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ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

QCA Health Plan, Inc.

(Name)

NAIC Group Code 01295 (Current Period), 01295 (Prior Period) NAIC Company Code 95448 Employer's ID Number 71-0794605

Organized under the Laws of Arkansas, State of Domicile or Port of Entry Arkansas

Country of Domicile United States

Licensed as business type: Life, Accident & Health [ ] Property/Casualty [ ] Hospital, Medical & Dental Service or Indemnity [ ]
Dental Service Corporation [ ] Vision Service Corporation [ ] Health Maintenance Organization [X]
Other [ ] Is HMO, Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized 04/08/1996 Commenced Business 07/31/1996

Statutory Home Office 1 Allied Drive Suite 2520 (Street and Number), Little Rock, AR, US 72202 (City or Town, State, Country and Zip Code)

Main Administrative Office 7700 Forsyth Blvd (Street and Number)
Saint Louis, MO, US 63105 (City or Town, State, Country and Zip Code) 314-725-4477 (Area Code) (Telephone Number)

Mail Address 7700 Forsyth Blvd (Street and Number or P.O. Box), Saint Louis, MO, US 63105 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7700 Forsyth Blvd (Street and Number)
Saint Louis, MO, US 63105 (City or Town, State, Country and Zip Code), 314-725-4477 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.qualchoice.com

Statutory Statement Contact Craig Alles (Name), 314-519-1232 (Area Code) (Telephone Number) (Extension)
craig.l.alles@centene.com (E-Mail Address) 314-725-4658 (Fax Number)

OFFICERS

Name	Title	Name	Title
John P. Ryan #	President	Thomas P. Wise #	Vice President
Jeffrey A. Schwaneke #	Treasurer	Tricia L. Dinkelman #	Vice President of Tax

OTHER OFFICERS

Keith H. Williamson #	Secretary		

DIRECTORS OR TRUSTEES

Thomas P. Wise #	Jeffrey A. Schwaneke #	Keith H. Williamson #	

State of .....
County of ..... 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.

John P. Ryan President	Thomas P. Wise Vice President	Jeffrey A. Schwaneke Treasurer

Subscribed and sworn to before me this
_____ day of _____, _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	630,051	1.172	630,051		630,051	1.172
1.02 All other governments	0	0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000			0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	715,000	1.330	715,000		715,000	1.330
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	6,779,967	12.608	6,779,967		6,779,967	12.608
1.06 Industrial and miscellaneous	16,657,078	30.976	16,657,078		16,657,078	30.976
1.07 Hybrid securities	0	0.000			0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated bank loans	0	0.000			0	0.000
1.11 Total long-term bonds	24,782,096	46.086	24,782,096	0	24,782,096	46.086
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	1,500,000	2.789	1,500,000		1,500,000	2.789
2.03 Total preferred stocks	1,500,000	2.789	1,500,000	0	1,500,000	2.789
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000			0	0.000
3.05 Mutual funds	0	0.000			0	0.000
3.06 Unit investment trusts	0	0.000			0	0.000
3.07 Closed-end funds	0	0.000			0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0		0	0.000
5.02 Properties held for production of income	0	0.000	0		0	0.000
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	24,265,728	45.126	24,265,728		24,265,728	45.126
6.02 Cash equivalents (Schedule E, Part 2)	3,225,964	5.999	3,225,964		3,225,964	5.999
6.03 Short-term investments (Schedule DA)	0	0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	27,491,692	51.125	27,491,692	0	27,491,692	51.125
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	53,773,788	100.000	53,773,788	0	53,773,788	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		43,593,400
2.	Cost of bonds and stocks acquired, Part 3, Column 7		28,149,299
3.	Accrual of discount		10,812
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		(185,223)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		45,253,940
7.	Deduct amortization of premium		32,251
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		26,282,096
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		26,282,096

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	630,051	630,273	630,103	625,000
Governments (including all obligations guaranteed by governments)	2. Canada				
	3. Other Countries				
	4. Totals	630,051	630,273	630,103	625,000
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	715,000	710,081	715,000	715,000
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	6,779,967	6,737,551	6,784,363	6,674,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	15,028,080	15,022,586	15,039,728	14,758,168
	9. Canada				
	10. Other Countries	1,628,998	1,630,307	1,632,025	1,550,000
	11. Totals	16,657,078	16,652,893	16,671,753	16,308,168
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	24,782,096	24,730,798	24,801,218	24,322,168
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	1,500,000	1,500,000	1,500,000	
	19. Total Preferred Stocks	1,500,000	1,500,000	1,500,000	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	1,500,000	1,500,000	1,500,000	
	27. Total Bonds and Stocks	26,282,096	26,230,798	26,301,218	

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		630,051				XXX	630,051	2.5	20,708,353	48.5	630,051	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	0	630,051	0	0	0	XXX	630,051	2.5	20,708,353	48.5	630,051	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	728,419	1.7		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	728,419	1.7	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0	585,162	1.4		
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	585,162	1.4	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1			715,000			XXX	715,000	2.9	149,674	0.4	715,000	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	0	0	715,000	0	0	XXX	715,000	2.9	149,674	0.4	715,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1		2,745,530	3,634,437			XXX	6,379,967	25.7	3,239,287	7.6	6,379,967	
5.2 NAIC 2		400,000				XXX	400,000	1.6	0	0.0	400,000	
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	0	3,145,530	3,634,437	0	0	XXX	6,779,967	27.4	3,239,287	7.6	6,779,967	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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 and Miscellaneous (unaffiliated)												
6.1 NAIC 1	302,307	5,326,479	6,576,704	667,732	24,777	XXX	12,897,999	52.0	11,577,994	27.1	6,487,499	6,410,499
6.2 NAIC 2		1,620,443	2,138,637			XXX	3,759,080	15.2	5,738,935	13.4	3,609,256	149,824
6.3 NAIC 3						XXX	0	0.0	0	0.0		
6.4 NAIC 4						XXX	0	0.0	0	0.0		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	302,307	6,946,922	8,715,340	667,732	24,777	XXX	16,657,078	67.2	17,316,929	40.5	10,096,755	6,560,323
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		
10.2 NAIC 2						XXX	0	0.0	0	0.0		
10.3 NAIC 3						XXX	0	0.0	0	0.0		
10.4 NAIC 4						XXX	0	0.0	0	0.0		
10.5 NAIC 5						XXX	0	0.0	0	0.0		
10.6 NAIC 6						XXX	0	0.0	0	0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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) 302,307	8,702,060	10,926,140	667,732	24,777	0	20,623,016	83.2	XXX	XXX	14,212,517	6,410,499
11.2 NAIC 2	(d) 0	2,020,443	2,138,637	0	0	0	4,159,080	16.8	XXX	XXX	4,009,256	149,824
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	302,307	10,722,503	13,064,777	667,732	24,777	0	(b) 24,782,096	100.0	XXX	XXX	18,221,773	6,560,323
11.8 Line 11.7 as a % of Col. 7	1.2	43.3	52.7	2.7	0.1	0.0	100.0	XXX	XXX	XXX	73.5	26.5
12. Total Bonds Prior Year												
12.1 NAIC 1	5,954,785	27,261,734	3,557,689	201,041	13,640	0	XXX	XXX	36,988,889	86.6	36,988,889	0
12.2 NAIC 2	196,027	3,001,574	2,541,334	0	0	0	XXX	XXX	5,738,935	13.4	5,738,935	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	6,150,812	30,263,308	6,099,023	201,041	13,640	0	XXX	XXX	(b) 42,727,824	100.0	42,727,824	0
12.8 Line 12.7 as a % of Col. 9	14.4	70.8	14.3	0.5	0.0	0.0	XXX	XXX	100	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1		6,066,605	8,145,912				14,212,517	57.3	36,988,889	86.6	14,212,517	XXX
13.2 NAIC 2		2,020,443	1,988,813				4,009,256	16.2	5,738,935	13.4	4,009,256	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	0	8,087,048	10,134,724	0	0	0	18,221,773	73.5	42,727,824	100.0	18,221,773	XXX
13.8 Line 13.7 as a % of Col. 7	0.0	44.4	55.6	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	0.0	32.6	40.9	0.0	0.0	0.0	73.5	XXX	XXX	XXX	73.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	302,307	2,635,455	2,780,229	667,732	24,777		6,410,499	25.9	0	0.0	XXX	6,410,499
14.2 NAIC 2			149,824				149,824	0.6	0	0.0	XXX	149,824
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	302,307	2,635,455	2,930,053	667,732	24,777	0	6,560,323	26.5	0	0.0	XXX	6,560,323
14.8 Line 14.7 as a % Col. 7	4.6	40.2	44.7	10.2	0.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.2	10.6	11.8	2.7	0.1	0.0	26.5	XXX	XXX	XXX	XXX	26.5

(a) Includes $ 6,560,323 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$ .....; NAIC 2 $ .....; 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		630,051				XXX	630,051	2.5	20,708,353	48.5	630,051	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.05 Totals	0	630,051	0	0	0	XXX	630,051	2.5	20,708,353	48.5	630,051	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	728,419	1.7		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	728,419	1.7	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX	0	0.0	585,162	1.4		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	585,162	1.4	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			715,000			XXX	715,000	2.9	149,674	0.4	715,000	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.05 Totals	0	0	715,000	0	0	XXX	715,000	2.9	149,674	0.4	715,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations		3,145,530	3,634,437			XXX	6,779,967	27.4	3,239,287	7.6	6,779,967	
5.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
5.05 Totals	0	3,145,530	3,634,437	0	0	XXX	6,779,967	27.4	3,239,287	7.6	6,779,967	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations		4,311,467	7,817,426	493,827		XXX	12,622,721	50.9	13,642,311	31.9	9,887,675	2,735,045
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.03 Commercial Mortgage-Backed Securities	153,911	199,994	209,080			XXX	562,984	2.3	93,636	0.2	209,080	353,905
6.04 Other Loan-Backed and Structured Securities	148,395	2,435,461	688,835	173,905	24,777	XXX	3,471,373	14.0	3,580,981	8.4		3,471,373
6.05 Totals	302,307	6,946,922	8,715,340	667,732	24,777	XXX	16,657,078	67.2	17,316,928	40.5	10,096,755	6,560,323
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.05 Affiliated Bank Loans – Issued						XXX	0	0.0				
8.06 Affiliated Bank Loans – Acquired						XXX	0	0.0				
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

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		0	0.0	0	0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX	0	0.0	0	0.0		
10.02 Bank Loans – Acquired						XXX	0	0.0	0	0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	0	8,087,048	12,166,863	493,827	0	XXX	20,747,738	83.7	XXX	XXX	18,012,693	2,735,045
11.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.03 Commercial Mortgage-Backed Securities	153,911	199,994	209,080	0	0	XXX	562,984	2.3	XXX	XXX	209,080	353,905
11.04 Other Loan-Backed and Structured Securities	148,395	2,435,461	688,835	173,905	24,777	XXX	3,471,373	14.0	XXX	XXX	0	3,471,373
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans						XXX	0	0.0	XXX	XXX		
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	302,307	10,722,503	13,064,777	667,732	24,777	0	24,782,096	100.0	XXX	XXX	18,221,773	6,560,323
11.09 Lines 11.08 as a % Col. 7	1.2	43.3	52.7	2.7	0.1	0.0	100.0	XXX	XXX	XXX	73.5	26.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	4,727,951	28,074,702	6,076,381	174,172	0	XXX	XXX	XXX	39,053,206	91.4	39,053,206	0
12.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.03 Commercial Mortgage-Backed Securities	7,038	23,924	22,165	26,869	13,640	XXX	XXX	XXX	93,636	0.2	93,637	0
12.04 Other Loan-Backed and Structured Securities	1,415,823	2,164,682	476	0	0	XXX	XXX	XXX	3,580,981	8.4	3,580,982	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	6,150,812	30,263,308	6,099,022	201,041	13,640	0	XXX	XXX	42,727,823	100.0	42,727,825	0
12.09 Line 12.08 as a % of Col. 9	14.4	70.8	14.3	0.5	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations		8,087,048	9,925,645			XXX	18,012,693	72.7	39,053,206	91.4	18,012,693	XXX
13.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.03 Commercial Mortgage-Backed Securities			209,080			XXX	209,080	0.8	93,636	0.2	209,080	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	3,580,981	8.4	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0			0	XXX
13.08 Totals	0	8,087,048	10,134,724	0	0	0	18,221,773	73.5	42,727,823	100.0	18,221,773	XXX
13.09 Line 13.08 as a % of Col. 7	0.0	44.4	55.6	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	0.0	32.6	40.9	0.0	0.0	0.0	73.5	XXX	XXX	XXX	73.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations			2,241,218	493,827		XXX	2,735,045	11.0	0	0.0	XXX	2,735,045
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	153,911	199,994				XXX	353,905	1.4	0	0.0	XXX	353,905
14.04 Other Loan-Backed and Structured Securities	148,395	2,435,461	688,835	173,905	24,777	XXX	3,471,373	14.0	0	0.0	XXX	3,471,373
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0			XXX	0
14.08 Totals	302,307	2,635,455	2,930,053	667,732	24,777	0	6,560,323	26.5	0	0.0	XXX	6,560,323
14.09 Line 14.08 as a % of Col. 7	4.6	40.2	44.7	10.2	0.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.2	10.6	11.8	2.7	0.1	0.0	26.5	XXX	XXX	XXX	XXX	26.5

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	0	0	0	0	0
2. Cost of short-term investments acquired	622,255	622,255			
3. Accrual of discount	2,745	2,745			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	625,000	625,000			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

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	654,576	634,425	20,151	0
2. Cost of cash equivalents acquired	182,343,856	300,000	182,043,856	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	1		1	
6. Deduct consideration received on disposals	179,772,469	934,425	178,838,044	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,225,964	0	3,225,964	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	3,225,964	0	3,225,964	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912828-WG-1	UNITED STATES TREASURY				1	630,103	100.8438	630,273	625,000	630,051		(52)			2.250	1.632	AO	2,395		12/27/2019	04/30/2021
0199999 - Bonds - U.S. Governments - Issuer Obligations						630,103	XXX	630,273	625,000	630,051	0	(52)	0	0	XXX	XXX	XXX	2,395	0	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						630,103	XXX	630,273	625,000	630,051	0	(52)	0	0	XXX	XXX	XXX	2,395	0	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
655867-YY-9	NORFOLK VA			1	1FE	715,000	99.3120	710,081	715,000	715,000					2.454	2.454	AO	6,629		08/02/2019	10/01/2028
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						715,000	XXX	710,081	715,000	715,000	0	0	0	0	XXX	XXX	XXX	6,629	0	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						715,000	XXX	710,081	715,000	715,000	0	0	0	0	XXX	XXX	XXX	6,629	0	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
072024-WX-6	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1FE	300,000	100.2670	300,801	300,000	300,000					2.234	2.234	AO	1,769		09/20/2019	04/01/2023
186352-SL-5	CLEVELAND OHIO ARPT SYS REV			1	1FE	650,000	99.7580	648,427	650,000	650,000					2.742	2.742	JJ	4,456		09/18/2019	01/01/2028
235036-4K-3	DALLAS FORT WORTH TEX INTL ARPT REV			1	1FE	400,000	99.4600	397,840	400,000	400,000					2.039	2.039	MN	1,359	1,563	08/08/2019	11/01/2024
295542-QH-0	ERIE PA WTR AUTH WTR REV				1FE	600,000	99.4830	596,898	600,000	600,000					2.266	2.266	JD	1,133	3,286	08/14/2019	12/01/2024
378906-DU-2	GLENPOOL OKLA UTIL SVCS AUTH UTIL REV				1FE	594,000	100.1260	594,748	594,000	594,000					2.703	2.703	JD	1,338	2,721	09/19/2019	12/01/2027
41978C-BC-8	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1	1FE	310,000	97.6530	302,724	310,000	310,000					2.353	2.353	JJ	2,512		08/15/2019	07/01/2029
45506D-4B-8	INDIANA ST FIN AUTH REV				2FE	400,000	99.1830	396,732	400,000	400,000					2.683	2.683	MS	3,100		08/28/2019	09/15/2023
45506D-VA-0	INDIANA ST FIN AUTH REV			1	1FE	712,644	111.3030	695,644	625,000	710,437		(2,207)			4.259	2.473	JJ	12,274		09/30/2019	07/15/2028
462590-KM-1	IOWA STUDENT LN LIQUIDITY CORP STUDENT L				1FE	303,789	100.5730	301,719	300,000	303,394		(395)			2.730	2.326	JD	683	4,095	08/21/2019	12/01/2022
57584Y-UC-1	MASSACHUSETTS ST DEV FIN AGY REV				1FE	720,000	99.9880	719,914	720,000	720,000					2.663	2.663	JJ	7,669		08/02/2019	07/01/2026
59447T-WY-5	MICHIGAN FIN AUTH REV				1FE	318,930	105.5640	316,692	300,000	317,136		(1,794)			3.500	1.460	MN	3,208		08/23/2019	11/15/2044
64990G-TU-6	NEW YORK STATE DORMITORY AUTHORITY			1	1FE	625,000	100.0380	625,238	625,000	625,000					2.258	2.258	JJ	3,254		09/20/2019	07/01/2024
934312-AH-2	WARM SPRINGS RESERVATION ORE CONFEDERATE				1FE	200,000	99.2340	198,468	200,000	200,000					3.050	3.049	MN	2,067		08/07/2019	11/01/2024
939781-Z6-0	WASHINGTON ST HIGHER ED FACS AUTH REV			1	1FE	650,000	98.7240	641,706	650,000	650,000					2.264	2.264	AO	2,453		10/03/2019	04/01/2025
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						6,784,363	XXX	6,737,551	6,674,000	6,779,967	0	(4,396)	0	0	XXX	XXX	XXX	47,276	11,665	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						6,784,363	XXX	6,737,551	6,674,000	6,779,967	0	(4,396)	0	0	XXX	XXX	XXX	47,276	11,665	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y-BU-2	ABBVIE INC			1,2	2FE	149,822	101.4665	152,200	150,000	149,824		3			2.950	2.969	MN	492		11/12/2019	11/21/2026
037833-DP-2	APPLE INC			1,2	1FE	597,648	98.1591	588,955	600,000	597,713		65			2.200	2.244	MS	4,033		09/04/2019	09/11/2029
05531F-BF-9	BB&T CORP			2	1FE	264,318	105.7340	264,335	250,000	263,800		(518)			3.750	2.244	JD	651	4,688	11/05/2019	12/06/2023
05600L-AC-0	BMW FINANCE NV		C	1,2	1FE	550,000	100.8997	554,948	550,000	550,000					2.850	2.850	FA	5,965		08/07/2019	08/14/2029
06051G-HL-6	BANK OF AMERICA CORP			1,2,5	1FE	263,498	105.2635	263,159	250,000	262,976		(522)			3.864	2.336	JJ	4,240		11/05/2019	07/23/2024
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1FE	493,670	98.4364	492,182	500,000	493,827		157			2.500	2.641	JJ	3,854		09/03/2019	01/10/2030
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	266,018	106.3742	265,936	250,000	265,470		(547)			3.790	2.172	FA	3,816		11/05/2019	02/06/2024
110122-CB-2	BRISTOL-MYERS SQUIBB CO			1,2	1FE	479,394	106.9057	481,076	450,000	478,854		(540)			3.400	2.620	JJ	9,563		10/15/2019	07/26/2029

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126650-CV-0	CVS HEALTH CORP			1,2	2FE	260,268	104.1188	260,297	250,000	259,808		(459)			3.700	2.381	MS	2,878		11/05/2019	03/09/2023
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORP			1	1FE	264,633	106.0255	265,064	250,000	264,114		(519)			3.650	2.145	JD	608	4,563	11/05/2019	12/07/2023
172967-LZ-2	CITIGROUP INC			1,2,5	1FE	264,485	105.8907	264,727	250,000	263,896		(589)			4.044	2.341	JD	843	5,055	11/05/2019	06/01/2024
20030N-CT-6	COMCAST CORP			1,2	1FE	504,216	112.6262	506,818	450,000	503,062		(1,154)			4.150	2.601	AO	3,943		10/15/2019	10/15/2028
20268J-AB-9	COMMONSPIRIT HEALTH			1,2	2FE	300,000	100.6674	302,002	300,000	300,000					3.347	3.347	AO	3,626		08/07/2019	10/01/2029
25470D-AM-1	DISCOVERY COMMUNICATIONS, LLC			1,2	2FE	262,143	105.2928	263,232	250,000	261,727		(416)			3.800	2.568	MS	2,850		11/05/2019	03/13/2024
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC			1,2	2FE	583,512	99.4637	596,782	600,000	584,321		809			2.550	2.983	MS	4,505	7,650	08/13/2019	09/15/2026
26442C-AY-0	DUKE ENERGY CAROLINAS LLC			1,2	1FE	699,139	99.2107	694,475	700,000	699,168		29			2.450	2.464	FA	6,527		08/12/2019	08/15/2029
30231G-BD-3	EXXON MOBIL CORP			1,2	1FE	600,000	100.3168	601,901	600,000	600,000					2.275	2.275	FA	5,119		08/13/2019	08/16/2026
45866F-AG-9	INTERCONTINENTAL EXCHANGE INC			1,2	1FE	262,043	104.7388	261,847	250,000	261,579		(463)			3.450	2.120	MS	2,396		11/05/2019	09/21/2023
606822-AT-1	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1FE	258,783	103.6615	259,154	250,000	258,398		(384)			3.455	2.348	MS	2,855		11/05/2019	03/02/2023
674599-CW-3	OCCIDENTAL PETROLEUM CORP			1,2	2FE	599,220	101.6208	609,725	600,000	599,279		59			2.900	2.928	FA	6,912		08/06/2019	08/15/2024
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING II			1,2	1FE	595,950	98.6330	591,798	600,000	596,055		105			2.500	2.577	MS	4,375		09/09/2019	09/16/2029
775200-AD-0	ROGERS MEMORIAL HOSPITAL INC				1FE	325,000	99.1610	322,273	325,000	325,000					2.283	2.283	N/A	2,535		08/15/2019	07/01/2023
78355H-KN-8	RYDER SYSTEM INC			1,2	2FE	499,595	100.4596	502,298	500,000	499,629		34			2.500	2.517	MS	4,965		08/01/2019	09/01/2024
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV		C	1,2	1FE	263,683	105.1897	262,974	250,000	263,175		(507)			3.500	2.045	MN	1,167	4,375	11/05/2019	11/13/2023
828807-DF-1	SIMON PROPERTY GROUP LP			1,2	1FE	494,650	98.1869	490,935	500,000	494,793		143			2.450	2.572	MS	3,675		09/04/2019	09/13/2029
88579Y-BJ-9	3M CO			1,2	1FE	692,426	98.2501	687,751	700,000	692,660		234			2.375	2.498	FA	5,773		08/19/2019	08/26/2029
91159H-HV-5	U.S. BANCORP			2	1FE	263,063	104.7147	261,787	250,000	262,615		(447)			3.375	2.058	FA	3,422		11/05/2019	02/05/2024
92343V-ES-9	VERIZON COMMUNICATIONS INC			1,2	2FE	548,025	110.2063	551,032	500,000	547,067		(958)			3.875	2.674	FA	7,696		10/15/2019	02/08/2029
92857W-BK-5	VODAFONE GROUP PLC		C	1	2FE	559,560	110.6462	553,231	500,000	557,424		(2,136)			4.375	2.831	MN	1,884	10,938	08/21/2019	05/30/2028
92928Q-AF-5	WEA FINANCE LLC			1,2	1FE	467,087	102.8578	462,860	450,000	466,485		(602)			3.500	3.041	JD	700	8,094	08/06/2019	06/15/2029
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						12,631,843	XXX	12,635,751	12,325,000	12,622,721	0	(9,122)	0	0	XXX	XXX	XXX	111,865	45,361	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
233050-AF-0	DBUBS 11LC1 B - CMBS			4	1FE	154,857	102.2130	153,320	150,000	153,911		(946)			5.471	2.525	MON	684	1,368	10/04/2019	11/12/2046
61690F-AP-8	MSBAM 15C22 AS - CMBS			4	1FE	209,422	103.3880	206,776	200,000	209,080		(342)			3.561	2.627	MON	594	1,187	10/11/2019	04/17/2048
63875B-AA-3	NCMS 1776 A - CMBS			4	1FE	199,999	99.4300	198,860	200,000	199,994		(6)			2.507	2.499	MON	418	836	10/18/2019	10/09/2036
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						564,279	XXX	558,956	550,000	562,984	0	(1,294)	0	0	XXX	XXX	XXX	1,695	3,391	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
038370-AA-0	AQFIT 19A A - ABS			4	1FE	186,202	100.2320	186,663	186,231	186,205		2			3.140	3.166	MON	260	1,397	09/16/2019	07/16/2040
05354N-AA-8	AVNT 19B A - ABS			4	1FE	262,008	100.0900	262,248	262,012	262,009		1			2.720	2.720	N/A	317	1,722	09/10/2019	10/15/2026
05377R-DR-2	AESOP 193 B - ABS			4	1FE	274,901	98.8109	271,730	275,000	274,907		6			2.650	2.672	MON	223	2,287	08/19/2019	03/20/2026
20268K-AC-4	CBSLT 17BGS B - ABS			4	1FE	203,922	100.7292	201,458	200,000	203,771		(151)			3.260	2.921	MON	109	2,717	08/16/2019	09/25/2042
21054P-AB-1	CLUB 19P2 A - ABS			4	1FE	256,755	100.0490	256,881	256,755	256,755		1			2.470	2.470	MON	282	1,638	09/04/2019	10/15/2026
26857E-AA-6	ELFI 19A A - ABS			4	1FE	143,707	98.7230	141,901	143,736	143,707		0			2.540	2.541	MON	61	629	10/16/2019	03/25/2044
40438D-AE-9	HPEFS 191 C - ABS			4	1FE	299,953	100.0908	300,272	300,000	299,961		7			2.490	2.509	MON	228	1,868	09/12/2019	12/20/2029
42806D-BR-9	HERTZ 181 B - ABS			4	1FE	339,616	101.8967	336,259	330,000	338,654		(963)			3.600	2.564	MON	198	4,950	08/19/2019	02/25/2024
68269B-AB-4	OMFIT 192 B - ABS			4	1FE	199,932	98.9800	197,960	200,000	199,933		1			3.410	3.413	MON	322	1,591	09/16/2019	10/14/2036
78403D-AN-0	SBATOW 191 1C - ABS			4	1FE	225,000	100.5985	226,347	225,000	225,000					2.836	2.854	MON	266	1,648	09/10/2019	01/17/2050
80285J-AN-6	SRT 19A C - ABS			4	1FE	409,078	101.7050	406,820	400,000	407,806		(1,273)			3.300	2.301	MON	403	4,400	08/29/2019	05/22/2023
83405R-AC-1	SCLP 181 B - ABS			4	1FE	307,359	101.9142	305,743	300,000	306,377		(982)			3.650	2.690	MON	183	4,563	08/21/2019	02/25/2027
86213A-AB-5	STR 133 A2 - ABS			2	1FE	237,233	104.3488	234,193	224,433	236,324		(908)			5.210	3.706	MON	357	3,898	08/26/2019	11/20/2043
88165G-AF-7	TESLA 19A C - ABS			4	1FE	129,965	99.7776	129,711	130,000	129,966		1			2.680	2.706	MON	106	232	11/21/2019	01/20/2023
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,475,631	XXX	3,458,187	3,433,168	3,471,373	0	(4,258)	0	0	XXX	XXX	XXX	3,314	33,540	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						16,671,753	XXX	16,652,893	16,308,168	16,657,078	0	(14,675)	0	0	XXX	XXX	XXX	116,875	82,292	XXX	XXX
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						20,761,308	XXX	20,713,656	20,339,000	20,747,738	0	(13,570)	0	0	XXX	XXX	XXX	168,165	57,026	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						564,279	XXX	558,956	550,000	562,984	0	(1,294)	0	0	XXX	XXX	XXX	1,695	3,391	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						3,475,631	XXX	3,458,187	3,433,168	3,471,373	0	(4,258)	0	0	XXX	XXX	XXX	3,314	33,540	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
8399999 Subtotals - Total Bonds						24,801,218	XXX	24,730,798	24,322,168	24,782,096	0	(19,122)	0	0	XXX	XXX	XXX	173,174	93,956	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 B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation and Admin-istrative Symbol	Date Acquired
Parent, Subsidiaries and Affiliates Perpetual Preferred																				
000000-00-0	QualChoice Life and Health Preferred Sto			1,500,000.000	1.00	1.000	1,500,000	1.000	1,500,000	1,500,000							0		1Z	01/29/2010
8699999 - Parent, Subsidiaries and Affiliates Perpetual Preferred							1,500,000	XXX	1,500,000	1,500,000	0	0	0	0	0	0	0	0	XXX	XXX
8999999 Total Preferred Stocks							1,500,000	XXX	1,500,000	1,500,000	0	0	0	0	0	0	0	0	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 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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
9799999 Total Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999 Total Preferred and Common Stocks					1,500,000	XXX	1,500,000	1,500,000	0	0	0	0	0	0	0	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
Bonds - U.S. Governments								
912828-WG-1	UNITED STATES TREASURY		12/27/2019	Unknown	XXX	630,103	625,000	2,202
0599999 - Bonds - U.S. Governments						630,103	625,000	2,202
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
655867-YY-9	NORFOLK VA		08/02/2019	Unknown	XXX	715,000	715,000	
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						715,000	715,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
072024-WX-6	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		09/20/2019	Unknown	XXX	300,000	300,000	
186352-SL-5	CLEVELAND OHIO ARPT SYS REV		09/18/2019	Unknown	XXX	650,000	650,000	
235036-4K-3	DALLAS FORT WORTH TEX INTL ARPT REV		08/08/2019	Unknown	XXX	400,000	400,000	
295542-QH-0	ERIE PA WTR AUTH WTR REV		11/01/2019	VARIOUS	XXX	600,000	600,000	
378906-DU-2	GLENPOOL OKLA UTIL SVCS AUTH UTIL REV		09/19/2019	Unknown	XXX	594,000	594,000	
41978C-BC-8	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE		08/15/2019	Unknown	XXX	310,000	310,000	
45506D-4B-8	INDIANA ST FIN AUTH REV		11/01/2019	VARIOUS	XXX	400,000	400,000	
45506D-VA-0	INDIANA ST FIN AUTH REV		09/30/2019	Unknown	XXX	712,644	625,000	5,693
46259O-KM-1	IOWA STUDENT LN LIQUIDITY CORP STUDENT L		08/21/2019	Unknown	XXX	303,789	300,000	1,866
57584Y-UC-1	MASSACHUSETTS ST DEV FIN AGY REV		08/02/2019	Unknown	XXX	720,000	720,000	
59447T-WY-5	MICHIGAN FIN AUTH REV		11/01/2019	VARIOUS	XXX	318,930	300,000	
64990G-TU-6	NEW YORK STATE DORMITORY AUTHORITY		09/20/2019	Unknown	XXX	625,000	625,000	
934312-AH-2	WARM SPRINGS RESERVATION ORE CONFEDERATE		08/07/2019	Unknown	XXX	200,000	200,000	
939781-Z6-0	WASHINGTON ST HIGHER ED FACS AUTH REV		10/03/2019	Unknown	XXX	650,000	650,000	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						6,784,363	6,674,000	7,559
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287Y-BU-2	ABBVIE INC		11/12/2019	BANC OF AMERICA SECURITIES LLC	XXX	149,822	150,000	
037833-DP-2	APPLE INC		09/04/2019	Unknown	XXX	597,648	600,000	
03837O-AA-0	AQFIT 19A A - ABS		09/16/2019	Unknown	XXX	199,969	200,000	
05354N-AA-8	AVNT 19B A - ABS		09/10/2019	Unknown	XXX	314,995	315,000	
05377R-DR-2	AESOP 193 B - ABS		08/19/2019	Unknown	XXX	274,901	275,000	
05531F-BF-9	BB&T CORP		11/05/2019	BANC OF AMERICA SECURITIES LLC	XXX	264,318	250,000	3,932
05600L-AC-0	BMW FINANCE NV	C	08/07/2019	Unknown	XXX	550,000	550,000	
06051G-HL-6	BANK OF AMERICA CORP		11/05/2019	BANC OF AMERICA SECURITIES LLC	XXX	263,498	250,000	2,791
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC		09/03/2019	Unknown	XXX	493,670	500,000	
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC		11/05/2019	MARKETAXESS CORPORATION	XXX	266,018	250,000	2,395
110122-CB-2	BRISTOL-MYERS SQUIBB CO		10/15/2019	Unknown	XXX	479,394	450,000	6,418
126650-CV-0	CVS HEALTH CORP		11/05/2019	BANC OF AMERICA SECURITIES LLC	XXX	260,268	250,000	1,490
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORP		11/05/2019	MERRILL LYNCH PIERCE FENNER	XXX	264,633	250,000	3,802
172967-LZ-2	CITIGROUP INC		11/05/2019	BNY CAPITAL MARKETS, INC.	XXX	264,485	250,000	4,381
20030N-CT-6	COMCAST CORP		10/15/2019	Unknown	XXX	504,216	450,000	104
20268J-AB-9	COMMONSPIRIT HEALTH		08/07/2019	Unknown	XXX	300,000	300,000	
20268K-AC-4	CBSLT 17BGS B - ABS		08/16/2019	Unknown	XXX	203,922	200,000	453
21054P-AB-1	CLUB 19P2 A - ABS		09/04/2019	Unknown	XXX	299,999	300,000	
233050-AF-0	DBUBS 11LC1 B - CMBS		11/01/2019	VARIOUS	XXX	154,857	150,000	160
25470D-AM-1	DISCOVERY COMMUNICATIONS, LLC		11/05/2019	Morgan Stanley	XXX	262,143	250,000	1,425
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC	C	08/13/2019	Unknown	XXX	583,512	600,000	6,375
26442C-AY-0	DUKE ENERGY CAROLINAS LLC		08/12/2019	Unknown	XXX	699,139	700,000	
26857E-AA-6	ELFI 19A A - ABS		11/01/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	149,969	150,000	
30231G-BD-3	EXXON MOBIL CORP		08/13/2019	Unknown	XXX	600,000	600,000	
40438D-AE-9	HPEFS 191 C - ABS		09/12/2019	Unknown	XXX	299,953	300,000	
42806D-BR-9	HERTZ 181 B - ABS		08/19/2019	Unknown	XXX	339,616	330,000	858
45866F-AG-9	INTERCONTINENTAL EXCHANGE INC		11/05/2019	PERSHING LLC	XXX	262,043	250,000	1,102
606822-AT-1	MITSUBISHI UFJ FINANCIAL GROUP INC	C	11/05/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	258,783	250,000	1,560
61690F-AP-8	MSBAM 15C22 AS - CMBS		10/11/2019	Unknown	XXX	209,422	200,000	297
63875B-AA-3	NCMS 1776 A - CMBS		10/18/2019	Unknown	XXX	199,999	200,000	404
674599-CW-3	OCCIDENTAL PETROLEUM CORP		08/06/2019	Unknown	XXX	599,220	600,000	
68269B-AB-4	OMFIT 192 B - ABS		09/16/2019	Unknown	XXX	199,932	200,000	
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING II		09/09/2019	Unknown	XXX	595,950	600,000	
775200-AD-0	ROGERS MEMORIAL HOSPITAL INC		08/15/2019	Unknown	XXX	325,000	325,000	
78355H-KN-8	RYDER SYSTEM INC		08/01/2019	Unknown	XXX	499,595	500,000	
78403D-AN-0	SBATOW 191 1C - ABS		09/10/2019	Unknown	XXX	225,000	225,000	
80285J-AN-6	SRT 19A C - ABS		08/29/2019	Unknown	XXX	409,078	400,000	477
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV	C	11/05/2019	Morgan Stanley	XXX	263,683	250,000	4,229

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
828807-DF-1	SIMON PROPERTY GROUP LP		09/04/2019	Unknown	XXX	494,650	500,000	
83405R-AC-1	SCLP 181 B - ABS		08/21/2019	Unknown	XXX	307,359	300,000	852
86213A-AB-5	STR 133 A2 - ABS		08/26/2019	Unknown	XXX	238,935	226,044	262
88165G-AF-7	TESLA 19A C - ABS		11/21/2019	DEUTSCHE BANK SECURITIES, INC.	XXX	129,965	130,000	
88579Y-BJ-9	3M CO		08/19/2019	Unknown	XXX	692,426	700,000	
91159H-HV-5	U.S. BANCORP		11/05/2019	RBC Dain Rauscher (US)	XXX	263,063	250,000	2,156
92343V-ES-9	VERIZON COMMUNICATIONS INC		10/15/2019	Unknown	XXX	548,025	500,000	3,714
92857W-BK-5	VODAFONE GROUP PLC	C	08/21/2019	Unknown	XXX	559,560	500,000	5,043
92928Q-AF-5	WEA FINANCE LLC		08/06/2019	Unknown	XXX	467,087	450,000	2,538
000000-00-0					XXX			
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,789,716	16,426,044	57,215
8399997 - Bonds - Subtotals - Bonds - Part 3						24,919,181	24,440,044	66,976
8399998 - Bonds - Summary item from Part 5 for Bonds						3,230,118	3,210,000	833
8399999 - Bonds - Subtotals - Bonds						28,149,299	27,650,044	67,810
9999999 Totals						28,149,299	XXX	67,810

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	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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912828-F3-9	UNITED STATES TREASURY NOTE/BOND		04/01/2019	Unknown	XXX	622,255	625,000	622,255	622,255	0	0	0	0	0	622,255	0	0	0	0	09/30/2019
912828-2G-4	UNITED STATES TREASURY NOTE/BOND		02/06/2019	JPM SECURITIES-FIXED	XXX	470,380	475,000	474,406	474,859	0	20	0	20	0	474,879	0	(4,500)	(4,500)	1,665	09/15/2019
912828-2J-8	UNITED STATES TREASURY NOTE/BOND		03/01/2019	NOMURA SECURITIES/FI	XXX	823,095	835,000	834,511	834,743	0	28	0	28	0	834,772	0	(11,677)	(11,677)	7,923	07/15/2020
912828-2Z-2	UNITED STATES TREASURY NOTE/BOND		03/01/2019	JPM SECURITIES-FIXED	XXX	1,655,063	1,680,000	1,675,179	1,677,050	0	277	0	277	0	1,677,328	0	(22,265)	(22,265)	10,500	10/15/2020
912828-3F-5	UNITED STATES TREASURY NOTE/BOND		03/01/2019	JPM SECURITIES-FIXED	XXX	303,655	315,000	311,235	311,595	0	59	0	59	0	311,655	0	(8,000)	(8,000)	2,134	11/15/2027
912828-3G-3	UNITED STATES TREASURY NOTE/BOND		03/01/2019	JPM SECURITIES-FIXED	XXX	414,389	420,000	417,703	418,526	0	133	0	133	0	418,659	0	(4,270)	(4,270)	2,213	11/15/2020
912828-3Q-1	UNITED STATES TREASURY NOTE/BOND		03/01/2019	CITADEL SECURITEIS L	XXX	826,520	835,000	828,183	830,220	0	393	0	393	0	830,613	0	(4,094)	(4,094)	10,564	01/15/2021
912828-4A-5	UNITED STATES TREASURY NOTE/BOND		03/01/2019	JPM SECURITIES-FIXED	XXX	416,378	415,000	411,417	411,906	0	120	0	120	0	412,025	0	4,353	4,353	5,565	02/28/2023
912828-4B-3	UNITED STATES TREASURY NOTE/BOND		03/01/2019	NOMURA SECURITIES/FI	XXX	1,455,209	1,460,000	1,455,254	1,456,385	0	273	0	273	0	1,456,658	0	(1,449)	(1,449)	16,284	03/15/2021
912828-4G-2	UNITED STATES TREASURY NOTE/BOND		03/01/2019	BARCLAYS CAPITAL FIX	XXX	1,868,628	1,875,000	1,861,238	1,864,280	0	776	0	776	0	1,865,056	0	3,572	3,572	17,127	04/15/2021
912828-4T-4	UNITED STATES TREASURY NOTE/BOND		03/01/2019	BARCLAYS CAPITAL FIX	XXX	315,726	315,000	314,877	314,899	0	7	0	7	0	314,906	0	820	820	1,795	06/15/2021
912828-4V-9	UNITED STATES TREASURY NOTE/BOND		03/01/2019	NOMURA SECURITIES/FI	XXX	384,245	380,000	376,127	376,222	0	59	0	59	0	376,281	0	7,964	7,964	5,976	08/15/2028
912828-4X-5	UNITED STATES TREASURY NOTE/BOND		03/01/2019	JPM SECURITIES-FIXED	XXX	741,546	735,000	732,301	732,444	0	89	0	89	0	732,533	0	9,013	9,013	10,326	08/31/2023
912828-4Y-3	UNITED STATES TREASURY NOTE/BOND		03/01/2019	JPM SECURITIES-FIXED	XXX	1,256,079	1,255,000	1,250,833	1,251,440	0	362	0	362	0	1,251,802	0	4,277	4,277	16,830	08/31/2020
912828-5A-4	UNITED STATES TREASURY NOTE/BOND		03/01/2019	SG AMERICAS SECURITI	XXX	427,391	425,000	422,294	422,502	0	154	0	154	0	422,656	0	4,734	4,734	5,489	09/15/2021
912828-L3-2	UNITED STATES TREASURY NOTE/BOND		03/01/2019	JPM SECURITIES-FIXED	XXX	373,424	380,000	376,610	378,807	0	121	0	121	0	378,928	0	(5,504)	(5,504)	2,669	08/31/2020
912828-M8-0	UNITED STATES TREASURY NOTE/BOND		03/01/2019	CITIGROUP GLOBAL MKT	XXX	828,859	845,000	837,950	839,383	0	235	0	235	0	839,619	0	(10,759)	(10,759)	4,364	11/30/2022
912828-T6-7	UNITED STATES TREASURY NOTE/BOND		03/01/2019	ABN AMRO SECURITIES	XXX	309,600	320,000	319,788	319,878	0	7	0	7	0	319,885	0	(10,285)	(10,285)	1,370	10/31/2021
912828-U3-2	UNITED STATES TREASURY NOTE/BOND		02/06/2019	ABN AMRO SECURITIES	XXX	471,466	477,000	471,112	475,234	0	207	0	207	0	475,440	0	(3,974)	(3,974)	1,107	11/15/2019
912828-U6-5	UNITED STATES TREASURY NOTE/BOND		03/01/2019	BARCLAYS CAPITAL FIX	XXX	1,381,359	1,410,000	1,392,100	1,399,210	0	615	0	615	0	1,399,825	0	(18,465)	(18,465)	6,372	11/30/2021
912828-U7-3	UNITED STATES TREASURY NOTE/BOND		03/01/2019	BANC/AMERICA SECUR.L	XXX	1,223,953	1,235,000	1,229,356	1,233,160	0	328	0	328	0	1,233,487	0	(9,534)	(9,534)	3,685	12/15/2019
912828-V2-3	UNITED STATES TREASURY NOTE/BOND		03/01/2019	JPM SECURITIES-FIXED	XXX	212,103	215,000	207,341	207,558	0	238	0	238	0	207,796	0	4,306	4,306	842	12/31/2023
912828-V3-1	UNITED STATES TREASURY NOTE/BOND		03/01/2019	GOLDMAN SACHS & CO	XXX	410,899	415,000	413,946	414,624	0	61	0	61	0	414,686	0	(3,787)	(3,787)	3,610	01/15/2020
912828-V7-2	UNITED STATES TREASURY NOTE/BOND		03/01/2019	ABN AMRO SECURITIES	XXX	402,617	410,000	409,648	409,779	0	12	0	12	0	409,791	0	(7,174)	(7,174)	4,523	01/31/2022
912828-W5-5	UNITED STATES TREASURY NOTE/BOND		03/01/2019	HSBC SECURITIES (USA	XXX	103,056	105,000	104,360	104,587	0	22	0	22	0	104,609	0	(1,553)	(1,553)	1,006	02/28/2022
912828-W8-9	UNITED STATES TREASURY NOTE/BOND		03/01/2019	CITIGROUP GLOBAL MKT	XXX	201,188	205,000	205,106	205,106	0	(5)	0	(5)	0	205,101	0	(3,913)	(3,913)	1,637	03/31/2022
912828-X2-1	UNITED STATES TREASURY NOTE/BOND		03/01/2019	GOLDMAN SACHS & CO	XXX	306,488	310,000	310,339	310,149	0	(20)	0	(20)	0	310,129	0	(3,641)	(3,641)	1,788	04/15/2020
912828-XY-1	UNITED STATES TREASURY NOTE/BOND		03/01/2019	BANC/AMERICA SECUR.L	XXX	519,533	520,000	519,208	519,395	0	68	0	68	0	519,464	0	69	69	2,262	06/30/2020
912828-Y2-0	UNITED STATES TREASURY NOTE/BOND		03/01/2019	NOMURA SECURITIES/FI	XXX	210,492	210,000	209,081	209,207	0	52	0	52	0	209,259	0	1,234	1,234	3,487	07/15/2021
912828-Y4-6	UNITED STATES TREASURY NOTE/BOND		03/01/2019	CITIGROUP GLOBAL MKT	XXX	1,050,779	1,050,000	1,049,836	1,049,871	0	15	0	15	0	1,049,886	0	894	894	16,218	07/31/2020
0599999 - Bonds - U.S. Governments						19,986,375	20,152,000	20,043,648	20,075,274	0	4,706	0	4,706	0	20,079,983	0	(93,608)	(93,608)	169,331	XXX
Bonds - All Other Governments																				
298785-HP-4	EUROPEAN INVESTMENT BANK	D	03/01/2019	MORGAN STANLEY & CO	XXX	208,971	210,000	208,520	208,765	0	48	0	48	0	208,814	0	157	157	2,479	03/15/2023
4581X0-DA-3	INTER-AMERICAN DEVELOPMENT BANK	D	03/01/2019	BNY MELLON/NOMURA IN	XXX	104,503	105,000	104,587	104,659	0	14	0	14	0	104,673	0	(170)	(170)	1,655	01/18/2023
459058-FY-4	INTERNATIONAL BANK FOR RECONSTRUCTION &	D	03/01/2019	HSBC SECURITIES (USA	XXX	206,401	210,000	206,136	206,980	0	164	0	164	0	207,144	0	(743)	(743)	2,555	01/26/2022
500769-HR-8	KREDITANSTALT FUER WIEDERAUFBAU	D	03/11/2019	BNY MELLON/NOMURA IN	XXX	208,585	210,000	207,596	208,015	0	93	0	93	0	208,108	0	477	477	1,025	12/29/2022
1099999 - Bonds - All Other Governments						728,460	735,000	726,839	728,419	0	319	0	319	0	728,739	0	(279)	(279)	7,714	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
373384-RT-5	STATE OF GEORGIA		03/06/2019	RAYMOND JAMES & ASSO	XXX	126,863	125,000	132,318	128,446	0	(220)	0	(220)	0	128,225	0	(1,363)	(1,363)	1,837	10/01/2021
574192-5B-2	STATE OF MARYLAND		03/06/2019	RAYMOND JAMES & ASSO	XXX	153,945	150,000	165,119	156,554	0	(539)	0	(539)	0	156,015	0	(2,070)	(2,070)	3,273	03/01/2021
604129-3Q-7	STATE OF MINNESOTA		03/07/2019	FIDELITY CAPITAL MAR	XXX	125,869	125,000	125,499	125,328	0	(10)	0	(10)	0	125,318	0	551	551	2,276	08/01/2025
68608U-SA-5	STATE OF OREGON		03/07/2019	PIPER JAFFRAY & CO	XXX	123,531	125,000	124,646	124,834	0	12	0	12	0	124,846	0	(1,315)	(1,315)	1,701	08/01/2021
882723-A6-6	STATE OF TEXAS		03/06/2019	CLEARVIEW CORRESPOND	XXX	49,115	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(885)	(885)	503	10/01/2022
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						579,323	575,000	597,582	585,162	0	(757)	0	(757)	0	584,404	0	(5,082)	(5,082)	9,590	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
64966L-ZF-1	CITY OF NEW YORK NY		03/07/2019	PIPER JAFFRAY & CO	XXX	148,191	150,000	149,342	149,674	0	22	0	22	0	149,696	0	(1,505)	(1,505)	1,560	10/01/2021
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						148,191	150,000	149,342	149,674	0	22	0	22	0	149,696	0	(1,505)	(1,505)	1,560	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3130A9-EP-2	FEDERAL HOME LOAN BANKS		01/09/2019	MORGAN STANLEY & CO	XXX	410,154	415,000	409,738	413,569	0	54	0	54	0	413,622	0	(3,469)	(3,469)	1,210	09/26/2019
3130AC-E2-6	FEDERAL HOME LOAN BANKS		03/01/2019	JPM SECURITIES-FIXED	XXX	294,454	300,000	299,036	299,446	0	54	0	54	0	299,500	0	(5,047)	(5,047)	1,788	09/28/2020
3135G0-N8-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		03/01/2019	MORGAN STANLEY & CO	XXX	295,673	305,000	303,765	304,340	0	42	0	42	0	304,382	0	(8,709)	(8,709)	2,086	08/17/2021
3135G0-Q8-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION		03/01/2019	CITIGROUP GLOBAL MKT	XXX	155,285	160,000	159,731	159,849	0	9	0	9	0	159,858	0	(4,573)	(4,573)	898	10/07/2021
3135G0-S3-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		03/01/2019	TORONTO DOMINION SEC	XXX	206,764	210,000	209,624	209,768	0	13	0	13	0	209,781	0	(3,017)	(3,017)	2,788	01/05/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3135G0-T9-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION		03/01/2019	NOMURA SECURITIES/FI	XXX	208,415	210,000	206,075	206,462	0	141	0	141	0	206,603	0	1,812	1,812	3,117	01/19/2023
3137EA-DB-2	FEDERAL HOME LOAN MORTGAGE CORP		03/01/2019	MORGAN STANLEY & CO	XXX	223,842	225,000	228,407	226,651	0	(90)	0	(90)	0	226,561	0	(2,719)	(2,719)	3,429	01/13/2022
3137EA-DM-8	FEDERAL HOME LOAN MORTGAGE CORP		01/09/2019	BARCLAYS CAPITAL FIX	XXX	222,698	225,000	222,423	224,498	0	18	0	18	0	224,517	0	(1,818)	(1,818)	773	10/02/2019
3137EA-DR-7	FEDERAL HOME LOAN MORTGAGE CORP		03/01/2019	DEUTSCHE BANC/ALEX B	XXX	167,680	170,000	167,894	169,362	0	81	0	81	0	169,444	0	(1,763)	(1,763)	799	05/01/2020
34074G-DH-4	STATE BOARD OF ADMINISTRATION FINANCE CO		03/06/2019	CLEARVIEW CORRESPOND	XXX	140,126	140,000	144,087	141,350	0	(162)	0	(162)	0	141,188	0	(1,062)	(1,062)	2,877	07/01/2020
64972H-V9-0	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		03/06/2019	RAYMOND JAMES & ASSO	XXX	202,380	200,000	200,000	200,000	0	0	0	0	0	200,000	0	2,380	2,380	2,446	07/15/2022
88213A-JW-6	TEXAS A&M UNIVERSITY		03/06/2019	CLEARVIEW CORRESPOND	XXX	200,100	200,000	206,096	202,918	0	(384)	0	(384)	0	202,533	0	(2,433)	(2,433)	1,807	05/15/2020
91412H-BL-6	UNIVERSITY OF CALIFORNIA		03/06/2019	RAYMOND JAMES & ASSO	XXX	194,579	190,000	190,000	190,000	0	0	0	0	0	190,000	0	4,579	4,579	2,067	05/15/2024
927781-VT-8	VIRGINIA COLLEGE BUILDING AUTHORITY		03/07/2019	FIDELITY CAPITAL MAR	XXX	133,409	125,000	140,443	134,434	0	(360)	0	(360)	0	134,073	0	(665)	(665)	3,002	09/01/2023
928172-WA-9	VIRGINIA PUBLIC BUILDING AUTHORITY		03/06/2019	CLEARVIEW CORRESPOND	XXX	154,080	150,000	163,802	156,641	0	(452)	0	(452)	0	156,189	0	(2,109)	(2,109)	3,798	08/01/2021
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						3,209,639	3,225,000	3,251,121	3,239,288	0	(1,036)	0	(1,036)	0	3,238,251	0	(28,613)	(28,613)	32,885	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206R-CN-0	AT&T INC		02/26/2019	BNP PARIBAS SEC CORP	XXX	58,508	60,000	58,010	58,428	0	35	0	35	0	58,463	0	45	45	584	05/15/2025
002824-BF-6	ABBOTT LABORATORIES		03/01/2019	MERRILL LYNCH PIERCE	XXX	46,718	46,000	45,658	45,720	0	5	0	5	0	45,725	0	993	993	455	11/30/2026
00287Y-AY-5	ABBVIE INC		03/01/2019	GOLDMAN SACHS & CO	XXX	42,498	45,000	44,828	44,868	0	3	0	3	0	44,871	0	(2,373)	(2,373)	444	05/14/2026
00440E-AS-6	CHUBB INA HOLDINGS INC		03/01/2019	MARKETAXESS CORP	XXX	44,604	45,000	43,748	44,138	0	22	0	22	0	44,160	0	445	445	669	03/15/2025
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES INC		03/01/2019	MILLENNIUM ADVISORS	XXX	58,537	60,000	61,929	61,686	0	(28)	0	(28)	0	61,657	0	(3,120)	(3,120)	1,514	01/15/2028
02007F-AC-9	ALLY AUTO RECEIVABLES TRUST 2017-4		02/13/2019	LLOYDS SECS INC	XXX	218,316	220,000	219,997	219,999	0	0	0	0	0	219,999	0	(1,683)	(1,683)	642	12/15/2021
02007P-AD-5	ALLY AUTO RECEIVABLES TRUST 2017-1		03/06/2019	BANC/AMERICA SECUR.L	XXX	232,430	235,000	234,950	234,986	0	2	0	2	0	234,988	0	(2,558)	(2,558)	1,078	11/15/2021
02007Y-AC-8	ALLY AUTO RECEIVABLES TRUST 2017-5		03/06/2019	BANC/AMERICA SECUR.L	XXX	208,548	210,000	209,984	209,992	0	1	0	1	0	209,993	0	(1,445)	(1,445)	963	03/15/2022
023135-BC-9	AMAZON.COM INC		03/01/2019	MORGAN STANLEY & CO	XXX	78,933	80,000	76,999	77,151	0	48	0	48	0	77,199	0	1,734	1,734	1,351	08/22/2027
025537-AJ-0	AMERICAN ELECTRIC POWER CO INC		03/01/2019	MILLENNIUM ADVISORS	XXX	61,901	65,000	64,890	64,900	0	2	0	2	0	64,902	0	(3,001)	(3,001)	647	11/13/2027
0258M0-DX-4	AMERICAN EXPRESS CREDIT CORP		03/05/2019	MILLENNIUM ADVISORS	XXX	114,412	115,000	115,484	115,167	0	(18)	0	(18)	0	115,149	0	(736)	(736)	1,437	09/14/2020
02665W-BT-7	AMERICAN HONDA FINANCE CORP		03/01/2019	MILLENNIUM ADVISORS	XXX	83,904	85,000	84,914	84,955	0	5	0	5	0	84,960	0	(1,056)	(1,056)	1,036	07/20/2020
02665W-CP-4	AMERICAN HONDA FINANCE CORP		03/04/2019	MORGAN STANLEY & CO	XXX	171,802	170,000	169,918	169,919	0	5	0	5	0	169,924	0	1,878	1,878	1,371	12/10/2021
026874-DH-7	AMERICAN INTERNATIONAL GROUP INC		03/01/2019	MILLENNIUM ADVISORS	XXX	39,288	40,000	41,692	41,462	0	(32)	0	(32)	0	41,430	0	(2,142)	(2,142)	667	04/01/2026
03027X-AK-6	AMERICAN TOWER CORP		03/01/2019	CITIGROUP GLOBAL MKT	XXX	62,120	65,000	63,781	63,963	0	20	0	20	0	63,983	0	(1,863)	(1,863)	853	10/15/2026
03066F-AE-1	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		03/06/2019	HSBC SECURITIES (USA	XXX	104,200	105,000	104,997	104,999	0	0	0	0	0	104,999	0	(799)	(799)	476	07/18/2022
03066H-AD-9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		03/06/2019	BMOCM/BONDS	XXX	145,136	145,000	144,973	144,981	0	2	0	2	0	144,983	0	152	152	989	12/19/2022
03073E-AM-7	AMERISOURCEBERGEN CORP		03/01/2019	MILLENNIUM ADVISORS	XXX	58,259	60,000	60,371	60,300	0	(8)	0	(8)	0	60,292	0	(2,033)	(2,033)	997	03/01/2025
03076C-AF-3	AMERIPRISE FINANCIAL INC		03/01/2019	GOLDMAN SACHS & CO	XXX	51,575	50,000	52,566	51,883	0	(63)	0	(63)	0	51,820	0	(245)	(245)	778	10/15/2023
031162-BG-4	AMGEN INC		03/01/2019	GOLDMAN SACHS & CO	XXX	35,711	35,000	37,244	35,945	0	(72)	0	(72)	0	35,873	0	(162)	(162)	319	06/15/2021
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC		01/22/2019	NON-BROKER TRADE, BO	XXX	80,320	81,000	81,646	81,429	0	(23)	0	(23)	0	81,406	0	(1,086)	(1,086)	1,133	02/01/2021
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		01/22/2019	NON-BROKER TRADE, BO	XXX	126,091	130,000	135,151	134,416	0	(65)	0	(65)	0	134,351	0	(8,261)	(8,261)	2,504	02/01/2026
037833-AR-1	APPLE INC		03/01/2019	BANC/AMERICA SECUR.L	XXX	150,383	150,000	154,640	152,401	0	(174)	0	(174)	0	152,227	0	(1,844)	(1,844)	1,413	05/06/2021
037833-BY-5	APPLE INC		03/01/2019	GOLDMAN SACHS & CO	XXX	60,103	60,000	60,542	60,445	0	(10)	0	(10)	0	60,435	0	(332)	(332)	1,040	02/23/2026
053332-AV-4	AUTOZONE INC		03/01/2019	MORGAN STANLEY & CO	XXX	64,239	65,000	64,997	65,000	0	0	0	0	0	65,000	0	(761)	(761)	636	06/01/2027
05531F-AV-5	BB&T CORP		03/01/2019	DEUTSCHE BANC/ALEX B	XXX	44,146	45,000	45,306	45,159	0	(12)	0	(12)	0	45,147	0	(1,000)	(1,000)	295	05/10/2021
05531F-BB-8	BB&T CORP		03/01/2019	GOLDMAN SACHS & CO	XXX	102,907	105,000	104,914	104,927	0	2	0	2	0	104,929	0	(2,022)	(2,022)	1,072	10/26/2024
05586C-AD-6	BMW VEHICLE LEASE TRUST 2018-1		03/07/2019	CREDIT SUISSE FIRST	XXX	126,172	125,000	124,999	124,999	0	0	0	0	0	124,999	0	1,173	1,173	945	03/21/2022
06051G-EC-9	BANK OF AMERICA CORP		03/05/2019	MILLENNIUM ADVISORS	XXX	160,259	155,000	173,300	161,605	0	(780)	0	(780)	0	160,825	0	(566)	(566)	5,958	07/01/2020
06051G-FF-1	BANK OF AMERICA CORP		03/01/2019	MARKETAXESS CORP	XXX	87,432	85,000	84,976	84,978	0	2	0	2	0	84,980	0	2,452	2,452	1,454	04/01/2024
06051G-FW-4	BANK OF AMERICA CORP		03/04/2019	GOLDMAN SACHS & CO	XXX	144,063	145,000	142,458	142,910	0	154	0	154	0	143,064	0	999	999	1,448	04/19/2021
06051G-GZ-6	BANK OF AMERICA CORP		03/01/2019	MITSUBISHI UFJ SECS	XXX	98,365	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(1,635)	(1,635)	2,076	01/23/2026
084664-BZ-3	BERKSHIRE HATHAWAY FINANCE CORP		03/01/2019	MILLENNIUM ADVISORS	XXX	70,242	70,000	72,220	70,802	0	(76)	0	(76)	0	70,726	0	(484)	(484)	789	10/15/2020
084670-BR-8	BERKSHIRE HATHAWAY INC		03/01/2019	GOLDMAN SACHS & CO	XXX	79,785	80,000	80,875	80,636	0	(26)	0	(26)	0	80,610	0	(825)	(825)	1,039	03/15/2023
09659Q-AD-9	BMW VEHICLE OWNER TRUST 2018-A		03/06/2019	GOLDMAN SACHS & CO	XXX	178,995	180,000	179,998	179,999	0	0	0	0	0	179,999	0	(1,005)	(1,005)	858	04/25/2022
097023-BU-8	BOEING CO/THE		03/01/2019	MILLENNIUM ADVISORS	XXX	72,196	75,000	73,274	73,558	0	27	0	27	0	73,585	0	(1,390)	(1,390)	1,073	03/01/2027
10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC		03/01/2019	CREDIT SUISSE FIRST	XXX	100,571	100,000	97,895	97,913	0	64	0	64	0	97,977	0	2,594	2,594	1,263	04/14/2024
12189L-AV-3	BURLINGTON NORTHERN SANTA FE LLC		03/01/2019	CITIGROUP GLOBAL MKT	XXX	44,737	45,000	43,170	43,736	0	31	0	31	0	43,768	0	969	969	578	04/01/2025
125509-BU-2	CIGNA HOLDING CO		03/01/2019	CITIGROUP GLOBAL MKT	XXX	87,757	90,000	84,808	84,918	0	124	0	124	0	85,041	0	2,716	2,716	1,138	04/15/2025
125896-BQ-2	CMS ENERGY CORP		02/26/2019	SCOTIA CAITAL (USA)	XXX	38,363	40,000	39,849	39,885	0	2	0	2	0	39,887	0	(1,524)	(1,524)	343	05/15/2026
126408-HD-8	CSX CORP		03/01/2019	SUMRIDGE PARTNERS LL	XXX	54,281	55,000	54,870	54,908	0	2	0	2	0	54,910	0	(630)	(630)	635	11/01/2025
126650-CT-5	CVS HEALTH CORP		03/01/2019	MARKETAXESS CORP	XXX	58,516	60,000	59,833	59,917	0	6	0	6	0	59,923	0	(1,407)	(1,407)	333	06/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
126650-CX-6	CVS HEALTH CORP		02/26/2019	HSBC SECURITIES (USA	XXX	80,222	80,000	79,107	79,164	0	12	0	12	0	79,176	0	1,047	1,047	1,462	03/25/2028
14313F-AD-1	CARMAX AUTO OWNER TRUST		03/12/2019	CITIGROUP GLOBAL MKT	XXX	206,497	205,000	204,972	204,978	0	2	0	2	0	204,980	0	1,517	1,517	1,586	06/15/2023
14314J-AC-4	CARMAX AUTO OWNER TRUST 2017-1		03/12/2019	VARIOUS	XXX	369,977	371,844	371,773	371,826	0	5	0	5	0	371,830	0	(1,854)	(1,854)	1,719	11/15/2021
14913Q-2N-8	CATERPILLAR FINANCIAL SERVICES CORP		03/05/2019	GOLDMAN SACHS & CO	XXX	80,394	80,000	79,938	79,945	0	4	0	4	0	79,948	0	446	446	1,260	09/07/2021
151020-BA-1	CELGENE CORP		03/01/2019	WELLS FARGO SECS LLC	XXX	84,387	85,000	84,794	84,828	0	7	0	7	0	84,834	0	(447)	(447)	1,496	02/20/2023
15189T-AU-1	CENTERPOINT ENERGY INC		03/01/2019	TORONTO DOMINION SEC	XXX	105,445	105,000	104,888	104,889	0	2	0	2	0	104,892	0	553	553	1,684	02/01/2024
166764-BP-4	CHEVRON CORP		02/06/2019	WELLS FARGO SECS LLC	XXX	203,493	205,000	204,699	204,880	0	11	0	11	0	204,891	0	(1,397)	(1,397)	1,757	03/03/2020
17275R-AP-7	CISCO SYSTEMS INC		03/05/2019	GOLDMAN SACHS & CO	XXX	220,794	220,000	220,614	220,446	0	(36)	0	(36)	0	220,410	0	384	384	3,243	03/04/2021
17275R-BD-3	CISCO SYSTEMS INC		03/01/2019	GOLDMAN SACHS & CO	XXX	54,456	55,000	54,894	54,953	0	4	0	4	0	54,957	0	(501)	(501)	629	02/28/2021
172967-KG-5	CITIGROUP INC		03/01/2019	MITSUBISHI UFJ SECS	XXX	29,907	30,000	31,571	31,214	0	(27)	0	(27)	0	31,187	0	(1,279)	(1,279)	718	01/12/2026
172967-KN-0	CITIGROUP INC		01/30/2019	CITIGROUP GLOBAL MKT	XXX	140,221	145,000	140,855	140,764	0	42	0	42	0	140,806	0	(585)	(585)	1,233	05/01/2026
172967-LV-1	CITIGROUP INC		03/01/2019	CITIGROUP GLOBAL MKT	XXX	104,607	105,000	105,000	105,000	0	0	0	0	0	105,000	0	(393)	(393)	2,025	01/24/2023
174610-AK-1	CITIZENS FINANCIAL GROUP INC		03/01/2019	GOLDMAN SACHS & CO	XXX	60,434	60,000	62,391	61,986	0	(44)	0	(44)	0	61,942	0	(1,508)	(1,508)	659	12/03/2025
20030N-CH-2	COMCAST CORP		03/01/2019	MERRILL LYNCH PIERCE	XXX	43,574	44,000	43,845	43,855	0	2	0	2	0	43,857	0	(283)	(283)	538	05/01/2028
20030N-CS-8	COMCAST CORP		03/01/2019	MARKETAXESS CORP	XXX	41,231	40,000	39,951	39,952	0	1	0	1	0	39,954	0	1,277	1,277	658	10/15/2025
205887-CB-6	CONAGRA BRANDS INC		02/26/2019	CREDIT SUISSE FIRST	XXX	45,689	45,000	44,871	44,875	0	3	0	3	0	44,877	0	812	812	725	11/01/2025
209111-EZ-2	CONSOLIDATED EDISON CO OF NEW YORK INC		03/01/2019	MORGAN STANLEY & CO	XXX	55,999	55,000	60,613	56,776	0	(209)	0	(209)	0	56,567	0	(568)	(568)	544	06/15/2020
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP		03/01/2019	MARKETAXESS CORP	XXX	53,853	55,000	54,797	54,829	0	6	0	6	0	54,836	0	(982)	(982)	1,107	07/15/2023
233331-BA-4	DTE ENERGY CO		03/01/2019	MARKETAXESS CORP	XXX	95,774	95,000	94,851	94,862	0	5	0	5	0	94,866	0	908	908	2,041	08/01/2023
24422E-TS-8	JOHN DEERE CAPITAL CORP		03/04/2019	GOLDMAN SACHS & CO	XXX	163,249	165,000	164,899	164,950	0	6	0	6	0	164,956	0	(1,706)	(1,706)	661	06/22/2020
25389J-AR-7	DIGITAL REALTY TRUST LP		03/01/2019	MILLENNIUM ADVISORS	XXX	43,462	45,000	44,966	44,970	0	1	0	1	0	44,971	0	(1,509)	(1,509)	925	08/15/2027
25468P-DA-1	TWDC ENTERPRISES 18 CORP		03/01/2019	JPM SECURITIES-FIXED	XXX	74,853	75,000	75,929	75,116	0	(49)	0	(49)	0	75,067	0	(214)	(214)	366	05/30/2019
25746U-BH-1	DOMINION ENERGY INC		03/01/2019	JPM SECURITIES-FIXED	XXX	55,542	55,000	60,193	55,911	0	(250)	0	(250)	0	55,661	0	(119)	(119)	1,589	08/15/2019
25746U-CR-8	DOMINION ENERGY INC		03/01/2019	WELLS FARGO SECS LLC	XXX	63,814	65,000	64,906	64,942	0	3	0	3	0	64,945	0	(1,131)	(1,131)	1,142	01/15/2022
26441C-AN-5	DUKE ENERGY CORP		03/01/2019	SUMRIDGE PARTNERS LL	XXX	71,146	70,000	72,933	71,886	0	(60)	0	(60)	0	71,826	0	(680)	(680)	1,021	04/15/2024
26441C-AR-6	DUKE ENERGY CORP		03/05/2019	AMHERST SECURITIES G	XXX	145,335	150,000	145,298	145,898	0	264	0	264	0	146,162	0	(827)	(827)	1,395	09/01/2021
26441Y-AX-5	DUKE REALTY LP		01/24/2019	WELLS FARGO SECS LLC	XXX	54,983	55,000	54,458	54,679	0	5	0	5	0	54,684	0	299	299	570	04/15/2023
26875P-AK-7	EOG RESOURCES INC		03/01/2019	DEUTSCHE BANC/ALEX B	XXX	88,349	90,000	87,514	88,248	0	68	0	68	0	88,316	0	33	33	1,116	03/15/2023
26884U-AC-3	EPR PROPERTIES		03/04/2019	WELLS FARGO SECS LLC	XXX	50,361	50,000	49,215	49,346	0	12	0	12	0	49,358	0	1,003	1,003	534	12/15/2026
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC		03/01/2019	HSBC SECURITIES (USA	XXX	30,113	30,000	29,283	29,578	0	16	0	16	0	29,594	0	519	519	475	03/15/2023
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING LLC		03/01/2019	JPM SECURITIES-FIXED	XXX	44,893	45,000	45,571	45,148	0	(36)	0	(36)	0	45,112	0	(219)	(219)	446	10/15/2019
30161M-AL-7	EXELON GENERATION CO LLC		03/01/2019	SUMRIDGE PARTNERS LL	XXX	102,475	100,000	106,100	104,218	0	(219)	0	(219)	0	104,000	0	(1,525)	(1,525)	944	06/15/2022
30161N-AU-5	EXELON CORP		03/01/2019	GOLDMAN SACHS & CO	XXX	63,421	65,000	61,093	61,154	0	79	0	79	0	61,233	0	2,187	2,187	859	04/15/2026
31428X-AY-2	FEDEX CORP		03/01/2019	GOLDMAN SACHS & CO	XXX	25,749	25,000	25,877	25,558	0	(18)	0	(18)	0	25,540	0	208	208	639	01/15/2024
31428X-BP-0	FEDEX CORP		03/01/2019	CITIGROUP GLOBAL MKT	XXX	62,517	65,000	64,873	64,884	0	2	0	2	0	64,886	0	(2,369)	(2,369)	1,228	02/15/2028
31620M-AP-1	FIDELITY NATIONAL INFORMATION SERVICES I		03/04/2019	MILLENNIUM ADVISORS	XXX	140,882	140,000	141,761	141,262	0	(127)	0	(127)	0	141,135	0	(253)	(253)	1,988	10/15/2020
34528Q-FP-4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST		03/06/2019	GOLDMAN SACHS & CO	XXX	172,778	175,000	174,974	174,988	0	2	0	2	0	174,990	0	(2,211)	(2,211)	872	09/15/2022
34531L-AD-2	FORD CREDIT AUTO LEASE TRUST		03/07/2019	RBC CAPITAL MARKETS	XXX	185,687	185,000	184,984	184,987	0	2	0	2	0	184,988	0	698	698	1,410	12/15/2021
34532A-AD-5	FORD CREDIT AUTO OWNER TRUST 2017-C		03/06/2019	OPPENHEIMER AND CO I	XXX	173,496	175,000	174,968	174,985	0	2	0	2	0	174,987	0	(1,491)	(1,491)	811	03/15/2022
34532T-AE-2	FORD CREDIT AUTO OWNER TRUST 2018-B		03/06/2019	JPM SECURITIES-FIXED	XXX	156,829	155,000	154,990	154,991	0	1	0	1	0	154,992	0	1,837	1,837	1,208	03/15/2024
36256G-AE-9	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		03/07/2019	NATL FINANCIAL SERVI	XXX	50,164	50,000	49,994	49,994	0	1	0	1	0	49,995	0	169	169	371	07/20/2022
369550-BE-7	GENERAL DYNAMICS CORP		03/05/2019	GOLDMAN SACHS & CO	XXX	195,630	195,000	193,645	193,924	0	79	0	79	0	194,003	0	1,627	1,627	1,885	05/11/2021
36962G-4J-0	GENERAL ELECTRIC CO		03/05/2019	TORONTO DOMINION SEC	XXX	137,600	135,000	152,480	139,941	0	(864)	0	(864)	0	139,076	0	(1,476)	(1,476)	4,929	01/08/2020
37045X-BV-7	GENERAL MOTORS FINANCIAL CO INC		03/04/2019	MARKETAXESS CORP	XXX	99,417	100,000	99,860	99,939	0	8	0	8	0	99,947	0	(530)	(530)	1,053	04/13/2020
38013F-AD-3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		03/12/2019	BARCLAYS CAPITAL FIX	XXX	146,144	145,000	144,977	144,980	0	2	0	2	0	144,982	0	1,162	1,162	1,138	10/16/2023
38013M-AE-6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		03/07/2019	CREDIT SUISSE FIRST	XXX	208,663	210,000	209,957	209,984	0	2	0	2	0	209,987	0	(1,324)	(1,324)	1,030	06/21/2021
38013R-AD-7	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		03/12/2019	BARCLAYS CAPITAL FIX	XXX	199,969	200,000	199,974	199,983	0	2	0	2	0	199,985	0	(16)	(16)	1,374	12/16/2022
38141E-A6-6	GOLDMAN SACHS GROUP INC/THE		03/01/2019	MARKETAXESS CORP	XXX	113,960	110,000	126,121	115,203	0	(611)	0	(611)	0	114,592	0	(632)	(632)	1,467	06/15/2020
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE		01/09/2019	GOLDMAN SACHS & CO	XXX	79,478	85,000	81,033	81,118	0	9	0	9	0	81,127	0	(1,650)	(1,650)	314	06/05/2028
38141G-WM-2	GOLDMAN SACHS GROUP INC/THE		03/01/2019	RBC CAPITAL MARKETS	XXX	102,773	105,000	105,000	105,000	0	0	0	0	0	105,000	0	(2,227)	(2,227)	1,873	07/24/2023
38141G-WP-5	GOLDMAN SACHS GROUP INC/THE		03/05/2019	MARKETAXESS CORP	XXX	214,265	215,000	214,974	214,993	0	2	0	2	0	214,995	0	(730)	(730)	2,609	07/23/2019
38143U-8H-7	GOLDMAN SACHS GROUP INC/THE		03/01/2019	CITIGROUP GLOBAL MKT	XXX	44,413	45,000	47,583	46,980	0	(44)	0	(44)	0	46,936	0	(2,523)	(2,523)	891	02/25/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC/THE		03/01/2019	GOLDMAN SACHS & CO	XXX	44,335	45,000	42,591	42,622	0	60	0	60	0	42,683	0	1,652	1,652	971	01/23/2025

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	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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
421946-AJ-3	HEALTHCARE REALTY TRUST INC.		03/01/2019	WELLS FARGO SECS LLC	XXX	53,929	55,000	53,089	53,658	0	32	0	32	0	53,690	0	238	238	734	05/01/2025
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO.		03/01/2019	GOLDMAN SACHS & CO.	XXX	62,541	60,000	63,101	62,751	0	(64)	0	(64)	0	62,687	0	(146)	(146)	1,143	10/15/2025
437076-BN-1	HOME DEPOT INC/THE		03/01/2019	GOLDMAN SACHS & CO.	XXX	50,873	55,000	51,051	51,745	0	65	0	65	0	51,811	0	(938)	(938)	552	09/15/2026
46625H-HS-2	JPMORGAN CHASE & CO.		03/01/2019	BANC/AMERICA SECUR.L	XXX	101,921	100,000	106,858	103,650	0	(401)	0	(401)	0	103,249	0	(1,328)	(1,328)	2,726	07/22/2020
46625H-HU-7	JPMORGAN CHASE & CO.		03/04/2019	MITSUBISHI UFJ SECS	XXX	122,278	120,000	125,930	123,771	0	(364)	0	(364)	0	123,407	0	(1,130)	(1,130)	1,998	10/15/2020
46625H-JD-3	JPMORGAN CHASE & CO.		03/01/2019	CITIGROUP GLOBAL MKT	XXX	57,193	55,000	59,337	57,192	0	(119)	0	(119)	0	57,073	0	120	120	1,519	01/24/2022
46645U-AQ-0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		03/08/2019	VARIOUS	XXX	39,020	39,225	39,225	39,222	0	0	0	0	0	39,223	0	(203)	(203)	192	12/01/2049
46647P-AV-8	JPMORGAN CHASE & CO.		03/01/2019	FTN FINANCIAL SECURI	XXX	179,377	175,000	174,165	174,172	0	12	0	12	0	174,184	0	5,193	5,193	4,536	07/23/2029
47786C-AC-6	JOHN DEERE OWNER TRUST 2018		03/07/2019	BMOCM/BONDS	XXX	154,643	155,000	154,989	154,993	0	1	0	1	0	154,994	0	(351)	(351)	985	04/18/2022
494368-BY-8	KIMBERLY-CLARK CORP.		03/01/2019	MARKETAXESS CORP.	XXX	67,798	65,000	64,899	64,900	0	1	0	1	0	64,902	0	2,897	2,897	899	11/01/2028
494550-BB-1	KINDER MORGAN ENERGY PARTNERS LP		02/20/2019	WELLS FARGO SECS LLC	XXX	201,835	195,000	209,069	203,083	0	(1,002)	0	(1,002)	0	202,082	0	(247)	(247)	6,938	02/15/2020
49456B-AF-8	KINDER MORGAN INC/DE		03/01/2019	CITIGROUP GLOBAL MKT	XXX	46,116	45,000	45,727	45,568	0	(14)	0	(14)	0	45,554	0	562	562	505	06/01/2025
50077L-AH-9	KRAFT HEINZ FOODS CO.		03/04/2019	SANTANDER INVESTMENT	XXX	104,418	105,000	105,849	105,494	0	(61)	0	(61)	0	105,434	0	(1,015)	(1,015)	1,993	07/02/2020
53117C-AS-1	LIBERTY PROPERTY LP		03/04/2019	WELLS FARGO SECS LLC	XXX	56,803	60,000	59,497	59,598	0	8	0	8	0	59,606	0	(2,803)	(2,803)	840	10/01/2026
534187-BD-0	LINCOLN NATIONAL CORP.		03/01/2019	GOLDMAN SACHS & CO.	XXX	56,390	55,000	56,887	56,608	0	(55)	0	(55)	0	56,552	0	(162)	(162)	1,124	09/01/2023
55336V-AK-6	MPLX LP		03/01/2019	GOLDMAN SACHS & CO.	XXX	58,823	60,000	59,269	59,391	0	10	0	10	0	59,401	0	(578)	(578)	1,265	03/01/2027
571748-AZ-5	MARSH & MCLENNAN COS INC.		03/01/2019	GOLDMAN SACHS & CO.	XXX	45,393	45,000	45,324	45,235	0	(5)	0	(5)	0	45,230	0	163	163	802	03/14/2026
58013M-EX-8	MCDONALD'S CORP.		03/04/2019	GOLDMAN SACHS & CO.	XXX	124,878	125,000	126,443	125,930	0	(87)	0	(87)	0	125,843	0	(966)	(966)	831	12/09/2020
58013M-EY-6	MCDONALD'S CORP.		03/01/2019	MILLENNIUM ADVISORS	XXX	25,221	25,000	24,919	24,942	0	1	0	1	0	24,943	0	278	278	552	01/30/2026
585055-BG-0	MEDTRONIC INC.		02/06/2019	MILLENNIUM ADVISORS	XXX	54,861	55,000	55,675	55,260	0	(22)	0	(22)	0	55,238	0	(376)	(376)	546	03/15/2020
585055-BS-4	MEDTRONIC INC.		03/01/2019	CITIGROUP GLOBAL MKT	XXX	60,946	60,000	62,558	62,078	0	(53)	0	(53)	0	62,025	0	(1,079)	(1,079)	992	03/15/2025
58769B-AD-6	MERCEDES-BENZ AUTO RECEIVABLES TRUST 201		03/06/2019	VARIOUS	XXX	81,342	81,737	81,727	81,736	0	1	0	1	0	81,736	0	(394)	(394)	216	02/16/2021
59156R-BB-3	METLIFE INC.		03/04/2019	MORGAN STANLEY & CO.	XXX	110,677	105,000	113,074	110,630	0	(198)	0	(198)	0	110,432	0	245	245	1,032	09/15/2023
594918-BH-6	MICROSOFT CORP.		03/01/2019	WELLS FARGO SECS LLC	XXX	99,727	100,000	101,482	101,044	0	(47)	0	(47)	0	100,996	0	(1,269)	(1,269)	898	11/03/2022
594918-BR-4	MICROSOFT CORP.		03/01/2019	MERRILL LYNCH PIERCE	XXX	85,521	90,000	83,820	84,386	0	112	0	112	0	84,498	0	1,023	1,023	1,242	08/08/2026
617446-8C-6	MORGAN STANLEY		03/01/2019	GOLDMAN SACHS & CO.	XXX	66,112	65,000	63,710	63,727	0	31	0	31	0	63,757	0	2,355	2,355	1,603	07/23/2025
61744Y-AH-1	MORGAN STANLEY		03/01/2019	DAIWA CAP MKTS AMERI	XXX	123,278	125,000	124,739	124,819	0	9	0	9	0	124,828	0	(1,551)	(1,551)	1,012	05/19/2022
61746B-EF-9	MORGAN STANLEY		03/01/2019	HSBC SECURITIES (USA	XXX	63,784	65,000	61,335	61,370	0	67	0	67	0	61,436	0	2,348	2,348	1,473	01/20/2027
61747Y-DW-2	MORGAN STANLEY		03/01/2019	JPM SECURITIES-FIXED	XXX	149,612	150,000	150,988	150,301	0	(48)	0	(48)	0	150,253	0	(641)	(641)	2,407	01/27/2020
637417-AH-9	NATIONAL RETAIL PROPERTIES INC.		03/01/2019	WELLS FARGO SECS LLC	XXX	35,033	35,000	34,916	34,941	0	1	0	1	0	34,942	0	91	91	428	11/15/2025
63946B-AD-2	NBCUNIVERSAL MEDIA LLC		02/20/2019	DEUTSCHE BANC/ALEX B	XXX	87,280	85,000	96,016	88,291	0	(350)	0	(350)	0	87,941	0	(661)	(661)	1,362	04/30/2020
666807-BN-1	NORTHROP GRUMMAN CORP.		03/01/2019	GOLDMAN SACHS & CO.	XXX	62,316	65,000	60,366	60,423	0	74	0	74	0	60,496	0	1,819	1,819	1,350	01/15/2028
666807-BQ-4	NORTHROP GRUMMAN CORP.		03/01/2019	GOLDMAN SACHS & CO.	XXX	58,938	60,000	59,992	59,994	0	0	0	0	0	59,994	0	(1,056)	(1,056)	595	10/15/2022
67103H-AE-7	O'REILLY AUTOMOTIVE INC.		03/01/2019	MILLENNIUM ADVISORS	XXX	39,055	40,000	40,410	40,340	0	(8)	0	(8)	0	40,333	0	(1,278)	(1,278)	671	03/15/2026
67103H-AG-2	O'REILLY AUTOMOTIVE INC.		03/04/2019	MILLENNIUM ADVISORS	XXX	91,873	90,000	89,759	89,773	0	3	0	3	0	89,776	0	2,097	2,097	1,033	06/01/2028
674599-CG-8	OCCIDENTAL PETROLEUM CORP.		03/01/2019	GOLDMAN SACHS & CO.	XXX	60,697	60,000	60,262	60,192	0	(5)	0	(5)	0	60,187	0	510	510	467	06/15/2025
68389X-AU-9	ORACLE CORP.		03/01/2019	CITIGROUP GLOBAL MKT	XXX	50,591	50,000	51,977	51,540	0	(47)	0	(47)	0	51,493	0	(902)	(902)	1,119	07/08/2024
693476-BN-2	PNC FINANCIAL SERVICES GROUP INC/THE		03/01/2019	CITIGROUP GLOBAL MKT	XXX	161,432	160,000	163,883	162,226	0	(120)	0	(120)	0	162,107	0	(675)	(675)	2,596	03/08/2022
69352P-AK-9	PPL CAPITAL FUNDING INC.		03/01/2019	WELLS FARGO SECS LLC	XXX	55,409	55,000	55,916	55,579	0	(18)	0	(18)	0	55,561	0	(152)	(152)	1,026	03/15/2024
695114-CP-1	PACIFICORP		03/01/2019	GOLDMAN SACHS & CO.	XXX	55,037	55,000	54,923	54,962	0	2	0	2	0	54,964	0	73	73	964	02/01/2022
695156-AS-8	PACKAGING CORP OF AMERICA		03/05/2019	MILLENNIUM ADVISORS	XXX	74,055	75,000	74,920	74,947	0	5	0	5	0	74,952	0	(897)	(897)	419	12/15/2020
713448-DX-3	PEPSICO INC.		03/05/2019	MILLENNIUM ADVISORS	XXX	153,180	155,000	150,989	151,577	0	259	0	259	0	151,836	0	1,345	1,345	1,223	04/15/2021
718546-AC-8	PHILLIPS 66		03/01/2019	SUMRIDGE PARTNERS LL	XXX	51,779	50,000	52,766	51,450	0	(73)	0	(73)	0	51,376	0	403	403	920	04/01/2022
74251V-AK-8	PRINCIPAL FINANCIAL GROUP INC.		03/01/2019	MITSUBISHI UFJ SECS	XXX	24,606	25,000	24,411	24,588	0	10	0	10	0	24,598	0	8	8	260	05/15/2025
74432Q-BM-6	PRUDENTIAL FINANCIAL INC.		03/05/2019	MORGAN STANLEY & CO.	XXX	46,367	45,000	50,693	46,824	0	(219)	0	(219)	0	46,605	0	(238)	(238)	511	06/21/2020
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC.		03/01/2019	MARKETAXESS CORP.	XXX	107,469	105,000	104,318	104,340	0	19	0	19	0	104,359	0	3,109	3,109	1,123	05/15/2024
74456Q-BX-3	PUBLIC SERVICE ELECTRIC & GAS CO.		03/01/2019	MARKETAXESS CORP.	XXX	110,750	110,000	109,982	109,983	0	0	0	0	0	109,983	0	768	768	1,985	09/01/2028
744573-AJ-5	PUBLIC SERVICE ENTERPRISE GROUP INC.		03/01/2019	MORGAN STANLEY & CO.	XXX	94,110	95,000	94,889	94,967	0	6	0	6	0	94,974	0	(864)	(864)	464	11/15/2019
756109-AQ-7	REALTY INCOME CORP.		03/01/2019	MARKETAXESS CORP.	XXX	55,657	55,000	54,933	54,956	0	1	0	1	0	54,957	0	700	700	1,362	07/15/2024
760759-AS-9	REPUBLIC SERVICES INC.		03/01/2019	CITIGROUP GLOBAL MKT	XXX	29,372	30,000	29,950	29,954	0	1	0	1	0	29,955	0	(584)	(584)	309	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC.		01/18/2019	GOLDMAN SACHS & CO.	XXX	65,151	65,000	64,091	64,139	0	4	0	4	0	64,142	0	1,009	1,009	458	05/15/2028
79466L-AE-4	SALESFORCE.COM INC.		03/01/2019	CITIGROUP GLOBAL MKT	XXX	101,211	100,000	99,940	99,948	0	2	0	2	0	99,950	0	1,261	1,261	1,300	04/11/2023
816851-BF-5	SEMPRA ENERGY		03/01/2019	GOLDMAN SACHS & CO.	XXX	90,052	93,000	92,829	92,861	0	6	0	6	0	92,866	0	(2,814)	(2,814)	1,603	02/01/2023
828807-CS-4	SIMON PROPERTY GROUP LP		03/01/2019	MILLENNIUM ADVISORS	XXX	55,219	55,000	55,088	55,058	0	(2)	0	(2)	0	55,056	0	163	163	794	10/01/2024
855244-AQ-2	STARBUCKS CORP.		01/09/2019	WELLS FARGO SECS LLC	XXX	49,498	50,000	49,954	49,956	0	0	0	0	0	49,957	0	(459)	(459)	797	08/15/2025

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	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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
857477-AW-3	STATE STREET CORP.		03/04/2019	MORGAN STANLEY & CO.	XXX	57,475	60,000	60,520	60,401	0	(9)	0	(9)	0	60,392	0	(2,917)	(2,917)	473	05/19/2026
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIONS LP.		03/01/2019	TORONTO DOMINION SEC.	XXX	45,896	45,000	47,651	46,433	0	(111)	0	(111)	0	46,322	0	(426)	(426)	847	04/01/2021
887317-AK-1	WARNER MEDIA LLC.		03/13/2019	US BANKCORP INVESTME.	XXX	202,188	195,000	204,544	202,007	0	(609)	0	(609)	0	201,397	0	790	790	4,271	03/29/2021
887317-AZ-8	WARNER MEDIA LLC.		03/01/2019	GOLDMAN SACHS & CO.	XXX	49,296	50,000	50,462	50,385	0	(9)	0	(9)	0	50,376	0	(1,080)	(1,080)	1,238	01/15/2026
89236T-DE-2	TOYOTA MOTOR CREDIT CORP.		03/01/2019	JPM SECURITIES-FIXED.	XXX	74,801	75,000	74,895	74,986	0	6	0	6	0	74,993	0	(192)	(192)	306	05/20/2019
907818-EE-4	UNION PACIFIC CORP.		02/11/2019	MILLENNIUM ADVISORS.	XXX	44,664	45,000	45,727	45,224	0	(19)	0	(19)	0	45,205	0	(541)	(541)	152	06/19/2020
91159H-HG-8	US BANCORP.		03/01/2019	GOLDMAN SACHS & CO.	XXX	61,756	60,000	60,223	60,220	0	(6)	0	(6)	0	60,214	0	1,542	1,542	1,326	01/30/2024
91159H-HN-3	US BANCORP.		03/01/2019	GOLDMAN SACHS & CO.	XXX	56,262	60,000	59,561	59,658	0	7	0	7	0	59,666	0	(3,404)	(3,404)	883	07/22/2026
92340L-AC-3	VEREIT OPERATING PARTNERSHIP LP.		03/01/2019	CREDIT SUISSE FIRST.	XXX	72,066	75,000	74,498	74,556	0	7	0	7	0	74,564	0	(2,498)	(2,498)	1,646	08/15/2027
92826C-AD-4	VISA INC.		02/20/2019	VARIOUS.	XXX	110,389	110,000	106,119	106,184	0	65	0	65	0	106,249	0	4,140	4,140	621	12/14/2025
92868L-AD-3	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2018.		03/11/2019	BARCLAYS CAPITAL FIX.	XXX	170,545	170,000	169,975	169,982	0	2	0	2	0	169,984	0	560	560	1,184	11/21/2022
931142-EK-5	WALMART INC.		03/01/2019	MILLENNIUM ADVISORS.	XXX	66,218	65,000	64,982	64,984	0	1	0	1	0	64,985	0	1,233	1,233	424	06/26/2023
949746-RS-2	WELLS FARGO & CO.		03/04/2019	MITSUBISHI UFJ SECS.	XXX	74,294	75,000	75,487	75,221	0	(18)	0	(18)	0	75,203	0	(910)	(910)	948	03/04/2021
949746-SK-8	WELLS FARGO & CO.		03/01/2019	GOLDMAN SACHS & CO.	XXX	44,702	45,000	45,000	45,000	0	0	0	0	0	45,000	0	(298)	(298)	848	01/24/2023
94974B-FU-9	WELLS FARGO & CO.		03/01/2019	JPM SECURITIES-FIXED.	XXX	89,928	90,000	91,477	90,176	0	(100)	0	(100)	0	90,076	0	(148)	(148)	707	04/22/2019
95000G-AW-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20.		03/08/2019	VARIOUS.	XXX	53,324	54,420	54,420	54,415	0	0	0	0	0	54,415	0	(1,091)	(1,091)	196	08/01/2049
95040Q-AD-6	WELLTOWER INC.		03/01/2019	GOLDMAN SACHS & CO.	XXX	55,547	55,000	54,977	54,979	0	0	0	0	0	54,979	0	567	567	909	04/15/2028
96949L-AD-7	WILLIAMS COS INC/THE.		03/01/2019	TORONTO DOMINION SEC.	XXX	38,791	40,000	39,848	39,868	0	2	0	2	0	39,870	0	(1,079)	(1,079)	333	06/15/2027
970648-AF-8	WILLIS NORTH AMERICA INC.		03/01/2019	GOLDMAN SACHS & CO.	XXX	44,596	45,000	44,961	44,969	0	1	0	1	0	44,970	0	(374)	(374)	495	05/15/2024
98161F-AD-7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI.		02/15/2019	PAYDOWN.	XXX	22,842	22,842	22,839	22,841	0	0	0	0	0	22,842	0	0	0	38	08/15/2019
98161P-AD-5	WORLD OMNI AUTO RECEIVABLES TRUST 2016-B.		03/06/2019	VARIOUS.	XXX	59,289	59,781	59,765	59,778	0	1	0	1	0	59,778	0	(489)	(489)	169	02/15/2022
06367T-4W-7	BANK OF MONTREAL.	A	03/05/2019	GOLDMAN SACHS & CO.	XXX	65,226	65,000	64,924	64,942	0	4	0	4	0	64,946	0	280	280	806	04/13/2021
775109-AW-1	ROGERS COMMUNICATIONS INC.	A	03/01/2019	WELLS FARGO SECS LLC.	XXX	109,164	110,000	108,827	109,302	0	27	0	27	0	109,329	0	(165)	(165)	1,558	03/15/2023
78013G-KN-4	ROYAL BANK OF CANADA.	A	03/05/2019	MILLENNIUM ADVISORS.	XXX	118,559	120,000	119,930	119,957	0	4	0	4	0	119,961	0	(1,403)	(1,403)	939	10/26/2020
89114Q-BZ-0	TORONTO-DOMINION BANK/THE.	A	03/04/2019	MORGAN STANLEY & CO.	XXX	206,269	205,000	204,908	204,924	0	5	0	5	0	204,929	0	1,340	1,340	1,573	06/11/2021
89352H-AK-5	TRANSCANADA PIPELINES LTD.	A	01/30/2019	JPM SECURITIES-FIXED.	XXX	106,192	105,000	104,985	104,991	0	0	0	0	0	104,991	0	1,201	1,201	1,148	10/16/2023
046353-AR-9	ASTRAZENECA PLC.	D	03/01/2019	GOLDMAN SACHS & CO.	XXX	105,546	105,000	104,657	104,680	0	11	0	11	0	104,691	0	855	855	2,021	08/17/2023
06738E-AS-4	BARCLAYS PLC.	D	03/01/2019	DAIWA CAP MKTS AMERI.	XXX	198,400	200,000	203,174	202,101	0	(115)	0	(115)	0	201,985	0	(3,585)	(3,585)	4,810	01/10/2023
404280-AN-9	HSBC HOLDINGS PLC.	D	03/01/2019	CITIGROUP GLOBAL MKT.	XXX	112,742	110,000	115,097	112,845	0	(145)	0	(145)	0	112,700	0	42	42	1,894	03/30/2022
45687A-AJ-1	INGERSOLL-RAND GLOBAL HOLDING CO LTD.	C	03/01/2019	WELLS FARGO SECS LLC.	XXX	83,142	80,000	86,749	85,343	0	(197)	0	(197)	0	85,146	0	(2,005)	(2,005)	756	06/15/2023
53944Y-AC-7	LLOYDS BANKING GROUP PLC.	D	03/01/2019	MIZUHO SECURITIES US.	XXX	202,099	205,000	204,301	204,564	0	24	0	24	0	204,588	0	(2,489)	(2,489)	3,998	01/11/2022
767201-AS-5	RIO TINTO FINANCE USA LTD.	D	03/01/2019	WELLS FARGO SECS LLC.	XXX	61,769	60,000	62,233	61,790	0	(45)	0	(45)	0	61,745	0	24	24	500	06/15/2025
822582-BD-3	SHELL INTERNATIONAL FINANCE BV.	D	03/01/2019	GOLDMAN SACHS & CO.	XXX	85,331	85,000	83,115	83,242	0	43	0	43	0	83,285	0	2,045	2,045	875	05/11/2025
822582-BX-9	SHELL INTERNATIONAL FINANCE BV.	D	03/01/2019	GOLDMAN SACHS & CO.	XXX	28,382	30,000	29,696	29,759	0	5	0	5	0	29,764	0	(1,381)	(1,381)	360	09/12/2026
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D.	D	01/17/2019	GOLDMAN SACHS & CO.	XXX	72,562	75,000	74,919	74,955	0	1	0	1	0	74,956	0	(2,394)	(2,394)	595	09/23/2021
86562M-BB-5	SUMITOMO MITSUI FINANCIAL GROUP INC.	D	03/01/2019	SMBC NIKKO SECS AMER.	XXX	111,966	110,000	110,000	110,000	0	0	0	0	0	110,000	0	1,966	1,966	2,588	07/19/2023
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA.	D	03/01/2019	GOLDMAN SACHS & CO.	XXX	87,529	85,000	88,898	87,839	0	(86)	0	(86)	0	87,753	0	(224)	(224)	1,284	04/10/2024
03837Q-AA-0	AQFIT 19A A - ABS.		12/15/2019	Paydown.	XXX	13,769	13,769	13,767			2		2		13,769			0	81	07/16/2040
05354N-AA-8	AVNT 19B A - ABS.		12/15/2019	Paydown.	XXX	52,988	52,988	52,987			1		1		52,988		0	0	258	10/15/2026
21054P-AB-1	CLUB 19P2 A - ABS.		12/15/2019	Paydown.	XXX	43,245	43,245	43,244			0		0		43,245			0	193	10/15/2026
26857E-AA-6	ELFI 19A A - ABS.		12/25/2019	Paydown.	XXX	6,264	6,264	6,263			1		1		6,264			0	25	03/25/2044
86213A-AB-5	STR 133 A2 - ABS.		12/20/2019	Paydown.	XXX	1,611	1,611	1,703			(92)		(92)		1,611			0	18	11/20/2043
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,370,091	17,396,724	17,529,268	17,316,929	0	(6,662)	0	(6,662)	0	17,428,228	0	(58,146)	(58,146)	221,469	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						42,022,079	42,233,724	42,297,800	42,094,746	0	(3,408)	0	(3,408)	0	42,209,301	0	(187,233)	(187,233)	442,549	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						3,231,861	3,210,000	3,230,118		0	(266)	0	(266)	0	3,229,851	0	2,010	2,010	17,721	XXX
8399999 - Bonds - Subtotals - Bonds						45,253,940	45,443,724	45,527,918	42,094,746	0	(3,674)	0	(3,674)	0	45,439,152	0	(185,223)	(185,223)	460,269	XXX
9999999 Totals						45,253,940	XXX	45,527,918	42,094,746	0	(3,674)	0	(3,674)	0	45,439,152	0	(185,223)	(185,223)	460,269	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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828-5M-8	UNITED STATES TREASURY NOTE/BOND		01/31/2019	MORGAN STANLEY & CO	03/01/2019	ABN AMRO SECURITIES	350,000	364,711	361,293	364,597	0	(114)	0	(114)	0	0	(3,304)	(3,304)	3,293	0
912828-5V-8	UNITED STATES TREASURY NOTE/BOND		02/06/2019	MORGAN STANLEY & CO	03/01/2019	CITIGROUP GLOBAL MKT	1,050,000	1,050,123	1,049,385	1,050,121	0	(2)	0	(2)	0	0	(737)	(737)	3,481	0
0599999 - Bonds - U.S. Governments							1,400,000	1,414,834	1,410,678	1,414,718	0	(116)	0	(116)	0	0	(4,041)	(4,041)	6,774	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
64986U-6L-6	NEW YORK ST HSG FIN AGY REV		09/24/2019	Unknown	12/12/2019	NO BROKER	650,000	650,000	650,000	650,000				0				0	3,493	833
3135G0-U9-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/09/2019	NOMURA SECURITIES/FI	03/01/2019	CITIGROUP GLOBAL MKT	335,000	334,759	335,458	334,770	0	11	0	11			688	688	1,295	0
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							985,000	984,759	985,458	984,770	0	11	0	11	0	0	688	688	4,788	833
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
24422E-UQ-0	JOHN DEERE CAPITAL CORP		01/04/2019	MITSUBISHI UFJ SECS	03/01/2019	GOLDMAN SACHS & CO	100,000	99,904	100,787	99,909		5		5			878	878	489	0
36256X-AD-4	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		01/08/2019	RBC CAPITAL MARKETS	03/12/2019	BARCLAYS CAPITAL FIX	210,000	209,977	210,689	209,978		2		2			711	711	1,057	0
38141G-GS-7	GOLDMAN SACHS GROUP INC/THE		01/09/2019	GOLDMAN SACHS & CO	02/12/2019	CREDIT SUISSE FIRST	120,000	125,868	128,108	125,698		(170)		(170)			2,411	2,411	3,833	0
38141G-XE-9	GOLDMAN SACHS GROUP INC/THE		02/13/2019	GOLDMAN SACHS & CO	03/01/2019	US BANKCORP INVESTME	110,000	109,866	110,260	109,867		1		1			393	393	166	0
571748-BF-8	MARSH & MCLENNAN COS INC		01/08/2019	CITIGROUP GLOBAL MKT	03/01/2019	GOLDMAN SACHS & CO	50,000	49,973	51,135	49,974		1		1			1,161	1,161	269	0
80285H-AD-2	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		02/12/2019	WELLS FARGO SECS LLC	03/06/2019	HSBC SECURITIES (USA	160,000	160,000	159,950	160,000		0		0			(50)	(50)	240	0
907818-FA-1	UNION PACIFIC CORP		02/11/2019	BARCLAYS CAPITAL FIX	03/01/2019	MARKETAXESS CORP	75,000	74,937	74,796	74,937		0		0			(141)	(141)	105	0
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							825,000	830,525	835,725	830,363	0	(161)	0	(161)	0	0	5,363	5,363	6,159	0
8399998 - Bonds - Subtotals - Bonds							3,210,000	3,230,118	3,231,861	3,229,851	0	(266)	0	(266)	0	0	2,010	2,010	17,721	833
9999999 Totals								3,230,118	3,231,861	3,229,851	0	(266)	0	(266)	0	0	2,010	2,010	17,721	833

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Preferred Stocks - Other Affiliates											
000000-00-0	Qualchoice Life and Health Insurance Co.		70998		8bi	No	1,500,000	1,500,000			
0899999 - Preferred Stocks - Other Affiliates							1,500,000	1,500,000	0	XXX	XXX
0999999 - Preferred Stocks - Subtotals - Preferred Stocks							1,500,000	1,500,000	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks							1,500,000	1,500,000	0	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Preferred Stocks					
000000-00-0	Qualchoice Life and Health Insurance Co.	Centene Corporation	0		
0399999 Totals - Preferred and Common			0	XXX	XXX

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

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 *
OPEN DEPOSITORIES							
Wells Fargo	P. O. Box 6995, Portland, OR 97228-6995					0	XXX
Bank Of America	100 North Tryon Street, Charlotte, NC 28255		1.620	224,048	224,048	20,184,245	XXX
PNC Bank	249 5th Ave, One PNC Plaza, Pittsburg, PA 15222		0.000	0	0	262,539	XXX
Arvest Capital	P.O. Box 1583, Little Rock, AR 72203		0.000	0	0	3,818,944	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	224,048	224,048	24,265,728	XXX
0399999 Total Cash on Deposit		XXX	XXX	224,048	224,048	24,265,728	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	224,048	224,048	24,265,728	XXX

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

1. January	41,438,673	4. April	54,267,205	7. July	11,844,643	10. October	8,872,049
2. February	40,041,970	5. May	14,042,881	8. August	24,799,489	11. November	12,219,242
3. March	80,401,042	6. June	13,122,125	9. September	17,817,448	12. December	24,265,728

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
949921-12-6	WELLSFARGO:GOVT MM SEL		12/26/2019	1.520	XXX	963,874	904	449
8599999 - Exempt Money Market Mutual Funds - as Identified by SVO						963,874	904	449
All Other Money Market Mutual Funds								
825252-88-5	INVESCO GOV&AGENCY INST		12/30/2019	1.490	XXX	142,412	711	67
857492-70-6	SS INST INV:US GV MM PRM		12/17/2019	1.540	XXX	2,119,678	14,919	
8699999 - All Other Money Market Mutual Funds						2,262,090	15,630	67
8899999 Total Cash Equivalents						3,225,964	16,533	516

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	USTNTS STATUTORY DEPOSIT FOR HMO	653,257	653,257		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	653,257	653,257	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

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