/15/2019.....	merl.....	.....9.000	.....1,030	XXX	.....
48576A	10	0	KARUNA THERAPEUTICS ORD.....		11/22/2019.....	VARIOUS.....	.....260.000	.....23,409	XXX	.....
487836	10	8	KELLOGG ORD.....		09/20/2019.....	GOLDMAN, SACHS & CO.....	.....21.000	.....1,338	XXX	.....
493267	10	8	KEYCORP ORD.....		06/21/2019.....	merl.....	.....77.000	.....1,313	XXX	.....
49338L	10	3	KEYSIGHT TECHNOLOGIES ORD.....		03/15/2019.....	merl.....	.....12.000	.....1,032	XXX	.....
494368	10	3	KIMBERLY CLARK ORD.....		10/22/2019.....	VARIOUS.....	.....960.000	.....118,751	XXX	.....
49446R	10	9	KIMCO REALTY REIT ORD.....		09/20/2019.....	GOLDMAN, SACHS & CO.....	.....68.000	.....1,378	XXX	.....
49456B	10	1	KINDER MORGAN CL P ORD.....		12/20/2019.....	VARIOUS.....	.....314.000	.....6,402	XXX	.....
49714P	10	8	KINSALE CAPITAL GROUP ORD.....		10/31/2019.....	VARIOUS.....	.....384.000	.....40,620	XXX	.....
500754	10	6	KRAFT HEINZ ORD.....		12/20/2019.....	VARIOUS.....	.....79.000	.....2,541	XXX	.....
501044	10	1	KROGER ORD.....		07/26/2019.....	VARIOUS.....	.....5,275.000	.....132,352	XXX	.....
50127T	10	9	KURA ONCOLOGY ORD.....		09/23/2019.....	VARIOUS.....	.....219.000	.....3,663	XXX	.....
502431	10	9	L3HARRIS TECHNOLOGIES ORD.....		12/11/2019.....	VARIOUS.....	.....1,136.300	.....129,570	XXX	.....
512807	10	8	LAM RESEARCH ORD.....		12/20/2019.....	VARIOUS.....	.....305.000	.....59,715	XXX	.....
512816	10	9	LAMAR ADVERTISING CL A REIT.....		11/11/2019.....	VARIOUS.....	.....1,650.000	.....133,795	XXX	.....
513272	10	4	LAMB WESTON HOLDINGS ORD.....		11/06/2019.....	VARIOUS.....	.....719.000	.....51,858	XXX	.....
515098	10	1	LANDSTAR SYSTEM ORD.....		12/31/2019.....	VARIOUS.....	.....1,150.000	.....129,453	XXX	.....
517834	10	7	LAS VEGAS SANDS ORD.....		10/02/2019.....	Morgan Stanley.....	.....745.000	.....42,088	XXX	.....
518415	10	4	LATTICE SEMICONDUCTOR ORD.....		05/22/2019.....	VARIOUS.....	.....1,791.000	.....21,462	XXX	.....
518439	10	4	ESTEE LAUDER CL A ORD.....		12/20/2019.....	VARIOUS.....	.....24.000	.....4,500	XXX	.....



SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
524660	10	7		12/20/2019.....	GOLDMAN, SACHS & CO.....	28.000	1,441	XXX	
525327	10	2		08/08/2019.....	VARIOUS.....	1,815.000	124,434	XXX	
53220K	50	4		09/23/2019.....	GOLDMAN.....	22.000	2,321	XXX	
532457	10	8		06/21/2019.....	VARIOUS.....	77.000	9,480	XXX	
535919	50	0		12/27/2019.....	VARIOUS.....	4,504.000	61,955	XXX	
538034	10	9		12/20/2019.....	merl.....	313.000	22,395	XXX	
539830	10	9		12/20/2019.....	VARIOUS.....	23.000	8,127	XXX	
548661	10	7		03/15/2019.....	merl.....	10.000	1,001	XXX	
550021	10	9	C.....	12/17/2019.....	VARIOUS.....	275.000	51,151	XXX	
55261F	10	4		03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	7.000	1,207	XXX	
552848	10	3		03/29/2019.....	COWEN AND COMPANY, LLC.....	1,713.000	22,810	XXX	
552953	10	1		09/20/2019.....	GOLDMAN, SACHS & CO.....	52.000	1,500	XXX	
55354G	10	0		06/21/2019.....	merl.....	6.000	1,394	XXX	
553777	10	3		03/29/2019.....	COWEN AND COMPANY, LLC.....	247.000	13,566	XXX	
55616P	10	4		03/15/2019.....	merl.....	42.000	996	XXX	
556269	10	8		08/16/2019.....	JEFFERIES & COMPANY, INC.....	117.000	3,542	XXX	
56418H	10	0		10/31/2019.....	VARIOUS.....	1,115.000	97,095	XXX	
565849	10	6		06/21/2019.....	VARIOUS.....	171.000	2,629	XXX	
57060D	10	8		06/28/2019.....	merl.....	82.000	26,356	XXX	
571748	10	2		06/21/2019.....	VARIOUS.....	46.000	4,355	XXX	
573284	10	6		11/29/2019.....	VARIOUS.....	155.000	30,245	XXX	
57636Q	10	4		06/21/2019.....	VARIOUS.....	21.000	5,036	XXX	
577933	10	4		12/31/2019.....	VARIOUS.....	1,750.000	123,831	XXX	
579780	20	6		12/20/2019.....	VARIOUS.....	16.000	2,494	XXX	
580135	10	1		06/21/2019.....	VARIOUS.....	22.000	4,204	XXX	
584021	10	9		10/29/2019.....	VARIOUS.....	1,352.000	39,654	XXX	
58933Y	10	5		12/20/2019.....	VARIOUS.....	82.000	6,940	XXX	
594918	10	4		12/20/2019.....	VARIOUS.....	358.000	48,420	XXX	
595017	10	4		11/06/2019.....	VARIOUS.....	1,154.000	100,946	XXX	
595112	10	3		12/20/2019.....	VARIOUS.....	57.000	2,688	XXX	
59522J	10	3		03/15/2019.....	merl.....	9.000	969	XXX	
60468T	10	5		12/18/2019.....	VARIOUS.....	200.000	21,570	XXX	
60740F	10	5		03/29/2019.....	COWEN AND COMPANY, LLC.....	485.000	16,596	XXX	
60855R	10	0		12/23/2019.....	VARIOUS.....	375.000	46,099	XXX	
609207	10	5		09/20/2019.....	VARIOUS.....	93.000	4,891	XXX	
609839	10	5		10/31/2019.....	VARIOUS.....	200.000	28,523	XXX	
61174X	10	9		03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	20.000	1,290	XXX	
615369	10	5		03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	7.000	1,203	XXX	
617446	44	8		03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	35.000	1,471	XXX	
61945C	10	3		03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	41.000	1,250	XXX	
620076	30	7		12/20/2019.....	VARIOUS.....	190.000	28,695	XXX	
62944T	10	5		12/20/2019.....	VARIOUS.....	8.000	28,866	XXX	
631103	10	8		03/15/2019.....	merl.....	12.000	1,003	XXX	
637071	10	1		12/20/2019.....	GOLDMAN, SACHS & CO.....	62.000	1,508	XXX	
637417	10	6		12/31/2019.....	VARIOUS.....	1,600.000	85,592	XXX	
64049M	20	9		01/09/2019.....	VARIOUS.....	1,234.000	18,275	XXX	
64110L	10	6		12/20/2019.....	VARIOUS.....	37.000	12,539	XXX	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
651639	10	6		06/21/2019.....	VARIOUS.....	650.000	22,337	XXX	
65249B	10	9		12/20/2019.....	GOLDMAN, SACHS & CO.....	106.000	1,478	XXX	
65339F	10	1		12/20/2019.....	VARIOUS.....	62.000	13,228	XXX	
654106	10	3		09/20/2019.....	VARIOUS.....	48.000	4,121	XXX	
65473P	10	5		03/15/2019.....	merl.....	36.000	1,004	XXX	
655044	10	5		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	52.000	1,288	XXX	
666807	10	2		06/21/2019.....	merl.....	5.000	1,611	XXX	
668771	10	8		11/04/2019.....	Not Available.....	1,253.000	25,731	XXX	
67020Y	10	0		10/31/2019.....	VARIOUS.....	7,700.000	113,051	XXX	
670346	10	5		12/20/2019.....	GOLDMAN, SACHS & CO.....	26.000	1,479	XXX	
67066G	10	4		12/20/2019.....	VARIOUS.....	50.000	8,943	XXX	
670704	10	5		12/10/2019.....	VARIOUS.....	1,291.000	87,826	XXX	
67103H	10	7		06/11/2019.....	VARIOUS.....	153.000	56,668	XXX	
674599	10	5		09/20/2019.....	VARIOUS.....	371.100	17,594	XXX	
679580	10	0		12/06/2019.....	merl.....	141.000	25,988	XXX	
680223	10	4		12/31/2019.....	VARIOUS.....	3,450.000	78,543	XXX	
681116	10	9		12/17/2019.....	VARIOUS.....	173.000	10,897	XXX	
681919	10	6		03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	16.000	1,217	XXX	
682680	10	3		09/20/2019.....	GOLDMAN, SACHS & CO.....	18.000	1,364	XXX	
68389X	10	5		04/04/2019.....	VARIOUS.....	83.000	4,389	XXX	
690742	10	1		04/12/2019.....	NATIFISE.....	1,800.000	94,153	XXX	
69343T	10	7		08/16/2019.....	JEFFERIES & COMPANY, INC.....	145.000	5,977	XXX	
693475	10	5		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	10.000	1,291	XXX	
693506	10	7		12/20/2019.....	VARIOUS.....	22.000	2,725	XXX	
69351T	10	6		12/20/2019.....	VARIOUS.....	72.000	2,484	XXX	
69354M	10	8		09/19/2019.....	VARIOUS.....	80.000	8,550	XXX	
69354N	10	6		09/26/2019.....	VARIOUS.....	1,703.000	56,676	XXX	
693718	10	8		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	38.000	2,578	XXX	
695156	10	9		04/12/2019.....	VARIOUS.....	610.000	62,964	XXX	
70014A	10	4		08/01/2019.....	CORPORATE ACTION.....	1,540.000	40,896	XXX	
701094	10	4		09/20/2019.....	VARIOUS.....	658.000	123,108	XXX	
701877	10	2		07/26/2019.....	VARIOUS.....	4,225.000	83,964	XXX	
704326	10	7		09/20/2019.....	VARIOUS.....	30.000	2,433	XXX	
70450Y	10	3		12/20/2019.....	VARIOUS.....	86.000	9,095	XXX	
707569	10	9		12/27/2019.....	JANNEY MONTGOMERY SCOTT INC.....	386.000	9,923	XXX	
712704	10	5		10/31/2019.....	merl.....	184.000	2,991	XXX	
713448	10	8		12/20/2019.....	VARIOUS.....	69.000	8,796	XXX	
714046	10	9		03/15/2019.....	merl.....	11.000	1,034	XXX	
717081	10	3		12/20/2019.....	VARIOUS.....	292.000	12,036	XXX	
718172	10	9		12/20/2019.....	VARIOUS.....	121.000	10,067	XXX	
718546	10	4		09/20/2019.....	GOLDMAN, SACHS & CO.....	79.000	8,158	XXX	
719405	10	2		03/29/2019.....	COWEN AND COMPANY, LLC.....	1,079.000	10,348	XXX	
723484	10	1		03/15/2019.....	merl.....	11.000	1,058	XXX	
72352L	10	6		12/18/2019.....	VARIOUS.....	4,050.000	96,703	XXX	
723787	10	7		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	9.000	1,314	XXX	
73179P	10	6		03/29/2019.....	COWEN AND COMPANY, LLC.....	454.000	13,337	XXX	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
73278L 10 5	POOL ORD.....			09/04/2019.....	Dain Rauscher.....	75.000	12,473	XXX	
74144T 10 8	T ROWE PRICE GROUP ORD.....			06/21/2019.....	merl.....	12.000	1,300	XXX	
74164F 10 3	PRIMORIS SERVICES ORD.....			03/29/2019.....	COWEN AND COMPANY, LLC.....	631.000	13,210	XXX	
742718 10 9	PROCTER & GAMBLE ORD.....			12/20/2019.....	VARIOUS.....	203.000	22,069	XXX	
743315 10 3	PROGRESSIVE ORD.....			11/06/2019.....	VARIOUS.....	1,212.000	91,661	XXX	
74340W 10 3	PROLOGIS REIT.....			09/20/2019.....	VARIOUS.....	52.000	3,915	XXX	
743606 10 5	PROSPERITY BANCSHARES ORD.....			11/07/2019.....	VARIOUS.....	2,038.000	145,916	XXX	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD.....			06/21/2019.....	VARIOUS.....	43.000	2,586	XXX	
74460D 10 9	PUBLIC STORAGE REIT ORD.....			11/13/2019.....	VARIOUS.....	530.000	116,960	XXX	
745867 10 1	PULTEGROUP ORD.....			09/20/2019.....	GOLDMAN, SACHS & CO.....	39.000	1,391	XXX	
747316 10 7	QUAKER CHEMICAL ORD.....			02/06/2019.....	Merrill Lynch.....	50.000	10,262	XXX	
74736L 10 9	Q2 HOLDINGS ORD.....			03/20/2019.....	VARIOUS.....	445.000	29,997	XXX	
747525 10 3	QUALCOMM ORD.....			12/20/2019.....	VARIOUS.....	91.000	6,668	XXX	
74834L 10 0	QUEST DIAGNOSTICS ORD.....			10/24/2019.....	VARIOUS.....	1,838.000	169,310	XXX	
74933V 10 8	RA PHARMACEUTICALS ORD.....			09/23/2019.....	VARIOUS.....	732.000	23,532	XXX	
749685 10 3	RPM ORD.....			09/17/2019.....	VARIOUS.....	1,425.000	90,252	XXX	
754730 10 9	RAYMOND JAMES ORD.....			12/20/2019.....	GOLDMAN, SACHS & CO.....	16.000	1,449	XXX	
755111 50 7	RAYTHEON ORD.....			09/20/2019.....	VARIOUS.....	14.000	2,617	XXX	
756109 10 4	REALTY INCOME REIT ORD.....			12/20/2019.....	VARIOUS.....	86.000	6,270	XXX	
75886F 10 7	REGENERON PHARMACEUTICALS ORD.....			09/20/2019.....	VARIOUS.....	8.000	2,604	XXX	
759509 10 2	RELIANCE STEEL ORD.....			04/12/2019.....	NATIFISE.....	2,000.000	182,442	XXX	
759916 10 9	REPLIGEN ORD.....			09/19/2019.....	VARIOUS.....	403.000	33,707	XXX	
760759 10 0	REPUBLIC SERVICES ORD.....			04/12/2019.....	NATIFISE.....	1,000.000	78,227	XXX	
761152 10 7	RESMED ORD.....			06/21/2019.....	merl.....	11.000	1,321	XXX	
76680R 20 6	RINGCENTRAL CL A ORD.....			01/03/2019.....	CITIGROUP GLOBAL MARKETS INC.....	97.000	7,627	XXX	
773903 10 9	ROCKWELL AUTOMAT ORD.....			12/04/2019.....	VARIOUS.....	425.000	74,664	XXX	
776696 10 6	ROPER TECHNOLOGIES ORD.....			06/21/2019.....	merl.....	4.000	1,462	XXX	
778296 10 3	ROSS STORES ORD.....			04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, L.....	14.000	1,350	XXX	
783513 20 3	RYANAIR HOLDINGS ORD.....		C.....	12/10/2019.....	VARIOUS.....	600.000	43,805	XXX	
78409V 10 4	S&P GLOBAL ORD.....			09/20/2019.....	VARIOUS.....	11.000	2,548	XXX	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD.....			06/21/2019.....	merl.....	6.000	1,391	XXX	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD.....			12/19/2019.....	VARIOUS.....	1,525.000	76,868	XXX	
78486Q 10 1	SVB FINANCIAL GROUP ORD.....			04/03/2019.....	VARIOUS.....	280.000	66,847	XXX	
78667J 10 8	SAGE THERAPEUTICS ORD.....			12/10/2019.....	VARIOUS.....	550.000	80,431	XXX	
78781P 10 5	SAILPOINT TECHNOLOGIES HOLDINGS ORD.....			08/16/2019.....	JEFFERIES & COMPANY, INC.....	489.000	10,857	XXX	
79466L 30 2	SALESFORCE.COM ORD.....			12/20/2019.....	VARIOUS.....	326.000	50,320	XXX	
806407 10 2	HENRY SCHEIN ORD.....			06/01/2019.....	VARIOUS.....	324.000	17,910	XXX	
806857 10 8	SCHLUMBERGER ORD.....		C.....	06/21/2019.....	merl.....	67.000	2,689	XXX	
808513 10 5	CHARLES SCHWAB ORD.....			04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, L.....	56.000	2,529	XXX	
816851 10 9	SEMPRA ENERGY ORD.....			12/20/2019.....	VARIOUS.....	42.000	5,960	XXX	
81725T 10 0	SENSIENT TECH ORD.....			02/06/2019.....	Merrill Lynch.....	82.000	5,193	XXX	
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD.....			12/27/2019.....	VARIOUS.....	1,875.000	72,890	XXX	
81762P 10 2	SERVICENOW ORD.....			12/20/2019.....	GOLDMAN, SACHS & CO.....	418.000	118,288	XXX	
824348 10 6	SHERWIN WILLIAMS ORD.....			09/20/2019.....	VARIOUS.....	6.000	3,049	XXX	
826919 10 2	SILICON LABORATORIES ORD.....			04/03/2019.....	CITIGROUP GLOBAL MARKETS INC.....	64.000	5,449	XXX	
828806 10 9	SIMON PROP GRP REIT ORD.....			09/20/2019.....	VARIOUS.....	16.000	2,677	XXX	

**SCHEDULE D - PART 3**

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
82900L	10	2	SIMPLY GOOD FOODS ORD.....		12/27/2019.....	JANNEY MONTGOMERY SCOTT INC.....	.....232.000	.....6,531	XXX	.....
829073	10	5	SIMPSON MANUF ORD.....		03/29/2019.....	COWEN AND COMPANY, LLC.....	.....341.000	.....20,054	XXX	.....
829226	10	9	SINCLAIR BROADCAST GROUP CL A ORD.....		10/11/2019.....	VARIOUS.....	.....881.000	.....50,647	XXX	.....
83088M	10	2	SKYWORKS SOLUTIONS ORD.....		12/09/2019.....	VARIOUS.....	.....900.000	.....74,348	XXX	.....
832696	40	5	JM SMUCKER ORD.....		03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	.....12.000	.....1,224	XXX	.....
842587	10	7	SOUTHERN ORD.....		12/20/2019.....	VARIOUS.....	.....130.000	.....7,356	XXX	.....
854502	10	1	STANLEY BLACK AND DECKER ORD.....		09/20/2019.....	GOLDMAN, SACHS & CO.....	.....10.000	.....1,411	XXX	.....
855244	10	9	STARBUCKS ORD.....		03/15/2019.....	VARIOUS.....	.....39.000	.....2,755	XXX	.....
857477	10	3	STATE STREET ORD.....		03/15/2019.....	merl.....	.....15.000	.....1,051	XXX	.....
858119	10	0	STEEL DYNAMICS ORD.....		12/31/2019.....	VARIOUS.....	.....1,750.000	.....59,621	XXX	.....
863667	10	1	STRYKER ORD.....		12/20/2019.....	VARIOUS.....	.....55.000	.....11,567	XXX	.....
8676EP	10	8	SUNOPTA ORD.....	C.....	03/29/2019.....	COWEN AND COMPANY, LLC.....	.....2,009.000	.....7,009	XXX	.....
871607	10	7	SYNOPSYS ORD.....		09/20/2019.....	VARIOUS.....	.....19.000	.....2,340	XXX	.....
87165B	10	3	SYNCHRONY FINANCIAL ORD.....		03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	.....41.000	.....1,326	XXX	.....
871829	10	7	SYSCO ORD.....		11/27/2019.....	VARIOUS.....	.....1,758.000	.....122,996	XXX	.....
872307	10	3	TCF FINANCIAL ORD.....		12/30/2019.....	VARIOUS.....	.....1,650.000	.....76,316	XXX	.....
872540	10	9	TJX ORD.....		12/20/2019.....	VARIOUS.....	.....65.000	.....3,742	XXX	.....
872590	10	4	T MOBILE US ORD.....		12/20/2019.....	VARIOUS.....	.....710.000	.....56,359	XXX	.....
875372	20	3	TANDEM DIABETES CARE ORD.....		02/12/2019.....	VARIOUS.....	.....167.000	.....7,817	XXX	.....
876030	10	7	TAPESTRY ORD.....		06/21/2019.....	merl.....	.....44.000	.....1,378	XXX	.....
87612E	10	6	TARGET ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	.....16.000	.....1,282	XXX	.....
879369	10	6	TELEFLEX ORD.....		06/21/2019.....	merl.....	.....102.000	.....26,300	XXX	.....
880779	10	3	TEREX ORD.....		03/29/2019.....	COWEN AND COMPANY, LLC.....	.....603.000	.....19,311	XXX	.....
88224Q	10	7	TEXAS CAPITAL BANCSHARES ORD.....		03/29/2019.....	COWEN AND COMPANY, LLC.....	.....363.000	.....19,823	XXX	.....
882508	10	4	TEXAS INSTRUMENTS ORD.....		12/20/2019.....	VARIOUS.....	.....51.000	.....5,852	XXX	.....
883203	10	1	TEXTRON ORD.....		12/30/2019.....	VARIOUS.....	.....3,025.000	.....152,419	XXX	.....
883556	10	2	THERMO FISHER SCIENTIFIC ORD.....		12/20/2019.....	VARIOUS.....	.....26.000	.....7,608	XXX	.....
88579Y	10	1	3M ORD.....		09/20/2019.....	VARIOUS.....	.....31.000	.....5,764	XXX	.....
886547	10	8	TIFFANY ORD.....		09/20/2019.....	GOLDMAN, SACHS & CO.....	.....14.000	.....1,278	XXX	.....
892356	10	6	TRACTOR SUPPLY ORD.....		12/13/2019.....	VARIOUS.....	.....875.000	.....84,112	XXX	.....
893641	10	0	TRANSDIGM GROUP ORD.....		12/20/2019.....	VARIOUS.....	.....33.000	.....18,185	XXX	.....
89400J	10	7	TRANSUNION ORD.....		11/05/2019.....	VARIOUS.....	.....675.000	.....46,521	XXX	.....
89531P	10	5	TREX ORD.....		02/06/2019.....	Merrill Lynch.....	.....69.000	.....4,944	XXX	.....
89832Q	10	9	BB AND T ORD.....		12/06/2019.....	CORPORATE ACTION.....	.....2,967.510	.....104,623	XXX	.....
90184L	10	2	TWITTER ORD.....		09/20/2019.....	VARIOUS.....	.....171.000	.....6,562	XXX	.....
902104	10	8	II VI ORD.....		12/11/2019.....	VARIOUS.....	.....2,669.000	.....90,376	XXX	.....
902252	10	5	TYLER TECHNOLOGIES ORD.....		07/23/2019.....	VARIOUS.....	.....150.000	.....30,571	XXX	.....
902494	10	3	TYSON FOODS CL A ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	.....19.000	.....1,328	XXX	.....
902653	10	4	UDR REIT ORD.....		09/20/2019.....	VARIOUS.....	.....57.000	.....2,666	XXX	.....
902973	30	4	US BANCORP ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	.....26.000	.....1,302	XXX	.....
90384S	30	3	ULTA BEAUTY ORD.....		09/20/2019.....	VARIOUS.....	.....10.000	.....2,616	XXX	.....
904311	10	7	UNDER ARMOUR CL A ORD.....		06/21/2019.....	merl.....	.....48.000	.....1,255	XXX	.....
907818	10	8	UNION PACIFIC ORD.....		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	.....16.000	.....2,692	XXX	.....
911312	10	6	UNITED PARCEL SERVICE CL B ORD.....		12/20/2019.....	VARIOUS.....	.....62.000	.....6,893	XXX	.....
913017	10	9	UNITED TECHNOLOGIES ORD.....		12/20/2019.....	VARIOUS.....	.....52.000	.....6,988	XXX	.....
91324P	10	2	UNITEDHEALTH GRP ORD.....		12/20/2019.....	VARIOUS.....	.....44.000	.....11,334	XXX	.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
918204	10	8		09/20/2019.....	VARIOUS.....	.....681.746	.....20,934	XXX	.....
91913Y	10	0		12/31/2019.....	VARIOUS.....	.....900.000	.....86,917	XXX	.....
92220P	10	5		06/21/2019.....	merl.....	.....10.000	.....1,372	XXX	.....
92276F	10	0		12/20/2019.....	VARIOUS.....	.....77.000	.....4,956	XXX	.....
92343V	10	4		12/20/2019.....	VARIOUS.....	.....314.000	.....18,526	XXX	.....
92345Y	10	6		06/21/2019.....	VARIOUS.....	.....34.000	.....4,376	XXX	.....
92532F	10	0		10/18/2019.....	VARIOUS.....	.....547.000	.....96,749	XXX	.....
92556H	20	6		12/05/2019.....	CORPORATE ACTION.....	.....3,089.290	.....157,167	XXX	.....
92763M	10	5		12/06/2019.....	VARIOUS.....	.....412.000	.....12,739	XXX	.....
92826C	83	9		06/21/2019.....	VARIOUS.....	.....44.000	.....6,922	XXX	.....
928298	10	8		08/05/2019.....	VARIOUS.....	.....3,262.000	.....55,168	XXX	.....
929042	10	9		03/15/2019.....	merl.....	.....15.000	.....1,009	XXX	.....
929160	10	9		09/20/2019.....	GOLDMAN, SACHS & CO.....	.....9.000	.....1,348	XXX	.....
92939U	10	6		09/20/2019.....	GOLDMAN, SACHS & CO.....	.....15.000	.....1,405	XXX	.....
929740	10	8		08/08/2019.....	VARIOUS.....	.....411.357	.....30,566	XXX	.....
931142	10	3		12/20/2019.....	VARIOUS.....	.....129.000	.....14,312	XXX	.....
931427	10	8		03/15/2019.....	merl.....	.....16.000	.....1,002	XXX	.....
94106B	10	1	C.....	12/19/2019.....	VARIOUS.....	.....900.000	.....80,996	XXX	.....
94106L	10	9		06/21/2019.....	VARIOUS.....	.....24.000	.....2,588	XXX	.....
94946T	10	6		03/15/2019.....	merl.....	.....4.000	.....960	XXX	.....
949746	10	1		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	.....66.000	.....3,289	XXX	.....
95040Q	10	4		12/20/2019.....	VARIOUS.....	.....97.000	.....7,874	XXX	.....
958102	10	5		09/20/2019.....	VARIOUS.....	.....41.000	.....2,236	XXX	.....
960413	10	2		12/31/2019.....	VARIOUS.....	.....1,575.000	.....101,022	XXX	.....
96145D	10	5		09/20/2019.....	GOLDMAN, SACHS & CO.....	.....37.000	.....1,329	XXX	.....
96208T	10	4		11/05/2019.....	VARIOUS.....	.....475.000	.....92,553	XXX	.....
962166	10	4		04/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	.....49.000	.....1,309	XXX	.....
963320	10	6		06/21/2019.....	VARIOUS.....	.....177.000	.....23,582	XXX	.....
969457	10	0		06/21/2019.....	merl.....	.....86.000	.....2,377	XXX	.....
974155	10	3		10/31/2019.....	VARIOUS.....	.....488.000	.....46,162	XXX	.....
98389B	10	0		09/20/2019.....	VARIOUS.....	.....1,650.000	.....92,566	XXX	.....
983919	10	1		09/20/2019.....	GOLDMAN, SACHS & CO.....	.....13.000	.....1,255	XXX	.....
98419M	10	0		04/12/2019.....	VARIOUS.....	.....613.000	.....50,424	XXX	.....
98421M	10	6		08/01/2019.....	CORPORATE ACTION.....	.....441.000	.....13,228	XXX	.....
988498	10	1		12/31/2019.....	VARIOUS.....	.....1,363.000	.....137,912	XXX	.....
989207	10	5		12/20/2019.....	VARIOUS.....	.....370.000	.....81,149	XXX	.....
98936J	10	1		12/17/2019.....	VARIOUS.....	.....900.000	.....67,949	XXX	.....
98956P	10	2		09/20/2019.....	VARIOUS.....	.....19.000	.....2,569	XXX	.....
989701	10	7		12/31/2019.....	VARIOUS.....	.....2,400.000	.....109,492	XXX	.....
98978L	20	4		09/23/2019.....	JANNEY MONTGOMERY SCOTT INC.....	.....66.000	.....2,791	XXX	.....
98978V	10	3		06/21/2019.....	merl.....	.....12.000	.....1,355	XXX	.....
98986T	10	8		10/31/2019.....	VARIOUS.....	.....15,700.000	.....81,696	XXX	.....
G0084W	10	1	C.....	12/11/2019.....	VARIOUS.....	.....5,708.000	.....133,200	XXX	.....
G0177J	10	8	C.....	09/20/2019.....	GOLDMAN, SACHS & CO.....	.....45.000	.....7,491	XXX	.....
G0250X	10	7	D.....	06/11/2019.....	merl.....	.....3,522.700	.....39,200	XXX	.....
G02602	10	3		05/02/2019.....	VARIOUS.....	.....175.000	.....9,787	XXX	.....

SCHEDULE D - PART 3

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

1			2		3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
G0408V	10	2	AON CL A ORD.....	C.....	06/21/2019.....	merl.....	13.000	2,364	XXX		
G0585R	10	6	ASSURED GUARANTY ORD.....	C.....	09/25/2019.....	VARIOUS.....	300.000	12,973	XXX		
G06242	10	4	ATLASSIAN CL A ORD.....	D.....	10/29/2019.....	VARIOUS.....	375.000	42,536	XXX		
G11196	10	5	BIOHAVEN PHARMACEUTICAL HOLDING ORD.....		09/23/2019.....	Dain Rauscher.....	29.000	1,363	XXX		
G1151C	10	1	ACCENTURE CL A ORD.....	C.....	12/20/2019.....	VARIOUS.....	45.000	8,177	XXX		
G1890L	10	7	CAPRI HOLDINGS LTD.....	D.....	03/15/2019.....	merl.....	22.000	1,010	XXX		
G29183	10	3	EATON ORD.....	C.....	06/21/2019.....	VARIOUS.....	33.000	2,704	XXX		
G3223R	10	8	EVEREST RE GROUP ORD.....	C.....	10/29/2019.....	VARIOUS.....	280.000	73,508	XXX		
G33856	10	8	FERROGLOBE ORD.....	D.....	06/07/2019.....	VARIOUS.....	2,574.000	5,034	XXX		
G3922B	10	7	GENPACT ORD.....	C.....	12/31/2019.....	VARIOUS.....	4,625.000	187,741	XXX		
G47567	10	5	IHS MARKIT ORD.....	D.....	09/27/2019.....	VARIOUS.....	1,371.000	77,366	XXX		
G47791	10	1	INGERSOLL RAND ORD.....		09/20/2019.....	VARIOUS.....	391.000	42,645	XXX		
G491BT	10	8	INVESCO ORD.....		06/21/2019.....	merl.....	65.000	1,338	XXX		
G5494J	10	3	LINDE ORD.....	D.....	09/20/2019.....	VARIOUS.....	20.000	3,652	XXX		
G5876H	10	5	MARVELL TECHNOLOGY GROUP ORD.....	C.....	12/11/2019.....	VARIOUS.....	1,650.000	37,682	XXX		
G5960L	10	3	MEDTRONIC ORD.....	C.....	12/20/2019.....	VARIOUS.....	104.000	10,467	XXX		
G6095L	10	9	APTIV ORD.....	C.....	12/13/2019.....	VARIOUS.....	950.000	73,103	XXX		
G6674U	10	8	NOVOCURE ORD.....	D.....	07/25/2019.....	VARIOUS.....	596.000	31,023	XXX		
G7496G	10	3	RENAISSANCERE ORD.....	C.....	03/20/2019.....	Barclays Bank - CP.....	50.000	7,175	XXX		
G7S00T	10	4	PENTAIR ORD.....	C.....	09/20/2019.....	GOLDMAN, SACHS & CO.....	36.000	1,319	XXX		
G8473T	10	0	STERIS ORD.....	C.....	12/20/2019.....	VARIOUS.....	615.000	83,199	XXX		
G96629	10	3	WILLIS TOWERS WATSON ORD.....	C.....	12/18/2019.....	VARIOUS.....	556.000	107,069	XXX		
G97822	10	3	PERRIGO ORD.....	C.....	09/20/2019.....	GOLDMAN, SACHS & CO.....	36.000	1,989	XXX		
H1467J	10	4	CHUBB ORD.....	D.....	06/21/2019.....	VARIOUS.....	19.000	2,693	XXX		
H2906T	10	9	GARMIN ORD.....	C.....	09/20/2019.....	VARIOUS.....	57.000	4,785	XXX		
M2682V	10	8	CYBER ARK SOFTWARE ORD.....	C.....	10/25/2019.....	VARIOUS.....	775.000	87,474	XXX		
M6372Q	11	3	KORNIT DIGITAL ORD.....	D.....	06/14/2019.....	VARIOUS.....	885.000	24,504	XXX		
N00985	10	6	AERCAP HOLDINGS ORD.....	C.....	11/27/2019.....	VARIOUS.....	1,375.000	71,259	XXX		
N14506	10	4	ELASTIC ORD.....	C.....	12/13/2019.....	VARIOUS.....	1,050.000	79,851	XXX		
N59465	10	9	MYLAN ORD.....		03/04/2019.....	INVESTMENT TECHNOLOGY GROUP, I.....	46.000	1,289	XXX		
N72482	12	3	QIAGEN ORD.....	C.....	12/26/2019.....	VARIOUS.....	825.000	26,702	XXX		
N90064	10	1	UNIQUEURE ORD.....	C.....	09/23/2019.....	VARIOUS.....	315.000	17,476	XXX		
V7780T	10	3	ROYAL CARIBBEAN CRUISES ORD.....		12/20/2019.....	VARIOUS.....	20.000	2,496	XXX		
Y2573F	10	2	FLEX ORD.....	C.....	10/31/2019.....	VARIOUS.....	9,875.000	111,123	XXX		
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								16,970,970	XXX	0	
Common Stocks - Mutual Funds											
922042	78	3	VANGUARD FTSE XUS INST.....		03/28/2019.....	Not Available.....	40,752.090	4,002,888	XXX		
922042	78	3	VANGUARD FTSE XUS INST.....		12/20/2019.....	Not Available.....	9,707.040	976,915	XXX		
9499999. Total - Common Stocks - Mutual Funds.....								4,979,804	XXX	0	
9799997. Total - Common Stocks - Part 3.....								21,950,774	XXX	0	
9799998. Total - Common Stocks - Summary Item from Part 5.....								5,172,048	XXX		
9799999. Total - Common Stocks.....								27,122,822	XXX	0	
9899999. Total - Preferred and Common Stocks.....								27,122,822	XXX	0	
9999999. Total - Bonds, Preferred and Common Stocks.....								189,106,077	XXX	487,730	

E13.25

**SCHEDULE D - PART 4**

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

1			2		3	4	5	6	7	8	9	10					Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date				
CUSIP Identification			Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.										
Bonds - U.S. Government																											
36178D	5C	1	G2 AA6243 - RMBS.....	12/01/2019.	Paydown.....				..16,122	.....16,122	.....16,490	.....16,450		.....(327)		.....(327)		.....16,122				.....0	.....365	04/20/2043.			
36178D	T3	5	G2 AA5970 - RMBS.....	12/01/2019.	Paydown.....				..35,244	.....35,244	.....36,836	.....36,585		.....(1,341)		.....(1,341)		.....35,244				.....0	.....612	01/20/2043.			
36178D	XS	5	GN AA6089 - RMBS.....	12/01/2019.	Paydown.....				..19,370	.....19,370	.....19,164	.....19,197		.....173		.....173		.....19,370				.....0	.....327	02/15/2043.			
36178D	ZN	4	G2 AA6149 - RMBS.....	12/01/2019.	Paydown.....				..45,890	.....45,890	.....48,041	.....47,697		.....(1,808)		.....(1,808)		.....45,890				.....0	.....781	03/20/2043.			
36178W	7C	7	G2 AB9891 - RMBS.....	12/01/2019.	Paydown.....				..106,558	.....106,558	.....110,254	.....109,940		.....(3,382)		.....(3,382)		.....106,558				.....0	.....2,161	04/20/2043.			
36179M	5M	8	G2 MA0852 - RMBS.....	12/01/2019.	Paydown.....				..17,282	.....17,282	.....17,692	.....17,655		.....(374)		.....(374)		.....17,282				.....0	.....355	03/20/2043.			
36179M	CZ	1	G2 MA0088 - RMBS.....	12/01/2019.	Paydown.....				..37,514	.....37,514	.....40,028	.....39,588		.....(2,074)		.....(2,074)		.....37,514				.....0	.....772	05/20/2042.			
36179M	E4	8	G2 MA0155 - RMBS.....	12/01/2019.	Paydown.....				..38,411	.....38,411	.....41,849	.....41,294		.....(2,883)		.....(2,883)		.....38,411				.....0	.....898	06/20/2042.			
36179M	K7	4	G2 MA0318 - RMBS.....	12/01/2019.	Paydown.....				..10,328	.....10,328	.....11,151	.....11,011		.....(683)		.....(683)		.....10,328				.....0	.....215	08/20/2042.			
36179M	LA	6	G2 MA0321 - RMBS.....	12/01/2019.	Paydown.....				..5,315	.....5,315	.....5,870	.....5,754		.....(439)		.....(439)		.....5,315				.....0	.....170	08/20/2042.			
36179M	NH	9	G2 MA0392 - RMBS.....	12/01/2019.	Paydown.....				..26,734	.....26,734	.....29,044	.....28,579		.....(1,844)		.....(1,844)		.....26,734				.....0	.....553	09/20/2042.			
36179N	5W	4	G2 MA1761 - RMBS.....	12/01/2019.	Paydown.....				..46,741	.....46,741	.....50,149	.....49,560		.....(2,818)		.....(2,818)		.....46,741				.....0	.....1,109	03/20/2044.			
36179N	BA	5	G2 MA0933 - RMBS.....	12/01/2019.	Paydown.....				..68,557	.....68,557	.....68,343	.....68,364		.....194		.....194		.....68,557				.....0	.....1,218	04/20/2043.			
36179N	DQ	8	G2 MA1011 - RMBS.....	12/01/2019.	Paydown.....				..27,020	.....27,020	.....27,497	.....27,411		.....(391)		.....(391)		.....27,020				.....0	.....477	05/20/2043.			
36179N	FD	5	G2 MA1064 - RMBS.....	12/01/2019.	Paydown.....				..16,451	.....16,451	.....16,410	.....16,424		.....26		.....26		.....16,451				.....0	.....231	06/20/2028.			
36179N	JA	7	G2 MA1157 - RMBS.....	12/01/2019.	Paydown.....				..30,125	.....30,125	.....30,681	.....30,587		.....(461)		.....(461)		.....30,125				.....0	.....624	07/20/2043.			
36179N	TF	5	G2 MA1450 - RMBS.....	12/01/2019.	Paydown.....				..8,458	.....8,458	.....9,042	.....8,938		.....(480)		.....(480)		.....8,458				.....0	.....221	11/20/2043.			
36179R	F8	7	G2 MA2891 - RMBS.....	12/01/2019.	Paydown.....				..51,531	.....51,531	.....52,078	.....52,022		.....(491)		.....(491)		.....51,531				.....0	.....936	06/20/2045.			
36179R	Q2	8	G2 MA3173 - RMBS.....	12/01/2019.	Paydown.....				..99,521	.....99,521	.....104,287	.....103,727		.....(4,205)		.....(4,205)		.....99,521				.....0	.....2,158	10/20/2045.			
36179R	VB	2	G2 MA3310 - RMBS.....	12/01/2019.	Paydown.....				..102,986	.....102,986	.....109,037	.....108,376		.....(5,390)		.....(5,390)		.....102,986				.....0	.....2,207	12/20/2045.			
36179S	2P	1	G2 MA4382 - RMBS.....	12/01/2019.	Paydown.....				..157,847	.....157,847	.....163,816	.....163,456		.....(5,608)		.....(5,608)		.....157,847				.....0	.....3,568	04/20/2047.			
36179S	2Q	9	G2 MA4383 - RMBS.....	12/01/2019.	Paydown.....				..162,907	.....162,907	.....171,637	.....171,115		.....(8,208)		.....(8,208)		.....162,907				.....0	.....4,115	04/20/2047.			
36179S	5L	7	G2 MA4451 - RMBS.....	12/01/2019.	Paydown.....				..174,177	.....174,177	.....174,476	.....174,466		.....(289)		.....(289)		.....174,177				.....0	.....3,970	05/20/2047.			
36179S	EH	6	G2 MA3736 - RMBS.....	12/01/2019.	Paydown.....				..138,852	.....138,852	.....144,840	.....144,473		.....(5,621)		.....(5,621)		.....138,852				.....0	.....2,984	06/20/2046.			
36179S	GK	7	G2 MA3802 - RMBS.....	12/01/2019.	Paydown.....				..126,936	.....126,936	.....133,105	.....132,520		.....(5,584)		.....(5,584)		.....126,936				.....0	.....2,314	07/20/2046.			
36179S	NU	7	G2 MA4003 - RMBS.....	12/01/2019.	Paydown.....				..131,286	.....131,286	.....136,906	.....136,374		.....(5,088)		.....(5,088)		.....131,286				.....0	.....2,407	10/20/2046.			
36179S	SP	3	G2 MA4126 - RMBS.....	12/01/2019.	Paydown.....				..98,407	.....98,407	.....99,083	.....99,026		.....(619)		.....(619)		.....98,407				.....0	.....1,796	12/20/2046.			
36179T	7L	3	G2 MA5399 - RMBS.....	12/01/2019.	Paydown.....				..188,710	.....188,710	.....194,238	.....194,219		.....(5,510)		.....(5,510)		.....188,710				.....0	.....5,466	08/20/2048.			
36179T	AM	7	G2 MA4512 - RMBS.....	12/01/2019.	Paydown.....				..150,048	.....150,048	.....160,410	.....159,851		.....(9,803)		.....(9,803)		.....150,048				.....0	.....4,150	06/20/2047.			
36179T	CX	1	G2 MA4586 - RMBS.....	12/01/2019.	Paydown.....				..159,259	.....159,259	.....164,796	.....164,558		.....(5,300)		.....(5,300)		.....159,259				.....0	.....3,699	07/20/2047.			
36179T	EY	7	G2 MA4651 - RMBS.....	12/01/2019.	Paydown.....				..151,110	.....151,110	.....147,178	.....147,291		.....3,819		.....3,819		.....151,110				.....0	.....2,838	08/20/2047.			
36179T	G4	1	G2 MA4719 - RMBS.....	12/01/2019.	Paydown.....				..86,805	.....86,805	.....89,959	.....89,854		.....(3,049)		.....(3,049)		.....86,805				.....0	.....2,040	09/20/2047.			
36179T	NS	0	G2 MA4901 - RMBS.....	12/01/2019.	Paydown.....				..233,424	.....233,424	.....240,208	.....239,971		.....(6,547)		.....(6,547)		.....233,424				.....0	.....6,210	12/20/2047.			
36179U	4A	7	G2 MA6217 - RMBS.....	12/01/2019.	Paydown.....				..500	.....500	.....506		.....(6)		.....(6)		.....500				.....0	.....1	10/20/2049.				
36179U	6U	1	G2 MA6283 - RMBS.....	12/01/2019.	Paydown.....				..2,334	.....2,334	.....2,402		.....(69)		.....(69)		.....2,334				.....0	.....6	11/20/2049.				
36179U	CB	6	G2 MA5466 - RMBS.....	12/01/2019.	Paydown.....				..306,991	.....306,991	.....309,581	.....309,553		.....(2,562)		.....(2,562)		.....306,991				.....0	.....8,582	09/20/2048.			
36179U	CC	4	G2 MA5467 - RMBS.....	12/01/2019.	Paydown.....				..182,615	.....182,615	.....189,949		.....(7,333)		.....(7,333)		.....182,615				.....0	.....3,001	09/20/2048.				
36179U	CD	2	G2 MA5468 - RMBS.....	12/01/2019.	Paydown.....				..196,077	.....196,077	.....205,222		.....(9,145)		.....(9,145)		.....196,077				.....0	.....3,189	09/20/2048.				
36179U	SU	7	G2 MA5931 - RMBS.....	12/01/2019.	Paydown.....				..31,506	.....31,506	.....32,894		.....(1,388)		.....(1,388)		.....31,506				.....0	.....316	05/20/2049.				
36179U	ZT	2	G2 MA6154 - RMBS.....	12/01/2019.	Paydown.....				..7,248	.....7,248	.....7,512		.....(264)		.....(264)		.....7,248				.....0	.....44	09/20/2049.				
36180C	5Q	8	G2 AD1755 - RMBS.....	12/01/2019.	Paydown.....				..31,615	.....31,615	.....33,982	.....33,600		.....(1,984)		.....(1,984)		.....31,615				.....0	.....650	02/20/2043.			

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36181L UA 4	GN AF5077 - RMBS.....	..	12/01/2019.	Paydown.....	.....	5,628	5,628	5,781	5,759	.....	.....	(131)	.....	(131)	.....	5,628	.....	.....	0	121	08/15/2043.
36181L UW 6	G2 AF5097 - RMBS.....	..	12/01/2019.	Paydown.....	.....	26,959	26,959	28,147	27,993	.....	.....	(1,034)	.....	(1,034)	.....	26,959	.....	.....	0	652	08/20/2043.
36182Y BL 2	G2 AJ3643 - RMBS.....	..	12/01/2019.	Paydown.....	.....	84,754	84,754	91,865	91,213	.....	.....	(6,459)	.....	(6,459)	.....	84,754	.....	.....	0	1,831	10/20/2044.
36184Q 2N 3	G2 AM4381 - RMBS.....	..	12/01/2019.	Paydown.....	.....	110,628	110,628	115,433	114,986	.....	.....	(4,359)	.....	(4,359)	.....	110,628	.....	.....	0	2,489	05/20/2045.
36200M P3 1	GN 604442 - RMBS.....	..	12/01/2019.	Paydown.....	.....	15,197	15,197	14,772	14,851	.....	.....	346	.....	346	.....	15,197	.....	.....	0	394	07/15/2033.
36202D 5Q 0	G2 003555 - RMBS.....	..	12/01/2019.	Paydown.....	.....	5,008	5,008	4,884	4,914	.....	.....	94	.....	94	.....	5,008	.....	.....	0	151	05/20/2034.
36202D RG 8	G2 003187 - RMBS.....	..	12/01/2019.	Paydown.....	.....	1,583	1,583	1,606	1,599	.....	.....	(16)	.....	(16)	.....	1,583	.....	.....	0	58	01/20/2032.
36202D UU 3	G2 003295 - RMBS.....	..	12/01/2019.	Paydown.....	.....	2,112	2,112	2,164	2,150	.....	.....	(38)	.....	(38)	.....	2,112	.....	.....	0	68	10/20/2032.
36202D YA 3	G2 003405 - RMBS.....	..	12/01/2019.	Paydown.....	.....	201	201	215	213	.....	.....	(12)	.....	(12)	.....	201	.....	.....	0	7	06/20/2033.
36202E BV 0	G2 003652 - RMBS.....	..	12/01/2019.	Paydown.....	.....	8,657	8,657	8,722	8,710	.....	.....	(53)	.....	(53)	.....	8,657	.....	.....	0	260	12/20/2034.
36202E CB 3	G2 003666 - RMBS.....	..	12/01/2019.	Paydown.....	.....	5,894	5,894	5,974	5,963	.....	.....	(69)	.....	(69)	.....	5,894	.....	.....	0	213	01/20/2035.
36202E GN 3	G2 003805 - RMBS.....	..	12/01/2019.	Paydown.....	.....	7,455	7,455	7,306	7,335	.....	.....	120	.....	120	.....	7,455	.....	.....	0	209	01/20/2036.
36202E H5 1	G2 003852 - RMBS.....	..	12/01/2019.	Paydown.....	.....	1,180	1,180	1,176	1,177	.....	.....	3	.....	3	.....	1,180	.....	.....	0	42	05/20/2036.
36202E MP 1	G2 003966 - RMBS.....	..	12/01/2019.	Paydown.....	.....	3,133	3,133	3,156	3,152	.....	.....	(18)	.....	(18)	.....	3,133	.....	.....	0	117	03/20/2037.
36202E UT 4	G2 004194 - RMBS.....	..	12/01/2019.	Paydown.....	.....	3,452	3,452	3,501	3,489	.....	.....	(36)	.....	(36)	.....	3,452	.....	.....	0	109	07/20/2038.
36202E W6 2	G2 004269 - RMBS.....	..	12/01/2019.	Paydown.....	.....	2,918	2,918	2,953	2,941	.....	.....	(23)	.....	(23)	.....	2,918	.....	.....	0	104	10/20/2038.
36202E ZH 5	G2 004344 - RMBS.....	..	12/01/2019.	Paydown.....	.....	964	964	1,002	990	.....	.....	(26)	.....	(26)	.....	964	.....	.....	0	32	01/20/2039.
36202F DW 3	G2 004617 - RMBS.....	..	12/01/2019.	Paydown.....	.....	12,915	12,915	13,027	13,001	.....	.....	(86)	.....	(86)	.....	12,915	.....	.....	0	356	01/20/2040.
36202F PG 5	G2 004923 - RMBS.....	..	12/01/2019.	Paydown.....	.....	8,633	8,633	9,007	8,922	.....	.....	(289)	.....	(289)	.....	8,633	.....	.....	0	234	01/20/2041.
36202F SD 9	G2 005016 - RMBS.....	..	12/01/2019.	Paydown.....	.....	9,184	9,184	9,827	9,699	.....	.....	(515)	.....	(515)	.....	9,184	.....	.....	0	223	04/20/2041.
36202F TF 3	G2 005050 - RMBS.....	..	12/01/2019.	Paydown.....	.....	14,528	14,528	15,291	15,006	.....	.....	(478)	.....	(478)	.....	14,528	.....	.....	0	331	05/20/2026.
36202F UE 4	G2 005081 - RMBS.....	..	12/01/2019.	Paydown.....	.....	5,527	5,527	5,875	5,806	.....	.....	(278)	.....	(278)	.....	5,527	.....	.....	0	137	06/20/2041.
36202F UG 9	G2 005083 - RMBS.....	..	12/01/2019.	Paydown.....	.....	15,056	15,056	16,628	16,478	.....	.....	(1,422)	.....	(1,422)	.....	15,056	.....	.....	0	439	06/20/2041.
36202F V9 4	G2 005140 - RMBS.....	..	12/01/2019.	Paydown.....	.....	8,073	8,073	8,741	8,559	.....	.....	(485)	.....	(485)	.....	8,073	.....	.....	0	217	08/20/2041.
36202F VF 0	G2 005114 - RMBS.....	..	12/01/2019.	Paydown.....	.....	6,027	6,027	6,399	6,314	.....	.....	(287)	.....	(287)	.....	6,027	.....	.....	0	145	07/20/2041.
36202F XD 3	G2 005176 - RMBS.....	..	12/01/2019.	Paydown.....	.....	14,909	14,909	16,475	16,285	.....	.....	(1,377)	.....	(1,377)	.....	14,909	.....	.....	0	409	09/20/2041.
36202F Y5 9	G2 005232 - RMBS.....	..	12/01/2019.	Paydown.....	.....	8,693	8,693	8,978	8,926	.....	.....	(233)	.....	(233)	.....	8,693	.....	.....	0	178	11/20/2041.
36208J AJ 1	GN 451909 - RMBS.....	..	12/01/2019.	Paydown.....	.....	2,769	2,769	2,894	2,849	.....	.....	(80)	.....	(80)	.....	2,769	.....	.....	0	122	08/15/2027.
3620A9 TU 5	GN 723363 - RMBS.....	..	12/01/2019.	Paydown.....	.....	15,081	15,081	15,551	15,418	.....	.....	(336)	.....	(336)	.....	15,081	.....	.....	0	453	10/15/2039.
3620AM B8 4	GN 733663 - RMBS.....	..	12/01/2019.	Paydown.....	.....	33,614	33,614	34,822	34,520	.....	.....	(906)	.....	(906)	.....	33,614	.....	.....	0	1,017	05/15/2040.
3620AR NT 4	G2 737602 - RMBS.....	..	12/01/2019.	Paydown.....	.....	24,497	24,497	24,634	24,606	.....	.....	(109)	.....	(109)	.....	24,497	.....	.....	0	585	11/20/2040.
3620C3 S8 6	GN 747643 - RMBS.....	..	12/01/2019.	Paydown.....	.....	33,192	33,192	36,501	36,323	.....	.....	(3,131)	.....	(3,131)	.....	33,192	.....	.....	0	1,038	08/15/2040.
36230M B2 2	G2 752757 - RMBS.....	..	12/01/2019.	Paydown.....	.....	22,391	22,391	23,658	23,403	.....	.....	(1,012)	.....	(1,012)	.....	22,391	.....	.....	0	538	11/20/2040.
36241K Z6 8	GN 782565 - RMBS.....	..	12/01/2019.	Paydown.....	.....	7,784	7,784	8,249	8,204	.....	.....	(420)	.....	(420)	.....	7,784	.....	.....	0	221	02/15/2039.
36241L HQ 8	GN 783176 - RMBS.....	..	12/01/2019.	Paydown.....	.....	10,345	10,345	11,104	11,067	.....	.....	(723)	.....	(723)	.....	10,345	.....	.....	0	228	11/15/2040.
36290U HQ 2	GN 617739 - RMBS.....	..	12/01/2019.	Paydown.....	.....	1,914	1,914	1,921	1,919	.....	.....	(6)	.....	(6)	.....	1,914	.....	.....	0	27	10/15/2037.
36291N Z5 3	GN 633564 - RMBS.....	..	12/01/2019.	Paydown.....	.....	637	637	635	635	.....	.....	2	.....	2	.....	637	.....	.....	0	22	08/15/2034.
36292D TS 1	GN 645961 - RMBS.....	..	12/01/2019.	Paydown.....	.....	243	243	249	248	.....	.....	(5)	.....	(5)	.....	243	.....	.....	0	9	08/15/2036.
36295N M9 5	GN 675484 - RMBS.....	..	12/01/2019.	Paydown.....	.....	1,546	1,546	1,573	1,566	.....	.....	(20)	.....	(20)	.....	1,546	.....	.....	0	39	06/15/2038.
36296D D5 4	GN 687824 - RMBS.....	..	12/01/2019.	Paydown.....	.....	2,065	2,065	2,101	2,091	.....	.....	(26)	.....	(26)	.....	2,065	.....	.....	0	86	08/15/2038.
36296Q Y9 4	GN 698336 - RMBS.....	..	12/01/2019.	Paydown.....	.....	3,462	3,462	3,470	3,469	.....	.....	(7)	.....	(7)	.....	3,462	.....	.....	0	99	05/15/2039.
36296T W9 0	GN 700972 - RMBS.....	..	12/01/2019.	Paydown.....	.....	367	367	367	367	.....	.....	(1)	.....	(1)	.....	367	.....	.....	0	24	11/15/2038.



**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						
										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
912810 ED 6	UNITED STATES TREASURY.....	..	08/15/2019.	VARIOUS.....	.....	1,718,211	1,700,000	2,247,211	1,732,024	.....	(22,171)	.....	(22,171)	.....	1,709,853	.....	8,358	8,358	111,887	08/15/2019.
912810 FD 5	UNITED STATES TREASURY.....	..	08/29/2019.	VARIOUS.....	.....	90,824	70,573	74,972	80,656	.....	(434)	.....	(434)	.....	80,223	.....	10,602	10,602	1,634	04/15/2028.
912810 FH 6	UNITED STATES TREASURY.....	..	03/28/2019.	HSBC SECS INC, NEW YORK.....	.....	50,507	38,272	45,542	46,932	.....	(182)	.....	(182)	.....	46,750	.....	3,757	3,757	672	04/15/2029.
912810 FQ 6	UNITED STATES TREASURY.....	..	02/26/2019.	UBS WARBURG.....	.....	18,753	14,157	17,790	18,452	.....	(46)	.....	(46)	.....	18,405	.....	347	347	177	04/15/2032.
912810 FR 4	UNITED STATES TREASURY.....	..	03/28/2019.	WELLS FARGO SECURITIES.....	.....	74,042	66,756	61,354	61,701	.....	192	.....	192	.....	61,893	.....	12,149	12,149	1,115	01/15/2025.
912810 PS 1	UNITED STATES TREASURY.....	..	12/01/2019.	VARIOUS.....	.....	303,697	265,298	235,117	272,527	.....	(565)	.....	(565)	.....	271,962	.....	31,735	31,735	6,225	01/15/2027.
912810 QF 8	UNITED STATES TREASURY.....	..	10/29/2019.	VARIOUS.....	.....	86,599	65,188	70,186	74,289	.....	(287)	.....	(287)	.....	74,003	.....	12,596	12,596	1,477	02/15/2040.
912810 QP 6	UNITED STATES TREASURY.....	..	12/31/2019.	VARIOUS.....	.....	59,710	46,487	55,110	56,717	.....	(266)	.....	(266)	.....	56,452	.....	3,258	3,258	984	02/15/2041.
912810 QV 3	UNITED STATES TREASURY.....	..	10/29/2019.	VARIOUS.....	.....	137,002	135,611	119,019	127,125	.....	172	.....	172	.....	127,297	.....	9,705	9,705	1,008	02/15/2042.
912810 RA 8	UNITED STATES TREASURY.....	..	05/30/2019.	UBS WARBURG.....	.....	63,350	66,327	52,171	57,852	.....	120	.....	120	.....	57,972	.....	5,378	5,378	325	02/15/2043.
912810 RF 7	UNITED STATES TREASURY.....	..	12/31/2019.	VARIOUS.....	.....	210,399	180,815	186,859	194,090	.....	(330)	.....	(330)	.....	193,759	.....	16,639	16,639	2,477	02/15/2044.
912810 RL 4	UNITED STATES TREASURY.....	..	10/01/2019.	VARIOUS.....	.....	95,434	92,141	79,731	85,280	.....	120	.....	120	.....	85,400	.....	10,034	10,034	670	02/15/2045.
912810 RR 1	UNITED STATES TREASURY.....	..	11/01/2019.	VARIOUS.....	.....	197,764	183,812	182,449	190,491	.....	(218)	.....	(218)	.....	190,273	.....	7,491	7,491	2,015	02/15/2046.
912810 RW 0	UNITED STATES TREASURY.....	..	12/31/2019.	VARIOUS.....	.....	216,596	201,763	191,509	198,413	.....	17	.....	17	.....	198,430	.....	18,166	18,166	2,150	02/15/2047.
912810 SB 5	UNITED STATES TREASURY.....	..	03/28/2019.	UBS WARBURG.....	.....	25,755	25,514	25,013	24,899	.....	5	.....	5	.....	24,905	.....	851	851	157	02/15/2048.
912810 SG 4	UNITED STATES TREASURY.....	..	11/25/2019.	VARIOUS.....	.....	35,081	30,602	29,642	.....	.....	6	.....	6	.....	29,648	.....	5,433	5,433	230	02/15/2049.
912828 2L 3	UNITED STATES TREASURY.....	..	11/25/2019.	VARIOUS.....	.....	179,844	177,652	168,810	173,862	.....	151	.....	151	.....	174,013	.....	5,831	5,831	772	07/15/2027.
912828 3R 9	UNITED STATES TREASURY.....	..	12/31/2019.	VARIOUS.....	.....	278,339	270,497	256,592	261,873	.....	402	.....	402	.....	262,275	.....	16,064	16,064	1,696	01/15/2028.
912828 4H 0	UNITED STATES TREASURY.....	..	11/01/2019.	VARIOUS.....	.....	310,398	308,414	301,545	303,391	.....	288	.....	288	.....	303,679	.....	6,719	6,719	1,596	04/15/2023.
912828 5W 6	UNITED STATES TREASURY.....	..	10/29/2019.	VARIOUS.....	.....	515,929	489,655	486,263	.....	.....	(84)	.....	(84)	.....	486,179	.....	29,750	29,750	1,943	01/15/2029.
912828 6N 5	UNITED STATES TREASURY.....	..	12/31/2019.	VARIOUS.....	.....	233,405	228,817	226,000	.....	.....	(43)	.....	(43)	.....	225,957	.....	7,448	7,448	545	04/15/2024.
912828 7D 6	UNITED STATES TREASURY.....	..	12/31/2019.	VARIOUS.....	.....	175,839	175,449	175,350	.....	.....	(2)	.....	(2)	.....	175,348	.....	491	491	73	07/15/2029.
912828 B2 5	UNITED STATES TREASURY.....	..	12/31/2019.	VARIOUS.....	.....	263,387	258,168	248,228	259,255	.....	(653)	.....	(653)	.....	258,602	.....	4,785	4,785	1,899	01/15/2024.
912828 F3 9	UNITED STATES TREASURY.....	..	09/30/2019.	Maturity @ 100.00.....	.....	3,500,000	3,500,000	3,494,805	3,499,196	.....	804	.....	804	.....	3,500,000	.....	.....	0	61,250	09/30/2019.
912828 H4 5	UNITED STATES TREASURY.....	..	11/25/2019.	VARIOUS.....	.....	193,488	193,966	179,410	191,387	.....	88	.....	88	.....	191,475	.....	2,013	2,013	551	01/15/2025.
912828 K3 3	UNITED STATES TREASURY.....	..	04/30/2019.	VARIOUS.....	.....	3,044,466	3,059,604	2,882,921	3,056,482	.....	1,207	.....	1,207	.....	3,057,689	.....	(13,223)	(13,223)	2,063	04/15/2020.
912828 LJ 7	UNITED STATES TREASURY.....	..	03/29/2019.	JP Morgan.....	.....	3,865,941	3,850,000	3,785,032	3,845,036	.....	2,034	.....	2,034	.....	3,847,070	.....	18,871	18,871	87,130	08/15/2019.
912828 LY 4	UNITED STATES TREASURY.....	..	09/30/2019.	Nomura International Trust Co.....	.....	1,001,992	1,000,000	961,880	996,031	.....	3,412	.....	3,412	.....	999,443	.....	2,550	2,550	29,623	11/15/2019.
912828 MF 4	UNITED STATES TREASURY.....	..	01/31/2019.	VARIOUS.....	.....	1,096,462	1,095,696	965,759	1,101,259	.....	(161)	.....	(161)	.....	1,101,098	.....	(4,635)	(4,635)	8,214	01/15/2020.
912828 MP 2	UNITED STATES TREASURY.....	..	11/27/2019.	HSBC SECS INC, NEW YORK.....	.....	753,920	750,000	737,024	748,268	.....	1,318	.....	1,318	.....	749,586	.....	4,334	4,334	33,472	02/15/2020.
912828 N7 1	UNITED STATES TREASURY.....	..	10/29/2019.	VARIOUS.....	.....	368,736	364,154	353,287	369,767	.....	(577)	.....	(577)	.....	369,190	.....	(454)	(454)	2,223	01/15/2026.
912828 NM 8	UNITED STATES TREASURY.....	..	07/31/2019.	VARIOUS.....	.....	1,834,120	1,825,674	1,717,858	1,823,448	.....	(7,669)	.....	(7,669)	.....	1,815,779	.....	18,340	18,340	23,583	07/15/2020.
912828 P5 3	UNITED STATES TREASURY.....	..	02/15/2019.	Maturity @ 100.00.....	.....	3,200,000	3,200,000	3,184,500	3,199,351	.....	649	.....	649	.....	3,200,000	.....	.....	0	12,000	02/15/2019.
912828 PP 9	UNITED STATES TREASURY.....	..	12/31/2019.	VARIOUS.....	.....	259,578	257,688	247,733	258,342	.....	(1,530)	.....	(1,530)	.....	256,812	.....	2,766	2,766	3,565	01/15/2021.
912828 Q6 0	UNITED STATES TREASURY.....	..	10/29/2019.	VARIOUS.....	.....	219,411	221,328	210,755	219,323	.....	(166)	.....	(166)	.....	219,157	.....	254	254	232	04/15/2021.
912828 QV 5	UNITED STATES TREASURY.....	..	03/28/2019.	WELLS FARGO SECURITIES.....	.....	84,407	83,746	82,484	85,519	.....	(129)	.....	(129)	.....	85,390	.....	(983)	(983)	368	07/15/2021.
912828 S5 0	UNITED STATES TREASURY.....	..	11/25/2019.	CITIGROUP GLOBAL MARKETS INC.....	.....	80,446	80,327	74,399	77,938	.....	140	.....	140	.....	78,078	.....	2,368	2,368	136	07/15/2026.
912828 SA 9	UNITED STATES TREASURY.....	..	11/25/2019.	VARIOUS.....	.....	167,271	168,446	159,451	167,810	.....	(41)	.....	(41)	.....	167,769	.....	(497)	(497)	215	01/15/2022.
912828 ST 8	UNITED STATES TREASURY.....	..	04/30/2019.	Maturity @ 100.00.....	.....	4,000,000	4,000,000	3,998,750	3,999,793	.....	207	.....	207	.....	4,000,000	.....	.....	0	25,000	04/30/2019.
912828 TE 0	UNITED STATES TREASURY.....	..	09/24/2019.	WELLS FARGO SECURITIES.....	.....	128,048	128,263	120,013	126,926	.....	(98)	.....	(98)	.....	126,828	.....	1,219	1,219	190	07/15/2022.
912828 U3 2	UNITED STATES TREASURY.....	..	03/29/2019.	VARIOUS.....	.....	11,866,172	12,000,000	11,867,813	11,960,548	.....	5,718	.....	5,718	.....	11,966,266	.....	(100,094)	(100,094)	30,746	11/15/2019.
912828 UB 4	UNITED STATES TREASURY.....	..	09/30/2019.	HSBC SECS INC, NEW YORK.....	.....	499,297	500,000	484,492	497,093	.....	2,383	.....	2,383	.....	499,476	.....	(179)	(179)	4,180	11/30/2019.

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
912828	UH	1		11/25/2019.	VARIOUS.....		217,318	219,867	203,942	217,928			139	139		218,068		(750)	(750)	259	01/15/2023.
912828	V3	1		08/30/2019.	JP Morgan.....		8,983,555	9,000,000	8,981,719	8,993,491		4,160		4,160		8,997,651		(14,096)	(14,096)	139,331	01/15/2020.
912828	V4	9		12/31/2019.	VARIOUS.....		167,515	164,844	155,271	161,310		100		100		161,410		6,105	6,105	813	01/15/2027.
912828	VM	9		12/31/2019.	VARIOUS.....		122,201	121,303	111,434	118,969		103		103		119,072		3,128	3,128	590	07/15/2023.
912828	W6	3		12/31/2019.	VARIOUS.....		13,073,672	13,100,000	13,136,584	13,115,041		(7,807)		(7,807)		13,107,234		(33,562)	(33,562)	197,484	03/15/2020.
912828	WS	5		06/30/2019.	Maturity @ 100.00.....		2,800,000	2,800,000	2,799,781	2,799,977		23		23		2,800,000				22,750	06/30/2019.
912828	WU	0		09/24/2019.	VARIOUS.....		197,354	198,272	181,913	193,420		336		336		193,755		3,598	3,598	243	07/15/2024.
912828	WW	6		02/28/2019.	Deutsche Bank.....		3,985,781	4,000,000	3,974,688	3,996,939		863		863		3,997,802		(12,021)	(12,021)	37,707	07/31/2019.
912828	X3	9		12/31/2019.	VARIOUS.....		220,047	221,198	211,411	217,758		124		124		217,882		2,165	2,165	247	04/15/2022.
912828	XL	9		12/31/2019.	VARIOUS.....		376,764	371,528	343,875	363,823		366		366		364,190		12,574	12,574	1,473	07/15/2025.
912828	Y3	8		11/25/2019.	VARIOUS.....		161,004	153,192	148,384	148,972		157		157		149,129		11,876	11,876	1,358	07/15/2028.
0599999.		Total - Bonds - U.S. Government.....					75,887,813	75,799,046	75,517,108	74,543,573	0	(150,751)	0	(150,751)	0	75,748,562	0	139,251	139,251	960,494	XXX

**Bonds - All Other Government**

00828E	BQ	1		09/20/2019.	Maturity @ 100.00.....		150,000	150,000	148,339	148,339		1,661		1,661		150,000			0	1,688	09/20/2019.
045167	CM	3		04/12/2019.	Maturity @ 100.00.....		100,000	100,000	99,814	99,814		186		186		100,000			0	938	04/12/2019.
045167	DG	5		01/15/2019.	Maturity @ 100.00.....		100,000	100,000	99,963	99,963		37		37		100,000			0	688	01/15/2019.
135087	C7	7		02/27/2019.	Maturity @ 100.00.....		65,000	65,000	64,888	64,888		112		112		65,000			0	528	02/27/2019.
29874Q	CP	7		06/14/2019.	Maturity @ 100.00.....																
							50,000	50,000	49,805	49,805		195		195		50,000			0	438	06/14/2019.
29874Q	CR	3		11/26/2019.	Maturity @ 100.00.....																
							50,000	50,000	49,640	49,640		360		360		50,000			0	875	11/26/2019.
298785	GH	3		03/15/2019.	Maturity @ 100.00.....				200,000	199,790		210		210		200,000			0	1,875	03/15/2019.
500769	FW	9		10/29/2019.	WELLS FARGO SECURITIES.....		1,765,715	1,750,000	1,748,465	1,749,062		463		463		1,749,525		16,190	16,190	52,002	10/01/2020.
500769	GA	6		04/01/2019.	Maturity @ 100.00.....		100,000	100,000	99,814	99,814		186		186		100,000			0	938	04/01/2019.
676167	BS	7		04/26/2019.	Maturity @ 100.00.....		70,000	70,000	69,694	69,694		306		306		70,000			0	394	04/26/2019.
71654Q	AX	0		09/23/2019.	Not Available.....		31,125	30,000	29,879	29,879		42		42		29,921		1,204	1,204	1,934	01/21/2021.
71654Q	BB	7		09/23/2019.	Not Available.....		197,125	190,000	184,965	184,965		1,128		1,128		186,093		11,032	11,032	10,781	01/24/2022.
91086Q	BD	9		09/03/2019.	VARIOUS.....																
							511,260	500,000	497,475	497,475		815		815		498,290		1,710	1,710	30,802	01/21/2021.
1099999.		Total - Bonds - All Other Government.....					3,390,225	3,355,000	3,342,531	3,343,128	0	5,701	0	5,701	0	3,348,829	0	30,136	30,136	103,877	XXX

**Bonds - U.S. Special Revenue and Special Assessment**

31283H	6G	5		12/01/2019.	Paydown.....		5,307	5,307	5,336	5,330		(23)		(23)		5,307			0	167	02/01/2035.
31283H	ZX	6		12/01/2019.	Paydown.....		3,406	3,406	3,291	3,317		90		90		3,406			0	109	02/01/2034.
31287X	QR	0		12/01/2019.	Paydown.....		3,232	3,232	3,337	3,232		(0)		(0)		3,232			0	116	08/01/2032.
31288J	VD	5		12/01/2019.	Paydown.....		2,479	2,479	2,469	2,474		4		4		2,479			0	77	04/01/2033.
3128E5	RK	7		12/01/2019.	Paydown.....		19,050	19,050	20,080	19,729		(679)		(679)		19,050			0	379	04/01/2031.
3128K5	DU	3		12/01/2019.	Paydown.....		2,124	2,124	2,074	2,084		40		40		2,124			0	28	04/01/2036.
3128KC	AA	5		12/01/2019.	Paydown.....		2,512	2,512	2,355	2,387		125		125		2,512			0	295	06/01/2036.
3128KE	H4	8		12/01/2019.	Paydown.....		2,860	2,860	2,841	2,846		14		14		2,860			0	99	09/01/2036.
3128KH	W3	6		12/01/2019.	Paydown.....		5,997	5,997	6,077	6,059		(62)		(62)		5,997			0	206	12/01/2036.
3128KU	YJ	0		12/01/2019.	Paydown.....		360	360	345	349		11		11		360			0	11	08/01/2037.
3128LB	HR	2		12/01/2019.	Paydown.....		1,207	1,207	1,147	1,160		47		47		1,207			0	31	05/01/2038.

E14.3

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128LX	FP	0		12/01/2019.	Paydown.....	.....	2,434	2,434	2,409	2,411	.....	.....23	.....	.....23	.....	2,434	.....	.....	.....0	.....71	12/01/2035.
3128LX	JN	1		12/01/2019.	Paydown.....	.....	1,124	1,124	1,088	1,092	.....	.....32	.....	.....32	.....	1,124	.....	.....	.....0	.....33	03/01/2036.
3128LX	TY	6		12/01/2019.	Paydown.....	.....	1,518	1,518	1,553	1,544	.....	.....(25)	.....	.....(25)	.....	1,518	.....	.....	.....0	.....78	09/01/2036.
3128LX	UQ	1		12/01/2019.	Paydown.....	.....	971	971	962	963	.....	.....7	.....	.....7	.....	971	.....	.....	.....0	.....34	11/01/2036.
3128M1	RN	1		12/01/2019.	Paydown.....	.....	7,501	7,501	7,473	7,495	.....	.....7	.....	.....7	.....	7,501	.....	.....	.....0	.....220	10/01/2021.
3128M4	TX	1		12/01/2019.	Paydown.....	.....	3,728	3,728	3,639	3,660	.....	.....68	.....	.....68	.....	3,728	.....	.....	.....0	.....39	04/01/2037.
3128M5	NP	1		12/01/2019.	Paydown.....	.....	3,075	3,075	3,102	3,095	.....	.....(19)	.....	.....(19)	.....	3,075	.....	.....	.....0	.....100	12/01/2037.
3128M6	QB	7		12/01/2019.	Paydown.....	.....	263	263	270	268	.....	.....(5)	.....	.....(5)	.....	263	.....	.....	.....0	.....10	09/01/2038.
3128M7	2B	1		12/01/2019.	Paydown.....	.....	15,974	15,974	16,134	16,091	.....	.....(117)	.....	.....(117)	.....	15,974	.....	.....	.....0	.....423	04/01/2040.
3128M7	2H	8		12/01/2019.	Paydown.....	.....	3,949	3,949	4,079	4,045	.....	.....(96)	.....	.....(96)	.....	3,949	.....	.....	.....0	.....105	04/01/2040.
3128M7	ME	3		12/01/2019.	Paydown.....	.....	6,061	6,061	6,316	6,316	.....	.....(254)	.....	.....(254)	.....	6,061	.....	.....	.....0	.....153	05/01/2039.
3128M8	U7	7		12/01/2019.	Paydown.....	.....	11,214	11,214	11,901	11,695	.....	.....(482)	.....	.....(482)	.....	11,214	.....	.....	.....0	.....329	05/01/2041.
3128M8	Z8	0		12/01/2019.	Paydown.....	.....	11,699	11,699	12,602	12,326	.....	.....(627)	.....	.....(627)	.....	11,699	.....	.....	.....0	.....336	10/01/2041.
3128M9	EB	4		12/01/2019.	Paydown.....	.....	19,330	19,330	19,922	19,878	.....	.....(548)	.....	.....(548)	.....	19,330	.....	.....	.....0	.....460	06/01/2042.
3128M9	H5	4		12/01/2019.	Paydown.....	.....	17,379	17,379	17,861	17,819	.....	.....(440)	.....	.....(440)	.....	17,379	.....	.....	.....0	.....451	06/01/2042.
3128M9	JQ	6		12/01/2019.	Paydown.....	.....	10,616	10,616	10,928	10,900	.....	.....(284)	.....	.....(284)	.....	10,616	.....	.....	.....0	.....239	08/01/2042.
3128M9	K2	7		12/01/2019.	Paydown.....	.....	18,127	18,127	18,016	18,026	.....	.....101	.....	.....101	.....	18,127	.....	.....	.....0	.....386	11/01/2042.
3128M9	TA	0		12/01/2019.	Paydown.....	.....	6,251	6,251	5,636	5,708	.....	.....543	.....	.....543	.....	6,251	.....	.....	.....0	.....93	07/01/2043.
3128M9	XT	4		12/01/2019.	Paydown.....	.....	74,891	74,891	75,312	75,259	.....	.....(368)	.....	.....(368)	.....	74,891	.....	.....	.....0	.....1,594	12/01/2043.
3128MB	MS	3		12/01/2019.	Paydown.....	.....	3,750	3,750	3,703	3,735	.....	.....15	.....	.....15	.....	3,750	.....	.....	.....0	.....103	09/01/2022.
3128MB	X6	9		12/01/2019.	Paydown.....	.....	3,404	3,404	3,319	3,368	.....	.....36	.....	.....36	.....	3,404	.....	.....	.....0	.....86	07/01/2023.
3128MC	4Y	8		12/01/2019.	Paydown.....	.....	15,416	15,416	15,817	15,817	.....	.....(400)	.....	.....(400)	.....	15,416	.....	.....	.....0	.....350	09/01/2026.
3128MD	UQ	4		12/01/2019.	Paydown.....	.....	28,556	28,556	28,622	28,622	.....	.....(66)	.....	.....(66)	.....	28,556	.....	.....	.....0	.....490	10/01/2028.
3128MJ	2H	2		12/01/2019.	Paydown.....	.....	173,802	173,802	177,313	177,313	.....	.....(3,512)	.....	.....(3,512)	.....	173,802	.....	.....	.....0	.....4,742	08/01/2047.
3128MJ	2W	9		12/01/2019.	Paydown.....	.....	134,369	134,369	134,347	134,347	.....	.....23	.....	.....23	.....	134,369	.....	.....	.....0	.....3,195	11/01/2047.
3128MJ	EU	0		12/01/2019.	Paydown.....	.....	2,490	2,490	2,486	2,486	.....	.....4	.....	.....4	.....	2,490	.....	.....	.....0	.....88	08/01/2036.
3128MJ	GH	7		12/01/2019.	Paydown.....	.....	2,015	2,015	1,961	1,972	.....	.....43	.....	.....43	.....	2,015	.....	.....	.....0	.....63	05/01/2037.
3128MJ	Q7	8		12/01/2019.	Paydown.....	.....	20,497	20,497	20,361	20,371	.....	.....126	.....	.....126	.....	20,497	.....	.....	.....0	.....446	02/01/2042.
3128MJ	SA	3		12/01/2019.	Paydown.....	.....	6,368	6,368	6,326	6,331	.....	.....37	.....	.....37	.....	6,368	.....	.....	.....0	.....135	07/01/2043.
3128MJ	SS	0		12/01/2019.	Paydown.....	.....	6,548	6,548	6,211	6,248	.....	.....301	.....	.....301	.....	6,548	.....	.....	.....0	.....119	04/01/2043.
3128MJ	TL	4		12/01/2019.	Paydown.....	.....	5,883	5,883	5,844	5,849	.....	.....34	.....	.....34	.....	5,883	.....	.....	.....0	.....128	10/01/2043.
3128MJ	X8	8		12/01/2019.	Paydown.....	.....	104,180	104,180	104,490	104,490	.....	.....(311)	.....	.....(311)	.....	104,180	.....	.....	.....0	.....2,331	04/01/2046.
3128MJ	XE	5		12/01/2019.	Paydown.....	.....	99,508	99,508	99,846	99,846	.....	.....(338)	.....	.....(338)	.....	99,508	.....	.....	.....0	.....2,270	11/01/2045.
3128MJ	YY	0		12/01/2019.	Paydown.....	.....	96,383	96,383	94,053	94,053	.....	.....2,330	.....	.....2,330	.....	96,383	.....	.....	.....0	.....1,818	10/01/2046.
3128MM	AA	1		08/01/2019.	VARIOUS.....	.....	1,529	1,529	1,467	.....	.....	.....1,529	.....	.....1,529	.....	1,529	.....	.....	.....0	.....15	07/01/2019.
3128MM	BS	1		12/01/2019.	Paydown.....	.....	5,991	5,991	6,061	5,999	.....	.....(8)	.....	.....(8)	.....	5,991	.....	.....	.....0	.....156	04/01/2020.
3128MM	P4	9		12/01/2019.	Paydown.....	.....	4,849	4,849	4,912	4,912	.....	.....(63)	.....	.....(63)	.....	4,849	.....	.....	.....0	.....104	08/01/2027.
3128MM	TN	3		12/01/2019.	Paydown.....	.....	69,894	69,894	68,404	68,404	.....	.....1,490	.....	.....1,490	.....	69,894	.....	.....	.....0	.....1,013	06/01/2030.
3128MM	WN	9		12/01/2019.	Paydown.....	.....	73,443	73,443	73,960	.....	.....	.....(516)	.....	.....(516)	.....	73,443	.....	.....	.....0	.....833	07/01/2032.
3128P7	4J	9		12/01/2019.	Paydown.....	.....	14,242	14,242	14,502	14,502	.....	.....(259)	.....	.....(259)	.....	14,242	.....	.....	.....0	.....293	09/01/2033.
3128P7	RJ	4		12/01/2019.	Paydown.....	.....	7,985	7,985	8,200	8,200	.....	.....(216)	.....	.....(216)	.....	7,985	.....	.....	.....0	.....206	08/01/2031.

**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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128P7	UJ	0		12/01/2019.	Paydown.....	.....	31,266	31,266	31,866	31,764	.....	(499)	.....	(499)	.....	31,266	.....	.....	0	.662	08/01/2032.
3128P7	ZN	6		12/01/2019.	Paydown.....	.....	14,220	14,220	14,046	14,079	.....	.141	.....	.141	.....	14,220	.....	.....	0	.248	04/01/2033.
3128P8	B3	4		12/01/2019.	Paydown.....	.....	14,219	14,219	14,063	14,063	.....	.156	.....	.156	.....	14,219	.....	.....	0	.265	12/01/2035.
3128P8	DH	1		12/01/2019.	Paydown.....	.....	2,557	2,557	2,458	2,458	.....	.99	.....	.99	.....	2,557	.....	.....	0	.39	11/01/2036.
3128P8	DM	0		12/01/2019.	Paydown.....	.....	14,071	14,071	13,916	13,916	.....	.155	.....	.155	.....	14,071	.....	.....	0	.255	01/01/2037.
3128P8	E4	9		12/01/2019.	Paydown.....	.....	12,748	12,748	12,608	12,608	.....	.140	.....	.140	.....	12,748	.....	.....	0	.239	10/01/2037.
3128PS	WB	9		12/01/2019.	Paydown.....	.....	16,654	16,654	16,761	16,711	.....	(.57)	.....	(.57)	.....	16,654	.....	.....	0	.318	10/01/2025.
3128PX	A9	7		12/01/2019.	Paydown.....	.....	13,145	13,145	13,195	13,195	.....	(.50)	.....	(.50)	.....	13,145	.....	.....	0	.223	11/01/2026.
3128PX	Y5	9		12/01/2019.	Paydown.....	.....	54,638	54,638	54,851	54,851	.....	(213)	.....	(213)	.....	54,638	.....	.....	0	.827	03/01/2027.
31292G	W3	6		12/01/2019.	Paydown.....	.....	2,032	2,032	2,098	2,080	.....	(.48)	.....	(.48)	.....	2,032	.....	.....	0	.67	10/01/2028.
31292H	4K	7		12/01/2019.	Paydown.....	.....	2,282	2,282	2,369	2,348	.....	(.66)	.....	(.66)	.....	2,282	.....	.....	0	.84	12/01/2033.
31292H	RY	2		12/01/2019.	Paydown.....	.....	5,202	5,202	5,355	5,334	.....	(132)	.....	(132)	.....	5,202	.....	.....	0	.171	09/01/2032.
31292K	ZW	0		12/01/2019.	Paydown.....	.....	1,843	1,843	1,930	1,930	.....	(.87)	.....	(.87)	.....	1,843	.....	.....	0	.52	02/01/2040.
31292L	GN	9		12/01/2019.	Paydown.....	.....	26,612	26,612	26,449	26,462	.....	.150	.....	.150	.....	26,612	.....	.....	0	.557	04/01/2042.
31292L	W5	0		12/01/2019.	Paydown.....	.....	16,308	16,308	15,467	15,546	.....	.762	.....	.762	.....	16,308	.....	.....	0	.281	10/01/2042.
31292S	BY	5		12/01/2019.	Paydown.....	.....	11,665	11,665	11,991	11,936	.....	(271)	.....	(271)	.....	11,665	.....	.....	0	.292	12/01/2043.
312935	MZ	9		12/01/2019.	Paydown.....	.....	14,188	14,188	14,167	14,171	.....	.16	.....	.16	.....	14,188	.....	.....	0	.348	09/01/2039.
312936	FW	2		12/01/2019.	Paydown.....	.....	29,384	29,384	29,342	29,351	.....	.34	.....	.34	.....	29,384	.....	.....	0	1,064	10/01/2039.
31293H	M7	5		12/01/2019.	Paydown.....	.....	553	553	551	552	.....	.1	.....	.1	.....	553	.....	.....	0	.20	01/01/2029.
312942	CZ	6		12/01/2019.	Paydown.....	.....	9,731	9,731	10,423	10,292	.....	(.562)	.....	(.562)	.....	9,731	.....	.....	0	.272	09/01/2040.
312943	UG	6		12/01/2019.	Paydown.....	.....	63,913	63,913	65,761	65,761	.....	(1,848)	.....	(1,848)	.....	63,913	.....	.....	0	1,556	11/01/2040.
312945	AK	4		12/01/2019.	Paydown.....	.....	19,351	19,351	19,185	19,225	.....	.127	.....	.127	.....	19,351	.....	.....	0	.465	01/01/2041.
31294M	NN	7		12/01/2019.	Paydown.....	.....	36,435	36,435	36,030	36,030	.....	.405	.....	.405	.....	36,435	.....	.....	0	.487	03/01/2027.
31294N	P5	2		12/01/2019.	Paydown.....	.....	7,083	7,083	7,175	7,175	.....	(.92)	.....	(.92)	.....	7,083	.....	.....	0	.134	08/01/2027.
31296L	G2	1		12/01/2019.	Paydown.....	.....	3,761	3,761	3,831	3,818	.....	(.57)	.....	(.57)	.....	3,761	.....	.....	0	.105	08/01/2033.
31296N	V6	1		12/01/2019.	Paydown.....	.....	2,569	2,569	2,533	2,540	.....	.29	.....	.29	.....	2,569	.....	.....	0	.65	10/01/2033.
31296R	ZB	7		12/01/2019.	Paydown.....	.....	4,409	4,409	4,324	4,364	.....	.46	.....	.46	.....	4,409	.....	.....	0	.108	01/01/2034.
31297A	4Y	7		12/01/2019.	Paydown.....	.....	1,362	1,362	1,286	1,303	.....	.59	.....	.59	.....	1,362	.....	.....	0	.35	06/01/2034.
31297A	5T	7		12/01/2019.	Paydown.....	.....	4,882	4,882	4,691	4,735	.....	.147	.....	.147	.....	4,882	.....	.....	0	.129	06/01/2034.
31306X	4T	7		12/01/2019.	Paydown.....	.....	37,080	37,080	36,667	36,667	.....	.413	.....	.413	.....	37,080	.....	.....	0	.526	10/01/2027.
31307B	J7	6		12/01/2019.	Paydown.....	.....	15,032	15,032	14,865	14,865	.....	.167	.....	.167	.....	15,032	.....	.....	0	.202	03/01/2028.
31307C	GW	2		12/01/2019.	Paydown.....	.....	22,694	22,694	22,218	22,257	.....	.437	.....	.437	.....	22,694	.....	.....	0	.259	05/01/2028.
3130AA	3R	7		11/15/2019.	Maturity @ 100.00.....	.....	1,000,000	1,000,000	989,174	989,174	.....	10,826	.....	10,826	.....	1,000,000	.....	.....	0	13,750	11/15/2019.
3132D5	3Y	6		12/01/2019.	Paydown.....	.....	3,716	3,716	3,751	.....	.....	(.35)	.....	(.35)	.....	3,716	.....	.....	0	.8	11/01/2034.
3132DV	3N	3		12/01/2019.	Paydown.....	.....	45,938	45,938	47,301	.....	.....	(1,364)	.....	(1,364)	.....	45,938	.....	.....	0	.381	08/01/2049.
3132GD	SE	3		12/01/2019.	Paydown.....	.....	8,345	8,345	8,825	8,678	.....	(332)	.....	(332)	.....	8,345	.....	.....	0	.372	04/01/2041.
3132GF	3N	5		12/01/2019.	Paydown.....	.....	4,286	4,286	4,488	4,488	.....	(202)	.....	(202)	.....	4,286	.....	.....	0	.107	08/01/2041.
3132GK	ZN	9		12/01/2019.	Paydown.....	.....	7,476	7,476	7,427	7,430	.....	.46	.....	.46	.....	7,476	.....	.....	0	.161	11/01/2041.
3132GU	KW	3		12/01/2019.	Paydown.....	.....	19,841	19,841	20,428	20,385	.....	(.543)	.....	(.543)	.....	19,841	.....	.....	0	.440	06/01/2042.
3132HL	PX	5		12/01/2019.	Paydown.....	.....	10,018	10,018	9,950	9,955	.....	.63	.....	.63	.....	10,018	.....	.....	0	.196	08/01/2042.
3132HQ	YV	8		12/01/2019.	Paydown.....	.....	25,941	25,941	24,607	24,737	.....	1,204	.....	1,204	.....	25,941	.....	.....	0	.504	01/01/2043.
3132HR	FR	6		12/01/2019.	Paydown.....	.....	13,711	13,711	13,006	13,076	.....	.636	.....	.636	.....	13,711	.....	.....	0	.241	01/01/2043.

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3132J6	5D	2		12/01/2019.	Paydown.....	.....	6,282	6,282	5,959	5,991	.....	.....	.....290	.....	.....	.....6,282	.....	.....	.....0	.....107	02/01/2043.
3132J8	5J	5		12/01/2019.	Paydown.....	.....	22,533	22,533	22,384	22,399	.....	.....134	.....	.....134	.....	.....22,533	.....	.....	.....0	.....452	04/01/2043.
3132J9	V9	6		12/01/2019.	Paydown.....	.....	4,761	4,761	4,516	4,543	.....	.....218	.....	.....218	.....	.....4,761	.....	.....	.....0	.....79	05/01/2043.
3132JB	N3	3		12/01/2019.	Paydown.....	.....	26,868	26,868	25,486	25,645	.....	.....1,223	.....	.....1,223	.....	.....26,868	.....	.....	.....0	.....533	07/01/2043.
3132L5	AC	7		12/01/2019.	Paydown.....	.....	25,428	25,428	24,125	24,265	.....	.....1,163	.....	.....1,163	.....	.....25,428	.....	.....	.....0	.....450	04/01/2043.
3132L5	AD	5		12/01/2019.	Paydown.....	.....	6,760	6,760	6,412	6,450	.....	.....310	.....	.....310	.....	.....6,760	.....	.....	.....0	.....116	04/01/2043.
3132L5	AH	6		12/01/2019.	Paydown.....	.....	12,706	12,706	12,800	12,800	.....	.....(94)	.....	.....(94)	.....	.....12,706	.....	.....	.....0	.....294	04/01/2043.
3132L5	B3	6		12/01/2019.	Paydown.....	.....	10,180	10,180	9,657	9,714	.....	.....466	.....	.....466	.....	.....10,180	.....	.....	.....0	.....182	05/01/2043.
3132M6	VL	1		12/01/2019.	Paydown.....	.....	76,063	76,063	77,723	77,723	.....	.....(1,661)	.....	.....(1,661)	.....	.....76,063	.....	.....	.....0	.....1,861	05/01/2044.
3132QR	FB	1		12/01/2019.	Paydown.....	.....	69,056	69,056	67,536	67,536	.....	.....1,520	.....	.....1,520	.....	.....69,056	.....	.....	.....0	.....1,054	07/01/2045.
3132QV	JT	9		12/01/2019.	Paydown.....	.....	111,529	111,529	111,907	111,907	.....	.....(378)	.....	.....(378)	.....	.....111,529	.....	.....	.....0	.....2,482	01/01/2046.
3132WJ	FD	8		12/01/2019.	Paydown.....	.....	83,664	83,664	81,557	81,557	.....	.....2,107	.....	.....2,107	.....	.....83,664	.....	.....	.....0	.....1,451	11/01/2046.
3132XU	SH	9		12/01/2019.	Paydown.....	.....	65,436	65,436	65,356	65,356	.....	.....79	.....	.....79	.....	.....65,436	.....	.....	.....0	.....1,499	11/01/2047.
3132Y1	HK	7		12/01/2019.	Paydown.....	.....	267,053	267,053	271,267	271,122	.....	.....(4,069)	.....	.....(4,069)	.....	.....267,053	.....	.....	.....0	.....7,393	07/01/2048.
3132Y1	VU	9		12/01/2019.	Paydown.....	.....	188,040	188,040	194,668	194,668	.....	.....(6,628)	.....	.....(6,628)	.....	.....188,040	.....	.....	.....0	.....4,828	08/01/2048.
31335B	ZJ	8		12/01/2019.	Paydown.....	.....	229,238	229,238	236,474	.....	.....	.....(7,235)	.....	.....(7,235)	.....	.....229,238	.....	.....	.....0	.....3,944	10/01/2048.
31339S	BM	6		12/01/2019.	Paydown.....	.....	11,383	11,383	11,562	.....	.....	.....(180)	.....	.....(180)	.....	.....11,383	.....	.....	.....0	.....51	09/01/2049.
3135G0	ZY	2		11/26/2019.	Maturity @ 100.00.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....
						.....	500,000	500,000	495,973	495,973	.....	.....4,027	.....	.....4,027	.....	.....500,000	.....	.....	.....0	.....8,750	11/26/2019.
3136AC	7M	7		11/25/2019.	VARIOUS.....	.....	26,128	25,000	24,799	24,799	.....	.....12	.....	.....12	.....	.....24,811	.....	.....1,316	.....1,316	.....1,115	02/25/2043.
3136AH	AG	5		12/01/2019.	Paydown.....	.....	18,651	18,651	19,113	19,113	.....	.....(462)	.....	.....(462)	.....	.....18,651	.....	.....	.....0	.....514	10/25/2023.
3136AJ	B5	4		12/04/2019.	MORGAN STANLEY & CO INC, NY.....	.....	104,473	100,000	101,977	101,977	.....	.....(378)	.....	.....(378)	.....	.....101,599	.....	.....2,874	.....2,874	.....3,420	03/25/2024.
31371H	LT	3		12/01/2019.	Paydown.....	.....	10,995	10,995	11,363	11,267	.....	.....(272)	.....	.....(272)	.....	.....10,995	.....	.....	.....0	.....396	05/01/2029.
31371K	VF	5		12/01/2019.	Paydown.....	.....	2,878	2,878	2,906	2,897	.....	.....(19)	.....	.....(19)	.....	.....2,878	.....	.....	.....0	.....92	11/01/2032.
31371M	HM	2		12/01/2019.	Paydown.....	.....	11,656	11,656	11,545	11,639	.....	.....17	.....	.....17	.....	.....11,656	.....	.....	.....0	.....292	11/01/2020.
31374T	MV	8		12/01/2019.	Paydown.....	.....	512	512	530	520	.....	.....(8)	.....	.....(8)	.....	.....512	.....	.....	.....0	.....19	01/01/2029.
31376K	GM	2		12/01/2019.	Paydown.....	.....	1,642	1,642	1,702	1,690	.....	.....(48)	.....	.....(48)	.....	.....1,642	.....	.....	.....0	.....59	08/01/2034.
3137AY	CD	1		05/01/2019.	VARIOUS.....	.....	104,658	105,544	103,855	103,855	.....	.....566	.....	.....566	.....	.....104,421	.....	.....237	.....237	.....617	04/25/2022.
3137EA	DR	7		05/31/2019.	JP Morgan.....	.....	495,789	500,000	492,279	492,279	.....	.....2,427	.....	.....2,427	.....	.....494,706	.....	.....1,082	.....1,082	.....4,049	05/01/2020.
3137EA	EM	7		04/30/2019.	JP Morgan.....	.....	1,000,500	1,000,000	998,613	998,613	.....	.....362	.....	.....362	.....	.....998,975	.....	.....1,525	.....1,525	.....13,056	04/23/2020.
31385H	3F	7		12/01/2019.	Paydown.....	.....	848	848	873	860	.....	.....(12)	.....	.....(12)	.....	.....848	.....	.....	.....0	.....27	01/01/2032.
31385J	JC	3		12/01/2019.	Paydown.....	.....	1,882	1,882	1,959	1,944	.....	.....(62)	.....	.....(62)	.....	.....1,882	.....	.....	.....0	.....66	07/01/2032.
31385W	ZT	9		12/01/2019.	Paydown.....	.....	4,895	4,895	5,104	5,024	.....	.....(129)	.....	.....(129)	.....	.....4,895	.....	.....	.....0	.....168	01/01/2033.
3138A1	SP	7		12/01/2019.	Paydown.....	.....	18,264	18,264	17,870	17,959	.....	.....305	.....	.....305	.....	.....18,264	.....	.....	.....0	.....320	12/01/2040.
3138A2	NM	7		12/01/2019.	Paydown.....	.....	21,413	21,413	21,543	21,480	.....	.....(68)	.....	.....(68)	.....	.....21,413	.....	.....	.....0	.....427	01/01/2026.
3138A5	TQ	5		12/01/2019.	Paydown.....	.....	11,106	11,106	10,961	10,995	.....	.....112	.....	.....112	.....	.....11,106	.....	.....	.....0	.....301	01/01/2041.
3138A7	FP	8		12/01/2019.	Paydown.....	.....	24,851	24,851	25,553	.....	.....	.....(702)	.....	.....(702)	.....	.....24,851	.....	.....	.....0	.....619	02/01/2041.
3138AG	2C	1		12/01/2019.	Paydown.....	.....	8,631	8,631	8,940	8,843	.....	.....(212)	.....	.....(212)	.....	.....8,631	.....	.....	.....0	.....174	06/01/2041.
3138AP	TM	0		12/01/2019.	Paydown.....	.....	10,113	10,113	10,399	10,399	.....	.....(286)	.....	.....(286)	.....	.....10,113	.....	.....	.....0	.....225	09/01/2041.
3138E2	E2	7		12/01/2019.	Paydown.....	.....	14,124	14,124	14,297	14,297	.....	.....(173)	.....	.....(173)	.....	.....14,124	.....	.....	.....0	.....261	12/01/2026.
3138E9	A2	6		12/01/2019.	Paydown.....	.....	18,911	18,911	19,703	19,703	.....	.....(792)	.....	.....(792)	.....	.....18,911	.....	.....	.....0	.....447	03/01/2042.
3138E9	P7	9		12/01/2019.	Paydown.....	.....	21,965	21,965	21,843	21,852	.....	.....114	.....	.....114	.....	.....21,965	.....	.....	.....0	.....498	02/01/2042.

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138EA	Y4	3	FN AK6130 - RMBS.....	12/01/2019.	Paydown.....	.....	18,650	18,650	18,657	18,657	.....	.....	(7)	(7)	.....	18,650	.....	.....	0	314	03/01/2027.
3138EG	WV	2	FN AL0659 - RMBS.....	12/01/2019.	Paydown.....	.....	8,548	8,548	8,950	8,950	.....	.....	(402)	(402)	.....	8,548	.....	.....	0	207	07/01/2041.
3138EJ	RZ	3	FN AL2303 - RMBS.....	12/01/2019.	Paydown.....	.....	9,791	9,791	10,011	10,011	.....	.....	(220)	(220)	.....	9,791	.....	.....	0	229	06/01/2026.
3138EJ	SQ	2	FN AL2326 - RMBS.....	12/01/2019.	Paydown.....	.....	25,908	25,908	27,041	27,041	.....	.....	(1,133)	(1,133)	.....	25,908	.....	.....	0	691	04/01/2042.
3138EK	X2	6	FN AL3396 - RMBS.....	12/01/2019.	Paydown.....	.....	31,354	31,354	30,934	30,934	.....	.....	420	420	.....	31,354	.....	.....	0	438	03/01/2028.
3138EL	VR	1	FN AL4223 - RMBS.....	12/01/2019.	Paydown.....	.....	23,446	23,446	24,209	24,093	.....	.....	(647)	(647)	.....	23,446	.....	.....	0	585	05/01/2043.
3138LT	JT	6	FN AO2973 - RMBS.....	12/01/2019.	Paydown.....	.....	73,656	73,656	73,359	73,383	.....	.....	273	273	.....	73,656	.....	.....	0	1,468	05/01/2042.
3138LU	R5	6	FN AO4107 - RMBS.....	12/01/2019.	Paydown.....	.....	6,363	6,363	6,630	6,630	.....	.....	(267)	(267)	.....	6,363	.....	.....	0	206	06/01/2042.
3138LW	NY	3	FN AO5806 - RMBS.....	12/01/2019.	Paydown.....	.....	2,666	2,666	2,653	2,654	.....	.....	12	12	.....	2,666	.....	.....	0	41	06/01/2042.
3138LY	2C	0	FN AO7970 - RMBS.....	12/01/2019.	Paydown.....	.....	70,139	70,139	69,199	69,199	.....	.....	940	940	.....	70,139	.....	.....	0	998	06/01/2027.
3138LY	4R	5	FN AO8031 - RMBS.....	12/01/2019.	Paydown.....	.....	7,023	7,023	6,985	6,988	.....	.....	34	34	.....	7,023	.....	.....	0	153	07/01/2042.
3138M9	6K	2	FN AP6273 - RMBS.....	12/01/2019.	Paydown.....	.....	51,479	51,479	48,929	49,167	.....	.....	2,312	2,312	.....	51,479	.....	.....	0	972	10/01/2042.
3138MC	4P	6	FN AP8929 - RMBS.....	12/01/2019.	Paydown.....	.....	21,766	21,766	21,834	21,834	.....	.....	(68)	(68)	.....	21,766	.....	.....	0	363	10/01/2027.
3138MK	QZ	2	FN AQ4071 - RMBS.....	12/01/2019.	Paydown.....	.....	7,864	7,864	7,758	7,758	.....	.....	105	105	.....	7,864	.....	.....	0	109	04/01/2028.
3138MN	RE	2	FN AQ6784 - RMBS.....	12/01/2019.	Paydown.....	.....	2,405	2,405	2,396	2,397	.....	.....	9	9	.....	2,405	.....	.....	0	46	12/01/2042.
3138MR	BF	7	FN AQ9037 - RMBS.....	12/01/2019.	Paydown.....	.....	101,319	101,319	99,961	99,961	.....	.....	1,357	1,357	.....	101,319	.....	.....	0	1,483	01/01/2028.
3138W1	GA	9	FN AR3792 - RMBS.....	12/01/2019.	Paydown.....	.....	10,255	10,255	9,746	9,796	.....	.....	459	459	.....	10,255	.....	.....	0	221	02/01/2043.
3138W6	BV	7	FN AR8151 - RMBS.....	12/01/2019.	Paydown.....	.....	16,234	16,234	15,428	15,513	.....	.....	721	721	.....	16,234	.....	.....	0	299	03/01/2043.
3138W7	UG	7	FN AR9582 - RMBS.....	12/01/2019.	Paydown.....	.....	5,623	5,623	5,347	5,375	.....	.....	248	248	.....	5,623	.....	.....	0	100	03/01/2043.
3138W9	JV	3	FN AS0275 - RMBS.....	12/01/2019.	Paydown.....	.....	6,947	6,947	6,845	6,865	.....	.....	83	83	.....	6,947	.....	.....	0	140	08/01/2033.
3138WA	GR	2	FN AS1107 - RMBS.....	12/01/2019.	Paydown.....	.....	29,243	29,243	29,963	29,963	.....	.....	(720)	(720)	.....	29,243	.....	.....	0	778	11/01/2043.
3138WF	2S	4	FN AS6184 - RMBS.....	12/01/2019.	Paydown.....	.....	106,927	106,927	107,663	107,663	.....	.....	(736)	(736)	.....	106,927	.....	.....	0	2,179	11/01/2045.
3138WG	CY	8	FN AS6386 - RMBS.....	12/01/2019.	Paydown.....	.....	133,577	133,577	130,386	130,386	.....	.....	3,191	3,191	.....	133,577	.....	.....	0	2,607	12/01/2045.
3138WH	BS	0	FN AS7248 - RMBS.....	12/01/2019.	Paydown.....	.....	230,902	230,902	235,569	235,569	.....	.....	(4,667)	(4,667)	.....	230,902	.....	.....	0	5,959	05/01/2046.
3138WH	ER	9	FN AS7343 - RMBS.....	12/01/2019.	Paydown.....	.....	165,772	165,772	161,675	161,675	.....	.....	4,098	4,098	.....	165,772	.....	.....	0	3,175	06/01/2046.
3138WH	J2	9	FN AS7480 - RMBS.....	12/01/2019.	Paydown.....	.....	11,949	11,949	11,437	11,437	.....	.....	512	512	.....	11,949	.....	.....	0	136	07/01/2031.
3138WM	XC	0	FN AT0674 - RMBS.....	12/01/2019.	Paydown.....	.....	12,366	12,366	12,304	12,310	.....	.....	55	55	.....	12,366	.....	.....	0	229	04/01/2043.
3138WP	MY	7	FN AT2174 - RMBS.....	12/01/2019.	Paydown.....	.....	10,577	10,577	10,524	10,530	.....	.....	47	47	.....	10,577	.....	.....	0	155	05/01/2043.
3138WQ	AY	8	FN AT2722 - RMBS.....	12/01/2019.	Paydown.....	.....	19,139	19,139	18,501	18,563	.....	.....	576	576	.....	19,139	.....	.....	0	351	05/01/2043.
3138WQ	QS	4	FN AT3164 - RMBS.....	12/01/2019.	Paydown.....	.....	14,028	14,028	13,333	13,409	.....	.....	620	620	.....	14,028	.....	.....	0	263	04/01/2043.
3138WQ	RA	2	FN AT3180 - RMBS.....	12/01/2019.	Paydown.....	.....	26,888	26,888	25,553	25,699	.....	.....	1,189	1,189	.....	26,888	.....	.....	0	475	05/01/2043.
3138WS	SQ	2	FN AT5026 - RMBS.....	12/01/2019.	Paydown.....	.....	18,892	18,892	17,956	18,056	.....	.....	836	836	.....	18,892	.....	.....	0	341	05/01/2043.
3138WT	ZN	9	FN AT6148 - RMBS.....	12/01/2019.	Paydown.....	.....	6,670	6,670	6,875	6,849	.....	.....	(179)	(179)	.....	6,670	.....	.....	0	147	06/01/2042.
3138X0	PV	4	FN AU1335 - RMBS.....	12/01/2019.	Paydown.....	.....	7,699	7,699	7,749	7,749	.....	.....	(50)	(50)	.....	7,699	.....	.....	0	156	07/01/2043.
3138X2	QS	6	FN AU3164 - RMBS.....	12/01/2019.	Paydown.....	.....	13,022	13,022	12,879	12,907	.....	.....	116	116	.....	13,022	.....	.....	0	222	08/01/2033.
3138X3	F7	2	FN AU3789 - RMBS.....	12/01/2019.	Paydown.....	.....	17,548	17,548	17,312	17,312	.....	.....	235	235	.....	17,548	.....	.....	0	251	08/01/2028.
3138X3	XS	6	FN AU4288 - RMBS.....	12/01/2019.	Paydown.....	.....	25,933	25,933	26,660	26,660	.....	.....	(727)	(727)	.....	25,933	.....	.....	0	635	09/01/2043.
3138X5	SG	3	FN AU5918 - RMBS.....	12/01/2019.	Paydown.....	.....	21,438	21,438	20,377	20,501	.....	.....	937	937	.....	21,438	.....	.....	0	439	09/01/2043.
3138X5	SH	1	FN AU5919 - RMBS.....	12/01/2019.	Paydown.....	.....	17,129	17,129	17,034	17,045	.....	.....	84	84	.....	17,129	.....	.....	0	375	09/01/2043.
3138X6	WX	9	FN AU6961 - RMBS.....	12/01/2019.	Paydown.....	.....	86,288	86,288	86,345	86,345	.....	.....	(57)	(57)	.....	86,288	.....	.....	0	1,460	10/01/2028.
3138X7	DK	6	FN AU7305 - RMBS.....	12/01/2019.	Paydown.....	.....	40,067	40,068	41,137	41,137	.....	.....	(1,070)	(1,070)	.....	40,067	.....	.....	0	1,142	08/01/2043.
3138X9	SH	3	FN AU9519 - RMBS.....	12/01/2019.	Paydown.....	.....	5,248	5,248	5,219	5,223	.....	.....	26	26	.....	5,248	.....	.....	0	117	10/01/2043.

**SCHEDULE D - PART 4**

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

E14.8

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138XB XS 8	FN AV0688 - RMBS.....		..	12/01/2019.	Paydown.....	.....	15,811	15,811	15,932	15,917	.....	(107)	.....	(107)	.....	15,811	.....	.....	0	323	12/01/2043.
3138XB XV 1	FN AV0691 - RMBS.....		..	12/01/2019.	Paydown.....	.....	28,849	28,849	29,654	29,654	.....	(805)	.....	(805)	.....	28,849	.....	.....	0	696	12/01/2043.
3138Y4 MW 6	FN AX3072 - RMBS.....		..	12/01/2019.	Paydown.....	.....	102,119	102,119	102,504	102,504	.....	(386)	.....	(386)	.....	102,119	.....	.....	0	2,086	10/01/2044.
3138YH U6 5	FN AY4204 - RMBS.....		..	12/01/2019.	Paydown.....	.....	95,036	95,036	95,385	95,385	.....	(350)	.....	(350)	.....	95,036	.....	.....	0	2,012	05/01/2045.
31400E NV 8	FN 685404 - RMBS.....		..	12/01/2019.	Paydown.....	.....	1,524	1,524	1,535	1,533	.....	(9)	.....	(9)	.....	1,524	.....	.....	0	50	02/01/2033.
31400P MU 6	FN 693471 - RMBS.....		..	12/01/2019.	Paydown.....	.....	2,338	2,338	2,347	2,345	.....	(7)	.....	(7)	.....	2,338	.....	.....	0	85	03/01/2033.
31401A K3 0	FN 702414 - RMBS.....		..	12/01/2019.	Paydown.....	.....	15,174	15,174	15,674	15,508	.....	(334)	.....	(334)	.....	15,174	.....	.....	0	464	06/01/2033.
31401V 5J 6	FN 720049 - RMBS.....		..	12/01/2019.	Paydown.....	.....	670	670	649	652	.....	18	.....	18	.....	670	.....	.....	0	21	07/01/2033.
31401X H8 3	FN 721255 - RMBS.....		..	12/01/2019.	Paydown.....	.....	1,175	1,175	1,171	1,172	.....	3	.....	3	.....	1,175	.....	.....	0	33	07/01/2033.
31402C VQ 2	FN 725223 - RMBS.....		..	12/01/2019.	Paydown.....	.....	5,965	5,965	6,047	6,033	.....	(67)	.....	(67)	.....	5,965	.....	.....	0	179	03/01/2034.
31402H 5E 7	FN 729945 - RMBS.....		..	12/01/2019.	Paydown.....	.....	1,406	1,406	1,453	1,444	.....	(38)	.....	(38)	.....	1,406	.....	.....	0	48	11/01/2033.
31402R DF 3	FN 735502 - RMBS.....		..	12/01/2019.	Paydown.....	.....	2,408	2,408	2,390	2,392	.....	16	.....	16	.....	2,408	.....	.....	0	81	04/01/2035.
31403A 2N 4	FN 743381 - RMBS.....		..	12/01/2019.	Paydown.....	.....	837	837	882	857	.....	(20)	.....	(20)	.....	837	.....	.....	0	33	08/01/2028.
31403D DR 7	FN 745412 - RMBS.....		..	12/01/2019.	Paydown.....	.....	6,189	6,189	6,018	6,053	.....	136	.....	136	.....	6,189	.....	.....	0	206	12/01/2035.
31403F J4 7	FN 747383 - RMBS.....		..	12/01/2019.	Paydown.....	.....	2,109	2,109	2,044	2,053	.....	56	.....	56	.....	2,109	.....	.....	0	66	10/01/2033.
31404F VD 2	FN 767512 - RMBS.....		..	12/01/2019.	Paydown.....	.....	5,600	5,600	5,545	5,553	.....	47	.....	47	.....	5,600	.....	.....	0	142	04/01/2034.
31404M 5N 4	FN 773153 - RMBS.....		..	07/01/2019.	VARIOUS.....	.....	996	996	974	.....	996	.....	.....	996	.....	996	.....	.....	0	10	06/01/2019.
31404U Z9 4	FN 779368 - RMBS.....		..	07/01/2019.	VARIOUS.....	.....	2,188	2,188	2,138	2,186	.....	2	.....	2	.....	2,188	.....	.....	0	25	06/01/2019.
31405C U5 6	FN 785504 - RMBS.....		..	12/01/2019.	Paydown.....	.....	673	673	649	655	.....	18	.....	18	.....	673	.....	.....	0	24	06/01/2034.
31406A BY 7	FN 803855 - RMBS.....		..	12/01/2019.	Paydown.....	.....	4,195	4,195	4,098	4,112	.....	83	.....	83	.....	4,195	.....	.....	0	88	12/01/2034.
31406E 3D 4	FN 808196 - RMBS.....		..	12/01/2019.	Paydown.....	.....	859	859	872	.....	859	.....	.....	859	.....	859	.....	.....	0	29	04/01/2035.
31409W GN 5	FN 880505 - RMBS.....		..	12/01/2019.	Paydown.....	.....	1,321	1,321	1,337	.....	1,321	.....	.....	1,321	.....	1,321	.....	.....	0	47	08/01/2021.
3140EU LG 2	FN BC0326 - RMBS.....		..	12/01/2019.	Paydown.....	.....	14,205	14,205	14,252	14,252	.....	(46)	.....	(46)	.....	14,205	.....	.....	0	320	12/01/2045.
3140FP DG 1	FN BE3702 - RMBS.....		..	12/01/2019.	Paydown.....	.....	159,008	159,008	162,144	162,144	.....	(3,136)	.....	(3,136)	.....	159,008	.....	.....	0	4,260	06/01/2047.
3140HM N2 6	FN BK7608 - RMBS.....		..	12/01/2019.	Paydown.....	.....	259,938	259,938	262,791	262,726	.....	(2,788)	.....	(2,788)	.....	259,938	.....	.....	0	7,474	09/01/2048.
3140J6 GQ 4	FN BM2006 - RMBS.....		..	12/01/2019.	Paydown.....	.....	115,903	115,903	117,840	117,748	.....	(1,845)	.....	(1,845)	.....	115,903	.....	.....	0	3,095	01/01/2048.
3140J9 ZL 8	FN BM5246 - RMBS.....		..	12/01/2019.	Paydown.....	.....	74,184	74,184	76,056	.....	(1,872)	.....	.....	(1,872)	.....	74,184	.....	.....	0	817	11/01/2048.
3140JA CU 0	FN BM5482 - RMBS.....		..	12/01/2019.	Paydown.....	.....	328,986	328,986	338,778	.....	(9,792)	.....	.....	(9,792)	.....	328,986	.....	.....	0	5,636	02/01/2049.
3140JP M9 3	FN BN6683 - RMBS.....		..	12/01/2019.	Paydown.....	.....	38,232	38,232	39,093	.....	(860)	.....	.....	(860)	.....	38,232	.....	.....	0	482	06/01/2049.
3140Q7 2X 4	FN CA0789 - RMBS.....		..	12/01/2019.	Paydown.....	.....	45,588	45,588	46,192	46,192	.....	(605)	.....	(605)	.....	45,588	.....	.....	0	941	11/01/2032.
3140Q8 CV 5	FN CA0983 - RMBS.....		..	12/01/2019.	Paydown.....	.....	77,648	77,648	80,453	80,453	.....	(2,805)	.....	(2,805)	.....	77,648	.....	.....	0	2,221	01/01/2048.
3140Q9 NY 5	FN CA2206 - RMBS.....		..	12/01/2019.	Paydown.....	.....	127,864	127,864	134,257	.....	(6,393)	.....	.....	(6,393)	.....	127,864	.....	.....	0	2,421	08/01/2048.
31410D BZ 2	FN 885756 - RMBS.....		..	12/01/2019.	Paydown.....	.....	20,690	20,690	19,578	19,799	.....	891	.....	891	.....	20,690	.....	.....	0	731	07/01/2036.
31410E AG 3	FN 886607 - RMBS.....		..	12/01/2019.	Paydown.....	.....	4,163	4,163	4,167	4,166	.....	(3)	.....	(3)	.....	4,163	.....	.....	0	47	08/01/2036.
31410L TT 9	FN 890762 - RMBS.....		..	12/01/2019.	Paydown.....	.....	124,338	124,338	121,476	121,476	.....	2,862	.....	2,862	.....	124,338	.....	.....	0	1,758	10/01/2031.
31410P 5F 6	FN 893746 - RMBS.....		..	12/01/2019.	Paydown.....	.....	2,797	2,797	2,793	2,794	.....	3	.....	3	.....	2,797	.....	.....	0	95	07/01/2036.
31410P BM 4	FN 892944 - RMBS.....		..	12/01/2019.	Paydown.....	.....	190	190	194	194	.....	(4)	.....	(4)	.....	190	.....	.....	0	7	08/01/2036.
31410V DW 7	FN 898417 - RMBS.....		..	12/01/2019.	Paydown.....	.....	305	305	308	308	.....	(3)	.....	(3)	.....	305	.....	.....	0	17	10/01/2036.
31411V QX 0	FN 915870 - RMBS.....		..	07/01/2019.	Paydown.....	.....	2,300	2,300	2,368	2,357	.....	(57)	.....	(57)	.....	2,300	.....	.....	0	67	04/01/2037.
31412A M9 2	FN 919384 - RMBS.....		..	12/01/2019.	Paydown.....	.....	193	193	193	193	.....	0	.....	0	.....	193	.....	.....	0	7	05/01/2037.
31412N 3P 9	FN 930606 - RMBS.....		..	12/01/2019.	Paydown.....	.....	17,128	17,128	16,554	16,634	.....	495	.....	495	.....	17,128	.....	.....	0	491	02/01/2039.

**SCHEDULE D - PART 4**

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

E14.9

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31412R	H5	9	FN 932752 - RMBS.....	12/01/2019.	Paydown.....	.....	19,414	19,414	20,608	20,608	.....	.....	(1,194)	.....	.....	19,414	.....	.....	.....	.....	04/01/2040.
31412R	HS	9	FN 932741 - RMBS.....	12/01/2019.	Paydown.....	.....	3,961	3,961	4,084	4,054	.....	.....	(93)	.....	.....	3,961	.....	.....	.....	.....	04/01/2040.
31413B	PG	0	FN 940623 - RMBS.....	12/01/2019.	Paydown.....	.....	1,573	1,573	1,506	1,522	.....	.....	51	.....	.....	1,573	.....	.....	.....	.....	08/01/2037.
31413H	LK	2	FN 945930 - RMBS.....	12/01/2019.	Paydown.....	.....	826	826	791	800	.....	.....	26	.....	.....	826	.....	.....	.....	.....	08/01/2037.
31413R	G3	4	FN 953018 - RMBS.....	12/01/2019.	Paydown.....	.....	1,578	1,578	1,621	1,612	.....	.....	(35)	.....	.....	1,578	.....	.....	.....	.....	10/01/2037.
31413S	GT	5	FN 953910 - RMBS.....	12/01/2019.	Paydown.....	.....	1,918	1,918	1,939	1,933	.....	.....	(15)	.....	.....	1,918	.....	.....	.....	.....	11/01/2037.
31413U	JQ	3	FN 955771 - RMBS.....	12/01/2019.	Paydown.....	.....	1,523	1,523	1,564	1,557	.....	.....	(34)	.....	.....	1,523	.....	.....	.....	.....	10/01/2037.
31413Y	2M	2	FN 959880 - RMBS.....	12/01/2019.	Paydown.....	.....	750	750	735	738	.....	.....	11	.....	.....	750	.....	.....	.....	.....	11/01/2037.
31413Y	RZ	6	FN 959604 - RMBS.....	12/01/2019.	Paydown.....	.....	189	189	194	193	.....	.....	(4)	.....	.....	189	.....	.....	.....	.....	11/01/2037.
31414C	6Y	9	FN 962687 - RMBS.....	12/01/2019.	Paydown.....	.....	4,359	4,359	4,326	4,332	.....	.....	26	.....	.....	4,359	.....	.....	.....	.....	04/01/2038.
31414T	CA	7	FN 975365 - RMBS.....	12/01/2019.	Paydown.....	.....	3,880	3,880	3,839	3,863	.....	.....	17	.....	.....	3,880	.....	.....	.....	.....	06/01/2023.
31415R	E9	1	FN 986760 - RMBS.....	12/01/2019.	Paydown.....	.....	2,378	2,378	2,378	2,378	.....	.....	0	.....	.....	2,378	.....	.....	.....	.....	07/01/2038.
31415X	QZ	7	FN 992472 - RMBS.....	12/01/2019.	Paydown.....	.....	97	97	97	97	.....	.....	(0)	.....	.....	97	.....	.....	.....	.....	10/01/2038.
31416B	RY	6	FN 995203 - RMBS.....	12/01/2019.	Paydown.....	.....	6,538	6,538	6,942	6,942	.....	.....	(404)	.....	.....	6,538	.....	.....	.....	.....	07/01/2035.
31416H	WK	7	FN AA0649 - RMBS.....	12/01/2019.	Paydown.....	.....	4,364	4,364	4,659	4,659	.....	.....	(295)	.....	.....	4,364	.....	.....	.....	.....	12/01/2038.
31416L	HR	0	FN AA2939 - RMBS.....	12/01/2019.	Paydown.....	.....	8,557	8,557	8,550	8,551	.....	.....	6	.....	.....	8,557	.....	.....	.....	.....	04/01/2039.
31416M	6U	3	FN AA4482 - RMBS.....	12/01/2019.	Paydown.....	.....	4,774	4,774	4,613	4,638	.....	.....	136	.....	.....	4,774	.....	.....	.....	.....	04/01/2039.
31416M	X4	1	FN AA4298 - RMBS.....	12/01/2019.	Paydown.....	.....	6,626	6,626	6,715	6,690	.....	.....	(64)	.....	.....	6,626	.....	.....	.....	.....	03/01/2029.
31416N	DJ	8	FN AA4604 - RMBS.....	12/01/2019.	Paydown.....	.....	6,288	6,288	6,583	6,583	.....	.....	(295)	.....	.....	6,288	.....	.....	.....	.....	04/01/2039.
31416T	MF	3	FN AA9357 - RMBS.....	12/01/2019.	Paydown.....	.....	6,656	6,656	6,651	6,652	.....	.....	4	.....	.....	6,656	.....	.....	.....	.....	08/01/2039.
31416X	7F	1	FN AB2693 - RMBS.....	12/01/2019.	Paydown.....	.....	3,698	3,698	3,834	3,796	.....	.....	(98)	.....	.....	3,698	.....	.....	.....	.....	04/01/2041.
31416X	JM	3	FN AB2067 - RMBS.....	12/01/2019.	Paydown.....	.....	21,040	21,040	19,896	20,099	.....	.....	941	.....	.....	21,040	.....	.....	.....	.....	01/01/2041.
31416X	Q2	9	FN AB2272 - RMBS.....	12/01/2019.	Paydown.....	.....	34,636	34,636	35,090	34,963	.....	.....	(328)	.....	.....	34,636	.....	.....	.....	.....	02/01/2041.
31416Y	XS	2	FN AB3388 - RMBS.....	12/01/2019.	Paydown.....	.....	15,931	15,931	16,381	16,381	.....	.....	(450)	.....	.....	15,931	.....	.....	.....	.....	08/01/2041.
31417A	EP	0	FN AB3741 - RMBS.....	12/01/2019.	Paydown.....	.....	18,736	18,736	18,882	18,882	.....	.....	(146)	.....	.....	18,736	.....	.....	.....	.....	10/01/2041.
31417C	7F	6	FN AB6293 - RMBS.....	12/01/2019.	Paydown.....	.....	11,212	11,212	11,371	11,371	.....	.....	(159)	.....	.....	11,212	.....	.....	.....	.....	09/01/2027.
31417C	VJ	1	FN AB6016 - RMBS.....	12/01/2019.	Paydown.....	.....	15,958	15,958	15,869	15,876	.....	.....	82	.....	.....	15,958	.....	.....	.....	.....	08/01/2042.
31417D	2J	1	FN AB7076 - RMBS.....	12/01/2019.	Paydown.....	.....	34,296	34,296	32,595	32,758	.....	.....	1,538	.....	.....	34,296	.....	.....	.....	.....	11/01/2042.
31417E	SX	0	FN AB7733 - RMBS.....	12/01/2019.	Paydown.....	.....	12,202	12,202	11,597	11,655	.....	.....	547	.....	.....	12,202	.....	.....	.....	.....	01/01/2043.
31417F	YV	4	FN AB8823 - RMBS.....	12/01/2019.	Paydown.....	.....	26,574	26,574	25,257	25,390	.....	.....	1,183	.....	.....	26,574	.....	.....	.....	.....	03/01/2043.
31417G	MM	5	FN AB9363 - RMBS.....	12/01/2019.	Paydown.....	.....	7,340	7,340	7,298	7,303	.....	.....	38	.....	.....	7,340	.....	.....	.....	.....	05/01/2043.
31417G	TL	0	FN AB9554 - RMBS.....	12/01/2019.	Paydown.....	.....	91,983	91,983	90,401	90,401	.....	.....	1,582	.....	.....	91,983	.....	.....	.....	.....	06/01/2043.
31417M	JP	9	FN AC2969 - RMBS.....	12/01/2019.	Paydown.....	.....	5,140	5,140	5,280	5,243	.....	.....	(103)	.....	.....	5,140	.....	.....	.....	.....	09/01/2039.
31417M	VE	0	FN AC3312 - RMBS.....	12/01/2019.	Paydown.....	.....	11,812	11,812	11,802	11,804	.....	.....	8	.....	.....	11,812	.....	.....	.....	.....	10/01/2039.
31417V	PC	1	FN AC8518 - RMBS.....	12/01/2019.	Paydown.....	.....	7,828	7,828	8,309	8,309	.....	.....	(482)	.....	.....	7,828	.....	.....	.....	.....	12/01/2039.
31417Y	W5	2	FN MA0667 - RMBS.....	12/01/2019.	Paydown.....	.....	14,518	14,518	14,767	14,687	.....	.....	(169)	.....	.....	14,518	.....	.....	.....	.....	03/01/2031.
31418A	4R	6	FN MA1731 - RMBS.....	12/01/2019.	Paydown.....	.....	12,756	12,756	12,685	12,695	.....	.....	62	.....	.....	12,756	.....	.....	.....	.....	01/01/2044.
31418A	AV	0	FN MA0919 - RMBS.....	12/01/2019.	Paydown.....	.....	7,957	7,957	8,102	8,079	.....	.....	(121)	.....	.....	7,957	.....	.....	.....	.....	12/01/2031.
31418A	KN	7	FN MA1200 - RMBS.....	12/01/2019.	Paydown.....	.....	19,214	19,214	18,930	18,982	.....	.....	232	.....	.....	19,214	.....	.....	.....	.....	10/01/2032.
31418A	RX	8	FN MA1401 - RMBS.....	12/01/2019.	Paydown.....	.....	7,567	7,567	7,528	7,528	.....	.....	39	.....	.....	7,567	.....	.....	.....	.....	04/01/2033.
31418A	VD	7	FN MA1511 - RMBS.....	12/01/2019.	Paydown.....	.....	7,540	7,540	7,145	7,222	.....	.....	318	.....	.....	7,540	.....	.....	.....	.....	07/01/2033.
31418B	XB	7	FN MA2473 - RMBS.....	12/01/2019.	Paydown.....	.....	9,999	9,999	10,129	10,129	.....	.....	(130)	.....	.....	9,999	.....	.....	.....	.....	12/01/2035.



**SCHEDULE D - PART 4**

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
31418B	XC	5	FN MA2474 - RMBS.....	..	12/01/2019.	Paydown.....	.....	108,032	.....108,032	.....107,838	.....107,838	.....	.....	.....194	.....	.....194	.....108,032	.....	.....	.....0	.....1,853	12/01/2030.	
31418C	CH	5	FN MA2771 - RMBS.....	..	12/01/2019.	Paydown.....	.....	99,520	.....99,520	.....97,060	.....97,060	.....	.....2,460	.....	.....2,460	.....	.....99,520	.....	.....	.....0	.....1,873	10/01/2046.	
31418C	CS	1	FN MA2780 - RMBS.....	..	12/01/2019.	Paydown.....	.....	189,081	.....189,081	.....188,742	.....188,742	.....	.....340	.....	.....340	.....	.....189,081	.....	.....	.....0	.....3,340	10/01/2031.	
31418C	DJ	0	FN MA2804 - RMBS.....	..	12/01/2019.	Paydown.....	.....	20,079	.....20,079	.....19,863	.....19,863	.....	.....216	.....	.....216	.....	.....20,079	.....	.....	.....0	.....365	11/01/2036.	
31418C	EP	5	FN MA2841 - RMBS.....	..	12/01/2019.	Paydown.....	.....	10,170	.....10,170	.....9,772	.....9,772	.....	.....397	.....	.....397	.....	.....10,170	.....	.....	.....0	.....159	12/01/2036.	
31418C	FE	9	FN MA2864 - RMBS.....	..	12/01/2019.	Paydown.....	.....	128,467	.....128,467	.....128,767	.....128,767	.....	.....(300)	.....	.....(300)	.....	.....128,467	.....	.....	.....0	.....2,820	01/01/2047.	
31418C	MF	8	FN MA3057 - RMBS.....	..	12/01/2019.	Paydown.....	.....	139,295	.....139,295	.....139,448	.....139,448	.....	.....(153)	.....	.....(153)	.....	.....139,295	.....	.....	.....0	.....3,334	07/01/2047.	
31418C	PE	8	FN MA3120 - RMBS.....	..	12/01/2019.	Paydown.....	.....	138,925	.....138,925	.....139,020	.....139,020	.....	.....(95)	.....	.....(95)	.....	.....138,925	.....	.....	.....0	.....3,329	09/01/2047.	
31418C	PM	0	FN MA3127 - RMBS.....	..	12/01/2019.	Paydown.....	.....	13,470	.....13,470	.....13,317	.....13,317	.....	.....153	.....	.....153	.....	.....13,470	.....	.....	.....0	.....273	09/01/2037.	
31418C	PN	8	FN MA3128 - RMBS.....	..	12/01/2019.	Paydown.....	.....	77,615	.....77,615	.....77,227	.....77,231	.....	.....384	.....	.....384	.....	.....77,615	.....	.....	.....0	.....1,799	09/01/2037.	
31418C	ZJ	6	FN MA3444 - RMBS.....	..	12/01/2019.	Paydown.....	.....	154,789	.....154,789	.....158,973	.....158,947	.....	.....(4,159)	.....	.....(4,159)	.....	.....154,789	.....	.....	.....0	.....4,357	08/01/2048.	
31418D	FF	4	FN MA3765 - RMBS.....	..	12/01/2019.	Paydown.....	.....	2,343	.....2,343	.....2,327	.....	.....	.....17	.....	.....17	.....	.....2,343	.....	.....	.....0	.....5	09/01/2049.	
31418D	H5	4	FN MA3851 - RMBS.....	..	12/01/2019.	Paydown.....	.....	4,348	.....4,348	.....4,591	.....	.....	.....(243)	.....	.....(243)	.....	.....4,348	.....	.....	.....0	.....16	11/01/2049.	
31418D	HH	8	FN MA3831 - RMBS.....	..	12/01/2019.	Paydown.....	.....	473	.....473	.....484	.....	.....	.....(11)	.....	.....(11)	.....	.....473	.....	.....	.....0	.....1	11/01/2039.	
31418M	UK	6	FN AD0585 - RMBS.....	..	12/01/2019.	Paydown.....	.....	22,755	.....22,755	.....22,862	.....22,838	.....	.....(83)	.....	.....(83)	.....	.....22,755	.....	.....	.....0	.....595	12/01/2039.	
31418N	CF	5	FN AD0969 - RMBS.....	..	12/01/2019.	Paydown.....	.....	9,721	.....9,721	.....10,466	.....10,466	.....	.....(745)	.....	.....(745)	.....	.....9,721	.....	.....	.....0	.....303	08/01/2037.	
31418T	3T	2	FN AD6209 - RMBS.....	..	12/01/2019.	Paydown.....	.....	10,938	.....10,938	.....11,307	.....11,120	.....	.....(182)	.....	.....(182)	.....	.....10,938	.....	.....	.....0	.....267	06/01/2025.	
31419A	GY	7	FN AE0214 - RMBS.....	..	12/01/2019.	Paydown.....	.....	44,592	.....44,592	.....45,845	.....45,845	.....	.....(1,253)	.....	.....(1,253)	.....	.....44,592	.....	.....	.....0	.....1,007	02/01/2040.	
31419C	AH	6	FN AE1807 - RMBS.....	..	12/01/2019.	Paydown.....	.....	24,032	.....24,032	.....23,502	.....23,604	.....	.....428	.....	.....428	.....	.....24,032	.....	.....	.....0	.....647	10/01/2040.	
31419E	JT	7	FN AE3873 - RMBS.....	..	12/01/2019.	Paydown.....	.....	6,185	.....6,185	.....6,253	.....6,237	.....	.....(51)	.....	.....(51)	.....	.....6,185	.....	.....	.....0	.....150	10/01/2040.	
676167	BK	4	OESTERREICHISCHE KONTROLLBANK AG.....	C	03/12/2019.	Maturity @ 100.00.....	.....	50,000	.....50,000	.....49,915	.....49,915	.....	.....85	.....	.....85	.....	.....50,000	.....	.....	.....0	.....406	03/12/2019.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							.....	11,421,630	.....11,420,625	.....11,436,506	.....10,463,563	.....0	.....(17,600)	.....0	.....(17,600)	.....0	.....11,414,595	.....0	.....7,034	.....7,034	.....220,298	XXX
Bonds - Industrial and Miscellaneous																							
00206R	BK	7	AT&T INC.....	..	06/10/2019.	BARCLAY INVESTMENTS, INC.....	.....	4,816	.....5,000	.....4,225	.....4,225	.....	.....6	.....	.....6	.....	.....4,231	.....	.....585	.....585	.....107	06/15/2045.	
00206R	CN	0	AT&T INC.....	..	02/11/2019.	JP Morgan.....	.....	82,865	.....85,000	.....80,041	.....80,041	.....	.....82	.....	.....82	.....	.....80,123	.....	.....2,742	.....2,742	.....706	05/15/2025.	
00206R	CT	7	AT&T INC.....	..	10/16/2019.	VARIOUS.....	.....	117,046	.....110,000	.....107,492	.....107,492	.....	.....205	.....	.....205	.....	.....107,697	.....	.....9,349	.....9,349	.....4,688	02/17/2026.	
00206R	CU	4	AT&T INC.....	..	10/16/2019.	MORGAN STANLEY & CO INC, NY.....	.....	2,449	.....2,000	.....1,997	.....1,997	.....	.....0	.....	.....0	.....	.....1,997	.....	.....452	.....452	.....133	02/15/2047.	
00206R	DD	1	AT&T INC.....	..	12/03/2019.	First Tennessee Bank.....	.....	128,807	.....120,000	.....117,342	.....117,342	.....	.....366	.....	.....366	.....	.....117,709	.....	.....11,098	.....11,098	.....6,583	01/15/2025.	
00206R	DF	6	AT&AMP T INC.....	..	11/20/2019.	BARCLAY INVESTMENTS, INC.....	.....	19,020	.....15,000	.....15,154	.....15,154	.....	.....(2)	.....	.....(2)	.....	.....15,152	.....	.....3,868	.....3,868	.....1,143	08/15/2040.	
00206R	GL	0	AT&T INC.....	..	06/21/2019.	BARCLAY INVESTMENTS, INC.....	.....	116,221	.....110,000	.....105,496	.....105,535	.....	.....195	.....	.....195	.....	.....105,731	.....	.....10,489	.....10,489	.....3,884	02/15/2028.	
00206R	HA	3	AT&T INC.....	..	07/26/2019.	VARIOUS.....	.....	42,852	.....40,000	.....37,172	.....37,172	.....	.....21	.....	.....21	.....	.....37,193	.....	.....5,659	.....5,659	.....1,167	11/15/2046.	
002824	BD	1	ABBOTT LABORATORIES.....	..	12/19/2019.	VARIOUS.....	.....	305,916	.....300,000	.....294,882	.....295,149	.....	.....1,559	.....	.....1,559	.....	.....296,708	.....	.....3,292	.....3,292	.....15,075	11/30/2021.	
002824	BE	9	ABBOTT LABORATORIES.....	..	04/01/2019.	Call @ 100.94.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....141	11/30/2023.	
00772B	AQ	4	AERCAP IRELAND CAPITAL LTD.....	C	11/01/2019.	JP Morgan.....	.....	511,890	.....500,000	.....503,489	.....503,489	.....	.....(1,540)	.....	.....(1,540)	.....	.....501,949	.....	.....9,941	.....9,941	.....23,125	10/30/2020.	
008117	AN	3	AETNA INC.....	..	08/15/2019.	Not Available.....	.....	51,719	.....50,000	.....49,301	.....49,803	.....	.....50	.....	.....50	.....	.....49,853	.....	.....1,866	.....1,866	.....1,455	06/01/2021.	
00912X	AL	8	AIR LEASE CORP.....	..	01/15/2019.	Maturity @ 100.00.....	.....	65,000	.....65,000	.....64,994	.....64,994	.....	.....6	.....	.....6	.....	.....65,000	.....	.....	.....0	.....1,097	01/15/2019.	
020002	AX	9	ALLSTATE CORP.....	..	05/16/2019.	Maturity @ 100.00.....	.....	100,000	.....100,000	.....121,911	.....101,221	.....	.....(1,221)	.....	.....(1,221)	.....	.....100,000	.....	.....	.....0	.....3,725	05/16/2019.	
02007E	AF	5	ALLYA 173 A4 - ABS.....	..	09/17/2019.	Mitsubishi UFJ Securities.....	.....	74,836	.....75,000	.....73,870	.....73,870	.....	.....389	.....	.....389	.....	.....74,259	.....	.....577	.....577	.....1,147	03/15/2022.	
02209S	BF	9	ALTRIA GROUP INC.....	..	07/11/2019.	MERRILL LYNCH.....	.....	33,882	.....30,000	.....29,917	.....	.....	.....0	.....	.....0	.....	.....29,917	.....	.....3,965	.....3,965	.....749	02/14/2049.	
02313S	AL	0	AMAZON.COM INC.....	..	11/05/2019.	Call @ 100.00.....	.....	530,000	.....530,000	.....528,656	.....528,656	.....	.....1,225	.....	.....1,225	.....	.....529,881	.....	.....119	.....119	.....12,632	12/05/2019.	
02313S	BJ	4	AMAZON.COM INC.....	..	09/25/2019.	CITIGROUP GLOBAL MARKETS INC.....	.....	17,897	.....15,000	.....14,656	.....14,656	.....	.....5	.....	.....5	.....	.....14,661	.....	.....3,235	.....3,235	.....667	08/22/2047.	
02377B	AB	2	AMERICAN AIRLINES INC - ABS.....	..	09/22/2019.	Paydown.....	.....	23,687	.....23,687	.....22,796	.....22,796	.....	.....891	.....	.....891	.....	.....23,687	.....	.....	.....0	.....640	03/22/2029.	

**SCHEDULE D - PART 4**

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

E14.11

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						
												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
0258M0	DX	4	AMERICAN EXPRESS CREDIT CORP.....	..	08/16/2019.	SOUTHWEST SECURITIES, INC.....	.....	100,460	100,000	98,977	98,977	.....	377	.....	377	.....	99,354	.....	1,106	1,106	2,427	09/14/2020.
03027X	AC	4	AMERICAN TOWER CORP.....	..	02/15/2019.	Maturity @ 100.00.....	.....	15,000	15,000	15,008	15,008	.....	(8)	.....	(8)	.....	15,000	.....	.....	0	255	02/15/2019.
03066H	AD	9	AMCAR 181 A3 - ABS.....	..	06/25/2019.	BARCLAY INVESTMENTS, INC.....	.....	50,418	50,000	49,962	49,962	.....	11	.....	11	.....	49,973	.....	445	445	806	12/19/2022.
03076C	AD	8	AMERIPRISE FINANCIAL INC.....	..	06/28/2019.	Maturity @ 100.00.....	.....	75,000	75,000	74,978	74,999	.....	1	.....	1	.....	75,000	.....	.....	0	2,738	06/28/2019.
031162	AW	0	AMGEN INC.....	..	10/02/2019.	PERSHING LLC JERSEY CITY.....	.....	67,807	50,000	49,947	49,957	.....	4	.....	4	.....	49,961	.....	17,845	17,845	2,683	06/01/2037.
031162	BU	3	AMGEN INC.....	..	05/22/2019.	Maturity @ 100.00.....	.....	50,000	50,000	49,807	49,807	.....	193	.....	193	.....	50,000	.....	.....	0	550	05/22/2019.
032095	AE	1	AMPHENOL CORP.....	..	09/11/2019.	Not Available.....	.....	25,478	25,000	24,776	24,776	.....	56	.....	56	.....	24,832	.....	646	646	773	09/15/2021.
032511	AY	3	ANADARKO PETROLEUM CORP.....	..	09/18/2019.	CORPORATE ACTION.....	.....	164,872	145,000	156,599	156,599	.....	(262)	.....	(262)	.....	156,337	.....	8,536	8,536	9,353	09/15/2036.
032511	BG	1	ANADARKO PETROLEUM CORP.....	..	09/18/2019.	CORPORATE ACTION.....	.....	100,693	75,000	88,207	88,207	.....	(229)	.....	(229)	.....	87,978	.....	12,714	12,714	2,981	06/15/2039.
03522A	AD	2	ANHEUSER-BUSCH COMPANIES LLC.....	C	02/11/2019.	Not Available.....	.....	538,311	555,000	524,779	524,779	.....	420	.....	420	.....	525,199	.....	13,113	13,113	10,691	02/01/2026.
035240	AJ	9	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....	C	02/11/2019.	Not Available.....	.....	64,312	65,000	63,579	63,579	.....	30	.....	30	.....	63,609	.....	703	703	1,321	01/12/2024.
035242	AJ	5	ANHEUSER-BUSCH INBEV FINANCE INC.....	C	02/11/2019.	Not Available.....	.....	167,580	169,000	166,194	166,194	.....	147	.....	147	.....	166,341	.....	1,239	1,239	2,364	02/01/2021.
035242	AL	0	ANHEUSER-BUSCH INBEV FINANCE INC.....	C	05/01/2019.	VARIOUS.....	.....	249,707	251,000	245,862	194,470	.....	130	.....	130	.....	245,992	.....	2,534	2,534	3,644	02/01/2023.
037833	AS	9	APPLE INC.....	..	12/19/2019.	VARIOUS.....	.....	292,734	280,000	281,327	281,327	.....	(121)	.....	(121)	.....	281,206	.....	11,529	11,529	6,858	05/06/2024.
037833	BY	5	APPLE INC.....	..	09/20/2019.	WELLS FARGO SECURITIES.....	.....	210,744	200,000	195,225	195,225	.....	440	.....	440	.....	195,665	.....	15,079	15,079	7,060	02/23/2026.
037833	CC	2	APPLE INC.....	..	12/12/2019.	Goldman Sachs.....	.....	249,128	250,000	242,399	242,399	.....	2,744	.....	2,744	.....	245,143	.....	3,985	3,985	5,296	08/04/2021.
037833	CC	6	APPLE INC.....	..	10/09/2019.	CITIGROUP GLOBAL MARKETS INC.....	.....	126,904	120,000	113,848	114,007	.....	478	.....	478	.....	114,485	.....	12,419	12,419	2,910	06/20/2027.
037833	DC	1	APPLE INC.....	..	07/16/2019.	SOUTHWEST SECURITIES, INC.....	.....	34,923	35,000	33,820	33,820	.....	167	.....	167	.....	33,986	.....	937	937	625	09/12/2022.
03835V	AA	4	DELPHI AUTOMOTIVE PLC.....	C	03/15/2019.	Call @ 100.60.....	.....	55,332	55,000	54,450	54,450	.....	58	.....	58	.....	54,508	.....	824	824	558	11/19/2020.
040555	CR	3	ARIZONA PUBLIC SERVICE CO.....	..	12/30/2019.	Call @ 100.00.....	.....	8,000	8,000	7,962	7,962	.....	37	.....	37	.....	7,998	.....	2	2	202	01/15/2020.
04530D	AC	6	ASPEN INSURANCE HOLDINGS LTD.....	C	09/30/2019.	VARIOUS.....	.....	52,195	50,000	51,898	51,898	.....	(709)	.....	(709)	.....	51,189	.....	(1,189)	(1,189)	4,570	12/15/2020.
046353	AF	5	ASTRAZENECA PLC.....	C	09/18/2019.	Maturity @ 100.00.....	.....	325,000	325,000	322,660	322,660	.....	2,340	.....	2,340	.....	325,000	.....	.....	0	6,338	09/18/2019.
05253J	AG	6	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	06/13/2019.	Maturity @ 100.00.....	.....	250,000	250,000	249,151	249,151	.....	849	.....	849	.....	250,000	.....	.....	0	2,813	06/13/2019.
053332	AU	6	AUTOZONE INC.....	..	04/21/2019.	Maturity @ 100.00.....	.....	10,000	10,000	9,951	9,951	.....	49	.....	49	.....	10,000	.....	.....	0	81	04/21/2019.
05348E	AS	8	AVALONBAY COMMUNITIES INC.....	..	10/29/2019.	SOUTHWEST SECURITIES, INC.....	.....	25,263	25,000	24,932	24,981	.....	9	.....	9	.....	24,990	.....	273	273	982	10/01/2020.
05522R	CW	6	BACCT 171 A - ABS.....	..	02/20/2019.	BARCLAY INVESTMENTS, INC.....	.....	34,707	35,000	34,582	34,582	.....	47	.....	47	.....	34,629	.....	78	78	127	08/15/2022.
05526D	AV	7	BAT CAPITAL CORP.....	..	09/27/2019.	WELLS FARGO SECURITIES.....	.....	75,641	75,000	70,839	70,839	.....	811	.....	811	.....	71,650	.....	3,991	3,991	2,338	08/15/2022.
05574L	XH	6	BNP PARIBAS SA.....	C	03/17/2019.	Maturity @ 100.00.....	.....	70,000	70,000	69,919	69,919	.....	81	.....	81	.....	70,000	.....	.....	0	858	03/17/2019.
057224	BC	0	BAKER HUGHES INC.....	..	11/07/2019.	VARIOUS.....	.....	256,348	250,000	247,112	247,112	.....	913	.....	913	.....	248,025	.....	1,975	1,975	16,170	08/15/2021.
06051G	EU	9	BANK OF AMERICA CORP.....	..	08/27/2019.	MORGAN STANLEY & CO INC, NY.....	.....	67,616	65,000	64,016	64,016	.....	152	.....	152	.....	64,168	.....	3,448	3,448	2,431	01/11/2023.
06051G	EX	3	BANK OF AMERICA CORP.....	..	01/15/2019.	Maturity @ 100.00.....	.....	94,000	94,000	93,982	93,982	.....	18	.....	18	.....	94,000	.....	.....	0	1,222	01/15/2019.
06367T	HQ	6	BANK OF MONTREAL.....	C	07/18/2019.	Maturity @ 100.00.....	.....	70,000	70,000	69,474	69,474	.....	526	.....	526	.....	70,000	.....	.....	0	1,050	07/18/2019.
06367T	PX	2	BANK OF MONTREAL.....	C	12/12/2019.	Maturity @ 100.00.....	.....	70,000	70,000	69,336	69,336	.....	664	.....	664	.....	70,000	.....	.....	0	1,470	12/12/2019.
06367V	HL	2	BANK OF MONTREAL.....	C	01/25/2019.	Maturity @ 100.00.....	.....	35,000	35,000	34,986	34,986	.....	14	.....	14	.....	35,000	.....	.....	0	416	01/25/2019.
06406H	CP	2	BANK OF NEW YORK MELLON CORP.....	..	01/15/2019.	Maturity @ 100.00.....	.....	100,000	100,000	99,971	99,971	.....	29	.....	29	.....	100,000	.....	.....	0	1,050	01/15/2019.
06406H	DD	8	BANK OF NEW YORK MELLON CORP.....	..	08/27/2019.	SOUTHWEST SECURITIES, INC.....	.....	100,550	100,000	99,342	99,342	.....	264	.....	264	.....	99,606	.....	944	944	2,687	08/17/2020.
06742L	AH	6	DROCK 151 A - ABS.....	..	01/18/2019.	JP Morgan.....	.....	173,469	175,000	173,332	173,332	.....	88	.....	88	.....	173,420	.....	49	49	406	12/15/2022.
07177M	AD	5	BAXALTA INC.....	C	08/09/2019.	VARIOUS.....	.....	21,147	21,000	20,812	20,812	.....	76	.....	76	.....	20,888	.....	112	112	526	06/23/2020.
075887	AW	9	BECTON DICKINSON AND CO.....	..	11/08/2019.	MARKETAXESS CAPITAL LIMITED.....	.....	59,662	59,000	58,643	58,643	.....	164	.....	164	.....	58,807	.....	855	855	964	11/12/2020.
075887	BE	8	BECTON DICKINSON AND CO.....	..	12/15/2019.	VARIOUS.....	.....	31,028	31,000	30,705	30,705	.....	247	.....	247	.....	30,952	.....	48	48	730	12/15/2019.
075887	BG	3	BECTON DICKINSON AND CO.....	..	06/05/2019.	Not Available.....	.....	5,517	5,000	4,680	4,680	.....	3	.....	3	.....	4,682	.....	834	834	111	12/15/2044.

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
075887	BW	8		06/06/2019.	Not Available.		35,234	34,000	32,159	32,159		79		79		32,238		2,996	2,996	1,041	06/06/2027.
084670	BR	8		03/07/2019.	PERSHING LLC JERSEY CITY		29,949	30,000	29,450	29,450		25		25		29,475		474	474	403	03/15/2023.
09247X	AE	1		12/10/2019.	Maturity @ 100.00.		50,000	50,000	50,897	50,897		(897)		(897)		50,000			0	2,500	12/10/2019.
10112R	AR	5		09/18/2019.	VARIOUS.		103,895	100,000	103,661	103,661		(1,586)		(1,586)		102,075		(2,075)	(2,075)	8,629	11/15/2020.
101137	AN	7		11/12/2019.	Not Available.		53,289	50,000	50,707	50,707		(124)		(124)		50,583		2,706	2,706	2,297	10/01/2023.
101137	AP	2		03/12/2019.	Call @ 100.14.		50,068	50,000	49,674	49,674		46		46		49,720		349	349	463	05/15/2020.
10373Q	AW	0	C	01/25/2019.	Goldman Sachs.		89,754	90,000	88,701	88,701		19		19		88,721		1,034	1,034	490	11/28/2023.
10373Q	AY	6	C	01/15/2019.	JP Morgan.		14,718	15,000	14,686	14,686		2		2		14,688		30	30	125	04/14/2024.
110122	AV	0		03/01/2019.	Maturity @ 100.00.		25,000	25,000	24,946	24,946		54		54		25,000			0	219	03/01/2019.
11134L	AD	1		07/11/2019.	VARIOUS.		542,398	550,000	528,937	528,937		2,096		2,096		531,033		11,366	11,366	12,866	01/15/2022.
118230	AM	3		10/09/2019.	VARIOUS.		42,100	50,000	38,621	39,011		122		122		39,133		2,967	2,967	2,647	11/15/2043.
12189L	AT	0		04/02/2019.	Goldman Sachs.		53,374	50,000	44,554	45,048		33		33		45,081		8,293	8,293	1,216	03/15/2042.
12189L	AJ	8		01/25/2019.	VARIOUS.		35,225	35,000	35,041	35,041		(0)		(0)		35,041		184	184	427	09/01/2024.
126650	BW	9		08/15/2019.	Not Available.		154,998	150,000	151,776	151,776		(502)		(502)		151,274		3,724	3,724	4,641	05/15/2021.
126650	CJ	7		07/24/2019.	WELLS FARGO SECURITIES.		150,429	150,000	148,647	148,647		489		489		149,136		1,293	1,293	4,270	07/20/2020.
126650	CL	2		11/08/2019.	Goldman Sachs.		211,506	200,000	194,900	194,900		601		601		195,501		16,005	16,005	10,183	07/20/2025.
126650	CZ	1		12/02/2019.	VARIOUS.		518,406	455,000	442,538	442,538		177		177		442,714		75,692	75,692	23,398	03/25/2048.
126650	DC	1		08/23/2019.	Not Available.		80,757	79,000	78,775	78,775		66		66		78,841		1,916	1,916	2,529	03/09/2021.
136069	VX	6	C	10/29/2019.	Goldman Sachs.		100,210	100,000	98,132	98,132		871		871		99,003		1,207	1,207	2,252	10/05/2020.
14041N	FN	6		08/28/2019.	BNP PARIBAS, S.A.		100,129	100,000	98,448	98,448		590		590		99,038		1,091	1,091	1,410	07/17/2023.
149123	BS	9		06/13/2019.	Goldman Sachs.		61,666	50,000	49,895	49,908		4		4		49,912		11,754	11,754	1,444	05/27/2041.
151020	AL	8		11/22/2019.	CORPORATE ACTION.		14,872	15,000	14,430	14,430		11		11		14,441		431	431	1,015	08/15/2043.
151020	AN	4		05/15/2019.	Maturity @ 100.00.		15,000	15,000	14,956	14,956		44		44		15,000			0	169	05/15/2019.
151020	AQ	7		11/22/2019.	CORPORATE ACTION.		100,590	100,000	99,301	99,301		381		381		99,682		908	908	3,750	08/15/2020.
151020	AS	3		11/22/2019.	CORPORATE ACTION.		262,246	255,000	245,479	245,479		1,134		1,134		246,613		15,634	15,634	12,799	08/15/2025.
151020	BB	9		11/22/2019.	CORPORATE ACTION.		482,370	500,000	468,989	468,989		2,501		2,501		471,490		10,880	10,880	24,983	02/20/2028.
161175	AY	0		09/05/2019.	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)		99,442	90,000	89,492	89,492		49		49		89,541		9,901	9,901	4,982	07/23/2025.
161175	BK	9		06/05/2019.	BARCLAY INVESTMENTS, INC.		35,498	35,000	32,970	32,970		79		79		33,049		2,450	2,450	1,070	03/15/2028.
166764	AN	0		11/15/2019.	Maturity @ 100.00.		35,000	35,000	34,829	34,829		171		171		35,000			0	768	11/15/2019.
166764	BH	2		05/16/2019.	Maturity @ 100.00.		175,000	175,000	174,055	174,055		945		945		175,000			0	1,366	05/16/2019.
171798	AD	3		11/27/2019.	Credit Suisse First Boston.		102,018	100,000	92,794	92,794		659		659		93,453		8,565	8,565	4,084	05/15/2027.
17275R	BB	7		02/28/2019.	Maturity @ 100.00.		500,000	500,000	498,973	498,973		1,027		1,027		500,000			0	4,000	02/28/2019.
172967	HU	8		07/29/2019.	Maturity @ 100.00.		50,000	50,000	49,829	49,829		171		171		50,000			0	1,250	07/29/2019.
172967	JP	7		05/09/2019.	First Tennessee Bank.		75,512	75,000	71,224	71,224		196		196		71,420		4,093	4,093	1,348	04/27/2025.
172967	KB	6		10/29/2019.	Goldman Sachs.		503,555	500,000	493,353	493,353		3,000		3,000		496,353		7,202	7,202	13,434	10/26/2020.
172967	LF	6		12/10/2019.	Call @ 100.00.		100,000	100,000	99,197	99,197		736		736		99,933		67	67	3,471	01/10/2020.
17305E	GB	5		03/27/2019.	CITIGROUP GLOBAL MARKETS INC.		34,765	35,000	34,554	34,554		84		84		34,638		127	127	321	04/07/2022.
17305E	GG	4		07/24/2019.	CITIGROUP GLOBAL MARKETS INC.		99,723	100,000	98,370	98,370		570		570		98,940		783	783	1,803	08/08/2022.
19416Q	EF	3		03/15/2019.	Maturity @ 100.00.		100,000	100,000	99,767	99,767		233		233		100,000			0	875	03/15/2019.
20030N	BS	9		10/02/2019.	VARIOUS.		271,651	270,000	258,340	258,340		538		538		258,878		12,773	12,773	5,967	03/01/2026.
20030N	CG	4		12/01/2019.	BARCLAY INVESTMENTS, INC.		28,279	25,000	19,653	19,701		53		53		19,755		8,524	8,524	1,091	11/01/2052.

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
203233	AA	9		06/28/2019.	VARIOUS.....		102,110	100,000	102,437	102,437		(977)		(977)		101,460		(1,460)	(1,460)	6,728	09/15/2020.
208251	AE	8		01/10/2019.	First Tennessee Bank.....		43,444	35,000	43,278	43,278		(23)		(23)		43,255		190	190	601	04/15/2029.
20826F	AQ	9		04/08/2019.	First Tennessee Bank.....		22,207	20,000	21,403	21,403		(48)		(48)		21,355		852	852	564	03/15/2026.
21688A	AA	0		01/14/2019.	Maturity @ 100.00.....																
							250,000	250,000	249,919	249,919		81		81		250,000			0	2,813	01/14/2019.
22546Q	AC	1		08/13/2019.	Maturity @ 100.00.....																
							150,000	150,000	151,889	151,889		(1,889)		(1,889)		150,000			0	7,950	08/13/2019.
22546Q	AN	7		05/28/2019.	Maturity @ 100.00.....		300,000	300,000	299,112	299,112		888		888		300,000			0	3,450	05/28/2019.
235851	AP	7		10/24/2019.	VARIOUS.....		20,103	20,000	19,817	19,817		84		84		19,901		117	117	608	09/15/2020.
25152R	2Y	8		11/05/2019.	CITIGROUP GLOBAL MARKETS INC.....		151,464	150,000	137,546	137,546		1,270		1,270		138,816		12,648	12,648	8,098	01/13/2026.
25152R	5F	6		11/05/2019.	Jane Street.....		303,042	300,000	289,514	289,514		3,642		3,642		293,156		9,886	9,886	9,984	05/12/2021.
25272K	AA	1		03/21/2019.	VARIOUS.....		235,297	235,000	234,306	234,306		363		363		234,669		331	331	2,796	06/01/2019.
25272K	AD	5		11/14/2019.	Goldman Sachs.....		128,824	125,000	124,794	124,794		73		73		124,867		3,957	3,957	5,111	06/15/2021.
254687	CY	0		11/26/2019.	CORPORATE ACTION.....		180,894	180,000	180,894	180,633		(90)		(90)		180,543		351	351	8,154	09/15/2024.
254687	EG	7		06/25/2019.	BARCLAY INVESTMENTS, INC.....		143,548	100,000	113,687	112,422		(190)		(190)		112,232		31,316	31,316	4,201	11/15/2037.
25468P	DB	9		07/12/2019.	Goldman Sachs.....		99,654	90,000	88,896	88,906		16		16		88,922		10,732	10,732	2,320	06/01/2044.
25470D	AN	9		09/20/2019.	Maturity @ 100.00.....		350,000	350,000	346,338	346,338		3,662		3,662		350,000			0	7,700	09/20/2019.
25470D	AV	1		05/01/2019.	Adjustment.....		100,608	100,000	98,982	98,982				0		99,278		1,330	1,330		11/15/2019.
25470D	AW	9		05/01/2019.	Adjustment.....							296		296		0		0	0		11/15/2019.
25470M	11	7		12/13/2019.	CORPORATE ACTION.....		0	28						0		0		0	0		
260543	CC	5		06/19/2019.	VARIOUS.....		102,768	100,000	101,778	101,778		(500)		(500)		101,278		(1,278)	(1,278)	5,294	11/15/2020.
26078J	AA	8		11/14/2019.	MARKETAXESS CAPITAL LIMITED.....		106,886	105,000	106,895			(724)		(724)		106,171		715	715	1,867	11/15/2020.
26078J	AB	6		10/17/2019.	Goldman Sachs.....		96,288	90,000	90,000	90,000				0		90,000		6,288	6,288	3,396	11/15/2023.
26138E	AN	9		01/15/2019.	Maturity @ 100.00.....		35,000	35,000	34,991	34,991		9		9		35,000			0	455	01/15/2019.
264411	AD	1		10/24/2019.	VARIOUS.....		204,641	200,000	201,664	201,664		(672)		(672)		200,992		(992)	(992)	13,876	02/15/2021.
26875P	AK	7		03/19/2019.	First Tennessee Bank.....		39,441	40,000	38,428	38,428		78		78		38,506		935	935	543	03/15/2023.
26884L	AC	3		10/29/2019.	JP Morgan.....		299,883	300,000	293,351	293,351		3,113		3,113		296,464		3,419	3,419	8,125	10/01/2020.
277432	AQ	3		12/16/2019.	Call @ 100.00.....		19,000	19,000	18,860	18,860		129		129		18,989		11	11	728	01/15/2020.
278642	AH	6		08/01/2019.	Maturity @ 100.00.....		50,000	50,000	49,668	49,668		332		332		50,000			0	1,100	08/01/2019.
291011	BE	3		05/30/2019.	Goldman Sachs.....		60,490	60,000	56,040	58,055		188		188		58,243		2,248	2,248	1,260	02/15/2023.
29250R	AS	5		12/16/2019.	VARIOUS.....		60,501	60,000	60,338	60,126		(99)		(99)		60,027		(27)	(27)	4,470	03/15/2020.
29273R	BK	4		05/17/2019.	First Tennessee Bank.....		25,178	25,000	23,298	23,298		66		66		23,364		1,813	1,813	630	04/15/2027.
29379V	BE	2		02/12/2019.	Goldman Sachs.....		55,595	55,000	54,420	54,420		12		12		54,432		1,163	1,163	1,026	02/15/2025.
29379V	BT	9		07/18/2019.	Goldman Sachs.....		80,962	75,000	74,122	74,138		44		44		74,182		6,780	6,780	2,429	10/16/2028.
30219G	AF	5		10/04/2019.	BARCLAY INVESTMENTS, INC.....		260,303	250,000	251,153	251,153		(266)		(266)		250,887		9,415	9,415	11,185	02/15/2022.
30219G	AL	2		10/04/2019.	Merrill Lynch.....		25,379	25,000	24,908	24,908		33		33		24,941		439	439	924	02/25/2021.
30231G	AR	3		11/19/2019.	VARIOUS.....		285,521	280,000	275,347	275,347		744		744		276,091		9,429	9,429	7,866	03/01/2023.
30231G	AW	2		09/20/2019.	Goldman Sachs.....		177,384	150,000	152,273	152,273		(29)		(29)		152,244		25,140	25,140	6,565	03/01/2046.
31428X	AV	8		09/27/2019.	SOUTHWEST SECURITIES, INC.....		15,172	15,000	13,483	14,230		126		126		14,356		816	816	389	04/15/2023.
31428X	AZ	9		08/21/2019.	VARIOUS.....		50,062	50,000	49,550	49,550		263		263		49,813		187	187	1,276	02/01/2020.
31428X	BQ	8		03/11/2019.	Goldman Sachs.....		130,538	150,000	125,648	125,648		79		79		125,727		4,811	4,811	3,510	02/15/2048.

**SCHEDULE D - PART 4**

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

E14.14

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31677Q	BH	1		09/27/2019.	Maturity @ 100.00.....	.....	200,000	200,000	197,899	197,899	.....	2,101	.....	2,101	.....	200,000	.....	.....	.....0	3,250	09/27/2019.
343412	AC	6		12/10/2019.	National Instrument Corp.....	.....	30,150	30,000	29,259	29,259	.....	107	.....	107	.....	29,366	.....	784	784	1,041	12/15/2024.
345370	CA	6		09/19/2019.	First Tennessee Bank.....	.....	11,466	10,000	10,310	10,310	.....	(11)	.....	(11)	.....	10,299	.....	1,167	1,167	884	07/16/2031.
345397	WY	5		11/04/2019.	Maturity @ 100.00.....	.....	200,000	200,000	197,793	197,793	.....	2,207	.....	2,207	.....	200,000	.....	.....	.....0	5,194	11/04/2019.
36192B	AY	3		02/15/2019.	WELLS FARGO SECURITIES.....	.....	100,523	99,624	99,441	99,556	.....	(1)	.....	(1)	.....	99,555	.....	968	968	761	01/12/2045.
369604	BH	5		09/30/2019.	Not Available.....	.....	26,715	25,000	20,389	20,389	.....	63	.....	63	.....	20,452	.....	6,262	6,262	1,184	03/11/2044.
37045X	AQ	9		09/23/2019.	Goldman Sachs.....	.....	51,662	50,000	50,097	50,097	.....	(23)	.....	(23)	.....	50,074	.....	1,587	1,587	2,188	09/25/2021.
37045X	AY	2		07/24/2019.	Montgomery.....	.....	80,407	80,000	79,007	79,007	.....	362	.....	362	.....	79,369	.....	1,038	1,038	2,652	07/13/2020.
375558	AV	5		04/01/2019.	Maturity @ 100.00.....	.....	80,000	80,000	79,817	79,817	.....	183	.....	183	.....	80,000	.....	.....	.....0	820	04/01/2019.
375558	BA	0		07/11/2019.	Goldman Sachs.....	.....	54,039	50,000	48,085	48,085	.....	22	.....	22	.....	48,107	.....	5,932	5,932	2,150	02/01/2045.
38141G	GQ	1		10/02/2019.	Goldman Sachs.....	.....	105,582	100,000	97,554	99,211	.....	225	.....	225	.....	99,436	.....	6,146	6,146	6,227	07/27/2021.
38141G	RD	8		07/30/2019.	First Tennessee Bank.....	.....	77,553	75,000	73,820	73,820	.....	160	.....	160	.....	73,980	.....	3,573	3,573	2,787	01/22/2023.
38141G	VP	6		09/17/2019.	SOUTHWEST SECURITIES, INC.....	.....	60,259	60,000	59,380	59,380	.....	257	.....	257	.....	59,637	.....	621	621	1,668	09/15/2020.
38143U	8H	7		07/09/2019.	Goldman Sachs.....	.....	78,135	75,000	70,923	70,923	.....	260	.....	260	.....	71,183	.....	6,952	6,952	2,469	02/25/2026.
38145G	AJ	9		11/13/2019.	Call @ 100.00.....	.....	55,000	55,000	54,440	54,440	.....	511	.....	511	.....	54,951	.....	49	49	1,160	12/13/2019.
38148L	AA	4		07/24/2019.	Jane Street.....	.....	75,092	75,000	74,266	74,266	.....	316	.....	316	.....	74,582	.....	510	510	1,479	04/23/2020.
40414L	AJ	8		07/08/2019.	Not Available.....	.....	15,979	15,000	15,023	15,023	.....	(2)	.....	(2)	.....	15,021	.....	958	958	413	11/15/2023.
40414L	AL	3		06/25/2019.	SUNTRUST CAPITAL MARKETS, INC.....	.....	62,903	60,000	58,153	58,721	.....	101	.....	101	.....	58,822	.....	4,080	4,080	2,015	08/15/2024.
40434C	AC	9	C	06/23/2019.	Maturity @ 100.00.....	.....	500,000	500,000	498,002	498,002	.....	1,998	.....	1,998	.....	500,000	.....	.....	.....0	5,594	06/23/2019.
40573L	AG	1		08/28/2019.	CORPORATE ACTION.....	.....	65,000	65,000	64,852	64,852	.....	36	.....	36	.....	64,888	.....	112	112	1,105	09/17/2021.
40573L	AS	5		08/28/2019.	CORPORATE ACTION.....	.....	86,094	85,000	84,887	84,890	.....	14	.....	14	.....	84,904	.....	1,190	1,190	2,149	10/15/2028.
40573L	AW	6		08/21/2019.	MORGAN STANLEY & CO INC, NY.....	.....	23,659	20,000	19,568	19,568	.....	10	.....	10	.....	19,578	.....	4,081	4,081	915	12/15/2048.
406216	AY	7		12/05/2019.	MORGAN STANLEY & CO INC, NY.....	.....	106,960	75,000	93,225	93,225	.....	(452)	.....	(452)	.....	92,773	.....	14,187	14,187	6,891	09/15/2039.
406216	BD	2		03/12/2019.	First Tennessee Bank.....	.....	25,328	25,000	24,816	24,816	.....	8	.....	8	.....	24,824	.....	504	504	542	08/01/2023.
42217K	BA	3		03/18/2019.	National Instrument Corp.....	.....	91,593	90,000	89,837	89,837	.....	12	.....	12	.....	89,849	.....	1,744	1,744	1,734	03/15/2023.
444859	BD	3		03/26/2019.	First Tennessee Bank.....	.....	102,042	100,000	99,919	99,919	.....	7	.....	7	.....	99,926	.....	2,116	2,116	1,893	10/01/2024.
448055	AB	9	C	06/15/2019.	Maturity @ 100.00.....	.....	25,000	25,000	25,879	25,132	.....	(132)	.....	(132)	.....	25,000	.....	.....	.....0	769	06/15/2019.
448055	AF	0	C	12/15/2019.	Maturity @ 100.00.....	.....	5,000	5,000	5,523	5,135	.....	(135)	.....	(135)	.....	5,000	.....	.....	.....0	363	12/15/2019.
452308	AU	3		03/01/2019.	Maturity @ 100.00.....	.....	50,000	50,000	49,921	49,921	.....	79	.....	79	.....	50,000	.....	.....	.....0	488	03/01/2019.
459200	HU	8		03/25/2019.	First Tennessee Bank.....	.....	160,106	155,000	153,878	153,878	.....	51	.....	51	.....	153,929	.....	6,177	6,177	3,512	02/12/2024.
46590R	AB	5		12/01/2019.	Paydown.....	.....	952	952	953	953	.....	(1)	.....	(1)	.....	952	.....	.....	.....0	3	08/17/2049.
46625H	HQ	6		08/27/2019.	Not Available.....	.....	81,344	80,000	79,969	79,995	.....	3	.....	3	.....	79,998	.....	1,346	1,346	3,652	03/25/2020.
46625H	JR	2		01/28/2019.	Maturity @ 100.00.....	.....	100,000	100,000	99,951	99,951	.....	49	.....	49	.....	100,000	.....	.....	.....0	1,175	01/28/2019.
46625H	KA	7		08/27/2019.	Not Available.....	.....	750,413	750,000	742,530	742,530	.....	4,597	.....	4,597	.....	747,127	.....	3,286	3,286	18,469	01/23/2020.
46625H	LW	8		08/27/2019.	Not Available.....	.....	50,283	50,000	49,713	49,713	.....	126	.....	126	.....	49,839	.....	444	444	932	06/23/2020.
46625H	NX	4		10/29/2019.	MORGAN STANLEY & CO INC, NY.....	.....	100,588	100,000	98,888	98,888	.....	500	.....	500	.....	99,388	.....	1,200	1,200	2,564	10/29/2020.
46634S	AC	9		10/01/2019.	Paydown.....	.....	12,899	12,899	12,960	12,960	.....	(61)	.....	(61)	.....	12,899	.....	.....	.....0	196	05/17/2045.
46637W	AD	5		02/15/2019.	JP Morgan.....	.....	100,844	100,000	100,227	100,227	.....	(18)	.....	(18)	.....	100,209	.....	635	635	764	06/16/2045.
46640J	AR	8		06/01/2019.	Paydown.....	.....	11,264	11,264	11,330	11,296	.....	(32)	.....	(32)	.....	11,264	.....	.....	.....0	225	01/18/2046.
472319	AF	9		07/15/2019.	Maturity @ 100.00.....	.....	25,000	25,000	25,375	25,035	.....	(35)	.....	(35)	.....	25,000	.....	.....	.....0	2,125	07/15/2019.
478375	AH	1	C	05/31/2019.	Not Available.....	.....	5,960	5,000	5,586	5,586	.....	(9)	.....	(9)	.....	5,577	.....	383	383	263	01/15/2036.
492386	AT	4		06/12/2019.	MORGAN STANLEY & CO INC, NY.....	.....	87,125	65,000	77,841	77,841	.....	(311)	.....	(311)	.....	77,530	.....	9,595	9,595	3,825	09/15/2031.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
49271V AF 7	KEURIG DR PEPPER INC.....			07/01/2019.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....80	.....	.....80	.....	.....	.....	.....	.....0	.....5,746	05/25/2028.
494550 AL 0	KINDER MORGAN ENERGY PARTNERS, L.P.....			06/19/2019.	SOUTHWEST SECURITIES, INC.....	.....	.....6,649	.....5,000	.....6,036	.....6,036	.....	.....(25)	.....	.....(25)	.....	.....6,011	.....	.....638	.....638	.....297	03/15/2032.
494550 BR 6	KINDER MORGAN ENERGY PARTNERS LP.....			02/01/2019.	Maturity @ 100.00.....	.....	.....295,000	.....295,000	.....272,720	.....294,342	.....	.....658	.....	.....658	.....	.....295,000	.....	.....	.....0	.....3,909	02/01/2019.
50076Q AZ 9	KRAFT FOODS GROUP INC.....			09/26/2019.	Not Available.....	.....	.....87,262	.....85,000	.....82,840	.....84,037	.....	.....198	.....	.....198	.....	.....84,235	.....	.....3,027	.....3,027	.....2,397	06/06/2022.
50077L AB 2	KRAFT HEINZ FOODS CO.....			08/16/2019.	Credit Suisse First Boston.....	.....	.....33,563	.....35,000	.....28,834	.....28,834	.....	.....63	.....	.....63	.....	.....28,897	.....	.....4,666	.....4,666	.....1,102	06/01/2046.
50077L AS 5	KRAFT HEINZ FOODS CO.....			09/26/2019.	Not Available.....	.....	.....104,536	.....100,000	.....99,738	.....99,738	.....	.....42	.....	.....42	.....	.....99,780	.....	.....4,756	.....4,756	.....3,122	06/15/2023.
502413 BA 4	L-3 COMMUNICATIONS CORP.....			08/01/2019.	Adjustment.....	.....	.....39,812	.....40,000	.....39,642	.....39,902	.....	.....	.....	.....0	.....	.....39,926	.....	.....(114)	.....(114)	.....	02/15/2021.
502431 AA 7	HARRIS CORP.....			08/01/2019.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....24	.....	.....24	.....	.....	.....	.....	.....0	.....990	02/15/2021.
524901 AS 4	LEGG MASON INC.....			07/15/2019.	Maturity @ 100.00.....	.....	.....5,000	.....5,000	.....4,986	.....4,986	.....	.....14	.....	.....14	.....	.....5,000	.....	.....	.....0	.....135	07/15/2019.
532457 BP 2	ELI LILLY AND CO.....			11/08/2019.	Not Available.....	.....	.....47,531	.....45,000	.....43,569	.....43,569	.....	.....128	.....	.....128	.....	.....43,697	.....	.....3,833	.....3,833	.....1,368	05/15/2027.
55336V AE 0	MPLX LP.....			06/12/2019.	Goldman Sachs.....	.....	.....26,293	.....25,000	.....25,250	.....25,250	.....	.....(24)	.....	.....(24)	.....	.....25,226	.....	.....1,067	.....1,067	.....1,028	07/15/2023.
55336V AK 6	MPLX LP.....			06/19/2019.	MORGAN STANLEY & CO INC, NY.....	.....	.....143,711	.....140,000	.....133,296	.....133,296	.....	.....328	.....	.....328	.....	.....133,624	.....	.....10,088	.....10,088	.....4,652	03/01/2027.
55616X AF 4	MACYS RETAIL HOLDINGS INC.....			12/18/2019.	Not Available.....	.....	.....28,655	.....28,000	.....27,708	.....27,708	.....	.....89	.....	.....89	.....	.....27,797	.....	.....858	.....858	.....1,546	01/15/2022.
565122 AB 4	KEURIG DR PEPPER INC.....		C	07/01/2019.	Adjustment.....	.....	.....251,353	.....250,000	.....248,114	.....248,114	.....	.....	.....	.....0	.....	.....248,194	.....	.....3,159	.....3,159	.....	05/25/2028.
571748 AW 2	MARSH &AMPC MCLENNAN COMPANIES INC.....			09/10/2019.	Maturity @ 100.00.....	.....	.....100,000	.....100,000	.....99,473	.....99,473	.....	.....527	.....	.....527	.....	.....100,000	.....	.....	.....0	.....2,350	09/10/2019.
571903 AL 7	MARRIOTT INTERNATIONAL INC.....			10/29/2019.	MORGAN STANLEY & CO INC, NY.....	.....	.....50,478	.....50,000	.....49,756	.....49,756	.....	.....113	.....	.....113	.....	.....49,869	.....	.....609	.....609	.....1,763	10/15/2020.
585055 BG 0	MEDTRONIC INC.....		C	03/11/2019.	CORPORATE ACTION.....	.....	.....350,000	.....350,000	.....348,208	.....348,208	.....	.....291	.....	.....291	.....	.....348,499	.....	.....1,501	.....1,501	.....4,278	03/15/2020.
585055 BS 4	MEDTRONIC INC.....			07/12/2019.	Not Available.....	.....	.....28,837	.....27,000	.....26,893	.....26,893	.....	.....9	.....	.....9	.....	.....26,902	.....	.....1,935	.....1,935	.....780	03/15/2025.
585055 BU 9	MEDTRONIC INC.....		C	07/12/2019.	Not Available.....	.....	.....58,173	.....47,000	.....48,059	.....47,997	.....	.....(8)	.....	.....(8)	.....	.....47,989	.....	.....10,184	.....10,184	.....1,793	03/15/2045.
58507L AB 5	MEDTRONIC GLOBAL HOLDINGS SCA.....		C	03/28/2019.	Maturity @ 100.00.....	.....	.....125,000	.....125,000	.....124,679	.....124,679	.....	.....321	.....	.....321	.....	.....125,000	.....	.....0	.....0	.....1,063	03/28/2019.
58933Y AF 2	MERCK & CO INC.....			08/28/2019.	First Tennessee Bank.....	.....	.....103,757	.....100,000	.....98,654	.....98,654	.....	.....194	.....	.....194	.....	.....98,848	.....	.....4,909	.....4,909	.....2,193	05/18/2023.
59156R AM 0	METLIFE INC.....			04/25/2019.	MORGAN STANLEY & CO INC, NY.....	.....	.....18,333	.....15,000	.....14,814	.....14,852	.....	.....2	.....	.....2	.....	.....14,854	.....	.....3,479	.....3,479	.....318	06/15/2035.
59156R BF 4	METLIFE INC.....			02/11/2019.	SOUTHWEST SECURITIES, INC.....	.....	.....59,919	.....60,000	.....59,138	.....59,138	.....	.....25	.....	.....25	.....	.....59,163	.....	.....756	.....756	.....295	12/15/2022.
594918 BH 6	MICROSOFT CORP.....			01/31/2019.	SOUTHWEST SECURITIES, INC.....	.....	.....209,890	.....210,000	.....208,262	.....208,262	.....	.....40	.....	.....40	.....	.....208,302	.....	.....1,587	.....1,587	.....1,395	11/03/2022.
594918 BJ 2	MICROSOFT CORP.....			12/19/2019.	Goldman Sachs.....	.....	.....163,702	.....155,000	.....156,734	.....29,671	.....	.....(213)	.....	.....(213)	.....	.....156,521	.....	.....7,182	.....7,182	.....5,506	11/03/2025.
61746B DM 5	MORGAN STANLEY.....			01/24/2019.	Maturity @ 100.00.....	.....	.....100,000	.....100,000	.....99,959	.....99,959	.....	.....41	.....	.....41	.....	.....100,000	.....	.....	.....0	.....1,250	01/24/2019.
61746B DX 1	MORGAN STANLEY.....			02/01/2019.	Maturity @ 100.00.....	.....	.....20,000	.....20,000	.....19,990	.....19,990	.....	.....10	.....	.....10	.....	.....20,000	.....	.....	.....0	.....245	02/01/2019.
61746B DZ 6	MORGAN STANLEY.....			06/06/2019.	MORGAN STANLEY & CO INC, NY.....	.....	.....31,315	.....30,000	.....29,261	.....29,261	.....	.....41	.....	.....41	.....	.....29,302	.....	.....2,013	.....2,013	.....1,011	01/27/2026.
61747Y DU 6	MORGAN STANLEY.....			08/14/2019.	First Tennessee Bank.....	.....	.....52,789	.....50,000	.....50,072	.....50,072	.....	.....(8)	.....	.....(8)	.....	.....50,064	.....	.....2,725	.....2,725	.....1,503	05/22/2023.
620076 AH 2	MOTOROLA, INC.....			05/24/2019.	Not Available.....	.....	.....59,876	.....50,000	.....47,843	.....48,789	.....	.....66	.....	.....66	.....	.....48,855	.....	.....11,021	.....11,021	.....1,969	05/15/2025.
637432 MX 0	NATIONAL RURAL UTILITIES COOP FINANCE CO.....			02/01/2019.	Maturity @ 100.00.....	.....	.....	.....	.....	.....	.....	.....61	.....	.....61	.....	.....65,000	.....	.....	.....0	.....699	02/01/2019.
637432 NC 5	NATIONAL RURAL UTILITIES COOPERATIVE FIN.....			12/27/2019.	Call @ 100.00.....	.....	.....65,000	.....65,000	.....64,939	.....64,939	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	01/27/2020.
63946B AD 2	NBCUNIVERSAL MEDIA LLC.....			09/03/2019.	VARIOUS.....	.....	.....25,000	.....25,000	.....24,763	.....24,763	.....	.....218	.....	.....218	.....	.....24,981	.....	.....19	.....19	.....708	01/27/2020.
65334H AK 8	NEXEN INC.....		C	07/30/2019.	Maturity @ 100.00.....	.....	.....101,996	.....100,000	.....102,662	.....102,662	.....	.....(1,336)	.....	.....(1,336)	.....	.....101,326	.....	.....(1,326)	.....(1,326)	.....6,331	04/30/2020.
65535H AG 4	NOMURA HOLDINGS INC.....		C	03/19/2019.	Maturity @ 100.00.....	.....	.....85,000	.....85,000	.....97,989	.....86,462	.....	.....(1,462)	.....	.....(1,462)	.....	.....85,000	.....	.....	.....0	.....5,270	07/30/2019.
66989G AA 8	NOVARTIS SECURITIES INVESTMENT LTD.....		C	02/10/2019.	Maturity @ 100.00.....	.....	.....250,000	.....250,000	.....249,786	.....249,786	.....	.....214	.....	.....214	.....	.....250,000	.....	.....	.....0	.....3,438	03/19/2019.
66989H AD 0	NOVARTIS CAPITAL CORP.....		C	04/11/2019.	Maturity @ 100.00.....	.....	.....100,000	.....100,000	.....101,699	.....100,024	.....	.....(24)	.....	.....(24)	.....	.....100,000	.....	.....	.....0	.....2,563	02/10/2019.
67077M AA 6	NUTRIEN LTD.....		C	05/15/2019.	Maturity @ 100.00.....	.....	.....106,838	.....105,000	.....104,199	.....104,874	.....	.....31	.....	.....31	.....	.....104,905	.....	.....1,932	.....1,932	.....2,195	04/24/2020.
674599 CH 6	OCCIDENTAL PETROLEUM CORP.....			12/18/2019.	Maturity @ 100.00.....	.....	.....45,000	.....45,000	.....44,962	.....44,987	.....	.....13	.....	.....13	.....	.....45,000	.....	.....	.....0	.....1,463	05/15/2019.
68233J AX 2	ONCOR ELECTRIC DELIVERY COMPANY LLC.....			06/01/2019.	Maturity @ 100.00.....	.....	.....51,161	.....50,000	.....48,920	.....48,920	.....	.....129	.....	.....129	.....	.....49,049	.....	.....2,112	.....2,112	.....2,007	04/15/2026.
						.....	.....500,000	.....500,000	.....498,510	.....498,510	.....	.....1,490	.....	.....1,490	.....	.....500,000	.....	.....	.....0	.....5,375	06/01/2019.

**SCHEDULE D - PART 4**

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

E14.16

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
68389X AG 0	ORACLE CORP.....		..	07/08/2019.	Maturity @ 100.00.....	.....	5,000	5,000	5,053	5,053	.....	.....(53)	.....	.....(53)	.....	5,000	.....	.....	.....0	.....250	07/08/2019.
68389X AH 8	ORACLE CORP.....		..	07/09/2019.	Goldman Sachs.....	.....	29,953	22,000	26,407	26,407	.....	.....(69)	.....	.....(69)	.....	26,338	.....	.....3,615	.....3,615	.....1,359	07/08/2039.
68389X AP 0	ORACLE CORP.....		..	08/19/2019.	SOUTHWEST SECURITIES, INC.....	.....	25,398	25,000	24,332	24,332	.....	.....108	.....	.....108	.....	24,439	.....	.....959	.....959	.....531	10/15/2022.
68389X AX 3	ORACLE CORP.....		..	10/08/2019.	Maturity @ 100.00.....	.....	20,000	20,000	19,906	19,906	.....	.....94	.....	.....94	.....	20,000	.....	.....0	.....0	.....450	10/08/2019.
68389X BB 0	ORACLE CORP.....		..	01/14/2019.	BARCLAY INVESTMENTS, INC.....	.....	9,802	10,000	9,759	9,778	.....	.....3	.....	.....3	.....	9,781	.....	.....21	.....21	.....42	05/15/2022.
68389X BE 4	ORACLE CORP.....		..	05/14/2019.	MORGAN STANLEY & CO INC, NY.....	.....	50,488	50,000	47,861	47,861	.....	.....36	.....	.....36	.....	47,897	.....	.....2,591	.....2,591	.....980	05/15/2035.
68389X BL 8	ORACLE CORP.....		..	03/12/2019.	First Tennessee Bank.....	.....	181,045	185,000	177,532	177,532	.....	.....303	.....	.....303	.....	177,834	.....	.....3,210	.....3,210	.....2,208	09/15/2023.
68389X BP 9	ORACLE CORP.....		..	05/16/2019.	BARCLAY INVESTMENTS, INC.....	.....	19,780	20,000	19,775	19,775	.....	.....0	.....	.....0	.....	19,775	.....	.....5	.....5	.....11	11/15/2037.
693476 BL 6	PNC FUNDING CORP.....		..	08/28/2019.	SOUTHWEST SECURITIES, INC.....	.....	204,360	200,000	197,660	199,534	.....	.....193	.....	.....193	.....	199,727	.....	.....4,633	.....4,633	.....9,212	08/11/2020.
694308 GE 1	PACIFIC GAS AND ELECTRIC COMPANY.....		..	01/15/2019.	Goldman Sachs.....	.....	96,250	125,000	115,820	115,820	.....	.....20	.....	.....20	.....	115,840	.....	.....(19,590)	.....(19,590)	.....	03/01/2034.
694308 GV 3	PACIFIC GAS AND ELECTRIC CO.....		..	01/10/2019.	GOLDMAN, SACHS & CO.....	.....	90,250	100,000	94,574	94,574	.....	.....78	.....	.....78	.....	94,652	.....	.....(4,402)	.....(4,402)	.....697	05/15/2021.
694308 GW 1	PACIFIC GAS AND ELECTRIC CO.....		..	01/10/2019.	Goldman Sachs.....	.....	17,800	20,000	18,421	18,421	.....	.....20	.....	.....20	.....	18,441	.....	.....(641)	.....(641)	.....215	09/15/2021.
694308 HL 4	PACIFIC GAS AND ELECTRIC CO.....		..	01/15/2019.	Goldman Sachs.....	.....	36,500	50,000	39,599	39,599	.....	.....9	.....	.....9	.....	39,608	.....	.....(3,108)	.....(3,108)	.....	03/15/2045.
718172 AC 3	PHILIP MORRIS INTERNATIONAL INC.....		..	09/25/2019.	Goldman Sachs.....	.....	27,390	20,000	19,910	19,925	.....	.....3	.....	.....3	.....	19,928	.....	.....7,462	.....7,462	.....1,101	05/16/2038.
72650R BJ 0	PLAINS ALL AMERICAN PIPELINE LP.....		..	10/21/2019.	Goldman Sachs.....	.....	106,652	100,000	98,344	98,344	.....	.....176	.....	.....176	.....	98,520	.....	.....8,132	.....8,132	.....4,753	10/15/2025.
742718 FA 2	PROCTER & GAMBLE CO.....		..	10/29/2019.	Goldman Sachs.....	.....	95,082	95,000	93,620	93,620	.....	.....627	.....	.....627	.....	94,247	.....	.....835	.....835	.....1,845	10/23/2020.
747525 AD 5	QUALCOMM INC.....		..	02/01/2019.	SOUTHWEST SECURITIES, INC.....	.....	104,247	105,000	103,541	103,541	.....	.....101	.....	.....101	.....	103,642	.....	.....606	.....606	.....492	05/20/2020.
747525 AE 3	QUALCOMM INC.....		..	03/14/2019.	BARCLAY INVESTMENTS, INC.....	.....	74,924	75,000	74,791	74,791	.....	.....8	.....	.....8	.....	74,798	.....	.....125	.....125	.....738	05/20/2022.
747525 AJ 2	QUALCOMM INC.....		..	03/28/2019.	Goldman Sachs.....	.....	56,685	55,000	51,017	51,404	.....	.....37	.....	.....37	.....	51,441	.....	.....5,244	.....5,244	.....931	05/20/2035.
747525 AT 0	QUALCOMM INC.....		..	08/28/2019.	SOUTHWEST SECURITIES, INC.....	.....	46,494	45,000	43,842	43,842	.....	.....94	.....	.....94	.....	43,936	.....	.....2,559	.....2,559	.....1,015	05/20/2024.
74834L AU 4	QUEST DIAGNOSTICS INC.....		..	04/01/2019.	Maturity @ 100.00.....	.....	50,000	50,000	49,915	49,915	.....	.....85	.....	.....85	.....	50,000	.....	.....0	.....0	.....675	04/01/2019.
755111 BT 7	RAYTHEON CO.....		..	10/29/2019.	Merrill Lynch.....	.....	303,549	300,000	300,934	300,934	.....	.....(424)	.....	.....(424)	.....	300,510	.....	.....3,039	.....3,039	.....9,792	10/15/2020.
760761 AB 2	REPUBLIC SERVICES INC.....		..	09/15/2019.	Maturity @ 100.00.....	.....	50,000	50,000	53,992	50,370	.....	.....(370)	.....	.....(370)	.....	50,000	.....	.....0	.....0	.....2,750	09/15/2019.
772739 AP 3	WESTROCK RKT CO.....		..	06/03/2019.	VARIOUS.....	.....	81,424	81,000	80,927	80,927	.....	.....28	.....	.....28	.....	80,955	.....	.....45	.....45	.....2,566	03/01/2020.
780082 AA 1	ROYAL BANK OF CANADA.....		C	02/27/2019.	Montgomery.....	.....	99,162	100,000	98,958	98,958	.....	.....160	.....	.....160	.....	99,118	.....	.....44	.....44	.....1,089	02/05/2021.
78010U SN 8	ROYAL BANK OF CANADA.....		C	03/15/2019.	Maturity @ 100.00.....	.....	50,000	50,000	49,912	49,912	.....	.....88	.....	.....88	.....	50,000	.....	.....0	.....0	.....538	03/15/2019.
78012K NL 7	ROYAL BANK OF CANADA.....		C	04/15/2019.	Maturity @ 100.00.....	.....	100,000	100,000	99,659	99,659	.....	.....341	.....	.....341	.....	100,000	.....	.....0	.....0	.....813	04/15/2019.
78013G KN 4	ROYAL BANK OF CANADA.....		C	10/29/2019.	RBC DOMINION SECURITIES INC.....	.....	50,136	50,000	49,232	49,232	.....	.....347	.....	.....347	.....	49,579	.....	.....556	.....556	.....1,090	10/26/2020.
80282K AU 0	SANTANDER HOLDINGS USA INC.....		..	09/26/2019.	JP Morgan.....	.....	124,566	120,000	119,788	119,794	.....	.....53	.....	.....53	.....	119,847	.....	.....4,719	.....4,719	.....4,376	12/03/2021.
80283L AH 6	SANTANDER UK PLC.....		C	09/10/2019.	Maturity @ 100.00.....	.....	50,000	50,000	49,621	49,621	.....	.....379	.....	.....379	.....	50,000	.....	.....0	.....0	.....1,175	09/10/2019.
80286A AE 4	SDART 185 B - ABS.....		..	06/25/2019.	CITIGROUP GLOBAL MARKETS INC.....	.....	50,457	50,000	49,998	49,998	.....	.....0	.....	.....0	.....	49,999	.....	.....458	.....458	.....939	12/15/2022.
816851 AX 7	SEMPRA ENERGY.....		..	11/21/2019.	MARKETAXESS CAPITAL LIMITED.....	.....	15,103	15,000	14,804	14,804	.....	.....93	.....	.....93	.....	14,897	.....	.....207	.....207	.....439	11/15/2020.
81721M AK 5	SENIOR HOUSING PROPERTIES TRUST.....		..	03/13/2019.	SALOMON BROTHERS INC.....	.....	39,130	40,000	38,951	39,279	.....	.....26	.....	.....26	.....	39,305	.....	.....(175)	.....(175)	.....707	05/01/2024.
822582 AD 4	SHELL INTERNATIONAL FINANCE BV.....		C	07/26/2019.	Goldman Sachs.....	.....	49,569	35,000	38,770	38,117	.....	.....(49)	.....	.....(49)	.....	38,068	.....	.....11,501	.....11,501	.....1,395	12/15/2038.
822582 BT 8	SHELL INTERNATIONAL FINANCE BV.....		C	11/21/2019.	VARIOUS.....	.....	291,937	280,000	268,564	268,564	.....	.....1,173	.....	.....1,173	.....	269,738	.....	.....22,200	.....22,200	.....7,924	05/10/2026.
857477 AM 5	STATE STREET CORP.....		..	12/12/2019.	First Tennessee Bank.....	.....	42,402	40,000	39,686	39,830	.....	.....32	.....	.....32	.....	39,862	.....	.....2,540	.....2,540	.....1,587	11/20/2023.
865622 BG 8	SUMITOMO MITSUI BANKING CORP.....		C	01/10/2019.	Maturity @ 100.00.....	.....	250,000	250,000	249,965	249,965	.....	.....35	.....	.....35	.....	250,000	.....	.....0	.....0	.....3,063	01/10/2019.
86765B AT 6	SUNOCO LOGISTICS PARTNERS OPERATIONS LP.....		..	03/27/2019.	JP Morgan.....	.....	29,938	30,000	27,705	27,705	.....	.....61	.....	.....61	.....	27,767	.....	.....2,171	.....2,171	.....826	07/15/2026.
86787E AR 8	SUNTRUST BANK.....		..	12/31/2019.	Call @ 100.00.....	.....	40,000	40,000	39,525	39,525	.....	.....438	.....	.....438	.....	39,963	.....	.....37	.....37	.....1,275	01/31/2020.
867914 BG 7	SUNTRUST BANKS INC.....		..	05/01/2019.	Maturity @ 100.00.....	.....	100,000	100,000	99,838	99,838	.....	.....162	.....	.....162	.....	100,000	.....	.....0	.....0	.....1,250	05/01/2019.
887317 AR 6	TIME WARNER INC.....		..	07/01/2019.	CORPORATE ACTION.....	.....	156,821	150,000	149,818	149,818	.....	.....16	.....	.....16	.....	149,834	.....	.....6,987	.....6,987	.....5,906	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 Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
887317	AW	5	TIME WARNER INC.....	..	07/01/2019.	CORPORATE ACTION.....	.....	.....131,889	.....130,000	.....123,126	.....123,126	.....	.....394	.....	.....394	.....	.....123,520	.....	.....8,369	.....8,369	.....4,160	07/15/2025.
887317	AZ	8	TIME WARNER INC.....	..	08/01/2019.	CORPORATE ACTION.....	.....	.....66,091	.....65,000	.....62,081	.....62,081	.....	.....153	.....	.....153	.....	.....62,234	.....	.....3,857	.....3,857	.....1,259	01/15/2026.
887317	BB	0	TIME WARNER INC.....	..	07/01/2019.	CORPORATE ACTION.....	.....	.....253,859	.....250,000	.....234,576	.....234,576	.....	.....684	.....	.....684	.....	.....235,260	.....	.....18,599	.....18,599	.....7,653	02/15/2027.
89114Q	AV	0	TORONTO-DOMINION BANK.....	C	11/05/2019.	Maturity @ 100.00.....	.....	.....60,000	.....60,000	.....59,671	.....59,671	.....	.....329	.....	.....329	.....	.....60,000	.....	.....0	.....0	.....1,350	11/05/2019.
89114Q	BE	7	TORONTO-DOMINION BANK.....	C	01/22/2019.	Maturity @ 100.00.....	.....	.....100,000	.....100,000	.....99,941	.....99,941	.....	.....59	.....	.....59	.....	.....100,000	.....	.....0	.....0	.....975	01/22/2019.
89236T	BB	0	TOYOTA MOTOR CREDIT CORP.....	C	01/17/2019.	Maturity @ 100.00.....	.....	.....100,000	.....100,000	.....99,953	.....99,953	.....	.....47	.....	.....47	.....	.....100,000	.....	.....0	.....0	.....1,050	01/17/2019.
89236T	CU	7	TOYOTA MOTOR CREDIT CORP.....	C	02/19/2019.	Maturity @ 100.00.....	.....	.....165,000	.....165,000	.....164,694	.....164,694	.....	.....306	.....	.....306	.....	.....165,000	.....	.....0	.....0	.....1,403	02/19/2019.
89352H	AE	9	TRANSCANADA PIPELINES LTD.....	C	09/17/2019.	MORGAN STANLEY & CO INC, NY.....	.....	.....63,260	.....45,000	.....53,863	.....53,863	.....	.....(180)	.....	.....(180)	.....	.....53,683	.....	.....9,577	.....9,577	.....3,571	08/15/2038.
89352H	AS	8	TRANSCANADA PIPELINES LTD.....	C	01/15/2019.	Maturity @ 100.00.....	.....	.....55,000	.....55,000	.....54,995	.....54,995	.....	.....5	.....	.....5	.....	.....55,000	.....	.....0	.....0	.....859	01/15/2019.
89417E	AH	2	TRAVELERS CO INC.....	..	03/28/2019.	PERSHING LLC JERSEY CITY.....	.....	.....48,787	.....40,000	.....39,410	.....40,000	.....	.....	.....	.....0	.....	.....40,000	.....	.....8,787	.....8,787	.....892	11/01/2040.
90131H	AN	5	21ST CENTURY FOX AMERICA INC.....	..	03/01/2019.	Maturity @ 100.00.....	.....	.....20,000	.....20,000	.....19,989	.....19,999	.....	.....1	.....	.....1	.....	.....20,000	.....	.....0	.....0	.....710	03/01/2019.
90265E	AG	5	UDR INC.....	..	11/01/2019.	VARIOUS.....	.....	.....36,921	.....35,000	.....34,685	.....34,889	.....	.....29	.....	.....29	.....	.....34,918	.....	.....82	.....82	.....4,039	01/10/2022.
904764	AQ	0	UNILEVER CAPITAL CORP.....	C	03/06/2019.	Maturity @ 100.00.....	.....	.....100,000	.....100,000	.....99,875	.....99,875	.....	.....125	.....	.....125	.....	.....100,000	.....	.....0	.....0	.....1,100	03/06/2019.
907818	DT	2	UNION PACIFIC CORP.....	..	10/28/2019.	CITIGROUP GLOBAL MARKETS INC.....	.....	.....54,466	.....45,000	.....45,000	.....45,000	.....	.....	.....	.....0	.....	.....45,000	.....	.....9,466	.....9,466	.....2,706	02/01/2044.
907818	DW	5	UNION PACIFIC CORP.....	..	02/15/2019.	Maturity @ 100.00.....	.....	.....50,000	.....50,000	.....49,912	.....49,912	.....	.....88	.....	.....88	.....	.....50,000	.....	.....0	.....0	.....563	02/15/2019.
907818	DZ	8	UNION PACIFIC CORP.....	..	10/28/2019.	PERSHING LLC JERSEY CITY.....	.....	.....5,422	.....5,000	.....4,679	.....4,679	.....	.....6	.....	.....6	.....	.....4,685	.....	.....737	.....737	.....268	01/15/2045.
91159H	HA	1	U.S. BANCORP.....	..	09/06/2019.	SOUTHWEST SECURITIES, INC.....	.....	.....5,174	.....5,000	.....4,981	.....4,995	.....	.....1	.....	.....1	.....	.....4,996	.....	.....178	.....178	.....164	05/24/2021.
91159H	HC	7	U.S. BANCORP.....	..	09/20/2019.	SOUTHWEST SECURITIES, INC.....	.....	.....158,221	.....155,000	.....149,881	.....152,826	.....	.....470	.....	.....470	.....	.....153,297	.....	.....4,925	.....4,925	.....4,397	03/15/2022.
91324P	CM	2	UNITEDHEALTH GROUP INC.....	..	07/24/2019.	WELLS FARGO SECURITIES.....	.....	.....70,325	.....70,000	.....69,750	.....69,750	.....	.....91	.....	.....91	.....	.....69,841	.....	.....483	.....483	.....1,948	07/15/2020.
91324P	DD	1	UNITEDHEALTH GROUP INC.....	..	02/27/2019.	SOUTHWEST SECURITIES, INC.....	.....	.....14,728	.....15,000	.....14,540	.....14,540	.....	.....19	.....	.....19	.....	.....14,559	.....	.....169	.....169	.....135	10/15/2022.
91911T	AM	5	VALE OVERSEAS LTD.....	C	12/19/2019.	VARIOUS.....	.....	.....166,343	.....159,000	.....162,132	.....161,119	.....	.....(648)	.....	.....(648)	.....	.....160,471	.....	.....(1,471)	.....(1,471)	.....17,353	01/11/2022.
92276M	AX	3	VENTAS REALTY LPVTRYUSUS.....	..	08/21/2019.	Not Available.....	.....	.....10,546	.....10,000	.....10,310	.....10,166	.....	.....(34)	.....	.....(34)	.....	.....10,132	.....	.....414	.....414	.....413	03/01/2022.
92277G	AD	9	VENTAS REALTY LP.....	..	04/03/2019.	National Instrument Corp.....	.....	.....15,273	.....15,000	.....14,854	.....14,854	.....	.....7	.....	.....7	.....	.....14,861	.....	.....413	.....413	.....241	05/01/2024.
92343V	CM	4	VERIZON COMMUNICATIONS INC.....	..	05/01/2019.	Not Available.....	.....	.....56,314	.....50,000	.....46,426	.....46,513	.....	.....14	.....	.....14	.....	.....46,527	.....	.....9,787	.....9,787	.....1,740	08/21/2054.
92343V	CZ	5	VERIZON COMMUNICATIONS INC.....	..	11/05/2019.	VARIOUS.....	.....	.....51,993	.....45,000	.....41,237	.....41,268	.....	.....24	.....	.....24	.....	.....41,292	.....	.....10,701	.....10,701	.....1,848	03/15/2055.
92343V	DD	3	VERIZON COMMUNICATIONS INC.....	..	10/29/2019.	VARIOUS.....	.....	.....529,912	.....535,000	.....485,047	.....485,047	.....	.....3,460	.....	.....3,460	.....	.....488,508	.....	.....41,404	.....41,404	.....13,859	08/15/2026.
92343V	DS	0	VERIZON COMMUNICATIONS INC.....	..	11/05/2019.	VARIOUS.....	.....	.....284,149	.....232,000	.....218,518	.....218,766	.....	.....139	.....	.....139	.....	.....218,905	.....	.....65,243	.....65,243	.....10,263	04/15/2049.
92343V	DV	3	VERIZON COMMUNICATIONS INC.....	..	10/15/2019.	BARCLAY INVESTMENTS, INC.....	.....	.....72,418	.....55,000	.....58,488	.....58,488	.....	.....(41)	.....	.....(41)	.....	.....58,447	.....	.....13,971	.....13,971	.....3,285	03/16/2047.
92343V	EN	0	VERIZON COMMUNICATIONS INC.....	..	06/06/2019.	VARIOUS.....	.....	.....263,270	.....266,000	.....258,129	.....258,129	.....	.....159	.....	.....159	.....	.....258,288	.....	.....4,982	.....4,982	.....4,616	02/15/2025.
92343V	ER	1	VERIZON COMMUNICATIONS INC.....	..	05/01/2019.	Credit Suisse First Boston.....	.....	.....268,538	.....250,000	.....248,773	.....248,790	.....	.....74	.....	.....74	.....	.....248,864	.....	.....19,674	.....19,674	.....9,380	09/21/2028.
92553P	AU	6	VIACOM INC (NEW).....	..	08/01/2019.	BARCLAY INVESTMENTS, INC.....	.....	.....2,383	.....2,000	.....1,962	.....1,962	.....	.....1	.....	.....1	.....	.....1,962	.....	.....421	.....421	.....109	09/01/2043.
92857W	AB	6	VODAFONE GROUP PUBLIC LIMITED COMPANY.....	C	02/27/2019.	JP Morgan.....	.....	.....11,219	.....10,000	.....11,092	.....10,994	.....	.....(8)	.....	.....(8)	.....	.....10,986	.....	.....233	.....233	.....158	11/30/2032.
92857W	BC	3	VODAFONE GROUP PLC.....	C	03/12/2019.	JP Morgan.....	.....	.....74,737	.....76,000	.....71,219	.....73,067	.....	.....132	.....	.....132	.....	.....73,199	.....	.....1,538	.....1,538	.....1,277	02/19/2023.
92857W	BD	1	VODAFONE GROUP PLC.....	C	04/25/2019.	Goldman Sachs.....	.....	.....4,613	.....5,000	.....4,255	.....4,255	.....	.....5	.....	.....5	.....	.....4,260	.....	.....353	.....353	.....152	02/19/2043.
929043	AG	2	VORNADO REALTY LP.....	..	04/01/2019.	VARIOUS.....	.....	.....68,584	.....65,000	.....64,705	.....64,895	.....	.....9	.....	.....9	.....	.....64,904	.....	.....96	.....96	.....5,896	01/15/2022.
931422	AE	9	WALGREEN CO.....	..	01/15/2019.	Maturity @ 100.00.....	.....	.....12,000	.....12,000	.....11,937	.....12,000	.....	.....0	.....	.....0	.....	.....12,000	.....	.....0	.....0	.....315	01/15/2019.
931427	AA	6	WALGREENS BOOTS ALLIANCE INC.....	..	11/18/2019.	Maturity @ 100.00.....	.....	.....20,000	.....20,000	.....19,886	.....19,886	.....	.....114	.....	.....114	.....	.....20,000	.....	.....0	.....0	.....540	11/18/2019.
939653	AL	5	WASHINGTON REAL ESTATE INVESTMENT TRUST.....	..	10/29/2019.	JP Morgan.....	.....	.....5,052	.....5,000	.....5,079	.....5,079	.....	.....(52)	.....	.....(52)	.....	.....5,027	.....	.....25	.....25	.....268	10/01/2020.
94973V	AS	6	ANTHEM INC.....	..	08/29/2019.	SOUTHWEST SECURITIES, INC.....	.....	.....101,990	.....100,000	.....101,760	.....101,760	.....	.....(719)	.....	.....(719)	.....	.....101,041	.....	.....949	.....949	.....4,568	08/15/2020.
94974B	FQ	8	WELLS FARGO & CO.....	..	01/15/2019.	Maturity @ 100.00.....	.....	.....55,000	.....55,000	.....54,984	.....54,984	.....	.....16	.....	.....16	.....	.....55,000	.....	.....0	.....0	.....591	01/15/2019.



SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
94974B	GM	6	C	07/24/2019.	PERSHING LLC JERSEY CITY.....	.....	.....135,439	.....135,000	.....133,691	.....133,691	.....	.....472	.....	.....472	.....	.....134,163	.....	.....1,276	.....1,276	.....3,549	07/22/2020.
961214	CF	8		01/17/2019.	Maturity @ 100.00.....	.....	.....100,000	.....100,000	.....99,971	.....99,971	.....	.....29	.....	.....29	.....	.....100,000	.....	.....0	.....1,125	.....	01/17/2019.
963320	AQ	9		03/01/2019.	Maturity @ 100.00.....	.....	.....40,000	.....40,000	.....39,945	.....39,945	.....	.....55	.....	.....55	.....	.....40,000	.....	.....0	.....480	.....	03/01/2019.
98161V	AC	4		10/03/2019.	Mitsubishi UFJ Securities.....	.....	.....50,316	.....50,000	.....49,641	.....49,641	.....	.....134	.....	.....134	.....	.....49,775	.....	.....541	.....541	.....1,014	04/17/2023.
98389B	AM	2		12/23/2019.	Call @ 100.00.....	.....	.....250,000	.....250,000	.....249,190	.....249,865	.....	.....99	.....	.....99	.....	.....249,964	.....	.....36	.....36	.....12,990	05/15/2020.
98978V	AJ	2		11/19/2019.	MARKETAXESS CAPITAL LIMITED.....	.....	.....25,292	.....25,000	.....24,967	.....24,987	.....	.....6	.....	.....6	.....	.....24,993	.....	.....298	.....298	.....875	11/13/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						.....32,575,416	.....31,877,454	.....31,446,512	.....30,990,781	.....0	.....64,415	.....0	.....64,415	.....0	.....31,509,824	.....0	.....1,020,149	.....1,020,149	.....905,917	XXX
8399997.	Total - Bonds - Part 4.....						.....123,275,084	.....122,452,125	.....121,742,657	.....119,341,045	.....0	.....(98,235)	.....0	.....(98,235)	.....0	.....122,021,810	.....0	.....1,196,571	.....1,196,571	.....2,190,586	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....						.....3,958,799	.....3,705,536	.....3,900,668			.....(5,402)		.....(5,402)		.....3,895,266		.....11,855	.....11,855	.....113,539	XXX
8399999.	Total - Bonds.....						.....127,233,883	.....126,157,661	.....125,643,325	.....119,341,045	.....0	.....(103,637)	.....0	.....(103,637)	.....0	.....125,917,076	.....0	.....1,208,427	.....1,208,427	.....2,304,125	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

001055	10	2	AFLAC ORD.....	12/31/2019.	VARIOUS.....	.....1,370,000	.....71,425	XXX	.....62,708	.....7,745	.....(4,458)			.....(4,458)		.....62,708		.....8,717	.....8,717	.....508	XXX
001084	10	2	AGCO ORD.....	07/09/2019.	VARIOUS.....	.....100,000	.....7,445	XXX	.....7,198					.....0		.....7,198		.....248	.....248	.....12	XXX
00130H	10	5	THE AES CORPORATION.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....126,000	.....2,507	XXX	.....1,206	.....1,822	.....(616)			.....(616)		.....1,206		.....1,302	.....1,302	.....69	XXX
00206R	10	2	AT&T ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....1,645,000	.....64,287	XXX	.....46,948	.....46,948				.....0		.....46,948		.....17,338	.....17,338	.....3,356	XXX
002824	10	0	ABBOTT LABORATORIES ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....402,000	.....34,917	XXX	.....5,771	.....29,077	.....(23,306)			.....(23,306)		.....5,771		.....29,146	.....29,146	.....515	XXX
00287Y	10	9	ABBVIE ORD.....	12/31/2019.	VARIOUS.....	.....378,000	.....33,151	XXX	.....8,675	.....34,848	.....(26,172)			.....(26,172)		.....8,675		.....24,476	.....24,476	.....1,477	XXX
003654	10	0	ABIOMED ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....8,000	.....1,365	XXX	.....2,600	.....2,600				.....0		.....2,600		.....(1,236)	.....(1,236)		XXX
00401C	10	8	ACACIA COMMUNICATIONS ORD.....	07/09/2019.	VARIOUS.....	.....970,000	.....60,308	XXX	.....34,378	.....36,860	.....(2,482)			.....(2,482)		.....34,378		.....25,930	.....25,930		XXX
00507V	10	9	ACTIVISION BLIZZARD ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....174,000	.....10,339	XXX	.....5,083	.....8,103	.....(3,020)			.....(3,020)		.....5,083		.....5,256	.....5,256	.....64	XXX
00724F	10	1	ADOBE ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....108,000	.....35,619	XXX	.....2,299	.....24,434	.....(22,135)			.....(22,135)		.....2,299		.....33,320	.....33,320		XXX
00751Y	10	6	ADVANCE AUTO PARTS ORD.....	12/31/2019.	VARIOUS.....	.....292,000	.....47,305	XXX	.....48,894	.....45,978	.....2,915			.....2,915		.....48,894		.....(1,589)	.....(1,589)	.....17	XXX
007903	10	7	ADVANCED MICRO DEVICES ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....250,000	.....11,465	XXX	.....2,570	.....4,615	.....(2,045)			.....(2,045)		.....2,570		.....8,895	.....8,895		XXX
008252	10	8	AFFILIATED MANAGERS GROUP ORD.....	12/20/2019.	merl.....	.....117,000	.....9,886	XXX	.....11,400	.....11,400				.....0		.....11,400		.....(1,514)	.....(1,514)	.....150	XXX
00846U	10	1	AGILENT TECHNOLOGIES ORD.....	12/31/2019.	VARIOUS.....	.....3,059,000	.....232,032	XXX	.....197,194	.....206,360	.....(9,166)			.....(9,166)		.....197,194		.....34,837	.....34,837	.....1,070	XXX
00900T	10	7	AIMMUNE THERAPEUTICS ORD.....	06/24/2019.	VARIOUS.....	.....732,000	.....14,756	XXX	.....13,505	.....17,509	.....(4,004)			.....(4,004)		.....13,505		.....1,251	.....1,251		XXX
009158	10	6	AIR PRODUCTS AND CHEMICALS ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....48,000	.....11,279	XXX	.....2,087	.....7,682	.....(5,595)			.....(5,595)		.....2,087		.....9,192	.....9,192	.....220	XXX
00971T	10	1	AKAMA! TECHNOLOGIES ORD.....	12/31/2019.	VARIOUS.....	.....835,000	.....64,703	XXX	.....51,002	.....51,002				.....0		.....51,002		.....13,701	.....13,701		XXX
011659	10	9	ALASKA AIR GROUP ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....36,000	.....2,439	XXX	.....2,191	.....2,191				.....0		.....2,191		.....248	.....248	.....50	XXX
012653	10	1	ALBEMARLE ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....22,000	.....1,607	XXX	.....1,696	.....1,696				.....0		.....1,696		.....(89)	.....(89)	.....32	XXX
013872	10	6	ALCOA ORD.....	04/12/2019.	VARIOUS.....	.....1,800,000	.....50,960	XXX	.....47,844	.....47,844				.....0		.....47,844		.....3,116	.....3,116		XXX
015271	10	9	ALEXANDRIA REAL ESTATE EQ REIT ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....23,000	.....3,716	XXX	.....2,536	.....2,651	.....(114)			.....(114)		.....2,536		.....1,180	.....1,180	.....91	XXX
015351	10	9	ALEXION PHARMACEUTICALS ORD.....	12/31/2019.	VARIOUS.....	.....875,000	.....117,640	XXX	.....85,190	.....85,190				.....0		.....85,190		.....32,450	.....32,450		XXX
016255	10	1	ALIGN TECHNOLOGY ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....16,000	.....4,465	XXX	.....2,324	.....3,351	.....(1,027)			.....(1,027)		.....2,324		.....2,141	.....2,141		XXX
017175	10	0	ALLEGHANY ORD.....	10/08/2019.	VARIOUS.....	.....10,000	.....7,780	XXX	.....6,268					.....0		.....6,268		.....1,512	.....1,512		XXX
01741R	10	2	ALLEGHENY TECHNOLOGIES ORD.....	02/19/2019.	VARIOUS.....	.....1,257,000	.....35,114	XXX	.....20,024	.....27,365	.....(7,341)			.....(7,341)		.....20,024		.....15,090	.....15,090		XXX
018581	10	8	ALLIANCE DATA SYSTEMS ORD.....	08/23/2019.	merl.....	.....15,000	.....2,210	XXX	.....2,251	.....2,251				.....0		.....2,251		.....(42)	.....(42)	.....15	XXX
018802	10	8	ALLIANT ENERGY ORD.....	12/31/2019.	VARIOUS.....	.....117,000	.....5,986	XXX	.....5,103	.....1,775	.....(183)			.....(183)		.....5,103		.....883	.....883	.....86	XXX
020002	10	1	ALLSTATE ORD.....	12/31/2019.	VARIOUS.....	.....588,000	.....63,027	XXX	.....49,180	.....9,337	.....(6,240)			.....(6,240)		.....49,180		.....13,847	.....13,847	.....543	XXX
02079K	10	7	ALPHABET CL C ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....75,000	.....99,777	XXX	.....22,253	.....77,671	.....(55,418)			.....(55,418)		.....22,253		.....77,524	.....77,524		XXX
02079K	30	5	ALPHABET CL A ORD.....	12/31/2019.	GOLDMAN, SACHS & CO.....	.....67,000	.....89,737	XXX	.....19,632	.....70,012	.....(50,381)			.....(50,381)		.....19,632		.....70,106	.....70,106		XXX

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02156K	10	3		12/31/2019.	VARIOUS.....	1,175.000	30,879	XXX	19,411	19,411				0		19,411		11,468	11,468		XXX
02209S	10	3		12/31/2019.	GOLDMAN, SACHS & CO.....	426.000	21,262	XXX	14,726	21,040	(6,314)			(6,314)		14,726		6,535	6,535	1,380	XXX
02313S	10	6		12/31/2019.	GOLDMAN, SACHS & CO.....	94.000	173,693	XXX	4,820	141,185	(136,365)			(136,365)		4,820		168,873	168,873		XXX
023608	10	2		12/31/2019.	GOLDMAN, SACHS & CO.....	63.000	4,838	XXX	1,761	4,109	(2,349)			(2,349)		1,761		3,078	3,078	121	XXX
02376R	10	2		12/31/2019.	GOLDMAN, SACHS & CO.....	95.000	2,725	XXX	3,050	3,050				0		3,050		(326)	(326)	38	XXX
025537	10	1		12/31/2019.	GOLDMAN, SACHS & CO.....	110.000	10,396	XXX	4,471	8,221	(3,751)			(3,751)		4,471		5,925	5,925	298	XXX
025816	10	9		12/31/2019.	VARIOUS.....	178.000	22,078	XXX	3,653	16,967	(13,314)			(13,314)		3,653		18,425	18,425	265	XXX
026874	78	4		12/31/2019.	VARIOUS.....	223.000	11,279	XXX	7,455	8,788	(1,333)			(1,333)		7,455		3,824	3,824	263	XXX
03027X	10	0		12/31/2019.	GOLDMAN, SACHS & CO.....	100.000	22,982	XXX	4,376	15,819	(11,443)			(11,443)		4,376		18,605	18,605	361	XXX
030420	10	3		12/31/2019.	GOLDMAN, SACHS & CO.....	39.000	4,791	XXX	2,648	3,540	(892)			(892)		2,648		2,143	2,143	76	XXX
03073E	10	5		12/31/2019.	GOLDMAN, SACHS & CO.....	41.000	3,486	XXX	578	3,050	(2,473)			(2,473)		578		2,908	2,908	66	XXX
03076C	10	6		12/31/2019.	VARIOUS.....	47.000	7,544	XXX	1,123	4,905	(3,783)			(3,783)		1,123		6,421	6,421	156	XXX
031100	10	0		12/31/2019.	VARIOUS.....	556.000	52,226	XXX	27,024	37,641	(10,617)			(10,617)		27,024		25,202	25,202	227	XXX
031162	10	0		12/31/2019.	VARIOUS.....	195.000	44,191	XXX	10,815	37,961	(27,145)			(27,145)		10,815		33,376	33,376	953	XXX
03209S	10	1		12/31/2019.	VARIOUS.....	667.000	66,261	XXX	31,779	54,040	(22,262)			(22,262)		31,779		34,482	34,482	573	XXX
032511	10	7		08/09/2019.	MERGER.....	1,091.000	79,190	XXX	47,829	47,829				0		47,829		31,360	31,360	655	XXX
032654	10	5		12/31/2019.	GOLDMAN, SACHS & CO.....	87.000	10,339	XXX	1,655	7,467	(5,812)			(5,812)		1,655		8,684	8,684	188	XXX
03662Q	10	5		12/31/2019.	GOLDMAN, SACHS & CO.....	20.000	5,148	XXX	2,435	2,859	(424)			(424)		2,435		2,713	2,713		XXX
036752	10	3		12/31/2019.	GOLDMAN, SACHS & CO.....	57.000	17,215	XXX	3,229	14,970	(11,740)			(11,740)		3,229		13,986	13,986	182	XXX
037411	10	5		12/31/2019.	GOLDMAN, SACHS & CO.....	99.000	2,533	XXX	2,599	2,599				0		2,599		(65)	(65)	99	XXX
03748R	75	4		12/31/2019.	VARIOUS.....	37.948	1,957	XXX	452	1,717	(1,265)			(1,265)		452		1,505	1,505	119	XXX
037612	30	6		09/05/2019.	VARIOUS.....	3,675.000	91,116	XXX	69,061	90,185	(21,124)			(21,124)		69,061		22,055	22,055	2,860	XXX
03768E	10	5		12/31/2019.	VARIOUS.....	1,150.000	50,266	XXX	26,651					0		26,651		23,615	23,615	338	XXX
037833	10	0		12/31/2019.	VARIOUS.....	1,413.000	381,935	XXX	33,829	222,887	(189,057)			(189,057)		33,829		348,105	348,105	3,880	XXX
038222	10	5		12/31/2019.	VARIOUS.....	307.000	17,042	XXX	3,161	10,051	(6,890)			(6,890)		3,161		13,881	13,881	206	XXX
038336	10	3		07/16/2019.	VARIOUS.....	225.000	27,424	XXX	24,819					0		24,819		2,605	2,605	81	XXX
039483	10	2		12/31/2019.	GOLDMAN, SACHS & CO.....	110.000	5,098	XXX	4,346	4,507	(161)			(161)		4,346		752	752	154	XXX
03965L	10	0		12/31/2019.	VARIOUS.....	164.000	4,417	XXX	2,765	2,765				0		2,765		1,652	1,652	16	XXX
040413	10	6		12/31/2019.	GOLDMAN, SACHS & CO.....	12.000	2,441	XXX	2,528	2,528				0		2,528		(88)	(88)		XXX
04621X	10	8		12/31/2019.	GOLDMAN, SACHS & CO.....	12.000	1,573	XXX	354	1,073	(720)			(720)		354		1,219	1,219	29	XXX
049560	10	5		12/31/2019.	GOLDMAN, SACHS & CO.....	25.000	2,796	XXX	2,399					0		2,399		397	397	54	XXX
052769	10	6		12/31/2019.	GOLDMAN, SACHS & CO.....	51.000	9,356	XXX	1,002	6,559	(5,557)			(5,557)		1,002		8,354	8,354		XXX
053015	10	3		12/31/2019.	GOLDMAN, SACHS & CO.....	96.000	16,368	XXX	3,464	12,588	(9,124)			(9,124)		3,464		12,904	12,904	303	XXX
05329W	10	2		07/23/2019.	VARIOUS.....	100.000	4,535	XXX	3,735					0		3,735		800	800		XXX
053332	10	2		12/31/2019.	VARIOUS.....	97.000	103,799	XXX	72,455	81,319	(8,864)			(8,864)		72,455		31,344	31,344		XXX
05338G	10	6		12/31/2019.	VARIOUS.....	525.000	36,753	XXX	25,749					0		25,749		11,004	11,004		XXX
053484	10	1		12/31/2019.	GOLDMAN, SACHS & CO.....	35.000	7,339	XXX	2,655	6,092	(3,436)			(3,436)		2,655		4,684	4,684	211	XXX
053611	10	9		12/31/2019.	GOLDMAN, SACHS & CO.....	20.000	2,616	XXX	574	1,797	(1,223)			(1,223)		574		2,043	2,043	45	XXX
05463X	10	6		01/09/2019.	VARIOUS.....	678.000	10,245	XXX	13,852	13,852				0		13,852		(3,607)	(3,607)		XXX
054937	10	7		12/06/2019.	CORPORATE ACTION.....	1,648.000	57,990	XXX	49,915	71,391	(21,476)			(21,476)		49,915		8,075	8,075	2,818	XXX
05550J	10	1		04/12/2019.	VARIOUS.....	5,850.000	166,115	XXX	129,636	129,636				0		129,636		36,479	36,479		XXX
05605H	10	0		12/31/2019.	VARIOUS.....	950.000	56,345	XXX	36,319	36,319				0		36,319		20,026	20,026	480	XXX

SCHEDULE D - PART 4

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

E14.20

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						
										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05722G 10 0	BAKER HUGHES CL A ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	137.000	3,511	XXX	2,946	2,946				.0		2,946		566	566	99	XXX
058498 10 6	BALL ORD.....	..	12/31/2019.	VARIOUS.....	109.000	7,085	XXX	661	5,012	(4,351)			(4,351)		661		6,424	6,424	49	XXX
060505 10 4	BANK OF AMERICA ORD.....	..	12/31/2019.	VARIOUS.....	3,570.000	118,361	XXX	19,849	87,965	(68,116)			(68,116)		19,849		98,512	98,512	2,205	XXX
064058 10 0	BANK OF NEW YORK MELLON ORD.....	..	12/31/2019.	VARIOUS.....	315.000	15,852	XXX	6,272	14,827	(8,555)			(8,555)		6,272		9,581	9,581	310	XXX
071813 10 9	BAXTER INTERNATIONAL ORD.....	..	12/31/2019.	VARIOUS.....	134.000	11,038	XXX	2,969	8,820	(5,851)			(5,851)		2,969		8,069	8,069	99	XXX
075887 10 9	BECTON DICKINSON ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	62.000	16,862	XXX	902	13,970	(13,068)			(13,068)		902		15,960	15,960	192	XXX
084423 10 2	WR BERKLEY ORD.....	..	12/31/2019.	VARIOUS.....	1,004.000	66,785	XXX	58,488					.0		58,488		8,297	8,297	360	XXX
084670 70 2	BERKSHIRE HATHWAY CL B ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	438.000	99,205	XXX	33,419	89,431	(56,011)			(56,011)		33,419		65,786	65,786		XXX
086516 10 1	BEST BUY ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	61.000	5,355	XXX	723	3,231	(2,508)			(2,508)		723		4,632	4,632	92	XXX
090572 20 7	BIO RAD LABORATORIES CL A ORD.....	..	02/27/2019.	VARIOUS.....	450.000	110,641	XXX	99,852	104,499	(4,647)			(4,647)		99,852		10,789	10,789		XXX
09062X 10 3	BIOGEN ORD.....	..	12/31/2019.	VARIOUS.....	74.000	21,148	XXX	3,656	22,268	(18,612)			(18,612)		3,656		17,492	17,492		XXX
09247X 10 1	BLACKROCK ORD.....	..	12/31/2019.	VARIOUS.....	34.000	16,744	XXX	6,060	13,356	(7,296)			(7,296)		6,060		10,684	10,684	406	XXX
093671 10 5	H&R BLOCK ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	57.000	1,338	XXX	679	1,446	(767)			(767)		679		660	660	58	XXX
093712 10 7	BLOOM ENERGY CL A ORD.....	..	08/13/2019.	VARIOUS.....	1,162.000	5,464	XXX	11,597	11,597				.0		11,597		(6,133)	(6,133)		XXX
09609G 10 0	BLUEBIRD BIO ORD.....	..	12/31/2019.	PIPER JAFFRAY.....	25.000	2,229	XXX	2,041					.0		2,041		188	188		XXX
097023 10 5	BOEING ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	120.000	39,090	XXX	4,139	38,700	(34,561)			(34,561)		4,139		34,952	34,952	986	XXX
09857L 10 8	BOOKING HOLDINGS ORD.....	..	12/31/2019.	VARIOUS.....	18.000	35,488	XXX	7,984	31,004	(23,020)			(23,020)		7,984		27,504	27,504		XXX
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD..	..	12/31/2019.	VARIOUS.....	925.000	61,737	XXX	24,207	41,690	(17,483)			(17,483)		24,207		37,530	37,530	658	XXX
099724 10 6	BORGWARNER ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	35.000	1,518	XXX	1,216					.0		1,216		302	302	24	XXX
101121 10 1	BOSTON PROPERTIES REIT ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	51.000	6,876	XXX	2,805	1,216	(2,935)			(2,935)		2,805		4,071	4,071	175	XXX
101137 10 7	BOSTON SCIENTIFIC ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	300.000	13,566	XXX	1,602	10,602	(9,000)			(9,000)		1,602		11,964	11,964		XXX
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD..	..	10/24/2019.	GOLDMAN.....	132.000	19,631	XXX	5,830	14,711	(8,881)			(8,881)		5,830		13,801	13,801		XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD.....	..	04/02/2019.	JP Morgan.....	252.000	9,342	XXX	7,681	7,681				.0		7,681		1,661	1,661		XXX
110122 10 8	BRISTOL MYERS SQUIBB ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	530.000	34,020	XXX	12,323	27,549	(15,227)			(15,227)		12,323		21,698	21,698	869	XXX
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD.....	..	12/31/2019.	VARIOUS.....	131.000	16,010	XXX	14,663	2,984				.0		14,663		1,348	1,348	62	XXX
11135F 10 1	BROADCOM ORD.....	..	12/31/2019.	VARIOUS.....	123.000	38,047	XXX	13,750	31,276	(17,526)			(17,526)		13,750		24,296	24,296	1,096	XXX
115637 20 9	BROWN FORMAN CL B ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	40.000	2,704	XXX	757	1,903	(1,146)			(1,146)		757		1,947	1,947	27	XXX
117043 10 9	BRUNSWICK ORD.....	..	12/31/2019.	VARIOUS.....	2,285.000	119,734	XXX	106,138	106,138				.0		106,138		13,596	13,596	766	XXX
122017 10 6	BURLINGTON STORES ORD.....	..	12/31/2019.	VARIOUS.....	225.000	45,608	XXX	35,529	36,601	(1,072)			(1,072)		35,529		10,079	10,079		XXX
124857 20 2	VIACOMCBS INC.....	..	12/05/2019.	VARIOUS.....	720.000	27,962	XXX	8,752	31,478	(22,727)			(22,727)		8,752		19,210	19,210	518	XXX
12503M 10 8	CBOE GLOBAL MARKETS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	26.000	3,120	XXX	2,029	2,544	(515)			(515)		2,029		1,091	1,091	35	XXX
12504L 10 9	CBRE GROUP CL A ORD.....	..	12/31/2019.	VARIOUS.....	2,789.000	155,823	XXX	77,372	111,672	(34,299)			(34,299)		77,372		78,450	78,450		XXX
12514G 10 8	CDW ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	33.000	4,714	XXX	3,995					.0		3,995		719	719	13	XXX
125269 10 0	CF INDUSTRIES HOLDINGS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	58.000	2,769	XXX	570	2,524	(1,953)			(1,953)		570		2,199	2,199	70	XXX
12541W 20 9	CH ROBINSON WORLDWIDE ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	26.000	2,033	XXX	1,303	2,186	(883)			(883)		1,303		730	730	52	XXX
125523 10 0	CIGNA ORD.....	..	12/31/2019.	VARIOUS.....	89.620	18,315	XXX	3,393	17,021	(13,627)			(13,627)		3,393		14,921	14,921	4	XXX
12572Q 10 5	CME GROUP CL A ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	82.000	16,459	XXX	3,413	15,426	(12,013)			(12,013)		3,413		13,046	13,046	390	XXX
125896 10 0	CMS ENERGY ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	73.000	4,587	XXX	888	3,624	(2,737)			(2,737)		888		3,700	3,700	112	XXX
126117 10 0	CNA FINANCIAL ORD.....	..	04/12/2019.	NATIFISE.....	1,755.000	77,840	XXX	77,483	77,483				.0		77,483		357	357	4,124	XXX
126408 10 3	CSX ORD.....	..	12/31/2019.	VARIOUS.....	277.000	20,203	XXX	3,478	17,210	(13,732)			(13,732)		3,478		16,725	16,725	220	XXX
126650 10 0	CVS HEALTH ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	296.000	21,990	XXX	6,163	19,394	(13,231)			(13,231)		6,163		15,827	15,827	592	XXX
127097 10 3	CABOT OIL & GAS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	114.000	1,985	XXX	741	2,548	(1,807)			(1,807)		741		1,244	1,244	40	XXX

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12709P 10 3	CABOT MICROELECTRONICS ORD.....	..	10/30/2019.	VARIOUS.....	.....103.000	.....15,492	XXX	.....7,814	.....9,821	.....(2,007)	.....	.....	.....(2,007)	.....	.....7,814	.....	.....7,677	.....7,677	.....171	XXX
127387 10 8	CADENCE DESIGN SYSTEMS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....53.000	.....3,676	XXX	.....2,028	.....2,304	.....(277)	.....	.....	.....(277)	.....	.....2,028	.....	.....1,648	.....1,648	.....	XXX
12739A 10 0	CADENCE BANCORPORATION CL A ORD.....	..	04/12/2019.	VARIOUS.....	.....4,926.000	.....99,555	XXX	.....82,658	.....82,658	.....	.....	.....	.....0	.....	.....82,658	.....	.....16,897	.....16,897	.....520	XXX
134429 10 9	CAMPBELL SOUP ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....104.000	.....4,959	XXX	.....3,431	.....3,431	.....	.....	.....	.....0	.....	.....3,431	.....	.....1,528	.....1,528	.....122	XXX
135086 10 6	CANADA GOOSE HOLDINGS SUB VTG ORD.....	A	08/16/2019.	VARIOUS.....	.....1,101.000	.....49,852	XXX	.....22,846	.....48,136	.....(25,290)	.....	.....	.....(25,290)	.....	.....22,846	.....	.....27,006	.....27,006	.....	XXX
14040H 10 5	CAPITAL ONE FINANCIAL ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....103.000	.....10,600	XXX	.....3,233	.....7,786	.....(4,553)	.....	.....	.....(4,553)	.....	.....3,233	.....	.....7,366	.....7,366	.....165	XXX
14149Y 10 8	CARDINAL HEALTH ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....69.000	.....3,490	XXX	.....1,300	.....3,077	.....(1,777)	.....	.....	.....(1,777)	.....	.....1,300	.....	.....2,190	.....2,190	.....132	XXX
143130 10 2	CARMAX ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....44.000	.....3,857	XXX	.....939	.....2,760	.....(1,821)	.....	.....	.....(1,821)	.....	.....939	.....	.....2,918	.....2,918	.....	XXX
143658 30 0	CARNIVAL ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....86.000	.....4,371	XXX	.....2,092	.....4,240	.....(2,148)	.....	.....	.....(2,148)	.....	.....2,092	.....	.....2,280	.....2,280	.....172	XXX
147528 10 3	CASEYS GENERAL STORES ORD.....	..	09/09/2019.	VARIOUS.....	.....216.000	.....36,010	XXX	.....20,322	.....27,678	.....(7,356)	.....	.....	.....(7,356)	.....	.....20,322	.....	.....15,688	.....15,688	.....194	XXX
148806 10 2	CATALENT ORD.....	..	12/31/2019.	PIPER JAFFRAY.....	.....75.000	.....4,231	XXX	.....3,734	.....	.....	.....	.....	.....0	.....	.....3,734	.....	.....497	.....497	.....	XXX
149123 10 1	CATERPILLAR ORD.....	..	12/31/2019.	VARIOUS.....	.....163.000	.....23,620	XXX	.....8,704	.....20,712	.....(12,009)	.....	.....	.....(12,009)	.....	.....8,704	.....	.....14,916	.....14,916	.....556	XXX
150870 10 3	CELANESE ORD.....	..	12/31/2019.	VARIOUS.....	.....45.000	.....5,324	XXX	.....3,910	.....4,049	.....(139)	.....	.....	.....(139)	.....	.....3,910	.....	.....1,414	.....1,414	.....89	XXX
151020 10 4	CELGENE ORD.....	..	11/26/2019.	CORPORATE ACTION.....	.....1,489.000	.....161,178	XXX	.....62,422	.....95,430	.....(33,008)	.....	.....	.....(33,008)	.....	.....62,422	.....	.....98,756	.....98,756	.....	XXX
15135B 10 1	CENTENE ORD.....	..	12/31/2019.	VARIOUS.....	.....1,316.000	.....110,609	XXX	.....78,882	.....22,599	.....(13,806)	.....	.....	.....(13,806)	.....	.....78,882	.....	.....31,728	.....31,728	.....	XXX
15189T 10 7	CENTERPOINT ENERGY ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....88.000	.....2,400	XXX	.....1,156	.....2,484	.....(1,328)	.....	.....	.....(1,328)	.....	.....1,156	.....	.....1,244	.....1,244	.....101	XXX
156700 10 6	CENTURYLINK ORD.....	..	12/31/2019.	VARIOUS.....	.....5,411.000	.....79,676	XXX	.....81,977	.....81,977	.....	.....	.....	.....0	.....	.....81,977	.....	.....(2,301)	.....(2,301)	.....171	XXX
156782 10 4	CERNER ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....94.000	.....6,800	XXX	.....2,056	.....4,929	.....(2,874)	.....	.....	.....(2,874)	.....	.....2,056	.....	.....4,744	.....4,744	.....30	XXX
159864 10 7	CHRLS RIVER LABS ORD.....	..	12/31/2019.	VARIOUS.....	.....225.000	.....33,456	XXX	.....23,155	.....25,466	.....(2,311)	.....	.....	.....(2,311)	.....	.....23,155	.....	.....10,301	.....10,301	.....	XXX
16115Q 30 8	CHART INDUSTRIES ORD.....	..	04/18/2019.	VARIOUS.....	.....187.000	.....16,951	XXX	.....3,359	.....12,161	.....(8,802)	.....	.....	.....(8,802)	.....	.....3,359	.....	.....13,593	.....13,593	.....	XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD.....	..	12/31/2019.	VARIOUS.....	.....67.000	.....30,674	XXX	.....18,593	.....19,093	.....(500)	.....	.....	.....(500)	.....	.....18,593	.....	.....12,081	.....12,081	.....	XXX
166764 10 0	CHEVRON ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....429.000	.....51,698	XXX	.....18,098	.....46,671	.....(28,573)	.....	.....	.....(28,573)	.....	.....18,098	.....	.....33,600	.....33,600	.....2,042	XXX
169656 10 5	CHIPOTLE MEXICAN GRILL ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....5.000	.....4,185	XXX	.....1,445	.....2,159	.....(714)	.....	.....	.....(714)	.....	.....1,445	.....	.....2,740	.....2,740	.....	XXX
171340 10 2	CHURCH AND DWIGHT ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....55.000	.....3,869	XXX	.....2,347	.....3,617	.....(1,270)	.....	.....	.....(1,270)	.....	.....2,347	.....	.....1,522	.....1,522	.....50	XXX
171779 30 9	CIENA ORD.....	..	04/12/2019.	VARIOUS.....	.....1,315.000	.....51,273	XXX	.....40,922	.....44,592	.....(3,669)	.....	.....	.....(3,669)	.....	.....40,922	.....	.....10,351	.....10,351	.....	XXX
171798 10 1	CIMAREX ENERGY ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....26.000	.....1,365	XXX	.....1,603	.....1,603	.....	.....	.....	.....0	.....	.....1,603	.....	.....(238)	.....(238)	.....20	XXX
172062 10 1	CINCINNATI FINANCIAL ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....37.000	.....3,891	XXX	.....971	.....2,865	.....(1,894)	.....	.....	.....(1,894)	.....	.....971	.....	.....2,920	.....2,920	.....82	XXX
17275R 10 2	CISCO SYSTEMS ORD.....	..	12/31/2019.	VARIOUS.....	.....1,288.000	.....64,152	XXX	.....21,089	.....55,809	.....(34,720)	.....	.....	.....(34,720)	.....	.....21,089	.....	.....43,063	.....43,063	.....1,507	XXX
172908 10 5	CINTAS ORD.....	..	12/31/2019.	VARIOUS.....	.....207.000	.....50,018	XXX	.....29,642	.....34,774	.....(5,132)	.....	.....	.....(5,132)	.....	.....29,642	.....	.....20,376	.....20,376	.....184	XXX
172967 42 4	CITIGROUP ORD.....	..	12/31/2019.	VARIOUS.....	.....928.000	.....70,096	XXX	.....24,416	.....48,312	.....(23,896)	.....	.....	.....(23,896)	.....	.....24,416	.....	.....45,681	.....45,681	.....1,451	XXX
174610 10 5	CITIZENS FINANCIAL GROUP ORD.....	..	12/31/2019.	VARIOUS.....	.....5,394.000	.....188,316	XXX	.....160,364	.....160,364	.....	.....	.....	.....0	.....	.....160,364	.....	.....27,952	.....27,952	.....1,856	XXX
177376 10 0	CITRIX SYSTEMS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....32.000	.....3,549	XXX	.....514	.....3,279	.....(2,765)	.....	.....	.....(2,765)	.....	.....514	.....	.....3,035	.....3,035	.....45	XXX
189054 10 9	CLOROX ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....28.000	.....4,299	XXX	.....1,210	.....4,316	.....(3,106)	.....	.....	.....(3,106)	.....	.....1,210	.....	.....3,089	.....3,089	.....113	XXX
191216 10 0	COCA-COLA ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....866.000	.....47,933	XXX	.....19,602	.....41,005	.....(21,403)	.....	.....	.....(21,403)	.....	.....19,602	.....	.....28,331	.....28,331	.....1,386	XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....161.000	.....9,978	XXX	.....1,887	.....10,220	.....(8,333)	.....	.....	.....(8,333)	.....	.....1,887	.....	.....8,090	.....8,090	.....122	XXX
194162 10 3	COLGATE PALMOLIVE ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....182.000	.....12,529	XXX	.....5,186	.....10,833	.....(5,646)	.....	.....	.....(5,646)	.....	.....5,186	.....	.....7,343	.....7,343	.....311	XXX
20030N 10 1	COMCAST CL A ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....1,019.000	.....45,824	XXX	.....8,600	.....34,697	.....(26,097)	.....	.....	.....(26,097)	.....	.....8,600	.....	.....37,224	.....37,224	.....836	XXX
200340 10 7	COMERICA ORD.....	..	12/31/2019.	VARIOUS.....	.....1,367.000	.....110,097	XXX	.....93,899	.....93,899	.....(0)	.....	.....	.....(0)	.....	.....93,899	.....	.....16,197	.....16,197	.....1,571	XXX
201723 10 3	COMMERCIAL METALS ORD.....	..	04/12/2019.	NATIFISE.....	.....3,665.000	.....64,456	XXX	.....58,713	.....58,713	.....	.....	.....	.....0	.....	.....58,713	.....	.....5,742	.....5,742	.....880	XXX
205887 10 2	CONAGRA BRANDS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....127.000	.....4,348	XXX	.....1,334	.....2,713	.....(1,379)	.....	.....	.....(1,379)	.....	.....1,334	.....	.....3,014	.....3,014	.....108	XXX
20605P 10 1	CONCHO RESOURCES ORD.....	..	12/31/2019.	VARIOUS.....	.....811.000	.....64,640	XXX	.....83,363	.....83,363	.....	.....	.....	.....0	.....	.....83,363	.....	.....(18,723)	.....(18,723)	.....202	XXX
20825C 10 4	CONOCOPHILLIPS ORD.....	..	12/31/2019.	VARIOUS.....	.....307.000	.....19,894	XXX	.....14,334	.....19,141	.....(4,808)	.....	.....	.....(4,808)	.....	.....14,334	.....	.....5,560	.....5,560	.....378	XXX

**SCHEDULE D - PART 4**

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

E14.22

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
209115	10	4		12/31/2019.	GOLDMAN, SACHS & CO.....	74.000	6,695	XXX	2,881	5,658	(2,777)			(2,777)		2,881		3,814	3,814	219	XXX
21036P	10	8		12/31/2019.	GOLDMAN, SACHS & CO.....	41.000	7,780	XXX	647	6,594	(5,947)			(5,947)		647		7,133	7,133	123	XXX
216648	40	2		12/31/2019.	GOLDMAN, SACHS & CO.....	13.000	4,177	XXX	2,274	3,309	(1,034)			(1,034)		2,274		1,903	1,903	1	XXX
217204	10	6		12/31/2019.	VARIOUS.....	700.000	54,606	XXX	14,295	33,446	(19,151)			(19,151)		14,295		40,311	40,311		XXX
219350	10	5		12/31/2019.	VARIOUS.....	2,818.000	97,455	XXX	89,356	85,132	4,224			4,224		89,356		8,100	8,100	682	XXX
22052L	10	4		12/31/2019.	GOLDMAN, SACHS & CO.....	191.667	5,663	XXX	2,224					0		2,224		3,439	3,439	50	XXX
22160K	10	5		12/31/2019.	GOLDMAN, SACHS & CO.....	99.000	29,098	XXX	4,591	20,167	(15,576)			(15,576)		4,591		24,506	24,506	249	XXX
22160N	10	9		12/31/2019.	VARIOUS.....	100.000	59,126	XXX	17,711	33,734	(16,023)			(16,023)		17,711		41,415	41,415		XXX
222070	20	3		12/31/2019.	VARIOUS.....	460.000	5,321	XXX	3,018	3,018				0		3,018		2,303	2,303	103	XXX
22822V	10	1		12/31/2019.	GOLDMAN, SACHS & CO.....	90.000	12,793	XXX	5,470	9,777	(4,307)			(4,307)		5,470		7,323	7,323	412	XXX
231021	10	6		12/31/2019.	VARIOUS.....	49.000	8,657	XXX	1,727	6,548	(4,821)			(4,821)		1,727		6,929	6,929	218	XXX
23257D	10	3		08/07/2019.	VARIOUS.....	1,548.000	14,700	XXX	12,183	12,183				0		12,183		2,518	2,518		XXX
23331A	10	9		12/31/2019.	GOLDMAN, SACHS & CO.....	69.000	3,640	XXX	488	2,392	(1,904)			(1,904)		488		3,152	3,152	43	XXX
233331	10	7		12/31/2019.	VARIOUS.....	242.000	30,559	XXX	26,384	4,633	(3,134)			(3,134)		26,384		4,175	4,175	301	XXX
23355L	10	6		12/31/2019.	VARIOUS.....	88.000	3,815	XXX	5,223	4,679	544			544		5,223		(1,408)	(1,408)	59	XXX
235851	10	2		12/31/2019.	GOLDMAN, SACHS & CO.....	146.000	22,408	XXX	4,143	15,056	(10,913)			(10,913)		4,143		18,265	18,265	98	XXX
237194	10	5		12/31/2019.	VARIOUS.....	42.000	4,713	XXX	1,024	4,194	(3,170)			(3,170)		1,024		3,689	3,689	118	XXX
238337	10	9		06/12/2019.	VARIOUS.....	817.000	36,316	XXX	36,406	36,406				0		36,406		(90)	(90)	245	XXX
23918K	10	8		12/31/2019.	VARIOUS.....	2,342.000	119,838	XXX	120,519	120,519				0		120,519		(681)	(681)		XXX
244199	10	5		12/31/2019.	GOLDMAN, SACHS & CO.....	74.000	12,821	XXX	2,836	11,039	(8,203)			(8,203)		2,836		9,985	9,985	225	XXX
24665A	10	3		01/10/2019.	VARIOUS.....	1,575.000	49,430	XXX	51,203	51,203				0		51,203		(1,774)	(1,774)		XXX
247361	70	2		12/31/2019.	VARIOUS.....	194.000	11,261	XXX	4,389	9,681	(5,292)			(5,292)		4,389		6,872	6,872	250	XXX
24906P	10	9		12/31/2019.	GOLDMAN, SACHS & CO.....	64.000	3,474	XXX	2,381	2,381				0		2,381		1,093	1,093	21	XXX
25179M	10	3		12/31/2019.	VARIOUS.....	224.000	6,216	XXX	5,049	5,049				0		5,049		1,167	1,167	49	XXX
252131	10	7		04/17/2019.	VARIOUS.....	575.000	71,342	XXX	68,885	68,885				0		68,885		2,457	2,457		XXX
25278X	10	9		12/31/2019.	VARIOUS.....	564.003	59,414	XXX	47,137	52,283	(5,146)			(5,146)		47,137		12,277	12,277	92	XXX
253393	10	2		04/12/2019.	VARIOUS.....	3,020.000	115,991	XXX	94,224	94,224				0		94,224		21,767	21,767	479	XXX
253868	10	3		12/31/2019.	VARIOUS.....	861.000	105,437	XXX	83,548	91,740	(8,192)			(8,192)		83,548		21,890	21,890	1,897	XXX
254687	10	6		12/31/2019.	VARIOUS.....	965.950	120,302	XXX	21,917	105,916	(83,999)			(83,999)		21,917		98,384	98,384	1,206	XXX
254709	10	8		12/31/2019.	VARIOUS.....	102.000	8,447	XXX	1,261	6,016	(4,755)			(4,755)		1,261		7,185	7,185	145	XXX
25470F	10	4		12/31/2019.	GOLDMAN, SACHS & CO.....	41.000	1,342	XXX	599	1,014	(416)			(416)		599		744	744		XXX
25470F	30	2		12/31/2019.	GOLDMAN, SACHS & CO.....	146.000	4,121	XXX	3,091	3,370	(279)			(279)		3,091		1,030	1,030		XXX
25470M	10	9		12/31/2019.	GOLDMAN, SACHS & CO.....	44.000	1,561	XXX	1,099	1,099				0		1,099		462	462		XXX
25659T	10	7		12/31/2019.	VARIOUS.....	625.000	42,579	XXX	28,244	38,650	(10,406)			(10,406)		28,244		14,335	14,335	390	XXX
256677	10	5		12/31/2019.	VARIOUS.....	69.000	10,539	XXX	3,042	7,458	(4,415)			(4,415)		3,042		7,497	7,497	78	XXX
256746	10	8		12/31/2019.	GOLDMAN, SACHS & CO.....	46.000	4,326	XXX	1,866	4,155	(2,289)			(2,289)		1,866		2,460	2,460		XXX
25746U	10	9		12/31/2019.	VARIOUS.....	192.370	15,929	XXX	6,895	13,747	(6,852)			(6,852)		6,895		9,034	9,034	705	XXX
25754A	20	1		10/29/2019.	VARIOUS.....	325.000	82,026	XXX	65,226	80,597	(15,370)			(15,370)		65,226		16,800	16,800	423	XXX
260003	10	8		12/31/2019.	GOLDMAN, SACHS & CO.....	39.000	4,495	XXX	720	2,767	(2,048)			(2,048)		720		3,776	3,776	76	XXX
260557	10	3		12/31/2019.	GOLDMAN, SACHS & CO.....	177.667	9,724	XXX	3,723					0		3,723		6,001	6,001	372	XXX
26078J	10	0		06/01/2019.	VARIOUS.....	4,911.000	107,616	XXX	103,494	262,640	(159,147)			(159,147)		103,494		4,122	4,122	1,866	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
264411 50 5	DUKE REALTY REIT ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	93.000	3,224	XXX	2,409	2,409				0		2,409		816	816	82	XXX
26441C 20 4	DUKE ENERGY ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	173.000	15,779	XXX	8,173	14,930	(6,757)			(6,757)		8,173		7,606	7,606	648	XXX
26614N 10 2	DUPONT DE NEMOURS ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	169.667	10,879	XXX	5,426					0		5,426		5,452	5,452	101	XXX
268158 20 1	DYNAVAX TECHNOLOGIES ORD.....			06/12/2019.	VARIOUS.....	1,267.000	4,725	XXX	11,593	11,593				0		11,593		(6,868)	(6,868)		XXX
26875P 10 1	EOG RESOURCES ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	136.000	11,391	XXX	3,782	11,861	(8,078)			(8,078)		3,782		7,609	7,609	138	XXX
269246 40 1	E TRADE FINANCIAL ORD.....			12/31/2019.	VARIOUS.....	107.000	4,800	XXX	852	4,695	(3,843)			(3,843)		852		3,948	3,948	45	XXX
277432 10 0	EASTMAN CHEMICAL ORD.....			12/31/2019.	VARIOUS.....	259.000	19,563	XXX	19,428	2,486	(1,947)			(1,947)		19,428		135	135	363	XXX
278642 10 3	EBAY ORD.....			12/31/2019.	VARIOUS.....	438.000	16,340	XXX	3,539	12,295	(8,755)			(8,755)		3,539		12,801	12,801	177	XXX
278865 10 0	ECOLAB ORD.....			12/31/2019.	VARIOUS.....	564.000	94,470	XXX	56,418	83,105	(26,687)			(26,687)		56,418		38,052	38,052	359	XXX
281020 10 7	EDISON INTERNATIONAL ORD.....			12/31/2019.	VARIOUS.....	2,179.000	134,251	XXX	123,702	123,702				0		123,702		10,549	10,549	2,080	XXX
28176E 10 8	EDWARDS LIFESCIENCES ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	44.000	10,265	XXX	1,447	6,739	(5,293)			(5,293)		1,447		8,818	8,818		XXX
285512 10 9	ELECTRONIC ARTS ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	67.000	7,203	XXX	973	5,287	(4,314)			(4,314)		973		6,230	6,230		XXX
28849P 10 0	ELLIE MAE ORD.....			02/14/2019.	VARIOUS.....	341.000	33,702	XXX	21,425	21,425				0		21,425		12,277	12,277		XXX
29084Q 10 0	EMCOR GROUP ORD.....			04/12/2019.	VARIOUS.....	800.000	58,263	XXX	47,752	47,752				0		47,752		10,511	10,511	64	XXX
291011 10 4	EMERSON ELECTRIC ORD.....			12/31/2019.	VARIOUS.....	157.000	11,794	XXX	7,179	9,381	(2,202)			(2,202)		7,179		4,615	4,615	280	XXX
29261A 10 0	ENCOMPASS HEALTH ORD.....			04/12/2019.	NATIFISE.....	685.000	41,822	XXX	31,790	42,265	(10,475)			(10,475)		31,790		10,033	10,033	370	XXX
29362U 10 4	ENTEGRIS ORD.....			12/31/2019.	VARIOUS.....	1,575.000	64,449	XXX	43,943	43,935	8			8		43,943		20,507	20,507	230	XXX
29364G 10 3	ENTERGY ORD.....			12/31/2019.	VARIOUS.....	2,513.000	240,396	XXX	202,453	216,294	(13,840)			(13,840)		202,453		37,942	37,942	2,405	XXX
294429 10 5	EQUIFAX ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	23.000	3,223	XXX	517	2,142	(1,625)			(1,625)		517		2,706	2,706	36	XXX
29444U 70 0	EQUINIX REIT ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	20.000	11,674	XXX	4,652	7,051	(2,399)			(2,399)		4,652		7,022	7,022	197	XXX
29476L 10 7	EQUITY RESIDENTIAL REIT ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	122.000	10,093	XXX	3,638	8,053	(4,415)			(4,415)		3,638		6,455	6,455	244	XXX
297178 10 5	ESSEX PROPERTY REIT ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	15.000	4,513	XXX	2,610	3,678	(1,068)			(1,068)		2,610		1,903	1,903	116	XXX
29786A 10 6	ETSY ORD.....			10/31/2019.	JEFFERIES & COMPANY, INC.....	715.000	31,512	XXX	33,226	34,013	(787)			(787)		33,226		(1,714)	(1,714)		XXX
30034W 10 6	EVERGY ORD.....			12/31/2019.	VARIOUS.....	105.000	6,769	XXX	5,670	5,961	(291)			(291)		5,670		1,099	1,099	170	XXX
30040W 10 8	EVERSOURCE ENERGY ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	76.000	6,465	XXX	2,565	4,943	(2,378)			(2,378)		2,565		3,900	3,900	163	XXX
30050B 10 1	EVOLENT HEALTH CL A ORD.....			06/10/2019.	VARIOUS.....	1,697.000	19,290	XXX	20,873	33,855	(12,982)			(12,982)		20,873		(1,583)	(1,583)		XXX
30161N 10 1	EXELON ORD.....			12/31/2019.	VARIOUS.....	1,404.000	68,849	XXX	46,611	63,320	(16,710)			(16,710)		46,611		22,238	22,238	753	XXX
30212P 30 3	EXPEDIA GROUP ORD.....			12/31/2019.	VARIOUS.....	42.000	4,649	XXX	1,165	4,731	(3,566)			(3,566)		1,165		3,484	3,484	47	XXX
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	44.000	3,433	XXX	1,464	2,996	(1,532)			(1,532)		1,464		1,969	1,969	44	XXX
30225T 10 2	EXTRA SPACE STORAGE REIT ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	35.000	3,697	XXX	2,703	3,167	(463)			(463)		2,703		993	993	125	XXX
30231G 10 2	EXXON MOBIL ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	957.000	66,779	XXX	65,258	65,258				0		65,258		1,521	1,521	3,283	XXX
302445 10 1	FLIR SYSTEMS ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	26.000	1,354	XXX	580	1,132	(552)			(552)		580		774	774	18	XXX
302491 30 3	FMC ORD.....			12/31/2019.	VARIOUS.....	1,248.000	94,101	XXX	89,983	88,530				0		89,983		4,118	4,118	534	XXX
30303M 10 2	FACEBOOK CL A ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	542.000	111,244	XXX	29,620	71,051	(41,431)			(41,431)		29,620		81,624	81,624		XXX
311900 10 4	FASTENAL ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	143.000	5,284	XXX	1,246	(24,210)	9,434			9,434		1,246		4,038	4,038	124	XXX
313747 20 6	FEDERAL REIT ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	20.000	2,630	XXX	2,361	2,361				0		2,361		269	269	82	XXX
313855 10 8	FEDERAL SIGNAL ORD.....			12/12/2019.	COWEN AND COMPANY, LLC.....	1,070.000	34,802	XXX	19,244	21,293	(2,049)			(2,049)		19,244		15,558	15,558	342	XXX
31428X 10 6	FEDEX ORD.....			12/31/2019.	VARIOUS.....	60.000	9,233	XXX	4,011	9,680	(5,669)			(5,669)		4,011		5,222	5,222	148	XXX
315616 10 2	F5 NETWORKS ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	17.000	2,374	XXX	1,545	2,755	(1,210)			(1,210)		1,545		829	829		XXX
31572Q 80 8	FIBROGEN ORD.....			05/10/2019.	VARIOUS.....	496.000	17,666	XXX	22,955	22,955				0		22,955		(5,289)	(5,289)		XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD.....			12/31/2019.	VARIOUS.....	838.000	94,364	XXX	56,322	85,937	(29,615)			(29,615)		56,322		38,043	38,043	193	XXX
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD.....			12/11/2019.	VARIOUS.....	1,350.000	58,001	XXX	52,393					0		52,393		5,607	5,607	420	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
316773 10 0	FIFTH THIRD BANCORP ORD.....	..	12/31/2019.	VARIOUS.....	252.000	7,507	XXX	2,647	5,930	(3,283)			(3,283)		2,647		4,860	4,860	198	XXX
32008D 10 6	FIRST DATA CL A ORD.....	..	02/14/2019.	VARIOUS.....	2,515.000	53,947	XXX	42,529	42,529				0		42,529		11,419	11,419		XXX
33616C 10 0	FIRST REPUBLIC BANK ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	39.000	4,580	XXX	3,389	3,389	(0)			(0)		3,389		1,191	1,191	29	XXX
337738 10 8	FISERV ORD.....	..	12/31/2019.	VARIOUS.....	138.000	15,487	XXX	1,255	10,142	(8,887)			(8,887)		1,255		14,232	14,232		XXX
337932 10 7	FIRSTENERGY ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	118.000	5,735	XXX	3,613	4,431	(818)			(818)		3,613		2,122	2,122	179	XXX
33829M 10 1	FIVE BELOW ORD.....	..	12/31/2019.	PIPER JAFFRAY.....	125.000	15,958	XXX	14,921					0		14,921		1,037	1,037		XXX
339041 10 5	FLEETCOR TECHNOLOGIES ORD.....	..	12/31/2019.	VARIOUS.....	320.000	78,975	XXX	47,509	59,430	(11,922)			(11,922)		47,509		31,467	31,467		XXX
343412 10 2	FLUOR ORD.....	..	06/03/2019.	JP Morgan.....	295.000	8,319	XXX	9,499	9,499				0		9,499		(1,180)	(1,180)	186	XXX
34354P 10 5	FLOWSERVE ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	42.000	2,090	XXX	1,597	1,597				0		1,597		493	493	32	XXX
344849 10 4	FOOT LOCKER ORD.....	..	08/08/2019.	JP Morgan.....	244.000	9,890	XXX	11,439	12,981	(1,542)			(1,542)		11,439		(1,549)	(1,549)	270	XXX
345370 86 0	FORD MOTOR ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	851.000	7,915	XXX	6,510	6,510				0		6,510		1,405	1,405	511	XXX
34959E 10 9	FORTINET ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	35.000	3,737	XXX	2,465	2,465				0		2,465		1,272	1,272		XXX
34959J 10 8	FORTIVE ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	59.000	4,507	XXX	1,193	3,992	(2,799)			(2,799)		1,193		3,314	3,314	18	XXX
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY	..	12/31/2019.	GOLDMAN, SACHS & CO.....	30.000	1,960	XXX	1,140	1,140				0		1,140		820	820	26	XXX
35137L 10 5	FOX CL A ORD.....	..	12/31/2019.	VARIOUS.....	98.340	3,645	XXX	3,976					0		3,976		(331)	(331)	45	XXX
35137L 20 4	FOX CORPORATION ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	36.330	1,322	XXX	1,437					0		1,437		(115)	(115)	17	XXX
354613 10 1	FRANKLIN RESOURCES ORD.....	..	12/31/2019.	VARIOUS.....	103.000	2,904	XXX	2,190	3,055	(865)			(865)		2,190		714	714	83	XXX
35671D 85 7	FREEMPORT MCMORAN ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	277.000	3,634	XXX	1,875	2,856	(981)			(981)		1,875		1,759	1,759	55	XXX
36162J 10 6	GEO GROUP REIT ORD.....	..	03/20/2019.	BARCLAY INVESTMENTS, INC.....	660.000	12,570	XXX	9,880	13,002	(3,122)			(3,122)		9,880		2,690	2,690	317	XXX
363576 10 9	ARTHUR J GALLAGHER ORD.....	..	12/31/2019.	VARIOUS.....	424.000	37,878	XXX	32,559	3,611	(1,250)			(1,250)		32,559		5,318	5,318	192	XXX
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD	..	04/12/2019.	VARIOUS.....	3,145.000	123,265	XXX	101,615	101,615				0		101,615		21,650	21,650	1,785	XXX
364760 10 8	GAP ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	74.000	1,308	XXX	991	1,906	(915)			(915)		991		317	317	72	XXX
366651 10 7	GARTNER ORD.....	..	12/31/2019.	VARIOUS.....	471.000	68,261	XXX	36,756	60,213	(23,457)			(23,457)		36,756		31,505	31,505		XXX
369550 10 8	GENERAL DYNAMICS ORD.....	..	12/31/2019.	VARIOUS.....	141.000	25,669	XXX	8,120	22,167	(14,046)			(14,046)		8,120		17,548	17,548	444	XXX
369604 10 3	GENERAL ELECTRIC ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	1,977.000	22,064	XXX	14,966	14,966				0		14,966		7,099	7,099	896	XXX
370334 10 4	GENERAL MILLS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	126.000	6,749	XXX	3,314	4,906	(1,593)			(1,593)		3,314		3,435	3,435	247	XXX
37045V 10 0	GENERAL MOTORS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	396.000	14,592	XXX	13,246	13,246				0		13,246		1,346	1,346	701	XXX
37244C 10 1	GENOMIC HEALTH ORD.....	..	09/17/2019.	VARIOUS.....	501.000	35,850	XXX	14,379	32,269	(17,890)			(17,890)		14,379		21,471	21,471		XXX
372460 10 5	GENUINE PARTS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	28.000	2,974	XXX	841	2,689	(1,847)			(1,847)		841		2,133	2,133	84	XXX
375558 10 3	GILEAD SCIENCES ORD.....	..	12/31/2019.	VARIOUS.....	303.000	19,699	XXX	3,847	18,953	(15,106)			(15,106)		3,847		15,852	15,852	733	XXX
37940X 10 2	GLOBAL PAYMENTS ORD.....	..	12/31/2019.	VARIOUS.....	770.970	131,535	XXX	37,668	79,434	(41,820)			(41,820)		37,668		93,867	93,867	106	XXX
37959E 10 2	GLOBE LIFE ORD.....	..	12/31/2019.	Unknown.....	19.000	434	XXX	434					0		434		0	0	3	XXX
38141G 10 4	GOLDMAN SACHS GROUP ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	109.000	24,569	XXX	9,857	18,208	(8,352)			(8,352)		9,857		14,712	14,712	415	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD.....	..	02/26/2019.	JP Morgan.....	495.000	9,796	XXX	4,359	10,103	(5,744)			(5,744)		4,359		5,438	5,438	79	XXX
384802 10 4	WW GRAINGER ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	10.000	3,385	XXX	827	2,824	(1,997)			(1,997)		827		2,559	2,559	57	XXX
38526M 10 6	GRAND CANYON EDUCATION ORD.....	..	12/31/2019.	PIPER JAFFRAY.....	50.000	4,804	XXX	5,736					0		5,736		(932)	(932)		XXX
39304D 10 2	GREEN DOT CL A ORD.....	..	08/12/2019.	VARIOUS.....	784.000	21,266	XXX	46,421	62,344	(15,923)			(15,923)		46,421		(25,155)	(25,155)		XXX
400110 10 2	GRUBHUB ORD.....	..	06/11/2019.	VARIOUS.....	700.000	46,389	XXX	53,767	53,767				0		53,767		(7,378)	(7,378)		XXX
40171V 10 0	GUIDEWIRE SOFTWARE ORD.....	..	11/13/2019.	VARIOUS.....	164.000	17,854	XXX	5,876	13,158	(7,282)			(7,282)		5,876		11,978	11,978		XXX
40412C 10 1	HCA HEALTHCARE ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	56.000	8,277	XXX	3,787	6,969	(3,182)			(3,182)		3,787		4,490	4,490	90	XXX
40414L 10 9	HCP REIT ORD.....	..	11/05/2019.	CORPORATE ACTION.....	1,039.000	34,868	XXX	27,211	29,019	(1,808)			(1,808)		27,211		7,657	7,657	1,538	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
40434L 10 5	HP ORD.....			12/31/2019.	VARIOUS.....	549,000	11,059	XXX	6,500	11,233	(4,732)			(4,732)		6,500		4,559	4,559	314	XXX
406216 10 1	HALLIBURTON ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	224,000	5,481	XXX	5,954	5,954				0		5,954		(473)	(473)	161	XXX
410345 10 2	HANESBRANDS ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	90,000	1,337	XXX	1,128	1,128				0		1,128		209	209	54	XXX
412822 10 8	HARLEY DAVIDSON ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	52,000	1,934	XXX	882	1,774	(892)			(892)		882		1,051	1,051	78	XXX
413875 10 5	L3HARRIS TECHNOLOGIES ORD.....			08/01/2019.	Adjustment.....	247,000	15,174	XXX	12,713	33,259	(20,546)			(20,546)		12,713		2,461	2,461		XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD.....			12/31/2019.	VARIOUS.....	1,911,000	97,290	XXX	99,965	84,944	15,021			15,021		99,965		(2,675)	(2,675)	1,119	XXX
418056 10 7	HASBRO ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	24,000	2,535	XXX	765	1,950	(1,185)			(1,185)		765		1,769	1,769	64	XXX
42226A 10 7	HEALTHEQUITY ORD.....			01/09/2019.	VARIOUS.....	217,000	11,365	XXX	10,125	12,944	(2,819)			(2,819)		10,125		1,239	1,239		XXX
42250P 10 3	HCP REIT ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	93,000	3,206	XXX	3,121					0		3,121		85	85		XXX
426281 10 1	JACK HENRY AND ASSOCIATES ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	20,000	2,913	XXX	2,530	2,530	0			0		2,530		383	383	32	XXX
427746 10 2	HERON THERAPEUTICS ORD.....			06/20/2019.	VARIOUS.....	829,000	15,159	XXX	18,801	21,504	(2,703)			(2,703)		18,801		(3,642)	(3,642)		XXX
427866 10 8	HERSHEY FOODS ORD.....			12/31/2019.	VARIOUS.....	707,000	78,728	XXX	70,844	75,776	(4,932)			(4,932)		70,844		7,884	7,884	421	XXX
42809H 10 7	HESS ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	60,000	4,009	XXX	2,430	2,430				0		2,430		1,579	1,579	60	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD.....			12/31/2019.	VARIOUS.....	516,000	8,076	XXX	4,102	6,816	(2,714)			(2,714)		4,102		3,974	3,974	218	XXX
428291 10 8	HEXCEL ORD.....			12/31/2019.	VARIOUS.....	700,000	50,686	XXX	30,133	40,138	(10,005)			(10,005)		30,133		20,553	20,553	236	XXX
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	73,000	8,104	XXX	4,847	5,241	(394)			(394)		4,847		3,256	3,256	44	XXX
436106 10 8	HOLLYFRONTIER ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	56,000	2,862	XXX	2,863	2,863	0			0		2,863		(1)	(1)	75	XXX
436440 10 1	HOLOGIC ORD.....			12/31/2019.	VARIOUS.....	85,000	4,342	XXX	2,932	3,494	(561)			(561)		2,932		1,409	1,409		XXX
437076 10 2	HOME DEPOT ORD.....			12/31/2019.	VARIOUS.....	287,000	62,332	XXX	6,590	49,312	(42,722)			(42,722)		6,590		55,742	55,742	1,458	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD.....			12/31/2019.	VARIOUS.....	182,000	31,906	XXX	5,559	24,046	(18,487)			(18,487)		5,559		26,347	26,347	576	XXX
440452 10 0	HORMEL FOODS ORD.....			12/31/2019.	VARIOUS.....	224,000	9,384	XXX	7,580	2,091	(1,714)			(1,714)		7,580		1,804	1,804	41	XXX
44107P 10 4	HOST HOTELS & RESORTS REIT ORD.....			12/31/2019.	VARIOUS.....	3,788,000	72,650	XXX	63,146	63,146	0			0		63,146		9,504	9,504	1,782	XXX
443510 60 7	HUBBELL ORD.....			07/10/2019.	VARIOUS.....	125,000	15,941	XXX	15,628		0			0		15,628		314	314	105	XXX
444859 10 2	HUMANA ORD.....			12/31/2019.	VARIOUS.....	231,000	71,660	XXX	50,318	66,177	(15,859)			(15,859)		50,318		21,342	21,342	175	XXX
445658 10 7	JB HUNT TRANSPORT SERVICES ORD.....			12/31/2019.	VARIOUS.....	643,000	65,906	XXX	59,647	59,825	(177)			(177)		59,647		6,259	6,259	175	XXX
446150 10 4	HUNTINGTON BANCSHARES ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	191,000	2,880	XXX	697	2,277	(1,580)			(1,580)		697		2,183	2,183	127	XXX
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	11,000	2,760	XXX	2,093	2,093	0			0		2,093		666	666	40	XXX
447011 10 7	HUNTSMAN ORD.....			04/12/2019.	NATIFISE.....	2,220,000	54,928	XXX	42,824	42,824	0			0		42,824		12,105	12,105	361	XXX
44919P 50 8	IAC INTERACTIVE ORD.....			12/31/2019.	VARIOUS.....	150,000	34,920	XXX	27,456	27,456	0			0		27,456		7,464	7,464		XXX
44980X 10 9	IPG PHOTONICS ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	9,000	1,304	XXX	1,020	1,020	0			0		1,020		285	285		XXX
450056 10 6	IRHYTHM TECHNOLOGIES ORD.....			04/02/2019.	Warburg Dillon Reed.....	296,000	20,108	XXX	18,366	20,566	(2,200)			(2,200)		18,366		1,743	1,743		XXX
45167R 10 4	IDEX ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	14,000	2,408	XXX	2,270		0			0		2,270		138	138	7	XXX
45168D 10 4	IDEXX LABORATORIES ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	19,000	4,961	XXX	2,203	3,534	(1,331)			(1,331)		2,203		2,758	2,758		XXX
452308 10 9	ILLINOIS TOOL ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	73,000	12,892	XXX	2,559	9,248	(6,690)			(6,690)		2,559		10,333	10,333	287	XXX
452327 10 9	ILLUMINA ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	34,000	11,279	XXX	4,353	10,198	(5,844)			(5,844)		4,353		6,926	6,926		XXX
45337C 10 2	INCYTE ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	45,000	3,929	XXX	2,862	2,862	0			0		2,862		1,068	1,068		XXX
45784P 10 1	INSULET ORD.....			02/20/2019.	VARIOUS.....	113,000	9,862	XXX	8,963	8,963	0			0		8,963		899	899		XXX
458140 10 0	INTEL ORD.....			12/31/2019.	VARIOUS.....	1,207,000	71,350	XXX	18,066	56,645	(38,578)			(38,578)		18,066		53,283	53,283	1,446	XXX
45845P 10 8	INTERCEPT PHARMACEUTICALS ORD.....			02/27/2019.	VARIOUS.....	179,000	16,488	XXX	18,041	18,041	0			0		18,041		(1,554)	(1,554)		XXX
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD.....			12/31/2019.	GOLDMAN, SACHS & CO.....	124,000	11,476	XXX	3,864	9,341	(5,477)			(5,477)		3,864		7,612	7,612	136	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.....			12/31/2019.	VARIOUS.....	224,000	30,165	XXX	18,852	25,462	(6,610)			(6,610)		18,852		11,313	11,313	1,314	XXX
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD.....			12/31/2019.	VARIOUS.....	799,000	101,145	XXX	106,426	107,282	(856)			(856)		106,426		(5,280)	(5,280)	1,640	XXX



**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
460146 10 3	INTERNATIONAL PAPER ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	77.000	3,546	XXX	2,903	3,108	(205)			(205)		2,903		643	643	155	XXX
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	58.000	1,340	XXX	230	1,197	(967)			(967)		230		1,110	1,110	55	XXX
461202 10 3	INTUIT ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	61.000	15,977	XXX	1,451	12,008	(10,557)			(10,557)		1,451		14,526	14,526	118	XXX
46120E 60 2	INTUITIVE SURGICAL ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	26.000	15,370	XXX	1,101	12,452	(11,351)			(11,351)		1,101		14,269	14,269		XXX
46266C 10 5	IQVIA HOLDINGS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	42.000	6,489	XXX	4,008	4,879	(871)			(871)		4,008		2,481	2,481		XXX
46284V 10 1	IRON MOUNTAIN ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	53.000	1,689	XXX	1,432	1,718	(286)			(286)		1,432		258	258	130	XXX
46625H 10 0	JPMORGAN CHASE ORD.....	..	12/31/2019.	VARIOUS.....	920.000	124,742	XXX	30,222	89,810	(59,588)			(59,588)		30,222		94,520	94,520	2,827	XXX
469814 10 7	JACOBS ENGINEERING GROUP ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	30.000	2,695	XXX	1,259	1,754	(495)			(495)		1,259		1,436	1,436	20	XXX
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD.....	..	09/25/2019.	VARIOUS.....	622.000	12,250	XXX	10,798	10,798				0		10,798		1,452	1,452	213	XXX
478160 10 4	JOHNSON & JOHNSON ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	593.000	86,500	XXX	30,945	76,527	(45,582)			(45,582)		30,945		55,555	55,555	2,224	XXX
48203R 10 4	JUNIPER NETWORKS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	70.000	1,724	XXX	1,226	1,884	(658)			(658)		1,226		498	498	53	XXX
48242W 10 6	KBR ORD.....	..	04/12/2019.	VARIOUS.....	5,610.000	109,708	XXX	85,160	85,160	0			0		85,160		24,549	24,549	755	XXX
482480 10 0	KLA ORD.....	..	12/31/2019.	VARIOUS.....	48.000	7,781	XXX	1,046	4,296	(3,250)			(3,250)		1,046		6,735	6,735	130	XXX
485170 30 2	KANSAS CITY SOUTHERN ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	25.000	3,829	XXX	1,867	2,386	(520)			(520)		1,867		1,962	1,962	36	XXX
487836 10 8	KELLOGG ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	61.000	4,219	XXX	2,374	3,478	(1,104)			(1,104)		2,374		1,845	1,845	138	XXX
488360 20 7	KEMET ORD.....	..	04/12/2019.	NATIFISE.....	1,310.000	23,046	XXX	22,977	22,977	0			0		22,977		69	69	66	XXX
489170 10 0	KENNAMETAL ORD.....	..	09/18/2019.	VARIOUS.....	1,000.000	31,849	XXX	33,280	33,280	0			0		33,280		(1,431)	(1,431)	600	XXX
493267 10 8	KEYCORP ORD.....	..	12/31/2019.	VARIOUS.....	3,988.000	68,033	XXX	49,546	58,943	(9,396)			(9,396)		49,546		18,486	18,486	826	XXX
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	37.000	3,797	XXX	2,159	2,297	(138)			(138)		2,159		1,639	1,639		XXX
494368 10 3	KIMBERLY CLARK ORD.....	..	12/31/2019.	VARIOUS.....	150.000	20,068	XXX	13,072	8,546	(4,712)			(4,712)		13,072		6,996	6,996	307	XXX
49446R 10 9	KIMCO REALTY REIT ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	122.000	2,527	XXX	1,787	1,787	0			0		1,787		739	739	137	XXX
49456B 10 1	KINDER MORGAN CL P ORD.....	..	12/31/2019.	VARIOUS.....	4,705.000	93,843	XXX	72,363	72,363	0			0		72,363		21,480	21,480	1,286	XXX
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD.....	..	04/12/2019.	VARIOUS.....	3,050.000	102,174	XXX	76,464	76,464	0			0		76,464		25,711	25,711	183	XXX
500255 10 4	KOHL'S ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	43.000	2,191	XXX	1,557	2,853	(1,296)			(1,296)		1,557		634	634	115	XXX
500754 10 6	KRAFT HEINZ ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	160.000	5,141	XXX	6,886	6,886	0			0		6,886		(1,746)	(1,746)	256	XXX
501044 10 1	KROGER ORD.....	..	12/31/2019.	VARIOUS.....	1,073.000	27,427	XXX	27,413	29,508	(2,095)			(2,095)		27,413		14	14	237	XXX
501889 20 8	LKQ ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	71.000	2,535	XXX	1,685	1,685	0			0		1,685		850	850		XXX
502413 10 7	L3 TECHNOLOGIES ORD.....	..	08/01/2019.	VARIOUS.....	1,190.000	219,392	XXX	194,073	206,655	(12,583)			(12,583)		194,073		25,319	25,319	1,428	XXX
502431 10 9	L3HARRIS TECHNOLOGIES ORD.....	..	12/31/2019.	VARIOUS.....	246.300	48,653	XXX	29,625		0			0		29,625		19,029	19,029	621	XXX
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD	..	12/31/2019.	GOLDMAN, SACHS & CO.....	22.000	3,722	XXX	1,288	2,780	(1,492)			(1,492)		1,288		2,433	2,433		XXX
512807 10 8	LAM RESEARCH ORD.....	..	12/31/2019.	VARIOUS.....	476.000	111,124	XXX	64,776	64,817	(41)			(41)		64,776		46,348	46,348	1,054	XXX
512816 10 9	LAMAR ADVERTISING CL A REIT.....	..	04/29/2019.	Dain Rauscher.....	25.000	2,068	XXX	2,029		0			0		2,029		39	39		XXX
513272 10 4	LAMB WESTON HOLDINGS ORD.....	..	12/31/2019.	VARIOUS.....	464.000	37,634	XXX	32,908	34,132	(1,224)			(1,224)		32,908		4,726	4,726	321	XXX
517834 10 7	LAS VEGAS SANDS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	72.000	4,971	XXX	4,068		0			0		4,068		903	903	55	XXX
518439 10 4	ESTEE LAUDER CL A ORD.....	..	12/31/2019.	VARIOUS.....	57.000	11,510	XXX	882	7,416	(6,533)			(6,533)		882		10,627	10,627	93	XXX
524660 10 7	LEGGETT & PLATT ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	44.000	2,237	XXX	991	1,577	(586)			(586)		991		1,246	1,246	69	XXX
525327 10 2	LEIDOS HOLDINGS ORD.....	..	12/31/2019.	VARIOUS.....	225.000	18,904	XXX	15,629		0			0		15,629		3,275	3,275	84	XXX
526057 10 4	LENNAR CL A ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	66.000	3,682	XXX	527	2,584	(2,057)			(2,057)		527		3,155	3,155	11	XXX
531172 10 4	LIBERTY PROPERTY REIT ORD.....	..	04/12/2019.	VARIOUS.....	3,190.000	156,198	XXX	131,167	133,597	(2,430)			(2,430)		131,167		25,031	25,031	2,237	XXX
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD....	..	04/12/2019.	NATIFISE.....	1,295.000	48,605	XXX	39,757	39,757	0			0		39,757		8,848	8,848		XXX
532457 10 8	ELI LILLY ORD.....	..	12/31/2019.	VARIOUS.....	412.000	47,603	XXX	14,436	47,677	(33,240)			(33,240)		14,436		33,167	33,167	659	XXX

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
534187 10 9		LINCOLN NATIONAL ORD.....	..	12/31/2019.	VARIOUS.....	.....1,706.000	.....110,397	XXX	.....87,535	.....87,535	.....	.....	.....	.....0	.....	.....87,535	.....	.....22,862	.....22,862	.....1,287	XXX
538034 10 9		LIVE NATION ENTERTAINMENT ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....32.000	.....2,287	XXX	.....2,290	.....	.....	.....	.....	.....0	.....	.....2,290	.....	.....(3)	.....(3)	.....	XXX
53814L 10 8		LIVENT ORD.....	..	06/01/2019.	NATIFISE.....	.....1,525.000	.....18,838	XXX	.....21,045	.....21,045	.....	.....	.....	.....0	.....	.....21,045	.....	.....(2,207)	.....(2,207)	.....	XXX
539830 10 9		LOCKHEED MARTIN ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....56.000	.....21,805	XXX	.....2,851	.....14,663	.....(11,812)	.....	.....	.....(11,812)	.....	.....2,851	.....	.....18,954	.....18,954	.....504	XXX
540424 10 8		LOEWS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....82.000	.....4,263	XXX	.....2,317	.....3,733	.....(1,416)	.....	.....	.....(1,416)	.....	.....2,317	.....	.....1,947	.....1,947	.....19	XXX
548661 10 7		LOWE'S COMPANIES ORD.....	..	12/31/2019.	VARIOUS.....	.....209.000	.....24,499	XXX	.....4,505	.....19,303	.....(14,799)	.....	.....	.....(14,799)	.....	.....4,505	.....	.....19,994	.....19,994	.....399	XXX
548862 10 1		LOXO ONCOLOGY ORD.....	..	02/15/2019.	Not Available.....	.....254.000	.....59,690	XXX	.....35,578	.....35,578	.....	.....	.....	.....0	.....	.....35,578	.....	.....24,112	.....24,112	.....	XXX
55261F 10 4		M&T BANK ORD.....	..	12/31/2019.	VARIOUS.....	.....42.000	.....7,025	XXX	.....3,454	.....6,011	.....(2,557)	.....	.....	.....(2,557)	.....	.....3,454	.....	.....3,571	.....3,571	.....150	XXX
552953 10 1		MGM RESORTS INTERNATIONAL ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....128.000	.....4,259	XXX	.....3,105	.....3,105	.....	.....	.....	.....0	.....	.....3,105	.....	.....1,153	.....1,153	.....67	XXX
553498 10 6		MSA SAFETY ORD.....	..	12/06/2019.	VARIOUS.....	.....56.000	.....7,049	XXX	.....2,613	.....5,279	.....(2,666)	.....	.....	.....(2,666)	.....	.....2,613	.....	.....4,436	.....4,436	.....92	XXX
55354G 10 0		MSCI ORD.....	..	12/31/2019.	VARIOUS.....	.....28.000	.....6,612	XXX	.....4,080	.....4,128	.....(48)	.....	.....	.....(48)	.....	.....4,080	.....	.....2,532	.....2,532	.....53	XXX
554382 10 1		MACERICH REIT ORD.....	..	12/20/2019.	merl.....	.....229.000	.....6,062	XXX	.....9,911	.....9,911	.....	.....	.....	.....0	.....	.....9,911	.....	.....(3,850)	.....(3,850)	.....687	XXX
55616P 10 4		MACYS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....79.000	.....1,343	XXX	.....818	.....2,353	.....(1,535)	.....	.....	.....(1,535)	.....	.....818	.....	.....525	.....525	.....119	XXX
565849 10 6		MARATHON OIL ORD.....	..	12/31/2019.	VARIOUS.....	.....6,350.000	.....111,615	XXX	.....91,059	.....91,059	.....	.....	.....	.....0	.....	.....91,059	.....	.....20,556	.....20,556	.....350	XXX
56585A 10 2		MARATHON PETROLEUM ORD.....	..	12/31/2019.	VARIOUS.....	.....186.000	.....11,244	XXX	.....3,764	.....10,976	.....(7,212)	.....	.....	.....(7,212)	.....	.....3,764	.....	.....7,480	.....7,480	.....356	XXX
57060D 10 8		MARKETAXESS HOLDINGS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....7.000	.....2,654	XXX	.....2,250	.....	.....	.....	.....	.....0	.....	.....2,250	.....	.....404	.....404	.....7	XXX
571748 10 2		MARSH & MCLENNAN ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....115.000	.....12,812	XXX	.....2,539	.....9,171	.....(6,632)	.....	.....	.....(6,632)	.....	.....2,539	.....	.....10,273	.....10,273	.....200	XXX
571903 20 2		MARRIOTT INTERNATIONAL CL A ORD.....	..	12/31/2019.	VARIOUS.....	.....72.000	.....10,759	XXX	.....1,347	.....7,816	.....(6,469)	.....	.....	.....(6,469)	.....	.....1,347	.....	.....9,412	.....9,412	.....124	XXX
573284 10 6		MARTIN MARIETTA MATERIALS ORD.....	..	12/31/2019.	VARIOUS.....	.....438.000	.....103,208	XXX	.....75,279	.....75,279	.....	.....	.....	.....0	.....	.....75,279	.....	.....27,929	.....27,929	.....475	XXX
574599 10 6		MASCO ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....81.000	.....3,884	XXX	.....634	.....2,368	.....(1,734)	.....	.....	.....(1,734)	.....	.....634	.....	.....3,249	.....3,249	.....40	XXX
57636Q 10 4		MASTERCARD CL A ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....199.000	.....59,418	XXX	.....2,844	.....37,541	.....(34,697)	.....	.....	.....(34,697)	.....	.....2,844	.....	.....56,574	.....56,574	.....263	XXX
576690 10 1		MATERION ORD.....	..	08/07/2019.	VARIOUS.....	.....1,090.000	.....68,486	XXX	.....37,444	.....49,039	.....(11,595)	.....	.....	.....(11,595)	.....	.....37,444	.....	.....31,042	.....31,042	.....234	XXX
577081 10 2		MATTEL ORD.....	..	06/06/2019.	JP Morgan.....	.....720.000	.....7,769	XXX	.....7,193	.....7,193	.....	.....	.....	.....0	.....	.....7,193	.....	.....576	.....576	.....	XXX
57772K 10 1		MAXIM INTEGRATED PRODUCTS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....51.000	.....3,137	XXX	.....2,593	.....2,593	.....	.....	.....	.....0	.....	.....2,593	.....	.....544	.....544	.....96	XXX
577933 10 4		MAXIMUS ORD.....	..	10/28/2019.	VARIOUS.....	.....150.000	.....11,217	XXX	.....10,564	.....	.....	.....	.....	.....0	.....	.....10,564	.....	.....653	.....653	.....75	XXX
579780 20 6		MCCORMICK ORD.....	..	12/31/2019.	VARIOUS.....	.....405.000	.....52,052	XXX	.....38,853	.....56,392	.....(17,539)	.....	.....	.....(17,539)	.....	.....38,853	.....	.....13,199	.....13,199	.....282	XXX
580135 10 1		MCDONALD'S ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....172.000	.....33,988	XXX	.....8,236	.....30,542	.....(22,306)	.....	.....	.....(22,306)	.....	.....8,236	.....	.....25,752	.....25,752	.....814	XXX
58155Q 10 3		MCKESSON ORD.....	..	12/31/2019.	VARIOUS.....	.....65.000	.....8,878	XXX	.....2,517	.....7,181	.....(4,663)	.....	.....	.....(4,663)	.....	.....2,517	.....	.....6,360	.....6,360	.....95	XXX
58463J 30 4		MEDICAL PROPERTIES REIT ORD.....	..	02/04/2019.	VARIOUS.....	.....2,005.000	.....35,345	XXX	.....27,688	.....32,240	.....(4,553)	.....	.....	.....(4,553)	.....	.....27,688	.....	.....7,657	.....7,657	.....501	XXX
58933Y 10 5		MERCK & CO ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....578.000	.....52,568	XXX	.....20,794	.....44,165	.....(23,371)	.....	.....	.....(23,371)	.....	.....20,794	.....	.....31,774	.....31,774	.....1,322	XXX
589889 10 4		MERIT MEDICAL SYSTEMS ORD.....	..	07/26/2019.	VARIOUS.....	.....819.000	.....34,298	XXX	.....35,381	.....45,708	.....(10,328)	.....	.....	.....(10,328)	.....	.....35,381	.....	.....(1,083)	.....(1,083)	.....	XXX
59156R 10 8		METLIFE ORD.....	..	12/31/2019.	VARIOUS.....	.....557.000	.....27,049	XXX	.....14,859	.....22,870	.....(8,011)	.....	.....	.....(8,011)	.....	.....14,859	.....	.....12,190	.....12,190	.....775	XXX
592688 10 5		METTLER TOLEDO ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....6.000	.....4,760	XXX	.....2,409	.....3,393	.....(984)	.....	.....	.....(984)	.....	.....2,409	.....	.....2,350	.....2,350	.....	XXX
594918 10 4		MICROSOFT ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....1,713.000	.....270,136	XXX	.....33,301	.....173,989	.....(140,689)	.....	.....	.....(140,689)	.....	.....33,301	.....	.....236,835	.....236,835	.....3,238	XXX
595017 10 4		MICROCHIP TECHNOLOGY ORD.....	..	12/31/2019.	VARIOUS.....	.....404.000	.....39,863	XXX	.....30,969	.....3,884	.....(2,829)	.....	.....	.....(2,829)	.....	.....30,969	.....	.....8,894	.....8,894	.....399	XXX
595112 10 3		MICRON TECHNOLOGY ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....250.000	.....13,445	XXX	.....676	.....7,933	.....(7,256)	.....	.....	.....(7,256)	.....	.....676	.....	.....12,769	.....12,769	.....	XXX
59522J 10 3		MID AMERICA APT COMMUNITI REIT ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....21.000	.....2,769	XXX	.....1,867	.....2,010	.....(143)	.....	.....	.....(143)	.....	.....1,867	.....	.....902	.....902	.....81	XXX
608190 10 4		MOHAWK INDUSTRIES ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....15.000	.....2,046	XXX	.....1,754	.....1,754	.....	.....	.....	.....0	.....	.....1,754	.....	.....291	.....291	.....	XXX
60871R 20 9		MOLSON COORS BEVERAGE COMPA CL B ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	.....31.000	.....1,671	XXX	.....1,741	.....1,741	.....	.....	.....	.....0	.....	.....1,741	.....	.....(70)	.....(70)	.....61	XXX
609207 10 5		MONDELEZ INTERNATIONAL CL A ORD.....	..	12/31/2019.	VARIOUS.....	.....336.000	.....18,354	XXX	.....5,240	.....13,450	.....(8,210)	.....	.....	.....(8,210)	.....	.....5,240	.....	.....13,114	.....13,114	.....341	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
609839 10 5	MONOLITHIC POWER SYSTEMS ORD.....	..	12/31/2019.	VARIOUS.....	400.000	62,335	XXX	46,500	46,500				.0		46,500		15,835	15,835	450	XXX
61174X 10 9	MONSTER BEVERAGE ORD.....	..	12/31/2019.	VARIOUS.....	105.000	6,617	XXX	2,512	5,168	(2,656)			(2,656)		2,512		4,105	4,105		XXX
615369 10 5	MOODYS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	37.000	8,784	XXX	743	5,181	(4,438)			(4,438)		743		8,041	8,041	74	XXX
617446 44 8	MORGAN STANLEY ORD.....	..	12/31/2019.	VARIOUS.....	365.000	18,401	XXX	5,522	14,472	(8,950)			(8,950)		5,522		12,879	12,879	453	XXX
61945C 10 3	MOSAIC ORD.....	..	12/31/2019.	VARIOUS.....	1,569.000	43,157	XXX	44,954	45,830	(876)			(876)		44,954		(1,797)	(1,797)	44	XXX
620076 30 7	MOTOROLA SOLUTIONS ORD.....	..	12/31/2019.	VARIOUS.....	383.000	58,767	XXX	43,438	44,060	(622)			(622)		43,438		15,329	15,329	508	XXX
629377 50 8	NRG ENERGY ORD.....	..	12/31/2019.	VARIOUS.....	1,308.000	54,765	XXX	50,646	51,797	(1,151)			(1,151)		50,646		4,119	4,119	46	XXX
62944T 10 5	NVR ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	1.000	3,808	XXX	3,575					.0		3,575		233	233		XXX
631103 10 8	NASDAQ ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	27.000	2,892	XXX	662	2,202	(1,541)			(1,541)		662		2,230	2,230	50	XXX
637071 10 1	NATIONAL OILWELL VARCO ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	118.000	2,956	XXX	3,033	3,033				.0		3,033		(77)	(77)	24	XXX
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD.....	..	05/07/2019.	VARIOUS.....	75.000	3,991	XXX	4,017					.0		4,017		(26)	(26)		XXX
640268 10 8	NEKTAR THERAPEUTICS ORD.....	..	10/02/2019.	GOLDMAN, SACHS & CO.....	367.000	6,360	XXX	12,063	12,063				.0		12,063		(5,703)	(5,703)		XXX
640491 10 6	NEOGEN ORD.....	..	06/26/2019.	VARIOUS.....	452.000	28,108	XXX	25,764	25,764				.0		25,764		2,344	2,344		XXX
64110D 10 4	NETAPP ORD.....	..	12/31/2019.	VARIOUS.....	97.000	6,138	XXX	1,837	5,788	(3,951)			(3,951)		1,837		4,300	4,300	146	XXX
64110L 10 6	NETFLIX ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	98.000	31,709	XXX	970	26,231	(25,261)			(25,261)		970		30,739	30,739		XXX
64125C 10 9	NEUROCRINE BIOSCIENCES ORD.....	..	02/11/2019.	VARIOUS.....	675.000	57,825	XXX	43,388	48,202	(4,813)			(4,813)		43,388		14,436	14,436		XXX
651229 10 6	NEWELL BRANDS ORD.....	..	12/31/2019.	VARIOUS.....	166.000	2,913	XXX	3,086	3,086				.0		3,086		(173)	(173)	100	XXX
651290 10 8	NEWFIELD EXPLORATION ORD.....	..	06/01/2019.	Unknown.....	419.000	7,019	XXX	6,143	6,143				.0		6,143		877	877		XXX
651639 10 6	NEWMONT ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	179.000	7,778	XXX	3,220	6,202	(2,982)			(2,982)		3,220		4,557	4,557	258	XXX
65249B 10 9	NEWS CL A ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	139.000	1,966	XXX	1,165	1,578	(412)			(412)		1,165		800	800	28	XXX
65339F 10 1	NEXTERA ENERGY ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	110.000	26,637	XXX	4,761	19,120	(14,360)			(14,360)		4,761		21,876	21,876	550	XXX
654106 10 3	NIKE CL B ORD.....	..	12/31/2019.	VARIOUS.....	295.000	29,625	XXX	2,834	21,871	(19,037)			(19,037)		2,834		26,790	26,790	252	XXX
65473P 10 5	NISOURCE ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	75.000	2,088	XXX	984	1,901	(917)			(917)		984		1,104	1,104	60	XXX
655044 10 5	NOBLE ENERGY ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	128.000	3,180	XXX	2,401	2,401				.0		2,401		778	778	60	XXX
655663 10 2	NORDSON ORD.....	..	12/11/2019.	VARIOUS.....	550.000	85,235	XXX	64,533	65,643	(1,110)			(1,110)		64,533		20,703	20,703	614	XXX
655664 10 0	NORDSTROM ORD.....	..	12/31/2019.	VARIOUS.....	46.000	1,909	XXX	612	2,144	(1,532)			(1,532)		612		1,297	1,297	54	XXX
655844 10 8	NORFOLK SOUTHERN ORD.....	..	12/31/2019.	VARIOUS.....	66.000	12,725	XXX	3,505	9,870	(6,365)			(6,365)		3,505		9,220	9,220	221	XXX
665859 10 4	NORTHERN TRUST ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	52.000	5,524	XXX	2,062	4,347	(2,284)			(2,284)		2,062		3,462	3,462	127	XXX
666807 10 2	NORTHROP GRUMMAN ORD.....	..	12/31/2019.	VARIOUS.....	64.000	22,353	XXX	2,553	15,674	(13,120)			(13,120)		2,553		19,799	19,799	280	XXX
668771 10 8	NORTONLIFELOCK ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	112.000	2,858	XXX	2,300					.0		2,300		558	558	14	XXX
670346 10 5	NUCOR ORD.....	..	12/31/2019.	VARIOUS.....	97.000	5,500	XXX	3,909	5,026	(1,116)			(1,116)		3,909		1,591	1,591	134	XXX
67066G 10 4	NVIDIA ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	137.000	32,236	XXX	1,106	18,290	(17,184)			(17,184)		1,106		31,130	31,130	88	XXX
670704 10 5	NUVASIVE ORD.....	..	12/31/2019.	VARIOUS.....	541.000	29,416	XXX	27,710	24,334				.0		27,710		1,706	1,706		XXX
67103H 10 7	O'REILLY AUTOMOTIVE ORD.....	..	12/31/2019.	VARIOUS.....	298.000	120,154	XXX	72,212	102,610	(30,398)			(30,398)		72,212		47,941	47,941		XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD.....	..	12/31/2019.	VARIOUS.....	198.100	8,164	XXX	12,159	12,159	(0)			(0)		12,159		(3,995)	(3,995)	639	XXX
679295 10 5	OKTA CL A ORD.....	..	03/07/2019.	VARIOUS.....	372.000	30,372	XXX	13,580	23,734	(10,154)			(10,154)		13,580		16,792	16,792		XXX
679580 10 0	OLD DOMINION FREIGHT LINE ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	14.000	2,657	XXX	2,580					.0		2,580		77	77		XXX
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD.....	..	04/12/2019.	NATIFISE.....	3,215.000	67,610	XXX	66,133	66,133				.0		66,133		1,477	1,477	643	XXX
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD.....	..	06/25/2019.	VARIOUS.....	135.000	11,878	XXX	3,447	8,979	(5,532)			(5,532)		3,447		8,431	8,431		XXX
681919 10 6	OMNICOM GROUP ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	53.000	4,294	XXX	1,427	3,882	(2,455)			(2,455)		1,427		2,867	2,867	135	XXX
682680 10 3	ONEOK ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	90.000	6,810	XXX	2,219	4,856	(2,636)			(2,636)		2,219		4,591	4,591	318	XXX
68389X 10 5	ORACLE ORD.....	..	12/31/2019.	VARIOUS.....	1,224.000	65,822	XXX	25,843	55,264	(29,421)			(29,421)		25,843		39,979	39,979	894	XXX

**SCHEDULE D - PART 4**

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

E14.29

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
688239	20	1		04/12/2019.	VARIOUS.....	1,325.000	105,682	XXX	81,236	81,236				0		81,236		24,446	24,446	358	XXX
690742	10	1		10/18/2019.	VARIOUS.....	350.000	20,389	XXX	18,307					0		18,307		2,081	2,081	34	XXX
69331C	10	8		01/17/2019.	GOLDMAN, SACHS & CO.....	1,104.000	7,032	XXX	26,220	26,220				0		26,220		(19,188)	(19,188)		XXX
693475	10	5		12/31/2019.	VARIOUS.....	126.000	19,689	XXX	6,767	14,731	(7,964)			(7,964)		6,767		12,923	12,923	492	XXX
693506	10	7		12/31/2019.	VARIOUS.....	68.000	8,866	XXX	1,418	6,952	(5,534)			(5,534)		1,418		7,448	7,448	121	XXX
69351T	10	6		12/31/2019.	GOLDMAN, SACHS & CO.....	171.000	6,135	XXX	4,234	4,844	(611)			(611)		4,234		1,902	1,902	282	XXX
69354M	10	8		06/10/2019.	VARIOUS.....	199.000	17,860	XXX	8,099	18,300	(10,201)			(10,201)		8,099		9,761	9,761		XXX
693656	10	0		12/31/2019.	GOLDMAN, SACHS & CO.....	15.000	1,577	XXX	1,105	1,394	(290)			(290)		1,105		472	472	2	XXX
69370C	10	0		07/16/2019.	VARIOUS.....	750.000	65,546	XXX	62,175	62,175				0		62,175		3,371	3,371		XXX
693718	10	8		12/31/2019.	VARIOUS.....	89.000	6,868	XXX	2,545	5,085	(2,540)			(2,540)		2,545		4,323	4,323	278	XXX
695156	10	9		12/31/2019.	GOLDMAN, SACHS & CO.....	20.000	2,240	XXX	1,669	1,669				0		1,669		571	571	63	XXX
700416	20	9		08/06/2019.	CORPORATE ACTION.....	1,296.000	34,417	XXX	19,548	23,419	(3,871)			(3,871)		19,548		14,869	14,869	5,897	XXX
701094	10	4		12/31/2019.	VARIOUS.....	160.000	28,670	XXX	25,209	5,220	(3,592)			(3,592)		25,209		3,461	3,461	323	XXX
704326	10	7		12/31/2019.	GOLDMAN, SACHS & CO.....	77.000	6,550	XXX	2,024	5,017	(2,993)			(2,993)		2,024		4,526	4,526	186	XXX
70450Y	10	3		12/31/2019.	GOLDMAN, SACHS & CO.....	265.000	28,665	XXX	4,883	22,284	(17,401)			(17,401)		4,883		23,782	23,782		XXX
712704	10	5		12/31/2019.	GOLDMAN, SACHS & CO.....	89.000	1,504	XXX	1,076	1,284	(208)			(208)		1,076		428	428	63	XXX
713448	10	8		12/31/2019.	GOLDMAN, SACHS & CO.....	315.000	43,050	XXX	15,455	34,801	(19,347)			(19,347)		15,455		27,596	27,596	1,186	XXX
714046	10	9		12/31/2019.	GOLDMAN, SACHS & CO.....	22.000	2,136	XXX	306	1,728	(1,422)			(1,422)		306		1,830	1,830	6	XXX
715347	10	0		11/14/2019.	Bear Stearns.....	92.000	2,631	XXX	1,584	1,584				0		1,584		1,047	1,047	20	XXX
717081	10	3		12/31/2019.	VARIOUS.....	1,644.000	65,439	XXX	28,786	71,761	(42,974)			(42,974)		28,786		36,653	36,653	1,941	XXX
718172	10	9		12/31/2019.	GOLDMAN, SACHS & CO.....	351.000	29,866	XXX	10,732	23,433	(12,701)			(12,701)		10,732		19,135	19,135	1,611	XXX
718546	10	4		12/31/2019.	GOLDMAN, SACHS & CO.....	104.000	11,586	XXX	2,359	8,960	(6,600)			(6,600)		2,359		9,227	9,227	364	XXX
720190	20	6		04/12/2019.	NATIFISE.....	4,535.000	95,520	XXX	77,276	77,276				0		77,276		18,243	18,243	1,905	XXX
723484	10	1		12/31/2019.	GOLDMAN, SACHS & CO.....	22.000	1,978	XXX	1,005	1,874	(870)			(870)		1,005		974	974	66	XXX
72352L	10	6		12/31/2019.	VARIOUS.....	1,125.000	26,607	XXX	26,839					0		26,839		(232)	(232)		XXX
723787	10	7		12/31/2019.	GOLDMAN, SACHS & CO.....	40.000	6,055	XXX	647	5,261	(4,614)			(4,614)		647		5,408	5,408	30	XXX
72582H	10	7		08/28/2019.	VARIOUS.....	2,950.000	42,628	XXX	48,233	48,233				0		48,233		(5,605)	(5,605)		XXX
72703H	10	1		08/07/2019.	VARIOUS.....	848.000	60,623	XXX	17,497	45,470	(27,972)			(27,972)		17,497		43,125	43,125		XXX
73278L	10	5		12/31/2019.	VARIOUS.....	506.000	92,462	XXX	39,283	75,217	(35,934)			(35,934)		39,283		53,180	53,180	456	XXX
737446	10	4		01/08/2019.	INVESTMENT TECHNOLOGY GROUP, I.....	135.000	12,760	XXX	10,316	12,033	(1,717)			(1,717)		10,316		2,444	2,444		XXX
74022D	30	8	C	01/25/2019.	VARIOUS.....	33,190.000	63,513	XXX	57,751	57,751				0		57,751		5,762	5,762		XXX
74144T	10	8		12/31/2019.	VARIOUS.....	66.000	7,847	XXX	3,131	6,093	(2,962)			(2,962)		3,131		4,716	4,716	178	XXX
74251V	10	2		12/31/2019.	GOLDMAN, SACHS & CO.....	52.000	2,860	XXX	1,174	2,297	(1,123)			(1,123)		1,174		1,686	1,686	113	XXX
742718	10	9		12/31/2019.	GOLDMAN, SACHS & CO.....	561.000	70,068	XXX	31,536	51,567	(20,031)			(20,031)		31,536		38,532	38,532	1,658	XXX
743315	10	3		12/31/2019.	VARIOUS.....	1,883.000	136,586	XXX	70,604	113,601	(42,997)			(42,997)		70,604		65,981	65,981	5,259	XXX
74340W	10	3		12/31/2019.	GOLDMAN, SACHS & CO.....	136.000	12,123	XXX	3,888	7,986	(4,098)			(4,098)		3,888		8,235	8,235	288	XXX
744320	10	2		12/31/2019.	GOLDMAN, SACHS & CO.....	85.000	7,968	XXX	3,006	6,932	(3,926)			(3,926)		3,006		4,962	4,962	340	XXX
744573	10	6		12/31/2019.	VARIOUS.....	1,080.000	64,581	XXX	47,862	56,214	(8,352)			(8,352)		47,862		16,718	16,718	663	XXX
74460D	10	9		12/31/2019.	VARIOUS.....	106.000	25,958	XXX	19,134	6,275	(3,773)			(3,773)		19,134		6,823	6,823	398	XXX
745867	10	1		12/31/2019.	GOLDMAN, SACHS & CO.....	77.000	3,018	XXX	486	2,001	(1,515)			(1,515)		486		2,532	2,532	34	XXX
74736K	10	1		12/31/2019.	GOLDMAN, SACHS & CO.....	37.000	4,306	XXX	1,883	2,247	(364)			(364)		1,883		2,423	2,423		XXX
747525	10	3		12/31/2019.	GOLDMAN, SACHS & CO.....	421.000	37,566	XXX	18,740	23,959	(5,219)			(5,219)		18,740		18,826	18,826	943	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74762E	10 2		12/31/2019.	GOLDMAN, SACHS & CO.....	35.000	1,425	XXX	709	1,054	(345)			(345)		709		716	716	6	XXX
74834L	10 0		12/31/2019.	GOLDMAN, SACHS & CO.....	32.000	3,417	XXX	916	2,665	(1,749)			(1,749)		916		2,501	2,501	68	XXX
74838J	10 1		07/31/2019.	VARIOUS.....	142.000	8,261	XXX	6,932	6,932				0		6,932		1,329	1,329		XXX
749685	10 3		12/31/2019.	PIPER JAFFRAY.....	25.000	1,909	XXX	1,538					0		1,538		371	371	18	XXX
751212	10 1		12/31/2019.	VARIOUS.....	472.000	60,297	XXX	43,443	48,833	(5,390)			(5,390)		43,443		16,854	16,854	613	XXX
754730	10 9		12/31/2019.	GOLDMAN, SACHS & CO.....	50.000	4,389	XXX	3,721	3,721				0		3,721		668	668	63	XXX
755111	50 7		12/31/2019.	VARIOUS.....	69.000	14,906	XXX	2,673	10,581	(7,908)			(7,908)		2,673		12,232	12,232	242	XXX
756109	10 4		12/31/2019.	GOLDMAN, SACHS & CO.....	81.000	5,964	XXX	4,091	5,106	(1,015)			(1,015)		4,091		1,873	1,873	220	XXX
756577	10 2		07/10/2019.	VARIOUS.....	582.000	108,607	XXX	40,366	102,222	(61,857)			(61,857)		40,366		68,241	68,241		XXX
758849	10 3		12/31/2019.	GOLDMAN, SACHS & CO.....	30.000	1,893	XXX	1,760	1,760				0		1,760		132	132	70	XXX
75886F	10 7		12/31/2019.	GOLDMAN, SACHS & CO.....	17.000	6,383	XXX	3,657	6,350	(2,692)			(2,692)		3,657		2,726	2,726		XXX
7591EP	10 0		12/31/2019.	GOLDMAN, SACHS & CO.....	276.000	4,744	XXX	1,187	3,693	(2,506)			(2,506)		1,187		3,557	3,557	159	XXX
759509	10 2		11/25/2019.	VARIOUS.....	1,050.000	110,715	XXX	95,782					0		95,782		14,933	14,933	863	XXX
760759	10 0		12/31/2019.	VARIOUS.....	223.000	18,746	XXX	14,855	3,460	(2,295)			(2,295)		14,855		3,891	3,891	73	XXX
761152	10 7		12/31/2019.	GOLDMAN, SACHS & CO.....	32.000	4,959	XXX	2,486	3,644	(1,158)			(1,158)		2,486		2,473	2,473	49	XXX
76680R	20 6		09/09/2019.	KNIGHT CLEARING SERVICES LLC.....	156.000	20,013	XXX	5,319	12,861	(7,542)			(7,542)		5,319		14,694	14,694		XXX
770323	10 3		12/31/2019.	VARIOUS.....	37.000	2,381	XXX	770	2,116	(1,346)			(1,346)		770		1,611	1,611	31	XXX
773903	10 9		12/31/2019.	GOLDMAN, SACHS & CO.....	31.000	6,294	XXX	999	4,665	(3,665)			(3,665)		999		5,295	5,295	122	XXX
775711	10 4		12/31/2019.	GOLDMAN, SACHS & CO.....	40.000	1,326	XXX	1,444					0		1,444		(118)	(118)	19	XXX
776696	10 6		12/31/2019.	GOLDMAN, SACHS & CO.....	22.000	7,793	XXX	1,152	5,863	(4,711)			(4,711)		1,152		6,641	6,641	41	XXX
778296	10 3		12/31/2019.	VARIOUS.....	92.000	10,549	XXX	1,085	7,654	(6,569)			(6,569)		1,085		9,463	9,463	87	XXX
783513	20 3		12/31/2019.	VARIOUS.....	525.000	38,838	XXX	37,454	37,454				0		37,454		1,385	1,385		XXX
78409V	10 4		12/31/2019.	VARIOUS.....	61.000	16,390	XXX	2,457	10,366	(7,910)			(7,910)		2,457		13,933	13,933	132	XXX
78410G	10 4		12/31/2019.	VARIOUS.....	474.000	101,657	XXX	30,289	76,736	(46,447)			(46,447)		30,289		71,368	71,368	110	XXX
78440X	10 1		12/31/2019.	VARIOUS.....	549.000	49,066	XXX	43,415	43,415				0		43,415		5,651	5,651	825	XXX
78467J	10 0		12/31/2019.	PIPER JAFFRAY.....	50.000	3,065	XXX	2,361					0		2,361		704	704	6	XXX
78486Q	10 1		12/31/2019.	VARIOUS.....	339.000	79,727	XXX	64,383	64,383				0		64,383		15,344	15,344		XXX
78667J	10 8		12/31/2019.	VARIOUS.....	211.000	30,036	XXX	13,174	17,817	(8,320)			(8,320)		13,174		16,862	16,862		XXX
79466L	30 2		12/31/2019.	GOLDMAN, SACHS & CO.....	200.000	32,527	XXX	1,601	27,394	(25,794)			(25,794)		1,601		30,927	30,927		XXX
803607	10 0		08/20/2019.	VARIOUS.....	1,109.000	133,769	XXX	121,025	121,025				0		121,025		12,743	12,743		XXX
80589M	10 2		01/02/2019.	Unknown.....	301.000	11,974	XXX	11,974	14,382	(2,408)			(2,408)		11,974			0	37	XXX
806407	10 2		12/31/2019.	VARIOUS.....	1,456.000	108,973	XXX	108,484	111,812	(5,097)			(5,097)		108,484		489	489		XXX
806857	10 8		12/31/2019.	GOLDMAN, SACHS & CO.....	292.000	11,738	XXX	10,535	10,535				0		10,535		1,203	1,203	584	XXX
808513	10 5		12/31/2019.	VARIOUS.....	339.000	15,938	XXX	3,817	14,079	(10,262)			(10,262)		3,817		12,121	12,121	213	XXX
81211K	10 0		12/31/2019.	GOLDMAN, SACHS & CO.....	34.000	1,354	XXX	669	1,185	(515)			(515)		669		685	685	22	XXX
816851	10 9		12/31/2019.	GOLDMAN, SACHS & CO.....	63.000	9,543	XXX	3,349	6,816	(3,467)			(3,467)		3,349		6,194	6,194	239	XXX
81761R	10 9		12/31/2019.	PIPER JAFFRAY.....	325.000	12,497	XXX	13,051					0		13,051		(554)	(554)		XXX
81762P	10 2		12/31/2019.	GOLDMAN, SACHS & CO.....	43.000	12,140	XXX	12,169					0		12,169		(29)	(29)		XXX
824348	10 6		12/31/2019.	VARIOUS.....	21.000	11,949	XXX	1,122	8,263	(7,141)			(7,141)		1,122		10,827	10,827	88	XXX
826919	10 2		10/25/2019.	Warburg Dillon Reed.....	92.000	9,954	XXX	7,251	7,251				0		7,251		2,704	2,704		XXX
828806	10 9		12/31/2019.	GOLDMAN, SACHS & CO.....	71.000	10,576	XXX	3,411	11,927	(8,517)			(8,517)		3,411		7,165	7,165	589	XXX

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
829073 10 5	SIMPSON MANUF ORD.....	..	12/12/2019.	VARIOUS.....	419,000	33,812	XXX	12,009	22,680	(10,671)			(10,671)		12,009		21,802	21,802	377	XXX
83088M 10 2	SKYWORKS SOLUTIONS ORD.....	..	12/31/2019.	VARIOUS.....	61,000	7,408	XXX	4,435	2,413				0		4,435		2,972	2,972	70	XXX
831865 20 9	A O SMITH ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	35,000	1,667	XXX	1,495	1,495				0		1,495		173	173	32	XXX
832696 40 5	JM SMUCKER ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	24,000	2,499	XXX	596	2,244	(1,648)			(1,648)		596		1,903	1,903	83	XXX
833034 10 1	SNAP ON ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	12,000	2,033	XXX	328	1,743	(1,416)			(1,416)		328		1,705	1,705	47	XXX
842587 10 7	SOUTHERN ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	237,000	15,097	XXX	8,171	10,409	(2,238)			(2,238)		8,171		6,926	6,926	583	XXX
844741 10 8	SOUTHWEST AIRLINES ORD.....	..	12/31/2019.	VARIOUS.....	155,000	8,327	XXX	1,327	7,204	(5,878)			(5,878)		1,327		7,001	7,001	98	XXX
854502 10 1	STANLEY BLACK AND DECKER ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	35,000	5,801	XXX	1,185	4,191	(3,006)			(3,006)		1,185		4,615	4,615	95	XXX
855244 10 9	STARBUCKS ORD.....	..	12/31/2019.	VARIOUS.....	345,000	30,197	XXX	2,100	22,218	(20,118)			(20,118)		2,100		28,097	28,097	544	XXX
857477 10 3	STATE STREET ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	98,000	7,754	XXX	3,854	6,181	(2,327)			(2,327)		3,854		3,900	3,900	189	XXX
860630 10 2	STIFEL FINANCIAL ORD.....	..	04/12/2019.	NATIFISE.....	1,155,000	67,772	XXX	47,840	47,840	0			0		47,840		19,932	19,932	173	XXX
863667 10 1	STRYKER ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	75,000	15,745	XXX	3,550	11,756	(8,207)			(8,207)		3,550		12,196	12,196	156	XXX
867914 10 3	SUNTRUST BANKS ORD.....	..	12/06/2019.	VARIOUS.....	950,000	43,774	XXX	20,520	47,918	(27,398)			(27,398)		20,520		23,254	23,254	1,988	XXX
871503 10 8	NORTONLIFELOCK ORD.....	..	11/04/2019.	VARIOUS.....	1,344,000	27,891	XXX	21,752	25,395	(3,643)			(3,643)		21,752		6,139	6,139	297	XXX
871607 10 7	SYNOPSIS ORD.....	..	12/31/2019.	VARIOUS.....	991,000	113,636	XXX	83,482	83,482	0			0		83,482		30,154	30,154		XXX
87165B 10 3	SYNCHRONY FINANCIAL ORD.....	..	12/31/2019.	VARIOUS.....	244,000	8,664	XXX	5,724	5,724	0			0		5,724		2,939	2,939	184	XXX
871829 10 7	SYSKO ORD.....	..	12/31/2019.	VARIOUS.....	389,000	30,628	XXX	21,595	7,143	(4,528)			(4,528)		21,595		9,033	9,033	207	XXX
87236Y 10 8	TD AMERITRADE HOLDING ORD.....	..	05/02/2019.	VARIOUS.....	1,975,000	105,400	XXX	95,447	96,696	(1,249)			(1,249)		95,447		9,953	9,953	578	XXX
872540 10 9	TJX ORD.....	..	12/31/2019.	VARIOUS.....	316,000	19,035	XXX	1,625	14,138	(12,513)			(12,513)		1,625		17,410	17,410	265	XXX
872590 10 4	T MOBILE US ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	80,000	6,274	XXX	6,355		0			0		6,355		(81)	(81)		XXX
87336U 10 5	TABLEAU SOFTWARE CL A ORD.....	..	08/01/2019.	VARIOUS.....	525,000	71,068	XXX	56,193	63,000	(6,807)			(6,807)		56,193		14,875	14,875		XXX
873379 10 1	TABULA RASA HEALTHCA ORD.....	..	12/06/2019.	VARIOUS.....	253,000	10,738	XXX	16,131	16,131	0			0		16,131		(5,394)	(5,394)		XXX
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD.....	..	12/31/2019.	VARIOUS.....	263,000	26,980	XXX	12,125	27,073	(14,949)			(14,949)		12,125		14,855	14,855		XXX
875372 20 3	TANDEM DIABETES CARE ORD.....	..	06/10/2019.	VARIOUS.....	244,000	16,213	XXX	9,265	9,265	0			0		9,265		6,948	6,948		XXX
876030 10 7	TAPESTRY ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	110,000	2,952	XXX	3,080	3,713	(632)			(632)		3,080		(128)	(128)	149	XXX
87612E 10 6	TARGET ORD.....	..	12/31/2019.	VARIOUS.....	130,000	15,936	XXX	4,489	8,592	(4,103)			(4,103)		4,489		11,447	11,447	314	XXX
87918A 10 5	TELADOC HEALTH ORD.....	..	12/12/2019.	GOLDMAN.....	70,000	5,440	XXX	2,001	3,470	(1,469)			(1,469)		2,001		3,439	3,439		XXX
879369 10 6	TELEFLEX ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	10,000	3,764	XXX	2,547		0			0		2,547		1,217	1,217	14	XXX
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD.....	..	04/12/2019.	NATIFISE.....	1,170,000	37,234	XXX	38,072	38,072	0			0		38,072		(838)	(838)	193	XXX
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD.....	..	01/03/2019.	Warburg Dillon Reed.....	523,000	27,052	XXX	26,720	26,720	0			0		26,720		332	332		XXX
882508 10 4	TEXAS INSTRUMENTS ORD.....	..	12/31/2019.	VARIOUS.....	241,000	30,321	XXX	3,740	22,775	(19,034)			(19,034)		3,740		26,581	26,581	691	XXX
883203 10 1	TEXTRON ORD.....	..	12/31/2019.	VARIOUS.....	73,000	3,392	XXX	1,093	3,357	(2,265)			(2,265)		1,093		2,300	2,300	5	XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	91,000	29,563	XXX	2,899	20,365	(17,466)			(17,466)		2,899		26,663	26,663	67	XXX
88579Y 10 1	3M ORD.....	..	12/31/2019.	VARIOUS.....	133,000	23,685	XXX	7,020	25,342	(18,322)			(18,322)		7,020		16,665	16,665	736	XXX
886547 10 8	TIFFANY ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	31,000	4,142	XXX	733	2,496	(1,763)			(1,763)		733		3,409	3,409	70	XXX
887389 10 4	TIMKEN ORD.....	..	04/12/2019.	NATIFISE.....	1,935,000	92,361	XXX	72,214	72,214	0			0		72,214		20,147	20,147	542	XXX
88870R 10 2	TIVITY HEALTH ORD.....	..	01/25/2019.	VARIOUS.....	748,000	17,157	XXX	18,558	18,558	0			0		18,558		(1,401)	(1,401)		XXX
891027 10 4	GLOBE LIFE ORD.....	..	08/09/2019.	CORPORATE ACTION.....	217,000	4,956	XXX	5,323	16,173	(10,850)			(10,850)		5,323		(367)	(367)	110	XXX
891906 10 9	TOTAL SYSTEM SERVICES ORD.....	..	09/18/2019.	VARIOUS.....	1,503,000	148,896	XXX	117,253	122,179	(4,926)			(4,926)		117,253		31,643	31,643	522	XXX
892356 10 6	TRACTOR SUPPLY ORD.....	..	12/31/2019.	VARIOUS.....	110,000	10,246	XXX	9,003	2,920	(405)			(405)		9,003		1,243	1,243	138	XXX
893641 10 0	TRANSDIGM GROUP ORD.....	..	12/31/2019.	VARIOUS.....	111,000	53,590	XXX	24,920	37,747	(12,826)			(12,826)		24,920		28,670	28,670	1,080	XXX
89400J 10 7	TRANSUNION ORD.....	..	12/31/2019.	VARIOUS.....	450,000	38,102	XXX	20,546	25,560	(5,014)			(5,014)		20,546		17,556	17,556	129	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89417E 10 9	TRAVELERS COMPANIES ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	56.000	7,669	XXX	2,597	6,706	(4,109)			(4,109)		2,597		5,072	5,072	181	XXX
89531P 10 5	TREX ORD.....	..	10/29/2019.	VARIOUS.....	459.000	39,020	XXX	15,177	27,246	(12,070)			(12,070)		15,177		23,843	23,843		XXX
896522 10 9	TRINITY INDUSTRIES ORD.....	..	03/22/2019.	COWEN AND COMPANY, LLC.....	3,080.000	65,068	XXX	63,417	63,417				0		63,417		1,651	1,651	400	XXX
896945 20 1	TRIPADVISOR ORD.....	..	12/20/2019.	merl.....	207.000	6,222	XXX	7,133	11,166	(4,032)			(4,032)		7,133		(911)	(911)	725	XXX
898202 10 6	TRUPANION ORD.....	..	10/25/2019.	VARIOUS.....	1,612.000	35,792	XXX	41,042	41,042				0		41,042		(5,250)	(5,250)		XXX
89832Q 10 9	BB AND T ORD.....	..	12/31/2019.	VARIOUS.....	299.510	16,867	XXX	10,539					0		10,539		6,328	6,328		XXX
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD.....	..	03/19/2019.	CORPORATE ACTION.....	2,251.000	112,751	XXX	39,507	108,318	(68,811)			(68,811)		39,507		73,243	73,243		XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD.....	..	03/19/2019.	CORPORATE ACTION.....	1,035.000	51,478	XXX	29,012	49,452	(20,440)			(20,440)		29,012		22,465	22,465		XXX
90184L 10 2	TWITTER ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	156.000	5,000	XXX	4,483	4,483				0		4,483		516	516		XXX
902104 10 8	II VI ORD.....	..	04/12/2019.	NATIFISE.....	1,310.000	53,773	XXX	53,594	42,523	11,071			11,071		53,594		179	179		XXX
902494 10 3	TYSON FOODS CL A ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	63.000	5,735	XXX	552	3,364	(2,812)			(2,812)		552		5,184	5,184	97	XXX
902653 10 4	UDR REIT ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	74.000	3,456	XXX	2,570	2,932	(362)			(362)		2,570		886	886	100	XXX
902788 10 8	UMB FINANCIAL ORD.....	..	06/18/2019.	VARIOUS.....	1,315.000	84,586	XXX	72,959	80,176	(7,217)			(7,217)		72,959		11,627	11,627	865	XXX
902973 30 4	US BANCORP ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	457.000	26,614	XXX	10,365	20,885	(10,520)			(10,520)		10,365		16,249	16,249	647	XXX
90384S 30 3	ULTA BEAUTY ORD.....	..	12/31/2019.	VARIOUS.....	266.000	74,992	XXX	65,174	65,127	47			47		65,174		9,817	9,817		XXX
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD.....	..	02/15/2019.	VARIOUS.....	275.000	91,495	XXX	67,339	67,339	0			0		67,339		24,156	24,156		XXX
904311 10 7	UNDER ARMOUR CL A ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	62.000	1,339	XXX	895	1,096	(201)			(201)		895		445	445		XXX
907818 10 8	UNION PACIFIC ORD.....	..	12/31/2019.	VARIOUS.....	207.000	36,903	XXX	6,247	28,614	(22,367)			(22,367)		6,247		30,656	30,656	678	XXX
910047 10 9	UNITED AIRLINES HOLDINGS ORD.....	..	12/31/2019.	VARIOUS.....	1,134.000	97,077	XXX	92,361	94,950	(2,589)			(2,589)		92,361		4,715	4,715		XXX
911312 10 6	UNITED PARCEL SERVICE CL B ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	157.000	18,378	XXX	8,660	15,312	(6,652)			(6,652)		8,660		9,718	9,718	603	XXX
911363 10 9	UNITED RENTAL ORD.....	..	12/31/2019.	VARIOUS.....	28.000	4,296	XXX	2,031	2,871	(840)			(840)		2,031		2,265	2,265		XXX
913017 10 9	UNITED TECHNOLOGIES ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	181.000	27,106	XXX	9,882	19,273	(9,391)			(9,391)		9,882		17,225	17,225	532	XXX
91324P 10 2	UNITEDHEALTH GRP ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	214.000	62,911	XXX	5,692	53,312	(47,619)			(47,619)		5,692		57,218	57,218	886	XXX
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD.....	..	12/31/2019.	VARIOUS.....	27.000	3,800	XXX	2,872	3,147	(275)			(275)		2,872		927	927	12	XXX
91529Y 10 6	UNUM ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	46.000	1,341	XXX	970	1,351	(382)			(382)		970		372	372	50	XXX
918204 10 8	VF ORD.....	..	12/31/2019.	VARIOUS.....	725.746	23,225	XXX	20,730	49,724	(29,364)			(29,364)		20,730		2,494	2,494	396	XXX
91879Q 10 9	VAIL RESORTS ORD.....	..	04/24/2019.	VARIOUS.....	261.000	55,526	XXX	16,835	55,024	(38,189)			(38,189)		16,835		38,692	38,692	843	XXX
91913Y 10 0	VALERO ENERGY ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	91.000	8,522	XXX	1,149	6,822	(5,673)			(5,673)		1,149		7,373	7,373	328	XXX
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	22.000	3,124	XXX	635	2,493	(1,857)			(1,857)		635		2,489	2,489		XXX
92276F 10 0	VENTAS REIT ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	94.000	5,428	XXX	4,499	5,507	(1,008)			(1,008)		4,499		929	929	298	XXX
92343E 10 2	VERISIGN ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	24.000	4,624	XXX	458	3,559	(3,101)			(3,101)		458		4,166	4,166		XXX
92343V 10 4	VERIZON COMMUNICATIONS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	929.000	57,040	XXX	28,740	52,228	(23,488)			(23,488)		28,740		28,300	28,300	2,251	XXX
92343X 10 0	VERINT SYSTEMS ORD.....	..	04/12/2019.	VARIOUS.....	1,915.000	118,779	XXX	80,072	81,024	(952)			(952)		80,072		38,707	38,707		XXX
92345Y 10 6	VERISK ANALYTICS ORD.....	..	12/31/2019.	VARIOUS.....	458.000	66,237	XXX	37,002	49,940	(12,938)			(12,938)		37,002		29,234	29,234	271	XXX
92532F 10 0	VERTEX PHARMACEUTICALS ORD.....	..	12/31/2019.	VARIOUS.....	404.000	86,873	XXX	57,799	66,947	(9,147)			(9,147)		57,799		29,074	29,074		XXX
92553P 20 1	VIACOM CL B ORD.....	..	12/04/2019.	CORPORATE ACTION.....	743.000	30,034	XXX	17,586	19,095	(1,509)			(1,509)		17,586		12,448	12,448	594	XXX
92556H 20 6	VIACOMCBS CL B ORD.....	..	12/31/2019.	VARIOUS.....	114.290	4,796	XXX	7,748		0			0		7,748		(2,952)	(2,952)		XXX
92826C 83 9	VISA CL A ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	397.000	74,596	XXX	6,985	52,380	(45,395)			(45,395)		6,985		67,611	67,611	417	XXX
92839U 20 6	VISTEON ORD.....	..	04/25/2019.	VARIOUS.....	431.000	28,401	XXX	25,981	25,981	0			0		25,981		2,421	2,421		XXX
929042 10 9	VORNADO REALTY REIT ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	63.000	4,077	XXX	2,333	3,908	(1,575)			(1,575)		2,333		1,744	1,744	147	XXX
929160 10 9	VULCAN MATERIALS ORD.....	..	12/31/2019.	GOLDMAN, SACHS & CO.....	31.000	4,464	XXX	1,220	3,063	(1,843)			(1,843)		1,220		3,244	3,244	38	XXX
92927K 10 2	WABCO HOLDINGS ORD.....	C	04/04/2019.	VARIOUS.....	600.000	78,106	XXX	64,404	64,404	0			0		64,404		13,702	13,702		XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92939U	10	6		12/31/2019.	GOLDMAN, SACHS & CO.....	73.000	6,733	XXX	3,283	5,056	(1,773)			(1,773)		3,283		3,450	3,450	172	XXX
929740	10	8		12/31/2019.	VARIOUS.....	49,357	3,769	XXX	3,650					0		3,650		119	119	15	XXX
930427	10	9		06/27/2019.	JEFFERIES & COMPANY, INC.....	501.000	25,340	XXX	13,607	13,607				0		13,607		11,733	11,733		XXX
931142	10	3		12/31/2019.	VARIOUS.....	356.000	42,014	XXX	19,055	33,161	(14,106)			(14,106)		19,055		22,959	22,959	731	XXX
931427	10	8		12/31/2019.	VARIOUS.....	243.000	13,982	XXX	8,716	16,604	(7,888)			(7,888)		8,716		5,266	5,266	390	XXX
94106B	10	1	C	12/31/2019.	VARIOUS.....	950.000	84,500	XXX	51,026	70,538	(19,512)			(19,512)		51,026		33,474	33,474	293	XXX
94106L	10	9		12/31/2019.	GOLDMAN, SACHS & CO.....	84.000	9,573	XXX	2,279	7,475	(5,196)			(5,196)		2,279		7,293	7,293	172	XXX
941848	10	3		12/31/2019.	VARIOUS.....	35.000	8,243	XXX	1,283	6,603	(5,320)			(5,320)		1,283		6,960	6,960		XXX
94946T	10	6		12/31/2019.	VARIOUS.....	485.000	133,989	XXX	114,504	114,504				0		114,504		19,485	19,485		XXX
949746	10	1		12/31/2019.	VARIOUS.....	1,474.000	77,950	XXX	40,078	67,922	(27,844)			(27,844)		40,078		37,872	37,872	2,414	XXX
95040Q	10	4		12/31/2019.	GOLDMAN, SACHS & CO.....	98.000	8,014	XXX	5,567	6,802	(1,235)			(1,235)		5,567		2,447	2,447	341	XXX
958102	10	5		12/31/2019.	GOLDMAN, SACHS & CO.....	65.000	4,126	XXX	2,403	2,403				0		2,403		1,722	1,722	130	XXX
959802	10	9		12/31/2019.	VARIOUS.....	143.000	3,366	XXX	1,946	2,440	(493)			(493)		1,946		1,420	1,420	81	XXX
96145D	10	5		12/31/2019.	VARIOUS.....	1,599.000	63,445	XXX	60,378	60,378				0		60,378		3,067	3,067	822	XXX
962166	10	4		12/31/2019.	GOLDMAN, SACHS & CO.....	170.000	5,134	XXX	3,716	3,716				0		3,716		1,418	1,418	231	XXX
963320	10	6		12/31/2019.	GOLDMAN, SACHS & CO.....	18.000	2,655	XXX	744	1,924	(1,179)			(1,179)		744		1,911	1,911	86	XXX
969457	10	0		12/31/2019.	VARIOUS.....	1,539.000	40,897	XXX	33,935	33,935				0		33,935		6,962	6,962	378	XXX
981558	10	9		03/21/2019.	Barclays Bank - CP.....	850.000	92,246	XXX	57,517	64,966	(7,449)			(7,449)		57,517		34,729	34,729		XXX
98212B	10	3		04/12/2019.	NATIFISE.....	4,915.000	70,298	XXX	55,785	55,785				0		55,785		14,513	14,513		XXX
983134	10	7		12/31/2019.	GOLDMAN, SACHS & CO.....	16.000	2,222	XXX	1,107	1,583	(476)			(476)		1,107		1,115	1,115	60	XXX
98389B	10	0		12/31/2019.	VARIOUS.....	415.000	25,561	XXX	19,086	5,666	(3,343)			(3,343)		19,086		6,474	6,474	329	XXX
983919	10	1		12/31/2019.	GOLDMAN, SACHS & CO.....	62.000	6,062	XXX	1,258	5,281	(4,022)			(4,022)		1,258		4,803	4,803	91	XXX
984121	60	8		08/01/2019.	CORPORATE ACTION.....	441.000	13,228	XXX	8,714	8,714				0		8,714		4,514	4,514	331	XXX
98419M	10	0		12/31/2019.	VARIOUS.....	183.000	14,898	XXX	13,204	2,202	(1,354)			(1,354)		13,204		1,694	1,694	68	XXX
98421M	10	6		12/31/2019.	GOLDMAN, SACHS & CO.....	76.000	2,821	XXX	2,280					0		2,280		542	542	19	XXX
988498	10	1		12/31/2019.	VARIOUS.....	630.000	68,025	XXX	57,569	7,354	(5,558)			(5,558)		57,569		10,456	10,456	349	XXX
989207	10	5		12/31/2019.	VARIOUS.....	488.000	100,277	XXX	76,463	71,654	(3,629)			(3,629)		76,463		23,814	23,814		XXX
98936J	10	1		12/31/2019.	VARIOUS.....	875.000	67,383	XXX	48,062	51,074	(3,012)			(3,012)		48,062		19,321	19,321		XXX
98956P	10	2		12/31/2019.	GOLDMAN, SACHS & CO.....	44.000	6,586	XXX	1,778	4,564	(2,785)			(2,785)		1,778		4,807	4,807	42	XXX
989701	10	7		12/31/2019.	GOLDMAN, SACHS & CO.....	64.000	3,315	XXX	1,260	2,607	(1,347)			(1,347)		1,260		2,055	2,055	82	XXX
98978V	10	3		12/31/2019.	GOLDMAN, SACHS & CO.....	101.000	13,367	XXX	2,753	8,640	(5,886)			(5,886)		2,753		10,614	10,614	66	XXX
98983V	10	6		06/27/2019.	VARIOUS.....	1,280.000	18,525	XXX	23,219	23,219				0		23,219		(4,695)	(4,695)		XXX
98986T	10	8		12/31/2019.	PIPER JAFFRAY.....	275.000	1,680	XXX	1,160					0		1,160		520	520		XXX
G0176J	10	9	C	12/31/2019.	GOLDMAN, SACHS & CO.....	15.000	1,868	XXX	382	1,196	(814)			(814)		382		1,486	1,486	16	XXX
G0177J	10	8	C	12/31/2019.	GOLDMAN, SACHS & CO.....	70.000	13,382	XXX	9,356	9,356				0		9,356		4,025	4,025	207	XXX
G0250X	10	7	C	12/31/2019.	VARIOUS.....	298.700	3,238	XXX	3,286					0		3,286		(48)	(48)	70	XXX
G02602	10	3		12/31/2019.	VARIOUS.....	350.000	24,908	XXX	7,507	20,503	(12,996)			(12,996)		7,507		17,401	17,401	387	XXX
G0408V	10	2	C	12/31/2019.	GOLDMAN, SACHS & CO.....	63.000	12,954	XXX	1,864	9,158	(7,293)			(7,293)		1,864		11,090	11,090	104	XXX
G0585R	10	6	C	12/31/2019.	VARIOUS.....	525.000	24,921	XXX	12,894	20,097	(7,203)			(7,203)		12,894		12,026	12,026	257	XXX
G06242	10	4	C	12/31/2019.	VARIOUS.....	400.000	45,265	XXX	18,555	35,592	(17,037)			(17,037)		18,555		26,710	26,710		XXX
G0684D	10	7	D	04/12/2019.	VARIOUS.....	2,650.000	114,614	XXX	105,550	105,550				0		105,550		9,064	9,064		XXX
G11196	10	5		11/26/2019.	DONALDSON LUFKIN & JENRETTE.....	145.000	8,261	XXX	3,605	5,362	(1,757)			(1,757)		3,605		4,656	4,656		XXX



SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
G1151C 10 1	ACCENTURE CL A ORD.....	C	12/31/2019.	GOLDMAN, SACHS & CO.....	145,000	30,532	XXX	7,718	20,446	(12,728)			(12,728)		7,718		22,814	22,814	328	XXX
G1890L 10 7	CAPRI HOLDINGS LTD.....	C	12/31/2019.	VARIOUS.....	1,773,000	85,514	XXX	67,232	67,232				0		67,232		18,282	18,282		XXX
G2717B 10 8	CUSHMAN AND WAKEFIELD ORD.....		04/12/2019.	VARIOUS.....	4,845,000	88,451	XXX	70,107	70,107				0		70,107		18,344	18,344		XXX
G29183 10 3	EATON ORD.....	C	12/31/2019.	VARIOUS.....	130,000	12,012	XXX	6,716	8,926	(2,210)			(2,210)		6,716		5,296	5,296	324	XXX
G3223R 10 8	EVEREST RE GROUP ORD.....	C	12/31/2019.	GOLDMAN, SACHS & CO.....	10,000	2,768	XXX	2,178	2,178				0		2,178		591	591	58	XXX
G3922B 10 7	GENPACT ORD.....	C	12/31/2019.	PIPER JAFFRAY.....	475,000	19,995	XXX	19,302					0		19,302		693	693	81	XXX
G4412G 10 1	HERBALIFE NUTRITION ORD.....		01/14/2019.	VARIOUS.....	850,000	48,956	XXX	48,601	50,108	(1,506)			(1,506)		48,601		355	355		XXX
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD.....	D	08/05/2019.	VARIOUS.....	637,000	14,787	XXX	10,296	12,447	(2,151)			(2,151)		10,296		4,491	4,491		XXX
G47567 10 5	IHS MARKIT ORD.....	C	12/31/2019.	VARIOUS.....	112,000	8,431	XXX	5,285	4,173	(245)			(245)		5,285		3,146	3,146		XXX
G47791 10 1	INGERSOLL RAND ORD.....		12/31/2019.	VARIOUS.....	787,000	84,554	XXX	67,913	71,342	(3,885)			(3,885)		67,913		16,641	16,641	349	XXX
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY ORD.....	C	05/13/2019.	VARIOUS.....	2,650,000	37,458	XXX	38,770	38,770				0		38,770		(1,312)	(1,312)	350	XXX
G491BT 10 8	INVESCO ORD.....		12/31/2019.	VARIOUS.....	215,000	3,872	XXX	3,599	3,599				0		3,599		273	273	190	XXX
G50871 10 5	JAZZ PHARMACEUTICALS ORD.....	C	04/12/2019.	VARIOUS.....	765,000	102,570	XXX	94,829	94,829				0		94,829		7,741	7,741		XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD.....	C	12/31/2019.	VARIOUS.....	474,000	19,031	XXX	14,054	14,054				0		14,054		4,977	4,977	418	XXX
G54050 10 2	LAZARD CL A ORD.....	C	01/03/2019.	SANDLER O'NEILL & PARTNERS, LP.....	850,000	31,337	XXX	31,325	31,374	(48)			(48)		31,325		11	11		XXX
G5494J 10 3	LINDE ORD.....	C	12/31/2019.	VARIOUS.....	130,000	27,596	XXX	8,477	20,285	(11,808)			(11,808)		8,477		19,119	19,119	443	XXX
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD.....	C	12/31/2019.	VARIOUS.....	3,525,000	87,635	XXX	57,070	57,070				0		57,070		30,566	30,566	588	XXX
G5960L 10 3	MEDTRONIC ORD.....	C	12/31/2019.	GOLDMAN, SACHS & CO.....	304,000	34,488	XXX	21,654	27,652	(5,998)			(5,998)		21,654		12,834	12,834	632	XXX
G6095L 10 9	APTIV ORD.....	C	12/31/2019.	VARIOUS.....	1,543,000	140,656	XXX	95,611	90,385				0		95,611		45,046	45,046	423	XXX
G6518L 10 8	NIELSEN HOLDINGS ORD.....		12/31/2019.	GOLDMAN, SACHS & CO.....	66,000	1,340	XXX	1,540	1,540				0		1,540		(200)	(200)	73	XXX
G6564A 10 5	NOMAD FOODS ORD.....	D	04/12/2019.	VARIOUS.....	6,545,000	135,498	XXX	100,733	109,432	(8,699)			(8,699)		100,733		34,765	34,765		XXX
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD.....		12/31/2019.	GOLDMAN, SACHS & CO.....	43,000	2,512	XXX	1,823	1,823				0		1,823		689	689		XXX
G7496G 10 3	RENAISSANCERE ORD.....	C	12/31/2019.	VARIOUS.....	400,000	75,195	XXX	45,566	53,480	(7,914)			(7,914)		45,566		29,629	29,629	400	XXX
G7945M 10 7	SEAGATE TECHNOLOGY ORD.....	C	12/31/2019.	GOLDMAN, SACHS & CO.....	95,000	5,411	XXX	2,348	3,666	(1,318)			(1,318)		2,348		3,063	3,063	218	XXX
G7S00T 10 4	PENTAIR ORD.....	C	12/31/2019.	GOLDMAN, SACHS & CO.....	49,000	2,248	XXX	1,127	1,851	(725)			(725)		1,127		1,121	1,121	35	XXX
G8473T 10 0	STERIS ORD.....	C	12/31/2019.	VARIOUS.....	71,000	10,802	XXX	9,582					0		9,582		1,220	1,220	54	XXX
G87110 10 5	TECHNIPFMC ORD.....	C	12/31/2019.	GOLDMAN, SACHS & CO.....	90,000	1,930	XXX	1,762	1,762				0		1,762		167	167	47	XXX
G96629 10 3	WILLIS TOWERS WATSON ORD.....	C	12/31/2019.	VARIOUS.....	611,000	112,596	XXX	96,400	81,397	752			752		96,400		16,196	16,196	704	XXX
G97822 10 3	PERRIGO ORD.....	C	12/31/2019.	GOLDMAN, SACHS & CO.....	31,000	1,601	XXX	1,201	1,201				0		1,201		400	400	25	XXX
H1467J 10 4	CHUBB ORD.....	C	12/31/2019.	GOLDMAN, SACHS & CO.....	101,000	15,721	XXX	6,140	13,047	(6,907)			(6,907)		6,140		9,581	9,581	299	XXX
H2906T 10 9	GARMIN ORD.....	C	12/31/2019.	GOLDMAN, SACHS & CO.....	29,000	2,829	XXX	1,078	1,836	(758)			(758)		1,078		1,751	1,751	65	XXX
H84989 10 4	TE CONNECTIVITY ORD.....	C	12/31/2019.	GOLDMAN, SACHS & CO.....	69,000	6,613	XXX	2,126	5,218	(3,093)			(3,093)		2,126		4,487	4,487	126	XXX
M2682V 10 8	CYBER ARK SOFTWARE ORD.....	C	12/31/2019.	VARIOUS.....	175,000	20,112	XXX	20,963					0		20,963		(850)	(850)		XXX
N00985 10 6	AERCAP HOLDINGS ORD.....	C	12/31/2019.	VARIOUS.....	925,000	48,675	XXX	36,630	36,630				0		36,630		12,045	12,045		XXX
N14506 10 4	ELASTIC ORD.....	C	12/31/2019.	VARIOUS.....	275,000	22,274	XXX	18,284	17,870	(1,717)			(1,717)		18,284		3,990	3,990		XXX
N20944 10 9	CNH INDUSTRIAL ORD.....	C	04/12/2019.	VARIOUS.....	7,905,000	80,815	XXX	72,805	72,805				0		72,805		8,009	8,009		XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD.....	C	12/31/2019.	VARIOUS.....	165,000	14,774	XXX	7,929	13,721	(5,792)			(5,792)		7,929		6,844	6,844	477	XXX
N59465 10 9	MYLAN ORD.....	C	12/31/2019.	GOLDMAN, SACHS & CO.....	101,000	2,030	XXX	2,767	2,767				0		2,767		(737)	(737)		XXX
N72482 12 3	QIAGEN N.V.....	D	04/12/2019.	NATIFISE.....	2,590,000	105,201	XXX	85,687	89,226	(3,539)			(3,539)		85,687		19,514	19,514		XXX
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD.....		12/31/2019.	VARIOUS.....	842,000	103,152	XXX	82,339	82,339				0		82,339		20,813	20,813	1,241	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					22,440,046	XXX	14,330,967	17,841,813	(4,659,574)	0	0	(4,659,574)	0	14,330,968	0	8,109,079	8,109,079	211,741	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Mutual Funds																					
464287 20 0	ISHARES:CORE S&P 500.....		..	07/31/2019.	INVESTMENT TECHNOLOGY GROUP, I	.....165,000	.....49,411	XXX	.....41,516	.....41,516	.....	.....	.....	.....0	.....	.....41,516	.....	.....7,895	.....7,895	.....533	XXX
9499999.	Total - Common Stocks - Mutual Funds.....						.....49,411	XXX	.....41,516	.....41,516	.....0	.....0	.....0	.....0	.....0	.....41,516	.....0	.....7,895	.....7,895	.....533	XXX
9799997.	Total - Common Stocks - Part 4.....						22,489,456	XXX	.....14,372,483	.....17,883,328	..(4,659,574)	.....0	.....0	.....(4,659,574)	.....0	.....14,372,483	.....0	8,116,973	.....8,116,973	.....212,273	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....						5,427,222	XXX	.....5,172,048	.....	.....	.....	.....	.....0	.....	.....5,172,048	.....	255,174	.....255,174	.....18,581	XXX
9799999.	Total - Common Stocks.....						27,916,678	XXX	.....19,544,531	.....17,883,328	..(4,659,574)	.....0	.....0	.....(4,659,574)	.....0	.....19,544,531	.....0	8,372,147	.....8,372,147	.....230,855	XXX
9899999.	Total - Preferred and Common Stocks.....						27,916,678	XXX	.....19,544,531	.....17,883,328	..(4,659,574)	.....0	.....0	.....(4,659,574)	.....0	.....19,544,531	.....0	8,372,147	.....8,372,147	.....230,855	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						155,150,561	XXX	.....145,187,856	.....137,224,374	..(4,659,574)	.....(103,637)	.....0	.....(4,763,211)	.....0	.....145,461,607	.....0	9,580,574	.....9,580,574	2,534,979	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																					
912828	6T	2		06/25/2019	CITADEL	07/19/2019	MERRILL LYNCH	715,000	739,802	735,780	739,642		(160)		(160)			(3,862)	(3,862)	3,138	1,938
912828	7D	6		07/18/2019	Merrill Lynch	07/31/2019	HSBC SECS INC, NEW YORK	360,396	359,335	360,182	359,335		0		0			846	846	42	39
912828	NM	8		04/30/2019	Bank of America	07/31/2019	Merrill Lynch	110,112	111,596	112,061	111,284		(311)		(311)			777	777	761	403
0599999	Total - Bonds - U.S. Government							1,185,508	1,210,732	1,208,023	1,210,261	0	(471)	0	(471)	0	0	(2,239)	(2,239)	3,940	2,380
Bonds - Industrial and Miscellaneous																					
00206R	HJ	4		06/21/2019	BARCLAY INVESTMENTS, INC.	09/17/2019	BARCLAY INVESTMENTS, INC.	150,000	160,172	164,307	159,957		(215)		(215)			4,350	4,350	3,806	2,177
032510	AC	3		06/12/2019	Morgan Stanley	09/18/2019	CORPORATE ACTION	70,000	82,669	82,739	82,581		(88)		(88)			158	158	2,170	1,073
035242	AJ	5		03/29/2019	ANHEUSER-BUSCH INBEV FINANCE INC	10/29/2019	VARIOUS	400,000	399,900	403,936	399,936		36		36			64	64	11,827	1,796
172967	KG	5		05/09/2019	CITIGROUP INC	11/05/2019	MORGAN STANLEY & CO INC, NY	275,000	280,065	292,146	279,694		(371)		(371)			12,453	12,453	8,338	2,577
254687	EQ	5		06/25/2019	BARCLAY INVESTMENTS, INC.	09/18/2019	Not Available	110,000	153,240	159,359	152,939		(301)		(301)			6,420	6,420	3,345	1,823
25470D	AW	9		05/01/2019	CORPORATE ACTION	06/05/2019	VARIOUS	100,000	100,608	100,082	100,411		(197)		(197)			(411)	(411)	1,610	
25470M	11	7		11/25/2019	Unknown	12/01/2019	Not Available	28							0			0	0		
30219G	AP	3		08/21/2019	MORGAN STANLEY & CO INC, NY	10/07/2019	Merrill Lynch	20,000	23,043	22,331	23,035		(8)		(8)			(704)	(704)	221	101
30231G	AT	9		06/06/2019	First Tennessee Bank	11/26/2019	Goldman Sachs	120,000	122,760	126,624	122,578		(182)		(182)			4,046	4,046	2,718	1,004
404121	AE	5		03/29/2019	JP Morgan	07/05/2019	VARIOUS	500,000	537,130	547,660	534,038		(3,092)		(3,092)			(34,038)	(34,038)	56,636	1,387
40573L	AS	5		02/28/2019	BNP Paribas	08/28/2019	CORPORATE ACTION	500,000	507,640	506,433	507,341		(299)		(299)			(908)	(908)	12,639	10,148
594918	BJ	2		01/29/2019	SOUTHWEST SECURITIES, INC.	12/17/2019	Goldman Sachs	55,000	55,556	58,146	55,488		(68)		(68)			2,658	2,658	1,938	420
68389X	AH	8		05/16/2019	ORACLE CORP	07/09/2019	BARCLAY INVESTMENTS, INC.	20,000	25,727	27,230	25,701		(25)		(25)			1,529	1,529	623	449
92343V	CM	4		08/22/2019	BARCLAY INVESTMENTS, INC.	11/05/2019	Not Available	65,000	74,838	84,649	74,796		(42)		(42)			9,853	9,853	2,173	939
92343V	DS	0		10/15/2019	BARCLAY INVESTMENTS, INC.	11/05/2019	Not Available	95,000	118,053	122,466	118,030		(23)		(23)			4,437	4,437	265	26
92343V	DV	3		06/05/2019	BARCLAY INVESTMENTS, INC.	10/15/2019	BARCLAY INVESTMENTS, INC.	40,000	48,535	52,668	48,479		(57)		(57)			4,189	4,189	1,289	495
3899999	Total - Bonds - Industrial and Miscellaneous							2,520,028	2,689,935	2,750,776	2,685,004	0	(4,931)	0	(4,931)	0	0	14,094	14,094	109,598	24,416
8399998	Total - Bonds							3,705,536	3,900,668	3,958,799	3,895,266	0	(5,402)	0	(5,402)	0	0	11,855	11,855	113,539	26,797
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
003654	10	0		10/22/2019	VARIOUS	11/22/2019	VARIOUS	250,000	43,508	45,496	43,508				0			1,988	1,988		
00846U	10	1		04/22/2019	VARIOUS	08/14/2019	Dain Rauscher	250,000	18,127	16,771	18,127				0			(1,356)	(1,356)	57	
015271	10	9		02/05/2019	VARIOUS	04/12/2019	NATIFISE	685,000	84,883	98,873	84,883				0			13,989	13,989	664	
031100	10	0		03/12/2019	VARIOUS	04/12/2019	NATIFISE	805,000	62,362	69,070	62,362				0			6,708	6,708	113	
037612	30	6		07/31/2019	VARIOUS	09/05/2019	VARIOUS	425,000	13,207	10,004	13,207				0			(3,203)	(3,203)	171	
038222	10	5		03/14/2019	CITIGROUP GLOBAL MARKETS INC	04/12/2019	NATIFISE	860,000	33,625	36,965	33,625				0			3,339	3,339		
054937	10	7		09/20/2019	VARIOUS	12/06/2019	CORPORATE ACTION	53,000	2,676	1,865	2,676				0			(811)	(811)	36	
081437	10	5		06/06/2019	BEMIS ORD	06/11/2019	merl	197,000	11,052	11,052	11,052				0				0		
09215C	10	5		04/12/2019	BLACK KNIGHT ORD	09/30/2019	VARIOUS	1,800,000	98,230	108,784	98,230				0			10,553	10,553		
093712	10	7		06/28/2019	BLOOM ENERGY CL A ORD	08/16/2019	VARIOUS	1,442,000	15,736	7,014	15,736				0			(8,722)	(8,722)		
09609G	10	0		11/27/2019	BLUEBIRD BIO ORD	12/31/2019	PIPER JAFFRAY	100,000	8,026	8,916	8,026				0			890	890		
11133T	10	3		11/06/2019	BROADRIDGE FINANCIAL SOLUTIONS ORD	12/06/2019	VARIOUS	75,000	8,725	9,274	8,725				0			550	550		
124857	20	2		06/21/2019	VIACOMCBS INC	12/05/2019	CORPORATE ACTION	1,957,000	100,526	99,933	100,526				0			(593)	(593)	682	

**SCHEDULE D - PART 5**

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
126117 10 0	CNA FINANCIAL ORD.....		A	01/29/2019	INVESTMENT TECHNOLOGY GROUP, I	04/12/2019	NATIFISE.....	220.000	9,872	9,758	9,872				0			(114)	(114)	517	
135086 10 6	CANADA GOOSE HOLDINGS SUB VTG ORD			01/08/2019	BAIRD (ROBERT W.) & CO. INC.....	08/16/2019	WILLIAM BLAIR & CO.....	145.000	6,909	5,486	6,909				0			(1,423)	(1,423)		
144577 10 3	CARRIZO OIL AND GAS ORD.....			08/06/2019	VARIOUS.....	11/07/2019	VARIOUS.....	4,713.000	40,079	35,396	40,079				0			(4,683)	(4,683)		
148806 10 2	CATALENT ORD.....			11/04/2019	KCG AMERICAS LLC.....	12/31/2019	PIPER JAFFRAY.....	200.000	10,003	11,282	10,003				0			1,279	1,279		
151020 10 4	CELGENE ORD.....			09/20/2019	VARIOUS.....	11/26/2019	CORPORATE ACTION.....	71.000	6,665	7,685	6,665				0			1,021	1,021		
156727 10 9	CERENCE ORD.....			10/02/2019	CORPORATE ACTION.....	12/09/2019	VARIOUS.....	918.750	17,853	14,281	17,853				0			(3,572)	(3,572)		
16359R 10 3	CHEMED ORD.....			02/04/2019	Dain Rauscher.....	12/31/2019	VARIOUS.....	75.000	22,822	31,402	22,822				0			8,580	8,580	69	
16679L 10 9	CHEWY CL A ORD.....			06/21/2019	Morgan Stanley.....	12/31/2019	VARIOUS.....	1,000.000	30,225	30,100	30,225				0			(125)	(125)		
171779 30 9	CIENA ORD.....			02/06/2019	VARIOUS.....	04/12/2019	VARIOUS.....	1,107.000	39,807	42,789	39,807				0			2,982	2,982		
194014 10 6	COLFAX ORD.....			04/09/2019	VARIOUS.....	04/12/2019	NATIFISE.....	3,600.000	104,415	109,629	104,415				0			5,214	5,214		
20605P 10 1	CONCHO RESOURCES ORD.....			07/31/2019	VARIOUS.....	08/07/2019	Barclays Bank - CP.....	200.000	22,332	13,573	22,332				0			(8,759)	(8,759)	38	
22266L 10 6	COUPA SOFTWARE ORD.....			03/12/2019	VARIOUS.....	12/31/2019	VARIOUS.....	250.000	21,053	37,086	21,053				0			16,033	16,033		
22304C 10 0	COVETRUS ORD.....			07/01/2019	CORPORATE ACTION.....	07/01/2019	Adjustment.....	530.000	21,742	21,223	21,742				0			(519)	(519)		
23257D 10 3	CYMABAY THERAPEUTICS ORD.....			01/08/2019	BAIRD (ROBERT W.) & CO. INC.....	08/08/2019	JEFFERIES & COMPANY, INC.....	925.000	8,991	5,190	8,991				0			(3,801)	(3,801)		
23804L 10 3	DATADOG CL A ORD.....			11/05/2019	VARIOUS.....	12/31/2019	VARIOUS.....	1,350.000	43,902	48,827	43,902				0			4,926	4,926		
23918K 10 8	DAVITA ORD.....			03/25/2019	VARIOUS.....	06/24/2019	VARIOUS.....	200.000	10,781	10,620	10,781				0			(160)	(160)		
252131 10 7	DEXCOM ORD.....			02/26/2019	VARIOUS.....	04/18/2019	FAHNESTOCK & CO.....	100.000	12,739	10,972	12,739				0			(1,767)	(1,767)		
25278X 10 9	DIAMONDBACK ENERGY ORD.....			02/21/2019	INVESTMENT TECHNOLOGY GROUP, I	04/12/2019	NATIFISE.....	170.000	17,353	18,066	17,353				0			713	713		
25754A 20 1	DOMINOS PIZZA ORD.....			02/25/2019	VARIOUS.....	12/31/2019	VARIOUS.....	100.000	25,547	29,267	25,547				0			3,720	3,720	244	
26078J 10 0	DUPONT DE NEMOURS ORD.....			06/01/2019	VARIOUS.....	07/01/2019	Unknown.....	4,901.000	72,140	71,373	72,140				0			(766)	(766)	683	
26614N 10 2	DUPONT DE NEMOURS ORD.....			07/01/2019	VARIOUS.....	07/01/2019	Not Available.....	1,625.670	70,857	70,877	70,857				0			21	21		
268158 20 1	DYNAVAX TECHNOLOGIES ORD.....			01/03/2019	CITIGROUP GLOBAL MARKETS INC.....	06/13/2019	VARIOUS.....	558.000	5,258	2,108	5,258				0			(3,150)	(3,150)		
269246 40 1	E TRADE FINANCIAL ORD.....			10/08/2019	VARIOUS.....	11/08/2019	VARIOUS.....	1,150.000	42,608	48,665	42,608				0			6,057	6,057	39	
281020 10 7	EDISON INTERNATIONAL ORD.....			01/04/2019	INVESTMENT TECHNOLOGY GROUP, I	04/12/2019	NATIFISE.....	155.000	8,916	10,404	8,916				0			1,488	1,488	95	
28414H 10 3	ELANCO ANIMAL HEALTH ORD.....			09/09/2019	VARIOUS.....	11/06/2019	VARIOUS.....	2,949.504	82,491	80,037	82,491				0			(2,454)	(2,454)		
28849P 10 0	ELLIE MAE ORD.....			01/07/2019	Warburg Dillon Reed.....	02/14/2019	PIPER JAFFRAY.....	87.000	5,730	8,599	5,730				0			2,868	2,868		
292505 10 4	ENCANA ORD.....		C	06/01/2019	VARIOUS.....	06/01/2019	VARIOUS.....	1,119.570	7,019	7,347	7,019				0			327	327		
29261A 10 0	ENCOMPASS HEALTH ORD.....			01/17/2019	VARIOUS.....	04/12/2019	NATIFISE.....	515.000	32,393	31,443	32,393				0			(950)	(950)	139	
302491 30 3	FMC ORD.....			06/01/2019	VARIOUS.....	06/01/2019	VARIOUS.....	1,475.000	113,387	119,992	113,387				0			6,605	6,605	478	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			04/12/2019	NATIFISE.....	12/27/2019	VARIOUS.....	600.000	67,900	81,014	67,900				0			13,114	13,114	490	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			03/08/2019	VARIOUS.....	04/12/2019	NATIFISE.....	655.000	22,333	25,887	22,333				0			3,554	3,554	187	
38526M 10 6	GRAND CANYON EDUCATION ORD.....			05/14/2019	VARIOUS.....	12/31/2019	VARIOUS.....	275.000	31,563	26,603	31,563				0			(4,960)	(4,960)		
400110 10 2	GRUBHUB ORD.....			04/26/2019	VARIOUS.....	06/11/2019	First Boston Corp.....	100.000	6,923	6,935	6,923				0			12	12		
40414L 10 9	HCP REIT ORD.....			09/20/2019	GOLDMAN, SACHS & CO.....	11/05/2019	CORPORATE ACTION.....	39.000	1,365	1,309	1,365				0			(57)	(57)	14	
413875 10 5	L3HARRIS TECHNOLOGIES ORD.....			08/01/2019	VARIOUS.....	08/01/2019	Adjustment.....	8.000	1,306	491	1,306				0			(815)	(815)	11	
418056 10 7	HASBRO ORD.....			04/12/2019	NATIFISE.....	11/27/2019	VARIOUS.....	1,500.000	131,368	161,396	131,368				0			30,028	30,028	1,972	
423452 10 1	HELMERICH AND PAYNE ORD.....			01/24/2019	VARIOUS.....	04/12/2019	NATIFISE.....	1,235.000	64,216	74,485	64,216				0			10,269	10,269	877	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD.....			02/20/2019	COWEN AND COMPANY, LLC.....	04/12/2019	NATIFISE.....	855.000	16,669	16,427	16,669				0			(243)	(243)	171	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD.....			01/22/2019	Dain Rauscher.....	03/12/2019	CITIGROUP GLOBAL MARKETS INC.....	50.000	5,239	5,190	5,239				0			(49)	(49)	13	

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
447011 10 7	HUNTSMAN ORD.....		..	02/20/2019	VARIOUS.....	04/12/2019	NATIFISE.....	1,540.000	36,342	38,103	36,342				0			1,761	1,761	250	
457187 10 2	INGREDION ORD.....		..	04/12/2019	NATIFISE.....	06/14/2019	VARIOUS.....	400.000	37,827	35,424	37,827				0			(2,403)	(2,403)		
45778Q 10 7	INSPERITY ORD.....		..	07/05/2019	VARIOUS.....	11/04/2019	JEFFERIES & COMPANY, INC.....	167.000	21,105	11,455	21,105				0			(9,650)	(9,650)	50	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD.....		..	07/09/2019	VARIOUS.....	08/07/2019	Stifel Nicolaus & Co.....	125.000	16,797	14,973	16,797				0			(1,824)	(1,824)	146	
46266C 10 5	IQVIA HOLDINGS ORD.....		..	03/06/2019	VARIOUS.....	04/12/2019	NATIFISE.....	490.000	63,034	69,830	63,034				0			6,796	6,796		
482480 10 0	KLA ORD.....		..	06/03/2019	VARIOUS.....	12/20/2019	VARIOUS.....	325.000	33,595	53,631	33,595				0			20,036	20,036	371	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD.....		..	04/12/2019	NATIFISE.....	07/18/2019	VARIOUS.....	600.000	55,108	51,313	55,108				0			(3,796)	(3,796)		
49456B 10 1	KINDER MORGAN CL P ORD.....		..	02/21/2019	COWEN AND COMPANY, LLC.....	04/12/2019	NATIFISE.....	900.000	17,303	17,831	17,303				0			529	529		
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD.....		..	10/30/2019	VARIOUS.....	12/20/2019	VARIOUS.....	2,300.000	75,999	83,740	75,999				0			7,740	7,740	383	
50050N 10 3	KONTOOR BRANDS ORD.....		..	05/23/2019	VARIOUS.....	06/20/2019	VARIOUS.....	101.286	1,256	3,873	1,256				0			2,617	2,617		
502413 10 7	L3 TECHNOLOGIES ORD.....		..	04/03/2019	VARIOUS.....	08/01/2019	VARIOUS.....	116.000	22,827	23,388	22,827				0			562	562	99	
534187 10 9	LINCOLN NATIONAL ORD.....		..	02/26/2019	VARIOUS.....	04/12/2019	NATIFISE.....	315.000	19,967	20,444	19,967				0			477	477	117	
53814L 10 8	LIVENT ORD.....		..	06/01/2019	VARIOUS.....	06/01/2019	VARIOUS.....	1,381.440	15,472	17,096	15,472				0			1,624	1,624		
550021 10 9	LULULEMON ATHLETICA ORD.....		C	04/26/2019	VARIOUS.....	12/31/2019	VARIOUS.....	175.000	29,945	37,566	29,945				0			7,621	7,621		
570535 10 4	MARKEL ORD.....		..	04/12/2019	NATIFISE.....	12/06/2019	VARIOUS.....	70.000	70,081	78,312	70,081				0			8,231	8,231		
576690 10 1	MATERION ORD.....		..	03/29/2019	COWEN AND COMPANY, LLC.....	08/14/2019	LIQUIDNET, INC.....	197.000	11,340	11,708	11,340				0			368	368	22	
595017 10 4	MICROCHIP TECHNOLOGY ORD.....		..	03/15/2019	COWEN AND COMPANY, LLC.....	08/05/2019	VARIOUS.....	50.000	4,299	4,497	4,299				0			198	198	9	
61945C 10 3	MOSAIC ORD.....		..	03/06/2019	VARIOUS.....	04/12/2019	NATIFISE.....	675.000	20,715	18,085	20,715				0			(2,630)	(2,630)	8	
629377 50 8	NRG ENERGY ORD.....		..	03/29/2019	VARIOUS.....	04/12/2019	NATIFISE.....	990.000	41,571	41,840	41,571				0			269	269	11	
655663 10 2	NORDSON ORD.....		..	02/21/2019	Dain Rauscher.....	12/11/2019	Stifel Nicolaus & Co.....	25.000	3,426	4,156	3,426				0			730	730	27	
67020Y 10 0	NUANCE COMMUNICATIONS ORD.....		..	07/15/2019	VARIOUS.....	10/02/2019	CORPORATE ACTION.....	7,350.000	125,255	125,255	125,255				0				0		
670704 10 5	NUVASIVE ORD.....		..	10/18/2019	LIQUIDNET, INC.....	12/31/2019	PIPER JAFFRAY.....	100.000	6,518	7,736	6,518				0			1,218	1,218		
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD.....		..	01/03/2019	LIQUIDNET, INC.....	04/12/2019	NATIFISE.....	440.000	8,845	9,253	8,845				0			408	408	88	
69318G 10 6	PBF ENERGY CL A ORD.....		..	02/14/2019	VARIOUS.....	04/12/2019	NATIFISE.....	1,700.000	58,207	56,716	58,207				0			(1,491)	(1,491)	510	
69327R 10 1	PDC ENERGY ORD.....		..	04/12/2019	NATIFISE.....	09/30/2019	VARIOUS.....	1,400.000	61,946	45,979	61,946				0			(15,967)	(15,967)		
69370C 10 0	PTC ORD.....		..	03/27/2019	VARIOUS.....	07/22/2019	VARIOUS.....	250.000	22,460	22,319	22,460				0			(141)	(141)		
700416 20 9	PARK ELECTROCHEM ORD.....		..	03/29/2019	COWEN AND COMPANY, LLC.....	08/06/2019	CORPORATE ACTION.....	244.000	3,900	6,480	3,900				0			2,579	2,579	49	
715347 10 0	PERSPECTA ORD.....		..	02/28/2019	VARIOUS.....	04/12/2019	NATIFISE.....	2,740.000	54,773	60,751	54,773				0			5,978	5,978	137	
720190 20 6	PIEDMONT OFFICE REIT CL A ORD.....		..	03/08/2019	INVESTMENT TECHNOLOGY GROUP, I.....	04/12/2019	NATIFISE.....	485.000	9,848	10,215	9,848				0			367	367		
72352L 10 6	PINTEREST CL A ORD.....		..	04/18/2019	GOLDMAN.....	04/29/2019	JONES TRADING INSTITUTIONAL SERVICES LLC	100.000	1,900	3,405	1,900				0			1,505	1,505		
72582H 10 7	PIVOTAL SOFTWARE CL A ORD.....		..	04/05/2019	VARIOUS.....	08/30/2019	VARIOUS.....	400.000	7,943	5,946	7,943				0			(1,997)	(1,997)		
72941B 10 6	PLURALSIGHT CL A ORD.....		..	07/29/2019	VARIOUS.....	08/21/2019	VARIOUS.....	2,150.000	68,598	40,448	68,598				0			(28,150)	(28,150)		
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD.....		..	01/22/2019	LIQUIDNET, INC.....	04/12/2019	NATIFISE.....	610.000	31,794	36,528	31,794				0			4,734	4,734	287	
74762E 10 2	QUANTA SERVICES ORD.....		..	10/18/2019	VARIOUS.....	12/24/2019	VARIOUS.....	2,850.000	114,103	117,096	114,103				0			2,993	2,993	191	
749685 10 3	RPM ORD.....		..	07/01/2019	Stifel Nicolaus & Co.....	12/31/2019	VARIOUS.....	300.000	18,480	22,851	18,480				0			4,371	4,371	213	
751212 10 1	RALPH LAUREN CL A ORD.....		..	04/02/2019	INVESTMENT TECHNOLOGY GROUP, I.....	04/12/2019	NATIFISE.....	325.000	38,181	41,646	38,181				0			3,465	3,465	156	
756577 10 2	RED HAT ORD.....		..	06/21/2019	VARIOUS.....	07/10/2019	VARIOUS.....	57.000	10,024	10,433	10,024				0			410	410		
76156B 10 7	REVOLVE GROUP CL A ORD.....		..	07/01/2019	VARIOUS.....	12/18/2019	VARIOUS.....	1,238.000	47,466	20,776	47,466				0			(26,691)	(26,691)		

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
773903 10 9	ROCKWELL AUTOMAT ORD.....		..	04/10/2019	VARIOUS.....	12/31/2019	VARIOUS.....	250.000	45,692	44,140	45,692				0			(1,552)	(1,552)	563	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD		..	09/03/2019	KEEFE BRUYETTE + WOODS INC.....	12/31/2019	VARIOUS.....	300.000	13,983	18,344	13,983				0			4,361	4,361	34	
78667J 10 8	SAGE THERAPEUTICS ORD.....		..	02/05/2019	VARIOUS.....	12/31/2019	VARIOUS.....	200.000	29,428	22,551	29,428				0			(6,876)	(6,876)		
79466L 30 2	SALESFORCE.COM ORD.....		..	08/01/2019	CORPORATE ACTION.....	09/11/2019	VARIOUS.....	551.500	58,788	82,322	58,788				0			23,534	23,534		
803607 10 0	SAREPTA THERAPEUTICS ORD.....		..	06/27/2019	VARIOUS.....	08/20/2019	FIRST UNION CAPITAL.....	625.000	78,582	62,545	78,582				0			(16,037)	(16,037)		
806407 10 2	HENRY SCHEIN ORD.....		..	07/01/2019	VARIOUS.....	07/01/2019	VARIOUS.....	1,000.000	59,635	61,267	59,635				0			1,632	1,632		
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD.....		..	09/16/2019	VARIOUS.....	10/23/2019	VARIOUS.....	1,250.000	71,720	60,054	71,720				0			(11,666)	(11,666)		
83088M 10 2	SKYWORKS SOLUTIONS ORD.....		..	09/25/2019	JEFFERIES & COMPANY, INC.....	12/26/2019	First Boston Corp.....	25.000	2,025	3,056	2,025				0			1,031	1,031	11	
832696 40 5	JM SMUCKER ORD.....		..	03/19/2019	VARIOUS.....	04/12/2019	NATIFISE.....	730.000	76,742	86,381	76,742				0			9,639	9,639		
835495 10 2	SONOCO PRODUCTS ORD.....		..	01/28/2019	VARIOUS.....	04/12/2019	VARIOUS.....	745.000	39,899	46,207	39,899				0			6,308	6,308	238	
860630 10 2	STIFEL FINANCIAL ORD.....		..	02/01/2019	SANDLER O'NEILL & PARTNERS, LP....	04/12/2019	NATIFISE.....	330.000	16,257	19,363	16,257				0			3,106	3,106	50	
867914 10 3	SUNTRUST BANKS ORD.....		..	06/21/2019	VARIOUS.....	12/06/2019	VARIOUS.....	2,044.000	128,583	132,289	128,583				0			3,706	3,706	2,201	
871503 10 8	NORTONLIFELOCK ORD.....		..	03/04/2019	VARIOUS.....	11/04/2019	VARIOUS.....	3,221.000	68,224	76,960	68,224				0			8,736	8,736	246	
87336U 10 5	TABLEAU SOFTWARE CL A ORD.....		..	05/22/2019	VARIOUS.....	08/01/2019	CORPORATE ACTION.....	350.000	43,222	41,152	43,222				0			(2,070)	(2,070)		
873379 10 1	TABULA RASA HEALTHCA ORD.....		..	02/06/2019	Merrill Lynch.....	12/09/2019	VARIOUS.....	90.000	5,207	3,747	5,207				0			(1,459)	(1,459)		
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD		..	01/28/2019	VARIOUS.....	04/12/2019	NATIFISE.....	940.000	33,822	29,914	33,822				0			(3,907)	(3,907)	155	
886547 10 8	TIFFANY ORD.....		..	08/23/2019	VARIOUS.....	11/01/2019	VARIOUS.....	1,075.000	97,813	134,961	97,813				0			37,148	37,148	754	
891906 10 9	TOTAL SYSTEM SERVICES ORD.....		..	04/24/2019	VARIOUS.....	06/28/2019	JEFFERIES & COMPANY, INC.....	50.000	4,643	6,403	4,643				0			1,760	1,760	10	
892356 10 6	TRACTOR SUPPLY ORD.....		..	01/11/2019	VARIOUS.....	12/31/2019	VARIOUS.....	500.000	41,879	47,507	41,879				0			5,629	5,629	505	
892672 10 6	TRADEWEB MARKETS CL A ORD.....		C	04/04/2019	Morgan Stanley.....	04/04/2019	VARIOUS.....	300.000	8,100	10,396	8,100				0			2,296	2,296		
89417E 10 9	TRAVELERS COMPANIES ORD.....		..	04/12/2019	NATIFISE.....	12/31/2019	VARIOUS.....	1,000.000	137,727	137,292	137,727				0			(435)	(435)	1,866	
896945 20 1	TRIPADVISOR ORD.....		..	03/15/2019	merl.....	12/20/2019	merl.....	20.000	1,032	601	1,032				0			(431)	(431)	70	
89832Q 10 9	BB AND T ORD.....		..	12/06/2019	CORPORATE ACTION.....	12/30/2019	VARIOUS.....	1,003.625	48,730	56,164	48,730				0			7,434	7,434		
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD		..	03/15/2019	VARIOUS.....	04/02/2019	CORPORATE ACTION.....	45.000	2,296	2,226	2,296				0			(70)	(70)		
90130A 10 1	TWENTY-FIRST CENTURY FOX, INC....		..	03/19/2019	CORPORATE ACTION.....	04/01/2019	Unknown.....	1,691.732	84,062	84,062	84,062				0				0		
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		..	03/04/2019	INVESTMENT TECHNOLOGY GROUP, I	03/19/2019	CORPORATE ACTION.....	25.000	1,249	1,243	1,249				0			(6)	(6)		
90130A 20 0	TWENTY-FIRST CENTURY FOX, INC....		..	03/19/2019	CORPORATE ACTION.....	03/20/2019	Unknown.....	781.026	38,747	38,747	38,747				0				0		
902104 10 8	II VI ORD.....		..	02/25/2019	VARIOUS.....	04/12/2019	NATIFISE.....	510.000	20,656	20,934	20,656				0			279	279		
902252 10 5	TYLER TECHNOLOGIES ORD.....		..	02/11/2019	VARIOUS.....	12/31/2019	VARIOUS.....	275.000	55,605	75,251	55,605				0			19,646	19,646		
902788 10 8	UMB FINANCIAL ORD.....		..	03/29/2019	COWEN AND COMPANY, LLC.....	06/21/2019	VARIOUS.....	248.000	16,119	15,716	16,119				0			(402)	(402)	74	
90384S 30 3	ULTA BEAUTY ORD.....		..	07/22/2019	VARIOUS.....	10/01/2019	Dain Rauscher.....	100.000	34,621	26,508	34,621				0			(8,113)	(8,113)		
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD		..	01/16/2019	INVESTMENT TECHNOLOGY GROUP, I	04/12/2019	NATIFISE.....	190.000	16,436	16,241	16,436				0			(195)	(195)		
918204 10 8	VF ORD.....		..	05/23/2019	VARIOUS.....	12/31/2019	VARIOUS.....	55.254	1,575	5,328	1,575				0			3,753	3,753	61	
92553P 20 1	VIACOM CL B ORD.....		..	03/15/2019	merl.....	12/04/2019	CORPORATE ACTION.....	34.000	952	1,374	952				0			423	423	14	
92839U 20 6	VISTEON ORD.....		..	02/26/2019	CITIGROUP GLOBAL MARKETS INC....	04/25/2019	NATIFISE.....	50.000	4,414	3,141	4,414				0			(1,273)	(1,273)		
929089 10 0	VOYA FINANCIAL ORD.....		..	04/02/2019	VARIOUS.....	04/12/2019	NATIFISE.....	1,508.000	76,631	82,023	76,631				0			5,392	5,392		
92927K 10 2	WABCO HOLDINGS ORD.....		C	03/22/2019	Dain Rauscher.....	04/04/2019	BURNS FRY HOARE GOVETT INC.....	50.000	7,158	6,619	7,158				0			(538)	(538)		
930427 10 9	WAGeworks ORD.....		..	01/03/2019	CITIGROUP GLOBAL MARKETS INC....	06/27/2019	VARIOUS.....	276.000	7,295	13,953	7,295				0			6,658	6,658		

**SCHEDULE D - PART 5**

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94946T 10 6	WELLCARE HEALTH ORD.....		..	02/27/2019	VARIOUS.....	04/23/2019	VARIOUS.....	225.000	57,863	58,258	57,863				0			395	395		
96208T 10 4	WEX ORD.....		..	03/14/2019	FAHNESTOCK & CO.....	12/31/2019	PIPER JAFFRAY.....	100.000	17,981	20,877	17,981				0			2,896	2,896		
981558 10 9	WORLDPAY CL A ORD.....		..	03/14/2019	VARIOUS.....	03/22/2019	Barclays Bank - CP.....	300.000	26,791	32,883	26,791				0			6,092	6,092		
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD.....		..	07/19/2019	VARIOUS.....	12/23/2019	VARIOUS.....	125.000	22,795	31,153	22,795				0			8,358	8,358		
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD.....		..	04/09/2019	VARIOUS.....	04/12/2019	NATIFISE.....	900.000	109,144	115,119	109,144				0			5,976	5,976	184	
989701 10 7	ZIONS BANCORPORATION ORD.....		..	03/21/2019	VARIOUS.....	04/12/2019	NATIFISE.....	1,715.000	82,445	83,027	82,445				0			581	581		
98983V 10 6	ZUORA CL A ORD.....		..	02/26/2019	CITIGROUP GLOBAL MARKETS INC.....	06/27/2019	JEFFERIES & COMPANY, INC.....	265.000	6,473	3,930	6,473				0			(2,543)	(2,543)		
98986T 10 8	ZYNGA CL A ORD.....		..	01/08/2019	VARIOUS.....	12/31/2019	VARIOUS.....	2,900.000	12,047	17,720	12,047				0			5,672	5,672		
G1890L 10 7	CAPRI HOLDINGS LTD.....		D	04/02/2019	LIQUIDNET, INC.....	04/12/2019	NATIFISE.....	225.000	10,531	10,902	10,531				0			370	370		
G47567 10 5	IHS MARKIT ORD.....		C	03/28/2019	VARIOUS.....	12/31/2019	VARIOUS.....	800.000	42,398	56,603	42,398				0			14,205	14,205		
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY ORD		C	02/20/2019	VARIOUS.....	05/15/2019	FAHNESTOCK & CO.....	600.000	9,487	8,332	9,487				0			(1,155)	(1,155)	120	
G6095L 10 9	APTIV ORD.....		C	01/09/2019	VARIOUS.....	12/31/2019	VARIOUS.....	250.000	17,466	22,042	17,466				0			4,577	4,577	143	
G8473T 10 0	STERIS ORD.....		C	04/12/2019	VARIOUS.....	12/31/2019	VARIOUS.....	550.000	70,748	80,419	70,748				0			9,671	9,671	272	
G96629 10 3	WILLIS TOWERS WATSON ORD.....		D	01/22/2019	LIQUIDNET, INC.....	04/12/2019	NATIFISE.....	200.000	31,716	36,142	31,716				0			4,426	4,426	130	
N00985 10 6	AERCAP HOLDINGS ORD.....		C	03/12/2019	VARIOUS.....	04/12/2019	NATIFISE.....	1,540.000	71,023	75,771	71,023				0			4,748	4,748		
N14506 10 4	ELASTIC ORD.....		C	04/12/2019	Keybank.....	12/31/2019	PIPER JAFFRAY.....	100.000	8,258	6,461	8,258				0			(1,798)	(1,798)		
N96617 11 8	WRIGHT MEDICAL GROUP ORD.....		C	06/13/2019	VARIOUS.....	12/02/2019	VARIOUS.....	952.000	30,052	28,242	30,052				0			(1,810)	(1,810)		
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD.....		..	03/13/2019	INVESTMENT TECHNOLOGY GROUP, I.....	04/12/2019	NATIFISE.....	115.000	13,578	14,022	13,578				0			444	444		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								5,172,048	5,427,222	5,172,048	0	0	0	0	0	0	255,174	255,174	18,581	0
9799998.	Total - Common Stocks.....								5,172,048	5,427,222	5,172,048	0	0	0	0	0	0	255,174	255,174	18,581	0
9899999.	Total - Preferred and Common Stocks.....								5,172,048	5,427,222	5,172,048	0	0	0	0	0	0	255,174	255,174	18,581	0
9999999.	Total - Bonds, Preferred and Common Stocks.....								9,072,715	9,386,020	9,067,314	0	(5,402)	0	(5,402)	0	0	267,029	267,029	132,120	26,797

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

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: \$.....0.
2. Total amount of intangible assets nonadmitted \$.....0.

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE



SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
		F o r e i g n	Date Acquired				Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.			Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Description	Code			Name of Vendor	Maturity Date	Book/Adjusted Carrying Value					Par Value	Actual Cost							
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
BRISTOL-MYERS SQUIBB CO.....			11/22/2019.	CORPORATE ACTION.....	08/15/2020.	.....100,503	.....	.....(87)	.....	.....	.....100,000	.....100,590	.....1,086	.....	.....2.88	.....2.06	FA.....	.....	.....775
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						.....100,503	.....0	.....(87)	.....0	.....0	.....100,000	.....100,590	.....1,086	.....0	XXX	XXX	XXX	.....0	.....775
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						.....100,503	.....0	.....(87)	.....0	.....0	.....100,000	.....100,590	.....1,086	.....0	XXX	XXX	XXX	.....0	.....775
Total Bonds																			
7699999. Subtotals - Issuer Obligations.....						.....100,503	.....0	.....(87)	.....0	.....0	.....100,000	.....100,590	.....1,086	.....0	XXX	XXX	XXX	.....0	.....775
8399999. Subtotals - Bonds.....						.....100,503	.....0	.....(87)	.....0	.....0	.....100,000	.....100,590	.....1,086	.....0	XXX	XXX	XXX	.....0	.....775
9199999. Total - Short-Term Investments.....						.....100,503	.....0	.....(87)	.....0	.....0	.....XXX.....	.....100,590	.....1,086	.....0	XXX	XXX	XXX	.....0	.....775

**Sch. DB - Pt. A - Sn. 1**  
**NONE**

**Sch. DB - Pt. A - Sn. 2**  
**NONE**

**Sch. DB - Pt. B - Sn. 1**  
**NONE**

**Sch. DB - Pt. B - Sn. 2**  
**NONE**

**Sch. DB - Pt. D - Sn. 1**  
**NONE**

**Sch. DB - Pt. D - Sn. 2**  
**NONE**

**Sch. DB - Pt. E**  
**NONE**

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

Idaho State Insurance Fund  
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Cash..... State Treasurer's Office, Boise, Idaho.....			.....908,011	.....65,720	.....36,268,559	XXX
Petty Cash..... State Treasurer's Office, Boise, Idaho.....						XXX
Cash Held at ICCU..... Idaho Central Credit Union, Boise, Idaho.....					.....25	XXX
Northern Trust Company..... Northern Trust, Chicago, Illinois.....			-		.....(50,100)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.....908,011	.....65,720	.....36,218,484	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....908,011	.....65,720	.....36,218,484	XXX
0599999. Total Cash.....	XXX	XXX	.....908,011	.....65,720	.....36,218,484	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	.....42,273,187	4. April.....	.....23,958,766	7. July.....	.....18,969,382	10. October.....	.....30,301,638
2. February.....	.....52,840,448	5. May.....	.....28,210,844	8. August.....	.....29,382,149	11. November.....	.....34,910,064
3. March.....	.....30,278,565	6. June.....	.....25,078,248	9. September.....	.....33,429,920	12. December.....	.....36,268,584

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
665279 87 3	NORTHERN INST: TREAS PRM.....		12/31/2019.....	.....1.480		.....1,422,731	.....2,256	.....1,044
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						.....1,422,731	.....2,256	.....1,044
8899999. Total - Cash Equivalents.....						.....1,422,731	.....2,256	.....1,044

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/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR						
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA						
12.	Hawaii.....HI						
13.	Idaho.....ID	C...	IC 41.316A/Sp Dep IC 72.301.....	1,000,000	1,000,000	239,451,565	241,441,231
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA						
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM						
33.	New York.....NY						
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH						
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	1,000,000	1,000,000	239,451,565	241,441,231

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

**NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2019**

All ratios are reported as percentages, rounded to the nearest percent. For the Investment Yield

Ratio, results are rounded to the nearest tenth of one percent.

2/21/2020

SUMMARY

RATIO	Unusual Values Equal to or			Your Results
	Over	/	Under	
1. Gross Premiums Written to Policyholders' Surplus	900		---	89.0
2. Net Premiums Written to Policyholders' Surplus	300		---	87.0
3. Change in Net Premiums Written	33		-33	-4.0
4. Surplus Aid to Policyholders' Surplus	15		---	0.0
5. Two-Year Overall Operating Ratio	100		---	101.0
6. Investment Yield	5.5		2.0	2.6
7. Gross Change in Policyholders' Surplus	50		-10	8.0
8. Change in Adjusted Policyholders' Surplus	25		-10	8.0
9. Adjusted Liabilities to Liquid Assets	100		---	71.0
10. Gross Agents Bal. (in collection) to Policyholders' Surplus	40		---	5.0
11. One-Year Reserve Development to Policyholders' Surplus	20		---	2.0
12. Two-Year Reserve Development to Policyholders' Surplus	20		---	5.0
13. Estimated Current Res. Def. to Policyholders' Surplus	25		---	-26.0

U - indicates result is automatically considered unusual.

NR - indicates no result is calculated.

**P&C Overall Ratio 1: Gross Premiums Written to Policyholders' Surplus**

W0101	A. Direct Premiums Written.....	Page 8, Line 35, Column 1.....	242,818,918.0
W0102	B. Reinsurance Assumed - Affiliates.....	Page 8, Line 35, Column 2.....	
W0103	C. Reinsurance Assumed - Non-Affiliates.....	Page 8, Line 35, Column 3.....	1,916,834.8
W0104	D. Policyholders' Surplus.....	Page 3, Line 37, Column 1.....	275,037,177.3
W0105	Result = $100 * (A+B+C)/D$ .....		89.0 %
	If D is zero or negative, result is 999.		
	If D is positive and (A+B+C) is negative, result is zero.		

**P&C Overall Ratio 2: Net Premiums Written to Policyholders' Surplus**

W0201	A. Net Premiums Written.....	Page 8, Line 35, Column 6.....	238,882,186.7
	B. Policyholders' Surplus.....	Page 3, Line 37, Column 1.....	275,037,177.3
W0202	Result = $100 * (A/B)$ .....		87.0 %
	If B is zero or negative, result is 999.		
	If B is positive and A is negative, result is zero.		

**P&C Overall Ratio 3: Change in Net Premiums Written**

W0301	A. Net Premiums Written, Current Year.....	Page 8, Line 35, Column 6.....	238,882,186.7
	B. Net Premiums Written, Prior Year.....	PY: Page 8, Line 35, Column 6.....	249,249,368.2
W0302	Result = $100 * (A-B)/B$ .....		-4.0 %
	If A and B are both zero or negative, result is zero.		
	If A is positive and B is zero or negative, result is 999.		

**NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2019**

<b>P&amp;C Overall Ratio 4: Surplus Aid to Policyholders' Surplus</b>		
W0401	A. Reinsurance Ceded Commissions.....	Page 11, Line 2.3, Column 2.....
W0402	B. Reinsurance Ceded Contingent Commissions.....	Page 11, Line 2.6, Column 2.....
W0403	C. Reinsurance Premiums Ceded - Affiliates.....	Page 8, Line 35, Column 4.....
W0404	D. Reinsurance Premiums Ceded - Non-Affiliates.....	Page 8, Line 35, Column 5..... 5,853,566.1
W0405	E. Unearned Premiums - Total Authorized,	Page 22, Lines (0999999 + 2399999 + 3799999)
	Unauthorized & Certified Other US Unaffiliated Insurers...	Column 13, * 1000.....
W0406	F. Unearned Premiums - Total Authorized,	Page 22, Lines (1099999 + 1199999 + 2499999
	Unauthorized & Certified Mandatory and Voluntary Pools.	+ 2599999 + 3899999 + 3999999) Col. 13, * 1000..
W0407	G. Unearned Premiums - Total Authorized,	Page 22, Lines (1299999 + 2699999 + 4099999)
	Unauthorized and Certified Other Non-US Insurers.....	Column 13, * 1000.....
	H. Sum of Unearned Premiums (E+F+G).....	0.0
	I. Surplus Aid = [(A+B)/(C+D)] * H.....	0.0
	J. Policyholders' Surplus.....	Page 3, Line 37, Column 1..... 275,037,177.3
W0408	Result = 100 * (I/J).....	0.0 %
	If (C+D) or I is zero or negative, result is zero.	
	If I is positive and J is zero or negative, result is 999.	

<b>P&amp;C Profitability Ratio 5: Two-Year Overall Operating Ratio</b>		
W0501	A. Losses and LAE Incurred, Current Year.....	Page 4, Lines 2 + 3, Column 1..... 220,827,868.9
W0502	B. Losses and LAE Incurred, Prior Year.....	PY: Page 4, Lines 2 + 3, Column 1..... 220,770,298.2
W0503	C. Dividends to Policyholders, Current Year.....	Page 4, Line 17, Column 1..... 4,972,370.0
W0504	D. Dividends to Policyholders, Prior Year.....	PY: Page 4, Line 17, Column 1..... 7,088,746.0
W0505	E. Premiums Earned, Current Year.....	Page 4, Line 1, Column 1..... 239,004,863.4
W0506	F. Premiums Earned, Prior Year.....	PY: Page 4, Line 1, Column 1..... 249,102,719.4
W0507	G. Other Underwriting Exp. & Write-ins, Current Year.....	Page 4, Lines 4 + 5, Column 1..... 39,682,189.8
W0508	H. Other Underwriting Exp. & Write-ins, Prior Year.....	PY: Page 4, Lines 4 + 5, Column 1..... 39,543,748.9
W0509	I. Total Other Income, Current Year.....	Page 4, Line 15, Column 1..... -17,835.8
W0510	J. Total Other Income, Prior Year.....	PY: Page 4, Line 15, Column 1..... -33,066.6
W0511	K. Net Premiums Written, Current Year.....	Page 8, Line 35, Column 6..... 238,882,186.7
W0512	L. Net Premiums Written, Prior Year.....	PY: Page 8, Line 35, Column 6..... 249,249,368.2
W0513	M. Net Investment Income Earned, Current Year.....	Page 4, Line 9, Column 1..... 21,344,951.7
W0514	N. Net Investment Income Earned, Prior Year.....	PY: Page 4, Line 9, Column 1..... 17,844,270.8
	O. Loss Ratio = 100 * [(A+B+C+D)/(E+F)].....	93.0
	P. Expense Ratio = 100 * [(G+H-I-J)/(K+L)].....	16.0
	Q. Investment Income Ratio = 100 * [(M+N)/(E+F)].....	8.0
W0515	Result = (O+P-Q).....	101.0 %
	If (A+B+C+D+G+H-I-J-M-N) is zero or negative, result is zero.	
	If (E+F) or (K+L) is zero or negative, result is 999.	

## NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2019

P&C Profitability Ratio 6: Investment Yield			
W0601	A. Total Cash and Invested Assets, Current Year.....	Page 2, Line 12, Column 3.....	869,215,718.4
W0602	B. Total Cash and Invested Assets, Prior Year.....	PY: Page 2, Line 12, Column 3.....	814,608,263.5
W0603	C. Investment Income Due and Accrued, Current Year.....	Page 2, Line 14, Column 3.....	4,296,243.6
W0604	D. Investment Income Due and Accrued, Prior Year.....	PY: Page 2, Line 14, Column 3.....	3,992,429.6
W0605	E. Borrowed Money, Current Year.....	Page 3, Line 8, Column 1.....	
W0606	F. Borrowed Money, Prior Year.....	PY: Page 3, Line 8, Column 1.....	
W0607	G. Net Investment Income Earned.....	Page 4, Line 9, Column 1.....	21,344,951.7
W0608	Result = $200 \times [G/(A+B+C+D-E-F-G)]$ .....		2.6 %
	Limit result to a minimum of zero.		

P&C Profitability Ratio 7: Gross Change in Policyholders' Surplus			
	A. Policyholders' Surplus, Current Year.....	Page 3, Line 37, Column 1.....	275,037,177.3
W0701	B. Policyholders' Surplus, Prior Year.....	PY: Page 3, Line 37, Column 1.....	254,598,555.2
W0702	Result = $100 \times [(A-B)/B]$ .....		8.0 %
	If A is zero or negative, result is -99.		
	If A is positive and B is zero or negative, result is 999.		

P&C Profitability Ratio 8: Change in Adjusted Policyholders' Surplus			
W0801	A. Policyholders' Surplus, Current Year.....	Page 3, Line 37, Column 1.....	275,037,177.3
W0802	B. Change in Surplus Notes.....	Page 4, Line 29, Column 1.....	
W0803	C. Capital Paid-in or Transferred.....	Page 4, Line 32.1 + 32.2 + 32.3, Column 1.....	
W0804	D. Surplus Paid-in or Transferred.....	Page 4, Line 33.1 + 33.2 + 33.3, Column 1.....	
W0805	E. Policyholders' Surplus, Prior Year.....	PY: Page 3, Line 37, Column 1.....	254,598,555.2
W0806	Result = $[(A-B-C-D-E) / \text{ABS}(E)] \times 100$ .....		8.0 %
	If A is zero or negative, result is -99.		
	If A is positive and E is zero or negative, result is 999.		

P&C Liquidity Ratio 9: Adjusted Liabilities to Liquid Assets			
W0901	A. Total Liabilities.....	Page 3, Line 28, Column 1.....	640,367,833.1
W0902	B. Liabilities Equal to Deferred Agents' Balances.....	Page 2, Line 15.2, Column 3.....	25,154,340.7
W0903	C. Adjusted Liabilities = (A-B).....		615,213,492.4
W0904	D. Bonds.....	Page 2, Line 1, Column 3.....	706,575,456.7
W0905	E. Stocks, Preferred & Common.....	Page 2, Line 2.1 + 2.2, Column 3.....	112,865,898.6
W0906	F. Cash, Cash Equivalents & Short-Term Investments.....	Page 2, Line 5, Column 3.....	37,741,718.4
W0907	G. Receivable for Securities.....	Page 2, Line 9, Column 3.....	10,032,644.8
W0908	H. Investment Income Due & Accrued.....	Page 2, Line 14, Column 3.....	4,296,243.6
W0909	I. Investments in Parent, Sub. & Affiliates.....	Page 17, Line 42+43+44+45, Column 1.....	
W0910	J. Liquid Assets = (D+E+F+G+H-I).....		871,511,962.0
W0911	Result = $100 \times (C / J)$ .....		71.0 %
	If J is zero or negative, result is 999.		



## NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2019

<b>P&amp;C Liquidity Ratio 10: Gross Agents' Balances (in collection) to Policyholders' Surplus</b>			
W1001	A.	Gross Agents' Balances in the Course of Collection..... Page 2, Line 15.1, Column 3.....	13,151,381.2
	B.	Policyholders' Surplus..... Page 3, Line 37, Column 1.....	275,037,177.3
W1002		Result = 100 * (A/B).....	5.0 %
		If A is zero or negative, result is zero.	
		If A is positive and B is zero or negative, result is 999.	
<b>P&amp;C Reserve Ratio 11: One-Year Reserve Development to Policyholders' Surplus</b>			
W1101	A.	One-Year Loss Reserve Development..... Page 34, Part 2, Line 12 Column 11 * 1000.....	4,021,580.0
	B.	Policyholders' Surplus, Prior Year..... PY: Page 3, Line 37, Column 1.....	254,598,555.2
W1102		Result = 100 * (A/B).....	2.0 %
		If A is positive and B is zero or negative, result is 999.	
<b>P&amp;C Reserve Ratio 12: Two-year Reserve Development to Policyholders' Surplus</b>			
W1201	A.	Two-Year Loss Reserve Development..... Page 34, Part 2, Line 12, Column 12, * 1000.....	13,652,170.0
W1202	B.	Policyholders' Surplus, Second Prior Year..... 2nd PY: Page 3, Line 37, Column 1.....	268,238,753.2
W1203		Result = 100 * (A/B).....	5.0 %
		If A is positive and B is zero or negative, result is 999.	
<b>P&amp;C Reserve Ratio 13: Estimated Current Reserve Deficiency to Policyholders' Surplus</b>			
W1301	A.	Losses & LAE Reserves, Second Prior Year..... 2nd PY: Page 3, Lines 1 + 3, Column 1.....	470,369,621.3
	B.	Two-Year Loss Reserve Development..... Page 34, Part 2, Line 12, Column 12 * 1000.....	13,652,170.0
W1302	C.	Premiums Earned, Second Prior Year..... 2nd PY: Page 4, Line 1, Column 1.....	244,588,822.0
	D.	Developed Loss & LAE Reserves to Premiums Ratio Second Prior Year = [(A+B)/C]..... If C is zero, negative or less than L/10, D=H.....	2.0
W1303	E.	Losses & LAE Reserves, Prior Year..... PY: Page 3, Lines 1 + 3, Column 1.....	517,894,861.3
	F.	One-Year Loss Reserve Development..... Page 34, Part 2, Line 12, Column 11 * 1000.....	4,021,580.0
W1304	G.	Premiums Earned, Prior Year..... PY: Page 4, Line 1, Column 1.....	249,102,719.4
	H.	Developed Loss & LAE Reserves to Premiums Ratio Ratio Prior Year = [(E+F)/G].....	2.1
	I.	Premiums Earned, Current Year..... Page 4, Line 1, Column 1.....	239,004,863.4
W1305	J.	Losses & LAE Reserves, Current Year..... Page 3, Lines 1 + 3, Column 1.....	556,997,279.0
	K.	Estimated Loss & LAE Reserve Deficiency (Redundancy) = {[1/2 * (D+H)] * I} - J.....	-70,144,372.4
		If G is zero, negative or less than L/10, K = zero	
	L.	Policyholders' Surplus..... Page 3, Line 37, Column 1.....	275,037,177.3
W1306		Result = 100 * (K/L).....	-26.0 %
		If K is positive and L is zero or negative, result is 999.	
		If K and L are both zero or negative, result is zero.	

## PROPERTY AND CASUALTY RATIO CALCULATIONS

2019

2018

2017

2016

2015

## INSURANCE REGULATORY INFORMATION SYSTEM

Usual

## (IRIS) RATIOS

Range

I1.	Gross premiums to surplus.....	< 900	89.0	100.0	93.0	106.0	113.0
I2.	Net premiums to surplus.....	< 300	87.0	98.0	91.0	103.0	110.0
I3.	Change in net writings.....	-33 to +33	-4.0	2.0	4.0	6.0	7.0
I4.	Surplus aid to surplus.....	< 15					
I5.	Two year overall operating ratio.....	< 100	101.0	96.0	93.0	96.0	101.0
I6.	Investment yield.....	+3.0 to +6.5	2.6	2.3	2.0	2.0	2.0
I7.	Gross change in surplus.....	-10 to +50	8.0	-5.0	18.0	13.0	5.0
I8.	Net change in adjusted surplus.....	-10 to +25	8.0	-5.0	18.0	13.0	5.0
I9.	Liabilities to liquid assets.....	< 100	71.0	71.0	68.0	71.0	72.0
I10.	Agents' balances to surplus.....	< 40	5.0	5.0	5.0	6.0	6.0
I11.	1 year reserve development to surplus.....	< 20	2.0	1.0	-4.0	-4.0	1.0
I12.	2 year reserve development to surplus.....	< 20	5.0		-4.0		3.0
I13.	Estimated current reserve deficiency.....	< 25	-26.0	-14.0	-3.0	-4.0	6.0

## UNDERWRITING AND OPERATING PERFORMANCE RATIOS

P21.	Pure loss ratio.....	82.5	78.3	65.5	70.7	73.4
P22.	LAE ratio.....	9.9	10.3	11.1	10.3	9.4
P23.	Loss and LAE ratio.....	92.4	88.6	76.6	81.0	82.8
P24.	Expense ratio.....	16.6	15.9	15.4	16.2	16.2
P25.	Policyholder dividend ratio.....	2.1	2.8	6.0	3.3	4.3
P26.	Calendar year combined ratio.....	111.1	107.3	98.0	100.6	103.3
P27.	Expense ratio adjusted for DAC.....	16.7	15.9	14.4	15.2	15.1
P28.	Calendar year combined ratio adjusted for DAC.....	111.1	107.4	97.0	99.6	102.2
P29.	Calendar year operating ratio.....	102.2	100.2	91.8	94.7	97.5
P30.	Calendar year insurance operating ratio.....	105.0	102.5	93.9	96.5	99.3
P31.	Net income return on surplus.....	1.4	-0.9	12.3	7.4	4.9
P32.	Policyholder dividends to net income.....	-205.4	23.2	92.1	81.6	134.5
P33.	Shareholder dividends to net income.....	0.0	0.0	0.0	0.0	0.0

## LOSS AND LAE RESERVE RATIOS

R41.	Accident year loss and LAE ratio.....	92.9	87.2	79.4	83.2	82.9
R42.	Accident year combined ratio.....	111.6	105.9	100.9	102.8	103.4
R43.	Losses & LAE paid to incurred in year of occurrence.....	26.6	26.7	30.3	30.5	30.4
R44.	1 year development to prior year reserves.....	0.8	0.6	-1,883.9	-1.9	0.7
R45.	2 year development to 2nd prior year reserves.....	2.9	-0.1	-2.1	-0.2	1.7

RATIOS

## PROPERTY AND CASUALTY RATIO CALCULATIONS

2019

2018

2017

2016

2015

## ASSET RATIOS

A61.	Investments in affiliates to surplus.....	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!
A62.	Investments in affiliates to total assets.....	0.0	0.0	0.0	0.0	0.0
A63.	Investment grade to total bonds, cash equivalents and short-term investments.....	100.0	99.9	99.7	99.8	99.8
A64.	Bond Turnover Ratio.....	19.0	22.4	24.7	28.4	40.2
A65.	Investment expense ratio.....	6.7	9.9	14.3	13.3	13.7
A66.	Investment management expense ratio.....	0.1	0.2	0.2	0.2	0.2
A67.	Gross investment yield.....	1.8	1.6	1.6	1.5	1.5
A68.	Economic investment yield.....	3.9	0.6	3.3	2.3	1.5
A69.	Adjusted economic investment yield.....	6.4	1.1	5.2	5.0	5.2
A70.	Maturities in five years to total bonds, cash equivalents and short-term investments.....	66.2	64.9	66.2	65.8	64.4
A71.	Liquidity of cash and invested assets.....	99.5	99.6	99.6	99.7	99.7
A72.	Gross prems receivable to gross premiums written.....	16.5	16.2	17.2	16.6	16.5

## LIQUIDITY AND CASH FLOW RATIOS

L81.	Liquid assets to liabilities.....	140.6	139.8	146.2	139.4	137.4
L82.	Cash flow to change in policyholder funds.....	83.2	97.8	234.5	154.6	112.6

## CEDED REINSURANCE RATIOS

C91.	Ceded to gross premiums written.....	2.4	2.5	2.7	2.7	2.6
C92.	Change in gross writings.....	-4.3	2.0	4.2	5.7	7.0
C93.	Ceded recovered to gross losses paid.....	0.1	0.1	0.2	0.6	0.2
C94.	Ceded case to gross case unpaid losses.....	4.9	6.2	8.0	7.9	6.5
C95.	Ceded IBNR to gross IBNR unpaid losses.....	0.0	0.0	0.0	0.0	0.0
C96.	Net reported ceded reinsurance exposure.....	5.0	0.0	0.0	0.0	0.0
C97.	Unaffiliated net reported ceded reins. exposure.....	3.4	4.1	4.5	5.0	4.7
C98.	Overdue to total reins. recoverable on pd losses/LAE.....	0.0	0.0	0.0	0.0	0.0
C99.	Reins. recoverable on paid losses/LAE to surplus.....	0.0	0.0	0.1	0.0	0.1

## CAPITAL AND SURPLUS RATIOS

S111.	Reserve leverage.....	202.5	203.4	175.4	199.8	212.2
S112.	Liability leverage.....	319.8	336.4	298.2	343.5	362.9
S113.	Net leverage.....	319.8	336.4	298.2	343.5	362.9
S114.	Total ceded reinsurance leverage.....	0.0	0.0	0.0	0.0	0.0
S115.	Unaffiliated ceded reinsurance leverage.....	0.1	0.0	0.0	0.0	0.0
S116.	Gross leverage.....	319.9	336.5	298.3	343.6	363.0
S117.	Gross leverage net of affiliated ceded reinsurance.....	319.9	336.5	298.3	343.6	363.0

**PROPERTY AND CASUALTY RATIO CALCULATIONS**

	2019	2018	2017	2016	2015
S118. Total adjusted capital to company action level RBC.....	344.7	370.9	446.5	427.5	298.8

**OPERATING PERFORMANCE RATIOS****P21. Pure Loss Ratio**

2101 A. Losses incurred.....	Page 4, Line 02, Column 1.....	197,194,757	195,171,434	160,311,421	166,520,302	163,475,434
2102 B. Net premiums earned.....	Page 4, Line 01, Column 1.....	239,004,863	249,102,719	244,588,822	235,445,362	222,721,583
C. Ratio (A / B) x 100.....		82.5	78.3	65.5	70.7	73.4

**P22. LAE Ratio**

2201 A. LAE incurred.....	Page 4, Line 03, Column 1.....	23,633,112	25,598,864	27,067,852	24,280,259	21,004,091
2202 B. Net premiums earned.....		239,004,863	249,102,719	244,588,822	235,445,362	222,721,583
C. Ratio (A / B) x 100.....		9.9	10.3	11.1	10.3	9.4

**P23. Loss and LAE Ratio**

A. Pure loss ratio (Ratio P21).....	82.5	78.3	65.5	70.7	73.4
B. LAE ratio (Ratio P22).....	9.9	10.3	11.1	10.3	9.4
C. Ratio (A + B).....	92.4	88.6	76.6	81.0	82.8

**P24. Expense Ratio**

2401 A. Underwriting expenses incurred.....	Page 4, Line 04 + Line 05 Column 1.....	39,682,190	39,543,749	37,596,024	37,970,727	35,912,498
2402 B. Net premiums written.....	Page 8, Line 35, Column 6.....	238,882,187	249,249,368	243,934,489	234,107,737	221,634,894
C. Ratio (A / B) x 100.....		16.6	15.9	15.4	16.2	16.2

**P25. Policyholder Dividend Ratio**

2501 A. Dividends to policyholders incurred.....	Page 4, Line 17, Column 1.....	4,972,370	7,088,746	14,666,976	7,851,570	9,531,150
B. Net premiums earned.....		239,004,863	249,102,719	244,588,822	235,445,362	222,721,583
C. Ratio (A / B) x 100.....		2.1	2.8	6.0	3.3	4.3

**P26. Calendar Year Combined Ratio**

A. Loss and LAE ratio (Ratio P23).....	92.4	88.6	76.6	81.0	82.8
B. Expense ratio (Ratio P24).....	16.6	15.9	15.4	16.2	16.2
C. Policyholder dividend ratio (Ratio P25).....	2.1	2.8	6.0	3.3	4.3
D. Ratio (A + B + C) .....	111.1	107.3	98.0	100.6	103.3

**PROPERTY AND CASUALTY RATIO CALCULATIONS****2019                      2018                      2017                      2016                      2015****P27. Expense Ratio Adjusted for DAC**

A. Underwriting expenses incurred.....		39,682,190	39,543,749	37,596,024	37,970,727	35,912,498
2702 B. Commissions & brokerage (incl. contingent)..... Page 11, Line 02.8, Column 2.....		15,585,703	16,413,921	15,996,136	15,319,883	14,383,202
2703 C. Taxes, licenses and fees..... Page 11, Line 20.5, Column 2.....		6,007,536	6,234,724	6,009,299	6,054,117	5,531,802
2704 D. Remaining underwriting expenses..... Page 11, Line 19, Column 2.....		18,086,943	16,891,556	15,586,983	16,591,576	15,990,258
E. Net premiums written - CY.....		238,882,187	249,249,368	243,934,489	234,107,737	221,634,894
F. Acquisition expense ratio						
$((B) + (C) + (D / 2)) / E \times 100$ .....		12.8	12.5	12.2	12.7	12.6
2706 G. Unearned premiums - CY..... Page 3, Line 09, Column 1.....		17,081,120	18,513,702	19,435,810	17,298,100	17,531,577
2707 H. Advance premiums - CY..... Page 3, Line 10, Column 1.....		5,458	5,152	5,950	6,071	5,507
I. Deferred acquisition costs (DAC) - CY						
$(F \times (G + H)) / 100$ .....		2,191,359	2,310,269	2,374,997	2,193,055	2,208,417
2708 J. Deferred acquisition costs (DAC) - PY.....		2,310,269	2,374,997			
K. Change in DAC (I - J).....		(118,910)	(64,728)	2,374,997	2,193,055	2,208,417
L. Underwriting expenses adjusted for DAC (A - K).....		39,801,100	39,608,477	35,221,027	35,777,673	33,704,081
M. Net premiums earned.....		239,004,863	249,102,719	244,588,822	235,445,362	222,721,583
N. Ratio $(L / M) \times 100$ .....		16.7	15.9	14.4	15.2	15.1

**P28. Calendar Year Combined Ratio Adjusted for DAC**

A. Loss and LAE ratio (Ratio P23).....	92.4	88.6	76.6	81.0	82.8
B. Expense ratio adjusted for DAC (Ratio P27).....	16.7	15.9	14.4	15.2	15.1
C. Policyholder dividend ratio (Ratio P25).....	2.1	2.8	6.0	3.3	4.3
D. Ratio $(A + B + C)$ .....	111.1	107.4	97.0	99.6	102.2

**P29. Calendar Year Operating Ratio**

2901 A. Net investment income earned..... Page 4, Line 09, Column 1.....	21,344,952	17,844,271	15,207,226	13,762,233	12,960,920
B. Net premiums earned.....	239,004,863	249,102,719	244,588,822	235,445,362	222,721,583
C. Investment income ratio $(A / B) \times 100$ .....	8.9	7.2	6.2	5.8	5.8
D. Calendar year combined ratio (Ratio P26).....	111.1	107.3	98.0	100.6	103.3
E. Ratio $(D - C)$ .....	102.2	100.2	91.8	94.7	97.5

## PROPERTY AND CASUALTY RATIO CALCULATIONS

2019

2018

2017

2016

2015

## P30. Calendar Year Insurance Operating Ratio

3001 A. Policyholders' surplus - PY.....	254,598,555	268,238,753	227,278,781	201,414,682	191,164,814
3002 B. Policyholders' surplus - CY..... Page 3, Line 37, Column 1.....	275,037,177	254,598,555	268,238,753	227,278,781	201,414,682
C. Average policyholders' surplus (A + B) / 2.....	264,817,866	261,418,654	247,758,767	214,346,731	196,289,748
3003 D. Net investment yield (IRIS Ratio 6)..... Page IRIS, Line 0608, Column 1.....	3	2	2	2	2
E. Investment income earned on average policyholders' surplus (C x D) / 100.....	6,779,337	5,908,062	5,029,503	4,244,065	3,965,053
F. Net investment income earned.....	21,344,952	17,844,271	15,207,226	13,762,233	12,960,920
G. Insurance operations investment income (F - E).....	14,565,614	11,936,209	10,177,723	9,518,167	8,995,867
H. Net premiums earned.....	239,004,863	249,102,719	244,588,822	235,445,362	222,721,583
I. Insurance operations investment income ratio (G / H) x 100.....	6.1	4.8	4.2	4.0	4.0
J. Calendar year combined ratio (Ratio P26).....	111.1	107.3	98.0	100.6	103.3
K. Ratio (J - I).....	105.0	102.5	93.9	96.5	99.3

## P31. Net Income Return on Surplus

3101 A. Statutory net income..... Page 4, Line 20, Column 1.....	3,823,480	(2,420,270)	30,552,157	15,932,222	9,618,516
B. Average policyholders' surplus (C of Ratio P30).....	264,817,866	261,418,654	247,758,767	214,346,731	196,289,748
C. Ratio (A / B) x 100.....	1.4	-0.9	12.3	7.4	4.9

## P32. Policyholder Dividends to Net Income

A. Dividends to policyholders.....	4,972,370	7,088,746	14,666,976	7,851,570	9,531,150
3202 B. Statutory net income - PY.....	(2,420,270)	30,552,157	15,932,222	9,618,516	7,086,974
C. Ratio (A / B) x 100.....	-205.4	23.2	92.1	81.6	134.5

## P33. Shareholder Dividends to Net Income

3301 A. Dividends to shareholders..... Page 4, Line 35, Column 1.....					
B. Statutory net income - PY.....	(2,420,270)	30,552,157	15,932,222	9,618,516	7,086,974
C. Ratio (A / B) x 100.....	0.0	0.0	0.0	0.0	0.0

## PROPERTY AND CASUALTY RATIO CALCULATIONS

2019

2018

2017

2016

2015

## LOSS AND LAE RESERVE RATIOS

## R41. Accident Year Loss and LAE Ratio

A. Net losses and LAE incurred - current

4101	accident year.....	Page 33, Line 11, Column 28.....	221,974	217,231	194,309	195,928	184,615
4102	B. Net premiums earned.....	Page 33, Line 11, Column 3.....	239,005	249,103	244,589	235,445	222,722
	C. Ratio (A / B) x 100.....		92.9	87.2	79.4	83.2	82.9

## R42. Accident Year Combined Ratio

A. Accident year loss and LAE ratio (Ratio R41).....

B. Expense ratio (Ratio P24).....

C. Policyholder dividend ratio (Ratio P25).....

D. Ratio (A + B + C).....

92.9	87.2	79.4	83.2	82.9
16.6	15.9	15.4	16.2	16.2
2.1	2.8	6.0	3.3	4.3
111.6	105.9	100.9	102.8	103.4

## R43. Losses &amp; LAE Paid to Incurred in Yr of Occurrence

4301 A. Losses and LAE paid - current accident year.....

B. Losses &amp; LAE incurred - current accident year.....

C. Ratio (A / B) x 100.....

59,042	57,984	58,964	59,736	56,117
221,974	217,231	194,309	195,928	184,615
26.6	26.7	30.3	30.5	30.4

## R44. 1 Year Development to Prior Year Reserves

4401 A. One year loss and DCC development.....

4402 B. Unpaid losses and LAE - PY.....

C. Ratio (A / B) x 100.....

4,022	2,660	(8,556,640)	(8,194,100)	2,706,552
517,895	470,370	454,187	427,442,506	400,605,837
0.8	0.6	-1883.9	-1.9	0.7

## R45. 2 Year Development to 2nd Prior Year Reserves

4501 A. Two year loss and DCC development.....

4502 B. Unpaid losses and LAE - 2PY.....

C. Ratio (A / B) x 100.....

13,652,170	(346,060)	(9,053,580)	(621,148)	6,187,130
470,369,621	454,187,474	427,442,506	400,605,837	365,883,472
2.9	-0.1	-2.1	-0.2	1.7

**PROPERTY AND CASUALTY RATIO CALCULATIONS****2019                      2018                      2017                      2016                      2015****ASSET RATIOS****A61. Investments in Affiliates to Surplus**

6101 A. Investments in affiliates..... Page 17, Line 48, Column 1.....					
6102 B. Nonadmitted investments in affiliates.....					
C. Policyholders' surplus.....	275,037,177	254,598,555	268,238,753	227,278,781	201,414,682
D. Ratio ((A - B) / C) x 100.....	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!

**A62. Investments in Affiliates to Total Assets**

A. Investments in affiliates.....	0	0	0	0	0
B. Nonadmitted investments in affiliates.....	0	0	0	0	0
6202 C. Total assets..... Page 2, Line 28, Column 3.....	915,405,010	861,641,503	824,131,984	773,976,287	710,856,857
D. Ratio ((A - B) / C) x 100.....	0.0	0.0	0.0	0.0	0.0

**A63. Investment Grade to Total Bonds, Cash****Equivalents and Short-Term Investments**

6301 A. Investment grade..... Page SI07, Line 10.1, 11.2, Column 7.....	706,675,960	668,100,000	632,956,775	587,904,528	548,749,099
B. Total bonds, cash equivalents and					
6302 short-term investments..... Page SI07, Line 11.7, Column 6.....	706,675,960	668,965,117	634,679,489	588,902,939	549,862,169
C. Ratio (A / B) x 100.....	100.0	99.9	99.7	99.8	99.8

**A64. Bond Turnover Ratio**

6401 A. Proceeds from bonds sold, matured or repaid..... Page 5, Line 12.1, Column 1.....	127,125,503	142,126,523	144,742,187	156,940,007	204,907,465
6402 B. Bonds - PY..... Page 2, Line 1, Column 4.....	668,965,117	634,679,489	585,200,046	552,263,189	509,640,517
C. Ratio (A / B) x 100.....	19.0	22.4	24.7	28.4	40.2

**A65. Investment Expense Ratio**

6501 A. Statutory investment expenses..... Page 12, Line 16, Column 2.....	1,528,565	1,950,104	2,532,303	2,105,299	2,057,774
6502 B. Interest expense..... Page 12, Line 13, Column 2.....					
C. Adjusted investment expenses (A - B).....	1,528,565	1,950,104	2,532,303	2,105,299	2,057,774
6503 D. Gross investment income earned..... Page 12, Line 10, Column 2.....	22,873,517	19,794,375	17,739,529	15,867,531	15,018,695
E. Ratio (C / D) x 100.....	6.7	9.9	14.3	13.3	13.7

**A66. Investment Management Expense Ratio**

A. Adjusted investment expenses (C of Ratio A64).....	1,528,565	1,950,104	2,532,303	2,105,299	2,057,774
6601 B. Borrowed money - CY..... Page 3, Line 08, Column 1.....					
6602 C. Borrowed money - PY.....	0	0	0	0	
D. Average borrowed money ((B + C) / 2).....	0	0	0	0	0
6603 E. Average invested assets (H of Iris Ratio 6) ..... Page 2, Line 12, Col. 3 + Line 12, Col. 4.....	1,276,519,850	1,202,223,039	1,139,857,670	1,063,873,426	981,471,568
F. Adjusted average invested assets (D + E).....	1,276,519,850	1,202,223,039	1,139,857,670	1,063,873,426	981,471,568
G. Ratio (A / F) x 100.....	0.1	0.2	0.2	0.2	0.2



**PROPERTY AND CASUALTY RATIO CALCULATIONS****2019                      2018                      2017                      2016                      2015****A67. Gross Investment Yield**

A. Gross investment income earned.....	22,873,517	19,794,375	17,739,529	15,867,531	15,018,695
B. Adjusted average invested assets (F of Ratio A65).....	1,276,519,850	1,202,223,039	1,139,857,670	1,063,873,426	981,471,568
C. Ratio (A / B) x 100.....	1.8	1.6	1.6	1.5	1.5

**A68. Economic Investment Yield**

A. Gross investment income earned.....	22,873,517	19,794,375	17,739,529	15,867,531	15,018,695
6802 B. Realized capital gains, net of taxes..... Page 4, Line 10, Column 1.....	8,973,930	(1,931,401)	10,533,077	3,698,884	3,952,503
6803 C. Tax on realized capital gains..... Page 4, Line 10, inside amt Column 1.....					
D. Realized capital gains, before taxes (B + C).....	8,973,930	(1,931,401)	10,533,077	3,698,884	3,952,503
6804 E. Change in unrealized capital gains, before taxes..... Page 12, Line 10, Column 4.....	17,332,159	(11,029,132)	9,859,957	4,894,844	(4,460,101)
F. Recorded investment yield (A + D + E).....	49,179,606	6,833,843	38,132,562	24,461,259	14,511,097
G. Adjusted average invested assets (F of Ratio A65).....	1,276,519,850	1,202,223,039	1,139,857,670	1,063,873,426	981,471,568
H. Ratio (F / G) x 100.....	3.9	0.6	3.3	2.3	1.5

**A69. Adjusted Economic Investment Yield**

Additional unrealized capital gains

6901 A. Current year (Common Interrogatory #30)..... Page 15, Line 30.3, Column 98.....	34,517,637	(1,393,990)	7,853,532	14,000,498	15,841,087
6902 B. Prior year (Common Interrogatory #30).....	(1,393,990)	7,853,532	14,000,498	15,841,087	21,895,756
C. Additional change in unrealized capital gains (A - B).....	33,123,647	6,459,542	21,854,031	29,841,586	37,736,843
D. Adjusted average invested assets (F of Ratio A65).....	1,276,519,850	1,202,223,039	1,139,857,670	1,063,873,426	981,471,568
E. Adjusted average invested assets, Schedule D at market (D + ((A + B) / 2)).....	1,293,081,674	1,205,452,811	1,150,784,685	1,078,794,219	1,000,339,990
F. Recorded investment yield (F of Ratio A67).....	49,179,606	6,833,843	38,132,562	24,461,259	14,511,097
G. Total investment yield (C + F).....	82,303,253	13,293,385	59,986,593	54,302,845	52,247,940
H. Ratio (G / E) x 100.....	6.4	1.1	5.2	5.0	5.2

**A70. Maturities in Five Years to Total Bonds, Cash****Equivalents and Short-term Investments**

7001 A. Maturities in five years..... Page SI07, Line 11.7, Columns 1 & 2.....	467,715,537	434,197,785	420,291,998	387,397,834	354,043,885
B. Total bonds, cash equivalents, and short-term investments.....	706,675,960	668,965,117	634,679,489	588,902,939	549,862,169
C. Ratio (A / B) x 100.....	66.2	64.9	66.2	65.8	64.4

## PROPERTY AND CASUALTY RATIO CALCULATIONS

2019

2018

2017

2016

2015

## A71. Liquidity of Cash and Invested Assets

7101 A. Cash and invested assets.....	Page 2, Line 12, Column 3.....	869,215,718	814,608,263	775,229,552	729,256,236	669,234,379
7102 B. Private placement bonds.....	Page SI07, Line 11.7, Column 12.....	2,355,804	1,000,000	1,000,000		
C. Investments in affiliates.....		0	0	0	0	0
7104 D. Mortgage loans.....	Page 2, Lines 03.1, 03.2, Column 3.....					
7105 E. Real estate.....	Page 2, Lines 04.1, 04.2, & 04.3, Column 3.....	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
7106 F. Other invested assets (Schedule BA).....	Page 2, Line 08, Column 3.....					
G. Liquid cash and invested assets (A - (B through F)).....		864,859,914	811,608,263	772,229,552	727,256,236	667,234,379
H. Ratio (G / A) x 100.....		99.5	99.6	99.6	99.7	99.7

## A72. Gross Premiums Receivable to Gross

## Premiums Written

7201 A. Gross premiums receivable (due plus deferred).....	Page 2, Lines 15.1, 15.2, Column 1.....	40,475,798	41,550,663	43,062,669	40,031,074	37,652,808
7202 B. Gross premiums written.....	Page 17, Line 06, Column 1.....	244,735,753	255,703,805	250,695,334	240,548,547	227,582,181
C. Ratio (A / B) x 100.....		16.5	16.2	17.2	16.6	16.5

**PROPERTY AND CASUALTY RATIO CALCULATIONS**

2019	2018	2017	2016	2015
------	------	------	------	------

**LIQUIDITY AND CASH FLOW RATIOS****L81. Liquid Assets to Liabilities**

A. Liquid cash and invested assets (G of Ratio A70).....		864,859,914	811,608,263	772,229,552	727,256,236	667,234,379
8101 B. Accrued investment income..... Page 2, Line 14, Column 3.....		4,296,244	3,992,430	3,628,176	3,405,834	3,075,332
8102 C. Premiums receivable (due only)..... Page 2, Line 15.1, Column 3.....		13,151,381	12,962,269	13,877,438	13,712,017	12,265,058
D. Reinsurance recoverable on loss and LAE						
8103 payments (under 90 days overdue)..... Sch F-Part 3, Line 9999999, Columns 37, 38, & 39.....		98,430	92,520	146	109	128
E. Defined liquid assets (A through D).....		864,859,914	811,608,263	772,229,552	727,256,236	667,234,379
8104 F. Total liabilities..... Page 3, Line 28, Column 1.....		640,367,833	607,042,948	555,893,230	546,697,507	509,442,175
8105 G. Schedule F liability..... Page 3, Line 16, Column 1.....					3,222	12,300
8106 H. Premiums receivable (deferred only)..... Page 2, Line 15.2, Column 3.....		25,154,341	26,652,588	27,620,306	24,836,780	23,723,256
I. Adjusted liabilities (F - G - H).....		615,213,492	580,390,360	528,272,925	521,857,505	485,706,619
J. Ratio (E / I) x 100.....		140.6	139.8	146.2	139.4	137.4

**L82. Cash Flow to Change in Policyholder Funds**

8201 A. Cash flow from operations..... Page 5, Line 11, Column 1.....		32,276,391	47,411,328	35,962,149	37,008,649	28,320,084
8202 B. Unpaid losses..... Page 3, Line 01, Column 1.....		497,784,851	459,655,685	415,843,557	404,946,296	381,817,354
8203 C. Unpaid LAE..... Page 3, Line 03, Column 1.....		59,212,428	58,239,176	54,526,064	49,241,179	45,625,152
D. Unearned premiums.....		17,081,120	18,513,702	19,435,810	17,298,100	17,531,577
E. Total policyholder liabilities - CY (B + C + D).....		574,078,399	536,408,564	489,805,432	471,485,574	444,974,083
8205 F. Total policyholder liabilities - PY.....		536,408,564	489,805,432	471,485,574	444,974,083	417,256,356
8206 G. Premiums receivable (due plus deferred) - CY..... Page 2, Lines 15.1, 15.2 Column 3.....		38,305,722	39,614,857	41,497,744	38,548,796	35,988,314
8207 H. Premiums receivable (due plus deferred) - PY.....		39,614,857	41,497,744	38,548,796	35,988,314	33,533,082
8208 I. Ceded reinsurance premiums payable - CY..... Page 3, Line 12, Column 1.....		6,336	168,393	154,402	188,926	198,726
8209 J. Ceded reinsurance premiums payable - PY.....		168,393	154,402	188,926	198,726	307,764
K. Change in net policyholder funds (E-F-G+H+I-J).....		38,816,914	48,500,009	15,336,386	23,941,209	25,153,457
L. Ratio (A / K) x 100 [not < 0].....		83.2	97.8	234.5	154.6	112.6

## PROPERTY AND CASUALTY RATIO CALCULATIONS

2019

2018

2017

2016

2015

## CEDED REINSURANCE RATIOS

## C91. Ceded to Gross Premiums Written

9101 A. Ceded premiums written.....	Page 8, Line 35, Columns 4 & 5.....	5,853,566	6,454,437	6,760,846	6,440,810	5,947,288
9102 B. Direct and assumed premiums written.....	Page 8, Line 35, Columns 1, 2, & 3.....	244,735,753	255,703,805	250,695,334	240,548,547	227,582,181
C. Ratio (A / B) x 100.....		2.4	2.5	2.7	2.7	2.6

## C92. Change in Gross Writings

A. Direct and assumed premiums written - CY.....		244,735,753	255,703,805	250,695,334	240,548,547	227,582,181
9202 B. Direct and assumed premiums written - PY.....		255,703,805	250,695,334	240,548,547	227,582,181	212,646,594
C. Ratio ((A - B) / B) x 100.....		-4.3	2.0	4.2	5.7	7.0

## C93. Ceded Recovered to Gross Losses Paid

9301 A. Ceded losses recovered.....	Page 9, Line 35, Column 3.....	189,117	177,281	276,781	822,801	306,678
9302 B. Direct and assumed losses paid .....	Page 9, Line 35, Columns 1 & 2.....	159,254,708	151,536,587	149,690,940	144,214,163	138,636,573
C. Ratio (A / B) x 100.....		0.1	0.1	0.2	0.6	0.2

## C94. Ceded Case to Gross Case Unpaid Losses

9401 A. Ceded case unpaid losses.....	Page 33, Line 12, Column 14.....	13,653	15,482	17,061	16,490	12,722
9402 B. Direct and assumed case unpaid losses.....	Page 33, Line 12, Column 13.....	278,017	249,059	213,305	207,758	196,388
C. Ratio (A / B) x 100.....		4.9	6.2	8.0	7.9	6.5

## C95. Ceded IBNR to Gross IBNR Unpaid Losses

9501 A. Ceded IBNR unpaid losses.....	Page 33, Line 12, Column 20.....					
9502 B. Direct and assumed IBNR unpaid losses.....	Page 33, Line 12, Column 19.....	26,044	26,066	26,899	23,726	22,272
C. Ratio (A / B) x 100.....		0.0	0.0	0.0	0.0	0.0

## PROPERTY AND CASUALTY RATIO CALCULATIONS

2019

2018

2017

2016

2015

## C96. Net Reported Ceded Reinsurance Exposure

## Balance Sheet Exposure (Sch. F - Part 3)

9601	A. Gross balance sheet exposure.....	Sch F-Part 3, Line 9999999, Column 15.....	13,752	15,575	17,207	16,599	12,850
9602	B. Ceded premiums payable.....	Sch F-Part 3, Line 9999999, Column 17.....	6	168	154	189	199
9603	C. Other amounts due.....	Sch F-Part 3, Line 9999999, Column 18.....					
9604	D. Funds held.....	Sch F-Part 3, Line 9999999, Column 20.....			20	20	
	E. Net balance sheet exposure (A - B - C - D).....		13,745	15,406	17,032	16,390	12,652

## Other Reported Resources

9605	F. Letters of credit.....	Sch F-Part 3, Line 9999999, Column 22.....	121	121		20	85
9606	G. Other allowed offsets.....	Sch F-Part 3, Line 9999999, Column 24.....					
9607	H. Multiple Beneficiary Trust.....	Sch F-Part 3, Line 9999999, Column 21.....					
	I. Total other reported resources (F through H).....		121	121	0	20	85
	J. Net reported ceded reinsurance exposure (E - I).....		13,624	15,285	17,032	16,369	12,567
	K. Policyholders' surplus - CY.....		275,037	254,598,555	268,238,753	227,278,781	201,414,682
	L. Ratio (J / K) x 100.....		5.0	0.0	0.0	0.0	0.0

## C97. Unaffiliated Net Reported Ceded Reins. Exposure

## Balance Sheet Exposure (Sch. F - Part 3)

9701	A. Gross balance sheet exposure.....	Sch F-Part 3, Lines 0999999, 2399999, Column 15.....	9,235	10,535	12,183	11,528	9,562
9702	B. Ceded premiums payable.....	Sch F-Part 3, Lines 0999999, 2399999, Column 17.....	3	73	75	115	77
9703	C. Other amounts due.....	Sch F-Part 3, Lines 0999999, 2399999, Column 18.....					
9704	D. Funds held.....	Sch F-Part 3, Lines 0999999, 2399999, Column 20.....					
	E. Net balance sheet exposure (A - B - C - D).....		9,232	10,462	12,108	11,413	9,484

## Other Reported Resources

9705	F. Letters of credit.....	Sch F-Part 3, Line 0999999, Column 22.....					
9706	G. Other allowed offsets.....	Sch F-Part 3, Line 0999999, Column 24.....					
9707	H. Multiple Beneficiary Trust.....	Sch F-Part 3, Line 0999999, Column 21.....					
	I. Total other reported resources (F through H).....		0	0	0	0	0
	J. Net reported ceded reinsurance exposure (E - I).....		9,232	10,462	12,108	11,413	9,484
	K. Policyholders' surplus - CY / 1000.....		275,037	254,599	268,239	227,279	201,415
	L. Ratio (J / K) x 100.....		3.4	4.1	4.5	5.0	4.7

## PROPERTY AND CASUALTY RATIO CALCULATIONS

2019

2018

2017

2016

2015

## C98. Overdue to Total Reinsurance Recoverable on

## Paid Losses and LAE

9801 A. Recoverable - paid losses & LAE over 90 days..... Sch F-Part 3, Line 9999999, Columns 40 & 41.....					
9802 B. Amounts recoverable from reinsurers..... Sch F-Part 3, Line 9999999, Column 43.....	98	93	146	109	128
C. Ratio (A / B) x 100.....	0.0	0.0	0.0	0.0	0.0

## C99. Reinsurance Recoverable on Paid Losses and

## LAE to Surplus

A. Amounts recoverable from reinsurers.....	98	93	146	109	128
B. Policyholders' surplus - CY / 1000.....	275,037	254,599	268,239	227,279	201,415
C. Ratio (A / B) x 100.....	0.0	0.0	0.1	0.0	0.1

## CAPITAL AND SURPLUS RATIOS

## S111. Reserve Leverage

A. Unpaid losses.....	497,784,851	459,655,685	415,843,557	404,946,296	381,817,354
B. Unpaid LAE.....	59,212,428	58,239,176	54,526,064	49,241,179	45,625,152
C. Policyholders' surplus - CY.....	275,037,177	254,598,555	268,238,753	227,278,781	201,414,682
D. Ratio ((A + B) / C) x 100.....	202.5	203.4	175.4	199.8	212.2

## S112. Liability Leverage

A. Total liabilities.....	640,367,833	607,042,948	555,893,230	546,697,507	509,442,175
B. Policyholders' surplus - CY.....	275,037,177	254,598,555	268,238,753	227,278,781	201,414,682
C. Ratio (A / B) x 100.....	232.8	238.4	207.2	240.5	252.9

## S113. Net Leverage

1131 A. Net premiums to surplus (IRIS Ratio 2)..... Pg IRIS, 0202, Column 1.....	87	98	91	103	110
B. Liability leverage (Ratio S112).....	232.8	238.4	207.2	240.5	252.9
C. Ratio (A + B).....	319.8	336.4	298.2	343.5	362.9

## S114. Total Ceded Reinsurance Leverage

1141 A. Ceded premiums written..... Page 8, Line 35, Columns 4 & 5.....	5,853,566	6,454,437	6,760,846	6,440,810	5,947,288
B. Policyholders' surplus - CY.....	275,037,177	254,598,555	268,238,753	227,278,781	201,414,682
C. Ceded premiums to surplus ratio (A / B).....	0.0	0.0	0.0	0.0	0.0
1143 D. Net amount recoverable from reinsurers..... Page 22, Line 9999999, Column 18.....	13,745	15,406	17,052	16,410	12,652
1144 E. Funds held under reinsurance treaties..... Page 3, Line 13, Column 1.....			20,400	20,400	
F. Net ceded reinsurance exposure (D - E).....	13,745	15,406	(3,348)	(3,990)	12,652
G. Total balance sheet ceded reinsurance exposure (F / B).....	0	0	(0)	(0)	0
H. Ratio (C + G).....	0.0	0.0	0.0	0.0	0.0

## PROPERTY AND CASUALTY RATIO CALCULATIONS

2019

2018

2017

2016

2015

## S115. Unaffiliated Ceded Reinsurance Leverage

1151 A. Unaffiliated ceded premiums written..... Page 8, Line 35, Column 5.....	5,853,566	6,454,437	6,760,846	6,440,810	5,947,288
B. Policyholders' surplus - CY.....	275,037,177	254,598,555	268,238,753	227,278,781	201,414,682
C. Ceded premiums to surplus ratio (A / B).....	0.0	0.0	0.0	0.0	0.0
D. Net amount recoverable from reinsurers.....	13,745,488	15,406	17,052	16,410	12,652
E. Funds held under reinsurance treaties.....	0	0	20,400	20,400	0
F. Net ceded reinsurance exposure (D - E).....	13,745,488	15,406	(3,348)	(3,990)	12,652
G. Unaffiliated balance sheet ceded reinsurance exposure (F / B).....	0	0	(0)	(0)	0
H. Ratio (C + G).....	0.1	0.0	0.0	0.0	0.0

## S116. Gross Leverage

A. Net leverage (Ratio S113).....	319.8	336.4	298.2	343.5	362.9
B. Ceded reinsurance leverage (Ratio S114).....	0.0	0.0	0.0	0.0	0.0
C. Ratio (A + B).....	319.9	336.5	298.3	343.6	363.0

## S117. Gross Leverage Net of Affiliated Ceded Reinsurance

A. Net leverage (Ratio S113).....	319.8	336.4	298.2	343.5	362.9
B. Unaffiliated ceded reinsurance leverage (Ratio S115).....	0.1	0.0	0.0	0.0	0.0
C. Ratio (A + B).....	319.9	336.5	298.3	343.6	363.0

## S118. Total Adjusted Capital (TAC) to Company

## Action Level RBC

1181 A. Total adjusted capital (TAC)..... Page 17, Line 28, Column 1.....	275,037,177	254,598,555	268,238,753	227,278,781	201,414,682
1182 B. Authorized control level RBC..... Page 17, Line 29, Column 1.....	39,893,497	34,324,064	30,034,849	26,584,550	33,704,553
C. Company action level RBC (B x 2).....	79,786,994	68,648,128	60,069,698	53,169,100	67,409,106
D. Ratio (A / C) x 100.....	344.7	370.9	446.5	427.5	298.8

---

# ATTESTATION OF CHIEF EXECUTIVE OFFICER AND CHIEF FINANCIAL OFFICER REGARDING REINSURANCE AGREEMENTS

---



## Idaho State Insurance Fund



The Chief Executive Officer and Chief Financial Officer shall attest, under penalties of perjury, with respect to all reinsurance contracts for which the reporting entity is taking credit on its current financial statement, that to the best of their knowledge and belief after diligent inquiry:

- (I) Consistent with SSAP No. 62R, *Property and Casualty Reinsurance*, there are no separate written or oral agreements between the reporting entity (or its affiliates or companies it controls) and the assuming reinsurer that would under any circumstances, reduce, limit, mitigate or otherwise affect any actual or potential loss to the parties under the reinsurance contract, other than inuring contracts that are explicitly defined in the reinsurance contract except as disclosed herein;
- (II) For each such reinsurance contract entered into, renewed, or amended on or after January 1, 1994, for which risk transfer is not reasonably considered to be self-evident, documentation concerning the economic intent of the transaction and the risk transfer analysis evidencing the proper accounting treatment, as required by SSAP No. 62R, *Property and Casualty Reinsurance*, is available for review;
- (III) The reporting entity complies with all the requirements set forth in SSAP No. 62R, *Property and Casualty Reinsurance*; and
- (IV) The reporting entity has appropriate controls in place to monitor the use of reinsurance and adhere to the provisions of SSAP No. 62R, *Property and Casualty Reinsurance*.

If there are any exception(s), that fact should be noted in the Reinsurance Attestation Supplement filed electronically with the NAIC and in hard copy with the domestic regulator (excluding the details of the exceptions). The details of the exceptions shall be filed in a separate hard copy supplement (Exceptions to the Reinsurance Attestation Supplement) with the domestic regulator.

For reporting period ended December 31, 2019

Signed:

 _____ Chief Executive Officer	<u>2/21/20</u> _____ Date	 _____ Chief Financial Officer	<u>2/21/20</u> _____ Date
---	---------------------------------	--	---------------------------------





REINSURANCE SUMMARY SUPPLEMENTAL FILING  
FOR GENERAL INTERROGATORY 9 (PART 2)

FOR THE YEAR ENDED DECEMBER 31, 2019

To Be Filed by March 1

NAIC Group Code: 0

NAIC Company Code: 36129....

	(A) Financial Impact		
	1	2	3
	As Reported	Interrogatory 9 Reinsurance Effect	Restated Without Interrogatory 9 Reinsurance
A01. Assets.....	915,405,010		915,405,010
A02. Liabilities.....	640,367,833		640,367,833
A03. Surplus as regards to policyholders.....	275,037,177		275,037,177
A04. Income before taxes.....	3,823,480		3,823,480

B. Summary of Reinsurance Contract Terms

The Fund carried ultimate net loss reinsurance coverage of \$75,000,000 excess of \$3,000,000 retention per occurrence with the maximum amount which any one claimant may contribute to the Ultimate Net Loss on any one occurrence is \$10,000,000.

The Fund carried per person loss reinsurance coverage of \$5,000,000 excess of \$10,000,000.

The Fund carried Nuclear, Biological, Chemical, & Radioactive Terrorism loss coverage of \$40,000,000 excess of \$10,000,000 with a maximum amount any one claimant may contribute to the Ultimate Net Loss on any one occurrence is \$15,000,000.

C. Management's Objectives

D. If the response to General Interrogatory 9.4 (Part 2 Property & Casualty Interrogatories) is yes, explain below why the contracts are treated differently for GAAP and SAP.



**INSURANCE EXPENSE EXHIBIT**

FOR THE YEAR ENDED DECEMBER 31, 2019

(To Be Filed by April 1)

**OF THE**  
**Idaho State Insurance Fund**

ADDRESS .....Boise ID 83702

NAIC Group Code.....0	NAIC Company Code.....36129	Federal Employer's Identification Number (FEIN).....82-0412279
Contact Person.....Chris S Farnsworth	Title.....CFO	Telephone.....(208) 332-2510

Idaho State Insurance Fund  
INTERROGATORIES

1. Change in reserve for deferred maternity and other similar benefits are reflected in:
- 1.1 Premiums Earned.....

1.2 Losses Incurred.....

1.3 Not Applicable.....
- [ ]
- [ ]
- [X]
2. Indicate amounts received from securities subject to proration for federal tax purposes. Report amounts in whole dollars only:
- 2.1 Amount included on Exhibit of Net Investment Income, Line 1.1, Column 2.....

2.2 Amount included on Exhibit of Net Investment Income, Line 2.1, Column 2.....

2.3 Amount included on Exhibit of Net Investment Income, Line 2.11, Column 2.....

2.4 Amount included on Exhibit of Net Investment Income, Line 2.2, Column 2.....

2.5 Amount included on Exhibit of Net Investment Income, Line 2.21, Column 2.....
3. Indicate amounts shown in the Annual Statement for the following items. Report amounts in whole dollars only:
- 3.1 Net Investment Income, Page 4, Line 9, Column 1.....

3.2 Net Realized Capital Gain or (Loss), Page 4, Line 10, Column 1.....
- \$.....21,344,952
- \$.....8,973,930
4. The information provided in the Insurance Expense Exhibit will be used by many persons to estimate the allocation of expenses and profit to the various lines of business.
- 4.1 Are there any items requiring special comment or explanation?.....

4.2 Are items allocated to lines of business in Parts II and III using methods not defined in the instructions?.....  
Statement may be attached.

4.3 If yes, explain:
- Yes [ ]
- No [X]
- Yes [ ]
- No [X]

Idaho State Insurance Fund  
PART I - ALLOCATION TO EXPENSE GROUPS

(000 omitted)

Operating Expense Classifications	1  Loss Adjustment Expense	Other Underwriting Expenses			5  Investment Expenses	6  Total Expenses
		2  Acquisition, Field Supervision and Collection Expenses	3  General Expenses	4  Taxes, Licenses and Fees		
1. Claim adjustment services:						
1.1 Direct.....	9,361					9,361
1.2 Reinsurance assumed.....	903					903
1.3 Reinsurance ceded.....						0
1.4 Net claim adjustment services (Lines 1.1 + 1.2 - 1.3).....	10,265	0	0	0	0	10,265
2. Commission and brokerage:						
2.1 Direct excluding contingent.....		15,586				15,586
2.2 Reinsurance assumed excluding contingent.....						0
2.3 Reinsurance ceded excluding contingent.....						0
2.4 Contingent - direct.....						0
2.5 Contingent - reinsurance assumed.....						0
2.6 Contingent - reinsurance ceded.....						0
2.7 Policy and membership fees.....						0
2.8 Net commission and brokerage (Lines 2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7).....	0	15,586	0	0	0	15,586
3. Allowances to managers and agents.....						0
4. Advertising.....	21	12	12		1	46
5. Boards, bureaus and associations.....		-	978			978
6. Surveys and underwriting reports.....						0
7. Audit of assureds' records.....						0
8. Salary related items:						
8.1 Salaries.....	7,839	4,985	5,185		234	18,243
8.2 Payroll taxes.....	518	333	347		16	1,214
9. Employee relations and welfare.....	2,376	1,546	1,608		73	5,603
10. Insurance.....	12	9	10		0	31
11. Directors' fees.....	3	1	1		0	5
12. Travel and travel items.....	16	74	74		0	165
13. Rent and rent items.....	712	402	419		19	1,552
14. Equipment.....	64	34	36		2	135
15. Cost or depreciation of EDP equipment and software.....	1,042	563	586		26	2,217
16. Printing and stationery.....	78	82	85		4	248
17. Postage, telephone and telegraph, exchange and express.....	349	263	274		12	899
18. Legal and auditing.....	199	73	95		517	884
19. Totals (Lines 3 to 18).....	13,230	8,378	9,709	0	904	32,221
20. Taxes, licenses and fees:						
20.1 State and local insurance taxes deducting guaranty association credits of \$.0.....			0	5,996		5,996
20.2 Insurance department licenses and fees.....				11		11
20.3 Gross guaranty association assessments.....						0
20.4 All other (excluding federal and foreign income and real estate)....						0
20.5 Total taxes, licenses and fees (Lines 20.1+20.2+20.3+20.4).....	0	0	0	6,008	0	6,008
21. Real estate expenses.....					625	625
22. Real estate taxes.....						0
23. Reimbursements by uninsured plans.....	XXX	XXX	XXX	XXX	XXX	XXX
24. Aggregate write-ins for miscellaneous operating expenses.....	139	1	1	0	0	140
25. Total expenses incurred.....	23,633	23,964	9,710	6,008	1,529	64,843

DETAILS OF WRITE-INS

2401. A&O Reserve Changes.....	(11)					(11)
2402. Operational Claims Expenses.....	149					149
2403. Business Expense Charges.....	0	0	0		0	1
2498. Summary of remaining write-ins for Line 24 from overflow page.....	1	0	0	0	0	2
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	139	1	1	0	0	140

PART II - ALLOCATION TO LINES OF BUSINESS NET OF REINSURANCE

PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR BUSINESS NET OF REINSURANCE

(000 omitted)

	Premiums Written (Page 8, Part 1B, Col. 6)		Premiums Earned (Page 6, Part 1, Col. 4)		Dividends to Policyholders (Page 4, Line 17)		Incurred Loss (Page 9, Part 2, Col. 7)		Loss Adjustment Expense				Unpaid Losses (Page 10, Part 2A, Col. 8)		Loss Adjustment Expense				Unearned Premium Reserves (Page 7, Part 1A, Col. 5)		Agents' Balances	
									Defense and Cost Containment Expenses Incurred		Adjusting and Other Expenses Incurred				Defense and Cost Containment Expenses Unpaid		Adjusting and Other Expenses Unpaid					
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %
1. Fire.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
2.1 Allied lines.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
2.2 Multiple peril crop.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
2.3 Federal flood.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
2.4 Private crop.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
2.5 Private flood.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
3. Farmowners multiple peril.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
4. Homeowners multiple peril.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
5.1 Commercial multiple peril (non-liability portion)....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
5.2 Commercial multiple peril (liability portion).....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
6. Mortgage guaranty.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
8. Ocean marine.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
9. Inland marine.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
10. Financial guaranty.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
11. Medical professional liability.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
12. Earthquake.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
13. Group A&H (see interrogatory 1).....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
14. Credit A&H.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
15. Other A&H (see interrogatory 1).....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
16. Workers' compensation.....	238,882	.XXX.	239,005	.100.0	4,972	2.1	197,195	82.5	10,265	4.3	13,369	5.6	497,785	208.3	31,311	13.1	27,901	11.7	(8,427)	(3.5)	38,306	16.0
17.1 Other liability-occurrence.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
17.2 Other liability-claims-made.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
17.3 Excess workers' compensation.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
18. Products liability.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
19.1, 19.2 Private passenger auto liability.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
19.3, 19.4 Commercial auto liability.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
21.1 Private passenger auto physical damage.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
21.2 Commercial auto physical damage.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
22. Aircraft (all perils).....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
23. Fidelity.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
24. Surety.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
26. Burglary and theft.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
27. Boiler and machinery.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
28. Credit.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
29. International.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
30. Warranty.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
31, 32, 33. Reinsurance-nonproportional assumed.....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
34. Aggregate write-ins for other lines of business....	0	.XXX.	0	.100.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
35. TOTAL (Lines 1 through 34).....	238,882	.XXX.	239,005	.100.0	4,972	2.1	197,195	82.5	10,265	4.3	13,369	5.6	497,785	208.3	31,311	13.1	27,901	11.7	(8,427)	(3.5)	38,306	16.0

DETAILS OF WRITE-INS

3401. ....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
3402. ....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
3403. ....		.XXX.		.100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	.XXX.	0	.100.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
3499. TOTALS (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	.XXX.	0	.100.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

**PART II - ALLOCATION TO LINES OF BUSINESS NET OF REINSURANCE (continued)**  
PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR BUSINESS NET OF REINSURANCE  
(000 omitted)

		Other Underwriting Expenses								Other Income Less Other Expenses (Pg. 4, Line 15 minus Line 5)		Pre-Tax Profit or Loss Excluding All Investment Gain		Investment Gain On Funds Attributable to Insurance Transactions		Profit or Loss Excluding Investment Gain Attributable to Capital and Surplus		Investment Gain Attributable to Capital and Surplus		Total Profit or Loss	
		Commissions and Brokerage Expenses Incurred (IEE Pt. I, Line 2.8, Col. 2)		Taxes, Licenses and Fees Incurred (IEE Pt. I, Line 20.5, Col. 4)		Other Acquisitions, Field Supervision, and Collection Expenses Incurred (IEE Pt. 1, Line 25 minus 2.8, Col. 2)		General Expenses Incurred (IEE Pt. 1, Line 25, Col. 3)													
		23 Amount	24 %	25 Amount	26 %	27 Amount	28 %	29 Amount	30 %	31 Amount	32 %	33 Amount	34 %	35 Amount	36 %	37 Amount	38 %	39 Amount	40 %	41 Amount	42 %
1.	Fire.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.1	Allied lines.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.2	Multiple peril crop.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.3	Federal Flood.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.4	Private crop.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.5	Private flood.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
3.	Farmowners multiple peril.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
4.	Homeowners multiple peril.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5.1	Commercial multiple peril (non-liability portion).....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5.2	Commercial multiple peril (liability portion).....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
6.	Mortgage guaranty.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
8.	Ocean marine.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
9.	Inland marine.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
10.	Financial guaranty.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
11.	Medical professional liability.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
12.	Earthquake.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
13.	Group A&H (see interrogatory 1).....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14.	Credit A&H.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
15.	Other A&H (see interrogatory 1).....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
16.	Workers' compensation.....	15,586	6.5	6,007	2.5	8,379	3.5	9,710	4.1	(18)	(0.0)	(26,495)	(11.1)	19,734	8.3	(6,761)	(2.8)	10,585	4.4	3,824	1.6
17.1	Other liability-occurrence.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
17.2	Other liability-claims-made.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
17.3	Excess workers' compensation.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
18.	Products liability.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
19.1, 19.2	Private passenger auto liability.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
19.3, 19.4	Commercial auto liability.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
21.1	Private passenger auto physical damage.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
21.2	Commercial auto physical damage.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
22.	Aircraft (all perils).....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
23.	Fidelity.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
24.	Surety.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
26.	Burglary and theft.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
27.	Boiler and machinery.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
28.	Credit.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
29.	International.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
30.	Warranty.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
31, 32, 33.	Reinsurance-nonproportional assumed.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
34.	Aggregate write-ins for other lines of business.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
35.	TOTAL (Lines 1 through 34).....	15,586	6.5	6,007	2.5	8,379	3.5	9,710	4.1	(18)	(0.0)	(26,495)	(11.1)	19,734	8.3	(6,761)	(2.8)	10,585	4.4	3,824	1.6
DETAILS OF WRITE-INS																					
3401.	.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
3402.	.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
3403.	.....		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
3499.	TOTALS (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

Note: The allocation of investment income from capital and surplus by line of business may not accurately reflect the profitability of a particular line for use in the rate making process.

PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR DIRECT BUSINESS WRITTEN

Premiums Written (Page 8, Part 1B Col. 1)		Premiums Earned (Sch. T, Line 59, Col. 3)		Dividends to Policyholders		Incurred Loss (Sch. T, Line 59, Col. 6)		Loss Adjustment Expense				Unpaid Losses (Sch. T, Line 59, Col. 7)		Loss Adjustment Expense				Unearned Premium Reserves		Agents' Balances	
								Defense and Cost Containment Expenses Incurred		Adjusting and Other Expenses Incurred				Defense and Cost Containment Expenses Unpaid		Adjusting and Other Expenses Unpaid					
1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0		.....0.0
	XXX.		...100.0		.....0.0		.....0.0		.....0.0												

**PART III - ALLOCATION TO LINES OF DIRECT BUSINESS WRITTEN (continued)**  
PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR DIRECT BUSINESS WRITTEN

(000 omitted)

Other Underwriting Expenses											
Commissions and Brokerage Expenses Incurred		Taxes, Licenses and Fees Incurred		Other Acquisitions, Field Supervision, and Collection Expenses Incurred		General Expenses Incurred		Other Income Less Other Expenses		Pre-Tax Profit or Loss Excluding All Investment Gain	
23 Amount	24 %	25 Amount	26 %	27 Amount	28 %	29 Amount	30 %	31 Amount	32 %	33 Amount	34 %
1. Fire.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
2.1 Allied lines.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
2.2 Multiple peril crop.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
2.3 Federal Flood.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
2.4 Private crop.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
2.5 Private flood.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
3. Farmowners multiple peril.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
4. Homeowners multiple peril.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
5.1 Commercial multiple peril (non-liability portion).....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
5.2 Commercial multiple peril (liability portion).....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
6. Mortgage guaranty.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
8. Ocean marine.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
9. Inland marine.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
10. Financial guaranty.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
11. Medical professional liability.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
12. Earthquake.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
13. Group A&H (see interrogatory 1).....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
14. Credit A&H.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
15. Other A&H (see interrogatory 1).....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
16. Workers' compensation.....	15,586	6.4	6,007	2.5	8,379	3.4	9,710	4.0	(18)	(0.0)	(19,272)
17.1 Other liability-occurrence.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
17.2 Other liability-claims-made.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
17.3 Excess workers' compensation.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
18. Products liability.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
19.3, 19.4 Commercial auto liability.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
21.1 Private passenger auto physical damage.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
21.2 Commercial auto physical damage.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
22. Aircraft (all perils).....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
23. Fidelity.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
24. Surety.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
26. Burglary and theft.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
27. Boiler and machinery.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
28. Credit.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
29. International.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
30. Warranty.....	0.0		0.0		0.0		0.0		0.0	0.0	0.0
34. Aggregate write-ins for other lines of business.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0.0
35. TOTAL (Lines 1 through 34).....	15,586	6.4	6,007	2.5	8,379	3.4	9,710	4.0	(18)	(0.0)	(19,272)

**DETAILS OF WRITE-INS**

3401. ....		0.0		0.0		0.0		0.0		0.0	.0	0.0
3402. ....		0.0		0.0		0.0		0.0		0.0	.0	0.0
3403. ....		0.0		0.0		0.0		0.0		0.0	.0	0.0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
3499. TOTALS (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0



Idaho State Insurance Fund  
Overflow Page for Write-Ins

Additional Write-ins for IEE-Part I:

Operating Expense Classifications	1  Loss Adjustment Expense	Other Underwriting Expenses			5  Investment Expenses	6  Total Expenses
		2  Acquisition, Field Supervision and Collection Expenses	3  General Expenses	4  Taxes, Licenses and Fees		
2404. Miscellaneous Expense.....	.....1	.....0	.....0	.....	.....0	.....2
2497. Summary of remaining write-ins for Line 24.....	.....1	.....0	.....0	.....0	.....0	.....2



SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES

For the year ended December 31, 2019

(To be filed by April 1)

Of Idaho State Insurance Fund

Address (City, State, Zip Code): Boise ID 83702

NAIC Group Code.....0

NAIC Company Code.....36129

Employer's ID Number.....82-0412279

The Investment Risks Interrogatories are to be filed by April 1. They are also to be included with the Audited Statutory Financial Statements.

Answer the following interrogatories by reporting the applicable U.S. dollar amounts and percentages of the reporting entity's total admitted assets held in that category of investments.

1. Reporting entity's total admitted assets as reported on Page 2 of this annual statement. \$.....915,405,010

2. Ten largest exposures to a single issuer/borrower/investment.

1		2	3	4
Issuer		Description of Exposure	Amount	Percentage of Total Admitted Assets
2.01	VANGUARD FTSE XUS INST.....	Mutual Fund .....	\$.....36,015,799	.....3.9 %
2.02	FNMA POOL. ....	Mortgage Loans .....	\$.....4,890,210	.....0.5 %
2.03	APPLE INC .....	Common Stock and Bond .....	\$.....4,509,263	.....0.5 %
2.04	MICROSOFT CORP .....	Common Stock and Bond .....	\$.....4,135,360	.....0.5 %
2.05	FHLMC GOLD POOL .....	Mortgage Loans .....	\$.....3,482,468	.....0.4 %
2.06	FEDERAL NATIONAL MORTGAGE ASSOCIATION .....	Bond .....	\$.....3,327,561	.....0.4 %
2.07	BANK OF AMERICA CORP .....	Bond .....	\$.....3,204,784	.....0.4 %
2.08	FNMA POOL. ....	Mortgage Loans .....	\$.....2,924,280	.....0.3 %
2.09	AT&T INC .....	Common Stock and Bond .....	\$.....2,842,775	.....0.3 %
2.10	JPMORGAN CHASE & CO .....	Common Stock and Bond .....	\$.....2,804,910	.....0.3 %

3. Amounts and percentages of the reporting entity's total admitted assets held in bonds and preferred stocks by NAIC designation.

Bonds		1	2
3.01	NAIC 1.....	\$...641,101,586	.....70.0 %
3.02	NAIC 2.....	\$.....65,574,374	.....7.2 %
3.03	NAIC 3.....	\$.....	.....0.0 %
3.04	NAIC 4.....	\$.....	.....0.0 %
3.05	NAIC 5.....	\$.....	.....0.0 %
3.06	NAIC 6.....	\$.....	.....0.0 %
Preferred Stocks		3	4
3.07	P/RP-1.....	\$.....	.....0.0 %
3.08	P/RP-2.....	\$.....	.....0.0 %
3.09	P/RP-3.....	\$.....	.....0.0 %
3.10	P/RP-4.....	\$.....	.....0.0 %
3.11	P/RP-5.....	\$.....	.....0.0 %
3.12	P/RP-6.....	\$.....	.....0.0 %

4. Assets held in foreign investments:

4.01	Are assets held in foreign investments less than 2.5% of the reporting entity's total admitted assets?	Yes [ ]	No [X]
If response to 4.01 above is yes, responses are not required for interrogatories 5-10.			
4.02	Total admitted assets held in foreign investments	\$.....38,689,186	.....4.2 %
4.03	Foreign-currency-denominated investments	\$.....	.....0.0 %
4.04	Insurance liabilities denominated in that same foreign currency	\$.....	.....0.0 %

5. Aggregate foreign investment exposure categorized by NAIC sovereign designation:

		1	2
5.01	Countries designated NAIC 1.....	\$.....27,659,154	.....3.0 %
5.02	Countries designated NAIC 2.....	\$.....11,030,031	.....1.2 %
5.03	Countries designated NAIC 3 or below.....	\$.....	.....0.0 %

6. Largest foreign investment exposures by country, categorized by the country's NAIC sovereign designation:

Countries designated NAIC 1:		1	2
6.01	Country 1: Multi-National.....	\$.....9,802,764	.....1.1 %
6.02	Country 2: Japan.....	\$.....4,469,614	.....0.5 %
Countries designated NAIC 2:			
6.03	Country 1: Great Britain.....	\$.....2,826,448	.....0.3 %
6.04	Country 2: Ireland.....	\$.....1,642,952	.....0.2 %
Countries designated NAIC 3 or below:			
6.05	Country 1: .....	\$.....	.....0.0 %
6.06	Country 2: .....	\$.....	.....0.0 %

		1	2
7.	Aggregate unhedged foreign currency exposure.....	\$.....	.....0.0 %

Idaho State Insurance Fund

8.

Aggregate unhedged foreign currency exposure categorized by NAIC sovereign designation:

1

2

8.01

Countries designated NAIC 1.....

\$.....

0.0 %

8.02

Countries designated NAIC 2.....

\$.....

0.0 %

8.03

Countries designated NAIC 3 or below.....

\$.....

0.0 %

9.

Largest unhedged foreign currency exposures by country, categorized by the country's NAIC sovereign designation:

Countries designated NAIC 1:

1

2

9.01

Country 1: .....

\$.....

0.0 %

9.02

Country 2: .....

\$.....

0.0 %

Countries designated NAIC 2:

9.03

Country 1: .....

\$.....

0.0 %

9.04

Country 2: .....

\$.....

0.0 %

Countries designated NAIC 3 or below:

9.05

Country 1: .....

\$.....

0.0 %

9.06

Country 2: .....

\$.....

0.0 %

10.

Ten largest non-sovereign (i.e. non-governmental) foreign issues:

1

2

3

4

10.01

EUROPEAN INVESTMENT BANK.....

1FE.....

\$.....2,709,863

0.3 %

10.02

INTER-AMERICAN DEVELOPMENT BANK.....

1FE.....

\$.....1,967,887

0.2 %

10.03

HSBC HOLDINGS PLC.....

1FE.....

\$.....1,957,963

0.2 %

10.04

INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP.....

1FE.....

\$.....1,376,963

0.2 %

10.05

ASIAN DEVELOPMENT BANK.....

1FE.....

\$.....1,345,383

0.1 %

10.06

MITSUBISHI UFJ FINANCIAL GROUP INC.....

1FE.....

\$.....1,014,072

0.1 %

10.07

ACTAVIS FUNDING SCS.....

2FE.....

\$.....825,496

0.1 %

10.08

WESTPAC BANKING CORP.....

1FE.....

\$.....803,933

0.1 %

10.09

SHELL INTERNATIONAL FINANCE BV.....

1FE.....

\$.....759,111

0.1 %

10.10

INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM.....

1FE.....

\$.....727,423

0.1 %

11.

Amounts and percentages of the reporting entity's total admitted assets held in Canadian investments and unhedged Canadian currency exposure:

11.01

Are assets held in Canadian investments less than 2.5% of the reporting entity's total admitted assets?

Yes [ X ]

No [ ]

If response to 11.01 is yes, detail is not required for the remainder of Interrogatory 11.

11.02

Total admitted assets held in Canadian Investments.....

\$.....5,761,178

0.6 %

11.03

Canadian currency-denominated investments.....

\$.....

0.0 %

11.04

Canadian-denominated insurance liabilities.....

\$.....

0.0 %

11.05

Unhedged Canadian currency exposure.....

\$.....

0.0 %

12.

Report aggregate amounts and percentages of the reporting entity's total admitted assets held in investments with contractual sales restrictions.

12.01

Are assets held in investments with contractual sales restrictions less than 2.5% of the reporting entity's total admitted assets?

Yes [ X ]

No [ ]

If response to 12.01 is yes, responses are not required for the remainder of Interrogatory 12.

1

2

3

12.02

Aggregate statement value of investments with contractual sales restrictions.....

\$.....

0.0 %

Largest three investments with contractual sales restrictions:

12.03

.....

\$.....

0.0 %

12.04

.....

\$.....

0.0 %

12.05

.....

\$.....

0.0 %

13.

Amounts and percentages of admitted assets held in the ten largest equity interests:

13.01

Are assets held in equity interest less than 2.5% of the reporting entity's total admitted assets?

Yes [ ]

No [ X ]

If response to 13.01 above is yes, responses are not required for the remainder of Interrogatory 13.

1

2

3

Name of Issuer

13.02

VANGUARD FTSE XUS INST.....

\$.....36,015,799

3.9 %

13.03

APPLE ORD.....

\$.....2,439,938

0.3 %

13.04

MICROSOFT ORD.....

\$.....2,393,255

0.3 %

13.05

ALPHABET CL A ORD.....

\$.....1,593,803

0.2 %

13.06

AMAZON COM ORD.....

\$.....1,530,012

0.2 %

13.07

FACEBOOK CL A ORD.....

\$.....982,532

0.1 %

13.08

BERKSHIRE HATHWAY CL B ORD.....

\$.....881,312

0.1 %

13.09

JPMORGAN CHASE ORD.....

\$.....869,717

0.1 %

13.10

JOHNSON & JOHNSON ORD.....

\$.....763,629

0.1 %

13.11

VISA CL A ORD.....

\$.....639,800

0.1 %

14.

Amounts and percentages of the reporting entity's total admitted assets held in nonaffiliated, privately placed equities:

14.01

Are assets held in nonaffiliated, privately placed equities less than 2.5% of the reporting entity's total admitted assets?

Yes [ X ]

No [ ]

If response to 14.01 above is yes, responses are not required for the remainder of Interrogatory 14.

1

2

3

14.02

Aggregate statement value of investments held in nonaffiliated, privately placed equities.....

\$.....

0.0 %

Largest three investments held in nonaffiliated, privately placed equities:

14.03

.....

\$.....

0.0 %

14.04

.....

\$.....

0.0 %

14.05

.....

\$.....

0.0 %

285.1

Idaho State Insurance Fund

Ten Largest Fund Managers

1

Fund Manager

2

Total Invested

3

Diversified

4

Non-Diversified

14.06

\$.....

\$.....

\$.....

14.07

\$.....

\$.....

\$.....

14.08

\$.....

\$.....

\$.....

14.09

\$.....

\$.....

\$.....

14.10

\$.....

\$.....

\$.....

14.11

\$.....

\$.....

\$.....

14.12

\$.....

\$.....

\$.....

14.13

\$.....

\$.....

\$.....

14.14

\$.....

\$.....

\$.....

14.15

\$.....

\$.....

\$.....

15.

Amounts and percentages of the reporting entity's total admitted assets held in general partnership interests:

15.01

Are assets held in general partnership interests less than 2.5% of the reporting entity's total admitted assets?

Yes [ X ]

No [   ]

If response to 15.01 above is yes, responses are not required for the remainder of Interrogatory 15.

1

2

3

15.02

Aggregate statement value of investments held in general partnership interests.....

\$.....

.....0.0 %

Largest three investments in general partnership interests:

15.03

\$.....

.....0.0 %

15.04

\$.....

.....0.0 %

15.05

\$.....

.....0.0 %

16.

Amounts and percentages of the reporting entity's total admitted assets held in mortgage loans:

16.01

Are mortgage loans reported in Schedule B less than 2.5% of the reporting entity's total admitted assets?

Yes [ X ]

No [   ]

If response to 16.01 above is yes, responses are not required for the remainder of Interrogatory 16 and Interrogatory 17.

1

2

3

Type (Residential, Commercial, Agricultural)

16.02

\$.....

.....0.0 %

16.03

\$.....

.....0.0 %

16.04

\$.....

.....0.0 %

16.05

\$.....

.....0.0 %

16.06

\$.....

.....0.0 %

16.07

\$.....

.....0.0 %

16.08

\$.....

.....0.0 %

16.09

\$.....

.....0.0 %

16.10

\$.....

.....0.0 %

16.11

\$.....

.....0.0 %

Amount and percentage of the reporting entity's total admitted assets held in the following categories of mortgage loans:

Loans

16.12

Construction loans.....

\$.....

.....0.0 %

16.13

Mortgage loans over 90 days past due.....

\$.....

.....0.0 %

16.14

Mortgage loans in the process of foreclosure.....

\$.....

.....0.0 %

16.15

Mortgage loans foreclosed.....

\$.....

.....0.0 %

16.16

Restructured mortgage loans.....

\$.....

.....0.0 %

17.

Aggregate mortgage loans having the following loan-to-value ratios as determined from the most current appraisal as of the annual statement date:

Loan-to-Value

Residential

Commercial

Agricultural

1

2

3

4

5

6

17.01

above 95%.....

\$.....

.....0.0 %

\$.....

.....0.0 %

\$.....

.....0.0 %

17.02

91% to 95%.....

\$.....

.....0.0 %

\$.....

.....0.0 %

\$.....

.....0.0 %

17.03

81% to 90%.....

\$.....

.....0.0 %

\$.....

.....0.0 %

\$.....

.....0.0 %

17.04

71% to 80%.....

\$.....

.....0.0 %

\$.....

.....0.0 %

\$.....

.....0.0 %

17.05

below 70%.....

\$.....

.....0.0 %

\$.....

.....0.0 %

\$.....

.....0.0 %

18.

Amounts and percentages of the reporting entity's total admitted assets held in each of the five largest investments in real estate:

18.01

Are assets held in real estate reported less than 2.5% of the reporting entity's total admitted assets?

Yes [ X ]

No [   ]

If response to 18.01 above is yes, responses are not required for the remainder of Interrogatory 18.

Largest five investments in any one parcel or group of contiguous parcels of real estate:

Description

2

3

18.02

\$.....

.....0.0 %

18.03

\$.....

.....0.0 %

18.04

\$.....

.....0.0 %

18.05

\$.....

.....0.0 %

18.06

\$.....

.....0.0 %

19.

Report aggregate amounts and percentages of the reporting entity's total admitted assets held in investments held in mezzanine real estate loans.

19.01

Are assets held in investments held in mezzanine real estate loans less than 2.5% of the reporting entity's admitted assets?

Yes [ X ]    No [   ]

If response to 19.01 is yes, responses are not required for the remainder of Interrogatory 19.

	1	2	3
19.02	Aggregate statement value of investments held in mezzanine real estate loans	\$.....	.....0.0 %
	Largest three investments held in mezzanine real estate loans:		
19.03	.....	\$.....	.....0.0 %
19.04	.....	\$.....	.....0.0 %
19.05	.....	\$.....	.....0.0 %

20.

Amounts and percentages of the reporting entity's total admitted assets subject to the following types of agreements:

	<u>At Year-End</u>		<u>At End of Each Quarter</u>		
			<u>1st Qtr</u>	<u>2nd Qtr</u>	<u>3rd Qtr</u>
	1	2	3	4	5
20.01	Securities lending agreements (do not include assets held as collateral for such transactions).....	\$.....0.0 %	\$.....	\$.....	\$.....
20.02	Repurchase agreements.....	\$.....0.0 %	\$.....	\$.....	\$.....
20.03	Reverse repurchase agreements.....	\$.....0.0 %	\$.....	\$.....	\$.....
20.04	Dollar repurchase agreements.....	\$.....0.0 %	\$.....	\$.....	\$.....
20.05	Dollar reverse repurchase agreements.....	\$.....0.0 %	\$.....	\$.....	\$.....

21.

Amounts and percentages of the reporting entity's total admitted assets for warrants not attached to other financial instruments, options, caps and floors:

	<u>Owned</u>		<u>Written</u>	
	1	2	3	4
21.01	Hedging.....	\$.....0.0 %	\$.....	.....0.0 %
21.02	Income generation.....	\$.....0.0 %	\$.....	.....0.0 %
21.03	Other.....	\$.....0.0 %	\$.....	.....0.0 %

22.

Amounts and percentages of the reporting entity's total admitted assets of potential exposure for collars, swaps, and forwards:

	<u>At Year-End</u>		<u>At End of Each Quarter</u>		
			<u>1st Qtr</u>	<u>2nd Qtr</u>	<u>3rd Qtr</u>
	1	2	3	4	5
22.01	Hedging.....	\$.....0.0 %	\$.....	\$.....	\$.....
22.02	Income generation.....	\$.....0.0 %	\$.....	\$.....	\$.....
22.03	Replications.....	\$.....0.0 %	\$.....	\$.....	\$.....
22.04	Other.....	\$.....0.0 %	\$.....	\$.....	\$.....

23.

Amounts and percentages of the reporting entity's total admitted assets of potential exposure for futures contracts:

	<u>At Year-End</u>		<u>At End of Each Quarter</u>		
			<u>1st Qtr</u>	<u>2nd Qtr</u>	<u>3rd Qtr</u>
	1	2	3	4	5
23.01	Hedging.....	\$.....0.0 %	\$.....	\$.....	\$.....
23.02	Income generation.....	\$.....0.0 %	\$.....	\$.....	\$.....
23.03	Replications.....	\$.....0.0 %	\$.....	\$.....	\$.....
23.04	Other.....	\$.....0.0 %	\$.....	\$.....	\$.....

Idaho State Insurance Fund  
Management's Discussion and Analysis – 2019  
NAIC Group Code NONE NAIC Company Code 36129

This discussion provides an assessment by management of the financial position, results of operation, cash flow and liquidity for Idaho State Insurance Fund (the Fund).

**Company Background**

The Fund was created in 1917 to provide Idaho employers with a reliable source of workers' compensation insurance to facilitate compliance with Idaho Workers' Compensation laws. Public employers in Idaho must insure through the Fund unless the employer chooses to be self-insured. Private employers may self-insure or purchase insurance from private insurers or the Fund.

**Financial Position**

The Fund's financial position at December 31 was as follows:

Balance Sheet	2019	2018
<b>Assets</b>		
Bonds	\$ 706,575,457	\$ 668,965,117
Common stocks	112,865,899	89,634,230
Real estate	2,000,000	2,000,000
Cash and short-term investments	37,741,718	53,178,184
Other invested assets	-	-
Receivable for securities	10,032,645	830,732
Total cash and invested assets	869,215,718	814,608,263
Investment income due and accrued	4,296,244	3,992,430
Premiums receivable	38,305,722	39,614,857
Reinsurance		
Recoverable	98,421	92,514
Deposits	317,704	209,251
Electronic data processing equipment and software	494,005	595,719
Other assets	2,677,196	2,528,468
Total net admitted assets	\$ 915,405,010	\$ 861,641,503
<b>Liabilities and Surplus</b>		
Unpaid losses and loss adjustment expenses	\$ 556,997,279	\$ 517,894,861
Taxes and other expenses	10,237,989	10,537,084
Unearned premiums	17,081,120	18,513,702
Advance premiums	5,458	5,152
Policyholders' dividends declared and unpaid	-	-
Ceded reinsurance premiums	6,336	168,393
Funds held by company under reinsurance treaties	-	-
Provision for reinsurance	-	-
Payable for securities	2,976,106	5,369,519
Credits due policyholders and Estimate for Class Action Lawsuit	53,063,545	54,554,235
Total liabilities	640,367,833	607,042,948
Total surplus	\$ 275,037,177	\$ 254,598,555
Total liabilities and surplus	\$ 915,405,010	\$ 861,641,503

**Assets**

Net admitted assets increased by \$53,763,507 (6.24%) primarily due to an increase in cash and invested assets. Bonds increased by \$37,610,339 (5.62%), cash and short-term investments decreased by \$15,436,465 (29.03%), and stocks increased by \$23,231,668 (25.92%).

**Liabilities**

Unpaid losses and loss adjustment expenses (LAE) are stated at the company's estimate of the ultimate cost of settling all incurred but unpaid claims. Unpaid losses and LAE are not discounted with the exception of certain long-term liabilities on known cases. The cases are discounted on a tabular basis, which reduced loss reserves by \$32,284,946. Salvage and subrogation recoveries are anticipated when

Idaho State Insurance Fund  
Management’s Discussion and Analysis – 2019  
NAIC Group Code NONE NAIC Company Code 36129

setting loss reserves. The accrual of salvage and subrogation decreased unpaid losses by \$3,790,000 (Schedule P – Part 1).

Management believes that its reserves are adequate.

Activity with respect to unpaid losses and LAE for the last two years is displayed below:

<b>Losses and LAE</b>	<b>2019</b>	<b>2018</b>
Unpaid losses and LAE at beginning of year	\$ 517,894,861	\$ 470,369,621
Losses and LAE Incurred in current year:		
For current year losses and LAE (Schedule P - Part 1)	221,974,000	217,231,000
For prior years losses and defense and cost containment expenses and adjusting and other expenses	(1,146,131)	3,539,298
Income statement amounts	220,827,869	220,770,298
	-	
Losses and LAE paid in current year:		
For current year losses and LAE (Schedule P - Part 1)	(59,042,000)	(57,984,000)
For prior year losses and LAE	(122,683,451)	(115,261,058)
Underwriting exhibits amounts	(181,725,451)	(173,245,058)
Unpaid losses and LAE at end of year	\$ 556,997,279	\$ 517,894,861

Unearned premiums decreased \$1,432,583 (7.74%).

Dividends were declared and paid on December 10, 2019.

Payable for securities increased \$2,393,413 (44.57%).

The Fund’s ceded reinsurance program has been consistent over the last five years.

Schedule F – Part 6 reflects a net amount recoverable from reinsurers of \$13,745,084. The Fund does not anticipate any significant problems in collecting its reinsurance recoverable balance and no provisions have been recorded in excess of the required statutory provision for reinsurance.

**Surplus**

Surplus increased \$20,438,622 (8.03%) due to a net gain of \$3,823,480, an increase in the change in unrealized gains or losses from investments of \$14,066,175, and an increase in the change in total non-admitted assets of \$734,876.

In conformity with the NAIC model regulations and formulas adopted by the Idaho Department of Insurance, the Fund calculated its Risk-Based Capital (RBC) requirement as of the end of the year. The results are as follows:

<b>Risk-Based Capital</b>	<b>2019</b>	<b>2018</b>
Total adjusted surplus	\$ 275,037,177	\$ 254,598,555
Authorized control level RBC	\$ 39,893,496	\$ 34,324,064

The authorized control level RBC is equal to 50% of the RBC requirement. The Fund’s total adjusted surplus of \$275,037,177, compared with its RBC requirement of \$79,786,993 is above the required minimum.

Idaho State Insurance Fund  
Management's Discussion and Analysis – 2019  
NAIC Group Code NONE NAIC Company Code 36129

**Results of Operations**

The Fund’s operating results and certain key financial ratios are presented in the following table.

Statement of Income	2019	2018
Premiums earned	\$ 239,004,863	\$ 249,102,719
Losses incurred	197,194,757	195,171,434
LAE incurred	23,633,112	25,598,864
Underwriting expenses	39,682,190	39,543,749
Underwriting gain (loss)	(21,505,195)	(11,211,328)
Net investment gain (loss)	30,318,882	15,912,870
Other income less policyholder dividends	(4,990,206)	(7,121,813)
Net Income	3,823,480	\$ (2,420,270)
Premiums written	\$ 238,882,187	\$ 249,249,368
Loss ratio	82.5%	78.3%
LAE ratio	9.9%	10.3%
Underwriting expense ratio	16.6%	15.9%
Combined ratio	109.0%	104.5%

The Fund’s investment gain of \$30,318,882 represented a 90.53% increase over the prior year. In the prior year, gains from the sale of investments were about \$14,400,000 less.

Premiums written decreased \$10,367,182 (4.16%) during the year.

The combined ratio expresses the sum of the costs for losses, LAE and underwriting expenses as a percentage of premiums. The premiums earned are used for calculation of the loss and LAE ratios, and premiums written are used for the calculation of the underwriting expense ratio. The combined ratio is a recognized industry measure of underwriting performance.

Factors contributing to a 4.05% decrease in premiums earned are primarily due to an improving Rate deviation of 5% and a reduction in policies in 2019.

**Cash Flow**

The primary sources of cash were premiums and investments. The primary use of cash was claim payments and re-investments.

The Fund’s cash flows are summarized as follows:



Idaho State Insurance Fund  
Management's Discussion and Analysis – 2019  
NAIC Group Code NONE NAIC Company Code 36129

<b>Cash Flow Statement</b>	<b>2019</b>	<b>2018</b>
<b>Operations</b>		
Premiums collected	\$ 238,485,396	\$ 249,705,810
Net investment income received	20,528,212	17,415,815
Miscellaneous income	(17,836)	(33,067)
Losses paid	(159,179,951)	(151,273,654)
Commissions and expenses paid	(62,567,061)	(61,314,830)
Cash dividends to shareholders	(4,972,370)	(7,088,746)
Cash provided by operations	32,276,391	47,411,328
<b>Investment Activities</b>		
Proceeds from sale or maturity of long-term invested assets	155,042,181	165,010,995
Cost of long-term investments acquired	(200,701,403)	(197,585,408)
Cash (used in) investment activities	(45,659,222)	(32,574,413)
<b>Cash from Miscellaneous Sources</b>		
Other cash provided (applied) - net	(2,053,634)	(360,827)
Cash provided (applied) from miscellaneous sources	(2,053,634)	(360,827)
<b>Change in Cash and Short-Term Investments</b>		
Net increase (decrease) in cash and short-term investments	\$ (15,436,465)	\$ 14,476,088

Premiums collected decreased \$11,220,414 and cash flow from operations decreased \$15,134,937.

Cash from miscellaneous sources decreased \$1,692,807. Dividends paid to policyholders' decreased by \$2,116,376.

**Liquidity**

The Fund's liquidity is considered to be adequate.