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LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

AMICA LIFE INSURANCE COMPANY

NAIC Group Code 0028 (Current) 0028 (Prior) NAIC Company Code 72222 Employer's ID Number 05-0340166

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 06/13/1968 Commenced Business 05/06/1970

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

Main Administrative Office 100 Amica Way (Street and Number)

Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code), 800-652-6422 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 100 Amica Way (Street and Number)

Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code), 800-652-6422 (Area Code) (Telephone Number)

Internet Website Address www.amica.com

Statutory Statement Contact David Joseph Macedo (Name), 800-652-6422-24014 (Area Code) (Telephone Number)

dmacedo@amica.com (E-mail Address), 401-334-2270 (FAX Number)

OFFICERS

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

OTHER

Robert Karl Benson, Senior Vice President & Chief Investment Officer	Shiela Lorraine Companie, Vice President & Chief Life Actuary	Andrew Thomas Mudra, Vice President
Edmund Shallcross III, Senior Vice President & General Manager	Jennifer Ann Morrison #, Vice President & General Counsel	

DIRECTORS OR TRUSTEES

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

State of Rhode Island
County of Providence SS:

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

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

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

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

Ann Marie Octeau
Notary Public
June 8, 2022

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	347,424,065	27.227	347,424,065		347,424,065	27.227
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	75,091,487	5.885	75,091,487		75,091,487	5.885
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	26,965,031	2.113	26,965,031		26,965,031	2.113
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	116,896,997	9.161	116,896,997		116,896,997	9.161
1.06 Industrial and miscellaneous	415,593,978	32.570	415,593,978		415,593,978	32.570
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	981,971,558	76.956	981,971,558		981,971,558	76.956
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	36,117,566	2.830	36,117,566		36,117,566	2.830
3.02 Industrial and miscellaneous Other (Unaffiliated)	1,033,900	0.081	1,033,900		1,033,900	0.081
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds	18,069,068	1.416	18,069,068		18,069,068	1.416
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	55,220,534	4.328	55,220,534		55,220,534	4.328
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	71,932,922	5.637	71,932,922		71,932,922	5.637
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total mortgage loans	71,932,922	5.637	71,932,922		71,932,922	5.637
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	6,844,724	0.536	6,844,724		6,844,724	0.536
6.02 Cash equivalents (Schedule E, Part 2)	79,325,484	6.217	79,325,484		79,325,484	6.217
6.03 Short-term investments (Schedule DA)	1,506,868	0.118	1,506,868		1,506,868	0.118
6.04 Total cash, cash equivalents and short-term investments	87,677,076	6.871	87,677,076		87,677,076	6.871
7. Contract loans	8,619,609	0.676	8,619,609		8,619,609	0.676
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	70,596,274	5.533	70,596,274		70,596,274	5.533
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	1,276,017,973	100.000	1,276,017,973		1,276,017,973	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		60,497,041
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	11,797,315	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	154,033	11,951,348
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		515,467
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		71,932,922
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		71,932,922
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		71,932,922

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		62,495,325
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,939,253	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	24,118,086	26,057,339
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	577,573	
	5.2 Totals, Part 3, Column 9	(1,418,544)	(840,971)
6.	Total gain (loss) on disposals, Part 3, Column 19		1,058,673
7.	Deduct amounts received on disposals, Part 3, Column 16		18,173,072
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	698	
	10.2 Totals, Part 3, Column 11	322	1,020
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		70,596,274
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		70,596,274

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,034,309,191
2.	Cost of bonds and stocks acquired, Part 3, Column 7		705,839,135
3.	Accrual of discount		379,807
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	9,809,965	
	4.4. Part 4, Column 11	(2,405,625)	7,404,340
5.	Total gain (loss) on disposals, Part 4, Column 19		10,767,248
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		719,553,261
7.	Deduct amortization of premium		1,329,076
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	528,191	
	9.4. Part 4, Column 13	216,579	744,770
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		119,478
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,037,192,092
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,037,192,092

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	347,424,065	357,516,847	347,633,504	345,281,031
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	347,424,065	357,516,847	347,633,504	345,281,031
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	75,091,487	81,034,339	76,224,757	70,890,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	26,965,031	28,335,781	27,149,933	26,915,000
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	116,896,997	118,191,229	117,046,916	115,366,860
Industrial and Miscellaneous, SVO	8. United States	396,569,718	417,891,550	398,246,212	387,024,534
Identified Funds, Unaffiliated Bank	9. Canada	1,635,747	1,756,794	1,651,595	1,472,000
Loans and Hybrid Securities	10. Other Countries	17,388,513	17,823,100	17,494,733	16,938,000
(unaffiliated)	11. Totals	415,593,978	437,471,444	417,392,540	405,434,534
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	981,971,558	1,022,549,640	985,447,650	963,887,425
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	53,321,467	53,321,467	36,291,973	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries	1,899,067	1,899,067	1,286,440	
	23. Totals	55,220,534	55,220,534	37,578,413	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	55,220,534	55,220,534	37,578,413	
	26. Total Stocks	55,220,534	55,220,534	37,578,413	
	27. Total Bonds and Stocks	1,037,192,092	1,077,770,174	1,023,026,063	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	18,167,909	65,531,128	60,718,361	129,029,035	73,977,632	XXX	347,424,065	33.6	361,245,803	34.9	347,424,065	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	18,167,909	65,531,128	60,718,361	129,029,035	73,977,632	XXX	347,424,065	33.6	361,245,803	34.9	347,424,065	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,109,664	13,927,247	29,334,341	29,397,968	1,322,267	XXX	75,091,487	7.3	81,254,391	7.9	75,091,487	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	1,109,664	13,927,247	29,334,341	29,397,968	1,322,267	XXX	75,091,487	7.3	81,254,391	7.9	75,091,487	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	14,147,286	9,817,745	1,000,000	2,000,000		XXX	26,965,031	2.6	50,528,507	4.9	26,965,031	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	14,147,286	9,817,745	1,000,000	2,000,000		XXX	26,965,031	2.6	50,528,507	4.9	26,965,031	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	14,674,756	43,626,440	33,691,483	13,464,740	11,439,578	XXX	116,896,997	11.3	118,892,238	11.5	116,896,997	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	14,674,756	43,626,440	33,691,483	13,464,740	11,439,578	XXX	116,896,997	11.3	118,892,238	11.5	116,896,997	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	13,184,954	121,453,402	86,890,111	38,931,381	26,170,677	XXX	286,630,525	27.7	223,577,484	21.6	200,880,388	85,750,137
6.2 NAIC 2	58,849,281	57,256,191	49,856,680	8,530,163	6,081,372	XXX	180,573,687	17.5	188,284,413	18.2	177,473,812	3,099,875
6.3 NAIC 3						XXX			10,057,311	1.0		
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	72,034,235	178,709,593	136,746,791	47,461,544	32,252,049	XXX	467,204,212	45.2	421,919,208	40.8	378,354,200	88,850,012
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 61,284,569	254,355,962	211,634,296	212,823,124	112,910,154		853,008,105	82.5	XXX	XXX	767,257,968	85,750,137
11.2 NAIC 2	(d) 58,849,281	57,256,191	49,856,680	8,530,163	6,081,372		180,573,687	17.5	XXX	XXX	177,473,812	3,099,875
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	120,133,850	311,612,153	261,490,976	221,353,287	118,991,526		(b) 1,033,581,792	100.0	XXX	XXX	944,731,780	88,850,012
11.8 Line 11.7 as a % of Col. 7	11.6	30.1	25.3	21.4	11.5		100.0	XXX	XXX	XXX	91.4	8.6
12. Total Bonds Prior Year												
12.1 NAIC 1	83,231,717	273,122,393	211,776,626	174,799,621	92,568,066		XXX	XXX	835,498,423	80.8	769,199,084	66,299,339
12.2 NAIC 2	41,267,321	71,584,808	54,439,293	8,562,072	12,430,919		XXX	XXX	188,284,413	18.2	184,312,594	3,971,819
12.3 NAIC 3	10,057,311						XXX	XXX	10,057,311	1.0	10,057,311	
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	134,556,349	344,707,201	266,215,919	183,361,693	104,998,985		XXX	XXX	(b) 1,033,840,147	100.0	963,568,989	70,271,158
12.8 Line 12.7 as a % of Col. 9	13.0	33.3	25.8	17.7	10.2		XXX	XXX	100.0	XXX	93.2	6.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1	48,616,393	209,256,962	193,317,416	203,262,467	112,804,730		767,257,968	74.2	769,199,084	74.4	767,257,968	XXX
13.2 NAIC 2	55,749,406	57,256,191	49,856,680	8,530,163	6,081,372		177,473,812	17.2	184,312,594	17.8	177,473,812	XXX
13.3 NAIC 3									10,057,311	1.0		XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	104,365,799	266,513,153	243,174,096	211,792,630	118,886,102		944,731,780	91.4	963,568,989	93.2	944,731,780	XXX
13.8 Line 13.7 as a % of Col. 7	11.0	28.2	25.7	22.4	12.6		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.1	25.8	23.5	20.5	11.5		91.4	XXX	XXX	XXX	91.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	12,668,176	45,099,000	18,316,880	9,560,657	105,424		85,750,137	8.3	66,299,339	6.4	XXX	85,750,137
14.2 NAIC 2	3,099,875						3,099,875	0.3	3,971,819	0.4	XXX	3,099,875
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	15,768,051	45,099,000	18,316,880	9,560,657	105,424		88,850,012	8.6	70,271,158	6.8	XXX	88,850,012
14.8 Line 14.7 as a % of Col. 7	17.7	50.8	20.6	10.8	0.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.5	4.4	1.8	0.9	0.0		8.6	XXX	XXX	XXX	XXX	8.6

(a) Includes $ 88,850,012 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,506,868 ; NAIC 2 $ 50,103,366 ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,190,950	8,676,254	21,346,508	84,047,333	62,802,075	XXX	178,063,120	17.2	200,348,599	19.4	178,063,120	
1.02 Residential Mortgage-Backed Securities	15,244,269	49,820,434	29,528,457	20,074,959	4,929,489	XXX	119,597,608	11.6	66,606,210	6.4	119,597,608	
1.03 Commercial Mortgage-Backed Securities	1,732,690	7,034,440	9,843,396	24,906,743	6,246,068	XXX	49,763,337	4.8	94,290,994	9.1	49,763,337	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	18,167,909	65,531,128	60,718,361	129,029,035	73,977,632	XXX	347,424,065	33.6	361,245,803	34.9	347,424,065	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,109,664	13,927,247	29,334,341	29,397,968	1,322,267	XXX	75,091,487	7.3	81,254,391	7.9	75,091,487	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	1,109,664	13,927,247	29,334,341	29,397,968	1,322,267	XXX	75,091,487	7.3	81,254,391	7.9	75,091,487	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	14,147,286	9,817,745	1,000,000	2,000,000		XXX	26,965,031	2.6	50,528,507	4.9	26,965,031	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	14,147,286	9,817,745	1,000,000	2,000,000		XXX	26,965,031	2.6	50,528,507	4.9	26,965,031	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations			699,480	2,190,123	2,933,555	XXX	5,823,158	0.6			5,823,158	
5.02 Residential Mortgage-Backed Securities	14,465,153	42,672,973	31,492,663	10,896,457	4,877,541	XXX	104,404,787	10.1	107,084,279	10.4	104,404,787	
5.03 Commercial Mortgage-Backed Securities	209,603	953,467	1,499,340	378,160	3,628,482	XXX	6,669,052	0.6	11,807,959	1.1	6,669,052	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	14,674,756	43,626,440	33,691,483	13,464,740	11,439,578	XXX	116,896,997	11.3	118,892,238	11.5	116,896,997	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	60,356,149	135,151,552	118,578,056	37,616,643	32,146,624	XXX	383,849,024	37.1	355,895,848	34.4	375,593,809	8,255,215
6.02 Residential Mortgage-Backed Securities	9,424,119	23,872,430	11,882,702	5,760,032	105,425	XXX	51,044,708	4.9	44,113,401	4.3	2,760,391	48,284,317
6.03 Commercial Mortgage-Backed Securities	2,253,967	19,685,611	6,286,033			XXX	28,225,611	2.7	19,181,354	1.9		28,225,611
6.04 Other Loan-Backed and Structured Securities				4,084,869		XXX	4,084,869	0.4	2,728,605	0.3		4,084,869
6.05 Totals	72,034,235	178,709,593	136,746,791	47,461,544	32,252,049	XXX	467,204,212	45.2	421,919,208	40.8	378,354,200	88,850,012
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	76,804,049	167,572,798	170,958,385	155,252,067	99,204,521	XXX	669,791,820	64.8	XXX	XXX	661,536,605	8,255,215
11.02 Residential Mortgage-Backed Securities	39,133,541	116,365,837	72,903,822	36,731,448	9,912,455	XXX	275,047,103	26.6	XXX	XXX	226,762,786	48,284,317
11.03 Commercial Mortgage-Backed Securities	4,196,260	27,673,518	17,628,769	25,284,903	9,874,550	XXX	84,658,000	8.2	XXX	XXX	56,432,389	28,225,611
11.04 Other Loan-Backed and Structured Securities				4,084,869		XXX	4,084,869	0.4	XXX	XXX		4,084,869
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	120,133,850	311,612,153	261,490,976	221,353,287	118,991,526		1,033,581,792	100.0	XXX	XXX	944,731,780	88,850,012
11.09 Line 11.08 as a % of Col. 7	11.6	30.1	25.3	21.4	11.5		100.0	XXX	XXX	XXX	91.4	8.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	69,952,998	188,167,420	179,128,037	157,142,053	93,636,837	XXX	XXX	XXX	688,027,345	66.6	680,955,921	7,071,424
12.02 Residential Mortgage-Backed Securities	33,351,143	102,119,823	59,103,027	19,692,206	3,537,691	XXX	XXX	XXX	217,803,890	21.1	176,514,115	41,289,775
12.03 Commercial Mortgage-Backed Securities	31,252,208	54,419,958	27,984,855	3,798,829	7,824,457	XXX	XXX	XXX	125,280,307	12.1	106,098,953	19,181,354
12.04 Other Loan-Backed and Structured Securities				2,728,605		XXX	XXX	XXX	2,728,605	0.3		2,728,605
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	134,556,349	344,707,201	266,215,919	183,361,693	104,998,985		XXX	XXX	1,033,840,147	100.0	963,568,989	70,271,158
12.09 Line 12.08 as a % of Col. 9	13.0	33.3	25.8	17.7	10.2		XXX	XXX	100	XXX	93.2	6.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	72,197,305	164,734,598	170,148,114	155,252,067	99,204,521	XXX	661,536,605	64.0	680,955,921	65.9	661,536,605	XXX
13.02 Residential Mortgage-Backed Securities	30,226,200	93,790,649	61,683,246	31,255,660	9,807,031	XXX	226,762,786	21.9	176,514,115	17.1	226,762,786	XXX
13.03 Commercial Mortgage-Backed Securities	1,942,294	7,987,906	11,342,736	25,284,903	9,874,550	XXX	56,432,389	5.5	106,098,953	10.3	56,432,389	XXX
13.04 Other Loan-Backed and Structured Securities						XXX						XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	104,365,799	266,513,153	243,174,096	211,792,630	118,886,102		944,731,780	91.4	963,568,989	93.2	944,731,780	XXX
13.09 Line 13.08 as a % of Col. 7	11.0	28.2	25.7	22.4	12.6		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	10.1	25.8	23.5	20.5	11.5		91.4	XXX	XXX	XXX	91.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	4,606,744	2,838,200	810,271			XXX	8,255,215	0.8	7,071,424	0.7	XXX	8,255,215
14.02 Residential Mortgage-Backed Securities	8,907,341	22,575,188	11,220,576	5,475,788	105,424	XXX	48,284,317	4.7	41,289,775	4.0	XXX	48,284,317
14.03 Commercial Mortgage-Backed Securities	2,253,966	19,685,612	6,286,033			XXX	28,225,611	2.7	19,181,354	1.9	XXX	28,225,611
14.04 Other Loan-Backed and Structured Securities				4,084,869		XXX	4,084,869	0.4	2,728,605	0.3	XXX	4,084,869
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	15,768,051	45,099,000	18,316,880	9,560,657	105,424		88,850,012	8.6	70,271,158	6.8	XXX	88,850,012
14.09 Line 14.08 as a % of Col. 7	17.7	50.8	20.6	10.8	0.1		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.5	4.4	1.8	0.9	0.0		8.6	XXX	XXX	XXX	XXX	8.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	1,508,055	1,508,055			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium	1,187	1,187			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,506,868	1,506,868			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	1,506,868	1,506,868			

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	64,191,620	49,214,720	14,976,900	
2. Cost of cash equivalents acquired	1,785,049,644	1,253,383,223	531,666,421	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)	(33)		(33)	
5. Total gain (loss) on disposals	2,793		2,793	
6. Deduct consideration received on disposals	1,769,918,540	1,252,494,577	517,423,963	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	79,325,484	50,103,366	29,222,118	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	79,325,484	50,103,366	29,222,118	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	
JP1210306		Studio City	CA		02/02/2015	4.216	1,038,354						1,852,568	12/13/2014
JP1210504		Bellevue	WA		07/02/2015	4.036	2,579,071						4,610,272	06/10/2015
JP1210900		Napa	CA		03/04/2016	4.040	1,347,432						2,380,665	01/29/2016
JP1211205		Nashville	TN		05/17/2016	4.110	3,996,522						7,734,139	03/08/2018
JP1211304		Washington	DC		05/26/2016	3.900	1,268,882						2,175,227	05/12/2016
JP1211502		Sadsburyville	PA		06/24/2016	4.192	889,658						1,979,107	04/26/2016
JP1211601		Austin	TX		06/15/2016	3.750	5,357,143						9,948,980	05/20/2016
JP1211700		Vista	CA		11/14/2016	4.256	1,673,495						2,709,656	10/05/2016
JP1212104		San Marcos	CA		01/03/2017	4.724	8,474,269						14,756,282	08/01/2017
JP1212203		Tampa	FL		01/18/2017	4.147	6,399,547						9,858,350	11/29/2016
JP1212500		Fayetteville	AR		06/28/2017	4.200	4,494,920						8,791,759	03/21/2017
JP1212708		Lake Worth	FL		09/01/2017	4.134	2,906,988						4,616,816	07/21/2017
JP1212906		Tampa	FL		11/14/2017	3.950	2,205,041						3,442,042	10/12/2017
JP1213300		Milwaukee	WI		12/27/2017	4.667	2,553,180						4,662,527	10/10/2017
JP1213409		Indianapolis	IN		01/18/2018	4.421	6,467,559						11,679,174	11/13/2017
JP1213607		Atlanta	GA		04/12/2018	4.458	2,644,561						3,877,387	03/02/2018
JP1213904		Madison	WI		06/01/2018	4.238	1,214,892						2,077,465	04/04/2018
JP1214407		Somerville	MA		11/08/2018	4.484	2,666,348						6,188,112	08/14/2018
JP1214506		Smithtown	NY		12/05/2018	4.585	1,957,745						4,705,999	09/26/2018
JP1214605		Chadds Ford	PA		01/18/2019	4.280	3,801,651						5,731,018	12/18/2018
JP1214803		North Las Vegas	NV		05/15/2019	4.250	2,208,395						4,241,212	04/15/2019
JP1215305		Nashville	TN		11/04/2019	3.450	3,507,047						5,118,982	09/27/2019
JP1215404		Philadelphia	PA		11/15/2019	3.950	2,280,222						4,480,636	12/01/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							71,932,922						127,618,375	XXX
0899999. Total Mortgages in good standing							71,932,922						127,618,375	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							71,932,922						127,618,375	XXX

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ ....251,945 interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
JP1213607	Atlanta	GA		04/12/2018	4.458		154,033	3,877,387
JP1214605	Chadds Ford	PA		01/18/2019	4.280	3,801,651		5,731,018
JP1214803	North Las Vegas	NV		05/15/2019	4.250	2,208,395		4,241,212
JP1215305	Nashville	TN		11/04/2019	3.450	3,507,047		5,118,982
JP1215404	Philadelphia	PA		11/15/2019	3.950	2,280,222		4,480,636
0599999. Mortgages in good standing - Commercial mortgages-all other						11,797,315	154,033	23,449,235
0899999. Total Mortgages in good standing						11,797,315	154,033	23,449,235
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						11,797,315	154,033	23,449,235

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
JP1210306	Studio City	CA		02/02/2015		1,070,172							31,819	31,819			
JP1210504	Bellevue	WA		07/02/2015		2,630,304							51,233	51,233			
JP1211205	Nashville	TN		05/17/2016		4,073,391							76,869	76,869			
JP1211502	Sadsburyville	PA		06/24/2016		911,324							21,666	21,666			
JP1211700	Vista	CA		11/14/2016		1,702,161							28,666	28,666			
JP1212708	Lake Worth	FL		09/01/2017		2,958,636							51,648	51,648			
JP1212906	Tampa	FL		11/14/2017		2,224,605							19,564	19,564			
JP1213300	Milwaukee	WI		12/27/2017		2,590,293							37,113	37,113			
JP1213409	Indianapolis	IN		01/18/2018		6,624,446							156,886	156,886			
JP1214506	Smithtown	NY		12/05/2018		1,997,748							40,003	40,003			
0299999. Mortgages with partial repayments						26,783,080							515,467	515,467			
0599999 - Totals						26,783,080							515,467	515,467			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percen- tage of Owner- ship
000000-00-0	Adams Street Private Credit Fund, LP		New York	NY	Adams Street Private Credit Fund GP LP		12/26/2017		5,800,167	5,800,167	5,800,167	(15,542)					384,680		
000000-00-0	AEA Mezzanine Fund III, LP		New York	NY	AEA Mezzanine Partner III LP		02/13/2014		5,834,460	6,296,519	6,296,519	488,517							
000000-00-0	Cyprium Investors IV, LP		Cleveland	OH	Cyprium IV Management LLC		11/03/2014		1,658,933	1,821,784	1,821,784	91,617							
000000-00-0	Cyprium Parallel Investors V, LP		Cleveland	OH	Cyprium Investment Partners LLC		08/15/2019		1,918,253	1,873,039	1,873,039	(45,214)							
000000-00-0	GCG Investors IV, LP		Chicago	IL	GCG General Partners, LLC		03/14/2017		5,277,029	5,421,555	5,421,555	61,681					269,244		
000000-00-0	GLC Direct Credit Fund, LP		San Francisco	CA	GLC Investment Advisors, LLC		05/27/2015		3,801,806	4,719,963	4,719,963	519,537					351,630		
000000-00-0	Goldman Sachs Private Equity Partners XI, LP		New York	NY	Goldman Sachs Asset Management, L.P.		08/19/2011	3	4,309	135,043	135,043	125,654					5,743		
000000-00-0	GoldPoint Mezzanine Partners IV, LP		New York	NY	GoldPoint Partners LLC		12/21/2015		4,569,322	4,754,507	4,754,507	47,506					256,829		
000000-00-0	Graycliff Mezzanine II Parallel, LP		New York	NY	Graycliff Mezzanine II Parallel GP LP		04/16/2014		4,593,529	4,794,588	4,794,588	39,455							
000000-00-0	Graycliff Mezzanine III, LP		New York	NY	Graycliff Mezzanine III GP LP		05/15/2018		6,380,245	6,209,651	6,209,651	1,046							
000000-00-0	Heartwood Forestland REIT III, LLC		Chapel Hill	NC	Heartwood Forestland Advisors VIII LLC		07/14/2015		100,989	111,196	111,196	(10,554)					3,292		
000000-00-0	Lyme Conservation Opportunities Fund LP		Hanover	NH	Lyme Conservation Opportunities Fund LP		07/31/2019		21,000	19,916	19,916	(1,084)							
000000-00-0	Lyme Forest Fund IV, LP		Hanover	NH	LFF IV GP LLC		03/11/2016		89,512	100,302	100,302	(7,653)							
000000-00-0	Lyme Forest Fund V, LP		Hanover	NH	LFF V GP LLC		05/02/2018		74,237	70,504	70,504	(3,070)		663					
000000-00-0	ManchesterStory Venture Fund, LP		West Des Moines	IA	ManchesterStory GP1, LLC		11/28/2018	1	152,505	149,111	149,111	(3,394)							
000000-00-0	Midwest Mezzanine Fund V SBIC, LP		Chicago	IL	Midwest Mezzanine Management V SBIC LLC		07/03/2013		10,854,812	12,976,074	12,976,074	(1,451,030)					2,548,374		
000000-00-0	Midwest Mezzanine Fund VI SBIC, LP		Chicago	IL	Midewst Mezzanine Management SBIC VI LLC		10/19/2018		3,323,852	3,381,241	3,381,241	81,033					93,382		
000000-00-0	Morgan Stanley IFHF SPV, LP		West Conshohocken	PA	Morgan Stanley AIP GP LP		07/01/2011	13	8,018	10,883	10,883	(229)							
000000-00-0	Morgan Stanley Premium Partners Fund, LP		West Conshohocken	PA	Morgan Stanley AIP GP LP		01/30/2007	13	5,490	11,293	11,293	414							
000000-00-0	Morgan Stanley Private Markets Fund III, LP		West Conshohocken	PA	Global Diversified Alternatives AIP GP LP		04/26/2006	3	22,960	56,954	56,954	2,660							
000000-00-0	Point Judith Venture Fund III, LP		Boston	MA	Point Judith Capital Partners III, LLC		06/03/2013	1	94,017	563,904	563,904	357,493							
000000-00-0	Point Judith Venture Fund IV, LP		Boston	MA	Point Judith Captial Partners IV, LLC		12/28/2015	1	67,366	99,125	99,125	17,296							
000000-00-0	Savano Capital Partners II, LP		Baltimore	MD	Savano Direct GP II, LLC		06/22/2016	1	70,863	101,108	101,108	17,247					14,814		
000000-00-0	Stonepeak Capital Partners Fund III, LP		New York	NY	Stonepeak Associates III LLC		02/22/2018		46,064	52,514	52,514	6,485		35					
000000-00-0	THL Credit Direct Lending IV Co-Invest, LLC		Boston	MA	THL Credit Advisors LLC		12/05/2018		3,087,895	3,283,447	3,283,447	195,552							
000000-00-0	THL Credit Direct Lending IV, LLC		Boston	MA	THL Credit Advisors LLC		11/02/2018		7,719,736	7,781,886	7,781,886	62,150							
2599999. Joint Venture Interests - Other - Unaffiliated									65,577,369	70,596,274	70,596,274	577,573		698			3,927,988		XXX
4899999. Total - Unaffiliated									65,577,369	70,596,274	70,596,274	577,573		698			3,927,988		XXX
4999999. Total - Affiliated																			XXX
5099999 - Totals									65,577,369	70,596,274	70,596,274	577,573		698			3,927,988		XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Adams Street Private Credit Fund, LP	New York	NY	Adams Street Private Credit Fund GP LP	12/26/2017			3,646,903		2.410
000000-00-0	AEA Mezzanine Fund III, LP	New York	NY	AEA Mezzanine Partner III LP	02/13/2014			185,005		2.610
000000-00-0	Cyprium Investors IV, LP	Cleveland	OH	Cyprium IV Management LLC	11/03/2014			586,197		1.090
000000-00-0	Cyprium Parallel Investors V, LP	Cleveland	OH	Cyprium Investment Partners LLC	08/15/2019		1,918,253			8.780
000000-00-0	GCG Investors IV, LP	Chicago	IL	GCG General Partners, LLC	03/14/2017			1,347,231		2.910
000000-00-0	GLC Direct Credit Fund, LP	San Francisco	CA	GLC Investment Advisors, LLC	05/27/2015			101,500		21.740
000000-00-0	Goldman Sachs Private Equity Partners XI, LP	New York	NY	Goldman Sachs Asset Management, L.P.	08/19/2011	3		1,882		0.150
000000-00-0	GoldPoint Mezzanine Partners IV, LP	New York	NY	GoldPoint Partners LLC	12/21/2015			1,246,192		0.380
000000-00-0	Graycliff Mezzanine II Parallel, LP	New York	NY	Graycliff Mezzanine II Parallel GP LP	04/16/2014			395,521		27.020
000000-00-0	Graycliff Mezzanine III, LP	New York	NY	Graycliff Mezzanine III GP LP	05/15/2018			4,269,333		15.650
000000-00-0	Lyme Conservation Opportunities Fund LP	Hanover	NH	Lyme Conservation Opportunities Fund LP	07/31/2019		21,000			0.340
000000-00-0	Lyme Forest Fund V, LP	Hanover	NH	LFF V GP LLC	05/02/2018			53,900		0.030
000000-00-0	ManchesterStory Venture Fund, LP	West Des Moines	IA	ManchesterStory GP1, LLC	11/28/2018	1		49,774		0.620
000000-00-0	Midwest Mezzanine Fund VI SBIC, LP	Chicago	IL	Midwest Mezzanine Management SBIC VI LLC	10/19/2018			1,820,306		9.480
000000-00-0	Point Judith Venture Fund IV, LP	Boston	MA	Point Judith Capital Partners IV, LLC	12/28/2015	1		27,500		0.160
000000-00-0	Savano Capital Partners II, LP	Baltimore	MD	Savano Direct GP II, LLC	06/22/2016	1		18,356		0.110
000000-00-0	Stonepeak Capital Partners Fund III, LP	New York	NY	Stonepeak Associates III LLC	02/22/2018			45,195		0.000
000000-00-0	THL Credit Direct Lending IV Co-Invest, LLC	Boston	MA	THL Credit Advisors LLC	12/05/2018			2,949,511		18.280
000000-00-0	THL Credit Direct Lending IV, LLC	Boston	MA	THL Credit Advisors LLC	11/02/2018			7,373,780		8.890
2599999. Joint Venture Interests - Other - Unaffiliated							1,939,253	24,118,086		XXX
4899999. Total - Unaffiliated							1,939,253	24,118,086		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							1,939,253	24,118,086		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Adams Street Private Credit Fund, LP	New York	NY	Capital Distribution	12/26/2017	12/23/2019	1,099,998	(7,883)				(7,883)		1,092,115	1,157,002		64,887	64,887	
000000-00-0	AEA Mezzanine Fund III, LP	New York	NY	Capital Distribution	02/13/2014	10/07/2019	2,590,313	12,188				12,188		2,602,501	2,636,247		33,746	33,746	
000000-00-0	Cyprium Investors IV, LP	Cleveland	OH	Capital Distribution	11/03/2014	12/30/2019	830,554	(51,718)				(51,718)		778,836	856,296		77,460	77,460	
000000-00-0	GCG Investors IV, LP	Chicago	IL	Return of Capital	03/14/2017	10/02/2019	705,395	(14,564)				(14,564)		690,831	690,831				
000000-00-0	GLC Direct Credit Fund, LP	San Francisco	CA	Return of Capital	05/27/2015	03/15/2019	1,502,895	(146,156)				(146,156)		1,356,739	1,356,739				
000000-00-0	Goldman Sachs Hedge Funds Opportunities	New York	NY	Capital Distribution	09/01/2010	05/07/2019	511,831	(111,831)				(111,831)		400,000	520,935		120,935	120,935	
000000-00-0	Goldman Sachs Private Equity Partners XI, LP	New York	NY	Return of Capital	08/19/2011	10/17/2019	155,553	(105,275)				(105,275)		50,278	50,278				
000000-00-0	GoldPoint Mezzanine Partners IV, LP	New York	NY	Capital Distribution	12/21/2015	08/01/2019	89,698	(3,568)				(3,568)		86,130	87,139		1,009	1,009	
000000-00-0	Graycliff Mezzanine II Parallel, LP	New York	NY	Capital Distribution	04/16/2014	09/27/2019	4,471,397	(165,748)				(165,748)		4,305,649	4,378,022		72,373	72,373	
000000-00-0	ManchesterStory Venture Fund, LLP	West Des Moines	IA	Return of Capital	11/28/2018	04/24/2019	448							448	448				
000000-00-0	Midwest Mezzanine Fund VI SBIC, LP	Chicago	IL	Return of Capital	10/19/2018	05/15/2019	616,266	9,846				9,846		626,112	626,112				
000000-00-0	Morgan Stanley IFHF SPV, LP	West Conshohocken	PA	Capital Distribution	07/01/2011	09/30/2019	4,586	(1,277)				(1,277)		3,309	4,547		1,238	1,238	
000000-00-0	Morgan Stanley Institutional Fund of Hedge Funds, LP	West Conshohocken	PA	Capital Distribution	02/26/2004	04/29/2019	1,431,066	(648,836)				(648,836)		782,230	1,453,785		671,555	671,555	
000000-00-0	Morgan Stanley Premium Partners Fund, LP	West Conshohocken	PA	Capital Distribution	01/30/2007	10/25/2019	3,061	(1,516)				(1,516)		1,545	3,241		1,696	1,696	
000000-00-0	Morgan Stanley Private Markets Fund III, LP	West Conshohocken	PA	Capital Distribution	04/26/2006	09/23/2019	22,491	(12,980)				(12,980)		9,511	23,285		13,774	13,774	
000000-00-0	Point Judith Venture Fund III, LP	Boston	MA	Return of Capital	06/03/2013	07/09/2019	311,375	(169,548)				(169,548)		141,827	141,827				
000000-00-0	Stonepeak Capital Partners Fund III, LP	New York	NY	Return of Capital	02/22/2018	09/16/2019	8,043	322		322				8,043	8,043				
000000-00-0	THL Credit Direct Lending IV Co-Invest, LLC	Boston	MA	Return of Capital	12/05/2018	12/13/2019	1,193,798							1,193,798	1,193,798				
000000-00-0	THL Credit Direct Lending IV, LLC	Boston	MA	Return of Capital	11/02/2018	12/13/2019	2,984,497							2,984,497	2,984,497				
2599999. Joint Venture Interests - Other - Unaffiliated							18,533,265	(1,418,544)		322		(1,418,866)		17,114,399	18,173,072		1,058,673	1,058,673	
4899999. Total - Unaffiliated							18,533,265	(1,418,544)		322		(1,418,866)		17,114,399	18,173,072		1,058,673	1,058,673	
4999999. Total - Affiliated																			
5099999 - Totals							18,533,265	(1,418,544)		322		(1,418,866)		17,114,399	18,173,072		1,058,673	1,058,673	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
797224-AB-8	SAN CLEMENTE LEASING LLC SEC NTS				1	895,566	101.8870	912,465	895,566	895,566					3.350	3.392	MJSD	2,000	30,001	06/15/2010	06/07/2022
89156H-AB-3	U S GOVT GUAR SHIP FIN OBLIG 2016				1	860,000	104.2040	896,151	860,000	860,000					3.450	3.480	JJ	13,104	29,670	01/29/2016	01/22/2041
831641-FA-8	U S SBA DEB PART CER SER SBIC 2014				1	2,497,516	101.3110	2,465,993	2,434,075	2,464,279		(6,767)			3.191	2.897	MS	24,046	77,671	09/25/2014	03/10/2024
83162C-SS-3	U S SBA PART CERT SER 2009-20H				1	595,681	105.1880	584,399	555,576	582,632		(2,296)			4.450	3.875	FA	10,301	24,723	09/25/2013	08/01/2029
83162C-SV-6	U S SBA PART CERT SER 2009-20J				1	490,051	103.2510	486,594	471,274	483,948		(1,068)			3.920	3.623	AO	4,618	18,474	09/26/2013	10/01/2029
83162C-VU-4	U S SBA PART CERT SER 2013-20I				1	5,265,412	104.7830	5,307,918	5,065,634	5,219,153		(8,735)			3.620	3.370	MS	61,125	183,376	06/03/2014	09/01/2033
83162C-WX-7	U S SBA PART CERT SER 2015-20C				1	1,849,921	101.2780	1,873,573	1,849,921	1,849,921					2.720	2.738	MS	16,773	50,318	03/05/2015	03/01/2035
83162C-YR-8	U S SBA PART CERT SER 2017-20F				1	1,217,239	102.0370	1,242,041	1,217,239	1,217,239					2.810	2.830	JD	2,850	34,204	06/08/2017	06/01/2037
83162C-ZZ-9	U S SBA PART CERT SER 2018-20K CL1				1	961,528	108.1110	1,039,517	961,528	961,528					3.870	3.907	MN	6,202	35,867	11/08/2018	11/01/2038
83162C-XE-8	U S SBA PART CERT SERIES 2015-20H				1	3,445,401	102.1960	3,521,055	3,445,401	3,445,401					2.820	2.840	FA	40,483	97,160	08/06/2015	08/01/2035
83162C-WB-5	U S SBA PART CERTIF SER 2014-20B				1	2,905,387	103.7220	3,010,366	2,902,354	2,904,742		(134)			3.230	3.249	FA	39,061	93,746	11/25/2014	02/01/2034
83162C-WY-5	U S SBA PART CERTIF SER 2015-20D				1	8,602,398	100.5060	8,723,712	8,679,836	8,616,522		3,339			2.510	2.585	AO	54,466	217,864	07/30/2015	04/01/2035
83162C-VV-2	U S SBA PARTIC CERT SER 2013-20J				1	4,947,842	103.3940	5,115,762	4,947,842	4,947,842					3.370	3.398	AO	41,686	166,742	10/10/2013	10/01/2033
83162C-VX-8	U S SBA PARTIC CERTIF SER 2013-20K				1	2,698,471	104.0170	2,806,858	2,698,471	2,698,471					3.380	3.409	MN	15,201	91,208	11/12/2013	11/01/2033
83162C-NN-9	U S SBA SBIC SER 2004-20B				1	128,758	103.6510	137,966	133,107	131,723		297			4.720	5.066	FA	2,618	6,283	09/28/2006	02/01/2024
83162C-QH-9	U S SBA SBIC SER 2006-20F				1	171,295	106.7240	182,813	171,295	171,295					5.820	5.894	JD	831	9,969	06/06/2006	06/01/2026
83162C-PR-8	U S SBA SBIC-PC SER 2005-20G				1	193,503	104.0400	201,321	193,503	193,503					4.750	4.799	JJ	4,596	9,191	07/06/2005	07/01/2025
83162C-MZ-3	U S SBA SBIC-PS 2003-20E				1	55,897	103.6380	58,047	56,009	55,978		8			4.640	4.710	MN	433	2,599	11/05/2004	05/01/2023
83162C-PH-0	U S SBA SBIC-PS 2005-20B				1	371,692	104.1380	387,071	371,692	371,692					4.625	4.671	FA	7,163	17,191	02/08/2005	02/01/2025
83162C-NR-0	U S SBA SER 2004-20D				1	73,070	103.5850	78,181	75,476	74,648		169			4.770	5.122	AO	900	3,600	11/08/2007	04/01/2024
83162C-PV-9	U S SBA SER 2005-20J				1	31,688	104.5420	33,044	31,609	31,641		(5)			5.090	5.132	AO	402	1,609	01/15/2008	10/01/2025
83162C-PX-5	U S SBA SER 2005-20K				1	165,989	106.2180	176,118	165,808	165,876		(12)			5.360	5.422	MN	1,481	8,887	11/19/2007	11/01/2025
83162C-QP-1	U S SBA SER 2006-20J				1	396,464	105.7580	418,638	395,845	396,114		(36)			5.370	5.428	AO	5,314	21,257	03/11/2008	10/01/2026
83162C-QX-4	U S SBA SER 2007-20C				1	267,471	105.4500	282,047	267,471	267,471					5.230	5.289	MS	4,663	13,989	03/06/2007	03/01/2027
83162C-SP-9	U S SBA SER 2009-20F				1	288,298	107.0720	308,685	288,298	288,298					4.950	5.003	JD	1,189	14,271	06/09/2009	06/01/2029
83162C-SU-8	U S SBA SER 2009-20I				1	1,882,771	105.0310	1,853,181	1,764,420	1,845,179		(6,860)			4.200	3.667	MS	24,702	74,106	03/25/2014	09/01/2029
83162C-TE-3	U S SBA SER 2010-20D				1	2,611,550	106.2810	2,551,880	2,401,080	2,534,719		(10,544)			4.360	3.737	AO	26,172	104,687	09/13/2011	04/01/2030
83162C-TV-5	U S SBA SER 2011-20B				1	1,301,853	106.0030	1,380,003	1,301,853	1,301,853					4.220	4.265	FA	22,891	54,938	02/08/2011	02/01/2031
83162C-TX-1	U S SBA SER 2011-20C				1	2,056,987	104.2410	2,144,226	2,056,987	2,056,987					4.090	4.132	MS	28,044	84,131	03/08/2011	03/01/2031
83162C-UG-6	U S SBA SER 2011-20I				1	1,188,884	100.8370	1,201,839	1,191,863	1,189,703		154			2.850	2.889	MS	11,323	33,968	04/24/2014	09/01/2031
83162C-UV-3	U S SBA SER 2012-20F				1	1,544,098	99.9060	1,542,648	1,544,098	1,544,098					2.420	2.435	JD	3,114	37,367	06/05/2012	06/01/2032
83162C-VY-6	U S SBA SER 2013-20L				1	4,696,085	103.8270	4,875,780	4,696,085	4,696,085					3.380	3.409	JD	13,227	158,728	12/05/2013	12/01/2033
83162C-WE-9	U S SBA SER 2014-20D				1	8,135,466	103.2480	8,399,665	8,135,466	8,135,466					3.110	3.134	AO	63,253	253,013	04/10/2014	04/01/2034
83162C-WH-2	U S SBA SER 2014-20F				1	10,502,792	101.9220	10,641,213	10,440,525	10,489,379		(2,687)			2.990	2.972	JD	26,014	312,172	09/09/2014	06/01/2034
83162C-XY-4	U S SBA SER 2016-20H				1	4,617,867	98.2120	4,569,743	4,652,933	4,618,749		882			2.040	2.104	FA	39,550	73,724	06/25/2019	08/01/2036
831641-FH-3	U S SBA SER 2017-10A				1	1,714,859	101.7530	1,744,917	1,714,859	1,714,859					2.845	2.865	MS	15,043	48,788	03/21/2017	03/10/2027
83162C-YM-9	U S SBA SER 2017-20C				1	3,939,951	102.7670	4,048,961	3,939,951	3,939,951					3.040	3.063	MS	39,925	119,775	03/09/2017	03/01/2037
83162C-YT-4	U S SBA SER 2017-20G				1	3,488,355	102.8440	3,587,581	3,488,355	3,488,355					2.980	3.002	JJ	51,976	105,125	07/06/2017	07/01/2037
831641-FL-4	U S SBA SER 2018-10B				1	6,227,691	103.9580	6,474,202	6,227,691	6,227,691					3.548	3.579	MS	68,129	210,062	09/13/2018	09/10/2028
831641-FM-2	U S SBA SER 2019-10A CL 1				1	2,967,852	103.7020	3,077,716	2,967,852	2,967,852					3.113	3.137	MS	28,487	41,765	03/12/2019	03/10/2029
83162C-C7-6	U S SBA SER 2019-20H				1	2,450,000	99.0630	2,427,046	2,450,000	2,450,000					2.150	2.162	FA	20,046		08/08/2019	08/01/2039
83162C-C8-4	U S SBA SER 2019-25H				1	6,600,000	98.4890	6,500,254	6,600,000	6,600,000					2.310	2.323	FA	58,020		08/08/2019	08/01/2044
831641-FB-6	U S SBA SER SBIC 2014-10B				1	2,564,257	101.4590	2,601,680	2,564,257	2,564,257					3.015	3.040	MS	23,935	77,312	09/16/2014	09/10/2024
831641-FG-5	U S SBA SER SBIC 2016-10B				1	2,507,651	99.0030	2,482,640	2,507,651	2,507,651					2.051	2.062	MS	15,858	51,432	09/14/2016	09/10/2026
83162C-PS-6	U S SBA SER SBIC-2005-20H				1	637,894	104.8600	683,420	651,744	645,783		891			5.110	5.371	FA	13,877	33,304	07/07/2008	08/01/2025
83162C-NA-7	U S SBA SER SBIC-PC 2003-20F				1	325,991	103.0180	343,559	333,494	331,637		492			4.070	4.291	JD	1,131	13,573	10/25/2004	06/01/2023
83162C-ND-1	U S SBA SER SBIC-PS 2003-20H				1	134,549	104.1810	140,174	134,549	134,549					5.240	5.299	FA	2,938	7,050	08/05/2003	08/01/2023
831628-EM-0	US SBA 25 YEAR POOL #100140				1	4,043,258	105.8010	4,047,017	3,825,107	4,028,884		(14,374)			4.825	3.924	MON	23,496	138,421	02/05/2019	01/25/2044
831628-EG-3	US SBA 25 YR POOL # 100135				1	1,840,385	106.5390	1,845,391	1,732,127	1,826,761		(2,040)			5.075	4.139	MON	11,220	87,905	03/06/2018	04/25/2043
831628-DN-9	US SBA 25 YR POOL #100109				1	753,410	105.9570	761,411	718,602	750,556		705			4.206	3.405	MON	3,840	30,224	08/11/2017	07/25/2040
83162C-RA-3	US SBA SER 2007-20E				1	373,847	106.6550	408,166	382,697	378,259		476			5.310	5.579	MN	3,387	20,321	08/02/2007	05/01/2027
83162C-SE-4	US SBA SER 2008-20L				1	335,718	109.3620	367,149	335,718	335,718					6.220	6.305	JD	1,740	20,882	12/09/2008	12/01/2028
83162C-VS-9	US SBA SER 2013-20H				1	4,298,437	102.7240	4,426,107	4,308,749	4,301,008		449			3.160	3.202	FA	56,732	136,156	10/15/2013	08/01/2033
912810-QY-7	US TREASURY BONDS				1	129,815	106.9450	170,043	159,000	133,716		684			2.750	3.832	MN	565	4,373	09/20/2013	11/15/2042
912810-RE-0	US TREASURY BONDS				1	1,127,889	123.1450	1,293,017	1,050,000	1,125,283		(2,045)			3.625	3.222	FA	14,377	38,063	09/20/2018	02/15/2044
912810-RJ-9	US TREASURY BONDS				1	12,361,699	111.7190	13,964,850	12,500,000	12,371,914		3,357			3.000	3.083	MN	48,420	375,000	12/22/2016	11/15/2044
912810-RK-6	US TREASURY BONDS				1	17,581,009	102.2730	19,943,313	19,500,000	17,763,810		45,716			2.500	3.030	FA	184,137	487,500	11/03/2015	02/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-RN-0	US TREASURY BONDS				1	22,672,705	109.5700	25,475,095	23,250,000	22,693,187		14,243			2.875	3.032	FA	252,480	668,438	07/25/2018	08/15/2045
912810-RX-8	US TREASURY BONDS				1	1,072,629	112.6290	1,238,918	1,100,000	1,073,738		599			3.000	3.155	MN	4,261	33,000	02/15/2018	05/15/2047
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						178,064,742	XXX	187,463,140	179,762,543	178,063,120		14,858			XXX	XXX	XXX	1,563,816	5,195,173	XXX	XXX
36177T-N4-5	GNMA HECM POOL #798510				1	922,137	106.4540	905,687	850,775	936,198		3,024			4.650	3.114	MON	3,297	38,927	09/12/2014	01/20/2064
3617K6-FD-9	GNMA HECM POOL #BN2864				1	2,721,766	111.7560	2,716,877	2,431,073	2,706,458		(15,308)			4.456	2.767	MON	9,027	44,724	07/16/2019	06/20/2069
21H030-61-7	GNMA II 3.0% TBA 30 YR	&			1	20,484,375	102.7380	20,547,660	20,000,000	20,484,375					3.000	2.616	MON			12/16/2019	01/01/2050
36202E-CA-5	GNMA II POOL # 003665				1	540,192	112.3730	615,983	548,157	540,313		251			5.500	5.957	MON	2,512	30,149	10/05/2007	01/20/2035
36202D-ZG-9	GNMA II POOL # 3443				1	95,603	112.5280	108,633	96,539	95,692		23			5.500	5.813	MON	442	5,310	11/07/2007	09/20/2033
36202E-DP-1	GNMA II POOL # 3710				1	297,647	110.6520	350,056	316,357	297,123		1,932			5.000	6.703	MON	1,318	15,818	07/11/2007	05/20/2035
36202E-FP-9	GNMA II POOL # 3774				1	51,548	111.8350	58,517	52,325	51,540		43			5.500	5.979	MON	240	2,878	09/06/2007	10/20/2035
36202E-GQ-6	GNMA II POOL # 3807				1	110,753	111.6480	127,048	113,793	110,670		442			5.500	6.382	MON	522	6,259	08/08/2007	01/20/2036
36202E-HE-2	GNMA II POOL # 3829				1	135,325	110.6820	158,446	143,154	133,854		(95)			5.000	6.598	MON	596	7,158	08/15/2007	03/20/2036
36202E-5G-0	GNMA II POOL # 4447				1	425,545	110.5470	471,604	426,611	425,563		23			5.000	5.112	MON	1,778	21,331	08/01/2009	05/20/2039
36202F-AV-8	GNMA II POOL # 4520				1	514,029	110.4840	568,631	514,672	513,988		89			5.000	5.079	MON	2,144	25,734	08/01/2009	08/20/2039
36202F-EW-2	GNMA II POOL # 4649				1	174,908	104.3510	173,569	166,331	180,214		5,992			4.500	3.127	MON	624	7,485	11/09/2010	03/20/2040
36202F-VN-3	GNMA II POOL # 5121				1	606,255	103.3460	604,533	584,959	655,270		18,742			4.000	2.392	MON	1,950	23,398	09/01/2011	07/20/2041
36200U-TA-3	GNMA II POOL # 573045				1	384,355	105.3660	370,690	351,812	392,594		12,811			5.000	2.880	MON	1,466	17,591	04/01/2013	02/20/2035
36290S-5J-6	GNMA II POOL # 616549				1	69,639	108.6140	72,511	66,760	67,723		(138)			6.000	4.950	MON	334	4,006	09/14/2004	08/20/2024
36194R-RF-9	GNMA II POOL # AU4086				1	662,490	107.3100	667,334	621,874	683,780		6,695			4.500	3.296	MON	2,332	27,984	08/23/2017	08/20/2046
36179U-ST-0	GNMA II POOL # MA5930				1	25,489,674	103.1100	25,475,181	24,706,797	25,488,146		(1,528)			3.500	2.838	MON	72,061		12/17/2019	05/20/2049
36179U-XH-0	GNMA II POOL # MA6080				1	6,308,577	100.5920	6,260,525	6,223,668	6,307,045		(1,532)			3.000	2.888	MON	15,559	54,800	09/09/2019	08/20/2049
36179U-ZH-8	GNMA II POOL # MA6144				1	11,026,927	100.9030	11,030,762	10,932,046	11,025,720		(1,207)			3.000	2.943	MON	27,330	81,990	09/25/2019	09/20/2049
36179U-3S-9	GNMA II POOL # MA6209				1	4,257,361	101.2130	4,243,632	4,192,782	4,256,739		(622)			3.000	2.860	MON	10,482	20,964	10/09/2019	10/20/2049
36202F-FL-5	GNMA II POOL #4671				1	810,610	104.3670	810,247	776,342	804,307		(1,078)			4.500	3.436	MON	2,911	34,935	10/01/2010	04/20/2040
36202F-LH-7	GNMA II POOL #4828				1	542,107	105.4610	544,570	516,369	542,471		(889)			4.500	3.022	MON	1,936	23,237	11/01/2010	10/20/2040
3620A6-L5-4	GNMA II POOL #720448				1	659,158	104.6910	661,651	632,002	653,555		8,499			4.500	4.012	MON	2,370	28,440	10/01/2010	08/20/2039
36177R-NY-3	GNMA II POOL 796706				1	143,662	104.5030	138,610	132,636	153,340		5,128			4.000	1.001	MON	442	5,305	03/01/2013	03/20/2032
36179M-KZ-2	GNMA II POOL MA0312				1	2,050,110	102.5940	2,013,325	1,962,415	2,061,414		10,184			3.500	2.529	MON	5,724	68,685	09/01/2012	08/20/2042
36179M-NC-0	GNMA II POOL MA0387				1	3,000,675	102.5940	2,930,687	2,856,579	3,022,684		16,119			3.500	2.382	MON	8,332	99,980	10/21/2014	09/20/2042
36179M-SR-2	GNMA II POOL MA0528				1	3,183,508	102.5940	3,098,583	3,020,227	3,206,332		37,894			3.500	2.319	MON	8,809	105,708	12/21/2012	11/20/2042
36202C-N8-2	GNMA POOL # 002215				1	9,266	108.3290	10,627	9,810	9,497		82			6.500	8.079	MON	53	638	10/07/1996	05/20/2026
36202C-6Y-4	GNMA POOL # 002687				1	36,188	111.2730	41,544	37,335	36,455		246			6.000	7.032	MON	187	2,240	11/27/2000	12/20/2028
36202C-7L-1	GNMA POOL # 002699				1	39,540	111.2740	48,090	43,218	40,110		945			6.000	9.117	MON	216	2,593	11/27/2000	01/20/2029
36202D-AN-1	GNMA POOL # 002713				1	68,236	111.2230	77,168	69,381	68,168		140			6.000	6.749	MON	347	4,163	01/08/2002	02/20/2029
36202D-DN-8	GNMA POOL # 002809				1	54,453	113.6380	63,200	55,615	54,231		209			7.000	7.994	MON	324	3,893	12/08/2000	09/20/2029
36202D-D5-7	GNMA POOL # 002824				1	24,302	114.5520	28,513	24,891	24,113		158			7.000	8.274	MON	145	1,742	10/23/2000	10/20/2029
36202E-CP-2	GNMA POOL # 003678				1	175,992	112.2650	199,988	178,140	176,107		95			5.500	5.891	MON	816	9,798	06/22/2007	02/20/2035
36202E-EQ-8	GNMA POOL # 003743				1	9,801	100.1590	9,587	9,572	9,562		(28)			5.500	4.900	MON	44	526	08/17/2005	08/20/2020
36202E-GE-3	GNMA POOL # 003797				1	306,862	114.0520	345,770	303,167	307,235		(891)			6.000	5.619	MON	1,516	18,190	03/28/2006	12/20/2035
36223D-CT-1	GNMA POOL # 304382				1	3,122	100.2870	3,181	3,172	3,160		18			8.500	9.248	MON	22	270	11/01/1994	03/15/2023
36224H-WK-8	GNMA POOL # 329250				1	973	100.2830	992	989	985		7			8.500	9.393	MON	7	84	11/01/1994	08/15/2022
36224M-T5-4	GNMA POOL # 332772				1	580	100.1860	587	585	584		2			7.000	7.395	MON	3	41	07/20/1995	03/15/2024
36224Q-MC-7	GNMA POOL # 335255				1	573	100.1870	578	577	575		1			7.000	7.361	MON	3	40	07/20/1995	02/15/2024
36203C-M5-8	GNMA POOL # 345180				1	1,775	100.1810	1,827	1,823	1,816		17			7.000	7.914	MON	11	128	08/01/1995	09/15/2023
36203E-L8-9	GNMA POOL # 346951				1	174	110.3120	197	178	177		1			6.500	7.193	MON	1	12	12/19/1995	12/15/2023
36203E-N9-5	GNMA POOL # 347016				1	255	110.3140	288	261	259		1			6.500	7.191	MON	1	17	12/19/1995	01/15/2024
36203F-GV-1	GNMA POOL # 347712				1	136	110.3160	153	139	138					6.500	7.202	MON	1	9	12/19/1995	01/15/2024
36203K-KX-1	GNMA POOL # 351410				1	92	110.3150	103	94	93					6.500	7.214	MON	1	6	12/19/1995	01/15/2024
36203K-LG-7	GNMA POOL # 351427				1	553	110.3120	624	566	559					6.500	7.187	MON	3	37	12/19/1995	01/15/2024
36203P-CF-8	GNMA POOL # 354770				1	2,973	105.5160	3,161	2,995	2,982		2			7.000	7.354	MON	17	210	07/20/1995	03/15/2024
36204K-JW-4	GNMA POOL # 372077				1	678	110.3130	760	689	687		4			6.500	7.003	MON	4	45	12/19/1995	04/15/2024
36204Y-CG-6	GNMA POOL # 383571				1	1,623	110.3120	1,819	1,649	1,642		9			6.500	7.007	MON	9	107	12/19/1995	03/15/2024
36205A-4W-1	GNMA POOL # 385237				1	1,259	110.3130	1,410	1,279	1,270		3			6.500	7.010	MON	7	83	12/19/1995	04/15/2024
36206G-3C-2	GNMA POOL # 411295				1	848	100.1850	857	855	853		2			7.000	7.374	MON	5	60	07/20/1995	07/15/2025
36206L-CR-8	GNMA POOL # 414180				1	9,572	101.7190	9,999	9,830	9,774		104			7.000	7.762	MON	57	688	09/01/1995	09/15/2025
36207E-2V-5	GNMA POOL # 430188				1	11,756	100.9020	12,115	12,007	11,953		150			7.250	7.994	MON	73	871	05/05/1997	01/15/2027

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			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36207K-H5-2	GNMA POOL # 434152				1	28,425	110.0980	30,255	27,480	29,192		299			6.000	4.298	MON	137	1,649	09/25/2002	01/15/2029
36207S-M6-7	GNMA POOL # 440581				1	18,303	100.2070	18,733	18,695	18,622		256			7.250	8.091	MON	113	1,355	05/05/1997	03/15/2027
36208D-PY-5	GNMA POOL # 447839				1	18,179	100.2260	17,768	17,728	17,699		(346)			7.500	7.056	MON	111	1,330	12/17/1997	11/15/2027
36209W-4X-7	GNMA POOL # 484238				1	16,892	109.1270	17,995	16,490	16,718		(147)			7.000	6.486	MON	96	1,154	02/03/1999	09/15/2028
36211B-YW-8	GNMA POOL # 508425				1	20,833	100.2360	20,439	20,390	20,363		(664)			7.500	6.908	MON	127	1,529	02/16/2001	01/15/2031
36211S-D8-7	GNMA POOL # 521327				1	418,129	112.0850	458,697	409,241	414,812		(126)			5.500	5.112	MON	1,876	22,508	06/09/2005	05/15/2035
36201K-AV-8	GNMA POOL # 585120				1	307,623	112.0890	333,455	297,490	322,629		12,786			6.000	4.232	MON	1,487	17,849	01/09/2003	12/15/2032
36200E-B2-6	GNMA POOL # 598657				1	84,041	107.2700	88,901	82,876	84,691		619			5.500	5.141	MON	380	4,558	07/25/2005	05/15/2035
36200K-J7-3	GNMA POOL # 603386				1	290,541	114.2380	317,130	277,604	294,753		6,632			6.000	4.677	MON	1,388	16,656	04/11/2003	01/15/2033
36200K-KQ-9	GNMA POOL # 603403				1	219,593	112.4810	236,682	210,420	216,591		843			6.000	5.041	MON	1,052	12,625	10/14/2004	10/15/2034
36200M-TF-0	GNMA POOL # 604550				1	173,224	110.7160	193,206	174,506	173,302		87			5.000	5.262	MON	727	8,725	10/07/2004	08/15/2033
36200M-VW-0	GNMA POOL # 604629				1	346,597	112.1200	378,666	337,732	344,091		(515)			5.500	4.985	MON	1,548	18,575	10/01/2003	09/15/2033
36200N-BP-5	GNMA POOL # 604946				1	209,849	112.1980	242,612	216,235	209,272		(347)			5.500	6.419	MON	991	11,893	06/11/2007	01/15/2034
36202T-G5-9	GNMA POOL # 608720				1	150,522	106.7580	158,759	148,710	149,165		(72)			5.000	4.857	MON	620	7,435	12/07/2004	11/15/2024
36202U-D4-2	GNMA POOL # 609523				1	71,975	107.2190	74,776	69,741	71,748		612			5.500	4.838	MON	320	3,836	03/22/2004	12/15/2033
36290R-Y3-1	GNMA POOL # 615530				1	491,649	112.1360	547,723	488,444	490,867		99			5.500	5.448	MON	2,239	26,864	09/08/2003	09/15/2033
36290S-RR-4	GNMA POOL # 616196				1	51,528	102.2620	51,787	50,642	50,896		(79)			5.500	5.135	MON	232	2,785	07/09/2004	01/15/2024
36290T-GM-5	GNMA POOL # 616804				1	47,558	105.3220	49,501	47,000	47,254		(2)			5.000	4.740	MON	196	2,350	01/14/2005	01/20/2025
36290X-NE-6	GNMA POOL # 620589				1	237,584	110.6820	265,158	239,568	238,040		340			5.000	5.271	MON	998	11,978	09/08/2004	09/15/2033
36291B-5T-0	GNMA POOL # 623758				1	294,557	109.4770	312,464	285,415	292,806		2,739			5.500	5.045	MON	1,308	15,698	03/22/2004	01/15/2034
36291P-5P-7	GNMA POOL # 634554				1	29,517	108.6740	30,820	28,361	28,858		14			6.000	5.001	MON	142	1,702	09/15/2004	09/20/2024
36291S-AR-1	GNMA POOL # 636416				1	8,627	106.7810	9,084	8,507	8,564					5.000	4.725	MON	35	425	01/13/2005	12/15/2024
36291S-FW-5	GNMA POOL # 636581				1	28,800	110.6730	31,116	28,115	28,445		2			6.000	5.566	MON	141	1,687	10/17/2005	08/15/2025
36291U-E7-6	GNMA POOL # 638358				1	400,583	112.1800	444,304	396,065	401,162		1,532			5.500	5.326	MON	1,815	21,784	03/15/2005	02/15/2035
36291U-S9-7	GNMA POOL # 638744				1	220,917	110.3120	236,243	214,158	216,400		(2,109)			6.500	5.998	MON	1,160	13,920	11/13/2007	05/15/2037
36291X-SM-2	GNMA POOL # 641424				1	324,983	107.1890	345,164	322,014	322,790		(71)			5.500	5.434	MON	1,476	17,711	11/01/2005	05/15/2025
36292B-HC-3	GNMA POOL # 643827				1	423,748	107.2000	450,108	419,877	421,065		(96)			5.500	5.418	MON	1,924	23,093	11/01/2005	08/15/2025
36292B-HV-1	GNMA POOL # 643844				1	91,234	110.0450	98,430	89,445	90,563		100			6.000	5.557	MON	447	5,367	11/29/2005	10/15/2025
36292K-HD-1	GNMA POOL # 651028				1	193,708	110.5330	209,368	189,417	191,099		85			6.000	5.670	MON	947	11,365	12/14/2005	12/15/2025
36296H-7F-0	GNMA POOL # 692194				1	82,100	103.1670	82,571	80,036	81,062		(2,287)			7.000	5.484	MON	467	5,603	11/17/2008	11/15/2038
36296H-7H-6	GNMA POOL # 692196				1	206,535	110.2910	224,526	203,576	206,140		(382)			6.000	5.671	MON	1,018	12,215	11/17/2008	11/15/2038
36297B-JT-9	GNMA POOL # 706874				1	345,439	105.0390	349,098	332,352	341,873		1,269			4.000	3.355	MON	3,630	13,294	07/08/2011	11/15/2030
3620AS-PH-6	GNMA POOL # 738524				1	607,350	106.4400	629,543	591,455	610,249		1,773			4.000	3.336	MON	1,972	23,658	07/05/2013	07/15/2041
3620AS-PX-1	GNMA POOL # 738538				1	1,302,724	106.4760	1,344,851	1,263,056	1,302,798		(454)			4.000	3.295	MON	4,210	50,522	07/08/2013	07/15/2041
3620AT-MV-6	GNMA POOL # 739372				1	607,294	108.7630	627,004	576,488	627,905		20,087			4.500	3.221	MON	2,162	25,942	12/01/2010	04/15/2040
3620AU-W5-9	GNMA POOL # 740568				1	1,022,328	108.7530	1,045,028	960,919	1,023,169		26,039			4.500	3.577	MON	3,603	43,241	11/02/2010	10/15/2040
3620AV-FW-7	GNMA POOL # 740981				1	437,796	106.8190	440,206	412,104	431,119		(1,140)			4.500	3.167	MON	1,545	18,545	11/01/2010	10/15/2040
36176E-NH-0	GNMA POOL # 763892				1	1,018,609	106.9900	1,027,365	960,244	1,005,123		5,545			4.000	3.132	MON	3,201	38,410	11/01/2013	10/15/2033
36225B-ZA-9	GNMA POOL # 781637				1	282,958	107.4100	311,022	289,564	285,214		1,855			4.500	5.088	MON	1,086	13,030	09/21/2004	07/15/2033
36241L-MH-6	GNMA POOL # 783060				1	903,339	106.4630	903,022	848,206	904,143		3,756			4.000	2.811	MON	2,827	33,928	06/04/2013	08/15/2040
36177J-3Y-3	GNMA POOL # 790814				1	392,910	106.6350	403,106	378,025	392,156		(753)			4.000	3.281	MON	1,260	8,821	05/23/2019	10/15/2032
36225D-AS-3	GNMA POOL # 80916				1	141,768	103.8350	147,899	142,436	141,854		2			3.875	4.003	MON	460	5,312	05/01/2007	05/20/2034
36178Q-GZ-9	GNMA POOL # AB3816				1	1,908,367	105.2960	1,968,219	1,869,230	1,911,883		6,343			3.500	3.227	MON	5,452	65,423	09/20/2013	11/15/2042
36202D-EZ-0	GNMA POOL #22852				1	16,024	115.1260	19,055	16,551	15,958		105			7.000	8.406	MON	97	1,159	12/20/1999	12/20/2029
36241L-KA-3	GNMA POOL #782989				1	1,148,335	108.8020	1,202,847	1,105,539	1,144,544		1,335			4.500	3.588	MON	4,146	49,749	01/01/2011	06/15/2040
38374M-DF-3	GNMA REMICS SER 2005-81 CL OB				1	2,393,212	110.5870	2,713,578	2,453,790	2,428,198		1,690			5.500	5.849	MON	11,247	134,958	11/14/2005	10/20/2035
38377N-GA-6	GNMA REMICS SER 2010-151 CL DC				1	4,171,250	101.0710	4,042,826	4,000,000	4,021,862		(50,349)			4.000	3.355	MON	13,333	160,000	11/26/2013	09/20/2038
38377Q-UJ-4	GNMA REMICS SER 2011-25 CL ND				1	2,598,027	102.1770	2,659,167	2,602,500	2,597,694		(57)			4.500	4.592	MON	9,759	117,112	03/04/2011	12/16/2039
38378T-6Q-8	GNMA REMICS SER 2013-100 CL MA				1	1,139,951	102.2580	1,119,003	1,094,299	1,134,191		12,986			3.500	2.530	MON	3,192	38,300	09/23/2013	02/20/2043
38378M-UG-8	GNMA REMICS SER 2013-53 CL KA				1	3,747,421	100.2590	3,641,066	3,631,662	3,690,887		(9,713)			3.000	2.353	MON	9,079	108,950	10/23/2013	10/20/2041
38378T-AL-4	GNMA REMICS SER 2013-71 CL LA				1	3,533,486	101.9780	3,576,130	3,506,750	3,527,036		4,784			3.000	2.900	MON	8,767	105,202	07/31/2013	10/20/2042
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						119,657,460	XXX	120,735,166	116,457,020	119,597,608		151,676			XXX	XXX	XXX	304,957	2,211,067	XXX	XXX
38376G-W3-0	GNMA REMICS SER 2011-86 CL B				1	1,713,825	100.0360	1,683,473	1,682,873	1,699,154		13,753			3.000	2.507	MON	4,207	50,486	02/27/2014	02/16/2041
38378B-UN-7	GNMA REMICS SER 2012-70 CL B				1	9,591,773	100.5980	9,204,686	9,150,000	9,444,685		187,103			2.774	2.486	MON	21,152	253,821	07/24/2012	04/16/2045
38378K-2A-6	GNMA REMICS SER 2013-140 CL AG				1	1,972,182	103.0580	1,942,892	1,885,235	1,968,265		33,353			3.218	2.861	MON	5,055	63,804	08/03/2016	05/16/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38378K-4A-4	GNMA REMICS SER 2013-141 CL AB				1	3,046,891	99.6930	3,022,437	3,031,732	3,047,689		12,545			2.286	2.250	MON	5,775	69,305	10/23/2013	04/16/2043
38378N-FL-2	GNMA REMICS SER 2013-158 AB				1	2,889,201	103.0840	2,813,648	2,729,483	2,875,850		78,759			3.017	2.536	MON	6,862	98,398	05/28/2015	08/16/2053
38378K-UB-3	GNMA REMICS SER 2013-85 CL A				1	646,293	96.7510	664,404	686,718	647,692		(18,124)			1.547	2.059	MON	885	10,624	07/28/2015	09/16/2046
38378X-FG-1	GNMA REMICS SER 2014-112 CL AB				1	3,407,086	99.7980	3,337,509	3,344,250	3,417,346		60,463			2.350	2.072	MON	6,549	78,590	09/05/2014	12/16/2040
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK				1	1,493,266	101.0570	1,455,168	1,439,943	1,502,588		22,271			3.000	2.724	MON	3,600	43,198	08/18/2016	08/16/2055
38378N-UA-9	GNMA REMICS SER 2014-14 CL AG				1	528,607	99.8380	524,963	525,814	530,205		3,590			2.385	2.210	MON	1,045	12,541	10/29/2014	01/16/2042
38378X-RZ-6	GNMA REMICS SER 2014-143 CL AB				1	2,224,328	99.9190	2,173,112	2,174,883	2,228,759		44,835			2.500	2.077	MON	4,531	54,372	10/31/2014	03/16/2040
38378N-PP-2	GNMA REMICS SER 2014-16 B				1	2,454,600	101.9190	2,420,577	2,375,000	2,436,878		38,154			3.200	2.992	MON	6,333	76,000	04/30/2015	07/16/2041
38378N-J2-0	GNMA REMICS SER 2014-40 CL CA				1	2,517,407	99.8620	2,518,989	2,522,475	2,517,447		(2,001)			2.400	2.480	MON	5,045	60,537	03/20/2014	11/16/2041
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ				1	1,727,782	100.2500	1,701,598	1,697,349	1,727,015		9,985			2.600	2.492	MON	3,678	44,131	07/12/2016	11/16/2055
38379K-6D-5	GNMA REMICS SER 2015-163 CL AH				1	1,749,211	100.6150	1,778,590	1,767,716	1,749,925		(7,554)			2.800	2.919	MON	4,125	49,496	11/12/2015	04/16/2056
38379K-TT-5	GNMA REMICS SER 2015-93 CLASS AB				1	6,363,191	99.9730	6,391,214	6,392,909	6,359,373		(17,211)			2.500	2.575	MON	13,319	159,823	06/04/2015	01/16/2047
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA				1	1,461,837	98.4400	1,437,410	1,460,183	1,461,981		721			2.150	2.161	MON	2,616	31,394	09/01/2016	12/16/2047
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB				1	1,709,603	100.1740	1,697,850	1,694,905	1,709,587		4,974			2.600	2.561	MON	3,672	44,068	05/25/2016	04/16/2049
38378B-QU-6	GNMA REMICS SERIES 2012-33 CL B				1	4,414,219	101.1120	4,550,021	4,500,000	4,438,898		(41,858)			2.890	3.052	MON	10,838	130,050	03/20/2012	03/16/2046
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						49,911,302	XXX	49,318,541	49,061,468	49,763,337		423,758			XXX	XXX	XXX	109,287	1,330,638	XXX	XXX
0599999. Total - U.S. Government Bonds						347,633,504	XXX	357,516,847	345,281,031	347,424,065		590,292			XXX	XXX	XXX	1,978,060	8,736,878	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
011770-U5-1	ALASKA ST GO SER 2010B TAXABLE				1FE	2,507,240	120.7470	2,414,940	2,000,000	2,303,921		(30,040)			5.442	3.416	FA	45,350	108,840	06/19/2012	08/01/2028
373384-NZ-5	GEORGIA ST GO BDS 2009H				1FE	752,295	107.3080	745,791	695,000	737,980		(4,629)			4.503	2.622	MN	5,216	21,614	11/18/2019	11/01/2025
373384-SW-7	GEORGIA ST GO BDS 2010C-3				1FE	2,707,525	119.1350	2,978,375	2,500,000	2,645,047		(10,610)			4.670	4.041	AO	29,188	116,750	06/11/2013	10/01/2030
373384-M3-7	GEORGIA ST GO BDS 2013F			2	1FE	2,623,572	106.9750	2,792,048	2,610,000	2,615,045		(1,492)			4.600	4.583	FA	50,025	120,060	07/24/2013	02/01/2031
373385-CA-9	GEORGIA ST GO BDS 2017B			2	1FE	7,000,000	102.8780	7,201,460	7,000,000	7,000,000					3.150	3.175	FA	91,875	220,500	06/21/2017	02/01/2033
373385-DS-9	GEORGIA ST GO SER 2018 B			2	1FE	3,027,060	109.1390	3,274,170	3,000,000	3,023,569		(2,304)			3.950	3.878	JJ	59,250	114,879	06/20/2018	07/01/2037
644682-D9-4	NEW HAMPSHIRE ST GO BDS 2009 SER C				1FE	1,475,600	115.0100	1,523,883	1,325,000	1,389,182		(10,947)			5.125	4.118	MS	22,635	67,906	09/22/2010	03/01/2025
677521-CR-5	OHIO ST GO BONDS DER 2010B TAX				1FE	2,650,000	112.7740	2,988,511	2,650,000	2,650,000					4.922	4.983	MS	43,478	130,433	02/24/2010	09/01/2024
68609T-EE-4	OREGON ST GO BDS 2018 SER B			2	1FE	488,350	104.9020	524,510	500,000	488,895		447			3.975	4.203	MN	3,313	19,875	10/10/2018	05/01/2038
68609T-JW-9	OREGON ST GO BDS 2019 SER C				1FE	1,420,000	105.7040	1,500,997	1,420,000	1,420,000					3.702	3.736	MN	8,761	36,506	02/14/2019	05/01/2034
882722-VP-3	TEXAS ST GO BDS SER 2010A				1FE	2,817,506	116.1390	2,938,317	2,530,000	2,769,168		(18,964)			4.631	3.560	AO	29,291	117,164	07/12/2018	04/01/2033
882723-5T-2	TEXAS ST GO BDS SER 2016			2	1FE	316,089	106.3650	345,686	325,000	316,687		491			3.742	4.040	AO	3,040	12,162	10/10/2018	10/01/2032
882724-HD-2	TEXAS ST GO BDS SER 2018			2	1FE	2,195,000	108.9580	2,391,628	2,195,000	2,195,000					3.819	3.855	AO	20,957	88,484	08/29/2018	10/01/2032
882724-QH-3	TEXAS ST GO BDS SER 2019				1FE	1,042,610	104.0310	1,040,310	1,000,000	1,042,083		(527)			3.000	2.503	AO	1,667		11/14/2019	04/01/2029
882724-QJ-9	TEXAS ST GO BDS SER 2019				1FE	1,000,000	100.1440	1,001,440	1,000,000	1,000,000					2.604	2.621	AO	1,447		11/14/2019	04/01/2030
882722-VN-8	TEXAS ST GO BONDS SER 2010A				1FE	1,611,969	122.4190	1,713,866	1,400,000	1,593,215		(6,707)			4.681	3.639	AO	16,384	58,513	11/22/2019	04/01/2040
882722-KE-0	TEXAS ST GO BONDS TAX SER 2009A			2	1FE	1,000,000	118.4990	1,184,990	1,000,000	1,000,000					5.367	5.439	AO	13,418	53,670	08/19/2009	04/01/2029
882722-KF-7	TEXAS ST GO MBLTY FD BDS SER 2009A				1FE	10,131,688	134.9930	11,352,911	8,410,000	9,818,858		(52,496)			5.517	4.233	AO	115,995	463,980	11/16/2016	04/01/2039
882724-QP-5	TEXAS ST GP BDS SER 2019				1FE	3,000,000	100.9980	3,029,940	3,000,000	3,000,000					3.211	3.237	AO	5,352		11/14/2019	04/01/2044
917542-QV-7	UTAH ST GO BONDS SER 2010B				1FE	3,033,425	105.0120	3,113,606	2,965,000	2,995,616		(7,329)			3.539	3.281	JJ	52,466	104,931	12/08/2014	07/01/2025
928109-YK-7	VIRGINIA ST GO BDS SER 2010A-2				1FE	5,547,050	112.6760	5,633,800	5,000,000	5,349,936		(32,879)			4.400	3.512	JD	18,333	220,000	05/29/2013	06/01/2030
93974C-PM-6	WASHINGTON ST GO BDS SER 2010D				1FE	3,049,922	129.7020	3,514,924	2,710,000	3,000,297		(11,016)			5.481	4.613	FA	61,890	136,477	12/17/2019	08/01/2039
93974C-RE-2	WASHINGTON ST GO BDS SER 2010F				1FE	6,415,278	127.6550	7,033,791	5,510,000	6,375,395		(31,549)			5.140	3.944	FA	118,006	272,420	10/21/2019	08/01/2040
93974C-RF-9	WASHINGTON ST GO BDS SER 2010F TAX				1FE	2,647,578	120.3680	2,864,758	2,380,000	2,596,593		(16,844)			5.090	4.063	FA	50,476	118,597	11/21/2019	08/01/2033
97705L-A7-2	WISCONSIN ST GO BDS 2010 SER D TAX			2	1FE	5,765,000	103.0780	5,942,447	5,765,000	5,765,000					4.400	4.448	MN	42,277	253,660	08/18/2010	05/01/2025
97705M-NU-5	WISCONSIN ST GO BDS 2019 SER 1				1FE	2,000,000	99.3620	1,987,240	2,000,000	2,000,000					2.451	2.466	MN	8,306		10/02/2019	05/01/2031
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						76,224,757	XXX	81,034,339	70,890,000	75,091,487		(237,395)			XXX	XXX	XXX	918,396	2,857,421	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						76,224,757	XXX	81,034,339	70,890,000	75,091,487		(237,395)			XXX	XXX	XXX	918,396	2,857,421	XXX	XXX
100853-ME-7	BOSTON MA GO 2010 SER E (TAX)			2	1FE	1,090,019	100.8940	1,054,342	1,045,000	1,046,416		(5,488)			4.800	4.297	AO	12,540	50,160	07/28/2010	04/01/2022
150429-K7-2	CEDAR HILL TX IND SCH DIST SR 2013			2	1FE	1,523,010	105.5170	1,582,755	1,500,000	1,508,213		(2,422)			4.190	4.042	FA	23,740	62,850	02/26/2013	02/15/2035
216777-FZ-0	COOPER TX INDPT SCH DIST TAX			2	1FE	2,000,000	100.4300	2,008,600	2,000,000	2,000,000					5.710	5.792	FA	43,142	114,200	03/31/2010	02/15/2026
235308-TC-7	DALLAS TX INDP SCH DIST SER 2012-A			2	1FE	2,105,880	103.8990	2,077,980	2,000,000	2,031,896		(11,445)			4.000	3.388	FA	30,222	80,000	11/09/2012	08/15/2031
366155-A7-4	GARLAND TX IND SCH DIST SER 2012			2	1FE	2,750,000	103.8830	2,856,783	2,750,000	2,750,000					4.009	4.049	FA	41,649	110,247	05/04/2012	02/15/2031
406360-NC-7	HALLSVILLE TX INDPT SCH DIST			2	1FE	1,775,130	100.4130	1,757,228	1,750,000	1,750,408		(3,204)			5.816	5.703	FA	38,450	101,780	04/14/2010	02/15/2028
413000-MS-6	HARLINGEN TX IND SCH DIST SER2010A			2	1FE	1,105,434	102.0190	1,122,209	1,100,000	1,100,461		(709)			5.370	5.371	FA	22,315	59,070	07/19/2011	08/15/2035

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
442331-MG-6	HOUSTON TX TAX PENSION SER 2007A				1FE	2,000,000	134.5320	2,690,640	2,000,000	2,000,000					5.538	5.615	MS	36,920	110,760	02/07/2007	03/01/2037
543264-UF-0	LONGVIEW TX INDPT SCH DIS SER 2010			2	1FE	1,000,000	100.3320	1,003,320	1,000,000	1,000,000					4.657	4.711	FA	17,593	46,570	09/14/2010	02/15/2025
573777-BD-0	MARTINSVILLE TX INDPT SCH DIST				1FE	1,000,000	118.6370	1,186,370	1,000,000	1,000,000					5.430	5.504	FA	20,513	54,300	05/07/2010	02/15/2027
702333-5E-1	PASADENA TX IND SCH DIST SER 2012C			2	1FE	3,550,460	103.7070	3,650,486	3,520,000	3,527,637		(3,392)			4.089	4.021	FA	54,375	143,933	06/17/2014	02/15/2030
779240-HF-0	ROUND ROCK TX IND SCH SER 2010D			2	1FE	2,250,000	102.4270	2,304,608	2,250,000	2,250,000					6.024	6.115	FA	56,475	135,540	12/01/2010	08/01/2035
975332-EW-3	WINONA TX INDPT SCH DIST SER 2010			2	1FE	1,500,000	100.4060	1,506,090	1,500,000	1,500,000					5.575	5.653	FA	31,592	83,625	04/28/2010	02/15/2027
984368-MR-8	YAKIMA WA SCH DIST GO BDS 2010B			2	1FE	3,500,000	100.9820	3,534,370	3,500,000	3,500,000					4.557	4.609	JD	13,291	159,495	09/08/2010	12/01/2025
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						27,149,933	XXX	28,335,781	26,915,000	26,965,031		(26,660)			XXX	XXX	XXX	442,817	1,312,530	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						27,149,933	XXX	28,335,781	26,915,000	26,965,031		(26,660)			XXX	XXX	XXX	442,817	1,312,530	XXX	XXX
264416-AN-8	DUKE UNIVERSITY NC SR NTS				1FE	735,224	137.6020	736,171	535,000	734,486		(738)			5.850	3.024	AO	7,824		12/02/2019	04/01/2037
3130AH-LF-8	FEDERAL HOME LOAN BANK NTS				1	699,475	98.3660	688,561	700,000	699,481		5			2.620	2.646	MN	2,038		11/20/2019	11/21/2029
60636A-JD-6	MISSOURI ST HLTH EDU REV SER 2014A				1FE	2,406,454	113.9130	2,335,217	2,050,000	2,405,736		(718)			4.072	3.091	AO	17,623		12/04/2019	10/15/2044
70917S-5E-9	PENNSYLVANIA ST EDU REV SER B 2019				1FE	487,900	97.6220	488,110	500,000	487,972		72			2.942	3.139	FA	5,598		11/08/2019	08/15/2039
91335V-KU-9	UNIV OF PITTSBURGH PA REV SR 2017C				1FE	1,495,470	97.9230	1,468,845	1,500,000	1,495,483		13			3.005	3.049	MS	3,506		12/05/2019	09/15/2041
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						5,824,523	XXX	5,716,904	5,285,000	5,823,158		(1,366)			XXX	XXX	XXX	36,589		XXX	XXX
196479-VN-6	COLORADO ST HSG FIN CL I SER 2013			2	1FE	835,000	99.4880	830,725	835,000	835,000					2.800	2.836	MON	1,948	23,380	04/15/2013	09/01/2041
196479-5T-2	COLORADO ST HSG FIN REV 2019 SR G1				1FE	995,000	103.6600	1,031,417	995,000	995,000					3.650	3.683	MN	6,053	14,023	05/08/2019	11/01/2046
34074M-JB-8	FLORIDA HSD FIN CORP 2013 SER A			2	1FE	1,187,365	100.5380	1,193,753	1,187,365	1,187,365					2.800	2.836	MON	2,771	33,246	04/24/2013	07/01/2041
34074M-KC-4	FLORIDA HSG FIN CORP 2014 SER A			2	1FE	565,335	101.1630	571,910	565,335	565,335					3.000	3.042	MON	1,413	16,960	04/24/2014	01/01/2036
34074M-JC-6	FLORIDA ST HSG FIN CORP 2013 SER B			2	1FE	1,795,439	100.5380	1,805,099	1,795,439	1,795,439					2.800	2.836	MON	4,189	50,272	05/16/2013	07/01/2041
34074M-PG-0	FLORIDA ST HSG FIN CORP SER 2016 B			2	1FE	2,440,443	99.6570	2,432,073	2,440,443	2,440,443					2.550	2.580	MON	5,186	62,231	08/25/2016	01/01/2043
01F030-41-3	FNMA 3.0% TBA 30 YR	&			1	9,596,783	102.4880	9,622,089	9,388,476	9,596,783					3.000	2.551	MON			12/12/2019	01/01/2050
31371N-V7-7	FNMA POOL # 257238				1	141,592	106.7680	157,931	147,920	141,933		1,203			5.000	6.673	MON	616	7,396	07/01/2008	06/01/2028
31387G-Y9-7	FNMA POOL # 584036				1	6,233	110.9940	6,930	6,244	6,219		(7)			6.500	6.569	MON	34	406	07/16/2001	06/01/2021
31404B-NA-6	FNMA POOL # 763685				1	160,797	112.4770	176,718	157,115	159,826		155			5.500	4.991	MON	720	8,641	01/28/2004	01/01/2034
31407H-JJ-6	FNMA POOL # 831065				1	157,755	106.7040	171,547	160,770	159,346		125			5.000	5.391	MON	670	8,038	01/24/2006	10/01/2025
3140F9-7J-8	FNMA POOL # BD2696				1	682,248	102.2560	692,020	676,750	682,072		(177)			3.000	2.901	MON	1,692	10,151	06/05/2019	07/01/2046
3140GS-6N-7	FNMA POOL # BH4476				1	676,442	103.8100	685,403	660,246	674,678		(780)			3.500	3.118	MON	1,926	23,109	12/19/2017	12/01/2047
3140H2-JG-4	FNMA POOL # BJ1162				1	3,046,903	103.8580	3,083,035	2,968,516	3,035,343		(7,415)			3.500	3.066	MON	8,658	103,898	01/05/2018	01/01/2048
3140H3-GY-6	FNMA POOL # BJ2014				1	1,909,906	103.8570	1,946,025	1,873,749	1,905,658		(1,619)			3.500	3.213	MON	5,465	65,581	01/12/2018	12/01/2047
3140H6-AS-8	FNMA POOL # BJ4516				1	1,682,117	104.9200	1,700,058	1,620,341	1,668,923		(7,419)			4.000	3.168	MON	5,401	64,814	01/25/2018	01/01/2048
3140H7-PP-6	FNMA POOL # BJ5829				1	2,598,876	106.6600	2,704,033	2,535,198	2,593,818		(4,146)			4.500	3.925	MON	9,507	114,084	10/18/2018	06/01/2048
3140HL-JT-4	FNMA POOL # BK6573				1	1,754,965	107.4460	1,798,255	1,673,637	1,747,237		(7,663)			5.000	3.664	MON	6,973	83,682	11/28/2018	07/01/2048
3140JW-VN-7	FNMA POOL # BO2420				1	718,237	102.5650	720,227	702,218	724,686		6,449			3.000	2.364	MON	1,756	5,267	09/23/2019	08/01/2034
3140Q9-TX-1	FNMA POOL # CA2365	&			1	2,981,322	104.4670	3,106,242	2,973,424	2,981,219		(103)			3.500	3.503	MON	8,672	86,725	02/06/2019	09/01/2048
31418D-FE-7	FNMA POOL # MA3764				1	5,256,899	100.9160	5,237,340	5,189,796	5,256,224		(675)			2.500	2.298	MON	10,812	43,248	08/21/2019	09/01/2034
31418D-GV-8	FNMA POOL # MA3811				1	1,001,631	100.6240	998,674	992,482	1,001,525		(106)			3.000	2.933	MON	2,481	2,481	10/09/2019	10/01/2049
31418D-JR-4	FNMA POOL # MA3871				1	9,893,165	101.4470	9,914,705	9,773,289	9,892,367		(797)			3.000	2.813	MON	24,433		12/10/2019	12/01/2049
31403A-V3-6	FNMA POOL 743234				1	104,582	107.9080	113,153	104,860	104,656		(4)			5.500	5.592	MON	481	5,767	12/07/2006	10/01/2033
31418D-HY-1	FNMA POOL# MA3846				1	13,448,363	100.6330	13,488,807	13,404,009	13,448,065		(298)			3.000	3.002	MON	33,510	33,510	10/23/2019	11/01/2049
31392G-EK-7	FNMA REMICS SER 2002-90 CL A1				1	351,315	114.3980	385,920	337,347	344,556		(912)			6.500	5.865	MON	1,827	21,927	01/14/2008	06/25/2042
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1A43				1	662,751	110.2240	715,527	649,159	656,439		6,549			5.260	5.006	MON	2,845	34,146	03/11/2003	10/25/2042
31394E-DV-7	FNMA REMICS SER 2005-58 CL BC				1	783,504	106.4140	843,342	792,513	788,030		343			5.500	5.749	MON	3,632	43,588	12/14/2006	07/25/2025
31393D-RY-9	FNMA REMICS SER 2006-63 CL A6				1	924,743	106.0270	1,023,251	965,080	941,960		(23,393)			4.630	5.446	MON	3,724	44,683	05/25/2006	07/25/2044
3128MJ-2D-1	FREDDIE MAC # POOL G08771				1	557,041	105.2430	564,889	536,745	558,195		1,155			4.000	3.087	MON	1,789	10,735	06/05/2019	07/01/2047
3128JL-N6-2	FREDDIE MAC POOL # 1B1412				1	38,472	104.0780	40,535	38,946	38,412		(44)			4.058	4.383	MON	261	1,762	02/13/2007	12/01/2033
31296M-PS-2	FREDDIE MAC POOL # A13133				1	204,441	112.5330	228,529	203,077	204,019		184			5.500	5.421	MON	931	11,169	10/09/2003	09/01/2033
31297K-YN-6	FREDDIE MAC POOL # A30717				1	211,054	107.6400	236,452	219,669	212,957		835			5.000	5.944	MON	915	10,984	10/18/2006	12/01/2034
31335H-YN-7	FREDDIE MAC POOL # C90717				1	58,853	107.5710	62,144	57,770	58,152		(69)			5.500	5.000	MON	265	3,177	09/22/2003	09/01/2023
31335H-5U-3	FREDDIE MAC POOL # C90859				1	30,823	107.6150	33,373	31,012	30,887		12			5.500	5.757	MON	142	1,706	10/06/2006	10/01/2024
3128E2-VX-1	FREDDIE MAC POOL # D96030				1	76,426	106.7290	80,351	75,285	75,534		(28)			5.000	4.672	MON	314	3,764	07/15/2003	05/01/2023
3128M4-A4-5	FREDDIE MAC POOL # G02427				1	63,283	112.5630	73,841	65,600	62,591		533			5.500	7.013	MON	301	3,608	08/01/2008	12/01/2036
31335B-JE-7	FREDDIE MAC POOL # G61161				1	1,643,927	103.9870	1,669,051	1,605,055	1,640,382		(2,596)			3.500	3.110	MON	4,681	56,177	12/20/2017	08/01/2047
3132WP-6K-8	FREDDIE MAC POOL # Q49873				1	154,767	103.9030	157,101	151,199	154,238		(183)			3.500	3.152	MON	441	5,292	12/20/2017	08/01/2047
3132AE-EY-8	FREDDIE MAC POOL # ZT1951				1	1,676,616	102.7920	1,679,214	1,633,607	1,680,907		4,290			3.500	2.810	MON	4,765	14,293	09/09/2019	05/01/2049
3128DY-DX-2	FREDDIE MAC POOL #D94618				1	583	110.0050	644	585	585					6.000	5.957	MON	3	35	01/17/2002	05/01/2021

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	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
462467-PU-9	IOWA FIN AUTH MTG 2015 SERIES C				1FE	300,000	100.4410	301,323	300,000	300,000					2.535	2.551	JJ	3,803	7,605	08/19/2015	07/01/2020
462467-PT-2	IOWA ST FIN AUTH MTG 2015 SERIES C				1FE	1,100,000	100.0000	1,100,000	1,100,000	1,100,000					2.385	2.399	JJ	13,118	26,235	08/19/2015	01/01/2020
49130T-TR-7	KENTUCKY ST HSG CORP 2014 SER B			2	1FE	1,610,220	102.5310	1,578,977	1,540,000	1,579,254		(7,948)			4.000	3.413	JJ	30,800	61,600	06/09/2016	07/01/2036
49130T-VQ-6	KENTUCKY ST HSG CORP 2016 SER B			2	1FE	619,217	104.1120	619,466	595,000	611,793		(2,477)			4.000	3.505	JJ	11,900	23,800	11/22/2016	07/01/2037
49130T-UR-5	KENTUCKY ST HSG CORP BDS 2016 A			2	1FE	1,406,775	102.5670	1,389,783	1,355,000	1,388,084		(5,452)			3.500	3.038	JJ	23,712	47,425	06/09/2016	01/01/2040
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A			2	1FE	2,067,900	100.7500	2,083,409	2,067,900	2,067,900					3.050	3.093	MON	5,256	63,071	07/22/2015	12/01/2038
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A			2	1FE	1,304,499	100.8750	1,315,913	1,304,499	1,304,499					3.050	3.093	MON	3,316	39,787	06/24/2015	12/01/2034
60637B-FA-3	MISSOURI ST HSG DEV COMM 2014 SERC			2	1FE	927,187	100.6880	933,566	927,187	927,187					2.970	3.011	MON	2,295	27,341	11/20/2014	08/01/2036
647200-3P-7	NEW MEXICO MTG FIN AUTH 2015 SER E			2	1FE	2,103,472	100.6500	2,117,144	2,103,472	2,103,472					3.100	3.144	MON	5,434	65,208	11/18/2015	09/01/2037
647200-3M-4	NEW MEXICO ST MTG FIN AUTH SER C			2	1FE	3,255,000	100.2180	3,262,096	3,255,000	3,255,000					3.000	3.042	MON	8,137	97,650	02/26/2015	09/01/2041
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1			2	1FE	1,413,663	99.8350	1,417,657	1,420,000	1,414,045		194			2.650	2.709	MON	3,136	37,630	01/02/2018	11/01/2041
67756Q-NP-8	OHIO ST HSG FIN AGY 2015 SER B			2	1FE	4,090,049	99.9210	4,086,817	4,090,049	4,090,049					2.700	2.734	MON	9,203	110,431	04/21/2015	03/01/2036
67886M-PR-4	OKLAHOMA ST HSG FIN AGY 2013 SER A			2	1FE	1,205,000	100.2670	1,208,217	1,205,000	1,205,000					2.750	2.785	MON		33,138	04/11/2013	09/01/2041
67886M-PS-2	OKLAHOMA ST HSG FIN AGY SER B TAX			2	1FE	4,053,480	100.3750	4,015,000	4,000,000	4,001,419		(8,375)			3.000	2.822	MON	10,000	120,000	04/11/2013	09/01/2041
68450W-DB-4	ORANGE CNTY FL HSG FIN AUTH 2013A			2	1FE	520,000	99.5600	517,712	520,000	520,000					2.625	2.657	MON	1,137	13,650	02/27/2013	12/01/2041
83756C-MM-4	SOUTH DAKOTA HSG AUTH 2016 SER A			2	1FE	618,852	100.3770	622,337	620,000	618,897		45			2.700	2.734	MN	2,790	16,335	08/21/2019	11/01/2036
83756C-SA-4	SOUTH DAKOTA HSG DEV AU 2017 SER A			2	1FE	1,314,921	101.3380	1,327,528	1,310,000	1,313,782		(492)			3.060	3.036	MN	6,681	40,086	08/21/2017	11/01/2037
83756C-HX-6	SOUTH DAKOTA ST HSG DEV 2014 SER F			2	1FE	410,804	102.5310	410,124	400,000	407,402		(1,554)			4.000	3.567	MN	2,667	16,000	02/14/2018	05/01/2034
88275F-NU-9	TEXAS ST DEPT OF HSG SF REV 2015 A			2	1FE	1,335,000	100.4380	1,340,847	1,335,000	1,335,000					3.200	3.226	MS	14,240	42,720	10/15/2015	09/01/2039
93978X-ER-7	WASHINGTON ST HSG FIN COM 2015 B			2	1FE	2,025,000	101.0010	2,045,270	2,025,000	2,025,000					3.150	3.196	MON	5,316	63,788	05/15/2015	05/01/2041
93978X-EQ-9	WASHINGTON ST HSG FIN COMM 2015 A			2	1FE	1,790,000	100.8750	1,805,663	1,790,000	1,790,000					3.000	3.042	MON	4,475	53,700	05/15/2015	09/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						104,547,036	XXX	105,481,182	103,453,378	104,404,787		(62,660)			XXX	XXX	XXX	339,619	2,141,156	XXX	XXX
25477P-NT-8	DIST OF COLUMBIA HSG FIN SER 2017				1FE	1,342,156	101.3590	1,360,396	1,342,156	1,342,156					3.236	3.284	MON	3,619	43,432	08/10/2017	03/01/2049
3140HS-HD-6	FNMA 3.97% 12YR POOL# BL1127				1	3,046,875	111.2650	3,337,948	3,000,000	3,040,570		(6,305)			3.970	3.777	MON	9,925	110,498	12/04/2018	01/01/2031
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A				1FE	1,722,759	98.9700	1,705,015	1,722,759	1,722,759					2.625	2.657	MON	3,769	45,222	09/09/2016	03/01/2048
57586N-UR-0	MASSACHUSETT ST HSG FIN 2014 SER A				1FE	563,567	104.6520	589,784	563,567	563,567					4.375	4.464	MON	1,096	24,663	04/03/2014	01/15/2046
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						6,675,357	XXX	6,993,143	6,628,482	6,669,052		(6,305)			XXX	XXX	XXX	18,409	223,815	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						117,046,916	XXX	118,191,229	115,366,860	116,896,997		(70,331)			XXX	XXX	XXX	394,617	2,364,971	XXX	XXX
00287Y-AY-5	ABBVIE INC SR NTS			2	2FE	2,467,187	103.6290	2,568,966	2,479,000	2,467,882		871			3.200	3.306	MN	10,357	71,088	05/22/2019	05/14/2026
010392-FL-7	ALABAMA POWER CO SR NTS			2	1FE	246,536	111.5010	273,178	245,000	246,488		(36)			4.150	4.152	FA	3,841	10,168	08/20/2018	08/15/2044
025537-AM-3	AMERICAN ELECTRIC POWER				2FE	1,146,757	111.2970	1,279,917	1,150,000	1,147,047		266			4.300	4.382	JD	4,121	49,587	11/28/2018	12/01/2028
025816-BM-0	AMERICAN EXPRESS CO SR NTS			2	2FE	542,462	101.1950	571,750	565,000	550,818		5,154			2.500	3.556	FA	5,885	14,125	05/11/2018	08/01/2022
031162-BY-5	AMGEN INC SR NTS			2	2FE	2,179,403	104.3360	2,270,350	2,176,000	2,177,594		(404)			3.125	3.132	MN	11,333	68,000	01/22/2019	05/01/2025
03523T-BX-5	ANHEUSER BUSCH INBEV WOR				2FE	999,000	108.9870	1,089,869	1,000,000	999,145		145			4.150	4.212	JJ	18,214	20,750	01/10/2019	01/23/2025
035240-AQ-3	ANHEUSER BUSCH INBEV WOR				2FE	1,057,936	115.9170	1,078,028	930,000	1,052,935		(5,001)			4.750	3.091	JJ	19,388		07/30/2019	01/23/2029
036752-AG-8	ANTHEM INC SR NTS			2	2FE	712,775	108.6600	760,620	700,000	711,723		(1,052)			4.101	3.891	MS	9,569	28,707	02/27/2019	03/01/2028
94973V-AX-5	ANTHEM INC SR NTS				2FE	613,369	102.5140	625,336	610,000	611,629		(662)			3.125	3.032	MN	2,436	19,063	09/24/2018	05/15/2022
037411-BD-6	APACHE CORPORATION NOTES				2FE	2,286,792	100.3200	2,306,358	2,299,000	2,294,985		1,251			2.625	2.703	JJ	27,827	60,349	11/28/2012	01/15/2023
037833-DK-3	APPLE INC SR NTS			2	1FE	3,729,782	104.9150	3,928,009	3,744,000	3,732,443		1,281			3.000	3.068	MN	14,976	112,320	12/19/2017	11/13/2027
039483-BB-7	ARCHER DANIELS MIDLAND CO				1FE	754,418	102.9400	723,665	703,000	711,931		(7,378)			4.479	3.389	MS	10,496	31,487	11/22/2013	03/01/2021
00206R-CM-2	AT&T INC NTS			2	2FE	2,715,204	102.1550	2,758,183	2,700,000	2,708,314		(3,308)			3.000	2.883	JD	225	81,000	04/15/2019	06/30/2022
00206R-DD-1	AT&T INC NTS				2FE	1,521,040	107.1900	1,586,414	1,480,000	1,509,297		(5,226)			3.950	3.549	JJ	26,957	58,460	09/14/2017	01/15/2025
00206R-HS-4	AT&T INC SR NTS				2FE	1,658,752	105.8550	1,741,320	1,645,000	1,657,527		(1,225)			3.600	3.471	JJ	27,307	29,610	06/05/2019	07/15/2025
00206R-GQ-9	AT+T INC			2	2FE	1,073,985	111.1190	1,277,870	1,150,000	1,079,678		5,200			4.300	5.145	FA	18,681	49,450	11/26/2018	02/15/2030
00206R-CS-9	AT+T INC NOTES			2	2FE	2,962,566	104.3800	2,974,821	2,850,000	2,903,049		(16,896)			3.600	2.961	FA	38,190	102,600	05/04/2016	02/17/2023
00206R-DN-9	AT+T INC SR NTS			2	2FE	1,831,360	102.3740	1,857,073	1,814,000	1,823,178		(4,208)			3.200	2.970	MS	19,349	58,048	01/11/2018	03/01/2022
053015-AE-3	AUTOMATIC DATA PROCESSNG INC			2	1FE	998,910	106.6260	1,066,255	1,000,000	999,335		104			3.375	3.417	MS	9,938	33,750	09/08/2015	09/15/2025
05348E-AX-7	AVALONBAY COMMUNITIES NOTES			2	1FE	3,001,059	103.1090	3,108,738	3,015,000	3,005,522		1,333			2.950	3.027	MN	12,353	88,943	10/27/2016	05/11/2026
05348E-BF-5	AVALONBAY COMMUNITIES SR NTS				1FE	456,768	105.7840	454,872	430,000	456,483		(284)			3.300	2.559	JD	1,183	7,726	11/21/2019	06/01/2029
05723K-AE-0	BAKER HUGHES LLC SR NTS				1FE	153,771	104.3940	162,855	156,000	153,896		125			3.337	3.564	JD	231	5,206	06/12/2019	12/15/2027
059165-EC-0	BALTIMORE GAS & ELECTRIC SR NTS				1FE	1,188,740	139.2590	1,309,035	940,000	1,174,478		(9,439)			6.350	4.298	AO	14,923	59,690	06/21/2018	10/01/2036
06051G-HR-3	BANK OF AMERICA CORP				1FE	1,262,150	104.4290	1,305,358	1,250,000	1,260,793		(1,357)			3.458	3.303	MS	12,727	21,613	04/11/2019	03/15/2025
06051G-EH-8	BANK OF AMERICA CORP SEN NOTES				1FE	2,309,508	104.2610	2,126,922	2,040,000	2,092,891		(37,322)			5.000	3.073	MN	13,600	102,000	06/01/2016	05/13/2021

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	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-GK-9	BANK OF AMERICA CORP SR NTS			2	1FE	2,632,878	101.6830	2,745,428	2,700,000	2,650,938		13,736			2.881	3.496	AO	14,477	77,787	09/05/2018	04/24/2023
06051G-GF-0	BANK OF AMERICA SR NTS			2	1FE	2,608,445	107.3700	2,823,840	2,630,000	2,612,436		2,303			3.824	3.952	JJ	44,978	85,658	05/28/2019	01/20/2028
06406H-CX-5	BANK OF NEW YORK MELLON CORP				1FE	1,377,740	105.0960	1,471,340	1,400,000	1,388,554		2,210			3.250	3.470	MS	13,903	45,500	09/29/2014	09/11/2024
05531F-BG-7	BB&T CORPORATION SR NTS				1FE	1,686,949	102.4990	1,729,160	1,687,000	1,686,961		12			3.050	3.074	JD	1,572	38,876	03/11/2019	06/20/2022
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY SR NTS				1FE	260,908	138.4130	290,667	210,000	258,696		(1,754)			6.500	4.627	MS	4,019	13,650	09/24/2018	09/15/2037
10112R-AS-3	BOSTON PROPERTIES LP				1FE	2,226,239	102.3470	2,302,800	2,250,000	2,246,260		2,590			4.125	4.296	MN	11,859	92,813	11/22/2010	05/15/2021
10112R-AX-2	BOSTON PROPERTIES LP SR NOTES			2	2FE	2,207,856	105.9790	2,225,552	2,100,000	2,172,964		(11,271)			3.650	3.020	FA	31,938	76,650	10/20/2016	02/01/2026
10112R-AY-0	BOSTON PROPERTIES LP SR NOTES			2	2FE	1,873,082	101.4320	1,943,444	1,916,000	1,885,508		4,016			2.750	3.035	AO	13,173	52,690	10/20/2016	10/01/2026
10373Q-AL-4	BP CAPITAL MARKETS AMERICA NTS				1FE	965,220	102.3110	1,023,113	1,000,000	972,995		7,432			2.750	3.643	MN	3,896	27,500	12/14/2018	05/10/2023
110122-BE-7	BRISTOL MYERS SQUIBB CO				1FE	2,840,391	101.1570	2,847,563	2,815,000	2,838,201		(2,190)			2.875	2.147	FA	29,675		11/22/2019	02/19/2021
110122-CB-2	BRISTOL MYERS SQUIBB CO SR NTS				1FE	520,669	107.0220	561,867	525,000	520,900		231			3.400	3.527	JJ	11,156		05/07/2019	07/26/2029
110122-BN-7	BRISTOL MYERS SQUIBB CO SR UNSECUR			1	1FE	289,737	108.1020	291,876	270,000	289,371		(366)			3.875	2.457	FA	3,953		11/22/2019	08/15/2025
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE CORP				1FE	6,956,220	130.8260	9,157,851	7,000,000	6,975,662		1,889			6.700	6.872	FA	195,417	469,000	06/03/1999	08/01/2028
12201P-AB-2	BURLINGTON RESOURCES FIN CO NTS		A		1FE	827,982	142.0310	920,360	648,000	812,085		(10,617)			7.200	4.443	FA	17,626	46,656	06/26/2018	08/15/2031
14040H-BR-5	CAPITAL ONE FINANCIAL CORP SR NTS			2	2FE	244,855	100.3100	250,774	250,000	247,901		2,447			2.400	3.463	AO	1,017	6,000	10/01/2018	10/30/2020
14042R-BT-7	CAPITAL ONE NA SR NTS			2	2FE	1,445,973	100.4520	1,506,776	1,500,000	1,471,875		15,796			2.250	3.423	MS	10,125	33,750	10/22/2018	09/13/2021
14149Y-BA-5	CARDINAL HEALTH INC				2FE	994,830	104.4800	1,044,802	1,000,000	997,258		507			3.500	3.594	MN	4,472	35,000	11/07/2014	11/15/2024
149123-BX-8	CATERPILLAR INC				1FE	816,203	101.7730	854,895	840,000	831,777		3,139			2.600	3.034	JD	303	21,840	09/19/2014	06/26/2022
149123-BN-0	CATERPILLAR INC SR NTS				1FE	310,428	136.8310	342,079	250,000	307,127		(2,351)			6.050	4.178	FA	5,714	15,125	08/01/2018	08/15/2036
124857-AY-9	CBS CORPORATION SR NTS			2	2FE	848,715	102.0880	903,475	885,000	856,670		7,606			2.900	3.948	JD	2,139	25,665	12/14/2018	06/01/2023
172967-KX-8	CITIGROUP INC NOTES			2	1FE	2,867,986	102.1220	2,910,490	2,850,000	2,858,558		(3,126)			3.337	3.258	MJSD	7,925	113,413	10/25/2016	09/01/2023
172967-LC-3	CITIGROUP INC SR NTS			2	1FE	2,455,096	101.6430	2,490,263	2,450,000	2,452,538		(1,315)			2.900	2.862	JD	4,539	71,050	01/11/2018	12/08/2021
172967-LQ-2	CITIGROUP INC SR NTS			2	1FE	2,891,905	101.6650	2,983,861	2,935,000	2,900,881		8,977			2.700	3.158	AO	14,088	79,245	03/20/2019	10/27/2022
172967-LS-8	CITIGROUP INC SR NTS			2	1FE	960,650	105.2900	1,052,897	1,000,000	966,011		3,158			3.520	4.020	AO	6,258	35,200	04/11/2018	10/27/2028
172967-MF-5	CITIGROUP INC SR NTS			2	1FE	1,815,916	104.0810	1,821,409	1,750,000	1,813,420		(2,496)			3.352	2.477	AO	10,917	24,302	12/09/2019	04/24/2025
20030N-CR-0	COMCAST CORP COMPANY NTS			2	1FE	4,065,565	106.6590	4,266,376	4,000,000	4,056,685		(8,884)			3.700	3.367	AO	31,244	112,079	04/15/2019	04/15/2024
20030N-BX-8	COMCAST CORP COMPANY SR NTS			2	1FE	149,816	103.6510	155,477	150,000	149,843		28			3.000	3.050	FA	1,875	2,250	03/18/2019	02/01/2024
20030N-BH-3	COMCAST CORPORATION NTS				1FE	1,175,389	115.9080	1,263,399	1,090,000	1,165,716		(4,487)			4.250	3.611	JJ	21,361	46,325	11/01/2017	01/15/2033
202795-HT-0	COMMONWEALTH EDISON CO BDS				1FE	956,315	142.0130	1,033,857	728,000	944,212		(7,963)			6.450	4.146	JJ	21,652	46,956	06/18/2018	01/15/2038
209111-EY-5	CONSOLIDATED EDISON CO OF NY NTS				1FE	645,072	128.4250	696,065	542,000	639,647		(3,100)			5.500	4.204	JD	2,484	29,810	03/21/2018	12/01/2039
209111-EL-3	CONSOLIDATED EDISON CO SR NTS				1FE	238,920	129.5360	259,071	200,000	236,667		(1,543)			5.850	4.316	MS	3,445	11,700	07/10/2018	03/15/2036
126408-GW-7	CSX CORP NOTES				2FE	1,104,850	117.8930	1,178,934	1,000,000	1,089,704		(2,395)			4.750	4.175	MN	4,090	47,500	11/08/2012	05/30/2042
126408-HE-6	CSX CORP SR NTS			2	2FE	914,630	101.7220	1,017,223	1,000,000	929,546		8,879			2.600	3.815	MN	4,333	26,000	04/18/2018	11/01/2026
126408-GH-0	CSX CORPORATION				2FE	1,014,284	130.2560	1,055,074	810,000	991,184		(7,415)			6.000	4.186	AO	12,150	48,600	11/16/2016	10/01/2036
126650-CV-0	CVS HEALTH CORP SR NTS			2	2FE	2,386,276	104.2340	2,471,379	2,371,000	2,383,899		(2,566)			3.700	3.544	MS	27,293	57,572	04/17/2019	03/09/2023
126650-BZ-2	CVS HEALTH CORPORATION SR NOTES				2FE	976,610	101.6240	1,016,243	1,000,000	989,662		3,334			2.750	3.148	JD	2,292	27,500	11/23/2015	12/01/2022
126650-CK-4	CVS HEALTH CORPORATION SR NOTES			2	2FE	1,026,930	103.2430	1,032,432	1,000,000	1,010,519		(4,186)			3.500	3.063	JJ	15,653	35,000	11/23/2015	07/20/2022
257375-AK-1	DOMINION GAS HOLDINGS LLC SR NOTES			2	2FE	1,993,260	100.7010	2,014,026	2,000,000	1,998,755		1,389			2.800	2.893	MN	7,156	56,000	11/12/2015	11/15/2020
260003-AM-0	DOVER CORPORATION NOTES			2	2FE	1,240,313	103.5480	1,294,348	1,250,000	1,243,960		920			3.150	3.267	MN	5,031	39,375	10/29/2015	11/15/2025
26441C-AS-4	DUKE ENERGY CORP SR NTS			2	2FE	1,439,933	100.4870	1,587,694	1,580,000	1,465,778		14,738			2.650	3.929	MS	13,957	41,870	03/20/2018	09/01/2026
693627-AY-7	DUKE ENERGY INDIANA INC				1FE	588,645	132.0150	620,472	470,000	583,512		(3,279)			6.120	4.090	AO	6,072	21,359	12/11/2019	10/15/2035
26441C-AJ-4	DUKE ENERGY SENIOR NOTES				2FE	1,658,673	102.3090	1,739,248	1,700,000	1,670,254		10,597			3.050	3.792	FA	19,588	51,850	11/27/2018	08/15/2022
26441Y-AY-3	DUKE REALTY LP				2FE	1,155,902	106.3060	1,243,780	1,170,000	1,162,421		1,373			3.750	3.934	JD	3,656	43,875	11/12/2014	12/01/2024
278062-AC-8	EATON CORP SENIOR NOTES				2FE	2,154,676	102.0400	2,299,988	2,254,000	2,217,614		12,020			2.750	3.380	MN	10,159	61,985	10/27/2014	11/02/2022
278865-AL-4	ECOLAB INC NOTES				1FE	1,375,654	104.7190	1,339,354	1,279,000	1,302,096		(11,443)			4.350	3.415	JD	3,555	55,637	01/07/2013	12/08/2021
278865-AU-4	ECOLAB INC SR NTS			2	1FE	1,507,387	103.1970	1,534,537	1,487,000	1,497,601		(3,287)			3.250	3.025	JJ	22,419	48,328	12/06/2016	01/14/2023
29379V-BB-8	ENTERPRISE PRODUCTS OPER LLC NTS			2	2FE	2,553,595	106.1180	2,634,900	2,483,000	2,538,266		(9,847)			3.900	3.316	FA	36,583	87,087	07/10/2019	02/15/2024
29379V-AF-0	ENTERPRISE PRODUCTS OPERATING NTS				2FE	1,507,412	100.2260	1,449,274	1,446,000	1,448,693		(32,705)			5.250	2.954	JJ	31,842	75,915	03/07/2018	01/31/2020
26884A-BF-9	ERP OPERATING LP NOTES			2	1FE	2,421,453	102.6360	2,514,583	2,450,000	2,429,576		2,656			2.850	3.008	MN	11,638	69,825	11/08/2016	11/01/2026
30040W-AD-0	EVERSOURCE ENERGY SR NTS				2FE	685,294	102.2270	690,034	675,000	684,383		(911)			2.900	2.593	AO	4,894	9,788	07/10/2019	10/01/2024
30231G-AT-9	EXXON MOBIL CORPORATION NOTES			2	1FE	2,300,000	104.9150	2,413,056	2,300,000	2,300,000					3.043	3.066	MS	23,330	69,989	02/29/2016	03/01/2026
31428X-BC-9	FEDEX CORPORATION NOTES				2FE	1,428,090	103.7450	1,493,925	1,440,000	1,433,345		1,182			3.200	3.327	FA	19,200	46,080	05/07/2015	02/01/2025
316773-CX-6	FIFTH THIRD BANCORP				2FE	558,958	105.5520	591,090	560,000	559,139		181			3.650	3.725	JJ	8,857	10,220	01/23/2019	01/25/2024
341081-FE-2	FLORIDA POWER & LIGHT 1ST MTG BDS			2	1FE	301,720	125.5820	313,956	250,000	298,849		(1,513)			5.125	3.802	JD	1,068	12,813	01/26/2018	06/01/2041
341081-EV-5	FLORIDA POWER & LIGHT CO NTS				1FE	445,283	133.2940	499,852	375,000	441,332		(2,614)			5.650	4.234	FA	8,828	21,188	06/21/2018	02/01/2037
343412-AC-6	FLUOR CORPORATION				2FE	915,001	102.1230	944,638	925,000	919,629		972			3.500	3.662	JD	1,439	32,375	11/18/2014	12/15/2024
369550-AT-5	GENERAL DYNAMICS CORPORATION				1FE	459,220	113.1820	565,912	500,000	463,179		957			3.600	4.141	MN	2,300	18,000	07/27/2015	11/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
375558-BF-9	GILEAD SCIENCES INC SR NTS			2	1FE	507,610	107.6990	524,496	487,000	502,540		(2,361)			3.650	3.080	MS	5,925	17,776	10/24/2017	03/01/2026
375558-BG-7	GILEAD SCIENCES INC SR NTS			2	1FE	898,160	119.4120	967,240	810,000	889,926		(3,854)			4.600	3.777	MS	12,420	37,260	10/25/2017	09/01/2035
38145G-AG-5	GOLDMAN SACHS GROUP INC			2	1FE	998,970	100.3970	1,003,974	1,000,000	999,611		201			2.350	2.385	MN	3,003	23,500	09/22/2016	11/15/2021
38143U-8H-7	GOLDMAN SACHS GROUP INC NOTES			2	1FE	1,308,889	105.8520	1,376,071	1,300,000	1,306,152		(945)			3.750	3.694	FA	17,063	48,750	11/09/2016	02/25/2026
38141G-WL-4	GOLDMAN SACHS GROUP INC SR NTS			2	1FE	2,313,478	106.3980	2,447,165	2,300,000	2,310,621		(1,226)			3.691	3.652	JD	6,131	84,893	08/11/2017	06/05/2028
406216-AZ-4	HALLIBURTON COMPANY SENIOR NOTES				2FE	897,030	102.0460	918,415	900,000	899,369		322			3.250	3.316	MN	3,737	29,250	11/08/2011	11/15/2021
406216-BD-2	HALLIBURTON COMPANY SENIOR NOTES				2FE	1,496,490	104.0220	1,560,325	1,500,000	1,498,600		360			3.500	3.559	FA	21,875	52,500	07/29/2013	08/01/2023
41283L-AN-5	HARLEY DAVIDSON FINANCIAL SVRS NTS				2FE	3,099,132	100.0050	3,100,165	3,100,000	3,099,875		270			2.400	2.423	JD	3,307	74,400	03/07/2017	06/15/2020
412822-AD-0	HARLEY DAVIDSON INC SNR NOTES			2	2FE	994,490	104.0940	1,040,937	1,000,000	996,694		527			3.500	3.598	JJ	14,875	35,000	07/23/2015	07/28/2025
40414L-AM-1	HCP INC SENIOR NOTES				2FE	991,850	104.4430	1,044,427	1,000,000	995,523		791			3.400	3.527	FA	14,167	34,000	01/13/2015	02/01/2025
437076-BM-3	HOME DEPOT INC SENIOR NOTES			2	1FE	1,490,340	104.6700	1,570,052	1,500,000	1,493,707		900			3.000	3.098	AO	11,250	45,000	02/03/2016	04/01/2026
437076-AS-1	HOME DEPOT INC SR NTS				1FE	1,701,036	138.0480	1,794,626	1,300,000	1,681,634		(7,924)			5.875	3.607	JD	3,182	58,750	11/04/2019	12/16/2036
459200-HU-8	IBM CORP				1FE	2,267,859	106.0250	2,385,554	2,250,000	2,258,259		(1,837)			3.625	3.560	FA	31,492	81,563	04/30/2014	02/12/2024
45138L-AT-0	IDAHO POWER CO MED TERM NOTE SER G				1FE	1,994,640	137.0250	2,740,496	2,000,000	1,995,762		127			6.250	6.368	AO	26,389	125,000	10/15/2007	10/15/2037
452308-AQ-2	ILLINOIS TOOL WORKS INC				1FE	3,290,427	127.0720	3,685,087	2,900,000	3,229,948		(9,309)			4.875	4.122	MS	41,627	141,375	08/21/2012	09/15/2041
456866-AM-4	INGERSOLL-RAND COMPANY BONDS				2FE	5,998,880	119.8550	7,191,316	6,000,000	5,999,482		49			6.443	6.548	MN	49,396	386,580	11/21/1997	11/15/2027
24422E-RH-4	JOHN DEERE CAPITAL CORP NOTES				1FE	2,787,372	102.4700	2,869,157	2,800,000	2,797,441		1,367			3.150	3.229	AO	18,620	88,200	10/05/2011	10/15/2021
478160-BU-7	JOHNSON & JOHNSON NOTES			2	1FE	994,750	109.4410	1,094,410	1,000,000	995,492		203			3.550	3.619	MS	11,833	35,500	02/25/2016	03/01/2036
46625H-KC-3	JPMORGAN CHASE & CO NOTES				1FE	4,041,009	104.3640	4,226,729	4,050,000	4,045,108		878			3.125	3.176	JJ	55,547	126,563	01/15/2015	01/23/2025
46647P-AX-4	JPMORGAN CHASE & CO SR NTS				1FE	2,693,550	113.8090	2,731,419	2,400,000	2,685,015		(8,535)			4.452	2.953	JD	7,717	53,424	11/04/2019	12/05/2029
46625H-RY-8	JPMORGAN CHASE SR NTS			2	1FE	2,108,410	107.8380	2,221,473	2,060,000	2,097,656		(4,611)			3.782	3.519	FA	32,462	77,909	08/11/2017	02/01/2028
487836-BJ-6	KELLOGG CO				2FE	2,327,979	102.2840	2,408,777	2,355,000	2,346,715		3,279			3.125	3.308	MN	8,995	73,594	11/24/2014	05/17/2022
28370T-AE-9	KINDER MORGAN ENER PART			1	2FE	260,643	104.2400	260,599	250,000	257,543		(3,100)			5.000	3.240	AO	3,125	6,250	04/01/2019	10/01/2021
501044-CQ-2	KROGER COMPANY SENIOR NOTES			2	2FE	2,849,427	102.8410	2,869,257	2,790,000	2,811,026		(9,843)			3.400	3.039	AO	20,026	94,860	12/01/2015	04/15/2022
539830-BB-4	LOCKHEED MARTIN CORP NOTES				1FE	6,337,000	114.1990	7,236,767	6,337,000	6,337,000					4.070	4.111	JD	11,463	257,916	12/12/2012	12/15/2042
548661-DH-7	LOWES COMPANIES INC			2	2FE	944,500	105.6510	1,003,689	950,000	946,638		525			3.375	3.473	MS	9,441	32,062	09/09/2015	09/15/2025
548661-AH-0	LOWES COMPANIES INC DEBENTURES				2FE	2,525,251	127.3960	2,414,155	1,895,000	2,350,093		(47,763)			6.875	3.489	FA	49,217	130,281	03/29/2016	02/15/2028
575718-AE-1	MASS INSTITUTE OF TECH BCLASS				1FE	1,427,810	113.1100	1,413,880	1,250,000	1,426,615		(1,195)			3.959	2.984	JJ	24,744		11/07/2019	07/01/2038
575718-AG-6	MASS INSTITUTE OF TECH BCLASS				1FE	2,500,000	99.3350	2,483,373	2,500,000	2,500,000					2.989	3.011	JJ	2,283		12/17/2019	07/01/2050
58013M-EY-6	MCDONALD'S CORP NTS			2	2FE	2,992,077	107.9040	3,156,203	2,925,000	2,970,992		(7,029)			3.700	3.430	JJ	45,394	108,225	03/10/2017	01/30/2026
585055-BT-2	MEDTRONIC INC NTS				1FE	717,129	118.4080	772,020	652,000	710,814		(2,862)			4.375	3.632	MS	8,399	28,525	10/03/2017	03/15/2035
594918-AD-6	MICROSOFT CORP SR NTS				1FE	1,781,375	134.1260	1,895,203	1,413,000	1,756,974		(12,213)			5.200	3.500	JD	6,123	73,476	05/22/2019	06/01/2039
594918-BS-2	MICROSOFT CORP SR NTS			2	1FE	1,226,995	109.6010	1,402,897	1,280,000	1,230,534		2,112			3.450	3.801	FA	17,541	44,160	04/20/2018	08/08/2036
59523U-AN-7	MID AMERICA APARTMENTS LP SR NTS			2	2FE	1,010,737	106.1370	1,077,294	1,015,000	1,011,717		379			3.600	3.683	JD	3,045	36,540	05/02/2017	06/01/2027
61746B-DJ-2	MORGAN STANLEY NTS				1FE	2,112,809	104.7210	2,131,073	2,035,000	2,080,258		(13,319)			3.750	3.028	FA	26,709	70,969	02/26/2019	02/25/2023
61746B-EC-6	MORGAN STANLEY NTS			2	1FE	4,182,344	102.1590	4,275,337	4,185,000	4,183,393		358			3.336	3.388	JAJO	25,983	166,803	11/09/2016	10/24/2023
617446-8C-6	MORGAN STANLEY SR NTS				1FE	1,796,168	108.2060	1,844,920	1,705,000	1,772,823		(10,970)			4.000	3.239	JJ	29,932	68,200	12/06/2017	07/23/2025
61744Y-AP-3	MORGAN STANLEY SR NTS			2	1FE	780,022	107.6450	871,927	810,000	783,690		2,340			3.772	4.251	JJ	13,325	30,553	05/30/2018	01/24/2029
637432-BS-3	NATIONAL RURAL UTILITIES FIN CORP				1FE	1,050,000	118.0550	1,239,576	1,050,000	1,050,000					7.350	7.485	MN	12,862	77,175	11/06/1996	11/01/2026
655844-BL-1	NORFOLK SOUTHERN CORP				2FE	2,677,316	102.5060	2,839,403	2,770,000	2,732,534		11,195			2.903	3.391	FA	30,378	80,413	09/16/2014	02/15/2023
655844-AQ-1	NORFOLK SOUTHN CORP				2FE	1,511,352	137.0560	2,144,921	1,565,000	1,531,154		1,889			7.250	7.683	FA	42,864	113,462	05/21/2001	02/15/2031
655844-AW-8	NORFOLK SOUTHN CORP				2FE	1,675,695	116.3950	1,920,513	1,650,000	1,664,835		(2,422)			5.590	5.476	MN	11,273	92,235	12/02/2016	05/17/2025
666807-BD-3	NORTHROP GRUMMAN CORP NOTES				2FE	2,299,820	121.5730	2,431,453	2,000,000	2,252,878		(7,509)			5.050	4.182	MN	12,906	101,000	12/12/2012	11/15/2040
666807-AQ-5	NORTHROP GRUMMAN CORPORATION				2FE	2,753,249	128.9630	2,579,261	2,000,000	2,391,317		(54,450)			7.875	4.282	MS	52,500	157,500	06/17/2014	03/01/2026
668444-AQ-5	NORTHWESTERN UNIVERSITY				1FE	1,145,660	110.5440	1,105,435	1,000,000	1,145,232		(428)			3.662	3.039	JD	3,052	18,310	10/16/2019	12/01/2057
668444-AA-0	NORTHWESTERN UNIVERSITY SR NTS				1FE	2,199,633	115.2810	2,167,285	1,880,000	2,197,721		(1,913)			4.198	3.301	JD	6,577	39,461	11/01/2019	12/01/2047
668444-AC-6	NORTHWESTERN UNIVERSITY SR NTS				1FE	647,540	124.3990	646,876	520,000	647,022		(518)			4.643	3.237	JD	2,012	12,072	11/05/2019	12/01/2044
66989H-AN-8	NOVARTIS CAPITAL CORP				1FE	757,989	105.8920	820,665	775,000	759,679		1,690			3.100	3.434	MN	2,936	24,025	01/23/2019	05/17/2027
670346-AL-9	NUCOR CORP SENIOR NOTES			2	1FE	2,915,094	104.9640	3,064,941	2,920,000	2,918,674		454			4.125	4.186	MS	35,466	120,450	09/16/2010	09/15/2022
68389X-AE-5	ORACLE CORP NTS				1FE	1,558,775	144.3780	1,602,599	1,110,000	1,524,677		(15,666)			6.500	3.710	AO	15,232	72,150	10/13/2017	04/15/2038
68389X-AH-8	ORACLE CORP SR NTS				1FE	495,889	141.0690	536,061	380,000	489,430		(3,648)			6.125	4.028	JJ	11,185	23,275	03/14/2018	07/08/2039
68389X-AV-7	ORACLE CORP SR NTS			2	1FE	147,771	116.9970	175,496	150,000	147,889		102			4.300	4.482	JJ	3,100	6,450	11/01/2018	07/08/2034
71713U-AT-9	PHARMACIA LLC COMPANY				1FE	1,350,103	129.3950	1,390,995	1,075,000	1,329,661		(20,443)			6.750	3.363	JD	3,225	72,562	04/05/2019	12/15/2027
718546-AR-5	PHILLIPS 66 COMPANY SR NTS				2FE	575,989	109.0950	627,297	575,000	575,908		(81)			3.900	3.914	MS	6,603	22,425	02/26/2019	03/15/2028
72925P-AC-9	PLUM CREEK TIMBER LP				2FE	1,986,745	102.5690	2,051,389	2,000,000	1,998,081		1,505			4.700	4.840	MS	27,678	94,000	06/15/2011	03/15/2021
72925P-AD-7	PLUM CREEK TIMBERLANDS LP NOTES				2FE	3,816,292	102.2650	3,937,218	3,850,000	3,837,909		3,511			3.250	3.382	MS	36,842	125,125	09/02/2015	03/15/2023
69353R-EK-0	PNC BANK NA SENIOR NOTES				1FE	3,438,583	103.5470	3,608,611	3,485,000	3,448,957		5,366			2.950	3.195	FA	36,554	63,941	03/14/2019	02/23/2025

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74005P-BN-3	PRAXAIR INC NOTES				1FE	996,170	102.4090	1,024,091	1,000,000	997,924		375			2.650	2.712	FA	10,747	26,500	01/29/2015	02/05/2025
740189-AM-7	PRECISION CASTPARTS CORPORATION			2	1FE	4,091,636	105.5930	4,329,332	4,100,000	4,095,118		805			3.250	3.301	JD	5,922	133,250	06/01/2015	06/15/2025
740816-AD-5	PRES + FELLOWS OF HARVAR				1FE	2,477,478	135.5260	2,398,809	1,770,000	2,469,325		(8,153)			5.625	2.904	AO	24,891	28,125	12/05/2019	10/01/2038
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD BDS				1FE	2,150,235	107.7730	2,106,960	1,955,000	2,148,314		(1,921)			3.619	2.924	AO	17,688	13,571	12/12/2019	10/01/2037
74456Q-AQ-9	PUB SVC ELEC & GAS SR NTS				1FE	97,457	129.6810	106,338	82,000	96,627		(583)			5.700	4.259	JD	389	4,674	07/24/2018	12/01/2036
754907-AA-1	RAYONIER INC SR NOTES				2FE	1,356,556	101.3620	1,398,796	1,380,000	1,373,917		2,535			3.750	3.996	AO	12,937	51,750	03/14/2012	04/01/2022
755111-AF-8	RAYTHEON COMPANY BONDS				1FE	5,913,871	131.3090	7,202,284	5,485,000	5,722,372		(25,162)			7.200	6.620	FA	149,192	394,920	09/14/2016	08/15/2027
756109-AW-4	REALTY INCOME CORP SR NTS				1FE	638,214	105.6290	676,025	640,000	638,298		84			3.250	3.310	JD	924	10,169	06/13/2019	06/15/2029
760759-AP-5	REPUBLIC SERVICES INC SR NTS				2FE	1,408,550	103.3150	1,420,580	1,375,000	1,400,034		(8,516)			3.550	2.698	JD	4,068	48,812	03/25/2019	06/01/2022
774341-AF-8	ROCKWELL COLLINS INC NOTES			2	2FE	1,454,276	120.2080	1,610,782	1,340,000	1,444,601		(2,557)			4.800	4.316	JD	2,859	64,320	03/01/2016	12/15/2043
774341-AK-7	ROCKWELL COLLINS INC NTS			2	2FE	998,350	106.2140	1,062,145	1,000,000	998,751		150			3.500	3.551	MS	10,306	35,000	03/28/2017	03/15/2027
774341-AL-5	ROCKWELL COLLINS INC NTS			2	2FE	1,294,399	117.7740	1,519,283	1,290,000	1,294,186		(89)			4.350	4.377	AO	11,846	56,115	05/25/2017	04/15/2047
828807-CS-4	SIMON PROPERTY GROUP LP NOTES				1FE	1,956,158	105.3240	2,064,345	1,960,000	1,958,026		377			3.375	3.427	AO	16,537	66,150	09/03/2014	10/01/2024
828807-CY-1	SIMON PROPERTY GROUP LP SR NTS			2	1FE	1,196,844	105.2550	1,263,061	1,200,000	1,197,719		289			3.250	3.308	MN	3,358	39,000	11/15/2016	11/30/2026
832696-AK-4	SMUCKERS SR NOTES				2FE	507,340	105.2610	526,307	500,000	504,825		(836)			3.500	3.324	MS	5,153	17,500	11/21/2016	03/15/2025
842587-CS-4	SOUTHERN COMPNAY SR NTS			2	2FE	983,240	100.5060	1,005,058	1,000,000	992,448		4,859			2.350	2.889	JJ	11,750	23,500	01/30/2018	07/01/2021
09659D-AB-2	STANFORD UNIVERSITY				1FE	803,113	106.6140	799,603	750,000	802,662		(451)			3.460	3.114	MN	4,325	12,975	09/06/2019	05/01/2047
854403-AD-4	STANFORD UNIVERSITY				1FE	543,495	114.6790	573,397	500,000	542,753		(742)			4.013	3.490	MN	3,344	10,032	05/29/2019	05/01/2042
85440K-AA-2	STANFORD UNIVERSITY SR NTS				1FE	4,287,487	111.5990	4,212,863	3,775,000	4,284,309		(3,178)			3.647	2.966	MN	22,946	47,867	12/12/2019	05/01/2048
855244-AR-0	STARBUCKS CORP				2FE	572,033	111.4910	613,198	550,000	570,725		(1,308)			4.000	3.533	MN	2,811	22,000	05/02/2019	11/15/2028
855244-AQ-2	STARBUCKS CORP SR NTS				2FE	632,474	107.7590	668,109	620,000	631,016		(1,459)			3.800	3.470	FA	8,900	11,780	03/11/2019	08/15/2025
863667-AM-3	STRYKER CORP SR NTS				1FE	498,975	100.8510	504,254	500,000	499,363		388			2.625	2.752	MS	3,865	6,562	03/29/2019	03/15/2021
86787E-BC-0	SUNTRUST BANK SR NTS				1FE	824,728	104.0500	858,413	825,000	824,768		40			3.200	3.233	AO	6,600	14,153	03/12/2019	04/01/2024
871829-AZ-0	SYSCO CORPORATION COMPANY			2	2FE	2,601,595	107.5750	2,689,375	2,500,000	2,565,491		(10,876)			3.750	3.260	AO	23,437	93,750	09/07/2016	10/01/2025
871829-BC-0	SYSCO CORPORATION NOTES			2	2FE	1,011,760	105.4560	1,054,560	1,000,000	1,007,881		(1,116)			3.300	3.186	JJ	15,217	33,000	05/18/2016	07/15/2026
87612E-AR-7	TARGET CORP SR NTS				1FE	358,607	148.4910	415,776	280,000	354,756		(2,743)			6.500	4.379	AO	3,842	18,200	08/01/2018	10/15/2037
38141G-WC-4	THE GOLDMAN SACHS GROUP			2	1FE	3,781,868	101.2630	3,847,995	3,800,000	3,791,023		3,553			3.000	3.130	AO	20,583	114,000	03/20/2019	04/26/2022
89233P-5F-9	TOYOTA MOTOR CREDIT CORP				1FE	1,970,023	102.5950	2,026,261	1,975,000	1,974,028		544			3.400	3.459	MS	19,772	67,150	09/08/2011	09/15/2021
902494-AX-1	TYSON FOODS INC SR NTS			2	2FE	424,898	107.2340	455,746	425,000	424,918		16			3.950	3.994	FA	6,342	16,787	09/27/2018	08/15/2024
907818-DR-6	UNION PACIFIC CORPORATION				1FE	7,234,647	105.7510	7,640,542	7,225,000	7,229,614		(1,035)			3.646	3.662	FA	99,516	263,423	10/30/2014	02/15/2024
91324P-CQ-3	UNITED HEALTH GROUP INC NTS				1FE	87,975	121.4720	94,748	78,000	87,061		(427)			4.625	3.673	JJ	1,663	3,607	10/25/2017	07/15/2035
913017-BP-3	UNITED TECHNOLOGIES CORP				2FE	3,154,608	138.8790	3,333,087	2,400,000	3,016,373		(21,783)			6.125	4.172	JJ	67,783	147,000	08/05/2014	07/15/2038
91324P-AR-3	UNITEDHEALTH GROUP INC SR NTS				1FE	600,495	132.7990	663,994	500,000	595,138		(4,039)			5.800	4.216	MS	8,539	29,000	08/30/2018	03/15/2036
914744-AD-9	UNIVERSITY OF NOTRE DAME SR NTS				1FE	2,004,519	106.3750	2,201,956	2,070,000	2,005,825		1,306			3.438	3.663	FA	26,885	33,520	12/02/2019	02/15/2045
914748-AA-6	UNIVERSITY OF NOTRE DAME SR NTS				1FE	1,364,935	106.5220	1,331,523	1,250,000	1,364,267		(668)			3.394	2.932	FA	16,027		10/21/2019	02/15/2048
91159H-HN-3	US BANCORP SR NOTES			2	1FE	1,489,020	100.3120	1,504,684	1,500,000	1,492,506		1,041			2.375	2.473	JJ	15,734	35,625	07/19/2016	07/22/2026
92343V-BR-4	VERIZON COMMUNICATIONS INC NTS				2FE	4,866,729	111.1910	4,892,408	4,400,000	4,708,324		(77,319)			5.150	3.158	MS	66,721	226,600	04/26/2018	09/15/2023
92343V-DY-7	VERIZON COMMUNICATIONS INC SR NTS				2FE	1,891,229	111.0240	2,020,635	1,820,000	1,876,706		(6,769)			4.125	3.663	MS	21,897	75,075	11/15/2017	03/16/2027
927804-FV-1	VIRGINIA ELECTRIC & POWER CO NTS			2	1FE	1,221,423	103.6530	1,269,754	1,225,000	1,222,433		332			2.950	3.006	MN	4,618	36,137	11/10/2016	11/15/2026
931142-CB-7	WAL MART STORES INC NOTES				1FE	1,510,684	129.6200	1,594,328	1,230,000	1,484,807		(11,894)			5.250	3.550	MS	21,525	64,575	02/26/2019	09/01/2035
254687-DB-9	WALT DISNEY COMPANY SR NTS				1FE	1,455,440	129.4720	1,450,082	1,120,000	1,449,584		(5,856)			8.500	2.402	FA	33,849		11/26/2019	02/23/2025
254687-DF-0	WALT DISNEY COMPANY SR NTS				1FE	599,748	129.0060	593,429	460,000	597,606		(2,142)			7.700	2.217	AO	6,002		11/26/2019	10/30/2025
94974B-GP-9	WELLS FARGO & CO MED NOTES SER N				1FE	1,002,920	105.8910	1,058,912	1,000,000	1,002,051		(317)			3.550	3.541	MS	9,072	35,500	03/03/2017	09/29/2025
94974B-FC-9	WELLS FARGO & CO MED TERM NOTES				1FE	2,199,509	103.2710	2,230,661	2,160,000	2,171,223		(4,877)			3.500	3.279	MS	23,730	75,600	06/13/2018	03/08/2022
95000U-2A-0	WELLS FARGO & COMPANY NTS			2	1FE	1,020,887	106.3070	1,067,319	1,004,000	1,017,729		(1,610)			3.584	3.402	MN	3,898	35,983	01/03/2018	05/22/2028
94974B-GA-2	WELLS FARGO CO MED NOTES				1FE	1,495,950	104.8030	1,572,038	1,500,000	1,497,937		400			3.300	3.360	MS	15,400	49,500	09/02/2014	09/09/2024
962166-AS-3	WEYERHAEUSER COMPANY DEBS				2FE	1,526,850	115.6100	1,734,145	1,500,000	1,507,596		(1,833)			7.125	7.082	JJ	49,281	106,875	08/30/2002	07/15/2023
983024-AN-0	WYETH LLC PFE 5.95				1FE	858,763	136.5980	949,358	695,000	853,612		(5,150)			5.950	4.135	AO	10,338	41,352	03/04/2019	04/01/2037
98389B-AH-3	XCEL ENERGY INC SR NTS				2FE	558,714	135.2560	582,955	431,000	550,973		(4,979)			6.500	4.196	JJ	14,007	28,015	06/05/2018	07/01/2036
064159-QD-1	BANK OF NOVA SCOTIA		A		1FE	823,613	101.5090	836,434	824,000	823,662		49			2.375	2.403	JJ	8,861		07/15/2019	01/18/2023
046353-AL-2	ASTRAZENECA PLC NTS		D		2FE	946,192	106.2850	994,830	936,000	943,836		(1,193)			3.375	3.243	MN	3,949	31,590	01/17/2018	11/16/2025
06738E-AS-4	BARCLAYS PLC SR NTS		D	2	2FE	388,303	102.5490	401,993	392,000	389,600		733			3.684	3.939	JJ	6,860	14,441	03/15/2018	01/10/2023
225433-AM-3	CREDIT SUISSE GROUP FUNDING SR NTS		D		2FE	1,729,768	101.7130	1,749,462	1,720,000	1,724,016		(3,005)			3.450	3.291	AO	12,033	59,340	03/20/2018	04/16/2021
36164Q-NA-2	GE CAPITAL INTL FUNDING CO SR NTS		D		2FE	1,371,376	106.9730	1,342,516	1,255,000	1,360,801		(4,820)			4.418	3.745	MN	7,085	55,446	10/03/2017	11/15/2035
404280-AY-5	HSBC HOLDINGS PLC SR NTS		D		1FE	4,992,826	101.2700	5,114,148	5,050,000	5,022,170		19,084			2.950	3.384	MN	14,897	148,975	10/02/2018	05/25/2021
404280-BF-5	HSBC HOLDINGS PLC SR NTS		D		1FE	1,970,191	101.1030	2,022,066	2,000,000	1,982,516		7,730			2.650	3.127	JJ	25,911	37,564	03/25/2019	01/05/2022
478375-AD-0	JOHNSON CONTROLS INTL PL		D		2FE	2,075,276	100.6410	1,952,443	1,940,000	1,950,692		(42,369)			5.000	2.775	MS	24,519	97,000	12/23/2016	03/30/2020

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
606822-AP-9	MITSUBISHI UFJ FINANCIAL SR NTS		D		1FE	1,078,551	101.4820	1,116,298	1,100,000	1,083,729		5,178			2.665	3.297	JJ	12,703	14,657	02/20/2019	07/25/2022
606822-BD-5	MITSUBISHI UFJ FINANCIAL SR NTS		D		1FE	550,000	104.2850	573,566	550,000	550,000					3.407	3.436	MS	5,934	9,369	02/26/2019	03/07/2024
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC SR NTS		D		1FE	791,368	101.8320	821,788	807,000	797,534		4,144			2.953	3.553	FA	8,142	23,831	12/07/2018	02/28/2022
822582-AD-4	SHELL INTERNATIONAL FINANCE NTS		D		1FE	1,600,882	145.9590	1,733,990	1,188,000	1,583,619		(10,768)			6.375	3.919	JD	3,366	72,962	10/30/2019	12/15/2038
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						334,087,583	XXX	352,713,279	322,083,000	332,238,790		(530,222)			XXX	XXX	XXX	3,320,994	11,565,773	XXX	XXX
00842B-AJ-6	AGATE BAY MTG TRUST 2015-5 CL A9				1FM	3,580,780	100.9840	3,530,524	3,496,109	3,565,380		(4,595)			3.500	3.070	MON	10,197	122,364	09/29/2016	07/25/2045
00842T-AD-0	AGATE BAY MTG TRUST 2016-1 CL A4				1FM	1,281,315	97.9970	1,272,344	1,298,356	1,280,923		(2,740)			3.000	3.387	MON	3,246	38,951	01/01/2016	12/25/2045
00842V-AE-3	AGATE BAY MTG TRUST 2016-3 CL A5				1FM	1,610,336	101.9770	1,601,136	1,570,102	1,597,820		2,006			3.500	2.739	MON	4,579	54,953	08/08/2016	08/25/2046
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1				1FM	5,586,286	96.8590	5,608,887	5,790,772	5,598,542		(42,077)			2.130	3.005	MON	10,279	123,343	04/26/2016	02/25/2043
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7				1FM	1,228,848	102.4840	1,238,108	1,208,094	1,226,524		3,076			3.500	3.220	MON	3,524	42,272	07/19/2017	08/25/2043
46641C-AH-4	JP MORGAN MTG TRUST 2014-1 CL 1A9				1FM	1,607,825	101.5690	1,656,612	1,631,016	1,607,497		(328)			3.500	3.955	MON	4,757	42,814	03/19/2019	01/25/2044
46644V-AG-1	JP MORGAN MTG TRUST 2015-4 CL 1A7				1FM	1,268,564	100.4200	1,253,520	1,248,279	1,260,463		1,453			3.500	2.973	MON	3,641	43,672	07/21/2015	06/25/2045
46644V-BJ-4	JP MORGAN MTG TRUST 2015-4 CL 2A2				1FM	2,771,018	100.7970	2,821,773	2,799,450	2,776,321		(3,515)			3.000	3.201	MON	6,999	83,983	11/01/2015	06/25/2045
46647E-AA-9	JP MORGAN MTG TRUST 2016-3 CL 1A1				1FM	3,527,676	101.9240	3,635,898	3,567,250	3,527,884		208			3.500	3.837	MON	10,404	93,571	03/19/2019	10/25/2046
46648H-AC-7	JP MORGAN MTG TRUST 2017-2 CL A3				1FM	4,910,712	101.8540	4,915,830	4,826,330	4,899,316		5,219			3.500	3.195	MON	14,077	168,921	05/24/2017	05/25/2047
46648H-AE-3	JP MORGAN MTG TRUST 2017-2 CL A5				1FM	979,686	101.3800	969,575	956,374	972,360		(388)			3.500	2.817	MON	2,789	33,473	05/22/2017	05/25/2047
46647S-AE-0	JP MORGAN MTG TRUST 2017-3 CL 1A3				1FM	3,067,072	101.8540	3,060,116	3,004,402	3,065,631		(2,250)			3.500	3.064	MON	8,763	105,138	08/09/2017	08/25/2047
81746G-AU-7	SEQUOIA MTG TRST SER 2017-7 CL A19				1FM	1,356,593	100.2250	1,345,558	1,342,539	1,354,281		(363)			3.500	3.340	MON	3,916	46,989	10/02/2017	10/25/2047
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A				1FM	2,732,144	95.4210	2,809,356	2,944,158	2,760,391		(26,965)			1.874	3.529	MON	4,598	55,171	12/03/2015	02/25/2043
81746C-BQ-4	SEQUOIA MTG TRUST SER 2014-3 CLA10				1FM	1,006,252	100.8540	983,648	975,316	1,006,641		11,322			3.750	3.026	MON	3,048	36,574	09/16/2016	10/25/2044
81746R-AU-3	SEQUOIA MTG TRUST SER 2016-2 CLA19				1FM	1,144,009	100.2860	1,131,625	1,128,403	1,141,201		1,582			3.500	3.278	MON	3,291	39,494	11/20/2017	08/25/2046
81746G-AA-1	SEQUOIA MTG TRUST SER 2017-1 CL A1				1FM	2,511,796	101.3130	2,496,308	2,463,953	2,504,042		(1,213)			3.500	3.157	MON	7,186	84,027	07/30/2019	10/25/2047
81745G-AA-2	SEQUOIA MTG TRUST SR 2013-10 CL A1				1FM	3,936,950	101.6370	3,932,574	3,869,239	3,936,192		(758)			3.500	3.115	MON	10,909	56,426	07/26/2019	08/25/2043
81746L-AA-0	SEQUOIA MTG TRUST SR 2015-3 CL A1				1FM	1,026,413	101.0160	1,049,298	1,038,748	1,026,412		(1)			3.500	3.863	MON	3,030	27,267	03/08/2019	07/25/2045
81746N-AA-6	SEQUOIA MTG TRUST SR 2016-3 CL A1				1FM	3,942,091	101.8540	4,066,018	3,991,991	3,942,543		452			3.500	3.870	MON	11,643	104,790	03/08/2019	11/25/2046
81746X-AA-4	SEQUOIA MTG TRUST SR 2017-3 CL A1				1FM	1,992,643	101.7340	2,039,169	2,004,405	1,994,344		(10,684)			3.500	3.685	MON	5,846	68,494	07/30/2019	04/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						51,069,009	XXX	51,417,877	51,155,286	51,044,708		(70,559)			XXX	XXX	XXX	136,722	1,472,687	XXX	XXX
30261C-AM-6	FREMF MTG TRUST SER 2010 K6 CL B				1FM	125,854	99.8380	124,797	125,000	125,000		(855)			5.397	3.329	MON	562	1,697	09/04/2019	12/25/2046
30261Q-AM-5	FREMF MTG TRUST SER 2013 K26 CL C				1FM	164,038	101.9370	163,099	160,000	163,638		(399)			3.598	2.798	MON	480	1,455	09/04/2019	12/25/2045
30291G-AQ-2	FREMF MTG TRUST SER 2013 K27 CL C				1FM	138,059	102.4970	138,371	135,000	137,772		(287)			3.496	2.817	MON	393	1,193	09/04/2019	01/25/2046
30265A-AN-4	FREMF MTG TRUST SER 2013 K3 CL B				1FM	142,309	103.6710	142,030	137,000	142,045		(264)			3.499	2.428	MON	399	812	10/22/2019	08/25/2046
30261U-AL-8	FREMF MTG TRUST SER 2013 K713 CL C				1FM	430,638	99.9920	429,966	430,000	430,279		(360)			3.169	2.947	MON	1,135	3,433	09/04/2019	04/25/2046
30261N-AG-5	FREMF MTG TRUST SER 2013-K2 CL C				1FM	102,512	101.8810	101,881	100,000	102,256		(256)			3.619	2.801	MON	302	915	09/04/2019	11/25/2045
30291H-AE-7	FREMF MTG TRUST SER 2013-K28 CL B				1FM	1,033,125	102.1830	1,021,829	1,000,000	1,029,024		(4,101)			3.490	2.540	MON	2,908	14,840	07/17/2019	06/25/2046
30291K-AN-0	FREMF MTG TRUST SER 2013-K30 CL B				1FM	187,369	103.8130	186,864	180,000	186,984		(385)			3.556	2.370	MON	533	1,084	10/22/2019	06/25/2045
30291M-AQ-9	FREMF MTG TRUST SER 2013-K31 CL C				1FM	1,678,881	102.3340	1,679,297	1,640,997	1,674,630		(4,251)			3.630	3.016	MON	4,965	24,267	09/30/2019	07/25/2046
30291V-AE-6	FREMF MTG TRUST SER 2013-K35 CL B				1FM	798,335	104.9510	797,627	760,000	794,462		(3,873)			3.939	2.644	MON	2,495	12,730	07/29/2019	12/25/2046
30291X-AG-7	FREMF MTG TRUST SER 2014 K715 CL C				1FM	407,891	101.5320	406,129	400,000	405,980		(1,910)			4.117	2.632	MON	1,372	4,164	09/04/2019	02/25/2046
30291W-AQ-7	FREMF MTG TRUST SER 2014- K3 CL C				1FM	812,219	104.7580	838,064	800,000	806,928		(1,674)			4.364	4.193	MON	2,909	35,376	09/09/2016	12/25/2046
30291W-AN-4	FREMF MTG TRUST SER 2014-K36 CL B				1FM	950,039	105.2340	999,725	950,000	960,511		748			4.364	4.163	MON	3,455	30,450	07/17/2019	12/25/2046
30292C-AL-1	FREMF MTG TRUST SER 2014-K38 CL C				1FM	6,530,245	105.5710	6,758,650	6,402,000	6,478,716		(15,868)			4.635	4.412	MON	24,726	300,840	10/12/2016	06/25/2047
30292G-AN-8	FREMF MTG TRUST SER 2014-K39 CL B				1FM	425,047	106.3770	425,509	400,000	422,946		(2,101)			4.156	2.834	MON	1,385	7,053	07/22/2019	08/25/2047
30285F-AE-9	FREMF MTG TRUST SER 2014-K40 CL B				1FM	1,394,280	106.3310	1,452,477	1,366,000	1,379,210		(3,201)			4.073	3.853	MON	4,636	56,402	12/03/2014	11/25/2047
30291U-AN-8	FREMF MTG TRUST SER 2014-K714 CL B				1FM	1,524,902	101.1910	1,517,859	1,500,000	1,515,578		(9,324)			3.855	2.483	MON	4,818	24,585	07/17/2019	01/25/2047
30291Y-AJ-9	FREMF MTG TRUST SER 2014-K716 CL B				1FM	615,703	102.0910	612,547	600,000	612,034		(3,669)			3.952	2.580	MON	1,976	10,069	07/17/2019	08/25/2047
30292P-AE-8	FREMF MTG TRUST SER 2015-K45 CL B				1FM	2,283,306	102.6070	2,401,013	2,340,000	2,306,353		5,886			3.590	3.974	MON	4,667	85,212	11/15/2016	04/25/2048
30293W-AE-2	FREMF MTG TRUST SER 2015-K50 CL B				1FM	3,971,733	103.4940	4,051,780	3,915,000	3,979,680		(1,318)			3.779	3.521	MON	12,329	99,024	08/13/2019	10/25/2048
30292C-AJ-6	FREMF MTG TRUST SER2014-K38 CL B				1FM	2,017,808	107.0050	2,295,265	2,145,000	2,071,670		14,807			4.222	5.245	MON	7,546	91,938	03/08/2016	06/25/2047
30292G-AQ-1	FREMF MTG TRUST SERIES 2014-K39 C				1FM	2,233,355	103.3480	2,526,851	2,445,000	2,316,805		32,200			4.156	5.612	MON	8,468	102,900	05/02/2016	08/25/2047
30262L-AF-0	FREMF MTGE TRUST SER 2011-K12 CL B				1FM	183,445	101.7110	183,080	180,000	183,110		(335)			4.345	2.464	MON	652	652	11/25/2019	01/25/2046
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						28,151,093	XXX	29,254,710	28,110,997	28,225,611		(790)			XXX	XXX	XXX	93,111	911,091	XXX	XXX
62954V-AA-5	NEW YORK CITY TAX LIEN SER 19-A				1FE	2,999,708	99.9530	2,998,591	3,000,000	2,999,712		4			2.190	2.209	FMAN	12,228		10/15/2019	11/10/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62954N-AA-3	NYC TAX LIEN ABS SER 2018-A				1FE	1,085,147	100.1600	1,086,987	1,085,251	1,085,157		6			3.220	3.260	FMAN	4,951	34,945	07/31/2018	11/10/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,084,855	XXX	4,085,578	4,085,251	4,084,869		10			XXX	XXX	XXX	17,179	34,945	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						417,392,540	XXX	437,471,444	405,434,534	415,593,978		(601,561)			XXX	XXX	XXX	3,568,006	13,984,496	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						621,351,538	XXX	655,263,443	604,935,543	618,181,586		(780,785)			XXX	XXX	XXX	6,282,612	20,930,897	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						275,273,505	XXX	277,634,225	271,065,684	275,047,103		18,457			XXX	XXX	XXX	781,298	5,824,910	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						84,737,752	XXX	85,566,394	83,800,947	84,658,000		416,663			XXX	XXX	XXX	220,807	2,465,544	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						4,084,855	XXX	4,085,578	4,085,251	4,084,869		10			XXX	XXX	XXX	17,179	34,945	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						985,447,650	XXX	1,022,549,640	963,887,425	981,971,558		(345,655)			XXX	XXX	XXX	7,301,896	29,256,296	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/ 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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation and Administrative Symbol	Date Acquired
NONE																				
8999999 - Total Preferred Stocks								XXX											XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
88579Y-10-1	3M COMPANY			520.000	91,738	176.420	91,738	41,723		2,520		(4,138)		(4,138)		09/03/2019	
002824-10-0	ABBOTT LABORATORIES			3,732.000	324,162	86.860	324,162	91,571		4,583		53,199		53,199		05/31/2019	
00287Y-10-9	ABBVIE INC			1,796.000	159,018	88.540	159,018	33,969		7,687		(6,555)		(6,555)		01/02/2013	
004239-10-9	ACADIA REALTY TRUST			3,321.000	86,114	25.930	86,114	86,114	963	930			5,631	(5,631)		07/16/2019	
00507V-10-9	ACTIVISION BLIZZARD INC			940.000	55,855	59.420	55,855	47,569				8,286		8,286		08/30/2019	
005098-10-8	ACUSHNET HOLDINGS CORP			3,495.000	113,588	32.500	113,588	89,454		833		24,134		24,134		08/30/2019	
00724F-10-1	ADOBE INC			512.000	168,863	329.810	168,863	14,188				53,028		53,028		02/05/2008	
00846U-10-1	AGILENT TECHNOLOGIES INC			1,649.000	140,676	85.310	140,676	115,885	297	329		24,791		24,791		08/30/2019	
009158-10-6	AIR PRODUCTS & CHEMICALS INC			645.000	151,569	234.990	151,569	69,052	748	2,588		41,505		41,505		05/31/2019	
00971T-10-1	AKAMAI TECHNOLOGIES INC			181.000	15,635	86.380	15,635	14,217				1,418		1,418		05/23/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES			727.000	117,469	161.580	117,469	83,614	749	2,699		33,854		33,854		04/11/2018	
015351-10-9	ALEXION PHARMACEUTICALS INC			279.000	30,174	108.150	30,174	28,112				2,062	5,431	(3,369)		06/17/2019	
016255-10-1	ALIGN TECHNOLOGY INC			94.000	26,230	279.040	26,230	18,342				7,887		7,887		07/29/2019	
02079K-30-5	ALPHABET INC CL A			688.000	921,500	1,339.390	921,500	714,452				202,568		202,568		12/26/2018	
02209S-10-3	ALTRIA GROUP INC			4,196.000	209,422	49.910	209,422	171,616	3,525	11,958		37,806	35,764	2,042		05/31/2019	
023608-10-2	AMEREN CORPORATION			916.000	70,349	76.800	70,349	69,491		687		857		857		12/04/2019	
024013-10-4	AMERICAN ASSETS TRUST INC			1,963.000	90,102	45.900	90,102	88,247				1,855		1,855		12/20/2019	
024835-10-0	AMERICAN CAMPUS CMNTYS INC			2,237.000	105,206	47.030	105,206	90,812		4,183		12,617		12,617		12/27/2018	
025537-10-1	AMERICAN ELECTRIC POWER			889.000	84,019	94.510	84,019	52,591		2,409		17,576		17,576		11/15/2016	
025816-10-9	AMERICAN EXPRESS CO			2,478.000	308,486	124.490	308,486	88,366		3,965		72,283		72,283		02/11/2016	
02665T-30-6	AMERICAN HOMES 4 RENT			3,760.000	98,550	26.210	98,550	80,745	188	752		23,914		23,914		06/19/2018	
03027X-10-0	AMERICAN TOWER CORP			979.000	224,994	229.820	224,994	133,496	989	3,448		70,126		70,126		04/11/2018	
03073E-10-5	AMERISOURCEBERGEN CORPORATION			183.000	15,559	85.020	15,559	2,910		293		1,943		1,943		05/26/2005	
031100-10-0	AMETEK INC			705.000	70,317	99.740	70,317	54,880		281		15,555		15,555		09/03/2019	
031162-10-0	AMGEN INC			743.000	179,115	241.070	179,115	39,451		4,249		34,280		34,280		08/30/2019	
032095-10-1	AMPHENOL CORP			350.000	37,881	108.230	37,881	30,732	88	329		9,523		9,523		01/02/2018	
03662Q-10-5	ANSYS INC			109.000	28,058	257.410	28,058	16,193				12,477		12,477		01/02/2018	
03748R-75-4	APARTMENT INVESTMENT AND MGMT CO			2,085.000	107,690	51.650	107,690	90,091		7,573		13,347		13,347		06/21/2018	
037833-10-0	APPLE INC			4,546.000	1,334,933	293.650	1,334,933	109,146		13,820		617,847		617,847		02/07/2013	
038222-10-5	APPLIED MATERIALS INC			1,196.000	73,004	61.040	73,004	14,591		993		33,847		33,847		04/11/2008	
040413-10-6	ARISTA NETWORKS INC			65.000	13,221	203.400	13,221	12,683				538	2,474	(1,936)		08/07/2019	
042166-80-1	ARMANINO FOODS OF DISTINCTION INC			8,246.000	28,861	3.500	28,861	28,187	206	412		674		674		05/13/2019	
363576-10-9	ARTHUR J GALLAGHER & CO			1,182.000	112,562	95.230	112,562	96,556		1,475		13,054		13,054		08/30/2019	
00206R-10-2	AT&T INC			8,314.000	324,911	39.080	324,911	202,536		16,961		87,630		87,630		11/22/2011	
053015-10-3	AUTOMATIC DATA PROCESSING			511.000	87,126	170.500	87,126	17,473	465	1,615		20,123		20,123		08/30/2010	
053332-10-2	AUTOZONE INC			94.000	111,983	1,191.310	111,983	75,817				24,379		24,379		05/31/2019	
053484-10-1	AVALONBAY COMMUNITIES INC			636.000	133,369	209.700	133,369	110,998	967	3,515		19,939		19,939		08/30/2019	
053611-10-9	AVERY DENNISON CORP			107.000	13,998	130.820	13,998	11,774		124		2,224		2,224		06/17/2019	
058498-10-6	BALL CORP			400.000	25,868	64.670	25,868	25,883				(15)		(15)		12/18/2019	
060505-10-4	BANK OF AMERICA CORP			13,152.000	463,213	35.220	463,213	135,579		7,418		126,855		126,855		09/25/2019	
075887-10-9	BECTON DICKINSON AND CO			131.000	35,628	271.970	35,628	25,541		406		6,111		6,111		12/29/2017	
086516-10-1	BEST BUY CO INC			296.000	25,989	87.800	25,989	19,729	148	148		6,260		6,260		06/17/2019	
09062X-10-3	BIOGEN IDEC INC			231.000	68,545	296.730	68,545	8,945				(968)		(968)		01/10/2008	
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS			6,642.000	151,039	22.740	151,039	149,823				1,216		1,216		07/24/2019	
097023-10-5	BOEING CO			645.000	210,115	325.760	210,115	25,932		5,302		2,103		2,103		01/23/2004	
09857L-10-8	BOOKING HOLDINGS INC			94.000	193,051	2,053.730	193,051	115,593				26,995		26,995		08/30/2019	
101121-10-1	BOSTON PROPERTIES INC			85.000	11,718	137.860	11,718	10,250	83	323		2,151		2,151		09/07/2017	
105368-20-3	BRANDYWINE REALTY TRUST			6,139.000	96,689	15.750	96,689	77,512		4,666		19,177		19,177		04/24/2018	
110122-15-7	BRISTOL MYERS SQUIBB CO RIGHTS			1,388.000	4,178	3.010	4,178	3,137				1,041		1,041		11/21/2019	
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY			3,338.000	214,266	64.190	214,266	194,025		3,198		(37,332)		(37,332)		11/21/2019	
11135F-10-1	BROADCOM INC			736.000	232,591	316.020	232,591	57,781		8,243		45,441		45,441		07/25/2018	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO			362.000	44,721	123.540	44,721	41,364	195	371		3,357		3,357		04/17/2019	
117665-10-9	BRYN MAWR BANK CORP			716.000	29,528	41.240	29,528	24,416		372		5,112	2,366	2,746		05/29/2019	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC			176.000	13,763	78.200	13,763	13,313		354		1,021	2,058	(1,037)		05/23/2018	
127097-10-3	CABOT OIL & GAS CORP			1,976.000	34,402	17.410	34,402	31,497		466		2,160	11,704	(9,544)		07/24/2019	
127387-10-8	CADENCE DESIGN SYS INC			356.000	24,692	69.360	24,692	23,524				1,168	2,727	(1,559)		07/22/2019	
132152-10-9	CAMBRIDGE BANCORP			2,770.000	222,016	80.150	222,016	204,814		4,560		22,543	29,189	(6,646)		08/05/2019	
133131-10-2	CAMDEN PROPERTY TRUST			889.000	94,323	106.100	94,323	92,131	711	1,422		2,192		2,192		05/24/2019	
124830-10-0	CBL & ASSOCIATES PROPERTIES			36,649.000	38,481	1.050	38,481	37,015		4,142		5,030	36,915	(31,885)		12/28/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
12503M-10-8	CBOE GLOBAL MARKETS INC			133.000	15,960	120.000	15,960	12,752		137		3,208		3,208		04/03/2019	
12504L-10-9	CBRE GROUP INC			387.000	23,719	61.290	23,719	17,009				5,924		5,924		08/30/2019	
12514G-10-8	CDW CORPORATION			190.000	27,140	142.840	27,140	23,476		72		3,664		3,664		10/01/2019	
15189T-10-7	CENTERPOINT ENERGY INC			629.000	17,153	27.270	17,153	15,448		181		1,705	1,972	(267)		08/30/2019	
156782-10-4	CERNER CORPORATION			381.000	27,962	73.390	27,962	953	69	137		7,982		7,982		04/30/2003	
159864-10-7	CHARLES RIVER LABORATORIES			1,123.000	171,549	152.760	171,549	113,901				36,957		36,957		05/31/2019	
166764-10-0	CHEVRON CORPORATION			2,438.000	293,803	120.510	293,803	256,886		10,384		23,115		23,115		09/16/2019	
17275R-10-2	CISCO SYSTEMS INC			8,167.000	391,689	47.960	391,689	163,502		9,786		29,843		29,843		10/09/2019	
172967-42-4	CITIGROUP INC NEW YORK NY			4,116.000	328,827	79.890	328,827	137,186		6,955		102,958		102,958		09/25/2019	
174610-10-5	CITIZENS FINANCIAL GROUP			3,289.000	133,566	40.610	133,566	113,195		1,396		20,371		20,371		09/25/2019	
177376-10-0	CITRIX SYSTEMS INC			308.000	34,157	110.900	34,157	8,723		431		2,600		2,600		01/09/2008	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			674.000	41,801	62.020	41,801	19,856		539		(984)		(984)		05/30/2012	
194162-10-3	COLGATE-PALMOLIVE CO			1,235.000	85,017	68.840	85,017	24,386		1,823		8,298		8,298		09/03/2019	
19421R-20-0	COLLECTORS UNIVERSE INC			5,751.000	132,561	23.050	132,561	100,951		3,244		31,610		31,610		06/03/2019	
198516-10-6	COLUMBIA SPORTSWEAR COMPANY			852.000	85,362	100.190	85,362	78,432				6,930		6,930		12/12/2019	
20030N-10-1	COMCAST CORPORATION CL A			8,289.000	372,756	44.970	372,756	157,061		5,693		71,396		71,396		05/31/2019	
20825C-10-4	CONOCOPHILLIPS			2,864.000	186,246	65.030	186,246	161,538		1,258		11,512		11,512		12/11/2019	
21870Q-10-5	CORESITE REALTY CORP			757.000	84,875	112.120	84,875	64,946	924	3,126		19,929		19,929		01/24/2018	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST			3,609.000	106,032	29.380	106,032	87,618	992	3,970		30,862		30,862		12/07/2018	
22052L-10-4	CORTEVA INC			981.000	28,998	29.560	28,998	12,518		255		16,481		16,481		06/03/2019	
222795-50-2	COUSINS PROPERTIES INC			2,557.000	105,348	41.200	105,348	91,638		742		13,710		13,710		07/29/2019	
22822V-10-1	CROWN CASTLE INTL CORP			529.000	75,197	142.150	75,197	52,583		2,420		18,510		18,510		09/07/2017	
229663-10-9	CUBESMART			2,466.000	77,630	31.480	77,630	67,385	814	3,156		7,318		7,318		01/24/2018	
126650-10-0	CVS CAREMARK CORP			1,779.000	132,162	74.290	132,162	46,506		3,558		15,602		15,602		04/18/2018	
23283R-10-0	CYRUSONE INC			1,362.000	89,116	65.430	89,116	85,395	681	579		3,721	17,499	(13,778)		12/20/2019	
235851-10-2	DANAHER CORP			1,037.000	159,159	153.480	159,159	89,541	176	695		52,223		52,223		09/20/2017	
237194-10-5	DARDEN RESTAURANTS INC			524.000	57,121	109.010	57,121	58,829		601		(1,708)	4,110	(5,818)		08/30/2019	
247361-70-2	DELTA AIR LINES INC			790.000	46,199	58.480	46,199	39,137		1,189		6,778		6,778		10/19/2017	
25179M-10-3	DEVON ENERGY CORPORATION			531.000	13,790	25.970	13,790	10,769		48		3,021	3,722	(701)		09/16/2019	
25264R-20-7	DIAMOND HILL INVESTMENT GROUP INC			1,504.000	211,252	140.460	211,252	202,890		13,536		8,362	19,253	(10,891)		05/31/2019	
25278X-10-9	DIAMONDBACK ENERGY INC			198.000	18,386	92.860	18,386	15,313		37		3,073	5,162	(2,089)		09/16/2019	
253868-10-3	DIGITAL REALTY TRUST INC			143.000	17,123	119.740	17,123	15,160	154	608		2,096		2,096		09/07/2017	
254709-10-8	DISCOVER FINANCIAL SERVICES			2,816.000	238,853	84.820	238,853	155,697		4,705		72,255		72,255		05/31/2019	
25470F-30-2	DISCOVERY COMMUNICATIONS INC			782.000	23,843	30.490	23,843	20,359				3,484		3,484		08/30/2019	
254687-10-6	DISNEY WALT CO			1,880.000	271,904	144.630	271,904	37,159	1,654	3,309		65,762		65,762		05/30/2003	
256677-10-5	DOLLAR GENERAL CORP			1,319.000	205,738	155.980	205,738	88,373		1,649		63,180		63,180		02/01/2017	
256746-10-8	DOLLAR TREE INC			1,038.000	97,624	94.050	97,624	85,230				3,872		3,872		10/17/2018	
25746U-10-9	DOMINION ENERGY INC			979.000	81,081	82.820	81,081	65,799		3,475		10,737		10,737		05/31/2019	
25960P-10-9	DOUGLAS EMMETT INC			2,722.000	119,496	43.900	119,496	91,127	762	2,831		26,882		26,882		12/27/2018	
260557-10-3	DOW INC			850.000	46,521	54.730	46,521	19,590		1,785		26,931		26,931		04/02/2019	
233331-10-7	DTE ENERGY COMPANY			223.000	28,961	129.870	28,961	24,391	226	408		2,648		2,648		12/04/2019	
26441C-20-4	DUKE ENERGY CORPORATION			876.000	79,900	91.210	79,900	72,105		1,648		3,090		3,090		12/04/2019	
264411-50-5	DUKE REALTY CORP			3,860.000	133,826	34.670	133,826	102,238		3,199		31,588		31,588		08/30/2019	
26614N-10-2	DUPONT DE NEMOURS INC			694.000	44,555	64.200	44,555	12,567		1,499		(53,998)		(53,998)		09/01/2017	
277276-10-1	EASTGROUP PROPERTIES INC			652.000	86,501	132.670	86,501	88,239	489			(1,738)		(1,738)		12/02/2019	
277432-10-0	EASTMAN CHEMICAL CO			178.000	14,108	79.260	14,108	12,328	117	441		1,095		1,095		10/18/2013	
278642-10-3	EBAY INC			964.000	34,810	36.110	34,810	8,734		540		7,751		7,751		08/25/2010	
281020-10-7	EDISON INTERNATIONAL			428.000	32,275	75.410	32,275	23,677	273	1,049		7,978		7,978		09/20/2017	
285512-10-9	ELECTRONIC ARTS INC			2,275.000	244,585	107.510	244,585	162,785				48,228		48,228		05/31/2019	
291011-10-4	EMERSON ELECTRIC CO			225.000	17,159	76.260	17,159	11,403		443		3,715		3,715		09/02/2015	
292104-10-6	EMPIRE STATE REALTY TRUST A			5,727.000	79,949	13.960	79,949	80,934		2,405		(985)		(985)		07/05/2018	
26875P-10-1	EOG RESOURCES INC			701.000	58,716	83.760	58,716	36,763		463		326		326		09/16/2019	
29444U-70-0	EQUINIX INC			308.000	179,780	583.700	179,780	108,588		3,031		71,191		71,191		04/11/2018	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC			1,668.000	117,411	70.390	117,411	79,699	511	1,729		36,404		36,404		12/27/2018	
29476L-10-7	EQUITY RESIDENTIAL			1,720.000	139,182	80.920	139,182	122,406	976	3,720		23,933		23,933		02/20/2019	
518439-10-4	ESTEE LAUDER COMPANIES CL A			395.000	81,583	206.540	81,583	70,405		401		11,178		11,178		08/30/2019	
30034W-10-6	EVERGY INC			978.000	63,658	65.090	63,658	55,858		1,306		7,378		7,378		05/31/2019	
30049A-10-7	EVOLUTION PETROLEUM CORP			20,913.000	114,394	5.470	114,394	108,957		5,826		5,437	21,539	(16,102)		08/30/2019	
30161N-10-1	EXELON CORP			1,185.000	54,024	45.590	54,024	45,765		1,718		581		581		10/12/2017	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
30212P-30-3	EXPEDIA GROUP INC			722.000	78,077	108.140	78,077	73,399		560		4,444	10,889	(6,445)		08/30/2019	
302130-10-9	EXPEDITORS INTL WASHINGTON INC			819.000	63,898	78.020	63,898	54,910		511		6,768		6,768		09/03/2019	
30225T-10-2	EXTRA SPACE STORAGE INC			1,129.000	119,245	105.620	119,245	119,730		2,032		(485)	6,983	(7,468)		07/15/2019	
30231G-10-2	EXXON MOBIL CORPORATION			735.000	51,288	69.780	51,288	50,120		2,521		1,169		1,169		07/29/2015	
315616-10-2	F5 NETWORKS INC			163.000	22,763	139.650	22,763	15,863				(3,648)		(3,648)		04/13/2016	
30303M-10-2	FACEBOOK INC			2,655.000	544,939	205.250	544,939	351,447				193,492		193,492		05/31/2019	
311900-10-4	FASTENAL CO			1,726.000	63,776	36.950	63,776	52,527		759		11,249		11,249		05/31/2019	
313747-20-6	FEDERAL REALTY INVESTMENT TRUST			781.000	100,538	128.730	100,538	92,189	820	3,210		8,349		8,349		08/23/2018	
31620M-10-6	FIDELITY NATIONAL INFO SERVICES			379.000	52,715	139.090	52,715	28,961		531		13,849		13,849		01/02/2018	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST, INC			3,205.000	133,040	41.510	133,040	90,383	737	2,909		40,543		40,543		12/27/2018	
337932-10-7	FIRSTENERGY CORP			643.000	31,250	48.600	31,250	30,926				324		324		12/04/2019	
337738-10-8	FISERV INC			978.000	113,086	115.630	113,086	84,942				24,328		24,328		08/30/2019	
302445-10-1	FLIR SYSTEMS INC			181.000	9,425	52.070	9,425	8,502		123		1,544		1,544		01/02/2018	
34959E-10-9	FORTINET INC			187.000	19,964	106.760	19,964	13,960				6,004		6,004		06/17/2019	
34959J-10-8	FORTIVE CORP			1,103.000	84,258	76.390	84,258	77,958		152		6,300	4,660	1,640		09/03/2019	
34964C-10-6	FORTUNE BRANDS HOME & SECURI			436.000	28,488	65.340	28,488	21,446		192		7,042		7,042		05/31/2019	
35137L-10-5	FOX CORP CL A			443.000	16,422	37.070	16,422	14,694		204		1,728	3,149	(1,421)		03/19/2019	
35137L-20-4	FOX CORP CL B			312.000	11,357	36.400	11,357	12,327		144		(970)		(970)		03/19/2019	
370334-10-4	GENERAL MILLS INC			1,652.000	88,481	53.560	88,481	60,213		1,420		12,600		12,600		11/04/2019	
375558-10-3	GILEAD SCIENCES INC			1,463.000	95,066	64.980	95,066	25,195		3,687		3,555		3,555		08/17/2010	
37940X-10-2	GLOBAL PAYMENTS INC			340.000	62,070	182.560	62,070	55,934		66		6,137		6,137		09/18/2019	
38141G-10-4	GOLDMAN SACHS GROUP INC			389.000	89,443	229.930	89,443	35,177		1,614		24,460		24,460		09/16/2011	
418056-10-7	HASBRO INC			148.000	15,630	105.610	15,630	15,796		201		(166)		(166)		06/17/2019	
421946-10-4	HEALTHCARE REALTY TRUST			2,854.000	95,238	33.370	95,238	91,788		2,569		3,450		3,450		03/18/2019	
42225P-50-1	HEALTHCARE TRUST OF AMERICA			3,178.000	96,230	30.280	96,230	79,016	1,001	3,957		15,795		15,795		01/24/2018	
42250P-10-3	HEALTHPEAK PROPERTIES INC			3,579.000	123,368	34.470	123,368	104,983		5,091		21,786		21,786		02/20/2019	
806407-10-2	HENRY SCHEIN INC			667.000	44,502	66.720	44,502	36,049				2,237		2,237		01/24/2018	
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY			1,582.000	25,091	15.860	25,091	15,130	190	712		4,192		4,192		11/05/2015	
431284-10-8	HIGHWOODS PROPERTIES INC			2,358.000	115,330	48.910	115,330	89,807		4,480		24,186		24,186		12/27/2018	
437076-10-2	HOME DEPOT INC			1,495.000	326,478	218.380	326,478	37,510		8,133		69,607		69,607		08/30/2002	
438516-10-6	HONEYWELL INTERNATIONAL INC			1,266.000	224,082	177.000	224,082	40,655		4,190		55,564		55,564		05/31/2019	
440407-10-4	HORIZON BANCORP INC			3,733.000	70,927	19.000	70,927	60,699		448		10,228	2,295	7,933		07/26/2019	
44107P-10-4	HOST HOTELS & RESORTS INC			933.000	17,307	18.550	17,307	16,750	233	793		1,754		1,754		09/07/2017	
444097-10-9	HUDSON PACIFIC PROPERTIES INC			2,676.000	100,751	37.650	100,751	89,539		1,338		11,212	4,164	7,048		07/10/2019	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES			317.000	79,529	250.880	79,529	62,352		1,144		19,201		19,201		10/19/2017	
45167R-10-4	IDEX CORP			312.000	53,664	172.000	53,664	50,990		156		2,674		2,674		08/30/2019	
452308-10-9	ILLINOIS TOOL WORKS INC			335.000	60,176	179.630	60,176	14,950	358	1,363		17,735		17,735		04/12/2005	
45778Q-10-7	INSPERITY INC			1,372.000	118,047	86.040	118,047	106,700		823		11,346	31,906	(20,560)		08/30/2019	
458140-10-0	INTEL CORP			4,555.000	272,617	59.850	272,617	73,021		5,739		58,851		58,851		12/04/2003	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC			717.000	66,358	92.550	66,358	57,524		601		6,775		6,775		07/15/2019	
459200-10-1	INTERNATIONAL BUSINESS MACH CORP			632.000	84,713	134.040	84,713	52,121		4,064		12,874		12,874		05/02/2003	
461202-10-3	INTUIT INC			315.000	82,508	261.930	82,508	13,867		611		20,500		20,500		09/14/2010	
46120E-60-2	INTUITIVE SURGICAL INC			89.000	52,612	591.150	52,612	11,511				9,988		9,988		08/02/2012	
46187W-10-7	INVITATION HOMES INC			3,453.000	103,486	29.970	103,486	72,444		1,796		34,150		34,150		11/26/2018	
44980X-10-9	IPG PHOTONICS CORP COMMON STOCK US			442.000	64,055	144.920	64,055	53,987				10,068		10,068		08/14/2019	
46284V-10-1	IRON MOUNTAIN INCORPORATED			184.000	5,864	31.870	5,864	5,737	114	450		1,491	1,568	(77)		09/07/2017	
478160-10-4	JOHNSON & JOHNSON			3,910.000	570,352	145.870	570,352	205,769		14,394		65,832		65,832		08/30/2019	
46625H-10-0	JP MORGAN CHASE & CO			6,055.000	844,067	139.400	844,067	185,188		19,953		252,832		252,832		05/31/2019	
493267-10-8	KEYCORP			4,499.000	91,060	20.240	91,060	74,412		1,511		16,648		16,648		09/03/2019	
49427F-10-8	KILROY REALTY CORPORATION			1,321.000	110,832	83.900	110,832	82,923	641	2,484		27,909		27,909		08/20/2018	
494368-10-3	KIMBERLY-CLARK CORPORATION			415.000	57,083	137.550	57,083	34,873	427	1,002		6,377		6,377		11/18/2019	
49456B-10-1	KINDER MORGAN INC			2,202.000	46,616	21.170	46,616	44,488		1,101		2,129		2,129		05/23/2019	
482480-10-0	KLA-TENCOR CORPORATION			194.000	34,565	178.170	34,565	13,253		601		17,204		17,204		08/12/2016	
502431-10-9	L3HARRIS TECHNOLOGIES INC			285.000	56,393	197.870	56,393	54,873		428		1,520		1,520		07/15/2019	
512807-10-8	LAM RESEARCH CORPORATION			192.000	56,141	292.400	56,141	6,106	221	643		29,996		29,996		10/03/2012	
531172-10-4	LIBERTY PROPERTY TRUST			2,049.000	123,042	60.050	123,042	85,812	840	3,340		37,230		37,230		04/30/2018	
532457-10-8	LILLY ELI & CO			278.000	36,538	131.430	36,538	9,455		717		4,367		4,367		07/17/2009	
539830-10-9	LOCKHEED MARTIN CORPORATION			278.000	108,248	389.380	108,248	7,163		2,502		35,456		35,456		10/15/1999	
548661-10-7	LOWES COMPANIES INC			1,294.000	154,969	119.760	154,969	50,057		2,262		30,157		30,157		08/30/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
55087P-10-4	LYFT INC			398.000	17,122	43.020	17,122	16,254				868	12,201	(11,333)		04/03/2019	
554489-10-4	MACK-CALI REALTY CORP			4,350.000	100,616	23.130	100,616	99,771				845		845		12/23/2019	
559663-10-9	MAGNOLIA OIL AND GAS CORP			4,686.000	58,950	12.580	58,950	46,017				12,933	6,514	6,419		06/13/2018	
571748-10-2	MARSH & MCLENNAN COMPANIES INC			1,060.000	118,095	111.410	118,095	94,436		1,456		24,916		24,916		06/12/2019	
573284-10-6	MARTIN MARIETTA MATERIALS			77.000	21,532	279.640	21,532	14,631		159		8,298		8,298		11/07/2018	
574599-10-6	MASCO CORP			1,237.000	59,364	47.990	59,364	49,376		212		9,988		9,988		08/30/2019	
57636Q-10-4	MASTERCARD INC CLASS A			1,136.000	339,198	298.590	339,198	86,775		1,259		102,360		102,360		08/30/2019	
57772K-10-1	MAXIM INTEGRATED PRODUCTS			329.000	20,237	61.510	20,237	17,945		158		2,291		2,291		08/30/2019	
580135-10-1	MCDONALDS CORPORATION			944.000	186,544	197.610	186,544	15,931		4,465		18,918		18,918		04/30/2003	
58155Q-10-3	MCKESSON CORPORATION			225.000	31,122	138.320	31,122	4,511	92	356		6,266		6,266		10/28/1999	
58933Y-10-5	MERCK & CO INC			4,143.000	376,806	90.950	376,806	172,994	2,527	7,295		49,138		49,138		08/30/2019	
595112-10-3	MICRON TECHNOLOGY INC			1,315.000	70,721	53.780	70,721	14,136				28,996		28,996		05/29/2015	
594918-10-4	MICROSOFT CORP			8,780.000	1,384,606	157.700	1,384,606	212,611		16,591		492,733		492,733		05/31/2019	
61174X-10-9	MONSTER BEVERAGE CORP			1,007.000	63,995	63.550	63,995	58,599				5,396		5,396		08/30/2019	
615369-10-5	MOODY S CORP			211.000	50,094	237.410	50,094	44,851		106		5,243		5,243		09/25/2019	
617446-44-8	MORGAN STANLEY			2,587.000	132,247	51.120	132,247	63,221		2,906		28,548		28,548		05/31/2019	
620076-30-7	MOTOROLA SOLUTIONS INC			300.000	48,342	161.140	48,342	17,733	192	684		13,830		13,830		06/28/2016	
631103-10-8	NASDAQ INC			386.000	41,341	107.100	41,341	35,075		499		5,542		5,542		08/30/2019	
637417-10-6	NATIONAL RETAIL PROPERTIES INC			1,756.000	94,157	53.620	94,157	92,015		2,687		2,141		2,141		04/25/2019	
64110D-10-4	NETAPP INC			291.000	18,115	62.250	18,115	13,985		279		4,129	3,835	294		05/23/2019	
651639-10-6	NEWMONT GOLDCORP CORP			1,569.000	68,173	43.450	68,173	42,218		1,539		10,550		10,550		08/30/2019	
654106-10-3	NIKE INC			1,604.000	162,501	101.310	162,501	135,538	393	353		26,963	4,820	22,143		07/29/2019	
65473P-10-5	NISOURCE INC			2,219.000	61,777	27.840	61,777	58,837				2,940		2,940		12/04/2019	
666807-10-2	NORTHROP GRUMMAN CORP			199.006	68,452	343.970	68,452	2,896		1,027		19,716		19,716		12/07/2001	
629377-50-8	NRG ENERGY INC			303.000	12,044	39.750	12,044	12,064				(20)		(20)		12/04/2019	
67066G-10-4	NVIDIA CORP			236.000	55,531	235.300	55,531	3,028		151		24,025		24,025		07/03/2008	
67103H-10-7	O'REILLY AUTOMOTIVE INC			104.000	45,579	438.260	45,579	21,701				9,769		9,769		09/13/2017	
68389X-10-5	ORACLE CORPORATION			4,319.000	228,821	52.980	228,821	101,524		3,930		33,818		33,818		09/16/2011	
695156-10-9	PACKAGING CORP OF AMERICA			584.000	65,402	111.990	65,402	54,916	461	1,248		12,346		12,346		08/30/2019	
704326-10-7	PAYCHEX INC			419.000	35,640	85.060	35,640	25,379		1,014		8,342		8,342		01/02/2018	
70450Y-10-3	PAYPAL HOLDINGS INC			1,375.000	148,734	108.170	148,734	19,342				33,110		33,110		07/23/2015	
713448-10-8	PEPSICO INC			1,719.000	234,936	136.670	234,936	32,147	1,642	6,472		45,021		45,021		01/14/1994	
714046-10-9	PERKINELMER INC			859.000	83,409	97.100	83,409	72,566		70		10,842		10,842		08/30/2019	
717081-10-3	PFIZER INC			8,314.000	325,743	39.180	325,743	155,249		10,111		(23,216)		(23,216)		08/30/2019	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC			3,238.000	275,521	85.090	275,521	226,864	3,788	8,738		48,657		48,657		09/25/2019	
718546-10-4	PHILLIPS 66			813.000	90,576	111.410	90,576	65,690		2,622		19,463		19,463		08/30/2019	
723484-10-1	PINNACLE WEST CAPITAL CORPORATION			144.000	12,950	89.930	12,950	10,618		431		681		681		11/15/2016	
723787-10-7	PIONEER NATURAL RESOURCES CO.			215.000	32,545	151.370	32,545	27,041	95	95		5,504	3,228	2,276		09/16/2019	
693506-10-7	PPG INDUSTRIES INC			446.000	59,537	133.490	59,537	28,616		595		12,263		12,263		08/30/2019	
69351T-10-6	PPL CORPORATION			901.000	32,328	35.880	32,328	26,219	372	1,484		6,803		6,803		11/15/2016	
742718-10-9	PROCTER & GAMBLE CO			3,615.000	451,513	124.900	451,513	191,504		8,769		95,640		95,640		08/30/2019	
74316X-10-1	PROFIRE ENERGY INC			10,835.000	15,711	1.450	15,711	15,711								10/22/2018	
74340W-10-3	PROLOGIS INC			2,278.000	203,061	89.140	203,061	135,560		4,829		69,297		69,297		12/26/2018	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP			628.000	37,083	59.050	37,083	37,023		295		60		60		12/04/2019	
74460D-10-9	PUBLIC STORAGE			580.000	123,517	212.960	123,517	122,194		2,042		1,005	4,799	(3,794)		11/04/2019	
747525-10-3	QUALCOMM INC			1,426.000	125,816	88.230	125,816	61,147		3,536		44,662		44,662		02/22/2016	
74834L-10-0	QUEST DIAGNOSTICS INCORPORATED			396.000	42,289	106.790	42,289	1,762		840		9,314		9,314		11/30/1998	
751212-10-1	RALPH LAUREN CORPORATION			189.000	22,155	117.220	22,155	15,085	130	496		2,601		2,601		04/05/2017	
755111-50-7	RAYTHEON COMPANY (NEW)			698.000	153,379	219.740	153,379	29,784		2,489		45,282		45,282		05/31/2019	
756109-10-4	REALTY INCOME CORP			2,079.000	153,077	73.630	153,077	136,511	473	4,826		15,985		15,985		06/17/2019	
758849-10-3	REGENCY CENTERS CORPORATION			186.000	11,735	63.090	11,735	10,941		424		820		820		01/24/2018	
75886F-10-7	REGENERON PHARMACEUTICALS			204.000	76,598	375.480	76,598	56,590				20,008	4,162	15,846		08/30/2019	
760759-10-0	REPUBLIC SERVICES INC			276.000	24,738	89.630	24,738	23,952	112	215		786		786		06/17/2019	
76131V-20-2	RETAIL PROPERTIES OF AMERICA INC			7,566.000	101,384	13.400	101,384	84,635	1,253	3,759		16,749	6,746	10,003		01/28/2019	
76169C-10-0	REXFORD INDUSTRIAL REALTY IN REIT			1,856.000	84,764	45.670	84,764	88,461	343			(3,697)		(3,697)		12/02/2019	
76973Q-20-4	ROADRUNNER TRANSPORTATION SYSTEMS			18,194.000	167,567	9.210	167,567	167,567					59,858	(59,858)		02/15/2019	
770323-10-3	ROBERT HALF INTERNATIONAL INC			820.000	51,783	63.150	51,783	39,978		492		6,980		6,980		08/30/2019	
773903-10-9	ROCKWELL AUTOMATION INC			384.000	77,825	202.670	77,825	47,895		875		20,012		20,012		09/03/2019	
778296-10-3	ROSS STORES INC			1,279.000	148,901	116.420	148,901	75,700		1,165		37,708		37,708		05/31/2019	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMICA LIFE INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identi-fication	2 Description	Codes 3 Code	Codes 4 For-eign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Desig-nation
78409V-10-4	S&P GLOBAL INC			292.000	79,731	273.050	79,731	10,651		666		30,108		30,108		12/15/2010	
78573L-10-6	SABRA HEALTH CARE REIT INC			4,505.000	96,137	21.340	96,137	74,242		8,109		21,894		21,894		11/28/2018	
78410G-10-4	SBA COMMUNICATIONS CORP			139.000	33,498	240.990	33,498	22,948		103		9,679		9,679		02/20/2019	
808513-10-5	SCHWAB (CHARLES) CORP			1,364.000	64,872	47.560	64,872	52,200		464		12,672	5,768	6,904		05/29/2019	
G7945M-10-7	SEAGATE TECHNOLOGY		C	318.000	18,921	59.500	18,921	15,024	207	200		3,897		3,897		07/22/2019	
816851-10-9	SEMPRA ENERGY			644.000	97,553	151.480	97,553	79,123	623	1,868		20,795		20,795		05/31/2019	
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS INC			3,261.000	126,070	38.660	126,070	133,482				(9,482)		(9,482)		05/31/2019	
824348-10-6	SHERWIN WILLIAMS COMPANY			71.000	41,431	583.540	41,431	30,488		160		10,943		10,943		05/23/2019	
828806-10-9	SIMON PROPERTY GROUP INC			1,323.000	197,074	148.960	197,074	197,048		10,981		(11,942)	13,235	(25,177)		04/11/2018	
82981J-10-9	SITE CENTERS CORP			7,144.000	100,159	14.020	100,159	81,791	1,429	5,715		21,075		21,075		11/26/2018	
830566-10-5	SKECHERS USA INC			2,291.000	98,948	43.190	98,948	48,180				46,507		46,507		04/06/2016	
83088M-10-2	SKYWORKS SOLUTIONS INC			803.000	97,067	120.880	97,067	54,064		707		43,003		43,003		05/31/2019	
833034-10-1	SNAP ON INC			408.000	69,115	169.400	69,115	60,032		649		9,335		9,335		09/03/2019	
842587-10-7	SOUTHERN COMPANY			987.000	62,872	63.700	62,872	47,875		1,936		15,768		15,768		12/04/2019	
844741-10-8	SOUTHWEST AIRLINES CO			1,599.000	86,314	53.980	86,314	76,759	288	804		9,555		9,555		08/30/2019	
78469C-10-3	SP PLUS CORP			1,041.000	44,170	42.430	44,170	31,553				13,418		13,418		07/26/2018	
84860W-30-0	SPIRIT REALTY CAPITAL INC			1,696.000	83,409	49.180	83,409	83,409	1,060				4,737	(4,737)		12/02/2019	
857477-10-3	STATE STREET CORPORATION BOSTON MA			452.000	35,753	79.100	35,753	23,194	235	235		12,559		12,559		08/30/2019	
858119-10-0	STEEL DYNAMICS INC			677.000	23,045	34.040	23,045	18,279	162	614		8,623	5,915	2,708		10/11/2017	
861025-10-4	STOCK YARDS BANCORP INC			1,628.000	66,846	41.060	66,846	53,146		1,519		12,765		12,765		05/31/2019	
866674-10-4	SUN COMMUNITIES INC			623.000	93,512	150.100	93,512	43,888	467	1,844		31,706		31,706		12/29/2016	
78486Q-10-1	SVB FINANCIAL GROUP			144.000	36,150	251.040	36,150	27,720				8,430		8,430		08/30/2019	
87165B-10-3	SYNCHRONY FINANCIAL			2,018.000	72,668	36.010	72,668	66,427		626		6,241		6,241		08/30/2019	
871607-10-7	SYNOPSYS INC			196.000	27,283	139.200	27,283	16,863				10,772		10,772		01/02/2018	
871829-10-7	SYSCO CORP			843.000	72,110	85.540	72,110	31,610		1,149		17,186		17,186		05/31/2019	
74144T-10-8	T ROWE PRICE GROUP INC			782.000	95,279	121.840	95,279	84,832		1,189		10,447		10,447		08/30/2019	
875465-10-6	TANGER FACTORY OUTLET CTRS INC			6,393.000	94,169	14.730	94,169	90,397		9,046		3,772	38,869	(35,097)		07/05/2018	
87612E-10-6	TARGET CORPORATION			612.000	78,465	128.210	78,465	3,594		1,591		38,017		38,017		03/28/1995	
876664-10-3	TAUBMAN CENTERS INC			2,033.000	63,206	31.090	63,206	64,728		2,745		(1,522)	17,192	(18,714)		08/19/2019	
882508-10-4	TEXAS INSTRUMENTS INC			1,948.000	249,909	128.290	249,909	104,993		5,229		59,084		59,084		05/31/2019	
00130H-10-5	THE AES CORPORATION			776.000	15,442	19.900	15,442	8,847		424		4,221		4,221		11/15/2016	
883556-10-2	THERMO FISHER SCIENTIFIC INC			819.000	266,069	324.870	266,069	46,636	156	606		82,785		82,785		04/26/2017	
872540-10-9	TJX COMPANIES INC			3,478.000	212,367	61.060	212,367	125,914		2,880		54,201		54,201		05/31/2019	
896945-20-1	TRIPADVISOR INC			131.000	3,980	30.380	3,980	3,720		459		259	2,275	(2,016)		06/17/2019	
902653-10-4	UDR INC			1,905.000	88,963	46.700	88,963	87,885				1,079		1,079		12/20/2019	
90384S-30-3	ULTA BEAUTY INC			71.000	17,973	253.140	17,973	16,207				1,766		1,766		09/16/2019	
904311-20-6	UNDER ARMOUR INC			815.000	15,632	19.180	15,632	9,397				2,453		2,453		08/24/2017	
907818-10-8	UNION PACIFIC CORP			1,313.000	237,377	180.790	237,377	83,339		3,602		45,375		45,375		09/03/2019	
91704F-10-4	URBAN EDGE PROPERTIES			4,414.000	84,661	19.180	84,661	73,361		3,884		11,300		11,300		08/27/2018	
91913Y-10-0	VALERO ENERGY CORPORATION			827.000	77,449	93.650	77,449	43,691		3,006		15,448		15,448		08/03/2016	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC			230.000	32,662	142.010	32,662	7,821				6,601		6,601		12/09/2008	
92276F-10-0	VENTAS INC			1,731.000	99,948	57.740	99,948	98,545	1,372	615		12		12		12/06/2019	
92343E-10-2	VERISIGN INC			111.000	21,387	192.680	21,387	2,631				4,927		4,927		02/18/2010	
92343V-10-4	VERIZON COMMUNICATONS			6,050.000	371,470	61.400	371,470	169,856		13,892		30,516		30,516		08/30/2019	
92826C-83-9	VISA INC CLASS A SHARES			2,029.000	381,249	187.900	381,249	35,344		2,130		113,543		113,543		08/31/2010	
929042-10-9	VORNADO REALTY TRUST			1,846.000	122,759	66.500	122,759	111,628	3,600	2,571		13,940	12,139	1,801		08/30/2019	
929160-10-9	VULCAN MATERIALS CO			157.000	22,606	143.990	22,606	17,115		195		7,095		7,095		11/07/2018	
931427-10-8	WALGREEN BOOTS ALLIANCE INC			1,424.000	83,959	58.960	83,959	53,231		2,282		(7,530)		(7,530)		05/31/2019	
931142-10-3	WALMART INC			2,019.000	239,938	118.840	239,938	46,035	1,157	3,852		49,687		49,687		09/03/2019	
94106L-10-9	WASTE MANAGEMENT INC			457.000	52,080	113.960	52,080	15,585		937		11,411		11,411		12/07/2012	
941848-10-3	WATERS CORPORATION			90.000	21,028	233.650	21,028	18,420				2,609		2,609		06/17/2019	
92939U-10-6	WEC ENERGY GROUP INC			411.000	37,907	92.230	37,907	22,713		970		9,441		9,441		11/15/2016	
948741-10-3	WEINGARTEN REALTY INVESTORS			3,690.000	115,276	31.240	115,276	91,081		5,830		23,727		23,727		12/27/2018	
95040Q-10-4	WELLTOWER INC			272.000	22,244	81.780	22,244	14,990		947		3,536		3,536		11/14/2018	
958102-10-5	WESTERN DIGITAL CORPORATION			407.000	25,832	63.470	25,832	12,468		814		10,785		10,785		07/06/2010	
96145D-10-5	WESTROCK CO			2,587.000	111,008	42.910	111,008	84,427		3,503		26,582	7,754	18,828		08/30/2019	
962166-10-4	WEYERHAEUSER CO			348.000	10,510	30.200	10,510	9,007		473		2,902		2,902		02/17/2016	
92936U-10-9	WP CAREY INC			1,063.000	85,083	80.040	85,083	85,083	1,103	1,101			6,653	(6,653)		07/29/2019	
384802-10-4	WW GRAINGER INC			164.000	55,517	338.520	55,517	42,409		472		13,109		13,109		05/31/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation
98311A-10-5	WYNDHAM HOTELS & RESORTS INC			1,835.000	115,256	62.810	115,256	94,518		1,085		23,242	610	22,632		09/18/2019	
983919-10-1	XILINX INC			574.000	56,120	97.770	56,120	46,751		386		(628)		(628)		08/30/2019	
98419M-10-0	XYLEM INC			893.000	70,359	78.790	70,359	52,564		457		5,160		5,160		08/30/2019	
G1151C-10-1	ACCENTURE PLC		C	1,325.000	279,005	210.570	279,005	116,021		2,516		80,138		80,138		05/31/2019	
H01301-12-8	ALCON INC		C	497.000	28,115	56.570	28,115	26,967				1,149		1,149		08/30/2019	
G0176J-10-9	ALLEGION PLC		C	489.000	60,900	124.540	60,900	41,618		304		15,047		15,047		08/30/2019	
G0250X-10-7	AMCOR PLC		C	2,115.000	22,927	10.840	22,927	20,769		497		2,157	2,296	(139)		06/24/2019	
G6095L-10-9	APTIV PLC		C	733.000	69,613	94.970	69,613	43,199		645		24,482		24,482		03/29/2017	
055622-10-4	BP PLC		C	2,582.000	97,445	37.740	97,445	96,104		773		1,341	2,349	(1,008)		12/11/2019	
G29183-10-3	EATON CORP PLC		C	249.000	23,585	94.720	23,585	12,989		707		6,489		6,489		12/07/2012	
H2906T-10-9	GARMIN LTD		C	153.000	14,927	97.560	14,927	12,265		174		2,662		2,662		06/17/2019	
G4388N-10-6	HELEN OF TROY LTD		C	607.000	109,133	179.790	109,133	67,156				24,889		24,889		09/03/2019	
G4705A-10-0	ICON PLC		C	408.000	70,270	172.230	70,270	60,030				10,240		10,240		10/09/2019	
G47567-10-5	IHS MARKIT LTD		C	486.000	36,620	75.350	36,620	21,568				13,183		13,183		08/30/2019	
500467-50-1	KONINKLIJKE AHOLD DELHAIZE N.V.		C	7,860.000	197,286	25.100	197,286	176,536		4,536		14,591	4,722	9,869		05/31/2019	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV CL A		C	357.000	33,729	94.480	33,729	21,952		1,482		4,041		4,041		02/01/2013	
G5960L-10-3	MEDTRONIC PLC		C	2,603.000	295,310	113.450	295,310	151,080	1,406	5,240		56,628		56,628		08/30/2019	
66987V-10-9	NOVARTIS AG ADR		C	634.000	60,033	94.690	60,033	39,556		1,693		11,100		11,100		03/21/2014	
780259-10-7	ROYAL DUTCH SHELL PLC		C	3,597.000	215,712	59.970	215,712	200,569		11,365		15,143	18,374	(3,231)		05/31/2019	
806857-10-8	SCHLUMBERGER LTD		C	1,773.000	71,275	40.200	71,275	57,498	887	2,165		13,776	6,010	7,766		06/12/2019	
G8473T-10-0	STERIS PLC		C	760.000	115,839	152.420	115,839	68,733		990		28,347		28,347		05/31/2019	
H84989-10-4	TE CONNECTIVITY LTD		C	455.000	43,607	95.840	43,607	14,528		828		9,196		9,196		05/30/2012	
925458-10-1	VESTAS WIND SYSTEMS A/S		C	1,034.000	34,815	33.670	34,815	22,278		240		8,779		8,779		01/27/2017	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					36,117,566	XXX	36,117,566	20,336,703	50,747	650,691		7,088,383	528,191	6,560,192		XXX	XXX
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	RF		10,339.000	1,033,900	100.000	1,033,900	1,033,900		73,711						12/14/2017	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,033,900	XXX	1,033,900	1,033,900		73,711						XXX	XXX
044820-73-6	ASHMORE EMRG MKS FRONTI EQUTY FUND			9,393.228	92,523	9.850	92,523	82,585		1,486		9,939		9,939		10/01/2019	
316146-33-1	FIDELITY EM MKT INDX INS PRM			180,879.698	1,986,059	10.980	1,986,059	1,725,592		51,370		260,467		260,467		12/07/2018	
31635V-63-8	FIDELITY TOTAL INTL IND FD INS PRM			1,279,981.606	15,897,372	12.420	15,897,372	14,317,249		414,714		2,440,447		2,440,447		05/31/2019	
74144Q-86-4	T ROWE PRICE INST MKT EQUITY FUND			9,589.448	93,114	9.710	93,114	82,384		1,136		10,729		10,729		12/18/2019	
9499999. Subtotal - Mutual Funds					18,069,068	XXX	18,069,068	16,207,810		468,706		2,721,582		2,721,582		XXX	XXX
9799999 - Total Common Stocks					55,220,534	XXX	55,220,534	37,578,413	50,747	1,193,108		9,809,965	528,191	9,281,774		XXX	XXX
9899999 - Total Preferred and Common Stocks					55,220,534	XXX	55,220,534	37,578,413	50,747	1,193,108		9,809,965	528,191	9,281,774		XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36177T-N4-5	GNMA HECM POOL #798510		12/20/2019	ACCRETION		24,871	24,871	
3617K6-FD-9	GNMA HECM POOL #BN2864		07/16/2019	BREAN CAPITAL LLC		2,721,766	2,431,073	5,333
21H030-61-7	GNMA II 3.0% TBA 30 YR		12/16/2019	DAIWA CAPITAL MARKETS		20,484,375	20,000,000	33,333
36179U-ST-0	GNMA II POOL # MA5930		12/17/2019	VARIOUS		25,489,674	24,706,797	45,540
36179U-XH-0	GNMA II POOL # MA6080		09/09/2019	VARIOUS		6,355,199	6,269,673	9,951
36179U-ZH-8	GNMA II POOL # MA6144		09/25/2019	VARIOUS		11,110,759	11,015,157	24,787
36179U-3S-9	GNMA II POOL # MA6209		10/09/2019	DAIWA CAPITAL MARKETS		4,275,859	4,211,000	7,018
36177J-3Y-3	GNMA POOL # 790814		05/23/2019	STEPHENS INC		409,188	393,686	1,225
83162C-XY-4	U S SBA SER 2016-20H		06/25/2019	SUNTRUST CAPITAL MARKETS		2,042,942	2,078,008	17,310
831641-FM-2	U S SBA SER 2019-10A CL 1		03/12/2019	J.P. MORGAN SECURITIES		3,000,000	3,000,000	
83162C-C7-6	U S SBA SER 2019-20H		08/08/2019	BANK OF AMERICA SECURITIE		2,450,000	2,450,000	
83162C-C8-4	U S SBA SER 2019-25H		08/08/2019	VARIOUS		6,600,000	6,600,000	
831628-EM-0	US SBA 25 YEAR POOL #100140		02/05/2019	JVB FINANCIAL		4,228,125	4,000,000	6,969
0599999. Subtotal - Bonds - U.S. Governments						89,192,758	87,180,265	151,466
373384-NZ-5	GEORGIA ST GO BDS 2009H		11/18/2019	MARKET AXESS		230,525	215,000	511
68609T-JW-9	OREGON ST GO BDS 2019 SER C		02/14/2019	CITIGROUP GLOBAL MKTS INC		1,420,000	1,420,000	
882724-QH-3	TEXAS ST GO BDS SER 2019		11/14/2019	BC CAPITAL MARKETS CORP		1,042,610	1,000,000	
882724-QJ-9	TEXAS ST GO BDS SER 2019		11/14/2019	BC CAPITAL MARKETS CORP		1,000,000	1,000,000	
882722-VN-8	TEXAS ST GO BONDS SER 2010A		11/22/2019	VARIOUS		184,610	150,000	722
882724-QP-5	TEXAS ST GP BDS SER 2019		11/14/2019	BC CAPITAL MARKETS CORP		3,000,000	3,000,000	
93974C-PM-6	WASHINGTON ST GO BDS SER 2010D		12/17/2019	VARIOUS		286,337	220,000	4,062
93974C-RE-2	WASHINGTON ST GO BDS SER 2010F		10/21/2019	MARKET AXESS		271,526	210,000	2,459
93974C-RF-9	WASHINGTON ST GO BDS SER 2010F TAX		11/21/2019	VARIOUS		106,932	90,000	2,058
97705M-NU-5	WISCONSIN ST GO BDS 2019 SER 1		10/02/2019	GOLDMAN, SACHS & CO.		2,000,000	2,000,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,542,540	9,305,000	9,812
196479-5T-2	COLORADO ST HSG FIN REV 2019 SR G1		05/08/2019	BACLAYS CAPITAL INC.		1,000,000	1,000,000	
264416-AN-8	DUKE UNIVERSITY NC SR NTS		12/02/2019	PIPER JAFFRAY		735,224	535,000	5,477
3130AH-LF-8	FEDERAL HOME LOAN BANK NTS		11/20/2019	JVB FINANCIAL		699,475	700,000	
01F030-41-3	FNMA 3.0% TBA 30 YR		12/12/2019	DAIWA CAPITAL MARKETS		9,596,783	9,388,476	11,736
3140F9-7J-8	FNMA POOL # BD2696		06/05/2019	STEPHENS INC		708,908	703,194	703
3140JW-VN-7	FNMA POOL # BO2420		09/23/2019	BACLAYS CAPITAL INC.		1,054,813	1,031,287	2,148
3140Q9-TX-1	FNMA POOL # CA2365		02/06/2019	Amherst Pierpoint		3,405,186	3,396,165	3,962
31418D-FE-7	FNMA POOL # MA3764		08/21/2019	VENDOR CODE 0725 NOT IN TABLE		5,469,820	5,400,000	8,250
31418D-GV-8	FNMA POOL # MA3811		10/09/2019	DAIWA CAPITAL MARKETS		1,003,801	994,632	995
31418D-JR-4	FNMA POOL # MA3871		12/10/2019	DAIWA CAPITAL MARKETS		9,893,165	9,773,289	8,959
31418D-HY-1	FNMA POOL# MA3846		10/23/2019	DAIWA CAPITAL MARKETS		13,506,025	13,461,481	13,461
3128MJ-2D-1	FREDDIE MAC # POOL G08771		06/05/2019	STEPHENS INC		656,228	632,318	843
3132AE-EY-8	FREDDIE MAC POOL # ZT1951		09/09/2019	DAIWA CAPITAL MARKETS		1,948,339	1,898,359	2,030
60636A-JD-6	MISSOURI ST HLTH EDU REV SER 2014A		12/04/2019	PIPER JAFFRAY		2,406,454	2,050,000	11,826
70917S-5E-9	PENNSYLVANIA ST EDU REV SER B 2019		11/08/2019	PIPER JAFFRAY		487,900	500,000	3,637
83756C-MM-4	SOUTH DAKOTA HSG AUTH 2016 SER A		08/21/2019	VARIOUS		68,852	70,000	727
91335V-KU-9	UNIV OF PITTSBURGH PA REV SR 2017C		12/05/2019	WELLS FARGO SECURITIES		1,495,470	1,500,000	751
3199999. Subtotal - Bonds - U.S. Special Revenues						54,136,443	53,034,202	75,505
00287Y-AY-5	ABBVIE INC SR NTS		05/22/2019	MARKET AXESS		501,868	515,000	458
031162-BY-5	AMGEN INC SR NTS		01/22/2019	US BANCORP PIPER JAFFRAY		193,796	200,000	1,441
03523T-BX-5	ANHEUSER BUSCH INBEV WOR		01/10/2019	BARCLAYS INC		999,000	1,000,000	
035240-AQ-3	ANHEUSER BUSCH INBEV WOR		07/30/2019	VARIOUS		1,057,936	930,000	718
036752-AG-8	ANTHEM INC SR NTS		02/27/2019	MARKET AXESS		712,775	700,000	14,035
00206R-CM-2	AT&T INC NTS		04/15/2019	MARKET AXESS		1,001,060	1,000,000	8,917
00206R-HS-4	AT&T INC SR NTS		06/05/2019	EXCHANGED		1,658,752	1,645,000	
05348E-BF-5	AVALONBAY COMMUNITIES SR NTS		11/21/2019	MIZUHO		456,768	430,000	7,489
05723K-AE-0	BAKER HUGHES LLC SR NTS		06/12/2019	GIBRALTAR SECURITIES CO.		153,771	156,000	2,588
06051G-HR-3	BANK OF AMERICA CORP		04/11/2019	DAIWA CAPITAL MARKETS		1,262,150	1,250,000	3,602
06051G-GF-0	BANK OF AMERICA SR NTS		05/28/2019	MARKET AXESS		798,341	780,000	10,771
05531F-BG-7	BB&T CORPORATION SR NTS		03/11/2019	MORGAN STANLEY SMITH BARNEY LLC		1,686,949	1,687,000	
110122-BE-7	BRISTOL MYERS SQUIBB CO		11/22/2019	EXCHANGED		2,840,391	2,815,000	
110122-CB-2	BRISTOL MYERS SQUIBB CO SR NTS		05/07/2019	MORGAN STANLEY SMITH BARNEY LLC		520,669	525,000	
110122-BN-7	BRISTOL MYERS SQUIBB CO SR UNSECUR		11/22/2019	EXCHANGED		289,737	270,000	
172967-LQ-2	CITIGROUP INC SR NTS		03/20/2019	VARIOUS		2,891,905	2,935,000	31,618
172967-MF-5	CITIGROUP INC SR NTS		12/09/2019	VARIOUS		1,815,916	1,750,000	25,182
20030N-CR-0	COMCAST CORP COMPANY NTS		04/15/2019	MARKET AXESS		2,115,682	2,050,000	421
20030N-BX-8	COMCAST CORP COMPANY SR NTS		03/18/2019	MARKET AXESS		149,816	150,000	612
126650-CV-0	CVS HEALTH CORP SR NTS		04/17/2019	MARKET AXESS		1,648,484	1,630,000	7,204
693627-AY-7	DUKE ENERGY INDIANA INC		12/11/2019	BB&T CAPITAL MARKETS		161,805	121,000	1,193

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29379V-BB-8	ENTERPRISE PRODUCTS OPER LLC NTS		07/10/2019	MORGAN STANLEY & CO. INC.		530,350	500,000	7,962
30040W-AD-0	EVERSOURCE ENERGY SR NTS		07/10/2019	DAIWA CAPITAL MARKETS		685,294	675,000	5,492
316773-CX-6	FIFTH THIRD BANCORP		01/23/2019	MORGAN STANLEY SMITH BARNEY LLC		558,958	560,000	
30261C-AM-6	FREMF MTG TRUST SER 2010 K6 CL B		09/04/2019	GOLDMAN, SACHS & CO.		125,854	125,000	96
30261Q-AM-5	FREMF MTG TRUST SER 2013 K26 CL C		09/04/2019	PERFORMANCE TRUST CAPITAL PARTNERS		164,038	160,000	83
30291G-AQ-2	FREMF MTG TRUST SER 2013 K27 CL C		09/04/2019	PERFORMANCE TRUST CAPITAL PARTNERS		138,059	135,000	68
30265A-AN-4	FREMF MTG TRUST SER 2013 K3 CL B		10/22/2019	C.L. King & Co.		142,309	137,000	316
30261U-AL-8	FREMF MTG TRUST SER 2013 K713 CL C		09/04/2019	GOLDMAN, SACHS & CO.		430,638	430,000	195
30261N-AG-5	FREMF MTG TRUST SER 2013-K2 CL C		09/04/2019	PERFORMANCE TRUST CAPITAL PARTNERS		102,512	100,000	52
30291H-AE-7	FREMF MTG TRUST SER 2013-K28 CL B		07/17/2019	WELLS FARGO SECURITIES		1,033,125	1,000,000	1,805
30291K-AN-0	FREMF MTG TRUST SER 2013-K30 CL B		10/22/2019	C.L. King & Co.		187,369	180,000	422
30291M-AQ-9	FREMF MTG TRUST SER 2013-K31 CL C		09/30/2019	VARIOUS		1,678,881	1,640,997	3,354
30291V-AE-6	FREMF MTG TRUST SER 2013-K35 CL B		07/29/2019	VARIOUS		798,335	760,000	2,501
30291X-AG-7	FREMF MTG TRUST SER 2014 K715 CL C		09/04/2019	PERFORMANCE TRUST CAPITAL PARTNERS		407,891	400,000	237
30291W-AN-4	FREMF MTG TRUST SER 2014-K36 CL B		07/17/2019	CITIGROUP GLOBAL MKTS INC		479,883	450,000	1,013
30292G-AN-8	FREMF MTG TRUST SER 2014-K39 CL B		07/22/2019	MORGAN STANLEY SMITH BARNEY LLC		425,047	400,000	1,062
30291U-AN-8	FREMF MTG TRUST SER 2014-K714 CL B		07/17/2019	Amherst Pierpoint		1,524,902	1,500,000	2,990
30291Y-AJ-9	FREMF MTG TRUST SER 2014-K716 CL B		07/17/2019	Amherst Pierpoint		615,703	600,000	1,224
30293W-AE-2	FREMF MTG TRUST SER 2015-K50 CL B		08/13/2019	CITIGROUP GLOBAL MKTS INC		2,100,156	2,000,000	3,040
30262L-AF-0	FREMF MTGE TRUST SER 2011-K12 CL B		11/25/2019	GOLDMAN, SACHS & CO.		183,445	180,000	584
437076-AS-1	HOME DEPOT INC SR NTS		11/04/2019	GOLDMAN, SACHS & CO.		826,980	600,000	13,708
46641C-AH-4	JP MORGAN MTG TRUST 2014-1 CL 1A9		03/19/2019	MORGAN STANLEY SMITH BARNEY LLC		1,925,637	1,953,412	3,798
46647E-AA-9	JP MORGAN MTG TRUST 2016-3 CL 1A1		03/19/2019	J.P. MORGAN SECURITIES		4,067,966	4,113,601	7,999
46647P-AX-4	JPMORGAN CHASE & CO SR NTS		11/04/2019	VARIOUS		2,693,550	2,400,000	26,850
28370T-AE-9	KINDER MORGAN ENER PART		04/01/2019	MARKET AXESS		260,643	250,000	69
575718-AE-1	MASS INSTITUTE OF TECH BCLASS		11/07/2019	VARIOUS		1,427,810	1,250,000	16,798
575718-AG-6	MASS INSTITUTE OF TECH BCLASS		12/17/2019	BARCLAYS INC		2,500,000	2,500,000	
594918-AD-6	MICROSOFT CORP SR NTS		05/22/2019	MARKET AXESS		24,366	20,000	500
61746B-DJ-2	MORGAN STANLEY NTS		02/26/2019	RBC DAIN RAUSCHER, INC		290,079	285,000	89
62954V-AA-5	NEW YORK CITY TAX LIEN SER 19-A		10/15/2019	J.P. MORGAN SECURITIES		2,999,708	3,000,000	
668444-AQ-5	NORTHWESTERN UNIVERSITY		10/16/2019	RAYMOND JAMES & ASSOC.		1,145,660	1,000,000	13,936
668444-AA-0	NORTHWESTERN UNIVERSITY SR NTS		11/01/2019	VARIOUS		2,199,633	1,880,000	22,345
668444-AC-6	NORTHWESTERN UNIVERSITY SR NTS		11/05/2019	RAYMOND JAMES & ASSOC.		647,540	520,000	10,462
66989H-AN-8	NOVARTIS CAPITAL CORP		01/23/2019	Amherst Pierpoint		757,989	775,000	4,538
71713U-AT-9	PHARMACIA LLC COMPANY		04/05/2019	RAYMOND JAMES & ASSOC.		1,350,103	1,075,000	22,978
718546-AR-5	PHILLIPS 66 COMPANY SR NTS		02/26/2019	CITIGROUP GLOBAL MKTS INC		575,989	575,000	10,154
69353R-EK-0	PNC BANK NA SENIOR NOTES		03/14/2019	VARIOUS		2,603,016	2,635,000	5,332
740816-AD-5	PRES + FELLOWS OF HARVAR		12/05/2019	VARIOUS		2,477,478	1,770,000	25,159
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD BDS		12/12/2019	VARIOUS		2,150,235	1,955,000	16,037
756109-AW-4	REALTY INCOME CORP SR NTS		06/13/2019	CITIGROUP GLOBAL MKTS INC		638,214	640,000	
760759-AP-5	REPUBLIC SERVICES INC SR NTS		03/25/2019	US BANK NA		1,408,550	1,375,000	15,728
81746G-AA-1	SEQUOIA MTG TRUST SER 2017-1 CL A1		07/30/2019	BANK OF AMERICA SECURITIE		102,807	101,915	
81745G-AA-2	SEQUOIA MTG TRUST SR 2013-10 CL A1		07/26/2019	RAYMOND JAMES & ASSOC.		4,271,638	4,198,170	11,837
81746L-AA-0	SEQUOIA MTG TRUST SR 2015-3 CL A1		03/08/2019	J.P. MORGAN SECURITIES		1,204,837	1,219,316	1,304
81746N-AA-6	SEQUOIA MTG TRUST SR 2016-3 CL A1		03/08/2019	J.P. MORGAN SECURITIES		4,551,123	4,608,732	4,929
81746X-AA-4	SEQUOIA MTG TRUST SR 2017-3 CL A1		07/30/2019	BANK OF AMERICA SECURITIE		73,945	73,304	
09659D-AB-2	STANFORD UNIVERSITY		09/06/2019	VARIOUS		803,113	750,000	5,337
854403-AD-4	STANFORD UNIVERSITY		05/29/2019	MARKET AXESS		543,495	500,000	1,672
85440K-AA-2	STANFORD UNIVERSITY SR NTS		12/12/2019	VARIOUS		4,287,487	3,775,000	30,893
855244-AR-0	STARBUCKS CORP		05/02/2019	CREDIT SUISSE		572,033	550,000	10,450
855244-AQ-2	STARBUCKS CORP SR NTS		03/11/2019	J.P. MORGAN SECURITIES		632,474	620,000	1,832
863667-AM-3	STRYKER CORP SR NTS		03/29/2019	MARKET AXESS		498,975	500,000	620
86787E-BC-0	SUNTRUST BANK SR NTS		03/12/2019	SUNTRUST CAPITAL MARKETS		824,728	825,000	
38141G-WC-4	THE GOLDMAN SACHS GROUP		03/20/2019	MARKET AXESS		498,190	500,000	6,083
914744-AD-9	UNIVERSITY OF NOTRE DAME SR NTS		12/02/2019	VARIOUS		2,004,519	2,070,000	10,537
914748-AA-6	UNIVERSITY OF NOTRE DAME SR NTS		10/21/2019	VARIOUS		1,364,935	1,250,000	6,034
931142-CB-7	WAL MART STORES INC NOTES		02/26/2019	MARKET AXESS		118,066	100,000	2,581
254687-DB-9	WALT DISNEY COMPANY SR NTS		11/26/2019	EXCHANGED		1,455,440	1,120,000	
254687-DF-0	WALT DISNEY COMPANY SR NTS		11/26/2019	EXCHANGED		599,748	460,000	
983024-AN-0	WYETH LLC PFE 5.95		03/04/2019	CITIGROUP GLOBAL MKTS INC		858,763	695,000	17,805
064159-QD-1	BANK OF NOVA SCOTIA	A	07/15/2019	Scotia Capital Inc.		823,613	824,000	
404280-BF-5	HSBC HOLDINGS PLC SR NTS	D	03/25/2019	DAIWA CAPITAL MARKETS		1,158,161	1,165,000	7,032
606822-AP-9	MITSUBISHI UFJ FINANCIAL SR NTS	D	02/20/2019	DAIWA CAPITAL MARKETS		1,078,551	1,100,000	2,199
606822-BD-5	MITSUBISHI UFJ FINANCIAL SR NTS	D	02/26/2019	MORGAN STANLEY SMITH BARNEY LLC		550,000	550,000	
822582-AD-4	SHELL INTERNATIONAL FINANCE NTS	D	10/30/2019	MARKET AXESS		846,154	627,000	14,959

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						97,924,261	93,226,448	501,329
8399997. Total - Bonds - Part 3						250,796,002	242,745,915	738,112
8399998. Total - Bonds - Part 5						439,110,779	427,519,276	644,290
8399999. Total - Bonds						689,906,781	670,265,191	1,382,402
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5						31,278	XXX	
8999999. Total - Preferred Stocks						31,278	XXX	
88579Y-10-1	3M COMPANY		09/03/2019	Sanford C. Bernstein & Co.	308.000	49,713		
002824-10-0	ABBOTT LABORATORIES		05/31/2019	JEFFERIES & COMPANY	1,152.000	87,229		
004239-10-9	ACADIA REALTY TRUST		07/16/2019	EVERCORE ISI	3,321.000	91,745		
00507V-10-9	ACTIVISION BLIZZARD INC		08/30/2019	Sanford C. Bernstein & Co.	940.000	47,569		
005098-10-8	ACUSHNET HOLDINGS CORP		08/30/2019	VARIOUS	3,495.000	89,454		
00846U-10-1	AGILENT TECHNOLOGIES INC		08/30/2019	VARIOUS	1,649.000	115,885		
009158-10-6	AIR PRODUCTS & CHEMICALS INC		05/31/2019	JEFFERIES & COMPANY	278.000	56,216		
00971T-10-1	AKAMAI TECHNOLOGIES INC		05/23/2019	J.P. MORGAN SECURITIES	181.000	14,217		
015351-10-9	ALEXION PHARMACEUTICALS INC		06/17/2019	EVERCORE ISI	279.000	33,543		
016255-10-1	ALIGN TECHNOLOGY INC		07/29/2019	EVERCORE ISI	94.000	18,342		
02209S-10-3	ALTRIA GROUP INC		05/31/2019	JEFFERIES & COMPANY	1,023.000	50,666		
023608-10-2	AMEREN CORPORATION		12/04/2019	VARIOUS	916.000	69,491		
024013-10-4	AMERICAN ASSETS TRUST INC		12/20/2019	Sanford C. Bernstein & Co.	1,963.000	88,247		
031100-10-0	AMETEK INC		09/03/2019	Sanford C. Bernstein & Co.	408.000	34,655		
031162-10-0	AMGEN INC		08/30/2019	Sanford C. Bernstein & Co.	188.000	39,221		
040413-10-6	ARISTA NETWORKS INC		08/07/2019	JEFFERIES & COMPANY	65.000	15,157		
042166-80-1	ARMANINO FOODS OF DISTINCTION INC		05/13/2019	Sanford C. Bernstein & Co.	8,246.000	28,187		
363576-10-9	ARTHUR J GALLAGHER & CO		08/30/2019	VARIOUS	966.000	83,589		
053332-10-2	AUTOZONE INC		05/31/2019	Sanford C. Bernstein & Co.	50.000	50,717		
053484-10-1	AVALONBAY COMMUNITIES INC		08/30/2019	Sanford C. Bernstein & Co.	71.000	15,092		
053611-10-9	AVERY DENNISON CORP		06/17/2019	EVERCORE ISI	107.000	11,774		
058498-10-6	BALL CORP		12/18/2019	EVERCORE ISI	400.000	25,883		
060505-10-4	BANK OF AMERICA CORP		09/25/2019	J.P. MORGAN SECURITIES	2,629.000	77,072		
086516-10-1	BEST BUY CO INC		06/17/2019	EVERCORE ISI	296.000	19,729		
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS		07/24/2019	VARIOUS	2,914.000	71,298		
09857L-10-8	BOOKING HOLDINGS INC		08/30/2019	Sanford C. Bernstein & Co.	17.000	33,429		
110122-15-7	BRISTOL MYERS SQUIBB CO RIGHTS		11/21/2019	MERGER	1,388.000	3,137		
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY		11/21/2019	MERGER	1,388.000	150,237		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO		04/17/2019	EVERCORE ISI	362.000	41,364		
117665-10-9	BRYN MAWR BANK CORP		05/29/2019	Sanford C. Bernstein & Co.	716.000	26,781		
127097-10-3	CABOT OIL & GAS CORP		07/24/2019	J.P. MORGAN SECURITIES	1,413.000	31,363		
127387-10-8	CADENCE DESIGN SYS INC		07/22/2019	EVERCORE ISI	356.000	26,251		
132152-10-9	CAMBRIDGE BANCORP		08/05/2019	Sanford C. Bernstein & Co.	1,218.000	99,458		
133131-10-2	CAMDEN PROPERTY TRUST		05/24/2019	J.P. MORGAN SECURITIES	889.000	92,131		
12503M-10-8	CBOE GLOBAL MARKETS INC		04/03/2019	JEFFERIES & COMPANY	133.000	12,752		
12504L-10-9	CBRE GROUP INC		08/30/2019	Sanford C. Bernstein & Co.	188.000	9,828		
12514G-10-8	CDW CORPORATION		10/01/2019	Sanford C. Bernstein & Co.	190.000	23,476		
15189T-10-7	CENTERPOINT ENERGY INC		08/30/2019	Sanford C. Bernstein & Co.	1,601.000	44,340		
159864-10-7	CHARLES RIVER LABORATORIES		05/31/2019	Sanford C. Bernstein & Co.	623.000	78,003		
166764-10-0	CHEVRON CORPORATION		09/16/2019	EVERCORE ISI	342.000	42,664		
17275R-10-2	CISCO SYSTEMS INC		10/09/2019	VARIOUS	2,251.000	112,592		
172967-42-4	CITIGROUP INC NEW YORK NY		09/25/2019	J.P. MORGAN SECURITIES	672.000	46,575		
174610-10-5	CITIZENS FINANCIAL GROUP		09/25/2019	VARIOUS	3,289.000	113,195		
194162-10-3	COLGATE-PALMOLIVE CO		09/03/2019	Sanford C. Bernstein & Co.	483.000	35,614		
19421R-20-0	COLLECTORS UNIVERSE INC		06/03/2019	Sanford C. Bernstein & Co.	6,213.000	110,416		
198516-10-6	COLUMBIA SPORTSWEAR COMPANY		12/12/2019	EVERCORE ISI	852.000	78,432		
20030N-10-1	COMCAST CORPORATION CL A		05/31/2019	JEFFERIES & COMPANY	2,761.000	113,132		
20825C-10-4	CONOCOPHILLIPS		12/11/2019	VARIOUS	2,153.000	130,403		
22052L-10-4	CORTEVA INC		06/03/2019	SPIN-OFF	1,905.333	24,312		
222795-50-2	COUSINS PROPERTIES INC		07/29/2019	J.P. MORGAN SECURITIES	2,557.000	91,638		
23283R-10-0	CYRUSONE INC		12/20/2019	VARIOUS	1,362.000	102,893		
237194-10-5	DARDEN RESTAURANTS INC		08/30/2019	VARIOUS	524.000	62,939		
25179M-10-3	DEVON ENERGY CORPORATION		09/16/2019	EVERCORE ISI	531.000	14,491		
25264R-20-7	DIAMOND HILL INVESTMENT GROUP INC		05/31/2019	Sanford C. Bernstein & Co.	467.000	67,163		
25278X-10-9	DIAMONDBACK ENERGY INC		09/16/2019	EVERCORE ISI	198.000	20,475		
254709-10-8	DISCOVER FINANCIAL SERVICES		05/31/2019	JEFFERIES & COMPANY	1,063.000	79,640		

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25470F-30-2	DISCOVERY COMMUNICATIONS INC		08/30/2019	Sanford C. Bernstein & Co.	782.000	20,359		
25746U-10-9	DOMINION ENERGY INC		05/31/2019	JEFFERIES & COMPANY	803.000	59,775		
260557-10-3	DOW INC		04/02/2019	SPIN-OFF	1,905.333	43,912		
233331-10-7	DTE ENERGY COMPANY		12/04/2019	EVERCORE ISI	115.000	14,401		
26441C-20-4	DUKE ENERGY CORPORATION		12/04/2019	WILLIAM BLAIR & CO	436.000	38,838		
264411-50-5	DUKE REALTY CORP		08/30/2019	Sanford C. Bernstein & Co.	307.000	10,215		
277276-10-1	EASTGROUP PROPERTIES INC		12/02/2019	J.P. MORGAN SECURITIES	652.000	88,239		
285512-10-9	ELECTRONIC ARTS INC		05/31/2019	JEFFERIES & COMPANY	1,309.000	120,130		
26875P-10-1	EOG RESOURCES INC		09/16/2019	VARIOUS	989.000	82,175		
29476L-10-7	EQUITY RESIDENTIAL		02/20/2019	EVERCORE ISI	416.000	30,275		
518439-10-4	ESTEE LAUDER COMPANIES CL A		08/30/2019	VARIOUS	395.000	70,405		
30034W-10-6	EVERGY INC		05/31/2019	Sanford C. Bernstein & Co.	927.000	53,775		
30049A-10-7	EVOLUTION PETROLEUM CORP		08/30/2019	Sanford C. Bernstein & Co.	20,987.000	131,013		
30212P-30-3	EXPEDIA GROUP INC		08/30/2019	Sanford C. Bernstein & Co.	717.000	86,682		
302130-10-9	EXPEDITORS INTL WASHINGTON INC		09/03/2019	Sanford C. Bernstein & Co.	977.000	68,685		
30225T-10-2	EXTRA SPACE STORAGE INC		07/15/2019	JEFFERIES & COMPANY	1,129.000	126,713		
30303M-10-2	FACEBOOK INC		05/31/2019	JEFFERIES & COMPANY	321.000	57,466		
311900-10-4	FASTENAL CO		05/31/2019	VARIOUS	1,726.000	52,527		
337932-10-7	FIRSTENERGY CORP		12/04/2019	EVERCORE ISI	643.000	30,926		
337738-10-8	FISERV INC		08/30/2019	VARIOUS	519.000	55,026		
34959E-10-9	FORTINET INC		06/17/2019	EVERCORE ISI	187.000	13,960		
34959J-10-8	FORTIVE CORP		09/03/2019	VARIOUS	1,103.000	82,618		
34964C-10-6	FORTUNE BRANDS HOME & SECURI		05/31/2019	JEFFERIES & COMPANY	618.000	30,398		
35137L-10-5	FOX CORP CL A		03/19/2019	EXCHANGED	443.670	17,871		
35137L-20-4	FOX CORP CL B		03/19/2019	EXCHANGED	312.330	12,340		
370334-10-4	GENERAL MILLS INC		11/04/2019	VARIOUS	1,610.000	76,354		
37940X-10-2	GLOBAL PAYMENTS INC		09/18/2019	MERGER	340.242	55,973		
418056-10-7	HASBRO INC		06/17/2019	EVERCORE ISI	148.000	15,796		
421946-10-4	HEALTHCARE REALTY TRUST		03/18/2019	JEFFERIES & COMPANY	2,854.000	91,788		
42250P-10-3	HEALTHPEAK PROPERTIES INC		02/20/2019	EVERCORE ISI	1,066.000	32,881		
438516-10-6	HONEYWELL INTERNATIONAL INC		05/31/2019	JEFFERIES & COMPANY	260.000	42,712		
440407-10-4	HORIZON BANCORP INC		07/26/2019	VARIOUS	3,733.000	62,994		
444097-10-9	HUDSON PACIFIC PROPERTIES INC		07/10/2019	JEFFERIES & COMPANY	2,676.000	93,703		
45167R-10-4	IDEX CORP		08/30/2019	VARIOUS	312.000	50,990		
45778Q-10-7	INSPERITY INC		08/30/2019	VARIOUS	1,372.000	138,606		
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		07/15/2019	J.P. MORGAN SECURITIES	341.000	31,259		
44980X-10-9	IPG PHOTONICS CORP COMMON STOCK US		08/14/2019	VARIOUS	586.000	72,035		
478160-10-4	JOHNSON & JOHNSON		08/30/2019	Sanford C. Bernstein & Co.	232.000	29,781		
46625H-10-0	JP MORGAN CHASE & CO		05/31/2019	JEFFERIES & COMPANY	955.000	100,958		
493267-10-8	KEYCORP		09/03/2019	VARIOUS	4,499.000	74,412		
494368-10-3	KIMBERLY-CLARK CORPORATION		11/18/2019	EVERCORE ISI	170.000	22,791		
49456B-10-1	KINDER MORGAN INC		05/23/2019	EVERCORE ISI	2,202.000	44,488		
502431-10-9	L3HARRIS TECHNOLOGIES INC		07/15/2019	J.P. MORGAN SECURITIES	285.000	54,873		
548661-10-7	LOWES COMPANIES INC		08/30/2019	Sanford C. Bernstein & Co.	635.000	71,250		
55087P-10-4	LYFT INC		04/03/2019	JEFFERIES & COMPANY	398.000	28,456		
554489-10-4	MACK-CALI REALTY CORP		12/23/2019	EVERCORE ISI	4,350.000	99,771		
571748-10-2	MARSH & MCLENNAN COMPANIES INC		06/12/2019	J.P. MORGAN SECURITIES	1,086.000	106,667		
574599-10-6	MASCO CORP		08/30/2019	VARIOUS	1,237.000	49,376		
57636Q-10-4	MASTERCARD INC CLASS A		08/30/2019	Sanford C. Bernstein & Co.	243.000	68,374		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		08/30/2019	Sanford C. Bernstein & Co.	329.000	17,945		
58933Y-10-5	MERCK & CO INC		08/30/2019	Sanford C. Bernstein & Co.	1,103.000	95,382		
594918-10-4	MICROSOFT CORP		05/31/2019	JEFFERIES & COMPANY	1,650.000	204,252		
61174X-10-9	MONSTER BEVERAGE CORP		08/30/2019	VARIOUS	1,007.000	58,599		
615369-10-5	MOODY S CORP		09/25/2019	J.P. MORGAN SECURITIES	211.000	44,851		
617446-44-8	MORGAN STANLEY		05/31/2019	JEFFERIES & COMPANY	1,543.000	63,457		
631103-10-8	NASDAQ INC		08/30/2019	Sanford C. Bernstein & Co.	385.000	38,440		
637417-10-6	NATIONAL RETAIL PROPERTIES INC		04/25/2019	Sanford C. Bernstein & Co.	1,756.000	92,222		
64110D-10-4	NETAPP INC		05/23/2019	J.P. MORGAN SECURITIES	291.000	17,820		
651639-10-6	NEWMONT GOLDCORP CORP		08/30/2019	Sanford C. Bernstein & Co.	621.000	24,775		
654106-10-3	NIKE INC		07/29/2019	EVERCORE ISI	1,604.000	140,358		
65473P-10-5	NISOURCE INC		12/04/2019	EVERCORE ISI	2,219.000	58,837		
629377-50-8	NRG ENERGY INC		12/04/2019	EVERCORE ISI	303.000	12,064		
695156-10-9	PACKAGING CORP OF AMERICA		08/30/2019	Sanford C. Bernstein & Co.	681.000	68,498		
714046-10-9	PERKINELMER INC		08/30/2019	VARIOUS	859.000	72,566		
717081-10-3	PFIZER INC		08/30/2019	Sanford C. Bernstein & Co.	1,723.000	61,261		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		09/25/2019	VARIOUS	1,527.000	112,638		
718546-10-4	PHILLIPS 66		08/30/2019	Sanford C. Bernstein & Co.	260.000	25,645		
723787-10-7	PIONEER NATURAL RESOURCES CO.		09/16/2019	EVERCORE ISI	215.000	30,269		
693506-10-7	PPG INDUSTRIES INC		08/30/2019	Sanford C. Bernstein & Co.	317.000	35,122		
742718-10-9	PROCTER & GAMBLE CO		08/30/2019	VARIOUS	1,150.000	137,332		
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP		12/04/2019	EVERCORE ISI	628.000	37,023		
74460D-10-9	PUBLIC STORAGE		11/04/2019	VARIOUS	454.000	101,807		
755111-50-7	RAYTHEON COMPANY (NEW)		05/31/2019	JEFFERIES & COMPANY	225.000	39,264		
756109-10-4	REALTY INCOME CORP		06/17/2019	EVERCORE ISI	599.000	43,836		
75886F-10-7	REGENERON PHARMACEUTICALS		08/30/2019	VARIOUS	204.000	60,752		
760759-10-0	REPUBLIC SERVICES INC		06/17/2019	EVERCORE ISI	276.000	23,952		
76131V-20-2	RETAIL PROPERTIES OF AMERICA INC		01/28/2019	EVERCORE ISI	7,566.000	92,696		
76169C-10-0	REXFORD INDUSTRIAL REALTY IN REIT		12/02/2019	J.P. MORGAN SECURITIES	1,856.000	88,461		
769730-20-4	ROADRUNNER TRANSPORTATION SYSTEMS		02/15/2019	RIGHTS EXERCISED	514,380.000	257,190		
770323-10-3	ROBERT HALF INTERNATIONAL INC		08/30/2019	Sanford C. Bernstein & Co.	564.000	30,160		
773903-10-9	ROCKWELL AUTOMATION INC		09/03/2019	Sanford C. Bernstein & Co.	218.000	32,833		
778296-10-3	ROSS STORES INC		05/31/2019	JEFFERIES & COMPANY	956.000	88,331		
78410G-10-4	SBA COMMUNICATIONS CORP		02/20/2019	EVERCORE ISI	61.000	11,191		
808513-10-5	SCHWAB (CHARLES) CORP		05/29/2019	JEFFERIES & COMPANY	1,364.000	57,969		
G7945M-10-7	SEAGATE TECHNOLOGY	C	07/22/2019	EVERCORE ISI	318.000	15,024		
816851-10-9	SEMPRA ENERGY		05/31/2019	JEFFERIES & COMPANY	435.000	57,002		
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS INC		05/31/2019	Sanford C. Bernstein & Co.	913.000	49,286		
824348-10-6	SHERWIN WILLIAMS COMPANY		05/23/2019	J.P. MORGAN SECURITIES	92.000	39,506		
83088M-10-2	SKYWORKS SOLUTIONS INC		05/31/2019	JEFFERIES & COMPANY	821.000	55,276		
833034-10-1	SNAP ON INC		09/03/2019	Sanford C. Bernstein & Co.	335.000	49,174		
842587-10-7	SOUTHERN COMPANY		12/04/2019	EVERCORE ISI	200.000	12,539		
844741-10-8	SOUTHWEST AIRLINES CO		08/30/2019	Sanford C. Bernstein & Co.	417.000	21,820		
84860W-30-0	SPIRIT REALTY CAPITAL INC		12/02/2019	J.P. MORGAN SECURITIES	1,696.000	88,146		
857477-10-3	STATE STREET CORPORATION BOSTON MA		08/30/2019	Sanford C. Bernstein & Co.	737.000	37,819		
861025-10-4	STOCK YARDS BANCORP INC		05/31/2019	Sanford C. Bernstein & Co.	1,632.000	55,124		
78486Q-10-1	SVB FINANCIAL GROUP		08/30/2019	Sanford C. Bernstein & Co.	274.000	53,327		
87165B-10-3	SYNCHRONY FINANCIAL		08/30/2019	VARIOUS	2,018.000	66,427		
871829-10-7	SYSCO CORP		05/31/2019	JEFFERIES & COMPANY	632.000	45,839		
74144T-10-8	T ROWE PRICE GROUP INC		08/30/2019	VARIOUS	782.000	84,832		
876664-10-3	TAUBMAN CENTERS INC		08/19/2019	EVERCORE ISI	2,033.000	83,224		
882508-10-4	TEXAS INSTRUMENTS INC		05/31/2019	JEFFERIES & COMPANY	665.000	69,581		
872540-10-9	TJX COMPANIES INC		05/31/2019	JEFFERIES & COMPANY	1,432.000	71,935		
896945-20-1	TRIPADVISOR INC		06/17/2019	EVERCORE ISI	131.000	5,996		
902653-10-4	UDR INC		12/20/2019	Sanford C. Bernstein & Co.	1,905.000	88,249		
90384S-30-3	ULTA BEAUTY INC		09/16/2019	EVERCORE ISI	71.000	16,207		
907818-10-8	UNION PACIFIC CORP		09/03/2019	Sanford C. Bernstein & Co.	460.000	74,092		
92276F-10-0	VENTAS INC		12/06/2019	ALEX BROWN & SONS	1,537.000	88,570		
92343V-10-4	VERIZON COMMUNICATONS		08/30/2019	Sanford C. Bernstein & Co.	649.000	37,749		
929042-10-9	VORNADO REALTY TRUST		08/30/2019	Sanford C. Bernstein & Co.	1,622.000	107,064		
931427-10-8	WALGREEN BOOTS ALLIANCE INC		05/31/2019	JEFFERIES & COMPANY	1,232.000	61,156		
931142-10-3	WALMART INC		09/03/2019	VARIOUS	675.000	70,455		
941848-10-3	WATERS CORPORATION		06/17/2019	EVERCORE ISI	90.000	18,420		
96145D-10-5	WESTROCK CO		08/30/2019	VARIOUS	2,570.000	90,059		
92936U-10-9	WP CAREY INC		07/29/2019	EVERCORE ISI	1,063.000	91,735		
384802-10-4	WW GRAINGER INC		05/31/2019	VARIOUS	164.000	42,409		
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		09/18/2019	VARIOUS	1,326.000	69,531		
983919-10-1	XILINX INC		08/30/2019	Sanford C. Bernstein & Co.	416.000	43,291		
98419M-10-0	XYLEM INC		08/30/2019	VARIOUS	578.000	44,182		
G1151C-10-1	ACCENTURE PLC	C	05/31/2019	JEFFERIES & COMPANY	426.000	75,693		
H01301-12-8	ALCON INC	C	08/30/2019	VARIOUS	497.800	27,001		
G0176J-10-9	ALLEGION PLC	C	08/30/2019	Sanford C. Bernstein & Co.	415.000	39,954		
G0250X-10-7	AMCOR PLC	C	06/24/2019	WILLIAM BLAIR & CO	2,115.000	23,065		
055622-10-4	BP PLC	C	12/11/2019	EVERCORE ISI	2,582.000	98,452		
H2906T-10-9	GARMIN LTD	C	06/17/2019	EVERCORE ISI	153.000	12,265		
G4388N-10-6	HELEN OF TROY LTD	C	09/03/2019	Sanford C. Bernstein & Co.	198.000	30,591		
G4705A-10-0	ICON PLC	C	10/09/2019	WILLIAM BLAIR & CO	408.000	60,030		
G47567-10-5	IHS MARKIT LTD	C	08/30/2019	Sanford C. Bernstein & Co.	528.000	34,645		
500467-50-1	KONINKLIJKE AHOLD DELHAIZE N.V.	C	05/31/2019	JEFFERIES & COMPANY	5,201.000	120,372		
G5960L-10-3	MEDTRONIC PLC	C	08/30/2019	Sanford C. Bernstein & Co.	504.000	54,379		
780259-10-7	ROYAL DUTCH SHELL PLC	C	05/31/2019	JEFFERIES & COMPANY	1,149.000	72,209		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
806857-10-8	SCHLUMBERGER LTD	C	06/12/2019	EVERCORE ISI	921.000	32,768		
G8473T-10-0	STERIS PLC	C	05/31/2019	JEFFERIES & COMPANY	263.000	34,387		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						11,117,482	XXX	
044820-73-6	ASHMORE EMRG MKS FRONTI EQUTY FUND		10/01/2019	DIVIDEND REINVESTMENT	156.436	1,486		
31635V-63-8	FIDELITY TOTAL INTL IND FD INS PRM		05/31/2019	FIDELITY INVESTMENTS	23,131.673	260,000		
74144Q-86-4	T ROWE PRICE INST MKT EQUITY FUND		12/18/2019	DIVIDEND REINVESTMENT	119.993	1,136		
9499999. Subtotal - Common Stocks - Mutual Funds						262,622	XXX	
9799997. Total - Common Stocks - Part 3						11,380,104	XXX	
9799998. Total - Common Stocks - Part 5						4,520,972	XXX	
9799999. Total - Common Stocks						15,901,076	XXX	
9899999. Total - Preferred and Common Stocks						15,932,354	XXX	
9999999 - Totals						705,839,135	XXX	1,382,402

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36177T-N4-5	GNMA HECM POOL #798510		09/20/2019	VARIOUS		70,784	70,784	76,796	77,725		(6,941)		(6,941)		70,784				2,081	01/20/2064
36202E-CA-5	GNMA II POOL # 003665		12/20/2019	PRINCIPAL RECEIPT		99,341	99,341	97,898	97,874		1,467		1,467		99,341				3,071	01/20/2035
36202D-ZG-9	GNMA II POOL # 3443		12/20/2019	PRINCIPAL RECEIPT		20,536	20,536	20,337	20,351		185		185		20,536				591	09/20/2033
36202E-DP-1	GNMA II POOL # 3710		12/20/2019	PRINCIPAL RECEIPT		57,652	57,652	54,242	53,795		3,857		3,857		57,652				1,582	05/20/2035
36202E-FP-9	GNMA II POOL # 3774		12/20/2019	PRINCIPAL RECEIPT		9,348	9,348	9,209	9,200		148		148		9,348				280	10/20/2035
36202E-GQ-6	GNMA II POOL # 3807		12/20/2019	PRINCIPAL RECEIPT		21,818	21,818	21,235	21,134		683		683		21,818				675	01/20/2036
36202E-HE-2	GNMA II POOL # 3829		12/20/2019	PRINCIPAL RECEIPT		22,214	22,214	20,999	20,785		1,429		1,429		22,214				627	03/20/2036
36202E-5G-0	GNMA II POOL # 4447		12/20/2019	PRINCIPAL RECEIPT		73,793	73,793	73,608	73,607		185		185		73,793				1,985	05/20/2039
36202F-AV-8	GNMA II POOL # 4520		12/20/2019	PRINCIPAL RECEIPT		105,741	105,741	105,609	105,582		159		159		105,741				3,010	08/20/2039
36202F-EW-2	GNMA II POOL # 4649		12/20/2019	PRINCIPAL RECEIPT		14,787	14,787	15,549	15,488		(701)		(701)		14,787				370	03/20/2040
36202F-M7-8	GNMA II POOL # 4882		07/22/2019	VARIOUS		1,604,155	1,517,419	1,584,281	1,571,831		(5,689)		(5,689)		1,566,143		38,012	38,012	37,507	12/20/2040
36202F-VN-3	GNMA II POOL # 5121		12/20/2019	PRINCIPAL RECEIPT		186,214	186,214	192,993	202,630		(16,416)		(16,416)		186,214				3,401	07/20/2041
36202F-XB-7	GNMA II POOL # 5174		07/22/2019	VARIOUS		2,952,128	2,792,954	2,841,145	2,845,926		(5,481)		(5,481)		2,840,446		111,682	111,682	68,939	09/20/2041
36202F-XJ-0	GNMA II POOL # 5181		07/22/2019	VARIOUS		2,559,241	2,445,157	2,501,701	2,503,006		(4,820)		(4,820)		2,498,186		61,055	61,055	53,654	09/20/2041
36200U-TA-3	GNMA II POOL # 573045		12/20/2019	PRINCIPAL RECEIPT		17,395	17,395	19,004	18,778		(1,383)		(1,383)		17,395				475	02/20/2035
36290S-5J-6	GNMA II POOL # 616549		12/20/2019	PRINCIPAL RECEIPT		25,362	25,362	26,456	25,780		(418)		(418)		25,362				829	08/20/2024
36194R-RF-9	GNMA II POOL # AU4086		12/20/2019	PRINCIPAL RECEIPT		11,457	11,457	12,206	12,475		(1,017)		(1,017)		11,457				281	08/20/2046
36179N-BB-3	GNMA II POOL # MA0934		07/22/2019	VARIOUS		1,482,633	1,421,862	1,487,178	1,480,132		(6,100)		(6,100)		1,474,032		8,602	8,602	30,716	04/20/2043
36179U-XH-0	GNMA II POOL # MA6080		12/20/2019	PRINCIPAL RECEIPT		46,005	46,005	46,622			(618)		(618)		46,005				277	08/20/2049
36179U-ZH-8	GNMA II POOL # MA6144		12/20/2019	PRINCIPAL RECEIPT		83,111	83,111	83,832			(721)		(721)		83,111				426	09/20/2049
36179U-3S-9	GNMA II POOL # MA6209		12/20/2019	PRINCIPAL RECEIPT		18,218	18,218	18,499			(281)		(281)		18,218				68	10/20/2049
36202F-FL-5	GNMA II POOL #4671		12/20/2019	PRINCIPAL RECEIPT		140,973	140,973	147,196	146,247		(5,274)		(5,274)		140,973				5,389	04/20/2040
36202F-LH-7	GNMA II POOL #4828		12/20/2019	PRINCIPAL RECEIPT		130,349	130,349	136,846	137,163		(6,813)		(6,813)		130,349				4,053	10/20/2040
3620A6-L5-4	GNMA II POOL #720448		12/20/2019	PRINCIPAL RECEIPT		18,962	18,962	19,777	19,354		(392)		(392)		18,962				467	08/20/2039
36177R-NY-3	GNMA II POOL 796706		12/20/2019	PRINCIPAL RECEIPT		8,113	8,113	8,787	9,066		(953)		(953)		8,113				177	03/20/2032
36179M-KZ-2	GNMA II POOL MA0312		12/20/2019	PRINCIPAL RECEIPT		381,710	381,710	398,767	398,985		(17,275)		(17,275)		381,710				8,492	08/20/2042
36179M-NC-0	GNMA II POOL MA0387		12/20/2019	PRINCIPAL RECEIPT		528,037	528,037	554,673	555,762		(27,725)		(27,725)		528,037				10,286	09/20/2042
36179M-SR-2	GNMA II POOL MA0528		12/20/2019	PRINCIPAL RECEIPT		495,970	495,970	522,783	520,309		(24,339)		(24,339)		495,970				10,709	11/20/2042
36202C-N8-2	GNMA POOL # 002215		12/20/2019	PRINCIPAL RECEIPT		2,635	2,635	2,489	2,529		106		106		2,635				83	05/20/2026
36202C-6Y-4	GNMA POOL # 002687		12/20/2019	PRINCIPAL RECEIPT		7,450	7,450	7,221	7,225		225		225		7,450				237	12/20/2028
36202C-7L-1	GNMA POOL # 002699		12/20/2019	PRINCIPAL RECEIPT		9,540	9,540	8,728	8,645		895		895		9,540				308	01/20/2029
36202D-AN-1	GNMA POOL # 002713		12/20/2019	PRINCIPAL RECEIPT		17,104	17,104	16,822	16,770		334		334		17,104				583	02/20/2029
36202D-DN-8	GNMA POOL # 002809		12/20/2019	PRINCIPAL RECEIPT		10,756	10,756	10,532	10,448		308		308		10,756				401	09/20/2029
36202D-D5-7	GNMA POOL # 002824		12/20/2019	PRINCIPAL RECEIPT		4,507	4,507	4,401	4,338		170		170		4,507				143	10/20/2029
36202D-5L-1	GNMA POOL # 003551		04/22/2019	PRINCIPAL RECEIPT		1,690	1,690	1,732	1,688		3		3		1,690				13	05/20/2019
36202E-CP-2	GNMA POOL # 003678		12/20/2019	PRINCIPAL RECEIPT		29,622	29,622	29,265	29,268		354		354		29,622				938	02/20/2035
36202E-EQ-8	GNMA POOL # 003743		12/20/2019	PRINCIPAL RECEIPT		34,757	34,757	35,588	34,823		(66)		(66)		34,757				986	08/20/2020
36202E-GE-3	GNMA POOL # 003797		12/20/2019	PRINCIPAL RECEIPT		56,573	56,573	57,262	57,498		(925)		(925)		56,573				1,939	12/20/2035
362198-A6-0	GNMA POOL # 270129		01/15/2019	PRINCIPAL RECEIPT																03/15/2019
36223D-CT-1	GNMA POOL # 304382		12/16/2019	PRINCIPAL RECEIPT		3,367	3,367	3,313	3,334		32		32		3,367				74	03/15/2023
36224H-WK-8	GNMA POOL # 329250		12/16/2019	PRINCIPAL RECEIPT		314	314	309	311		4		4		314				15	08/15/2022
36224M-T5-4	GNMA POOL # 332772		12/16/2019	PRINCIPAL RECEIPT		137	137	136	136		1		1		137				6	03/15/2024
36224Q-MC-7	GNMA POOL # 335255		12/16/2019	PRINCIPAL RECEIPT		165	165	164	164		1		1		165				5	02/15/2024
36203C-M5-8	GNMA POOL # 345180		12/16/2019	PRINCIPAL RECEIPT		594	594	579	586		8		8		594				23	09/15/2023
36203E-L8-9	GNMA POOL # 346951		12/16/2019	PRINCIPAL RECEIPT		41	41	40	41		1		1		41				1	12/15/2023
36203E-N9-5	GNMA POOL # 347016		12/16/2019	PRINCIPAL RECEIPT		61	61	59	60		1		1		61				2	01/15/2024
36203F-GV-1	GNMA POOL # 347712		12/16/2019	PRINCIPAL RECEIPT		37	37	36	36						37				1	01/15/2024
36203K-KX-1	GNMA POOL # 351410		12/16/2019	PRINCIPAL RECEIPT		53	53	52	52		1		1		53				2	01/15/2024
36203K-LG-7	GNMA POOL # 351427		12/16/2019	PRINCIPAL RECEIPT		627	627	613	620		7		7		627				29	01/15/2024
36203P-CF-8	GNMA POOL # 354770		12/16/2019	PRINCIPAL RECEIPT		1,060	1,060	1,052	1,054		5		5		1,060				45	03/15/2024
36202D-5J-6	GNMA POOL # 3549		05/20/2019	PRINCIPAL RECEIPT		8,463	8,463	8,345	8,440		23		23		8,463				76	05/20/2019
36204K-JW-4	GNMA POOL # 372077		12/16/2019	PRINCIPAL RECEIPT		1,381	1,381	1,360	1,370		12		12		1,381				36	04/15/2024
36204Y-CG-6	GNMA POOL # 383571		12/16/2019	PRINCIPAL RECEIPT		345	345	340	342		3		3		345				12	03/15/2024
36205A-4W-1	GNMA POOL # 385237		12/16/2019	PRINCIPAL RECEIPT		569	569	560	564		5		5		569				28	04/15/2024
36205N-RB-4	GNMA POOL # 395682		06/17/2019	PRINCIPAL RECEIPT		69	69	68	68						69				2	11/15/2024
36206G-3C-2	GNMA POOL # 411295		12/16/2019	PRINCIPAL RECEIPT		227	227	225	226		1		1		227				9	07/15/2025
36206L-CR-8	GNMA POOL # 414180		12/16/2019	PRINCIPAL RECEIPT		1,356	1,356	1,321	1,334		22		22		1,356				52	09/15/2025
36206R-EU-6	GNMA POOL # 418747		02/15/2019	PRINCIPAL RECEIPT		253	253	246	251		2		2		253				2	09/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36207E-2V-5	GNMA POOL # 430188		12/16/2019	PRINCIPAL RECEIPT		1,313	1,313	1,285	1,291		22		22		1,313				52	01/15/2027
36207K-H5-2	GNMA POOL # 434152		12/16/2019	PRINCIPAL RECEIPT		2,421	2,421	2,504	2,546		(124)		(124)		2,421				79	01/15/2029
36207S-M6-7	GNMA POOL # 440581		12/16/2019	PRINCIPAL RECEIPT		2,659	2,659	2,603	2,612		47		47		2,659				104	03/15/2027
36208D-PY-5	GNMA POOL # 447839		12/16/2019	PRINCIPAL RECEIPT		2,316	2,316	2,375	2,357		(41)		(41)		2,316				103	11/15/2027
36208V-2B-0	GNMA POOL # 462570		11/15/2019	PRINCIPAL RECEIPT		3,228	3,228	3,330	3,233		(4)		(4)		3,228				129	03/15/2028
36209G-AT-4	GNMA POOL # 470818		07/15/2019	PRINCIPAL RECEIPT		8,146	8,146	8,156	8,164		(18)		(18)		8,146				348	08/15/2029
36209W-4X-7	GNMA POOL # 484238		12/16/2019	PRINCIPAL RECEIPT		1,356	1,356	1,389	1,387		(31)		(31)		1,356				52	09/15/2028
36211B-YW-8	GNMA POOL # 508425		12/16/2019	PRINCIPAL RECEIPT		1,121	1,121	1,145	1,155		(35)		(35)		1,121				46	01/15/2031
36211S-D8-7	GNMA POOL # 521327		12/16/2019	PRINCIPAL RECEIPT		63,995	63,995	65,385	64,886		(891)		(891)		63,995				2,191	05/15/2035
36201K-AV-8	GNMA POOL # 585120		12/16/2019	PRINCIPAL RECEIPT		19,593	19,593	20,260	20,407		(814)		(814)		19,593				654	12/15/2032
36200E-B2-6	GNMA POOL # 598657		12/16/2019	PRINCIPAL RECEIPT		3,916	3,916	3,971	3,973		(57)		(57)		3,916				118	05/15/2035
36200K-J7-3	GNMA POOL # 603386		12/16/2019	PRINCIPAL RECEIPT		53,836	53,836	56,344	55,875		(2,039)		(2,039)		53,836				1,815	01/15/2033
36200K-KQ-9	GNMA POOL # 603403		12/16/2019	PRINCIPAL RECEIPT		46,835	46,835	48,877	48,021		(1,186)		(1,186)		46,835				2,002	10/15/2034
36200M-TF-0	GNMA POOL # 604550		12/16/2019	PRINCIPAL RECEIPT		30,435	30,435	30,211	30,209		225		225		30,435				806	08/15/2033
36200M-VW-0	GNMA POOL # 604629		12/16/2019	PRINCIPAL RECEIPT		66,570	66,570	68,317	67,925		(1,355)		(1,355)		66,570				1,984	09/15/2033
36200N-BP-5	GNMA POOL # 604946		12/16/2019	PRINCIPAL RECEIPT		32,912	32,912	31,940	31,905		1,007		1,007		32,912				979	01/15/2034
36202T-G5-9	GNMA POOL # 608720		12/16/2019	PRINCIPAL RECEIPT		67,012	67,012	67,829	67,249		(237)		(237)		67,012				1,259	11/15/2024
36202U-D4-2	GNMA POOL # 609523		12/16/2019	PRINCIPAL RECEIPT		8,444	8,444	8,714	8,613		(169)		(169)		8,444				252	12/15/2033
36290R-Y3-1	GNMA POOL # 615530		12/16/2019	PRINCIPAL RECEIPT		118,686	118,686	119,465	119,251		(565)		(565)		118,686				3,077	09/15/2033
36290S-RR-4	GNMA POOL # 616196		12/16/2019	PRINCIPAL RECEIPT		21,646	21,646	22,025	21,788		(143)		(143)		21,646				544	01/15/2024
36290T-GM-5	GNMA POOL # 616804		12/20/2019	PRINCIPAL RECEIPT		8,371	8,371	8,470	8,416		(46)		(46)		8,371				226	01/20/2025
36290X-NE-6	GNMA POOL # 620589		12/16/2019	PRINCIPAL RECEIPT		47,116	47,116	46,726	46,749		367		367		47,116				1,605	09/15/2033
36291B-5T-0	GNMA POOL # 623758		12/16/2019	PRINCIPAL RECEIPT		58,949	58,949	60,837	59,910		(961)		(961)		58,949				1,877	01/15/2034
36291P-5P-7	GNMA POOL # 634554		12/20/2019	PRINCIPAL RECEIPT		8,452	8,452	8,797	8,596		(144)		(144)		8,452				275	09/20/2024
36291S-AR-1	GNMA POOL # 636416		12/16/2019	PRINCIPAL RECEIPT		1,442	1,442	1,462	1,451		(9)		(9)		1,442				39	12/15/2024
36291S-FW-5	GNMA POOL # 636581		12/16/2019	PRINCIPAL RECEIPT		4,148	4,148	4,249	4,197		(48)		(48)		4,148				136	08/15/2025
36291U-E7-6	GNMA POOL # 638358		12/16/2019	PRINCIPAL RECEIPT		50,010	50,010	50,580	50,460		(450)		(450)		50,010				1,690	02/15/2035
36291U-S9-7	GNMA POOL # 638744		12/16/2019	PRINCIPAL RECEIPT		8,104	8,104	8,360	8,269		(165)		(165)		8,104				280	05/15/2037
36291X-SM-2	GNMA POOL # 641424		12/16/2019	PRINCIPAL RECEIPT		92,395	92,395	93,246	92,637		(243)		(243)		92,395				2,474	05/15/2025
36292B-HC-3	GNMA POOL # 643827		12/16/2019	PRINCIPAL RECEIPT		110,248	110,248	111,264	110,585		(337)		(337)		110,248				3,364	08/15/2025
36292B-HV-1	GNMA POOL # 643844		12/16/2019	PRINCIPAL RECEIPT		45,538	45,538	46,449	46,056		(518)		(518)		45,538				1,523	10/15/2025
36292K-HD-1	GNMA POOL # 651028		12/16/2019	PRINCIPAL RECEIPT		32,397	32,397	33,130	32,670		(273)		(273)		32,397				1,064	12/15/2025
36296H-7F-0	GNMA POOL # 692194		12/16/2019	PRINCIPAL RECEIPT		1,861	1,861	1,909	1,938		(77)		(77)		1,861				71	11/15/2038
36296H-7H-6	GNMA POOL # 692196		12/16/2019	PRINCIPAL RECEIPT		47,880	47,880	48,575	48,572		(693)		(693)		47,880				2,252	11/15/2038
36296H-7L-7	GNMA POOL # 692199		05/15/2019	PRINCIPAL RECEIPT		66,791	66,791	68,221	68,668		(1,877)		(1,877)		66,791				1,800	11/15/2038
36297B-JT-9	GNMA POOL # 706874		12/16/2019	PRINCIPAL RECEIPT		24,386	24,386	25,347	24,992		(605)		(605)		24,386				527	11/15/2030
3620AS-PH-6	GNMA POOL # 738524		12/16/2019	PRINCIPAL RECEIPT		102,413	102,413	105,165	105,360		(2,947)		(2,947)		102,413				2,196	07/15/2041
3620AS-PX-1	GNMA POOL # 738538		12/16/2019	PRINCIPAL RECEIPT		233,017	233,017	240,335	240,432		(7,415)		(7,415)		233,017				5,138	07/15/2041
3620AT-MV-6	GNMA POOL # 739372		12/16/2019	PRINCIPAL RECEIPT		16,426	16,426	17,304	17,319		(893)		(893)		16,426				403	04/15/2040
3620AU-W5-9	GNMA POOL # 740568		12/16/2019	PRINCIPAL RECEIPT		39,282	39,282	41,792	40,762		(1,480)		(1,480)		39,282				949	10/15/2040
3620AV-FW-7	GNMA POOL # 740981		12/16/2019	PRINCIPAL RECEIPT		144,497	144,497	153,505	151,564		(7,067)		(7,067)		144,497				4,939	10/15/2040
36176E-NH-0	GNMA POOL # 763892		12/16/2019	PRINCIPAL RECEIPT		115,459	115,459	122,477	120,188		(4,729)		(4,729)		115,459				2,987	10/15/2033
36225B-ZA-9	GNMA POOL # 781637		12/16/2019	PRINCIPAL RECEIPT		59,930	59,930	58,563	58,646		1,284		1,284		59,930				2,146	07/15/2033
36241L-MH-6	GNMA POOL # 783060		12/16/2019	PRINCIPAL RECEIPT		124,162	124,162	132,233	131,801		(7,638)		(7,638)		124,162				2,859	08/15/2040
36177J-3Y-3	GNMA POOL # 790814		12/16/2019	PRINCIPAL RECEIPT		15,662	15,662	16,278			(617)		(617)		15,662				220	10/15/2032
36225D-AS-3	GNMA POOL # 80916		12/20/2019	PRINCIPAL RECEIPT		29,771	29,771	29,631	29,649		122		122		29,771				614	05/20/2034
36178Q-GZ-9	GNMA POOL # AB3816		12/16/2019	PRINCIPAL RECEIPT		66,449	66,449	67,840	67,739		(1,291)		(1,291)		66,449				1,259	11/15/2042
36202D-EZ-0	GNMA POOL #22852		12/20/2019	PRINCIPAL RECEIPT		4,050	4,050	3,920	3,879		171		171		4,050				135	12/20/2029
36241L-KA-3	GNMA POOL #782989		12/16/2019	PRINCIPAL RECEIPT		219,942	219,942	228,457	227,437		(7,494)		(7,494)		219,942				5,756	06/15/2040
38379K-BP-2	GNMA REMICS 2015-23 CL VA		05/16/2019	VARIOUS		4,174,108	4,252,955	4,136,664	4,189,968		5,159		5,159		4,195,127		(21,018)	(21,018)	53,775	06/16/2037
38373X-DM-5	GNMA REMICS SER 2002-45 CL QE		10/20/2019	PRINCIPAL RECEIPT		522,606	522,606	535,516	533,347		(10,741)		(10,741)		522,606				26,914	06/20/2032
38374M-DF-3	GNMA REMICS SER 2005-81 CL OB		12/20/2019	PRINCIPAL RECEIPT		429,656	429,656	419,049	424,879		4,777		4,777		429,656				13,064	10/20/2035
38376G-F4-7	GNMA REMICS SER 2011-16 CL C		07/16/2019	PRINCIPAL RECEIPT		2,444,623	2,444,623	2,446,151	2,444,804		(181)		(181)		2,444,623				47,083	09/16/2046
38377Q-UJ-4	GNMA REMICS SER 2011-25 CL ND		12/16/2019	PRINCIPAL RECEIPT		1,584,351	1,584,351	1,581,628	1,581,460		2,891		2,891		1,584,351				41,750	12/16/2039
38376G-K6-6	GNMA REMICS SER 2011-38 CLASS B		05/16/2019	PRINCIPAL RECEIPT		274,009	274,009	308,036	276,534		(2,525)		(2,525)		274,009				3,250	12/16/2049
38376G-W3-0	GNMA REMICS SER 2011-86 CL B		12/16/2019	PRINCIPAL RECEIPT		620,726	620,726	632,143	621,658		(933)		(933)		620,726				12,239	02/16/2041
38378T-6Q-8	GNMA REMICS SER 2013-100 CL MA		12/20/2019	PRINCIPAL RECEIPT		201,781	201,781	210,199	206,743		(4,961)		(4,961)		201,781				4,372	02/20/2043
38378K-2A-6	GNMA REMICS SER 2013-140 CL AG		12/23/2019	PRINCIPAL RECEIPT		157,110	157,110	164,356	161,250		(4,140)		(4,140)		157,110				4,388	05/16/2045

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	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
38378K-4A-4	GNMA REMICS SER 2013-141 CL AB		12/16/2019	VARIOUS		2,925,579	2,968,149	2,982,990	2,971,489		(1,113)		(1,113)		2,970,376		(44,797)	(44,797)	35,882	04/16/2043
38378N-FL-2	GNMA REMICS SER 2013-158 AB		12/16/2019	VARIOUS		2,850,983	2,807,877	2,972,182	2,877,427		(17,126)		(17,126)		2,860,300		(9,317)	(9,317)	47,037	08/16/2053
38378M-UG-8	GNMA REMICS SER 2013-53 CL KA		12/20/2019	PRINCIPAL RECEIPT		912,611	912,611	941,701	929,935		(17,323)		(17,323)		912,611				14,726	10/20/2041
38378T-AL-4	GNMA REMICS SER 2013-71 CL LA		12/20/2019	PRINCIPAL RECEIPT		680,380	680,380	685,568	683,388		(3,008)		(3,008)		680,380				12,370	10/20/2042
38378K-UB-3	GNMA REMICS SER 2013-85 CL A		12/16/2019	PRINCIPAL RECEIPT		42,974	42,974	40,444	41,666		1,308		1,308		42,974				374	09/16/2046
38378X-CF-6	GNMA REMICS SER 2014-105 CL BA		10/18/2019	VARIOUS		5,391,956	5,405,009	5,426,967	5,410,182		(2,257)		(2,257)		5,407,925		(15,969)	(15,969)	106,978	02/16/2039
38378X-FG-1	GNMA REMICS SER 2014-112 CL AB		12/16/2019	PRINCIPAL RECEIPT		206,420	206,420	210,299	207,200		(780)		(780)		206,420				2,784	12/16/2040
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK		12/16/2019	PRINCIPAL RECEIPT		229,971	229,971	238,487	236,419		(6,448)		(6,448)		229,971				4,710	08/16/2055
38378N-UA-9	GNMA REMICS SER 2014-14 CL AG		12/16/2019	PRINCIPAL RECEIPT		1,120,328	1,120,328	1,126,279	1,122,035		(1,707)		(1,707)		1,120,328				16,929	01/16/2042
38378X-RZ-6	GNMA REMICS SER 2014-143 CL AB		12/16/2019	PRINCIPAL RECEIPT		563,477	563,477	576,287	565,819		(2,342)		(2,342)		563,477				4,666	03/16/2040
38378X-VL-2	GNMA REMICS SER 2014-155 CL VA		05/16/2019	VARIOUS		4,221,746	4,217,870	4,207,589	4,212,606		472		472		4,213,078		8,669	8,669	57,822	03/16/2037
38378N-PP-2	GNMA REMICS SER 2014-16 B		10/16/2019	VARIOUS		621,875	625,000	645,947	631,243		(559)		(559)		630,684		(8,809)	(8,809)	5,667	07/16/2041
38378N-J2-0	GNMA REMICS SER 2014-40 CL CA		12/16/2019	PRINCIPAL RECEIPT		1,175,158	1,175,158	1,172,797	1,173,748		1,410		1,410		1,175,158				16,012	11/16/2041
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ		12/16/2019	VARIOUS		2,463,413	2,507,622	2,552,583	2,536,698		(3,069)		(3,069)		2,533,629		(70,217)	(70,217)	33,066	11/16/2055
38379K-6D-5	GNMA REMICS SER 2015-163 CL AH		12/16/2019	VARIOUS		2,798,364	2,837,173	2,807,472	2,820,742		2,430		2,430		2,823,172		(24,808)	(24,808)	40,020	04/16/2056
38379K-TT-5	GNMA REMICS SER 2015-93 CLASS AB		12/16/2019	PRINCIPAL RECEIPT		609,699	609,699	606,865	608,142		1,557		1,557		609,699				10,674	01/16/2047
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA		12/16/2019	PRINCIPAL RECEIPT		258,518	258,518	258,810	258,708		(191)		(191)		258,518				3,897	12/16/2047
38379U-X9-2	GNMA REMICS SER 2016-152 CL EB		10/22/2019	VARIOUS		8,941,488	8,967,215	9,042,875	9,023,482		(8,661)		(8,661)		9,014,821		(73,333)	(73,333)	193,923	08/15/2058
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB		12/16/2019	VARIOUS		2,497,065	2,545,016	2,567,086	2,559,594		(1,375)		(1,375)		2,558,219		(61,153)	(61,153)	33,349	04/16/2049
46513E-GV-8	ISRAEL GUAR NTS AID ISREAL		05/13/2019	STIFEL, NICOLAUS & CO		2,274,100	2,000,000	2,189,900	2,079,975		(5,360)		(5,360)		2,074,616		199,484	199,484	49,194	12/04/2023
690353-S4-0	OVERSEAS PRIVATE INV CORP		06/12/2019	PW PRESSPRICH		3,137,430	3,000,000	3,000,000	3,000,000						3,000,000		137,430	137,430	68,060	10/05/2034
690353-V9-5	OVERSEAS PRIVATE INV CORP		08/21/2019	PW PRESSPRICH		4,333,360	4,000,000	4,000,000	4,000,000						4,000,000		333,360	333,360	109,533	10/05/2034
797224-AB-8	SAN CLEMENTE LEASING LLC SEC NTS		12/13/2019	VARIOUS		376,496	376,496	376,496	376,496						376,496				7,917	06/07/2022
89156H-AB-3	U S GOVT GUAR SHIP FIN OBLIG 2016		07/22/2019	CALLED		40,000	40,000	40,000	40,000						40,000				1,035	01/22/2041
831641-FA-8	U S SBA DEB PART CER SER SBIC 2014		09/10/2019	PRINCIPAL RECEIPT		1,149,056	1,149,056	1,185,258	1,169,972		(1,717)		(1,717)		1,168,255		(19,199)	(19,199)	27,927	03/10/2024
83162C-SS-3	U S SBA PART CERT SER 2009-20H		08/01/2019	PRINCIPAL RECEIPT		150,843	150,843	161,732	158,813		(192)		(192)		158,621		(7,778)	(7,778)	5,328	08/01/2029
83162C-SV-6	U S SBA PART CERT SER 2009-20J		10/01/2019	PRINCIPAL RECEIPT		116,988	116,988	121,649	120,399		(116)		(116)		120,283		(3,296)	(3,296)	3,451	10/01/2029
83162C-VU-4	U S SBA PART CERT SER 2013-20I		09/03/2019	PRINCIPAL RECEIPT		854,309	854,309	889,549	883,072		(652)		(652)		882,420		(28,111)	(28,111)	33,336	09/01/2033
83162C-WX-7	U S SBA PART CERT SER 2015-20C		09/03/2019	PRINCIPAL RECEIPT		297,883	297,883	297,883	297,883						297,883				9,480	03/01/2035
83162C-YR-8	U S SBA PART CERT SER 2017-20F		12/02/2019	PRINCIPAL RECEIPT		179,573	179,573	179,573	179,573						179,573				6,033	06/01/2037
83162C-ZZ-9	U S SBA PART CERT SER 2018-20K CL1		11/04/2019	PRINCIPAL RECEIPT		38,472	38,472	38,472	38,472						38,472				1,210	11/01/2038
83162C-XE-8	U S SBA PART CERT SERIES 2015-20H		08/01/2019	PRINCIPAL RECEIPT		346,743	346,743	346,743	346,743						346,743				10,605	08/01/2035
83162C-WB-5	U S SBA PART CERTIF SER 2014-20B		08/01/2019	PRINCIPAL RECEIPT		501,102	501,102	509,782	508,322		(223)		(223)		508,099		(6,997)	(6,997)	18,480	02/01/2034
83162C-WY-5	U S SBA PART CERTIF SER 2015-20D		10/01/2019	PRINCIPAL RECEIPT		1,773,158	1,773,158	1,773,158	1,773,158						1,773,158				55,043	04/01/2035
83162C-VV-2	U S SBA PARTIC CERT SER 2013-20J		10/01/2019	PRINCIPAL RECEIPT		914,667	914,667	914,667	914,667						914,667				34,483	10/01/2033
83162C-VX-8	U S SBA PARTIC CERTIF SER 2013-20K		11/04/2019	PRINCIPAL RECEIPT		525,771	525,771	525,771	525,771						525,771				18,251	11/01/2033
83162C-NN-9	U S SBA SBIC SER 2004-20B		08/01/2019	PRINCIPAL RECEIPT		58,240	58,240	56,338	57,505		45		45		57,551		690	690	2,066	02/01/2024
83162C-QH-9	U S SBA SBIC SER 2006-20F		12/02/2019	PRINCIPAL RECEIPT		86,398	86,398	86,398	86,398						86,398				3,787	06/01/2026
83162C-PR-8	U S SBA SBIC-PC SER 2005-20G		07/01/2019	PRINCIPAL RECEIPT		58,408	58,408	58,408	58,408						58,408				1,864	07/01/2025
83162C-MZ-3	U S SBA SBIC-PS 2003-20E		11/04/2019	PRINCIPAL RECEIPT		32,362	32,362	32,297	32,340		4		4		32,344		18	18	1,159	05/01/2023
83162C-PH-0	U S SBA SBIC-PS 2005-20B		08/01/2019	PRINCIPAL RECEIPT		137,307	137,307	137,307	137,307						137,307				4,501	02/01/2025
83162C-NR-0	U S SBA SER 2004-20D		10/01/2019	PRINCIPAL RECEIPT		34,752	34,752	33,645	34,294		43		43		34,336		416	416	1,275	04/01/2024
83162C-PV-9	U S SBA SER 2005-20J		10/01/2019	PRINCIPAL RECEIPT		11,803	11,803	11,832	11,817						11,817		(14)	(14)	484	10/01/2025
83162C-PX-5	U S SBA SER 2005-20K		11/04/2019	PRINCIPAL RECEIPT		34,924	34,924	34,963	34,941		1		1		34,942		(18)	(18)	1,438	11/01/2025
83162C-QP-1	U S SBA SER 2006-20J		10/01/2019	PRINCIPAL RECEIPT		120,578	120,578	120,766	120,671		5		5		120,676		(98)	(98)	4,938	10/01/2026
83162C-QX-4	U S SBA SER 2007-20C		09/03/2019	PRINCIPAL RECEIPT		65,457	65,457	65,457	65,457						65,457				2,438	03/01/2027
83162C-SP-9	U S SBA SER 2009-20F		12/02/2019	PRINCIPAL RECEIPT		107,962	107,962	107,962	107,962						107,962				4,233	06/01/2029
83162C-SU-8	U S SBA SER 2009-20I		09/03/2019	PRINCIPAL RECEIPT		590,381	590,381	631,154	620,870		(925)		(925)		619,945		(29,564)	(29,564)	19,556	09/01/2029
83162C-TE-3	U S SBA SER 2010-20D		10/01/2019	PRINCIPAL RECEIPT		488,890	488,890	531,744	518,247		(1,004)		(1,004)		517,243		(28,353)	(28,353)	17,383	04/01/2030
83162C-TV-5	U S SBA SER 2011-20B		08/01/2019	PRINCIPAL RECEIPT		234,799	234,799	234,799	234,799						234,799				9,291	02/01/2031
83162C-TX-1	U S SBA SER 2011-20C		09/03/2019	PRINCIPAL RECEIPT		421,285	421,285	421,285	421,285						421,285				15,657	03/01/2031
83162C-UG-6	U S SBA SER 2011-20I		09/03/2019	PRINCIPAL RECEIPT		212,816	212,816	212,284	212,403		10		10		212,414		403	403	5,278	09/01/2031
83162C-UV-3	U S SBA SER 2012-20F		12/02/2019	PRINCIPAL RECEIPT		344,246	344,246	344,246	344,246						344,246				7,690	06/01/2032
83162C-VY-6	U S SBA SER 2013-20L		12/02/2019	PRINCIPAL RECEIPT		766,017	766,017	766,017	766,017						766,017				27,603	12/01/2033
83162C-WE-9	U S SBA SER 2014-20D		10/01/2019	PRINCIPAL RECEIPT		1,091,062	1,091,062	1,091,062	1,091,062						1,091,062				35,931	04/01/2034
83162C-WH-2	U S SBA SER 2014-20F		12/02/2019	PRINCIPAL RECEIPT		1,318,306	1,318,306	1,328,605	1,326,831		(286)		(286)		1,326,545		(8,239)	(8,239)	40,648	06/01/2034
83162C-XY-4	U S SBA SER 2016-20H		08/01/2019	PRINCIPAL RECEIPT		469,912	469,912	469,912	469,912						469,912				11,099	08/01/2036
831641-FH-3	U S SBA SER 2017-10A		09/10/2019	PRINCIPAL RECEIPT		174,274	174,274	174,274	174,274						174,274				3,437	03/10/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83162C-YM-9	U S SBA SER 2017-20C		09/03/2019	PRINCIPAL RECEIPT		485,470	485,470	485,470	485,470						485,470				20,323	03/01/2037
83162C-YT-4	U S SBA SER 2017-20G		07/01/2019	PRINCIPAL RECEIPT		295,803	295,803	295,803	295,803						295,803				7,831	07/01/2037
831641-FL-4	U S SBA SER 2018-10B		09/10/2019	PRINCIPAL RECEIPT		772,309	772,309	772,309	772,309						772,309				19,943	09/10/2028
831641-FM-2	U S SBA SER 2019-10A CL 1		09/10/2019	PRINCIPAL RECEIPT		32,148	32,148	32,148							32,148				452	03/10/2029
831641-ER-2	U S SBA SER SBIC 2009-10B		09/10/2019	VARIOUS		1,069,024	1,069,024	1,069,024	1,069,024						1,069,024				30,707	09/10/2019
831641-FB-6	U S SBA SER SBIC 2014-10B		09/10/2019	PRINCIPAL RECEIPT		1,231,900	1,231,900	1,231,900	1,231,900						1,231,900				32,800	09/10/2024
831641-FG-5	U S SBA SER SBIC 2016-10B		09/10/2019	PRINCIPAL RECEIPT		182,486	182,486	182,486	182,486						182,486				3,364	09/10/2026
83162C-PS-6	U S SBA SER SBIC-2005-20H		08/01/2019	PRINCIPAL RECEIPT		232,739	232,739	227,793	230,293		120		120		230,413		2,326	2,326	9,104	08/01/2025
83162C-NA-7	U S SBA SER SBIC-PC 2003-20F		12/02/2019	PRINCIPAL RECEIPT		166,247	166,247	162,506	165,076		157		157		165,233		1,014	1,014	4,763	06/01/2023
83162C-ND-1	U S SBA SER SBIC-PS 2003-20H		08/01/2019	PRINCIPAL RECEIPT		46,897	46,897	46,897	46,897						46,897				1,811	08/01/2023
831628-EM-0	US SBA 25 YEAR POOL #100140		12/26/2019	PRINCIPAL RECEIPT		174,893	174,893	184,867			(9,974)		(9,974)		174,893				2,160	01/25/2044
831628-EG-3	US SBA 25 YR POOL # 100135		12/26/2019	PRINCIPAL RECEIPT		240,908	240,908	255,965	254,354		(13,446)		(13,446)		240,908				9,568	04/25/2043
831628-DN-9	US SBA 25 YR POOL #100109		12/26/2019	PRINCIPAL RECEIPT		159,930	159,930	167,677	166,885		(6,955)		(6,955)		159,930				4,577	07/25/2040
83162C-RA-3	US SBA SER 2007-20E		11/04/2019	PRINCIPAL RECEIPT		164,895	164,895	161,082	162,777		132		132		162,909		1,986	1,986	6,547	05/01/2027
83162C-SE-4	US SBA SER 2008-20L		12/02/2019	PRINCIPAL RECEIPT		105,305	105,305	105,305	105,305						105,305				4,726	12/01/2028
83162C-VS-9	US SBA SER 2013-20H		08/01/2019	PRINCIPAL RECEIPT		793,312	793,312	793,312	793,312						793,312				27,157	08/01/2033
912810-QY-7	US TREASURY BONDS		05/30/2019	VARIOUS		1,874,655	1,841,000	1,503,076	1,540,330		3,200		3,200		1,543,529		331,126	331,126	27,353	11/15/2042
912810-RE-0	US TREASURY BONDS		11/13/2019	VARIOUS		6,353,314	4,950,000	5,412,268	5,405,889		(8,736)		(8,736)		5,397,153		956,162	956,162	199,764	02/15/2044
912810-RK-6	US TREASURY BONDS		08/27/2019	VARIOUS		1,381,643	1,350,000	1,219,957	1,229,183		1,767		1,767		1,230,950		150,693	150,693	32,163	02/15/2045
912810-RX-8	US TREASURY BONDS		09/23/2019	BANK OF AMERICA SECURITIE		3,518,906	3,000,000	2,925,352	2,926,742		1,182		1,182		2,927,924		590,982	590,982	77,283	05/15/2047
0599999. Subtotal - Bonds - U.S. Governments						105,789,277	102,883,408	103,925,888	103,222,558		(288,548)		(288,548)		103,316,260		2,473,022	2,473,022	2,373,106	XXX
20772G-3X-4	CONNECTICUT ST GO 2009 SER A TAX		03/01/2019	MATURITY		385,000	385,000	385,000	385,000						385,000				10,511	03/01/2019
34153P-PU-6	FLORIDA ST BD OF EDU 2006-SERIES G		08/14/2019	CALLED		5,980,000	5,980,000	6,584,527	6,041,911		(61,911)		(61,911)		5,980,000				241,650	06/01/2039
34153P-RU-4	FLORIDA ST BRD OF ED 2007 SER G		09/20/2019	CALLED		1,000,000	1,000,000	1,077,800	1,006,132		(6,132)		(6,132)		1,000,000				41,744	06/01/2025
34153P-TD-0	FLORIDA ST BRD OF ED 2008 SER D		07/19/2019	CALLED		2,500,000	2,500,000	2,545,325	2,502,527		(2,527)		(2,527)		2,500,000				83,125	06/01/2024
34153P-RS-9	FLORIDA ST BRD OF EDU 2007 SER G		09/20/2019	CALLED		1,640,000	1,640,000	1,769,347	1,650,412		(10,412)		(10,412)		1,640,000				65,828	06/01/2023
373384-NZ-5	GEORGIA ST GO BDS 2009H		11/01/2019	VARIOUS		70,000	70,000	76,091	74,679		(414)		(414)		74,265		(4,265)	(4,265)	3,152	11/01/2025
882722-K5-9	TEXAS ST PUB FIN AUTH GO BDS 2011		07/11/2019	Ramirez & Co., Inc.		3,508,638	3,300,000	3,323,466	3,307,385		(1,340)		(1,340)		3,306,045		202,593	202,593	129,747	10/01/2030
97705L-A7-2	WISCONSIN ST GO BDS 2010 SER D TAX		05/07/2019	Ramirez & Co., Inc.		518,705	500,000	500,000	500,000						500,000		18,705	18,705	11,489	05/01/2025
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						15,602,343	15,375,000	16,261,556	15,468,046		(82,736)		(82,736)		15,385,310		217,033	217,033	587,246	XXX
442331-HW-7	CITY OF HOUSTON TX GO 2006A TAX		11/04/2019	BANK OF OKLAHOMA		3,259,489	2,480,000	2,480,000	2,480,000						2,480,000		779,489	779,489	161,262	03/01/2036
244127-XM-3	DEER PARK TX INDPT SCH DIST 2010B		03/11/2019	Ramirez & Co., Inc.		1,372,482	1,340,000	1,340,000	1,340,000						1,340,000		32,482	32,482	41,173	02/15/2028
413000-MK-3	HARLINGEN TX IND SCH DIS SER 2010A		03/13/2019	Ramirez & Co., Inc.		1,024,830	1,000,000	1,000,000	1,000,000						1,000,000		24,830	24,830	25,783	08/15/2024
413000-MS-6	HARLINGEN TX IND SCH DIST SER2010A		09/23/2019	VARIOUS		1,441,715	1,400,000	1,406,916	1,401,490		(648)		(648)		1,400,842		40,873	40,873	83,399	08/15/2035
494656-F8-9	KING & SNOHOMISH CNTYS WA SCH DIST		03/07/2019	PIPER JAFFRAY		2,176,242	2,130,000	2,130,000	2,130,000						2,130,000		46,242	46,242	26,584	12/01/2025
495224-R7-4	KING CNTY WA ISSAQUAH SCH DIST TAX		03/07/2019	PIPER JAFFRAY		1,033,730	1,000,000	1,007,880	1,001,369		(170)		(170)		1,001,199		32,531	32,531	15,278	12/01/2027
495260-ZF-1	KING CNTY WA SCH DIST LAKE WA GO		03/12/2019	VARIOUS		5,140,800	5,000,000	5,000,000	5,000,000						5,000,000		140,800	140,800	71,614	12/01/2028
498530-5P-5	KLEIN TX INDPT SCH DIST SER 2010B		03/07/2019	Ramirez & Co., Inc.		1,033,300	1,000,000	1,000,000	1,000,000						1,000,000		33,300	33,300	31,362	08/01/2025
494656-F2-2	NORTHSHORE SCH DIST WA GO 2010 TAX		09/20/2019	Ramirez & Co., Inc.		2,232,836	2,175,000	2,226,113	2,183,956		(2,695)		(2,695)		2,181,262		51,575	51,575	59,875	12/01/2025
796237-VL-6	SAN ANTONIO TX GN IMP BD SER 2010B		03/08/2019	Ramirez & Co., Inc.		3,091,870	3,000,000	3,000,000	3,000,000						3,000,000		91,870	91,870	90,363	08/01/2023
796237-VP-7	SAN ANTONIO TX GN IMP BD SER 2010B		09/27/2019	VARIOUS		3,091,590	3,000,000	3,000,000	3,000,000						3,000,000		91,590	91,590	159,066	08/01/2026
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						24,898,884	23,525,000	23,590,909	23,536,815		(3,513)		(3,513)		23,533,303		1,365,582	1,365,582	765,759	XXX
196479-VN-6	COLORADO ST HSG FIN CL I SER 2013		12/01/2019	CALLED		235,000	235,000	235,000	235,000						235,000				3,897	09/01/2041
196479-5T-2	COLORADO ST HSG FIN REV 2019 SR G1		11/01/2019	CALLED		5,000	5,000	5,000							5,000				70	11/01/2046
25477P-NT-8	DIST OF COLUMBIA HSG FIN SER 2017		12/01/2019	PRINCIPAL RECEIPT		26,777	26,777	26,777	26,777						26,777				461	03/01/2049
34074M-JB-8	FLORIDA HSD FIN CORP 2013 SER A		12/01/2019	PRINCIPAL RECEIPT		204,542	204,542	204,542	204,542						204,542				2,869	07/01/2041
34074M-KC-4	FLORIDA HSG FIN CORP 2014 SER A		12/01/2019	PRINCIPAL RECEIPT		115,197	115,197	115,197	115,197						115,197				1,705	01/01/2036
34074M-JC-6	FLORIDA ST HSG FIN CORP 2013 SER B		12/01/2019	PRINCIPAL RECEIPT		267,774	267,774	267,774	267,774						267,774				3,606	07/01/2041
34074M-PF-2	FLORIDA ST HSG FIN CORP SER 2016 A		04/25/2019	VARIOUS		2,032,807	2,082,788	2,082,788	2,082,788						2,082,788		(49,981)	(49,981)	20,268	01/01/2043
34074M-PG-0	FLORIDA ST HSG FIN CORP SER 2016 B		12/01/2019	PRINCIPAL RECEIPT		318,975	318,975	318,975	318,975						318,975				4,376	01/01/2043
3140HS-HM-6	FNMA 3.82% 10YR POOL #BL1135		06/25/2019	VARIOUS		5,433,594	5,000,000	5,064,063	5,064,063		(5,252)		(5,252)		5,058,810		374,783	374,783	83,297	01/01/2029
31371N-V7-7	FNMA POOL # 257238		12/26/2019	PRINCIPAL RECEIPT		39,754	39,754	38,054	37,822		1,932		1,932		39,754				1,125	06/01/2028
31387G-Y9-7	FNMA POOL # 584036		12/26/2019	PRINCIPAL RECEIPT		4,071	4,071	4,064	4,059		12		12		4,071				145	06/01/2021
31400F-CX-3	FNMA POOL # 685986		04/25/2019	PRINCIPAL RECEIPT		5,957	5,957	6,126	6,032		(75)		(75)		5,957				89	04/01/2033
31404B-NA-6	FNMA POOL # 763685		12/26/2019	PRINCIPAL RECEIPT		34,352	34,352	35,157	34,911		(559)		(559)		34,352				1,042	01/01/2034
31407H-JJ-6	FNMA POOL # 831065		12/26/2019	PRINCIPAL RECEIPT		78,724	78,724	77,247	77,965		758		758		78,724				2,220	10/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3140F9-7J-8	FNMA POOL # BD2696		12/26/2019	PRINCIPAL RECEIPT		26,444	26,444	26,659			(215)		(215)		26,444				245	07/01/2046
3140GS-6N-7	FNMA POOL # BH4476		12/26/2019	PRINCIPAL RECEIPT		86,654	86,654	88,780	88,651		(1,997)		(1,997)		86,654				1,903	12/01/2047
3140H2-JG-4	FNMA POOL # BJ1162		12/26/2019	PRINCIPAL RECEIPT		346,770	346,770	355,927	355,442		(8,673)		(8,673)		346,770				8,905	01/01/2048
3140H3-GY-6	FNMA POOL # BJ2014		12/26/2019	PRINCIPAL RECEIPT		280,732	280,732	286,149	285,755		(5,023)		(5,023)		280,732				5,999	12/01/2047
3140H6-AS-8	FNMA POOL # BJ4516		12/26/2019	PRINCIPAL RECEIPT		344,856	344,856	358,003	356,774		(11,918)		(11,918)		344,856				8,906	01/01/2048
3140H7-PP-6	FNMA POOL # BJ5829		12/26/2019	PRINCIPAL RECEIPT		515,848	515,848	528,805	528,619		(12,771)		(12,771)		515,848				14,368	06/01/2048
3140HL-JT-4	FNMA POOL # BK6573		12/26/2019	PRINCIPAL RECEIPT		315,954	315,954	331,308	331,295		(15,341)		(15,341)		315,954				9,610	07/01/2048
3140J5-PG-8	FNMA POOL # BM1322		08/25/2019	VARIOUS		8,691,947	8,373,212	8,617,867	8,626,776		(21,980)		(21,980)		8,604,796		87,152	87,152	200,306	05/01/2047
3140JW-VN-7	FNMA POOL # BO2420		12/26/2019	PRINCIPAL RECEIPT		329,069	329,069	336,576			(7,507)		(7,507)		329,069				954	08/01/2034
3140Q9-TX-1	FNMA POOL # CA2365		12/26/2019	PRINCIPAL RECEIPT		422,741	422,741	423,864			(1,123)		(1,123)		422,741				8,622	09/01/2048
31418D-FE-7	FNMA POOL # MA3764		12/26/2019	PRINCIPAL RECEIPT		210,204	210,204	212,921			(2,718)		(2,718)		210,204				1,110	09/01/2034
31418D-GV-8	FNMA POOL # MA3811		12/26/2019	PRINCIPAL RECEIPT		2,150	2,150	2,170			(20)		(20)		2,150				5	10/01/2049
31403A-V3-6	FNMA POOL 743234		12/26/2019	PRINCIPAL RECEIPT		105,587	105,587	105,307	105,386		202		202		105,587				3,299	10/01/2033
31418D-HY-1	FNMA POOL# MA3846		12/26/2019	PRINCIPAL RECEIPT		57,472	57,472	57,662			(190)		(190)		57,472				144	11/01/2049
31392G-EK-7	FNMA REMICS SER 2002-90 CL A1		12/26/2019	PRINCIPAL RECEIPT		39,349	39,349	40,978	40,296		(947)		(947)		39,349				1,472	06/25/2042
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1A43		12/26/2019	PRINCIPAL RECEIPT		173,801	173,801	177,440	173,996		(196)		(196)		173,801				4,094	10/25/2042
31394E-DV-7	FNMA REMICS SER 2005-58 CL BC		12/26/2019	PRINCIPAL RECEIPT		215,276	215,276	212,829	213,965		1,311		1,311		215,276				5,234	07/25/2025
31393D-RY-9	FNMA REMICS SER 2006-63 CL A6		12/26/2019	PRINCIPAL RECEIPT		151,095	151,095	144,779	151,137		(43)		(43)		151,095				3,599	07/25/2044
3128MJ-2D-1	FREDDIE MAC # POOL G08771		12/16/2019	PRINCIPAL RECEIPT		95,573	95,573	99,187			(3,614)		(3,614)		95,573				1,204	07/01/2047
02R040-61-5	FREDDIE MAC 4.0% 30YR TBA MTG		01/10/2019	DAIWA CAPITAL MARKETS		16,145,421	15,840,977	16,039,608	16,039,608						16,039,608		105,813	105,813	22,881	12/01/2048
02R042-61-1	FREDDIE MAC 4.5% 30YR TBA MTG		01/09/2019	DAIWA CAPITAL MARKETS		2,060,142	1,988,074	2,050,784	2,050,784						2,050,784		9,358	9,358	3,231	12/01/2048
3128JL-N6-2	FREDDIE MAC POOL # 1B1412		12/16/2019	PRINCIPAL RECEIPT		5,032	5,032	4,971	4,969		63		63		5,032				133	12/01/2033
31296M-PS-2	FREDDIE MAC POOL # A13133		12/16/2019	PRINCIPAL RECEIPT		28,536	28,536	28,727	28,642		(107)		(107)		28,536				1,040	09/01/2033
31297K-YN-6	FREDDIE MAC POOL # A30717		12/16/2019	PRINCIPAL RECEIPT		180,066	180,066	173,004	173,879		6,186		6,186		180,066				4,348	12/01/2034
312966-GS-7	FREDDIE MAC POOL # B13809		05/15/2019	PRINCIPAL RECEIPT		3,297	3,297	3,237	3,289		8		8		3,297				23	04/01/2019
31335H-YN-7	FREDDIE MAC POOL # C90717		12/16/2019	PRINCIPAL RECEIPT		26,541	26,541	27,038	26,748		(208)		(208)		26,541				740	09/01/2023
31335H-5U-3	FREDDIE MAC POOL # C90859		12/16/2019	PRINCIPAL RECEIPT		12,548	12,548	12,472	12,493		56		56		12,548				340	10/01/2024
3128DW-UC-3	FREDDIE MAC POOL # D93279		02/15/2019	PRINCIPAL RECEIPT		1,592	1,592	1,568	1,588		5		5		1,592				13	03/01/2019
3128E2-VX-1	FREDDIE MAC POOL # D96030		12/16/2019	PRINCIPAL RECEIPT		44,347	44,347	45,020	44,511		(163)		(163)		44,347				1,331	05/01/2023
3128M4-A4-5	FREDDIE MAC POOL # G02427		12/16/2019	PRINCIPAL RECEIPT		11,406	11,406	11,004	10,791		616		616		11,406				356	12/01/2036
31335B-JE-7	FREDDIE MAC POOL # G61161		12/16/2019	PRINCIPAL RECEIPT		200,850	200,850	205,714	205,595		(4,746)		(4,746)		200,850				4,711	08/01/2047
3132WP-6K-8	FREDDIE MAC POOL # Q49873		12/16/2019	PRINCIPAL RECEIPT		19,512	19,512	19,972	19,928		(416)		(416)		19,512				393	08/01/2047
3132XV-F8-1	FREDDIE MAC POOL # Q52890		09/16/2019	VARIOUS		3,440,040	3,327,783	3,414,877	3,407,562		(7,262)		(7,262)		3,400,300		39,740	39,740	88,759	12/01/2047
3132AE-EY-8	FREDDIE MAC POOL # ZT1951		12/26/2019	PRINCIPAL RECEIPT		264,753	264,753	271,723			(6,970)		(6,970)		264,753				1,485	05/01/2049
3128DY-DX-2	FREDDIE MAC POOL #D94618		12/16/2019	PRINCIPAL RECEIPT		1,464	1,464	1,459	1,463		1		1		1,464				29	05/01/2021
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A		12/01/2019	CALLED		32,594	32,594	32,594	32,594						32,594				467	03/01/2048
454806-AZ-3	IN HSG + CMNTY DEV AUTH TAX SER B3		01/01/2019	CALLED		65,000	65,000	67,763	65,000						65,000				1,918	01/01/2037
46641X-AA-3	JP MORGAN (INDIANA HSG) HFA TRUST		03/27/2019	VARIOUS		472,283	464,794	484,547	482,092		(116)		(116)		481,976		(9,693)	(9,693)	5,258	11/27/2038
49130T-TR-7	KENTUCKY ST HSG CORP 2014 SER B		08/23/2019	CALLED		540,000	540,000	568,694	558,592		(1,329)		(1,329)		557,263		(17,263)	(17,263)	20,076	07/01/2036
49130T-VQ-6	KENTUCKY ST HSG CORP 2016 SER B		08/23/2019	CALLED		125,000	125,000	130,088	129,048		(276)		(276)		128,772		(3,772)	(3,772)	5,180	07/01/2037
49130T-UR-5	KENTUCKY ST HSG CORP BDS 2016 A		08/23/2019	CALLED		305,000	305,000	316,654	313,674		(696)		(696)		312,978		(7,978)	(7,978)	11,433	01/01/2040
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A		12/01/2019	PRINCIPAL RECEIPT		302,247	302,247	302,247	302,247						302,247				5,681	12/01/2038
54627D-BW-0	LOUISIANA ST HSG CORP SF MTGE 2016		04/24/2019	VARIOUS		1,148,645	1,196,492	1,196,492	1,196,492						1,196,492		(47,847)	(47,847)	9,873	12/01/2038
57586N-UR-0	MASSACHUSETT ST HSG FIN 2014 SER A		12/15/2019	PRINCIPAL RECEIPT		9,168	9,168	9,168	9,168						9,168				208	01/15/2046
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A		12/01/2019	PRINCIPAL RECEIPT		416,897	416,897	416,897	416,897						416,897				7,103	12/01/2034
60637B-CR-9	MISSOURI ST HSG DEV 2013 SER D		05/15/2019	VARIOUS		1,236,514	1,243,749	1,243,749	1,243,749						1,243,749		(7,234)	(7,234)	14,206	10/01/2034
60637B-FA-3	MISSOURI ST HSG DEV COMM 2014 SERC		12/01/2019	PRINCIPAL RECEIPT		226,615	212,224	212,224	212,224						212,224		14,391	14,391	3,709	08/01/2036
647200-3P-7	NEW MEXICO MTG FIN AUTH 2015 SER E		12/01/2019	PRINCIPAL RECEIPT		377,631	377,631	377,631	377,631						377,631				5,693	09/01/2037
647200-3M-4	NEW MEXICO ST MTG FIN AUTH SER C		12/01/2019	CALLED		295,000	295,000	295,000	295,000						295,000				4,625	09/01/2041
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1		12/01/2019	CALLED		162,000	162,000	162,000	162,000						162,000				2,275	11/01/2041
677377-2M-4	OHIO ST HSG FIN AGY 2013 SER 2		06/01/2019	VARIOUS		2,728,035	2,745,000	2,745,000	2,745,000						2,745,000		(16,965)	(16,965)	34,199	11/01/2041
67756Q-NP-8	OHIO ST HSG FIN AGY 2015 SER B		12/01/2019	PRINCIPAL RECEIPT		749,766	749,766	749,766	749,766						749,766				11,304	03/01/2036
67886M-PR-4	OKLAHOMA ST HSG FIN AGY 2013 SER A		12/01/2019	VARIOUS		160,000	160,000	160,000	160,000						160,000				2,475	09/01/2041
67886M-PS-2	OKLAHOMA ST HSG FIN AGY SER B TAX		12/01/2019	CALLED		460,000	460,000	466,150	461,126		(436)		(436)		460,690		(690)	(690)	7,425	09/01/2041
68450W-DB-4	ORANGE CNTY FL HSG FIN AUTH 2013A		09/01/2019	CALLED		120,000	120,000	120,000	120,000						120,000				2,034	12/01/2041
83756C-MM-4	SOUTH DAKOTA HSG AUTH 2016 SER A		09/26/2019	CALLED		35,000	35,000	35,000	35,000						35,000				540	11/01/2036
83756C-SA-4	SOUTH DAKOTA HSG DEV AU 2017 SER A		09/26/2019	CALLED		165,000	165,000	166,097	165,953		(77)		(77)		165,876		(877)	(877)	4,380	11/01/2037
83756C-HX-6	SOUTH DAKOTA ST HSG DEV 2014 SER F		09/26/2019	CALLED		65,000	65,000	66,792	66,485		(189)		(189)		66,296		(1,296)	(1,296)	2,347	05/01/2034

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
88275F-NU-9	TEXAS ST DEPT OF HSG SF REV 2015 A		12/01/2019	CALLED		150,000	150,000	150,000	150,000						150,000				4,027	09/01/2039
88275F-NT-2	TEXAS ST HSG MTG BDS 2013 SER A		06/01/2019	VARIOUS		1,730,900	1,735,000	1,735,000	1,735,000						1,735,000		(4,100)	(4,100)	34,008	03/01/2036
93978X-ER-7	WASHINGTON ST HSG FIN COM 2015 B		12/01/2019	CALLED		310,000	310,000	310,000	310,000						310,000				6,300	05/01/2041
93978X-EQ-9	WASHINGTON ST HSG FIN COMM 2015 A		12/01/2019	CALLED		365,000	365,000	365,000	365,000						365,000				4,825	09/01/2040
3199999. Subtotal - Bonds - U.S. Special Revenues						56,412,888	55,276,037	56,083,706	54,625,585		(112,003)		(112,003)		55,949,347		463,541	463,541	746,531	XXX
90131H-AX-3	21ST CENTURY FOX INC SR NTS		03/15/2019	EXCHANGED		573,188	460,000	590,686	573,632		(3,034)		(3,034)		570,599		2,589	2,589	13,774	10/30/2025
002824-BD-1	ABBOTT LABORATORIES SR NTS		12/19/2019	CALLED @ 101.9720000		616,931	605,000	596,482	597,802		2,312		2,312		600,113		4,887	4,887	30,402	11/30/2021
00842B-AJ-6	AGATE BAY MTG TRUST 2015-5 CL A9		12/26/2019	PRINCIPAL RECEIPT		526,735	526,735	539,492	537,864		(11,129)		(11,129)		526,735				11,424	07/25/2045
00842T-AD-0	AGATE BAY MTG TRUST 2016-1 CL A4		12/26/2019	PRINCIPAL RECEIPT		291,262	291,262	287,440	287,966		3,296		3,296		291,262				5,556	12/25/2045
00842V-AE-3	AGATE BAY MTG TRUST 2016-3 CL A5		12/26/2019	PRINCIPAL RECEIPT		441,162	441,162	452,467	448,387		(7,224)		(7,224)		441,162				10,009	08/25/2046
0258M0-DX-4	AMERICAN EXPRESS CREDIT CORP		07/29/2019	BMO Capital Markets GKST, Inc.		1,204,392	1,200,000	1,199,052	1,199,664		112		112		1,199,776		4,616	4,616	27,473	09/14/2020
03522A-AD-2	ANHEUSER BUSCH CO/INBEV CO		02/01/2019	TENDERED		4,078,556	4,205,000	3,968,090	3,971,819		2,353		2,353		3,974,172		104,383	104,383	81,005	02/01/2026
035242-AJ-5	ANHEUSER BUSCH INBEV FINANCE INC		02/01/2019	TENDERED		582,069	587,000	585,163	586,211		31		31		586,242		(4,173)	(4,173)	8,210	02/01/2021
05348E-AP-4	AVALONBAY COMMUNITIES INC		11/12/2019	VARIOUS		2,291,275	2,250,000	2,442,375	2,303,890		(22,111)		(22,111)		2,281,778		9,497	9,497	117,101	01/15/2021
099724-AD-8	BORG-WARNER AUTOMOTIVE		10/01/2019	MATURITY		1,000,000	1,000,000	1,051,320	1,003,797		(3,797)		(3,797)		1,000,000				80,000	10/01/2019
14042R-BT-7	CAPITAL ONE NA SR NTS		03/05/2019	MORGAN STANLEY SMITH BARNEY LL		97,357	100,000	96,444	97,161		180		180		97,340		17	17	1,087	09/13/2021
151020-AQ-7	CELGENE CORP SR NTS		11/22/2019	EXCHANGED		1,509,555	1,500,000	1,491,315	1,493,838		3,346		3,346		1,497,184		12,371	12,371	43,125	08/15/2020
151020-AS-3	CELGENE CORP SR NTS		11/22/2019	EXCHANGED		290,007	270,000	282,029	280,347		(1,324)		(1,324)		279,023		10,984	10,984	10,462	08/15/2025
151020-BC-7	CELGENE CORP SR NTS		11/22/2019	EXCHANGED		2,843,206	2,815,000	2,782,430	2,790,080		10,198		10,198		2,800,278		42,929	42,929	80,931	02/19/2021
172967-KV-2	CITIGROUP INC SR NOTES		10/17/2019	MILLENIUM ADVISORS		1,105,665	1,100,000	1,099,230	1,099,592		123		123		1,099,714		5,951	5,951	31,523	08/02/2021
202795-HV-5	COMMONWEALTH EDISON CO FIRST MORT		03/13/2019	MARKET AXESS		917,806	905,000	956,779	915,316		(1,273)		(1,273)		914,044		3,762	3,762	22,524	08/01/2020
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1		12/26/2019	PRINCIPAL RECEIPT		1,170,097	1,170,097	1,128,777	1,139,756		30,340		30,340		1,170,097				16,152	02/25/2043
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7		12/26/2019	PRINCIPAL RECEIPT		152,219	152,219	154,834	154,154		(1,935)		(1,935)		152,219				3,357	08/25/2043
281020-AL-1	EDISON INTERNATIONAL SR NTS		12/11/2019	VARIOUS		1,934,271	1,954,000	1,881,955	1,891,687		14,955		14,955		1,906,642		27,629	27,629	57,670	09/15/2022
291011-AY-0	EMERSON ELECTRIC CO NTS		10/15/2019	VARIOUS		1,151,714	1,150,000	1,145,619	1,149,594		367		367		1,149,962		1,752	1,752	51,930	10/15/2019
30291W-AQ-7	FREMF MTG TRUST SER 2014- K3 CL C		03/18/2019	PERFORMANCE TRUST CAPITAL PART		205,281	200,000	203,055	202,151		(88)		(88)		202,063		3,219	3,219	2,642	12/25/2046
30292C-AL-1	FREMF MTG TRUST SER 2014-K38 CL C		03/18/2019	BANK OF AMERICA SECURITIE		126,868	123,000	125,792	125,000		(74)		(74)		124,926		1,941	1,941	1,726	06/25/2047
30285F-AE-9	FREMF MTG TRUST SER 2014-K40 CL B		03/18/2019	GUGGENHEIM SECURITIES LLC		178,996	174,000	177,602	176,090		(87)		(87)		176,003		2,992	2,992	2,145	11/25/2047
30285F-AG-4	FREMF MTG TRUST SER 2014-K40 CL C		03/18/2019	BANK OF AMERICA SECURITIE		364,529	365,000	343,656	348,684		536		536		349,220		15,310	15,310	4,500	11/25/2047
30292P-AE-8	FREMF MTG TRUST SER 2015-K45 CL B		03/18/2019	BANK OF AMERICA SECURITIE		134,167	135,000	131,933	132,955		64		64		133,019		1,147	1,147	1,468	04/25/2048
30293W-AE-2	FREMF MTG TRUST SER 2015-K50 CL B		03/18/2019	BANK OF AMERICA SECURITIE		186,257	185,000	180,939	181,806		91		91		181,897		4,360	4,360	2,117	10/25/2048
30292C-AJ-6	FREMF MTG TRUST SER2014-K38 CL B		03/18/2019	GUGGENHEIM SECURITIES LLC		170,975	165,000	155,216	158,220		246		246		158,467		12,508	12,508	2,109	06/25/2047
30292G-AQ-1	FREMF MTG TRUST SERIES 2014-K39 C		03/18/2019	BANK OF AMERICA SECURITIE		181,659	180,000	164,419	168,192		327		327		168,519		13,141	13,141	2,265	08/25/2047
370334-BH-6	GENERAL MILLS INC		02/15/2019	MATURITY		1,103,000	1,103,000	1,272,514	1,106,114		(3,114)		(3,114)		1,103,000				31,160	02/15/2019
37045X-AR-7	GENERAL MOTORS FINL CO		12/15/2019	CALLED		1,150,000	1,150,000	1,148,650	1,149,142		788		788		1,149,930		70	70	51,319	01/15/2020
437076-BC-5	HOME DEPOT INC		11/12/2019	VARIOUS		2,351,344	2,200,000	2,188,582	2,193,841		945		945		2,194,786		156,558	156,558	102,062	02/15/2024
458140-AJ-9	INTEL CORPORATION SENIOR NOTES		04/23/2019	ROBERT W. BAIRD & CO. INC		2,032,680	2,000,000	1,995,240	1,998,536		159		159		1,998,695		33,985	33,985	37,400	10/01/2021
24422E-RR-2	JOHN DEERE CAPITAL CORP NTS SER E		04/17/2019	MATURITY		1,000,000	1,000,000	997,300	999,877		123		123		1,000,000				11,250	04/17/2019
46641C-AH-4	JP MORGAN MTG TRUST 2014-1 CL 1A9		12/26/2019	PRINCIPAL RECEIPT		322,396	322,396	317,812			4,584		4,584		322,396				5,281	01/25/2044
46644V-AG-1	JP MORGAN MTG TRUST 2015-4 CL 1A7		12/26/2019	PRINCIPAL RECEIPT		574,247	574,247	583,579	579,183		(4,936)		(4,936)		574,247				13,843	06/25/2045
46644V-BJ-4	JP MORGAN MTG TRUST 2015-4 CL 2A2		12/26/2019	PRINCIPAL RECEIPT		222,772	222,772	220,509	221,211		1,561		1,561		222,772				3,973	06/25/2045
46647E-AA-9	JP MORGAN MTG TRUST 2016-3 CL 1A1		12/26/2019	PRINCIPAL RECEIPT		546,352	546,352	540,291			6,061		6,061		546,352				8,575	10/25/2046
46648H-AC-7	JP MORGAN MTG TRUST 2017-2 CL A3		12/26/2019	PRINCIPAL RECEIPT		837,387	837,387	852,027	849,144		(11,758)		(11,758)		837,387				19,974	05/25/2047
46648H-AE-3	JP MORGAN MTG TRUST 2017-2 CL A5		12/26/2019	PRINCIPAL RECEIPT		254,132	254,132	260,327	258,483		(4,351)		(4,351)		254,132				6,062	05/25/2047
46647S-AE-0	JP MORGAN MTG TRUST 2017-3 CL 1A3		12/26/2019	PRINCIPAL RECEIPT		818,319	818,319	835,388	835,609		(17,290)		(17,290)		818,319				19,158	08/25/2047
46625H-HZ-6	JPMORGAN CHASE & CO		10/29/2019	MARKET AXESS		415,452	400,000	404,684	401,373		(466)		(466)		400,907		14,545	14,545	18,037	05/10/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
585055-BT-2	MEDTRONIC INC NTS		07/09/2019	TENDERED		300,263	258,000	285,148	283,717		(620)		(620)		283,097		17,166	17,166	9,312	03/15/2035
637432-BS-3	NATIONAL RURAL UTILITIES FIN CORP		11/01/2019	CALLED		150,000	150,000	150,000	150,000						150,000				11,025	11/01/2026
62954N-AA-3	NYC TAX LIEN ABS SER 2018-A		11/12/2019	PRINCIPAL RECEIPT		1,643,607	1,643,607	1,643,451	1,643,455		5		5		1,643,459		148	148	32,289	11/10/2031
713448-CM-8	PEPSICO INC		11/13/2019	MARKET AXESS		1,117,651	1,050,000	1,079,075	1,066,957		(2,650)		(2,650)		1,064,307		53,344	53,344	45,570	03/01/2024
69353R-DZ-8	PNC BANK NA		03/14/2019	MARKET AXESS		2,993,640	3,000,000	3,023,160	3,003,889		(983)		(983)		3,002,906		(9,266)	(9,266)	30,000	10/18/2019
69353R-EQ-7	PNC BANK NOTES		03/05/2019	MITSUBISHI UFJ SECURITIES INC		993,210	1,000,000	1,039,760	1,030,445		(783)		(783)		1,029,662		(36,452)	(36,452)	8,667	06/01/2025
81746G-AU-7	SEQUOIA MTG TRST SER 2017-7 CL A19		12/26/2019	PRINCIPAL RECEIPT		207,557	207,557	209,730	209,429		(1,871)		(1,871)		207,557				4,838	10/25/2047
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A		12/26/2019	PRINCIPAL RECEIPT		547,522	547,522	508,094	518,362		29,160		29,160		547,522				6,811	02/25/2043
81746C-BQ-4	SEQUOIA MTG TRUST SER 2014-3 CLA10		12/26/2019	PRINCIPAL RECEIPT		294,440	294,440	303,780	300,479		(6,039)		(6,039)		294,440				7,173	10/25/2044
81746R-AU-3	SEQUOIA MTG TRUST SER 2016-2 CLA19		12/26/2019	PRINCIPAL RECEIPT		210,831	210,831	213,746	212,926		(2,096)		(2,096)		210,831				4,700	08/25/2046
81746G-AA-1	SEQUOIA MTG TRUST SER 2017-1 CL A1		12/26/2019	PRINCIPAL RECEIPT		373,425	373,425	380,756	372,534		(6,320)		(6,320)		373,425				8,593	10/25/2047
81745G-AA-2	SEQUOIA MTG TRUST SR 2013-10 CL A1		12/26/2019	PRINCIPAL RECEIPT		328,932	328,932	334,688			(5,756)		(5,756)		328,932				3,305	08/25/2043
81746L-AA-0	SEQUOIA MTG TRUST SR 2015-3 CL A1		12/26/2019	PRINCIPAL RECEIPT		180,568	180,568	178,424			2,144		2,144		180,568				3,083	07/25/2045
81746N-AA-6	SEQUOIA MTG TRUST SR 2016-3 CL A1		12/26/2019	PRINCIPAL RECEIPT		616,741	616,741	609,032			7,709		7,709		616,741				9,426	11/25/2046
81746X-AA-4	SEQUOIA MTG TRUST SR 2017-3 CL A1		12/26/2019	PRINCIPAL RECEIPT		283,124	283,124	281,343	280,976		(19)		(19)		283,124				6,182	04/25/2047
857477-AG-8	STATE STREET CORP		03/13/2019	US BANK NA		2,059,440	2,000,000	1,980,000	1,994,846		454		454		1,995,300		64,140	64,140	45,694	03/07/2021
260543-CF-8	THE DOW CHEMICAL COMPANY NOTES		11/12/2019	VARIOUS		1,464,587	1,405,000	1,516,072	1,444,634		(11,562)		(11,562)		1,433,072		(28,072)	(28,072)	117,060	11/15/2021
887317-AW-5	TIME WARNER INC NTS		06/05/2019	EXCHANGED		1,660,397	1,645,000	1,655,437	1,653,868		(543)		(543)		1,653,325		7,072	7,072	29,610	07/15/2025
89233P-5F-9	TOYOTA MOTOR CREDIT CORP		04/23/2019	MARKET AXESS		279,892	275,000	274,307	274,789		23		23		274,812		5,080	5,080	5,714	09/15/2021
90131H-AW-5	TWENTY-FIRST CENTURY FOX INC NTS		03/15/2019	EXCHANGED		1,412,981	1,120,000	1,458,946	1,413,479		(8,806)		(8,806)		1,404,673		8,308	8,308	54,740	02/23/2025
90265E-AG-5	UDR INC MED-TERM NOTES		11/01/2019	CALLED @ 105.4883829		914,584	867,000	859,197	864,243		720		720		864,963		2,037	2,037	100,047	01/10/2022
92343V-CH-5	VERIZON COMMUNICATIONS INC		05/06/2019	CALLED @ 100.0370000		1,016,376	1,016,000	1,012,937	1,015,256		224		224		1,015,480		520	520	19,267	02/21/2020
225433-AM-3	CREDIT SUISSE GROUP FUNDING SR NTS	D	03/05/2019	CREDIT SUISSE		100,171	100,000	101,563	101,123		(85)		(85)		101,039		(868)	(868)	1,332	04/16/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						55,104,219	54,210,827	54,930,140	52,443,575		(18,587)		(18,587)		54,414,614		570,127	570,127	1,615,219	XXX
8399997. Total - Bonds - Part 4						257,807,611	251,270,272	254,792,199	249,296,579		(505,387)		(505,387)		252,598,834		5,089,305	5,089,305	6,087,861	XXX
8399998. Total - Bonds - Part 5						440,061,169	427,519,276	439,110,779			(98,227)		(98,227)		439,012,552		1,048,617	1,048,617	1,003,958	XXX
8399999. Total - Bonds						697,868,780	678,789,548	693,902,978	249,296,579		(603,614)		(603,614)		691,611,386		6,137,922	6,137,922	7,091,819	XXX
949746-80-4	WELLS FARGO & COMPANY		11/01/2019	Sanford C. Bernstein & Co.	23.000	34,601	1,000.00	28,977	28,977						28,977		5,624	5,624	1,744	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						34,601	XXX	28,977	28,977						28,977		5,624	5,624	1,744	XXX
8999997. Total - Preferred Stocks - Part 4						34,601	XXX	28,977	28,977						28,977		5,624	5,624	1,744	XXX
8999998. Total - Preferred Stocks - Part 5						36,105	XXX	31,278							31,278		4,827	4,827	900	XXX
8999999. Total - Preferred Stocks						70,706	XXX	60,255	28,977						60,255		10,451	10,451	2,644	XXX
88579Y-10-1	3M COMPANY		11/01/2019	VARIOUS	571.000	105,708		53,764	71,071	(49,266)			(49,266)		53,764		51,944	51,944	42	
002824-10-0	ABBOTT LABORATORIES		12/20/2019	Sanford C. Bernstein & Co.	849.000	73,569		64,286							64,286		9,283	9,283	543	
00287Y-10-9	ABBVIE INC		03/13/2019	WILLIAM BLAIR & CO	290.000	22,917		5,792	26,735	(20,943)			(20,943)		5,792		17,125	17,125	310	
00724F-10-1	ADOBE INC		08/01/2019	Sanford C. Bernstein & Co.	95.000	28,418		2,632	21,493	(18,860)			(18,860)		2,632		25,786	25,786		
008252-10-8	AFFILIATED MANAGERS GROUP INC		11/06/2019	WILLIAM BLAIR & CO	368.000	31,633		28,200	35,858	5,034		12,692	(7,658)		28,200		3,434	3,434	471	
009158-10-6	AIR PRODUCTS & CHEMICALS INC		12/20/2019	Sanford C. Bernstein & Co.	116.000	26,769		23,457							23,457		3,312	3,312	204	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES		12/31/2019	VARIOUS	681.000	97,699		78,643	78,643						78,643		19,055	19,055	1,258	
018581-10-8	ALLIANCE DATA SYSTEMS CORPORATION		06/17/2019	EVERCORE ISI	61.000	8,403		8,388	9,155	2,334		3,101	(767)		8,388		15	15	77	
02079K-30-5	ALPHABET INC CL A		12/20/2019	Sanford C. Bernstein & Co.	41.000	55,399		42,576	42,843	(267)			(267)		42,576		12,822	12,822		
02209S-10-3	ALTRIA GROUP INC		12/20/2019	Sanford C. Bernstein & Co.	834.000	42,637		34,111	41,191			7,081	(7,081)		34,111		8,527	8,527	2,702	
025816-10-9	AMERICAN EXPRESS CO		12/20/2019	Sanford C. Bernstein & Co.	589.000	73,455		30,191	56,143	(25,952)			(25,952)		30,191		43,263	43,263	789	
02665T-30-6	AMERICAN HOMES 4 RENT		07/16/2019	EVERCORE ISI	585.000	14,965		12,563	11,612	950			950		12,563		2,403	2,403	88	
03027X-10-0	AMERICAN TOWER CORP		09/23/2019	VARIOUS	764.000	142,108		104,179	120,857	(16,678)			(16,678)		104,179		37,929	37,929	653	
03076C-10-6	AMERIPRISE FINANCIAL INC		08/30/2019	VARIOUS	323.000	43,933		28,840	33,712	(4,871)			(4,871)		28,840		15,093	15,093	599	

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
03073E-10-5	AMERISOURCEBERGEN CORPORATION		04/12/2019	EVERCORE ISI	91.000	6,794		1,447	6,770	(5,324)			(5,324)		1,447		5,348	5,348	36	
031162-10-0	AMGEN INC		10/01/2019	VARIOUS	294.000	56,701		42,314	23,360	(17,347)			(17,347)		42,314		14,387	14,387	174	
032095-10-1	AMPHENOL CORP		04/12/2019	EVERCORE ISI	45.000	4,651		3,951	3,646	305			305		3,951		700	700	21	
03748R-75-4	APARTMENT INVESTMENT AND MGMT CO		07/16/2019	VARIOUS	1,877.415	96,547		81,585	84,950	(3,365)			(3,365)		81,585		14,962	14,962	5,354	
037833-10-0	APPLE INC		12/20/2019	VARIOUS	915.000	198,296		59,771	144,332	(84,561)			(84,561)		59,771		138,525	138,525	1,320	
038222-10-5	APPLIED MATERIALS INC		07/17/2019	WILLIAM BLAIR & CO	695.000	32,070		8,479	22,754	(14,275)			(14,275)		8,479		23,591	23,591	285	
03852U-10-6	ARAMARK		08/30/2019	Sanford C. Bernstein & Co.	733.000	29,946		21,235	21,235						21,235		8,711	8,711	242	
363576-10-9	ARTHUR J GALLAGHER & CO		04/12/2019	EVERCORE ISI	88.000	7,073		5,283	6,486	(1,203)			(1,203)		5,283		1,791	1,791	38	
00206R-10-2	AT&T INC		12/20/2019	VARIOUS	4,254.000	144,121		138,429	121,409	17,020			17,020		138,429		5,692	5,692	5,211	
053015-10-3	AUTOMATIC DATA PROCESSING		04/12/2019	EVERCORE ISI	41.000	6,625		1,402	5,376	(3,974)			(3,974)		1,402		5,223	5,223	65	
053484-10-1	AVALONBAY COMMUNITIES INC		06/17/2019	EVERCORE ISI	155.000	32,291		26,310	26,978	(667)			(667)		26,310		5,981	5,981	463	
05722G-10-0	BAKER HUGHES INC A		06/12/2019	EVERCORE ISI	406.000	9,048		9,265	8,729	536			536		9,265		(217)	(217)	146	
060505-10-4	BANK OF AMERICA CORP		04/12/2019	VARIOUS	1,152.000	33,407		28,258	28,385	(127)			(127)		28,258		5,149	5,149	173	
064058-10-0	BANK OF NEW YORK MELLON CORP		06/12/2019	J.P. MORGAN SECURITIES	1,333.000	61,187		23,813	62,744	(38,931)			(38,931)		23,813		37,374	37,374	668	
06652K-10-3	BANKUNITED INC		02/27/2019	EVERCORE ISI	1,054.000	38,221		36,563	31,557	5,007			5,007		36,563		1,658	1,658	221	
054937-10-7	BB&T CORPORATION		07/15/2019	VARIOUS	1,026.000	51,140		32,870	44,446	(11,577)			(11,577)		32,870		18,270	18,270	778	
09062X-10-3	BIOGEN IDEC INC		04/12/2019	EVERCORE ISI	42.000	9,851		1,626	12,639	(11,012)			(11,012)		1,626		8,225	8,225		
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS		12/20/2019	Sanford C. Bernstein & Co.	1,449.000	32,682		36,196							36,196		(3,515)	(3,515)		
097023-10-5	BOEING CO		11/01/2019	VARIOUS	231.000	88,922		9,811	74,498	(64,687)			(64,687)		9,811		79,111	79,111	931	
097488-10-0	BOJANGLES INC		01/29/2019	MERGER	5,808.000	93,509		80,814	93,393	(12,578)			(12,578)		80,814		12,695	12,695		
099724-10-6	BORGWARNER INC		06/24/2019	WILLIAM BLAIR & CO	564.000	23,573		19,193	19,593	(400)			(400)		19,193		4,380	4,380	192	
101121-10-1	BOSTON PROPERTIES INC		06/17/2019	EVERCORE ISI	180.000	24,604		21,706	20,259	1,447			1,447		21,706		2,898	2,898	342	
105368-20-3	BRANDYWINE REALTY TRUST		12/31/2019	ROC	0.000	1,497		1,497	1,497						1,497					
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY		03/20/2019	WILLIAM BLAIR & CO	677.000	33,048		29,115	35,190	(6,076)			(6,076)		29,115		3,933	3,933	278	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		08/14/2019	VARIOUS	5,598.000	103,372		87,053	82,235	4,818			4,818		87,053		16,319	16,319	4,702	
11135F-10-1	BROADCOM INC		08/01/2019	Sanford C. Bernstein & Co.	108.000	31,225		24,295	27,462	(3,167)			(3,167)		24,295		6,930	6,930	572	
134429-10-9	CAMPBELL SOUP CO		06/17/2019	EVERCORE ISI	486.000	19,626		17,610	16,033	1,577			1,577		17,610		2,016	2,016	340	
14149Y-10-8	CARDINAL HEALTH INC		06/17/2019	EVERCORE ISI	535.000	24,221		15,162	23,861	(8,699)			(8,699)		15,162		9,059	9,059	510	
143130-10-2	CARMAX INC		06/17/2019	EVERCORE ISI	488.000	38,188		24,371	30,612	(6,242)			(6,242)		24,371		13,817	13,817		
146229-10-9	CARTER'S INC		11/13/2019	VARIOUS	1,281.000	130,622		104,555	104,555						104,555		26,066	26,066	1,922	
149123-10-1	CATERPILLAR INC		07/31/2019	VARIOUS	747.000	96,828		94,846	94,921	(75)			(75)		94,846		1,982	1,982	1,552	
151020-10-4	CELGENE CORP		11/21/2019	MERGER	1,388.000	222,774		100,241	88,957	11,284			11,284		100,241		122,533	122,533		
15189T-10-7	CENTERPOINT ENERGY INC		12/04/2019	EVERCORE ISI	972.000	23,945		23,872				3,047	(3,047)		23,872		72	72	279	
156782-10-4	CERNER CORPORATION		11/01/2019	Sanford C. Bernstein & Co.	26.000	1,751		65	1,363	(1,298)			(1,298)		65		1,686	1,686	9	
166764-10-0	CHEVRON CORPORATION		08/01/2019	VARIOUS	724.000	87,208		83,804	78,764	5,040			5,040		83,804		3,404	3,404	1,015	
171798-10-1	CIMAREX ENERGY COMPANY		08/30/2019	VARIOUS	719.000	38,323		44,326	44,326						44,326		(6,003)	(6,003)	299	
17275R-10-2	CISCO SYSTEMS INC		08/01/2019	VARIOUS	2,452.000	132,210		67,462	72,014	(45,869)			(45,869)		67,462		64,748	64,748	1,062	
191216-10-0	COCA-COLA CO		02/14/2019	EVERCORE ISI	2,428.000	112,138		47,722	114,966	(67,243)			(67,243)		47,722		64,416	64,416		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		04/12/2019	EVERCORE ISI	66.000	4,907		1,944	4,190	(2,245)			(2,245)		1,944		2,963	2,963	13	
194162-10-3	COLGATE-PALMOLIVE CO		12/20/2019	VARIOUS	385.000	26,424		19,930	7,619	(6,639)			(6,639)		19,930		6,494	6,494	164	
19421R-20-0	COLLECTORS UNIVERSE INC		09/30/2019	Sanford C. Bernstein & Co.	462.000	13,133		9,465							9,465		3,667	3,667	81	
20605P-10-1	CONCHO RESOURCES INC		06/12/2019	EVERCORE ISI	188.000	19,369		19,325	19,325						19,325		44	44	31	
206704-10-8	CONCRETE PUMPING HOLDINGS INC CL A		09/06/2019	Sanford C. Bernstein & Co.	6,078.000	29,643		26,436	50,022			23,586	(23,586)		26,436		3,207	3,207		
20825C-10-4	CONOCOPHILLIPS		02/13/2019	J.P. MORGAN SECURITIES	834.000	56,710		36,521	52,000	(15,479)			(15,479)		36,521		20,189	20,189	254	
21870Q-10-5	CORESITE REALTY CORP		12/31/2019	VARIOUS	604.000	73,602		53,774	53,774						53,774		19,828	19,828	2,452	
219350-10-5	CORNING INCORPORATED		08/30/2019	VARIOUS	3,429.000	99,456		72,481	103,590	(31,109)			(31,109)		72,481		26,975	26,975	1,042	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		12/31/2019	ROC	0.000	727		727	727						727					
22052L-10-4	CORTEVA INC		08/30/2019	VARIOUS	924.333	27,154		11,795							11,795		15,359	15,359	120	
222795-10-6	COUSINS PROPERTIES INC		03/14/2019	Sanford C. Bernstein & Co.	17,762.000	165,582		140,320	140,320						140,320		25,263	25,263	1,155	
22822V-10-1	CROWN CASTLE INTL CORP		12/31/2019	ROC	0.000	778		778	778						778					
126408-10-3	CSX CORP		09/03/2019	VARIOUS	1,107.000	75,073		12,725	68,778	(56,053)			(56,053)		12,725		62,348	62,348	704	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
229663-10-9	CUBESMART		12/31/2019	VARIOUS	2,882.000	102,639		79,702	83,122	(3,421)			(3,421)		79,702		22,937	22,937	2,767	
231021-10-6	CUMMINS INC		08/30/2019	Sanford C. Bernstein & Co.	200.000	29,852		20,372	26,728	(6,356)			(6,356)		20,372		9,481	9,481	718	
23331A-10-9	D R HORTON INC		06/17/2019	EVERCORE ISI	425.000	19,568		3,416	14,731	(11,314)			(11,314)		3,416		16,151	16,151	128	
247361-70-2	DELTA AIR LINES INC		06/17/2019	EVERCORE ISI	335.000	18,651		16,596	16,717	(121)			(121)		16,596		2,055	2,055	235	
24906P-10-9	DENTSPLY SIRONA INC		08/30/2019	Sanford C. Bernstein & Co.	389.000	20,284		14,681	14,475	206			206		14,681		5,603	5,603	102	
250565-10-8	DESIGNER BRANDS INC		07/17/2019	ALEX BROWN & SONS	1,284.000	23,199		23,228	31,715	(2,916)		5,571	(8,487)		23,228		(28)	(28)	963	
25179M-10-3	DEVON ENERGY CORPORATION		08/30/2019	VARIOUS	652.000	15,851		17,624	14,696	2,927			2,927		17,624		(1,772)	(1,772)	98	
25264R-20-7	DIAMOND HILL INVESTMENT GROUP INC		12/20/2019	Sanford C. Bernstein & Co.	498.000	69,716		67,180	74,426			7,246	(7,246)		67,180		2,536	2,536	4,482	
253868-10-3	DIGITAL REALTY TRUST INC		12/31/2019	ROC	0.000	209		209	209						209					
254709-10-8	DISCOVER FINANCIAL SERVICES		12/20/2019	Sanford C. Bernstein & Co.	1,031.000	90,460		77,243							77,243		13,218	13,218	596	
254687-10-6	DISNEY WALT CO		08/01/2019	Sanford C. Bernstein & Co.	152.000	21,824		3,378	16,667	(13,288)			(13,288)		3,378		18,446	18,446	268	
256677-10-5	DOLLAR GENERAL CORP		08/30/2019	Sanford C. Bernstein & Co.	215.000	33,558		15,762	23,237	(7,475)			(7,475)		15,762		17,795	17,795	200	
25746U-10-9	DOMINION ENERGY INC		12/04/2019	JEFFERIES & COMPANY	674.000	55,391		50,172							50,172		5,219	5,219	1,237	
25960P-10-9	DOUGLAS EMMETT INC		12/31/2019	ROC	0.000	288		288	288						288					
260557-10-3	DOW INC		05/23/2019	VARIOUS	1,055.333	57,829		24,322							24,322		33,507	33,507		
26441C-20-4	DUKE ENERGY CORPORATION		08/30/2019	VARIOUS	446.000	41,258		33,721	38,490	(4,769)			(4,769)		33,721		7,537	7,537	1,185	
264411-50-5	DUKE REALTY CORP		07/16/2019	EVERCORE ISI	2,123.000	70,392		54,986	54,986						54,986		15,406	15,406	913	
26614N-10-2	DUPONT DE NEMOURS INC		10/01/2019	VARIOUS	1,211.330	152,163		122,674	207,139	(84,465)			(84,465)		122,674		29,489	29,489	2,253	
23355L-10-6	DXC TECHNOLOGY CO		12/20/2019	Sanford C. Bernstein & Co.	364.000	13,677		10,072	19,354	2,553		11,835	(9,282)		10,072		3,605	3,605	291	
278642-10-3	EBAY INC		11/01/2019	Sanford C. Bernstein & Co.	293.000	10,347		2,656	8,225	(5,569)			(5,569)		2,656		7,692	7,692	123	
278865-10-0	ECOLAB INC		11/06/2019	WILLIAM BLAIR & CO	331.000	60,716		13,878	48,773	(34,895)			(34,895)		13,878		46,839	46,839	454	
281020-10-7	EDISON INTERNATIONAL		12/04/2019	VARIOUS	124.000	7,968		6,860	7,039	(180)			(180)		6,860		1,109	1,109	304	
291011-10-4	EMERSON ELECTRIC CO		12/20/2019	VARIOUS	594.000	43,866		30,104	35,492	(5,388)			(5,388)		30,104		13,762	13,762	933	
292104-10-6	EMPIRE STATE REALTY TRUST A		12/31/2019	VARIOUS	3,062.000	49,093		44,134	44,134						44,134		4,959	4,959	322	
26875P-10-1	EOG RESOURCES INC		11/18/2019	VARIOUS	1,020.000	83,550		81,669	32,529	(5,954)			(5,954)		81,669		1,882	1,882	144	
29444U-70-0	EQUINIX INC		09/23/2019	VARIOUS	170.000	81,670		59,935	59,935						59,935		21,735	21,735	635	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		09/23/2019	JEFFERIES & COMPANY	113.000	15,178		10,860	10,976	(116)			(116)		10,860		4,318	4,318	201	
29476L-10-7	EQUITY RESIDENTIAL		10/01/2019	Sanford C. Bernstein & Co.	163.000	14,035		11,863							11,863		2,172	2,172	278	
297178-10-5	ESSEX PROPERTY TRUST		04/10/2019	EVERCORE ISI	86.000	24,780		20,557	21,088	(531)			(531)		20,557		4,223	4,223	328	
30034W-10-6	EVERGY INC		08/01/2019	Sanford C. Bernstein & Co.	315.000	19,024		18,273							18,273		751	751		
30049A-10-7	EVOLUTION PETROLEUM CORP		12/20/2019	Sanford C. Bernstein & Co.	74.000	420		386				132	(132)		386		34	34	22	
30161N-10-1	EXELON CORP		12/04/2019	VARIOUS	443.000	19,601		17,292	19,979	(2,687)			(2,687)		17,292		2,309	2,309	490	
30212P-30-3	EXPEDIA GROUP INC		12/20/2019	Sanford C. Bernstein & Co.	156.000	17,171		15,859				4,437	(4,437)		15,859		1,312	1,312	53	
302130-10-9	EXPEDITORS INTL WASHINGTON INC		10/01/2019	VARIOUS	463.000	35,023		31,190	7,013	(1,132)			(1,132)		31,190		3,834	3,834		
30231G-10-2	EXXON MOBIL CORPORATION		10/01/2019	VARIOUS	5,832.000	442,926		397,684	397,684						397,684		45,242	45,242	5,977	
30303M-10-2	FACEBOOK INC		10/01/2019	VARIOUS	449.000	82,005		70,842	26,087						70,842		11,163	11,163		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		12/20/2019	Sanford C. Bernstein & Co.	561.000	72,269		66,220	66,220						66,220		6,049	6,049	954	
31428X-10-6	FEDEX CORPORATION		05/23/2019	VARIOUS	311.000	50,512		50,174	50,174						50,174		338	338	404	
31620M-10-6	FIDELITY NATIONAL INFO SERVICES		04/12/2019	EVERCORE ISI	54.000	6,121		5,060	5,538	(478)			(478)		5,060		1,061	1,061	19	
337738-10-8	FISERV INC		04/12/2019	EVERCORE ISI	83.000	7,094		5,410	6,100	(690)			(690)		5,410		1,685	1,685		
34964C-10-6	FORTUNE BRANDS HOME & SECURI		10/01/2019	Sanford C. Bernstein & Co.	182.000	10,064		8,952							8,952		1,112	1,112	40	
35137L-10-5	FOX CORP CL A		04/12/2019	FRACTIONAL SHARES	0.670	24		27							27		(3)	(3)		
35137L-20-4	FOX CORP CL B		04/12/2019	FRACTIONAL SHARES	0.330	12		13							13		(1)	(1)		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
354613-10-1	FRANKLIN RESOURCES INC		08/30/2019	Sanford C. Bernstein & Co.	425.000	11,167		14,297	12,606	1,692			1,692		14,297		(3,130)	(3,130)	332	
369550-10-8	GENERAL DYNAMICS CORP		09/03/2019	VARIOUS	501.000	92,519		22,955	78,762	(55,807)			(55,807)		22,955		69,564	69,564	1,166	
369604-10-3	GENERAL ELECTRIC CO		08/30/2019	VARIOUS	6,591.000	61,299		49,433	49,894	(461)			(461)		49,433		11,867	11,867	171	
370334-10-4	GENERAL MILLS INC		04/03/2019	JEFFERIES & COMPANY	657.000	33,222		27,692							27,692		5,530	5,530		
372460-10-5	GENUINE PARTS CO		12/20/2019	VARIOUS	318.000	34,647		28,609	30,534	(1,925)			(1,925)		28,609		6,038	6,038	734	
375558-10-3	GILEAD SCIENCES INC		04/25/2019	WILLIAM BLAIR & CO	654.000	40,759		11,409	40,908	(29,499)			(29,499)		11,409		29,350	29,350	412	
37940X-10-2	GLOBAL PAYMENTS INC		10/03/2019	FRACTIONAL SHARES	0.242	39		40							40		(1)	(1)		
38141G-10-4	GOLDMAN SACHS GROUP INC		11/27/2019	EVERCORE ISI	68.000	15,136		6,149	11,359	(5,210)			(5,210)		6,149		8,986	8,986	197	
382550-10-1	GOODYEAR TIRE & RUBBER CO		02/22/2019	EVERCORE ISI	512.000	9,838		6,928	10,450	(3,522)			(3,522)		6,928		2,910	2,910	82	
093671-10-5	H&R BLOCK INC		08/30/2019	VARIOUS	586.000	14,574		11,861	14,867	(3,006)			(3,006)		11,861		2,713	2,713	356	
406216-10-1	HALLIBURTON CO		06/12/2019	VARIOUS	1,115.000	29,977		29,579	29,637	5,408		5,466	(58)		29,579		398	398	194	
410345-10-2	HANESBRAND INC		09/25/2019	J.P. MORGAN SECURITIES	2,035.000	30,214		25,499	25,499						25,499		4,715	4,715	916	
412822-10-8	HARLEY DAVIDSON INC		08/30/2019	Sanford C. Bernstein & Co.	514.000	16,394		21,115	17,538	3,577			3,577		21,115		(4,721)	(4,721)	386	
42225P-50-1	HEALTHCARE TRUST OF AMERICA		03/18/2019	JEFFERIES & COMPANY	2,113.000	60,628		52,537	53,480	(943)			(943)		52,537		8,091	8,091	655	
42250P-10-3	HEALTHPEAK PROPERTIES INC		09/23/2019	JEFFERIES & COMPANY	510.000	17,855		15,731							15,731		2,124	2,124	377	
806407-10-2	HENRY SCHEIN INC		11/01/2019	VARIOUS	143.000	21,270		20,003	21,336	(1,333)			(1,333)		20,003		1,267	1,267		
431284-10-8	HIGHWOODS PROPERTIES INC		12/31/2019	ROC	0.000	88		88	88						88					
437076-10-2	HOME DEPOT INC		10/01/2019	Sanford C. Bernstein & Co.	182.000	42,406		4,566	31,271	(26,705)			(26,705)		4,566		37,840	37,840	743	
438516-10-6	HONEYWELL INTERNATIONAL INC		08/01/2019	VARIOUS	374.000	62,607		40,576	20,214	(15,944)			(15,944)		40,576		22,031	22,031	125	
40434L-10-5	HP INC		11/13/2019	VARIOUS	3,571.000	70,372		41,860	73,063	(31,203)			(31,203)		41,860		28,512	28,512	2,031	
452308-10-9	ILLINOIS TOOL WORKS INC		08/01/2019	Sanford C. Bernstein & Co.	61.000	9,374		2,740	7,728	(4,988)			(4,988)		2,740		6,634	6,634	183	
458140-10-0	INTEL CORP		12/20/2019	VARIOUS	2,217.000	118,713		35,541	104,044	(68,503)			(68,503)		35,541		83,173	83,173	1,274	
459200-10-1	INTERNATIONAL BUSINESS MACH CORP		11/01/2019	VARIOUS	631.000	88,285		52,039	71,726	(19,687)			(19,687)		52,039		36,246	36,246	2,126	
460146-10-3	INTERNATIONAL PAPER COMPANY		08/30/2019	Sanford C. Bernstein & Co.	700.000	27,366		30,324	28,252	4,081		2,009	2,072		30,324		(2,958)	(2,958)	1,050	
460690-10-0	INTERPUBLIC GROUP OF COS INC		05/23/2019	VARIOUS	477.000	10,451		1,889	9,841	(7,952)			(7,952)		1,889		8,562	8,562	112	
46071F-10-3	INTERSECT ENT INC		06/20/2019	EVERCORE ISI	1,814.000	43,678		23,818	51,119	(27,301)			(27,301)		23,818		19,861	19,861		
46187W-10-7	INVITATION HOMES INC		07/16/2019	EVERCORE ISI	686.000	19,169		14,392	13,775	617			617		14,392		4,777	4,777	178	
44980X-10-9	IPG PHOTONICS CORP COMMON STOCK US		12/20/2019	Sanford C. Bernstein & Co.	144.000	20,587		18,048							18,048		2,538	2,538		
46284V-10-1	IRON MOUNTAIN INCORPORATED		12/31/2019	ROC	0.000	22		22	22						22					
469814-10-7	JACOBS ENGINEERING GROUP INC		08/30/2019	Sanford C. Bernstein & Co.	204.000	17,351		11,407	11,926	(519)			(519)		11,407		5,944	5,944	104	
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		08/30/2019	Sanford C. Bernstein & Co.	408.000	7,603		7,083	7,083						7,083		520	520	153	
478160-10-4	JOHNSON & JOHNSON		12/20/2019	Sanford C. Bernstein & Co.	136.000	19,863		17,458							17,458		2,405	2,405	129	
46625H-10-0	JP MORGAN CHASE & CO		12/20/2019	VARIOUS	2,788.000	322,195		176,903	180,695	(102,847)			(102,847)		176,903		145,292	145,292	3,868	
48203R-10-4	JUNIPER NETWORKS INC		09/18/2019	J.P. MORGAN SECURITIES	1,521.000	36,391		35,973	40,930	(4,957)			(4,957)		35,973		417	417	867	
485170-30-2	KANSAS CITY SOUTHERN		08/30/2019	VARIOUS	170.000	20,932		17,625	16,227	1,399			1,399		17,625		3,307	3,307	166	
487836-10-8	KELLOGG CO		06/17/2019	EVERCORE ISI	541.000	30,849		31,865	30,842	1,022			1,022		31,865		(1,016)	(1,016)	468	
49427F-10-8	KILROY REALTY CORPORATION		12/31/2019	VARIOUS	670.000	46,162		42,271	42,271						42,271		3,891	3,891	305	
494368-10-3	KIMBERLY-CLARK CORPORATION		10/01/2019	Sanford C. Bernstein & Co.	198.000	28,049		9,764	22,560	(12,796)			(12,796)		9,764		18,285	18,285	810	
482480-10-0	KLA-TENCOR CORPORATION		04/12/2019	EVERCORE ISI	85.000	10,482		5,807	7,607	(1,800)			(1,800)		5,807		4,675	4,675	64	
501044-10-1	KROGER COMPANY		09/03/2019	Sanford C. Bernstein & Co.	2,691.000	63,152		29,949	74,003	(44,054)			(44,054)		29,949		33,203	33,203	1,184	
501797-10-4	L BRANDS INC		08/30/2019	VARIOUS	457.000	9,399		11,867	11,731	347		212	135		11,867		(2,467)	(2,467)	298	
50540R-40-9	LABORATORY CORP OF AMERICA HDGS		08/30/2019	Sanford C. Bernstein & Co.	234.000	39,207		11,438	29,568	(18,131)			(18,131)		11,438		27,769	27,769		
512807-10-8	LAM RESEARCH CORPORATION		07/17/2019	WILLIAM BLAIR & CO	262.000	50,171		8,332	35,677	(27,345)			(27,345)		8,332		41,839	41,839	576	
524660-10-7	LEGGETT & PLATT INC		08/30/2019	Sanford C. Bernstein & Co.	163.000	6,061		6,610	5,842	768			768		6,610		(549)	(549)	189	
526057-10-4	LENNAR CORP		06/17/2019	EVERCORE ISI	458.000	24,350		4,048	17,931	(13,883)			(13,883)		4,048		20,302	20,302	37	

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
526057-30-2	LENNAR CORP CL B		06/17/2019	EVERCORE ISI	9.000	383		66	282	(216)			(216)		66		317	317	1	
531172-10-4	LIBERTY PROPERTY TRUST		03/19/2019	EVERCORE ISI	1,238.000	59,568		51,847	51,847						51,847		7,720	7,720	495	
532457-10-8	LILLY ELI & CO		08/30/2019	VARIOUS	589.000	66,747		20,032	68,159	(48,127)			(48,127)		20,032		46,716	46,716	819	
535919-40-1	LIONS GATE ENTERTAINMENT CL A		06/18/2019	EVERCORE ISI	792.000	9,682		12,751	12,751						12,751		(3,069)	(3,069)		
535919-50-0	LIONS GATE ENTERTAINMENT CL B		06/18/2019	EVERCORE ISI	792.000	8,965		11,785	11,785						11,785		(2,820)	(2,820)		
539830-10-9	LOCKHEED MARTIN CORPORATION		05/23/2019	VARIOUS	233.000	77,257		8,600	61,009	(52,409)			(52,409)		8,600		68,657	68,657	513	
548661-10-7	LOWES COMPANIES INC		12/20/2019	Sanford C. Bernstein & Co.	368.000	44,058		41,291							41,291		2,766	2,766	202	
55261F-10-4	M&T BANK CORPORATION		06/17/2019	EVERCORE ISI	183.000	30,127		28,735	26,193	5,115		2,573	2,542		28,735		1,392	1,392	366	
55616P-10-4	MACYS INC		06/17/2019	EVERCORE ISI	616.000	14,163		7,195	18,344	(11,150)			(11,150)		7,195		6,968	6,968	601	
559663-10-9	MAGNOLIA OIL AND GAS CORP		12/20/2019	Sanford C. Bernstein & Co.	27,724.000	338,049		295,867	310,786			14,919	(14,919)		295,867		42,182	42,182		
56585A-10-2	MARATHON PETROLEUM CORP		08/30/2019	VARIOUS	921.000	50,614		36,785	54,348	(17,564)			(17,564)		36,785		13,829	13,829	1,117	
571748-10-2	MARSH & MCLENNAN COMPANIES INC		10/01/2019	VARIOUS	661.000	66,069		64,221	3,429	91			91		64,221		1,848	1,848	317	
57636Q-10-4	MASTERCARD INC CLASS A		08/01/2019	Sanford C. Bernstein & Co.	116.000	31,775		2,397	21,883	(19,486)			(19,486)		2,397		29,378	29,378	115	
577081-10-2	MATTEL INC		02/13/2019	Sanford C. Bernstein & Co.	369.000	6,255		3,686	3,686						3,686		2,569	2,569		
580135-10-1	MCDONALDS CORPORATION		10/01/2019	Sanford C. Bernstein & Co.	95.000	20,036		1,715	16,869	(15,154)			(15,154)		1,715		18,321	18,321	331	
58155Q-10-3	MCKESSON CORPORATION		04/12/2019	EVERCORE ISI	131.000	15,064		2,627	14,472	(11,845)			(11,845)		2,627		12,438	12,438	102	
58933Y-10-5	MERCK & CO INC		04/11/2019	EVERCORE ISI	418.000	33,526		11,374	31,939	(20,566)			(20,566)		11,374		22,152	22,152	460	
595112-10-3	MICRON TECHNOLOGY INC		04/12/2019	EVERCORE ISI	183.000	7,813		1,967	5,807	(3,839)			(3,839)		1,967		5,846	5,846		
594918-10-4	MICROSOFT CORP		12/20/2019	VARIOUS	2,508.000	344,595		224,591	87,553	(66,719)			(66,719)		224,591		120,004	120,004	1,012	
59522J-10-3	MID-AMERICA APARTMENT COMM. INC		12/20/2019	VARIOUS	1,110.000	149,693		103,922	106,227	(2,305)			(2,305)		103,922		45,771	45,771	4,262	
608190-10-4	MOHAWK INDUSTRIES INC		08/30/2019	VARIOUS	236.000	32,986		29,436	27,603	1,834			1,834		29,436		3,549	3,549		
60871R-20-9	MOLSON COORS BREWING COMPANY		11/01/2019	Sanford C. Bernstein & Co.	1,033.000	57,979		53,055	58,013	5,671		10,630	(4,959)		53,055		4,924	4,924	1,436	
609207-10-5	MONDELEZ INTERNATIONAL INC		06/17/2019	VARIOUS	1,940.000	99,167		34,655	77,658	(43,004)			(43,004)		34,655		64,512	64,512	807	
617446-44-8	MORGAN STANLEY		10/01/2019	Sanford C. Bernstein & Co.	781.000	33,157		32,119							32,119		1,037	1,037	273	
631103-10-8	NASDAQ INC		10/01/2019	Sanford C. Bernstein & Co.	149.000	14,768		14,877							14,877		(109)	(109)	70	
636180-10-1	NATIONAL FUEL GAS COMPANY		12/04/2019	EVERCORE ISI	1,236.000	55,750		56,003	63,258	210		7,466	(7,256)		56,003		(254)	(254)	2,126	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		12/31/2019	VARIOUS	1,949.000	105,436		93,089	94,546	(1,664)			(1,664)		93,089		12,347	12,347	975	
651229-10-6	NEWELL BRANDS INC		05/23/2019	VARIOUS	600.000	9,162		7,150	11,154	(4,004)			(4,004)		7,150		2,013	2,013	138	
651290-10-8	NEWFIELD EXPLORATION CO.		02/06/2019	ALEX BROWN & SONS	258.000	4,665		4,373	3,782	591			591		4,373		292	292		
655844-10-8	NORFOLK SOUTHN CORP		08/30/2019	VARIOUS	364.000	64,224		22,357	54,433	(32,076)			(32,076)		22,357		41,867	41,867	882	
666807-10-2	NORTHROP GRUMMAN CORP		04/12/2019	EVERCORE ISI	30.000	8,395		437	7,347	(6,910)			(6,910)		437		7,959	7,959	36	
67066G-10-4	NVIDIA CORP		08/01/2019	VARIOUS	326.000	52,329		4,183	43,521	(39,338)			(39,338)		4,183		48,146	48,146	76	
67103H-10-7	O'REILLY AUTOMOTIVE INC		08/01/2019	Sanford C. Bernstein & Co.	50.000	19,042		10,433	17,217	(6,783)			(6,783)		10,433		8,609	8,609		
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/20/2019	VARIOUS	1,032.000	54,685		36,589	63,344	(26,755)			(26,755)		36,589		18,097	18,097	1,515	
681919-10-6	OMNICOM GROUP		12/20/2019	VARIOUS	283.000	22,778		8,527	20,727	(12,200)			(12,200)		8,527		14,252	14,252	696	
682680-10-3	ONEOK INC		03/27/2019	EVERCORE ISI	392.000	26,919		19,456	21,148	(1,692)			(1,692)		19,456		7,462	7,462	337	
68389X-10-5	ORACLE CORPORATION		10/01/2019	Sanford C. Bernstein & Co.	581.000	31,975		19,615	26,232	(6,617)			(6,617)		19,615		12,360	12,360	389	
69331C-10-8	P G & E CORPORATION		01/14/2019	EVERCORE ISI	667.000	6,086		17,595	15,841	1,754			1,754		17,595		(11,510)	(11,510)		
377316-10-4	P H GLATFELTER COMPANY		01/16/2019	EVERCORE ISI	1,614.000	18,707		15,753	15,753						15,753		2,954	2,954	210	
693718-10-8	PACCAR INC		07/10/2019	JEFFERIES & COMPANY	453.000	31,944		20,035	25,884	(5,849)			(5,849)		20,035		11,909	11,909	1,196	
695156-10-9	PACKAGING CORP OF AMERICA		12/18/2019	EVERCORE ISI	429.000	47,942		43,151							43,151		4,791	4,791	339	
698477-10-6	PANHANDLE OIL AND GAS INC		08/27/2019	VARIOUS	9,258.000	120,141		123,870	143,499			19,629	(19,629)		123,870		(3,729)	(3,729)	685	
701094-10-4	PARKER HANNIFIN CORPATION		08/30/2019	Sanford C. Bernstein & Co.	171.000	28,345		14,000	25,503	(11,503)			(11,503)		14,000		14,345	14,345	431	
703395-10-3	PATTERSON COS INC		02/27/2019	EVERCORE ISI	927.000	20,614		19,393	18,225	1,168			1,168		19,393		1,221	1,221	241	
70450Y-10-3	PAYPAL HOLDINGS INC		04/12/2019	EVERCORE ISI	94.000	10,044		1,327	7,904	(6,578)			(6,578)		1,327		8,717	8,717		
713448-10-8	PEPSICO INC		10/01/2019	VARIOUS	736.000	96,454		13,764	81,313	(67,549)			(67,549)		13,764		82,690	82,690	2,158	

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
715347-10-0	PERSPECTA INC		11/01/2019	Sanford C. Bernstein & Co.	182.000	4,854		3,477	3,134	343			343		3,477		1,377	1,377	40	
717081-10-3	PFIZER INC		04/03/2019	VARIOUS	1,174.000	50,036		16,741	51,245	(34,504)			(34,504)		16,741		33,295	33,295	216	
718546-10-4	PHILLIPS 66		11/20/2019	EVERCORE ISI	174.000	20,206		17,162							17,162		3,044	3,044	157	
723484-10-1	PINNACLE WEST CAPITAL CORPORATION		12/04/2019	JEFFERIES & COMPANY	313.000	27,179		24,238	26,668	(2,430)			(2,430)		24,238		2,941	2,941	937	
723787-10-7	PIONEER NATURAL RESOURCES CO.		06/12/2019	EVERCORE ISI	165.000	23,475		21,392	21,701	(309)			(309)		21,392		2,083	2,083	34	
693475-10-5	PNC FINANCIAL SERVICES GROUP		09/03/2019	VARIOUS	1,030.000	133,266		51,184	120,417	(69,233)			(69,233)		51,184		82,081	82,081	2,624	
693506-10-7	PPG INDUSTRIES INC		10/01/2019	Sanford C. Bernstein & Co.	121.000	14,407		13,406							13,406		1,000	1,000		
69351T-10-6	PPL CORPORATION		12/04/2019	JEFFERIES & COMPANY	461.000	15,881		13,415	13,060	355			355		13,415		2,466	2,466	760	
742718-10-9	PROCTER & GAMBLE CO		12/20/2019	VARIOUS	834.000	96,156		58,484	50,556	(26,219)			(26,219)		58,484		37,672	37,672	1,137	
743606-10-5	PROSPERITY BANCSHARES INC		04/17/2019	EVERCORE ISI	392.000	28,189		21,446	24,422	(2,975)			(2,975)		21,446		6,743	6,743	321	
74460D-10-9	PUBLIC STORAGE		07/01/2019	VARIOUS	520.000	115,851		104,008	105,253	(1,245)			(1,245)		104,008		11,843	11,843	1,178	
745867-10-1	PULTE GROUP INC		08/01/2019	Sanford C. Bernstein & Co.	333.000	10,457		2,288	8,655	(6,367)			(6,367)		2,288		8,169	8,169	110	
693656-10-0	PVH CORP		06/17/2019	EVERCORE ISI	142.000	12,595		12,963	13,199	(236)			(236)		12,963		(368)	(368)	11	
74736K-10-1	QORVO INC		08/30/2019	Sanford C. Bernstein & Co.	162.000	11,571		11,159	9,838	1,321			1,321		11,159		411	411		
747525-10-3	QUALCOMM INC		04/10/2019	J.P. MORGAN SECURITIES	366.000	20,909		20,143	20,829	(686)			(686)		20,143		766	766	227	
751212-10-1	RALPH LAUREN CORPORATION		11/01/2019	Sanford C. Bernstein & Co.	354.000	34,237		28,951	36,625	(7,674)			(7,674)		28,951		5,286	5,286	929	
754730-10-9	RAYMOND JAMES FINANCIAL INC		08/30/2019	VARIOUS	217.000	17,695		17,845	16,147	1,699			1,699		17,845		(150)	(150)	198	
755111-50-7	RAYTHEON COMPANY (NEW)		08/01/2019	Sanford C. Bernstein & Co.	175.000	31,866		30,539							30,539		1,327	1,327	165	
756109-10-4	REALTY INCOME CORP		12/31/2019	ROC	0.000	43		43	31						43					
758849-10-3	REGENCY CENTERS CORPORATION		12/02/2019	VARIOUS	1,635.000	108,732		96,172	95,942	231			231		96,172		12,560	12,560	1,936	
76118Y-10-4	RESIDEO TECHNOLOGIES INC		08/30/2019	Sanford C. Bernstein & Co.	230.000	3,168		1,196	4,727	(3,530)			(3,530)		1,196		1,972	1,972		
76131N-10-1	RETAIL OPPORTUNITY INVST CORP		01/28/2019	EVERCORE ISI	5,735.000	99,589		91,669	91,072	597			597		91,669		7,920	7,920		
76131V-20-2	RETAIL PROPERTIES OF AMERICA INC		12/31/2019	ROC	0.000	1,314		1,314							1,314					
769730-20-4	ROADRUNNER TRANSPORTATION SYSTEMS		12/20/2019	VARIOUS	3,270.440	30,885		30,630	11,029	(814)		9,350	(10,164)		30,630		255	255		
778296-10-3	ROSS STORES INC		10/01/2019	Sanford C. Bernstein & Co.	408.000	45,028		37,957							37,957		7,071	7,071	208	
78409V-10-4	S&P GLOBAL INC		04/12/2019	EVERCORE ISI	41.000	8,776		1,496	6,968	(5,472)			(5,472)		1,496		7,280	7,280	23	
78573L-10-6	SABRA HEALTH CARE REIT INC		07/16/2019	EVERCORE ISI	95.000	1,941		1,566	1,566						1,566		375	375	86	
816851-10-9	SEMPRA ENERGY		10/01/2019	Sanford C. Bernstein & Co.	125.000	18,428		16,380							16,380		2,048	2,048	242	
824348-10-6	SHERWIN WILLIAMS COMPANY		10/01/2019	Sanford C. Bernstein & Co.	21.000	11,573		9,018							9,018		2,555	2,555	24	
828806-10-9	SIMON PROPERTY GROUP INC		04/12/2019	EVERCORE ISI	55.000	10,110		9,122	9,239	(117)			(117)		9,122		988	988	113	
82981J-10-9	SITE CENTERS CORP		03/19/2019	EVERCORE ISI	492.000	6,308		5,633	5,446	186			186		5,633		675	675	197	
830566-10-5	SKECHERS USA INC		08/01/2019	Sanford C. Bernstein & Co.	2,079.000	78,441		43,721	47,588	(3,867)			(3,867)		43,721		34,720	34,720		
83088M-10-2	SKYWORKS SOLUTIONS INC		12/20/2019	Sanford C. Bernstein & Co.	553.000	65,748		38,712	35,856	1,645			1,645		38,712		27,035	27,035	893	
832696-40-5	SMUCKER J M COMPANY		06/17/2019	EVERCORE ISI	195.000	23,641		14,991	18,231	(3,240)			(3,240)		14,991		8,651	8,651	280	
842587-10-7	SOUTHERN COMPANY		10/01/2019	Sanford C. Bernstein & Co.	479.000	29,503		21,507	21,038	469			469		21,507		7,996	7,996	881	
844741-10-8	SOUTHWEST AIRLINES CO		08/01/2019	Sanford C. Bernstein & Co.	184.000	9,479		8,552	8,552						8,552		927	927	92	
78469C-10-3	SP PLUS CORP		12/20/2019	Sanford C. Bernstein & Co.	615.000	26,874		18,641	18,167	474			474		18,641		8,233	8,233		
84860W-30-0	SPIRIT REALTY CAPITAL INC		07/29/2019	EVERCORE ISI	2,387.000	104,871		84,142	84,142						84,142		20,729	20,729	4,476	
854502-10-1	STANLEY BLACK & DECKER INC		08/14/2019	JEFFERIES & COMPANY	200.000	26,281		15,767	23,948	(8,181)			(8,181)		15,767		10,514	10,514	264	
857477-10-3	STATE STREET CORPORATION BOSTON MA		11/20/2019	EVERCORE ISI	285.000	20,668		14,625							14,625		6,043	6,043	148	
861025-10-4	STOCK YARDS BANCORP INC		10/01/2019	Sanford C. Bernstein & Co.	934.000	34,255		31,548							31,548		2,707	2,707	486	
862121-10-0	STORE CAPITAL CORP		12/02/2019	VARIOUS	2,954.000	117,083		88,398	83,628	4,771			4,771		88,398		28,685	28,685	3,864	

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	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
866674-10-4	SUN COMMUNITIES INC		12/31/2019	VARIOUS	1,026.000	140,525		92,142	105,914	(13,772)			(13,772)		92,142		48,383	48,383	2,267	
78486Q-10-1	SVB FINANCIAL GROUP		09/25/2019	J.P. MORGAN SECURITIES	195.000	41,353		37,952							37,952		3,401	3,401		
871829-10-7	SYSCO CORP		08/01/2019	Sanford C. Bernstein & Co.	419.000	28,686		30,390							30,390		(1,704)	(1,704)	163	
74144T-10-8	T ROWE PRICE GROUP INC		03/20/2019	WILLIAM BLAIR & CO	321.000	32,499		20,532	29,635	(9,103)			(9,103)		20,532		11,967	11,967	244	
876030-10-7	TAPESTRY INC		08/30/2019	Sanford C. Bernstein & Co.	712.000	14,699		21,657	24,030	(2,373)			(2,373)		21,657		(6,959)	(6,959)	481	
87612E-10-6	TARGET CORPORATION		04/12/2019	EVERCORE ISI	27.000	2,193		159	1,784	(1,626)			(1,626)		159		2,035	2,035	17	
876664-10-3	TAUBMAN CENTERS INC		12/31/2019	ROC	0.000	1,304		1,304							1,304					
00130H-10-5	THE AES CORPORATION		04/12/2019	EVERCORE ISI	416.000	7,462		4,742	6,015	(1,273)			(1,273)		4,742		2,720	2,720	57	
427866-10-8	THE HERSHEY CO		11/18/2019	VARIOUS	333.000	49,772		31,391	35,691	(4,300)			(4,300)		31,391		18,381	18,381	619	
500754-10-6	THE KRAFT HEINZ CO		05/23/2019	J.P. MORGAN SECURITIES	285.000	8,995		9,459	12,266			2,807	(2,807)		9,459		(464)	(464)	114	
883556-10-2	THERMO FISHER SCIENTIFIC INC		08/01/2019	Sanford C. Bernstein & Co.	92.000	25,708		15,359	20,589	(5,229)			(5,229)		15,359		10,349	10,349	51	
872540-10-9	TJX COMPANIES INC		11/01/2019	Sanford C. Bernstein & Co.	966.000	54,500		48,526							48,526		5,974	5,974	222	
891906-10-9	TOTAL SYSTEM SERVICES INC		09/18/2019	MERGER	420.000	55,973		5,771	34,142	(28,371)			(28,371)		5,771		50,203	50,203	218	
90130A-20-0	TWENTY FIRST CENTURY FOX B		03/19/2019	VARIOUS	937.000	47,592		23,284	44,770	(21,485)			(21,485)		23,284		24,307	24,307		
90130A-10-1	TWENTY-FIRST CENTURY FOX INC		03/19/2019	VARIOUS	1,331.000	67,947		32,663	64,048	(31,385)			(31,385)		32,663		35,284	35,284		
902494-10-3	TYSON FOODS INC		08/30/2019	VARIOUS	385.000	32,348		17,312	20,559	(3,247)			(3,247)		17,312		15,036	15,036	329	
902653-10-4	UDR INC		12/31/2019	VARIOUS	2,062.000	92,834		88,494	81,696	6,433			6,433		88,494		4,340	4,340	1,371	
907818-10-8	UNION PACIFIC CORP		04/10/2019	EVERCORE ISI	235.000	39,050		2,914	32,484	(29,570)			(29,570)		2,914		36,135	36,135	207	
911312-10-6	UNITED PARCEL SERVICE INC		08/30/2019	VARIOUS	892.000	103,918		71,926	86,997	(15,071)			(15,071)		71,926		31,991	31,991	2,050	
913017-10-9	UNITED TECHNOLOGIES CORP		09/03/2019	Sanford C. Bernstein & Co.	472.000	60,679		22,945	50,259	(27,314)			(27,314)		22,945		37,734	37,734	1,041	
902973-30-4	US BANCORP		07/24/2019	EVERCORE ISI	4,805.000	266,645		116,896	219,589	(102,692)			(102,692)		116,896		149,749	149,749	4,850	
91913Y-10-0	VALERO ENERGY CORPORATION		11/20/2019	EVERCORE ISI	509.000	43,884		29,487	38,160	(8,673)			(8,673)		29,487		14,397	14,397	516	
92276F-10-0	VENTAS INC		04/10/2019	EVERCORE ISI	261.000	16,278		13,421	15,292	(1,871)			(1,871)		13,421		2,857	2,857	414	
92343V-10-4	VERIZON COMMUNICATONS		10/01/2019	VARIOUS	1,290.000	74,627		40,611	59,818	(32,353)			(32,353)		40,611		34,016	34,016	1,601	
92553P-20-1	VIACOM INC		12/02/2019	VARIOUS	641.000	16,714		14,846	16,474	(1,628)			(1,628)		14,846		1,868	1,868	422	
92826C-83-9	VISA INC CLASS A SHARES		12/20/2019	Sanford C. Bernstein & Co.	210.000	39,478		3,680	27,707	(24,027)			(24,027)		3,680		35,798	35,798	221	
92839U-20-6	VISTEON CORP		08/30/2019	Sanford C. Bernstein & Co.	654.000	45,088		29,110	39,423			10,314	(10,314)		29,110		15,979	15,979		
931427-10-8	WALGREEN BOOTS ALLIANCE INC		10/01/2019	Sanford C. Bernstein & Co.	1,371.000	75,753		75,649	30,749	(818)			(818)		75,649		104	104	1,023	
931142-10-3	WALMART INC		12/20/2019	VARIOUS	782.000	82,654		70,820	33,534	(7,422)			(7,422)		70,820		11,834	11,834	187	
939653-10-1	WASHINGTON REAL ESTATE INV		12/02/2019	J.P. MORGAN SECURITIES	3,282.000	100,086		75,486	75,486						75,486		24,600	24,600	3,938	
94106L-10-9	WASTE MANAGEMENT INC		04/12/2019	EVERCORE ISI	61.000	6,131		2,080	5,428	(3,348)			(3,348)		2,080		4,051	4,051	31	
941848-10-3	WATERS CORPORATION		02/20/2019	EVERCORE ISI	151.000	35,351		5,648	28,486	(22,838)			(22,838)		5,648		29,703	29,703		
949746-10-1	WELLS FARGO & CO		05/15/2019	VARIOUS	5,439.000	255,916		141,627	250,629	(109,002)			(109,002)		141,627		114,289	114,289	4,237	
95040Q-10-4	WELLTOWER INC		12/31/2019	VARIOUS	201.000	15,382		14,247	14,123	124			124		14,247		1,135	1,135		
958102-10-5	WESTERN DIGITAL CORPORATION		11/01/2019	Sanford C. Bernstein & Co.	67.000	3,471		2,074	2,477	(403)			(403)		2,074		1,397	1,397	134	
959802-10-9	WESTERN UNION COMPANY		06/17/2019	EVERCORE ISI	594.000	11,896		11,332	10,134	1,198			1,198		11,332		564	564	238	
96145D-10-5	WESTROCK CO		12/20/2019	Sanford C. Bernstein & Co.	414.000	17,584		14,153							14,153		3,432	3,432	193	
962166-10-4	WEYERHAEUSER CO		10/01/2019	Sanford C. Bernstein & Co.	892.000	24,329		25,657	19,499	6,158			6,158		25,657		(1,327)	(1,327)	815	
963320-10-6	WHIRLPOOL CORPORATION		05/23/2019	VARIOUS	174.000	23,270		20,015	18,595	1,420			1,420		20,015		3,256	3,256	290	
98310W-10-8	WYNDHAM DESTINATIONS INC		08/30/2019	Sanford C. Bernstein & Co.	672.000	29,792		26,935	24,084	2,850			2,850		26,935		2,858	2,858	605	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		05/23/2019	J.P. MORGAN SECURITIES	246.000	27,976		12,932	25,515	(12,583)			(12,583)		12,932		15,043	15,043	118	
G1151C-10-1	ACCENTURE PLC	C	08/01/2019	Sanford C. Bernstein & Co.	98.000	18,945		17,413							17,413		1,532	1,532		
H01301-12-8	ALCON INC	C	05/06/2019	FRACTIONAL SHARES	0.800	47		35							35		12	12		
G0176J-10-9	ALLEGION PLC	C	08/01/2019	Sanford C. Bernstein & Co.	122.000	12,609		2,743	9,725	(6,981)			(6,981)		2,743		9,866	9,866	66	

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G0177J-10-8	ALLERGAN INC	C	05/23/2019	VARIOUS	435.000	60,288		57,603	58,142	(539)			(539)		57,603		2,685	2,685	593	
G0408V-10-2	AON PLC	C	06/12/2019	EVERCORE ISI	322.000	60,526		42,341	46,806	(4,465)			(4,465)		42,341		18,184	18,184	253	
G6095L-10-9	APTIV PLC	C	10/01/2019	Sanford C. Bernstein & Co.	561.000	49,640		40,038	34,541	5,497			5,497		40,038		9,602	9,602	281	
055622-10-4	BP PLC	C	02/27/2019	EVERCORE ISI	724.000	31,021		31,176	27,454	3,722			3,722		31,176		(155)	(155)	442	
143658-30-0	CARNIVAL CORPORATION	C	10/01/2019	Sanford C. Bernstein & Co.	248.000	10,861		11,223	12,226	(1,004)			(1,004)		11,223		(362)	(362)	372	
G2709G-10-7	DELPHI TECHNOLOGIES PLC	C	06/17/2019	EVERCORE ISI	431.000	7,736		6,172	6,172						6,172		1,564	1,564		
G29183-10-3	EATON CORP PLC	C	12/20/2019	VARIOUS	332.000	30,427		17,318	22,795	(5,477)			(5,477)		17,318		13,109	13,109	764	
37733W-10-5	GLAXOSMITHKLINE PLC	C	07/05/2019	ALEX BROWN & SONS	877.000	35,768		30,748	33,510	(2,763)			(2,763)		30,748		5,020	5,020	1,349	
G47567-10-5	IHS MARKIT LTD	C	11/20/2019	VARIOUS	521.000	35,993		34,185							34,185		1,808	1,808		
G47791-10-1	INGERSOLL-RAND CO PLC	C	08/30/2019	Sanford C. Bernstein & Co.	441.000	53,670		12,858	40,232	(27,374)			(27,374)		12,858		40,812	40,812	467	
G491BT-10-8	INVESCO LTD	C	08/30/2019	Sanford C. Bernstein & Co.	2,575.000	45,680		43,106	43,106						43,106		2,574	2,574	1,852	
500467-50-1	KONINKLIJKE AHOLD DELHAIZE N.V.	C	12/20/2019	Sanford C. Bernstein & Co.	90.000	2,240		2,021				290	(290)		2,021		219	219	83	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV CL A	C	04/12/2019	EVERCORE ISI	203.000	18,837		12,482	16,881	(4,399)			(4,399)		12,482		6,355	6,355	203	
G5960L-10-3	MEDTRONIC PLC	C	12/20/2019	Sanford C. Bernstein & Co.	391.000	44,469		42,187							42,187		2,283	2,283	211	
N59465-10-9	MYLAN NV	C	06/17/2019	EVERCORE ISI	635.000	11,262		10,986	17,399			6,413	(6,413)		10,986		276	276		
G6518L-10-8	NIELSEN HOLDINGS PLC	C	08/30/2019	Sanford C. Bernstein & Co.	441.000	9,153		10,390	10,289	101			101		10,390		(1,237)	(1,237)	463	
66987V-10-9	NOVARTIS AG ADR	C	12/20/2019	VARIOUS	305.000	36,858		27,131	31,642	(4,511)			(4,511)		27,131		9,727	9,727	562	
780259-10-7	ROYAL DUTCH SHELL PLC	C	02/21/2019	EVERCORE ISI	1,188.000	76,372		71,209	71,209						71,209		5,164	5,164	1,117	
80105N-10-5	SANOFI SA	C	06/12/2019	J.P. MORGAN SECURITIES	787.000	34,011		30,118	34,164	(4,045)			(4,045)		30,118		3,893	3,893	909	
806857-10-8	SCHLUMBERGER LTD	C	02/20/2019	EVERCORE ISI	901.000	41,335		32,508	32,508						32,508		8,827	8,827	901	
925458-10-1	VESTAS WIND SYSTEMS A/S	C	02/21/2019	JEFFERIES & COMPANY	561.000	15,650		12,087	14,126	(2,039)			(2,039)		12,087		3,563	3,563		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						14,126,999	XXX	9,745,867	10,646,804	(2,547,523)		170,806	(2,718,329)		9,745,867		4,381,139	4,381,139	183,245	XXX
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		01/17/2019	Federal Home Loan Bank of Bost	6,168.000	616,800		616,800	616,800						616,800					
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						616,800	XXX	616,800	616,800						616,800					XXX
044820-73-6	ASHMORE EMRG MKS FRONTI EQUTY FUND		06/04/2019	ASHMORE GROUP	624.350	6,000		5,482	5,482						5,482		518	518		
316146-33-1	FIDELITY EM MKT INDX INS PRM		12/23/2019	FIDELITY INVESTMENTS	16,781.641	175,571		160,097	160,097						160,097		15,474	15,474	535	
31635V-63-8	FIDELITY TOTAL INTL IND FD INS PRM		12/23/2019	FIDELITY INVESTMENTS	175,703.316	2,050,455		1,986,783	1,844,885	141,898			141,898		1,986,783		63,672	63,672	6,979	
74144Q-86-4	T ROWE PRICE INST MKT EQUITY FUND		05/31/2019	T ROWE PRICE	545.256	5,000		4,678	4,678						4,678		322	322		
9499999. Subtotal - Common Stocks - Mutual Funds						2,237,026	XXX	2,157,040	2,015,142	141,898			141,898		2,157,040		79,986	79,986	7,514	XXX
9799997. Total - Common Stocks - Part 4						16,980,825	XXX	12,519,707	13,278,746	(2,405,625)		170,806	(2,576,431)		12,519,707		4,461,125	4,461,125	190,759	XXX
9799998. Total - Common Stocks - Part 5						4,632,950	XXX	4,520,972				45,773	(45,773)		4,475,201		157,750	157,750	21,586	XXX
9799999. Total - Common Stocks						21,613,775	XXX	17,040,679	13,278,746	(2,405,625)		216,579	(2,622,204)		16,994,908		4,618,875	4,618,875	212,345	XXX
9899999. Total - Preferred and Common Stocks						21,684,481	XXX	17,100,934	13,307,723	(2,405,625)		216,579	(2,622,204)		17,055,163		4,629,326	4,629,326	214,989	XXX
9999999 - Totals						719,553,261	XXX	711,003,912	262,604,302	(2,405,625)	(603,614)	216,579	(3,225,818)		708,666,549		10,767,248	10,767,248	7,306,808	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
21H030-6B-5	GNMA 3.0% TBA 30YR		10/11/2019	DAIWA CAPITAL MARKETS	11/18/2019	DAIWA CAPITAL MARKETS	20,000,000	20,471,875	20,590,625	20,471,875							118,750	118,750	31,667	31,667
21H032-6B-1	GNMA 3.5% TBA 30YR		10/16/2019	DAIWA CAPITAL MARKETS	11/18/2019	DAIWA CAPITAL MARKETS	24,700,000	25,548,098	25,603,094	25,534,384		(13,714)		(13,714)			68,710	68,710	45,626	45,626
21H030-6C-3	GNMA II 3.0% TBA 30YR		11/18/2019	DAIWA CAPITAL MARKETS	12/16/2019	DAIWA CAPITAL MARKETS	20,000,000	20,568,750	20,500,000	20,568,750							(68,750)	(68,750)	30,000	30,000
21H032-6C-9	GNMA II 3.0% TBA 30YR		11/18/2019	DAIWA CAPITAL MARKETS	12/17/2019	DAIWA CAPITAL MARKETS	24,700,000	25,581,867	25,448,719	25,581,867							(133,149)	(133,149)	43,225	43,225
36179U-H5-4	GNMA II POOL MA5652		07/09/2019	NOMURA SECURITIES	10/21/2019	VARIOUS	6,895,752	7,185,320	7,127,454	7,161,654		(23,666)		(23,666)			(34,200)	(34,200)	84,242	18,101
21H030-68-2	GNMA US 3.0% TBA 30YR		07/09/2019	DAIWA CAPITAL MARKETS	08/15/2019	DAIWA CAPITAL MARKETS	7,000,000	7,122,500	7,194,961	7,122,500							72,461	72,461	11,667	11,667
21H030-6A-7	GNMA US 3.0% TBA 30YR		08/15/2019	DAIWA CAPITAL MARKETS	10/11/2019	DAIWA CAPITAL MARKETS	20,000,000	20,506,250	20,493,750	20,506,250							(12,500)	(12,500)	33,333	33,333
21H032-68-8	GNMA US 3.5% TBA 30YR		07/11/2019	DAIWA CAPITAL MARKETS	08/15/2019	DAIWA CAPITAL MARKETS	24,700,000	25,457,402	25,595,375	25,457,402							137,973	137,973	48,028	48,028
21H032-6A-3	GNMA US 3.5% TBA 30YR		08/15/2019	DAIWA CAPITAL MARKETS	10/16/2019	DAIWA CAPITAL MARKETS	24,700,000	25,551,957	25,564,500	25,551,957							12,543	12,543	48,028	48,028
0599999. Subtotal - Bonds - U.S. Governments							172,695,752	177,994,019	178,118,478	177,956,639		(37,380)		(37,380)			161,838	161,838	375,816	309,675
34153P-PU-6	FLORIDA ST BD OF EDU 2006-SERIES G		03/25/2019	TRADEWEB	08/14/2019	CALLED	15,000	15,044	15,000	15,000		(44)		(44)					606	278
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							15,000	15,044	15,000	15,000		(44)		(44)					606	278
01F030-6C-7	FNMA 3.0% TBA 30 YR		11/08/2019	DAIWA CAPITAL MARKETS	12/10/2019	DAIWA CAPITAL MARKETS	9,800,000	9,891,875	9,916,375	9,891,875							24,500	24,500	8,983	8,983
01F030-6B-9	FNMA 3.0% TBA 30YR		10/08/2019	DAIWA CAPITAL MARKETS	11/08/2019	DAIWA CAPITAL MARKETS	9,800,000	9,986,238	9,901,062	9,986,238							(85,176)	(85,176)	9,800	9,800
3140QA-MT-4	FNMA POOL # CA3069		02/04/2019	Amherst Pierpoint	08/25/2019	VARIOUS	5,307,412	5,310,729	5,519,597	5,310,556		(174)		(174)			209,041	209,041	98,515	6,192
31418C-4Y-7	FNMA POOL # MA3538		03/07/2019	BANK OF AMERICA SECURITIE	04/25/2019	VARIOUS	4,854,834	5,099,092	5,120,810	5,095,265		(3,828)		(3,828)			25,545	25,545	26,212	8,091
31418C-6A-7	FNMA POOL # MA3564		03/11/2019	MIZUHO	04/25/2019	VARIOUS	2,156,966	2,237,600	2,243,972	2,236,621		(978)		(978)			7,351	7,351	10,489	3,236
31418D-CT-7	FNMA POOL # MA3681		08/21/2019	BANK OF AMERICA SECURITIE	12/26/2019	VARIOUS	10,547,340	10,805,255	10,772,883	10,791,044		(14,211)		(14,211)			(18,161)	(18,161)	114,717	19,337
01F050-61-9	FNMA TBA 30 YR		01/09/2019	DAIWA CAPITAL MARKETS	01/09/2019	DAIWA CAPITAL MARKETS	5,000,000	5,252,344	5,252,344	5,252,344									9,028	9,028
01F030-66-0	FNMA US 3.0% TBA 30 YR		05/09/2019	DAIWA CAPITAL MARKETS	06/07/2019	DAIWA CAPITAL MARKETS	2,800,000	2,771,016	2,819,906	2,771,016							48,891	48,891	2,800	2,800
01F030-67-8	FNMA US 3.0% TBA 30 YR		06/07/2019	DAIWA CAPITAL MARKETS	07/11/2019	DAIWA CAPITAL MARKETS	9,800,000	9,858,188	9,870,437	9,858,188							12,250	12,250	11,433	11,433
01F030-68-6	FNMA US 3.0% TBA 30 YR		07/11/2019	DAIWA CAPITAL MARKETS	08/09/2019	DAIWA CAPITAL MARKETS	9,800,000	9,866,609	9,968,055	9,866,609							101,445	101,445	9,800	9,800
01F030-6A-1	FNMA US 3.0% TBA 30YR		08/09/2019	DAIWA CAPITAL MARKETS	10/08/2019	DAIWA CAPITAL MARKETS	9,800,000	9,959,250	9,992,938	9,959,250							33,688	33,688	7,350	7,350
01F032-46-8	FNMA US 3.5% TBA 30 YR		06/01/2019	DAIWA CAPITAL MARKETS	06/14/2019	DAIWA CAPITAL MARKETS	15,200,000	15,549,094	15,634,625	15,549,094							85,531	85,531	25,122	25,122
01F032-65-8	FNMA US 3.5% TBA 30 YR		05/08/2019	DAIWA CAPITAL MARKETS	05/09/2019	DAIWA CAPITAL MARKETS	4,000,000	4,047,656	4,046,250	4,047,656							(1,406)	(1,406)	4,667	4,667
01F032-66-6	FNMA US 3.5% TBA 30 YR		05/09/2019	DAIWA CAPITAL MARKETS	06/11/2019	DAIWA CAPITAL MARKETS	4,000,000	4,043,750	4,076,719	4,043,750							32,969	32,969	4,667	4,667
01F032-67-4	FNMA US 3.5% TBA 30 YR		06/20/2019	DAIWA CAPITAL MARKETS	07/11/2019	DAIWA CAPITAL MARKETS	24,700,000	25,264,750	25,224,875	25,264,750							(39,875)	(39,875)	33,619	33,619
01F040-66-9	FNMA US 4.0% TBA 30 YR		05/09/2019	DAIWA CAPITAL MARKETS	06/07/2019	DAIWA CAPITAL MARKETS	7,840,977	8,048,947	8,102,241	8,048,947							53,294	53,294	10,455	10,455
01F040-67-7	FNMA US 4.0% TBA 30 YR		06/07/2019	DAIWA CAPITAL MARKETS	07/09/2019	DAIWA CAPITAL MARKETS	11,840,977	12,233,209	12,235,060	12,233,209							1,850	1,850	18,419	18,419
T05190-01-1	FNMA US 4.0% TBA 30 YR		05/01/2019	DAIWA CAPITAL MARKETS	05/09/2019	DAIWA CAPITAL MARKETS	7,840,977	8,063,955	8,051,703	8,063,955							(12,251)	(12,251)	10,455	10,455
01F042-66-5	FNMA US 4.5% TBA 30 YR		05/07/2019	DAIWA CAPITAL MARKETS	06/10/2019	DAIWA CAPITAL MARKETS	2,200,000	2,289,719	2,297,023	2,289,719							7,305	7,305	3,300	3,300
01F042-67-3	FNMA US 4.5% TBA 30 YR		06/10/2019	DAIWA CAPITAL MARKETS	07/09/2019	DAIWA CAPITAL MARKETS	2,200,000	2,296,250	2,298,313	2,296,250							2,063	2,063	3,850	3,850
01F050-63-5	FNMA US 5.0% TBA 30 YR		02/11/2019	DAIWA CAPITAL MARKETS	03/07/2019	DAIWA CAPITAL MARKETS	5,000,000	5,250,000	5,245,312	5,250,000							(4,687)	(4,687)	8,333	8,333
01F030-65-2	FNMA US TBA 30 YR		04/04/2019	DAIWA CAPITAL MARKETS	05/09/2019	DAIWA CAPITAL MARKETS	2,800,000	2,772,000	2,772,000	2,772,000									2,800	2,800
01F042-65-7	FNMA US TBA 30 YR		04/08/2019	DAIWA CAPITAL MARKETS	05/07/2019	DAIWA CAPITAL MARKETS	2,200,000	2,287,227	2,290,750	2,287,227							3,523	3,523	3,300	3,300
01F050-62-7	FNMA US TBA 30 YR		01/09/2019	DAIWA CAPITAL MARKETS	02/11/2019	DAIWA CAPITAL MARKETS	5,000,000	5,241,211	5,255,078	5,241,211							13,867	13,867	8,333	8,333
01F050-65-0	FNMA US TBA 30 YR		04/05/2019	DAIWA CAPITAL MARKETS	05/09/2019	DAIWA CAPITAL MARKETS	10,200,000	10,754,625	10,759,406	10,754,625							4,781	4,781	17,000	17,000
3132Y2-P3-4	FREDDIE MAC POOL # Q58541		02/06/2019	CANTOR FITZGERALD	08/15/2019	VARIOUS	953,984	957,263	994,236	957,102		(161)		(161)			37,133	37,133	17,717	1,113
T03190-02-1	FREDDIE MAC US 3.5% TBA 30 YR		03/08/2019	DAIWA CAPITAL MARKETS	04/05/2019	DAIWA CAPITAL MARKETS	4,000,000	4,020,469	4,049,375	4,020,469							28,906	28,906	3,500	3,500
T04190-01-2	FREDDIE MAC US 3.5% TBA 30 YR		04/05/2019	DAIWA CAPITAL MARKETS	05/08/2019	DAIWA CAPITAL MARKETS	4,000,000	4,046,250	4,050,000	4,046,250							3,750	3,750	4,667	4,667
02R040-63-1	FREDDIE MAC US 4.0% TBA 30 YR		02/08/2019	DAIWA CAPITAL MARKETS	03/07/2019	DAIWA CAPITAL MARKETS	15,840,977	16,182,548	16,185,023	16,182,548							2,475	2,475	21,121	21,121
T03190-01-3	FREDDIE MAC US 4.0% TBA 30 YR		03/07/2019	DAIWA CAPITAL MARKETS	04/08/2019	DAIWA CAPITAL MARKETS	15,840,977	16,175,123	16,285,455	16,175,123							110,332	110,332	15,841	15,841
T04190-02-0	FREDDIE MAC US 4.0% TBA 30 YR		04/08/2019	DAIWA CAPITAL MARKETS	05/01/2019	DAIWA CAPITAL MARKETS	7,840,977	8,056,910	8,070,081	8,056,910							13,170	13,170	10,455	10,455
02R042-63-7	FREDDIE MAC US 4.5% TBA 30 YR		02/08/2019	DAIWA CAPITAL MARKETS	03/11/2019	DAIWA CAPITAL MARKETS	1,988,074	2,061,695	2,062,627	2,061,695							932	932	2,982	2,982
02R040-62-3	FREDDIE MAC US TBA 30 YR		01/10/2019	DAIWA CAPITAL MARKETS	02/08/2019	DAIWA CAPITAL MARKETS	15,840,977	16,133,664	16,198,637	16,133,664							64,973	64,973	21,121	21,121
02R042-62-9	FREDDIE MAC US TBA 30 YR		01/09/2019	DAIWA CAPITAL MARKETS	02/08/2019	DAIWA CAPITAL MARKETS	1,988,074	2,057,967	2,064,335	2,057,967							6,368	6,368	2,982	2,982
3199999. Subtotal - Bonds - U.S. Special Revenues							252,983,524	258,872,478	259,627,503	258,853,127		(19,352)		(19,352)			774,377	774,377	563,833	334,152
30291E-AG-9	FREMF MTG TRUST SER 2013 K712 CL C		11/14/2019	VARIOUS	12/27/2019	PRINCIPAL RECEIPT	245,000	244,649	245,000	245,000		351		351					1,597	185
254687-DA-1	WALT DISNEY COMPANY SR NTS		03/15/2019	EXCHANGED	11/26/2019	EXCHANGED	1,120,000	1,411,861	1,455,440	1,380,735		(31,125)		(31,125)			74,705	74,705	40,460	
254687-DE-3	WALT DISNEY COMPANY SR NTS		03/15/2019	EXCHANGED	11/26/2019	EXCHANGED	460,000	572,728	599,748	562,051		(10,677)		(10,677)			37,697	37,697	21,646	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,825,000	2,229,238	2,300,188	2,187,786		(41,451)		(41,451)			112,402	112,402	63,703	185
8399998. Total - Bonds							427,519,276	439,110,779	440,061,169	439,012,552		(98,227)		(98,227)			1,048,617	1,048,617	1,003,958	644,290
949746-80-4	WELLS FARGO & COMPANY		02/21/2019	Sanford C. Bernstein & Co.	11/01/2019	Sanford C. Bernstein & Co.	24.000	31,278	36,105	31,278							4,827	4,827	900	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								31,278	36,105	31,278							4,827	4,827	900	
8999998. Total - Preferred Stocks								31,278	36,105	31,278							4,827	4,827	900	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00751Y-10-6	ADVANCE AUTO PARTS INC		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	90.000	13,672	12,338	13,672							(1,334)	(1,334)	5	
02079K-30-5	ALPHABET INC CL A		08/30/2019	Sanford C. Bernstein & Co.	10/01/2019	Sanford C. Bernstein & Co.	29.000	34,526	35,451	34,526							926	926		
03027X-10-0	AMERICAN TOWER CORP		08/30/2019	Sanford C. Bernstein & Co.	09/23/2019	JEFFERIES & COMPANY	100.000	23,020	22,573	23,020							(446)	(446)	86	
037411-10-5	APACHE CORPORATION		09/16/2019	EVERCORE ISI	10/30/2019	EVERCORE ISI	481.000	12,660	10,378	12,660							(2,282)	(2,282)	120	
03748R-75-4	APARTMENT INVESTMENT AND MGMT CO		03/25/2019	DIVIDEND REINVESTMENT	06/17/2019	VARIOUS	125.620	8,014	6,447	8,014							(1,567)	(1,567)	49	
037833-10-0	APPLE INC		08/30/2019	Sanford C. Bernstein & Co.	10/01/2019	VARIOUS	766.000	141,958	165,759	141,958							23,801	23,801	103	
00206R-10-2	AT&T INC		08/30/2019	Sanford C. Bernstein & Co.	11/01/2019	Sanford C. Bernstein & Co.	1,620.000	57,129	62,640	57,129							5,511	5,511	569	
097023-10-5	BOEING CO		08/30/2019	VARIOUS	10/01/2019	Sanford C. Bernstein & Co.	242.000	84,335	86,869	84,335							2,534	2,534	111	
15189T-10-7	CENTERPOINT ENERGY INC		06/17/2019	EVERCORE ISI	12/04/2019	EVERCORE ISI	639.000	18,988	15,741	15,694			3,295	(3,295)			47	47	367	
156782-10-4	CERNER CORPORATION		01/30/2019	WILLIAM BLAIR & CO.	11/01/2019	Sanford C. Bernstein & Co.	615.000	33,580	41,874	33,580							8,294	8,294	221	
171340-10-2	CHURCH & DWIGHT CO INC		05/23/2019	EVERCORE ISI	10/01/2019	Sanford C. Bernstein & Co.	277.000	20,684	20,759	20,684							75	75	16	
171798-10-1	CIMAREX ENERGY COMPANY		09/16/2019	EVERCORE ISI	11/01/2019	Sanford C. Bernstein & Co.	129.000	6,597	5,511	6,597							(1,086)	(1,086)		
189054-10-9	CLOROX COMPANY		09/23/2019	VARIOUS	12/20/2019	Sanford C. Bernstein & Co.	280.000	42,810	42,831	42,810							21	21	349	
19421R-20-0	COLLECTORS UNIVERSE INC		05/31/2019	Sanford C. Bernstein & Co.	09/30/2019	Sanford C. Bernstein & Co.	2,122.000	43,627	60,320	43,627							16,693	16,693	371	
205887-10-2	CONAGRA BRANDS INC		06/17/2019	EVERCORE ISI	10/01/2019	Sanford C. Bernstein & Co.	630.000	18,513	19,221	18,513							708	708	134	
20605P-10-1	CONCHO RESOURCES INC		09/16/2019	EVERCORE ISI	11/01/2019	Sanford C. Bernstein & Co.	256.000	19,659	17,413	17,382			2,276	(2,276)			31	31		
212896-20-3	CONYERS PARK II ACQUISITION		07/18/2019	ALEX BROWN & SONS	11/25/2019	Sanford C. Bernstein & Co.	3,261.000	33,413	35,031	33,413							1,618	1,618		
22304C-10-0	COVETRUS INC		02/08/2019	SPIN-OFF	08/30/2019	Sanford C. Bernstein & Co.	324.000	12,274	4,304	7,990			4,285	(4,285)			(3,686)	(3,686)		
25278X-10-9	DIAMONDBACK ENERGY INC		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	191.000	19,466	18,218	19,466							(1,248)	(1,248)	36	
254687-10-6	DISNEY WALT CO		03/19/2019	EXCHANGED	08/01/2019	VARIOUS	13.250	658	1,866	658							1,208	1,208	11	
256677-10-5	DOLLAR GENERAL CORP		05/31/2019	JEFFERIES & COMPANY	08/30/2019	Sanford C. Bernstein & Co.	508.000	64,483	68,708	64,483							4,225	4,225	163	
260003-10-8	DOVER CORP		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	185.000	17,697	17,096	17,697							(602)	(602)	91	
269246-40-1	E TRADE FINANCIAL CORP		05/23/2019	EVERCORE ISI	11/04/2019	J.P. MORGAN SECURITIES	281.000	13,266	12,189	13,266							(1,077)	(1,077)	39	
278642-10-3	EBAY INC		08/30/2019	Sanford C. Bernstein & Co.	11/01/2019	Sanford C. Bernstein & Co.	1,271.000	51,215	47,197	51,215							(4,018)	(4,018)		
28414H-10-3	ELANCO ANIMAL HEALTH INC		05/31/2019	VARIOUS	08/30/2019	VARIOUS	5,406.430	169,759	140,598	169,759							(29,161)	(29,161)		
29272W-10-9	ENERGIZER HOLDINGS INC		07/05/2019	ALEX BROWN & SONS	11/25/2019	EVERCORE ISI	796.000	31,601	39,713	31,601							8,113	8,113	478	
29476L-10-7	EQUITY RESIDENTIAL		05/31/2019	Sanford C. Bernstein & Co.	10/01/2019	VARIOUS	481.000	36,894	40,794	36,894							3,900	3,900	283	
30041R-10-8	EVERQUOTE INC		11/13/2019	SAVANO CAPITAL PARTNERS II LP	11/15/2019	Sanford C. Bernstein & Co.	578.000	14,814	15,016	14,814							202	202		
30049A-10-7	EVOLUTION PETROLEUM CORP		05/10/2019	Sanford C. Bernstein & Co.	12/20/2019	Sanford C. Bernstein & Co.	8,014.000	58,758	45,479	41,753			17,005	(17,005)			3,726	3,726	2,803	
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		05/31/2019	Sanford C. Bernstein & Co.	08/30/2019	Sanford C. Bernstein & Co.	294.000	38,590	38,316	38,590							(274)	(274)	300	
316773-10-0	FIFTH THIRD BANCORP		01/23/2019	J.P. MORGAN SECURITIES	08/30/2019	Sanford C. Bernstein & Co.	816.000	22,396	21,579	22,396							(817)	(817)	375	
34964C-10-6	FORTUNE BRANDS HOME & SECURI		05/23/2019	J.P. MORGAN SECURITIES	10/01/2019	Sanford C. Bernstein & Co.	160.000	8,372	8,848	8,372							476	476	70	
38141G-10-4	GOLDMAN SACHS GROUP INC		02/06/2019	JEFFERIES & COMPANY	11/27/2019	EVERCORE ISI	117.000	23,034	26,042	23,034							3,009	3,009	339	
406216-10-1	HALLIBURTON CO		09/16/2019	EVERCORE ISI	11/01/2019	Sanford C. Bernstein & Co.	1,118.000	24,325	21,707	21,074			3,251	(3,251)			632	632		

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
806407-10-2	HENRY SCHEIN INC		05/31/2019	JEFFERIES & COMPANY	11/01/2019	Sanford C. Bernstein & Co.	898.000	57,920	57,047	57,920							(873)	(873)		
42809H-10-7	HESS CORP		09/16/2019	EVERCORE ISI	10/30/2019	EVERCORE ISI	326.000	21,958	21,098	21,958							(860)	(860)		
436106-10-8	HOLLYFRONTIER CORP		05/23/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	184.000	7,734	8,010	7,734							277	277	61	
446150-10-4	HUNTINGTON BANCSHARES INC		06/12/2019	J.P. MORGAN SECURITIES	09/03/2019	Sanford C. Bernstein & Co.	1,343.000	18,128	17,541	18,128							(587)	(587)	188	
45337C-10-2	INCYTE CORP		06/18/2019	EVERCORE ISI	11/04/2019	J.P. MORGAN SECURITIES	215.000	17,540	18,224	17,540							685	685		
44980X-10-9	IPG PHOTONICS CORP COMMON STOCK US		01/30/2019	WILLIAM BLAIR & CO.	12/20/2019	Sanford C. Bernstein & Co.	206.000	27,485	29,450	27,485							1,965	1,965		
478160-10-4	JOHNSON & JOHNSON		05/31/2019	Sanford C. Bernstein & Co.	12/20/2019	Sanford C. Bernstein & Co.	922.000	120,966	123,619	120,966							2,653	2,653	582	
49446R-10-9	KIMCO REALTY CORP		01/28/2019	EVERCORE ISI	08/19/2019	EVERCORE ISI	5,423.000	91,951	101,252	91,951							9,300	9,300	3,037	
53223X-10-7	LIFE STORAGE INC		03/26/2019	ALEX BROWN & SONS	11/04/2019	JEFFERIES & COMPANY	979.000	94,335	104,809	94,335							10,474	10,474	2,937	
501889-20-8	LKQ CORP		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	403.000	10,553	10,470	10,553							(83)	(83)		
554489-10-4	MACK-CALI REALTY CORP		03/19/2019	EVERCORE ISI	08/20/2019	EVERCORE ISI	4,258.000	94,198	91,845	94,198							(2,353)	(2,353)	1,703	
559663-10-9	MAGNOLIA OIL AND GAS CORP		05/31/2019	JEFFERIES & COMPANY	12/11/2019	Sanford C. Bernstein & Co.	2,208.000	24,588	25,415	22,076			2,512	(2,512)			3,339	3,339		
565849-10-6	MARATHON OIL CORP		09/16/2019	EVERCORE ISI	10/30/2019	EVERCORE ISI	2,065.000	28,170	26,020	28,170							(2,150)	(2,150)		
594918-10-4	MICROSOFT CORP		08/30/2019	Sanford C. Bernstein & Co.	12/20/2019	Sanford C. Bernstein & Co.	423.000	58,317	60,351	58,317							2,034	2,034	37	
60871R-20-9	MOLSON COORS BREWING COMPANY		05/31/2019	JEFFERIES & COMPANY	11/01/2019	Sanford C. Bernstein & Co.	548.000	30,035	29,023	28,145			1,889	(1,889)			878	878	312	
617446-44-8	MORGAN STANLEY		02/06/2019	WILLIAM BLAIR & CO.	10/01/2019	Sanford C. Bernstein & Co.	472.000	19,991	20,038	19,991							47	47	307	
65249B-10-9	NEWS CORPORATION CL A		05/23/2019	EVERCORE ISI	10/01/2019	Sanford C. Bernstein & Co.	667.000	7,831	9,347	7,831							1,517	1,517	67	
655044-10-5	NOBLE ENERGY INC		09/16/2019	EVERCORE ISI	10/30/2019	EVERCORE ISI	612.000	16,176	11,969	13,746			2,431	(2,431)			(1,777)	(1,777)		
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/16/2019	EVERCORE ISI	12/20/2019	Sanford C. Bernstein & Co.	631.000	30,313	24,612	30,313							(5,702)	(5,702)	498	
68389X-10-5	ORACLE CORPORATION		08/30/2019	Sanford C. Bernstein & Co.	10/01/2019	Sanford C. Bernstein & Co.	514.000	26,761	28,287	26,761							1,526	1,526		
712704-10-5	PEOPLE S UNITED FINANCIAL		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	503.000	8,177	7,167	8,177							(1,010)	(1,010)	89	
71742Q-10-6	PHIBRO ANIMAL HEALTH CORP A		01/28/2019	JEFFERIES & COMPANY	05/17/2019	Sanford C. Bernstein & Co.	1,759.000	55,670	50,658	51,539			4,132	(4,132)			(881)	(881)	211	
720190-20-6	PIEDMONT OFFICE REALTY TRUST		08/20/2019	EVERCORE ISI	12/23/2019	EVERCORE ISI	4,651.000	94,142	102,044	94,142							7,901	7,901	977	
758849-10-3	REGENCY CENTERS CORPORATION		08/14/2019	JEFFERIES & COMPANY	12/02/2019	VARIOUS	1,995.000	129,699	131,218	129,699							1,519	1,519	666	
7591EP-10-0	REGIONS FINANCIAL CORP		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	1,315.000	18,929	18,991	18,929							62	62		
824348-10-6	SHERWIN WILLIAMS COMPANY		08/30/2019	Sanford C. Bernstein & Co.	10/01/2019	Sanford C. Bernstein & Co.	50.000	26,338	27,554	26,338							1,216	1,216		
83088M-10-2	SKYWORKS SOLUTIONS INC		08/30/2019	Sanford C. Bernstein & Co.	12/20/2019	Sanford C. Bernstein & Co.	154.000	11,592	18,309	11,592							6,717	6,717	68	
857477-10-3	STATE STREET CORPORATION BOSTON MA		06/12/2019	JEFFERIES & COMPANY	11/20/2019	VARIOUS	487.000	26,803	30,684	26,803							3,881	3,881	482	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE		02/13/2019	ALEX BROWN & SONS	08/30/2019	Sanford C. Bernstein & Co.	138.000	12,619	18,211	12,619							5,591	5,591		
883203-10-1	TEXTRON INC		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	298.000	14,744	13,185	14,744							(1,560)	(1,560)		
883556-10-2	THERMO FISHER SCIENTIFIC INC		05/31/2019	Sanford C. Bernstein & Co.	08/01/2019	Sanford C. Bernstein & Co.	135.000	36,174	37,724	36,174							1,550	1,550	26	
892356-10-6	TRACTOR SUPPLY COMPANY		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	157.000	16,399	15,743	16,399							(656)	(656)	55	
91913Y-10-0	VALERO ENERGY CORPORATION		08/30/2019	Sanford C. Bernstein & Co.	11/20/2019	VARIOUS	267.000	20,101	22,886	20,101							2,785	2,785	2	
92826C-83-9	VISA INC CLASS A SHARES		08/30/2019	VARIOUS	12/20/2019	Sanford C. Bernstein & Co.	531.000	87,590	94,641	87,590							7,051	7,051	70	
929740-10-8	WABTEC CORP		02/28/2019	SPIN-OFF	03/04/2019	VARIOUS	35.400	2,763	2,595	2,763							(169)	(169)		

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	Foreign	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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
949485-10-6	WELLESLEY BANK		05/13/2019	Sanford C. Bernstein & Co.	11/01/2019	Sanford C. Bernstein & Co.	1,797.000	60,604	57,349	60,556			48	(48)			(3,206)	(3,206)	216	
989701-10-7	ZIONS BANCORP NA		06/17/2019	EVERCORE ISI	09/03/2019	Sanford C. Bernstein & Co.	239.000	10,590	9,722	10,590							(867)	(867)	81	
500467-50-1	KONINKLIJKE AHOLD DELHAIZE N.V.	C	08/14/2019	JEFFERIES & COMPANY	12/20/2019	Sanford C. Bernstein & Co.	530.000	11,947	13,194	11,947							1,247	1,247		
G87110-10-5	TECHNIPFMC PLC	C	07/29/2019	J.P. MORGAN SECURITIES	11/01/2019	Sanford C. Bernstein & Co.	545.000	15,402	10,848	10,753			4,649	(4,649)			95	95	71	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,686,020	2,729,976	2,640,249			45,773	(45,773)			89,728	89,728	20,232	
316146-33-1	FIDELITY EM MKT INDX INS PRM		12/06/2019	VARIOUS	12/23/2019	FIDELITY INVESTMENTS	36,467.340	363,259	383,429	363,259							20,170	20,170	1,354	
31635V-63-8	FIDELITY TOTAL INTL IND FD INS PRM		12/06/2019	VARIOUS	12/23/2019	FIDELITY INVESTMENTS	127,246.320	1,471,693	1,519,545	1,471,693							47,852	47,852		
9499999. Subtotal - Common Stocks - Mutual Funds								1,834,952	1,902,974	1,834,952							68,022	68,022	1,354	
9799998. Total - Common Stocks								4,520,972	4,632,950	4,475,201			45,773	(45,773)			157,750	157,750	21,586	
9899999. Total - Preferred and Common Stocks								4,552,250	4,669,055	4,506,479			45,773	(45,773)			162,577	162,577	22,486	
9999999 - Totals								443,663,029	444,730,224	443,519,031		(98,227)	45,773	(144,000)			1,211,194	1,211,194	1,026,444	644,290

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes 2	Codes 3	4	5	6	7	Change in Book/Adjusted Carrying Value 8	Change in Book/Adjusted Carrying Value 9	Change in Book/Adjusted Carrying Value 10	Change in Book/Adjusted Carrying Value 11	12	13	Interest 14	Interest 15	Interest 16	Interest 17	Interest 18	Interest 19	20
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
BRISTOL MYERS SQUIBB CO			11/22/2019	EXCHANGED	08/15/2020	1,506,868		(1,187)			1,500,000	1,508,055	16,292		2.875	2.142	FA		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,506,868		(1,187)			1,500,000	1,508,055	16,292		XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,506,868		(1,187)			1,500,000	1,508,055	16,292		XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						1,506,868		(1,187)			1,500,000	1,508,055	16,292		XXX	XXX	XXX		
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						1,506,868		(1,187)			1,500,000	1,508,055	16,292		XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						1,506,868		(1,187)			XXX	1,508,055	16,292		XXX	XXX	XXX		

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank RI	Providence, RI					8,865,908	XXX
Santander Bank	Providence, RI					535,020	XXX
PNC Bank, N.A.	Pittsburgh, PA					(2,557,602)	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			898	XXX
0199999. Totals - Open Depositories		XXX	XXX			6,844,224	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			6,844,224	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	500	XXX
0599999 Total - Cash		XXX	XXX			6,844,724	XXX

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

1. January	3,853,633	4. April	6,182,489	7. July	6,323,695	10. October	5,874,745
2. February	5,641,937	5. May	5,857,468	8. August	6,698,962	11. November	3,342,669
3. March	2,085,419	6. June	648,241	9. September	7,868,557	12. December	6,844,724

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	AUTONATION INC CP		12/20/2019	0.000	01/07/2020	4,994,625	3,582	
	AUTONATION INC CP		12/12/2019	0.000	01/14/2020	2,994,500	3,331	
	ENERGY TRANSFER PARTNERS CP		12/20/2019	0.000	01/02/2020	4,996,208	3,500	
	ENERGY TRANSFER PARTNERS CP		12/13/2019	0.000	01/16/2020	9,608,538	11,424	
	MCKESSON CORPORATION CP		12/20/2019	0.000	01/03/2020	4,995,917	3,500	
	ROYAL CARIBBEAN CRUISES CP		12/12/2019	0.000	01/14/2020	1,996,150	2,331	
	ROYAL CARIBBEAN CRUISES CP		12/19/2019	0.000	01/21/2020	20,517,428	15,571	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						50,103,366	43,239	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						50,103,366	43,239	
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						50,103,366	43,239	
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						50,103,366	43,239	
38141W-23-2	GS FINANCIAL SQUARE MMF INST		12/31/2019	1.840		29,222,118	19,159	181,376
8699999. Subtotal - All Other Money Market Mutual Funds						29,222,118	19,159	181,376
8899999 - Total Cash Equivalents						79,325,484	62,398	181,376

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Life Insurance			197,951	223,438
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Life Insurance			44,539	50,273
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Life Insurance			98,975	111,719
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Life Insurance			207,848	234,610
33. New York NY						
34. North Carolina NC	B	Life Insurance			395,901	446,876
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI	B	Life Insurance	1,979,506	2,234,380		
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,979,506	2,234,380	945,214	1,066,916
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

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