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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

Root Insurance Company

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 10974 Employer's ID Number 31-1631404

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 12/11/1998 Commenced Business 04/29/1999

Statutory Home Office 80 E. Rich St., Suite. 500 (Street and Number), Columbus, OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 80 E. Rich St., Suite. 500 (Street and Number)

Columbus, OH, US 43215 (City or Town, State, Country and Zip Code), 866-980-9431 (Area Code) (Telephone Number)

Mail Address 80 E. Rich St., Suite. 500 (Street and Number or P.O. Box), Columbus, OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 80 E. Rich St., Suite. 500 (Street and Number)

Columbus, OH, US 43215 (City or Town, State, Country and Zip Code), 866-980-9431 (Area Code) (Telephone Number)

Internet Website Address www.joinroot.com

Statutory Statement Contact Lawrence Theodore Conrad (Name), 614-591-4568 (Area Code) (Telephone Number)

accounting@joinroot.com (E-mail Address), 614-591-4568 (FAX Number)

OFFICERS

President	Alexander Edward Timm	Vice President	Daniel Craig Manges
Secretary	Jonathan Alexander Allison	Chief Financial Officer	Daniel Harris Rosenthal #

OTHER

DIRECTORS OR TRUSTEES

Alexander Edward Timm	Cynthia Ann Powell	Lawrence Allen Hilsheimer
Christopher George Olsen #	Julie Mix McPeak #	

State of Ohio

County of Franklin

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.

Alexander Edward Timm	Jonathan Alexander Allison	Daniel Harris Rosenthal
President	Secretary	Chief Financial Officer

Subscribed and sworn to before me this 25th day of February, 2020

a. Is this an original filing? Yes [X] No [ ]

b. If no,

1. State the amendment number
2. Date filed
3. Number of pages attached

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	9,658,289	3.121	9,658,289	0	9,658,289	3.121
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,051,935	0.340	1,051,935	0	1,051,935	0.340
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,484,545	1.449	4,484,545	0	4,484,545	1.449
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	20,025,957	6.471	20,025,957	0	20,025,957	6.471
1.06 Industrial and miscellaneous	83,461,830	26.971	83,461,830	0	83,461,830	26.971
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans		0.000			0	0.000
1.11 Total long-term bonds	118,682,556	38.352	118,682,556	0	118,682,556	38.352
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	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		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		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		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)	(8,607,135)	(2.781)	(8,607,135)		(8,607,135)	(2.781)
6.02 Cash equivalents (Schedule E, Part 2)	195,881,324	63.299	195,881,324		195,881,324	63.299
6.03 Short-term investments (Schedule DA)	3,498,497	1.131	3,498,497		3,498,497	1.131
6.04 Total cash, cash equivalents and short-term investments	190,772,687	61.648	190,772,687	0	190,772,687	61.648
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	309,455,243	100.000	309,455,243	0	309,455,243	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,926,459
2.	Cost of bonds and stocks acquired, Part 3, Column 7		118,230,722
3.	Accrual of discount		106,423
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		0
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,392,178
7.	Deduct amortization of premium		188,870
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		
	8.3. Part 2, Section 2, Column 16		
	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		
	9.3. Part 2, Section 2, Column 14		
	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		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		118,682,556
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		118,682,556

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	9,658,289	9,749,222	9,622,350	9,695,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	9,658,289	9,749,222	9,622,350	9,695,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,051,935	1,051,394	1,057,919	985,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	4,484,545	4,489,893	4,486,759	4,390,000
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	20,025,957	20,036,219	20,055,260	19,565,833
Industrial and Miscellaneous, SVO	8.	United States	80,420,018	80,888,803	80,494,730	79,355,273
Identified Funds, Unaffiliated Bank	9.	Canada	2,260,790	2,253,115	2,267,368	2,150,000
Loans and Hybrid Securities	10.	Other Countries	781,022	781,178	781,998	777,050
(unaffiliated)	11.	Totals	83,461,830	83,923,096	83,544,096	82,282,323
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	118,682,556	119,249,824	118,766,383	116,918,157
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	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	0	0	0	
	27.	Total Bonds and Stocks	118,682,556	119,249,824	118,766,383	

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	10,081,941	2,573,556	0	0	0	XXX	12,655,498	10.4	15,454,215	83.2	12,655,498	0
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	10,081,941	2,573,556	0	0	0	XXX	12,655,498	10.4	15,454,215	83.2	12,655,498	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		0
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	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	300,000	751,935	0	0	XXX	1,051,935	0.9	215,000	1.2	1,051,935	0
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	300,000	751,935	0	0	XXX	1,051,935	0.9	215,000	1.2	1,051,935	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	2,275,000	2,209,545	0	0	XXX	4,484,545	3.7	560,000	3.0	4,484,545	0
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	2,275,000	2,209,545	0	0	XXX	4,484,545	3.7	560,000	3.0	4,484,545	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	705,690	17,456,627	1,708,935	154,705	0	XXX	20,025,957	16.4	949,396	5.1	20,025,957	0
5.2 NAIC 2						XXX	0	0.0		0.0		0
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	705,690	17,456,627	1,708,935	154,705	0	XXX	20,025,957	16.4	949,396	5.1	20,025,957	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 & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	16,262,333	59,430,381	181,362	6,151	0	XXX	75,880,227	62.1	1,387,641	7.5	61,578,393	14,301,834
6.2 NAIC 2	0	8,082,891	0	0	0	XXX	8,082,891	6.6		0.0	7,559,207	523,685
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	16,262,333	67,513,272	181,362	6,151	0	XXX	83,963,119	68.7	1,387,641	7.5	69,137,600	14,825,519
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 Identified Funds												
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) 27,049,964	82,035,564	4,851,778	160,856	0	0	114,098,162	93.4	XXX	XXX	99,796,328	14,301,834
11.2 NAIC 2	(d) 0	8,082,891	0	0	0	0	8,082,891	6.6	XXX	XXX	7,559,207	523,685
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	27,049,964	90,118,455	4,851,778	160,856	0	0	(b) 122,181,053	100.0	XXX	XXX	107,355,534	14,825,519
11.8 Line 11.7 as a % of Col. 7	22.1	73.8	4.0	0.1	0.0	0.0	100.0	XXX	XXX	XXX	87.9	12.1
12. Total Bonds Prior Year												
12.1 NAIC 1	14,531,459	3,645,080	389,713	0	0	0	XXX	XXX	18,566,252	100.0	18,394,440	171,812
12.2 NAIC 2							XXX	XXX	0	0.0		0
12.3 NAIC 3							XXX	XXX	0	0.0		0
12.4 NAIC 4							XXX	XXX	0	0.0		0
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		0
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		0
12.7 Totals	14,531,459	3,645,080	389,713	0	0	0	XXX	XXX	(b) 18,566,252	100.0	18,394,440	171,812
12.8 Line 12.7 as a % of Col. 9	78.3	19.6	2.1	0.0	0.0	0.0	XXX	XXX	100.0	XXX	99.1	0.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	21,892,861	73,006,906	4,741,855	154,705	0	0	99,796,328	81.7	18,394,440	99.1	99,796,328	XXX
13.2 NAIC 2	0	7,559,207	0	0	0	0	7,559,207	6.2	0	0.0	7,559,207	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	21,892,861	80,566,112	4,741,855	154,705	0	0	107,355,534	87.9	18,394,440	99.1	107,355,534	XXX
13.8 Line 13.7 as a % of Col. 7	20.4	75.0	4.4	0.1	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	17.9	65.9	3.9	0.1	0.0	0.0	87.9	XXX	XXX	XXX	87.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	5,157,103	9,028,658	109,922	6,151	0	0	14,301,834	11.7	171,812	0.9	XXX	14,301,834
14.2 NAIC 2	0	523,685	0	0	0	0	523,685	0.4	0	0.0	XXX	523,685
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	5,157,103	9,552,343	109,922	6,151	0	0	14,825,519	12.1	171,812	0.9	XXX	14,825,519
14.8 Line 14.7 as a % of Col. 7	34.8	64.4	0.7	0.0	0.0	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	4.2	7.8	0.1	0.0	0.0	0.0	12.1	XXX	XXX	XXX	XXX	12.1

(a) Includes $ 14,825,519 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 399,628 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 $ 3,498,497 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	10,081,941	2,573,556	0	0	0	XXX	12,655,498	10.4	15,454,215	83.2	12,655,498	0
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	10,081,941	2,573,556	0	0	0	XXX	12,655,498	10.4	15,454,215	83.2	12,655,498	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0		0.0		0
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	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	300,000	751,935	0	0	XXX	1,051,935	0.9	215,000	1.2	1,051,935	0
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	300,000	751,935	0	0	XXX	1,051,935	0.9	215,000	1.2	1,051,935	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	2,275,000	2,209,545	0	0	XXX	4,484,545	3.7	560,000	3.0	4,484,545	0
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	2,275,000	2,209,545	0	0	XXX	4,484,545	3.7	560,000	3.0	4,484,545	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	3,648,268	1,055,000	0	0	XXX	4,703,268	3.8	776,888	4.2	4,703,268	0
5.02 Residential Mortgage-Backed Securities	256,776	931,357	653,935	154,705	0	XXX	1,996,774	1.6		0.0	1,996,774	0
5.03 Commercial Mortgage-Backed Securities	448,914	12,877,001	0	0	0	XXX	13,325,915	10.9	172,507	0.9	13,325,915	0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
5.05 Totals	705,690	17,456,627	1,708,935	154,705	0	XXX	20,025,957	16.4	949,396	5.1	20,025,957	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	3,490,373	35,312,154	0	0	0	XXX	38,802,527	31.8	221,250	1.2	36,445,256	2,357,271
6.02 Residential Mortgage-Backed Securities	566,104	642,332	109,922	6,151	0	XXX	1,324,509	1.1		0.0	0	1,324,509
6.03 Commercial Mortgage-Backed Securities	1,991,747	16,147,198	0	0	0	XXX	18,138,945	14.8		0.0	13,404,731	4,734,214
6.04 Other Loan-Backed and Structured Securities	10,214,110	15,411,587	71,440	0	0	XXX	25,697,137	21.0	1,166,391	6.3	19,287,612	6,409,526
6.05 Totals	16,262,333	67,513,272	181,362	6,151	0	XXX	83,963,119	68.7	1,387,641	7.5	69,137,600	14,825,519
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		0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

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 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
10.02 Unaffiliated 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	13,572,314	44,108,979	4,016,480	0	0	XXX	61,697,773	50.5	XXX	XXX	59,340,503	2,357,271
11.02 Residential Mortgage-Backed Securities	822,880	1,573,689	763,858	160,856	0	XXX	3,321,283	2.7	XXX	XXX	1,996,774	1,324,509
11.03 Commercial Mortgage-Backed Securities	2,440,660	29,024,200	0	0	0	XXX	31,464,860	25.8	XXX	XXX	26,730,646	4,734,214
11.04 Other Loan-Backed and Structured Securities	10,214,110	15,411,587	71,440	0	0	XXX	25,697,137	21.0	XXX	XXX	19,287,612	6,409,526
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	27,049,964	90,118,455	4,851,778	160,856	0	0	122,181,053	100.0	XXX	XXX	107,355,534	14,825,519
11.09 Line 11.08 as a % of Col. 7	22.1	73.8	4.0	0.1	0.0	0.0	100.0	XXX	XXX	XXX	87.9	12.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	13,192,561	3,645,080	389,713	0	0	XXX	XXX	XXX	17,227,354	92.8	17,227,354	0
12.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		0
12.03 Commercial Mortgage-Backed Securities	172,507	0	0	0	0	XXX	XXX	XXX	172,507	0.9	172,507	0
12.04 Other Loan-Backed and Structured Securities	1,166,391	0	0	0	0	XXX	XXX	XXX	1,166,391	6.3	994,579	171,812
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.08 Totals	14,531,459	3,645,080	389,713	0	0	0	XXX	XXX	18,566,252	100.0	18,394,440	171,812
12.09 Line 12.08 as a % of Col. 9	78.3	19.6	2.1	0.0	0.0	0.0	XXX	XXX	100	XXX	99.1	0.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	13,572,314	41,751,708	4,016,480	0	0	XXX	59,340,503	48.6	17,227,354	92.8	59,340,503	XXX
13.02 Residential Mortgage-Backed Securities	256,776	931,357	653,935	154,705	0	XXX	1,996,774	1.6	0	0.0	1,996,774	XXX
13.03 Commercial Mortgage-Backed Securities	1,198,274	25,532,372	0	0	0	XXX	26,730,646	21.9	172,507	0.9	26,730,646	XXX
13.04 Other Loan-Backed and Structured Securities	6,865,497	12,350,675	71,440	0	0	XXX	19,287,612	15.8	994,579	5.4	19,287,612	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		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	0.0	0	XXX
13.08 Totals	21,892,861	80,566,112	4,741,855	154,705	0	0	107,355,534	87.9	18,394,440	99.1	107,355,534	XXX
13.09 Line 13.08 as a % of Col. 7	20.4	75.0	4.4	0.1	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	17.9	65.9	3.9	0.1	0.0	0.0	87.9	XXX	XXX	XXX	87.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	2,357,271	0	0	0	XXX	2,357,271	1.9	0	0.0	XXX	2,357,271
14.02 Residential Mortgage-Backed Securities	566,104	642,332	109,922	6,151	0	XXX	1,324,509	1.1	0	0.0	XXX	1,324,509
14.03 Commercial Mortgage-Backed Securities	1,242,386	3,491,828	0	0	0	XXX	4,734,214	3.9	0	0.0	XXX	4,734,214
14.04 Other Loan-Backed and Structured Securities	3,348,613	3,060,912	0	0	0	XXX	6,409,526	5.2	171,812	0.9	XXX	6,409,526
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	5,157,103	9,552,343	109,922	6,151	0	0	14,825,519	12.1	171,812	0.9	XXX	14,825,519
14.09 Line 14.08 as a % of Col. 7	34.8	64.4	0.7	0.0	0.0	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	4.2	7.8	0.1	0.0	0.0	0.0	12.1	XXX	XXX	XXX	XXX	12.1

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	13,639,792	13,639,792	0	0	0
2. Cost of short-term investments acquired	19,860,421	19,860,421	0	0	0
3. Accrual of discount	189,971	189,971	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	30,188,988	30,188,988	0	0	0
7. Deduct amortization of premium	2,699	2,699	0	0	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)	3,498,497	3,498,497	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	3,498,497	3,498,497	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	76,546,802	0	55,403,620	21,143,182
2. Cost of cash equivalents acquired	441,598,874	37,339,002	404,259,872	0
3. Accrual of discount	160,998	160,998	0	0
4. Unrealized valuation increase (decrease)	4,999	0	4,999	0
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	322,430,348	37,500,000	273,393,440	11,536,908
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)	195,881,324	0	186,275,050	9,606,274
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	195,881,324	0	186,275,050	9,606,274

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
912828-3Y-4	UNITED STATES TREASURY				1	1,495,611	100.0938	1,501,406	1,500,000	1,499,313	0	3,703	0	0	2.250	2.520	FA	11,405	33,750	02/12/2019	02/29/2020
912828-4A-5	UNITED STATES TREASURY	SD			1	918,850	103.0938	958,772	930,000	921,666	0	2,494	0	0	2.625	2.924	FA	8,249	24,413	11/15/2018	02/28/2023
912828-4J-6	UNITED STATES TREASURY				1	1,496,953	100.2500	1,503,750	1,500,000	1,499,187	0	2,233	0	0	2.375	2.542	AO	6,068	35,625	02/01/2019	04/30/2020
912828-C5-7	UNITED STATES TREASURY	SD			1	497,404	100.7500	503,750	500,000	498,891	0	866	0	0	2.250	2.432	MS	2,859	11,250	04/09/2018	03/31/2021
912828-M8-0	UNITED STATES TREASURY	SD			1	843,245	101.1250	874,731	865,000	849,483	0	5,027	0	0	2.000	2.642	MN	1,513	17,300	10/15/2018	11/30/2022
912828-MP-2	UNITED STATES TREASURY				1	303,271	100.2188	300,656	300,000	300,369	0	(2,902)	0	0	3.625	2.607	FA	4,108	10,875	01/10/2019	02/15/2020
912828-NT-3	UNITED STATES TREASURY				1	300,060	100.5938	301,781	300,000	300,025	0	(34)	0	0	2.625	2.611	FA	2,975	7,875	01/10/2019	08/15/2020
912828-PX-2	UNITED STATES TREASURY				1	306,481	102.1875	306,563	300,000	303,516	0	(2,966)	0	0	3.625	2.558	FA	4,108	10,875	01/10/2019	02/15/2021
912828-XE-5	UNITED STATES TREASURY				1	1,981,100	99.9375	1,998,750	2,000,000	1,992,788	0	11,687	0	0	1.500	2.384	MN	2,623	30,000	04/26/2019	05/31/2020
912828-XU-9	UNITED STATES TREASURY				1	1,479,375	99.9375	1,499,063	1,500,000	1,493,051	0	13,676	0	0	1.500	2.534	JD	1,045	22,500	02/01/2019	06/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						9,622,350	XXX	9,749,222	9,695,000	9,658,289	0	33,784	0	0	XXX	XXX	XXX	44,951	204,463	XXX	XXX
0599999. Total - U.S. Government Bonds						9,622,350	XXX	9,749,222	9,695,000	9,658,289	0	33,784	0	0	XXX	XXX	XXX	44,951	204,463	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
68607L-XQ-5	OREGON ST			1	1FE	457,919	119.5860	460,406	385,000	451,935	0	(5,984)	0	0	5.892	3.236	JD	1,890	22,684	03/27/2019	06/01/2027
68609T-MK-1	OREGON ST			1	1FE	300,000	99.1900	297,570	300,000	300,000	0	0	0	0	1.733	1.733	MN	809	0	10/09/2019	05/01/2023
97705M-NQ-4	WISCONSIN ST			1	1FE	300,000	97.8060	293,418	300,000	300,000	0	0	0	0	2.141	2.141	MN	1,088	0	10/02/2019	05/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,057,919	XXX	1,051,394	985,000	1,051,935	0	(5,984)	0	0	XXX	XXX	XXX	3,787	22,684	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,057,919	XXX	1,051,394	985,000	1,051,935	0	(5,984)	0	0	XXX	XXX	XXX	3,787	22,684	XXX	XXX
438687-EA-9	HONOLULU HAWAII CITY & CNTY	SD		1	1FE	400,000	102.6760	410,704	400,000	400,000	0	0	0	0	2.971	2.970	MS	3,961	11,752	08/16/2018	09/01/2022
486063-ZT-0	KATY TEX INDPT SCH DIST				1FE	470,000	99.8500	469,295	470,000	470,000	0	0	0	0	2.144	2.144	FA	1,148	0	10/30/2019	02/15/2025
655867-YV-5	NORFOLK VA			1	1FE	295,000	100.0580	295,171	295,000	295,000	0	0	0	0	2.130	2.130	AO	2,374	0	08/02/2019	10/01/2025
736688-LG-5	PORTLAND ORE CMNTY COLLEGE DIST	SD			1FE	160,000	105.1750	168,280	160,000	160,000	0	0	0	0	3.500	3.500	JD	467	5,662	11/07/2018	06/01/2023
774221-FU-4	ROCKVILLE MD				1FE	1,063,750	104.4040	1,044,040	1,000,000	1,061,685	0	(2,065)	0	0	3.000	1.972	JD	2,500	10,000	10/07/2019	06/01/2026
774285-7M-6	ROCKWALL TEX INDPT SCH DIST				1FE	383,009	108.9820	381,437	350,000	382,861	0	(148)	0	0	4.000	2.059	FA	311	0	12/05/2019	02/15/2025
864813-6V-7	SUFFOLK VA				1FE	1,500,000	99.8020	1,497,030	1,500,000	1,500,000	0	0	0	0	1.987	1.987	FA	6,127	0	09/26/2019	02/01/2024
882724-GU-5	TEXAS ST	SD			1FE	215,000	104.1560	223,935	215,000	215,000	0	0	0	0	3.112	3.111	AO	1,673	7,063	08/29/2018	10/01/2023
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,486,759	XXX	4,489,893	4,390,000	4,484,545	0	(2,213)	0	0	XXX	XXX	XXX	18,560	34,477	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,486,759	XXX	4,489,893	4,390,000	4,484,545	0	(2,213)	0	0	XXX	XXX	XXX	18,560	34,477	XXX	XXX
235036-4H-0	DALLAS FORT WORTH TEX INTL ARPT REV			1	1FE	498,580	99.6920	498,460	500,000	498,692	0	112	0	0	1.881	1.976	MN	1,568	1,803	09/26/2019	11/01/2022
25477G-QN-8	DISTRICT COLUMBIA INCOME TAX REV				1FE	500,000	99.6150	498,075	500,000	500,000	0	0	0	0	2.081	2.081	MS	780	0	11/14/2019	03/01/2024
45462T-HG-0	INDIANA BD BK REV				1FE	400,000	102.4720	409,888	400,000	400,000	0	0	0	0	2.945	2.945	JJ	5,432	4,941	01/25/2019	07/15/2022
499553-MW-2	KNOX CNTY TENN 1ST UTIL DIST WTR & SWR R				1FE	827,248	105.2550	842,040	800,000	824,365	0	(2,883)	0	0	3.130	2.468	JD	2,087	25,040	05/15/2019	12/01/2024
650035-7B-8	NEW YORK ST URBAN DEV CORP REV	SD		1	1FE	389,268	103.3180	413,272	400,000	391,560	0	1,847	0	0	2.880	3.423	MS	3,392	11,520	10/03/2018	03/15/2024
67919P-PS-6	OKLAHOMA ST WTR RES BRD REVOLVING FD REV				1FE	500,000	99.6720	498,360	500,000	500,000	0	0	0	0	1.996	1.996	AO	333	0	12/04/2019	04/01/2025
68607D-TU-9	OREGON ST DEPT TRANSN HWY USER TAX REV			1	1FE	280,000	100.1330	280,372	280,000	280,000	0	0	0	0	1.946	1.946	MN	621	0	11/07/2019	11/15/2023
68608V-DU-5	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS			1	1FE	200,000	102.4380	204,876	200,000	200,000	0	0	0	0	2.922	2.921	MN	974	3,571	03/07/2019	05/01/2024
88213A-FZ-3	TEXAS A & M UNIV REVS			1	1FE	161,269	100.1780	170,303	170,000	162,758	0	1,489	0	0	2.058	3.108	MN	447	3,499	01/09/2019	05/15/2024
88213A-PH-2	TEXAS A & M UNIV REVS			1	1FE	555,000	100.1690	555,938	555,000	555,000	0	0	0	0	2.356	2.356	MN	1,671	3,305	07/25/2019	05/15/2026
977100-CY-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	SD		1	1FE	384,532	100.1850	400,740	400,000	390,894	0	3,718	0	0	1.899	2.916	MN	1,266	7,596	04/06/2018	05/01/2022
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						4,695,897	XXX	4,772,324	4,705,000	4,703,268	0	4,283	0	0	XXX	XXX	XXX	18,570	61,275	XXX	XXX
3136AY-LD-3	FNR 1780B DH - CMO/RMBS			4	1	1,000,813	102.4820	1,009,874	985,416	1,000,690	0	(123)	0	0	3.000	2.650	MON	2,464	4,927	10/02/2019	01/25/2046
3136B6-JE-4	FNR 1956C CA - CMO/RMBS			4	1	996,673	101.3249	992,204	979,230	996,083	0	(589)	0	0	3.000	2.517	MON	2,448	4,896	10/07/2019	10/25/2042
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,997,486	XXX	2,002,078	1,964,646	1,996,774	0	(712)	0	0	XXX	XXX	XXX	4,912	9,823	XXX	XXX
3136A5-6W-1	FNA 12M4 1A2 - CMBS			4	1	415,487	101.7040	416,130	409,158	415,286	0	(202)	0	0	2.976	1.878	MON	1,015	0	12/02/2019	04/25/2022
3136A7-7J-5	FNA 12M12 1A - CMBS			4	1	1,107,601	101.3770	1,103,922	1,088,928	1,106,209	0	(1,393)	0	0	2.842	2.280	MON	2,579	5,333	10/11/2019	08/25/2022
3137B0-4Y-7	FHMS KSMC A2 - CMBS			4	1	1,021,719	101.1610	1,011,610	1,000,000	1,019,437	0	(2,281)	0	0	2.615	1.911	MON	2,179	8,717	08/23/2019	01/25/2023
3137B2-HN-3	FHMS K028 A2 - CMBS			4	1	1,034,297	103.0480	1,030,480	1,000,000	1,032,029	0	(2,268)	0	0	3.111	1.945	MON	2,593	5,185	10/11/2019	02/25/2023
3137B3-NA-2	FHMS K030 A2 - CMBS			4	1	834,625	103.4400	827,520	800,000	831,118	0	(3,507)	0	0	3.250	1.901	MON	2,167	8,667	08/22/2019	04/25/2023
3137B7-MZ-9	FHMS K036 A2 - CMBS			4	1	1,059,219	104.8390	1,048,390	1,000,000	1,055,680	0	(3,539)	0	0	3.527	1.903	MON	2,939	5,878	10/02/2019	10/25/2023
3137BB-BD-1	FHMS K038 A2 - CMBS			4	1	1,064,688	104.5590	1,045,590	1,000,000	1,060,004	0	(4,684)	0	0	3.389	1.812	MON	2,824	8,473	09/03/2019	03/25/2024
3137BE-VH-4	FHMS K040 A2 - CMBS			4	1	1,370,281	104.9520	1,364,376	1,300,000	1,366,144	0	(4,137)	0	0	3.241	2.045	MON	3,511	10,533	09/11/2019	09/25/2024
3137BF-DQ-1	FHMS K717 A2 - CMBS			4	1	1,015,568	101.1400	1,009,480	998,101	1,012,049	0	(3,519)	0	0	2.991	1.957	MON	2,488	9,951	08/20/2019	09/25/2021

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Root Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BL-MB-1	FHMS KS03 A2 - CMBS			4	1	1,331,078	101.6390	1,321,307	1,300,000	1,327,341	0	(3,738)	0	0	2.790	1.851	MON	3,023	9,068	09/03/2019	06/25/2022
3137BM-6P-6	FHMS K721 A2 - CMBS			4	1	1,028,242	102.0720	1,020,720	1,000,000	1,024,603	0	(3,639)	0	0	3.090	1.983	MON	2,575	10,300	08/22/2019	08/25/2022
3137BT-U2-5	FHMS K724 A2 - CMBS			4	1	781,055	103.3310	774,983	750,000	779,182	0	(1,873)	0	0	3.062	1.917	MON	1,914	3,828	10/02/2019	11/25/2023
3137BW-WD-2	FHMS K725 A2 - CMBS			4	1	777,861	103.0860	773,145	750,000	777,079	0	(782)	0	0	3.002	2.014	MON	1,876	1,876	11/15/2019	01/25/2024
3137FA-TE-8	FHMS KMP1 A2 - CMBS			4	1	520,156	102.8330	514,165	500,000	519,757	0	(400)	0	0	2.982	2.054	MON	1,243	1,243	11/22/2019	08/25/2024
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						13,361,877	XXX	13,261,818	12,896,187	13,325,915	0	(35,962)	0	0	XXX	XXX	XXX	32,924	89,051	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						20,055,260	XXX	20,036,219	19,565,833	20,025,957	0	(32,391)	0	0	XXX	XXX	XXX	56,405	160,149	XXX	XXX
00287Y-AX-7	ABBVIE INC			1,2	2FE	511,615	101.9644	509,822	500,000	510,529	0	(1,086)	0	0	2.850	2.166	MN	1,860	7,125	08/23/2019	05/14/2023
023135-AJ-5	AMAZON.COM INC			1,2	1FE	1,023,270	101.9585	1,019,585	1,000,000	1,021,490	0	(1,780)	0	0	2.500	1.671	MN	2,222	12,500	10/08/2019	11/29/2022
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORP			2	1FE	996,835	101.6020	1,016,020	1,000,000	997,699	0	864	0	0	2.700	2.810	MS	8,850	20,250	04/25/2019	03/03/2022
032654-AM-7	ANALOG DEVICES INC			1,2	2FE	618,726	103.2088	619,253	600,000	617,543	0	(1,183)	0	0	3.125	2.309	JD	1,354	9,375	09/23/2019	12/05/2023
037389-BD-4	AON CORP			1	2FE	199,960	100.2576	200,515	200,000	199,962	0	2	0	0	2.200	2.207	MN	562	0	11/13/2019	11/15/2022
037833-BS-8	APPLE INC			1,2	1FE	1,007,550	100.4918	1,004,918	1,000,000	1,006,241	0	(1,309)	0	0	2.250	1.654	FA	8,000	0	10/08/2019	02/23/2021
037833-BU-3	APPLE INC			1,2	1FE	221,236	102.7299	231,142	225,000	222,116	0	866	0	0	2.850	3.283	FA	2,280	6,413	12/21/2018	02/23/2023
05531F-AV-5	BB&T CORP			2	1FE	490,890	100.0708	500,354	500,000	494,177	0	3,287	0	0	2.050	2.932	MN	1,452	10,250	03/14/2019	05/10/2021
06051G-EU-9	BANK OF AMERICA CORP				1FE	516,810	103.4647	517,324	500,000	515,782	0	(1,028)	0	0	3.300	2.216	JJ	7,792	0	10/15/2019	01/11/2023
06051G-GY-9	BANK OF AMERICA CORP			1,2,5	1FE	495,445	100.7340	503,670	500,000	496,815	0	1,370	0	0	2.738	3.062	JJ	6,008	6,845	01/29/2019	01/23/2022
06406H-CS-6	BANK OF NEW YORK MELLON CORP			2	1FE	532,985	105.9908	529,954	500,000	531,194	0	(1,791)	0	0	3.650	2.023	FA	7,452	0	10/02/2019	02/04/2024
06406H-DD-8	BANK OF NEW YORK MELLON CORP			2	1FE	498,770	100.3721	501,861	500,000	499,496	0	726	0	0	2.600	2.763	FA	4,839	13,000	01/29/2019	08/17/2020
084664-BT-7	BERKSHIRE HATHAWAY FINANCE CORP			1	1FE	1,034,670	102.7967	1,027,967	1,000,000	1,031,710	0	(2,960)	0	0	3.000	1.631	MN	3,833	15,000	10/08/2019	05/15/2022
10112R-AV-6	BOSTON PROPERTIES LP			1,2	2FE	516,690	103.0414	515,207	500,000	515,769	0	(921)	0	0	3.125	2.162	MS	5,208	0	10/15/2019	09/01/2023
126650-CF-5	CVS CAREMARK CORP			1,2	2FE	618,696	104.1477	624,886	600,000	617,629	0	(1,067)	0	0	3.375	2.658	FA	7,819	0	09/17/2019	08/12/2024
136385-AW-1	CANADIAN NATURAL RESOURCES LTD		C	1,2	2FE	512,825	101.9016	509,508	500,000	511,930	0	(895)	0	0	2.950	2.113	JJ	6,801	0	10/04/2019	01/15/2023
149123-BV-2	CATERPILLAR INC			1	1FE	516,905	102.6495	513,248	500,000	514,587	0	(2,318)	0	0	3.900	1.786	MN	1,842	9,750	10/08/2019	05/27/2021
14912L-6U-0	CATERPILLAR FINANCIAL SERVICES CORP			1	1FE	486,710	99.6634	498,317	500,000	491,210	0	4,500	0	0	1.700	2.828	FA	3,353	4,250	02/21/2019	08/09/2021
166764-BT-6	CHEVRON CORP			1,2	1FE	498,870	103.4893	517,447	500,000	499,046	0	176	0	0	2.895	2.944	MS	4,745	7,238	03/01/2019	03/03/2024
17325F-AE-8	CITIBANK NA			2	1FE	493,785	100.1234	500,617	500,000	497,947	0	4,162	0	0	2.100	3.036	JD	554	10,500	01/29/2019	06/12/2020
20034D-JA-8	COMERICA BANK				1FE	1,201,144	101.1858	1,209,170	1,195,000	1,200,901	0	(243)	0	0	2.500	2.384	JJ	13,112	0	10/08/2019	07/23/2024
233331-BE-6	DTE ENERGY CO			1	2FE	324,516	100.0581	325,189	325,000	324,540	0	25	0	0	2.250	2.302	MN	1,138	0	10/29/2019	11/01/2022
24422E-TG-4	JOHN DEERE CAPITAL CORP				1FE	1,000,455	102.6113	1,026,113	1,000,000	1,000,390	0	(65)	0	0	2.800	2.787	MS	8,944	14,000	04/25/2019	03/06/2023
29278N-AH-6	ENERGY TRANSFER OPERATING LP			1,2	2FE	668,231	106.1884	663,678	625,000	665,787	0	(2,444)	0	0	4.500	2.842	AO	5,938	14,063	09/23/2019	04/15/2024
31677Q-BK-4	FIFTH THIRD BANK (OHIO)			2	1FE	494,740	100.0769	500,385	500,000	497,426	0	2,686	0	0	2.200	2.834	AO	1,864	11,000	02/13/2019	10/30/2020
369550-BD-9	GENERAL DYNAMICS CORP			1,2	1FE	1,020,030	104.4436	1,044,436	1,000,000	1,016,590	0	(3,440)	0	0	3.375	2.843	MN	4,313	33,750	04/25/2019	05/15/2023
375558-AW-3	GILEAD SCIENCES INC			1,2	1FE	1,030,780	106.2086	1,062,086	1,000,000	1,026,555	0	(4,225)	0	0	3.700	2.991	AO	9,250	18,500	04/23/2019	04/01/2024
377372-AL-1	GLAXOSMITHKLINE CAPITAL INC			1	1FE	506,415	104.1879	520,940	500,000	505,230	0	(1,185)	0	0	3.375	3.046	MN	2,156	16,875	03/01/2019	05/15/2023
378272-AT-5	GLENCORE FUNDING LLC			1,2	2FE	525,555	104.4438	522,219	500,000	523,685	0	(1,870)	0	0	4.125	2.895	MS	6,245	10,313	08/23/2019	03/12/2024
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING				1FE	420,796	104.0911	416,364	400,000	418,932	0	(1,864)	0	0	3.400	1.919	AO	2,493	6,800	08/28/2019	04/25/2023
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING				1Z	399,576	102.8272	411,309	400,000	399,628	0	52	0	0	2.900	2.923	MN	1,772	5,800	04/29/2019	05/06/2024
437076-BV-3	HOME DEPOT INC			1	1FE	507,090	103.2942	516,471	500,000	505,145	0	(1,945)	0	0	3.250	2.757	MS	5,417	11,962	02/21/2019	03/01/2022
446150-AQ-7	HUNTINGTON BANCSHARES INC			2	2FE	504,980	101.4104	507,052	500,000	504,723	0	(257)	0	0	2.625	2.403	FA	5,286	0	09/23/2019	08/06/2024
44644A-AD-9	HUNTINGTON NATIONAL BANK			2	1FE	501,955	101.6237	508,119	500,000	501,188	0	(767)	0	0	3.250	3.061	MN	2,122	16,250	02/13/2019	05/14/2021
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	1,295,034	103.5945	1,346,729	1,300,000	1,295,642	0	608	0	0	3.000	3.083	MN	4,983	19,500	05/08/2019	05/15/2024
46625H-QJ-2	JPMORGAN CHASE & CO			2	1FE	495,570	100.5575	502,788	500,000	497,495	0	1,925	0	0	2.550	2.991	MS	4,250	12,750	01/29/2019	03/01/2021
46647P-AY-2	JPMORGAN CHASE & CO			1,2,5	1FE	536,595	106.5913	532,957	500,000	534,668	0	(1,927)	0	0	4.023	2.171	JD	1,453	10,058	10/07/2019	12/05/2024
485134-BN-9	KANSAS CITY POWER & LIGHT CO			1,2	1FE	1,011,225	102.7820	1,027,820	1,000,000	1,009,126	0	(2,099)	0	0	3.150	2.827	MS	9,275	15,750	04/25/2019	03/15/2023
501044-CS-8	THE KROGER CO			1,2	2FE	529,655	105.5449	527,725	500,000	526,984	0	(2,671)	0	0	3.850	2.164	FA	8,021	0	08/23/2019	08/01/2023
55279H-AN-0	MANUFACTURERS AND TRADERS TRUST CO			2	1FE	493,755	99.9908	499,954	500,000	497,366	0	3,611	0	0	2.050	2.904	FA	3,815	10,250	02/13/2019	08/17/2020
55336V-AG-5	MARKWEST ENERGY PARTNERS LP			1,2	2FE	657,348	108.4964	650,978	600,000	654,278	0	(3,070)	0	0	4.875	2.794	JD	2,438	14,625	09/17/2019	12/01/2024
571748-BF-8	MARSH & MCLENNAN COMPANIES INC			1,2	1FE	537,470	106.4353	532,177	500,000	535,546	0	(1,924)	0	0	3.875	2.066	MS	5,705	0	10/04/2019	03/15/2024
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II				1FE	1,016,320	102.5260	1,025,260	1,000,000	1,015,026	0	(1,294)	0	0	2.750	2.394	JD	688	13,750	07/31/2019	06/22/2024
68389X-BK-0	ORACLE CORP			1,2	1FE	999,510	100.1325	1,001,325	1,000,000	999,599	0	89	0	0	1.900	1.924	MS	5,594	9,500	08/20/2019	09/15/2021
69353R-EW-4	PNC BANK NA			2	1FE	492,780	100.2006	501,003	500,000	495,430	0	2,650	0	0	2.150	2.858	AO	1,851	10,750	03/14/2019	04/29/2021
701094-AM-6	PARKER-HANNIFIN CORP			1,2	2FE	663,553	101.3937	659,059	650,000	662,816	0	(737)	0	0	2.700	2.224	JD	829	8,775	09/23/2019	06/14/2024
74456Q-BW-5	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	1,016,965	104.0148	1,040,148	1,000,000	1,014,262	0	(2,703)	0	0	3.250	2.828	MS	10,833	16,250	04/25/2019	09/01/2023
78013X-W2-0	ROYAL BANK OF CANADA		C		1FE	1,067,090	105.4924	1,054,924	1,000,000	1,063,319	0	(3,771)	0	0	3.700	1.945	AO	8,839	0	10/04/2019	10/05/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
828807-DA-2	SIMON PROPERTY GROUP LP			1,2	1FE	988,555	100.7636	1,007,636	1,000,000	991,667	0	3,112	0	0	2.350	2.765	JJ	9,857	11,750	04/25/2019	01/30/2022
857477-AL-7	STATE STREET CORP				1FE	516,390	102.7361	513,681	500,000	515,479	0	(911)	0	0	3.100	2.143	MN	1,981	7,750	10/15/2019	05/15/2023
857477-AS-2	STATE STREET CORP				1FE	497,995	100.3615	501,808	500,000	499,175	0	1,180	0	0	2.550	2.816	FA	4,710	12,750	01/29/2019	08/18/2020
867224-AA-5	SUNCOR ENERGY INC		C	1,2	1FE	687,453	105.9512	688,683	650,000	685,540	0	(1,913)	0	0	3.600	2.356	JD	1,950	11,700	09/23/2019	12/01/2024
882508-AY-0	TEXAS INSTRUMENTS INC			1,2	1FE	499,625	101.0856	505,428	500,000	499,790	0	165	0	0	2.750	2.786	MS	4,163	13,750	01/29/2019	03/12/2021
911312-BK-1	UNITED PARCEL SERVICE INC			1,2	1FE	492,175	101.6192	508,096	500,000	493,690	0	1,515	0	0	2.500	2.910	AO	3,125	12,500	03/01/2019	04/01/2023
91159H-HL-7	U.S. BANCORP			2	1FE	495,875	100.4298	502,149	500,000	497,674	0	1,799	0	0	2.350	2.792	JJ	4,961	5,875	02/21/2019	01/29/2021
91324P-CU-4	UNITEDHEALTH GROUP INC			1	1FE	493,915	100.1398	500,699	500,000	496,486	0	2,571	0	0	2.125	2.723	MS	3,128	10,625	02/05/2019	03/15/2021
94106L-BF-5	WASTE MANAGEMENT INC			1,2	2FE	621,828	103.1871	619,123	600,000	620,637	0	(1,192)	0	0	2.950	2.122	JD	787	9,981	09/23/2019	06/15/2024
94973V-BJ-5	ANTHEM INC			1,2	2FE	627,576	104.7717	628,630	600,000	626,080	0	(1,496)	0	0	3.500	2.446	FA	7,933	0	09/23/2019	08/15/2024
976656-CL-0	WISCONSIN ELECTRIC POWER CO			1,2	1FE	689,869	99.9355	689,555	690,000	689,871	0	2	0	0	2.050	2.054	JD	825	0	12/03/2019	12/15/2024
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						38,323,631	XXX	38,663,474	37,660,000	38,301,238	0	(22,407)	0	0	XXX	XXX	XXX	268,871	530,445	XXX	XXX
00842D-AE-3	ABMT 156 A5 - CMO/RMBS			4	1FM	912,252	100.7785	904,654	897,665	911,825	0	(428)	0	0	3.500	2.551	MON	2,618	5,236	10/10/2019	09/25/2045
46647S-BY-5	JPMMT 173 2A2 - CMO/RMBS			4	1FM	412,673	100.3624	418,418	416,907	412,684	0	12	0	0	2.500	2.766	MON	869	869	11/13/2019	08/26/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,324,925	XXX	1,323,071	1,314,572	1,324,509	0	(416)	0	0	XXX	XXX	XXX	3,487	6,105	XXX	XXX
05538U-AA-1	BBUBS 012 A - CMBS			4	1FM	1,056,875	103.8520	1,038,520	1,000,000	1,054,104	0	(2,771)	0	0	3.430	2.253	MON	2,859	8,576	09/25/2019	11/07/2036
07335C-AA-2	BBCMS 19C4 A1 - CMBS			4	1FE	953,389	99.8460	951,931	953,400	953,342	0	(48)	0	0	2.000	1.979	MON	1,589	6,356	08/09/2019	08/16/2052
36191Y-BB-3	GSMS 11GC5 A4 - CMBS			4	1FM	996,788	101.7030	999,740	983,000	991,858	0	(4,930)	0	0	3.707	2.928	MON	3,037	26,505	04/29/2019	08/12/2044
36192B-AY-3	GSMS 12GC6 A3 - CMBS			4	1FM	503,333	101.8430	507,299	498,119	501,485	0	(1,848)	0	0	3.482	3.035	MON	1,445	14,454	02/21/2019	01/12/2045
36192C-AE-5	GSMS 13GC10 A5 - CMBS			4	1FM	1,029,648	101.7180	1,017,180	1,000,000	1,026,186	0	(3,463)	0	0	2.943	2.021	MON	2,453	9,810	08/06/2019	02/12/2046
36198F-AE-2	GSMS 13GC14 A5 - CMBS			4	1FM	905,529	106.4070	904,460	850,000	900,057	0	(5,472)	0	0	4.243	2.461	MON	3,005	14,426	10/02/2019	08/10/2046
36249K-AC-4	GSMS 10C1 A2 - CMBS			4	1FE	806,375	100.7710	806,168	800,000	804,163	0	(2,212)	0	0	4.592	3.096	MON	3,061	6,123	10/22/2019	08/10/2043
46361T-AA-0	ICOT 13IRV A1 - CMBS			4	1FM	1,119,118	99.9720	1,119,111	1,119,424	1,119,119	0	1	0	0	2.068	2.076	MON	1,350	1,929	12/03/2019	05/15/2048
61762D-AV-3	MSBAM 13C9 A3 - CMBS			4	1FM	902,278	101.5720	899,663	885,740	901,685	0	(593)	0	0	2.834	2.112	MON	2,092	2,092	11/07/2019	05/17/2046
87264J-AA-4	TMSQ 1415 A - CMBS			2	1FM	736,094	104.6460	732,522	700,000	735,271	0	(823)	0	0	3.680	2.551	MON	2,147	2,147	11/15/2019	10/10/2036
90269C-AD-2	UBSBB 12C2 A4 - CMBS			4	1FM	507,539	102.6120	513,060	500,000	505,958	0	(1,581)	0	0	3.525	3.115	MON	1,469	13,219	03/01/2019	05/11/2063
90270R-BE-3	UBSBB 12C4 A5 - CMBS			4	1FM	1,002,500	101.5090	1,015,090	1,000,000	1,001,906	0	(594)	0	0	2.850	2.769	MON	2,375	19,001	04/25/2019	12/12/2045
90349D-AD-4	UBSBB 12C3 A4 - CMBS			4	1FM	1,005,156	101.9120	1,019,120	1,000,000	1,003,873	0	(1,283)	0	0	3.091	2.909	MON	2,576	21,895	04/26/2019	08/12/2049
92890N-AU-3	WFRBS 12C10 A3 - CMBS			4	1FM	496,484	101.6530	508,265	500,000	497,122	0	638	0	0	2.875	3.065	MON	1,198	10,781	02/28/2019	12/15/2045
92935V-AG-3	WFRBS 11C3 A4 - CMBS			4	1FM	1,029,766	102.0000	1,020,000	1,000,000	1,021,558	0	(8,208)	0	0	4.375	2.459	MON	3,646	18,229	07/18/2019	03/15/2044
92938C-AD-9	WFRBS 13C15 A4 - CMBS			4	1FM	1,269,797	105.9350	1,271,220	1,200,000	1,262,637	0	(7,160)	0	0	4.153	2.564	MON	4,153	20,765	09/27/2019	08/17/2046
92939F-AT-6	WFRBS 14C21 A4 - CMBS			4	1FM	1,046,563	104.1680	1,041,680	1,000,000	1,043,765	0	(2,797)	0	0	3.410	2.243	MON	2,842	8,525	09/25/2019	08/16/2047
94988H-AC-5	WFCM 12LC5 A3 - CMBS			4	1FM	620,945	101.7020	619,605	609,236	620,043	0	(902)	0	0	2.918	2.174	MON	1,481	2,963	10/11/2019	10/17/2045
94988Q-AG-6	WFCM 13LC12 A4 - CMBS			4	1FM	1,073,594	106.0780	1,060,780	1,000,000	1,066,890	0	(6,704)	0	0	4.218	2.141	MON	3,515	14,060	08/22/2019	07/17/2046
95001R-AS-8	WFCM 18C48 A1 - CMBS			4	1FM	958,853	102.0070	952,934	934,185	956,657	0	(2,196)	0	0	3.378	1.945	MON	2,630	10,519	08/23/2019	01/17/2052
95001X-AW-6	WFCM 19C50 A1 - CMBS			4	1FM	171,293	100.4120	172,001	171,295	171,268	0	(25)	0	0	2.741	2.715	MON	391	5,162	04/29/2019	05/17/2052
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						18,191,917	XXX	18,170,349	17,704,398	18,138,945	0	(52,972)	0	0	XXX	XXX	XXX	49,313	237,536	XXX	XXX
00104U-AB-4	AEPTC 1203 A2 - ABS			4	1FE	150,684	99.8914	151,205	151,370	150,880	0	196	0	0	1.976	2.761	JD	249	2,992	04/30/2019	06/01/2021
00110A-AE-4	AEP A A5 - ABS			4	1FE	1,037,723	101.5942	1,040,128	1,023,806	1,039,880	0	2,157	0	0	5.306	2.133	JJ	27,163	0	10/11/2019	07/01/2021
00115B-AA-5	AEPTC 191 A1 - ABS			4	1FE	814,999	99.8376	813,676	815,000	814,993	0	(6)	0	0	2.056	2.056	FA	4,794	0	09/11/2019	02/01/2027
02005A-HE-1	AMOT 184 A - ABS			4	1FE	503,984	101.9672	509,836	500,000	502,537	0	(1,448)	0	0	3.300	2.980	MON	733	15,125	01/31/2019	07/17/2023
02582J-JM-3	AMXCA 193 A - ABS			4	1FE	799,894	100.1315	801,052	800,000	799,903	0	9	0	0	2.000	2.013	MON	711	3,644	09/16/2019	04/15/2025
02588Q-AB-4	AMXCA 191 A - ABS			4	1FE	399,933	102.1383	408,553	400,000	399,951	0	18	0	0	2.870	2.893	MON	510	9,599	02/07/2019	10/15/2024
04365V-AB-8	ACER 192 A2 - ABS			4	1FE	999,951	99.9500	999,500	1,000,000	999,956	0	5	0	0	2.240	2.242	MON	1,307	2,987	10/17/2019	06/10/2022
05522R-DB-1	BACCT 191 A - ABS			4	1FE	999,755	99.7399	997,399	1,000,000	999,759	0	4	0	0	1.740	1.757	MON	773	4,447	09/06/2019	01/15/2025
12594B-AD-4	CNH 16A A3 - ABS			4	1FE	9,960	99.9724	10,007	10,010	10,006	0	46	0	0	1.480	2.664	MON	7	99	04/23/2019	04/15/2021
14041N-EV-9	COMET 152 A - ABS			4	1FE	247,930	100.0640	250,160	250,000	249,368	0	1,439	0	0	2.080	2.779	MON	231	4,333	02/20/2019	03/15/2023
14041N-FT-3	COMET 191 A - ABS			4	1FE	1,021,250	102.0777	1,020,777	1,000,000	1,020,438	0	(812)	0	0	2.840	2.414	MON	1,262	4,733	10/11/2019	12/16/2024
14314J-AC-4	CARMX 171 A3 - ABS			4	1FE	996,253	100.0050	998,978	998,928	997,326	0	1,073	0	0	1.980	2.401	MON	879	8,363	11/15/2019	11/15/2021
15200M-AB-3	CNP 3 A2 - ABS			4	1FE	110,520	100.2425	108,983	108,719	108,930	0	(1,589)	0	0	5.234	2.853	FA	2,371	2,845	02/13/2019	02/01/2023
15200W-AC-9	CNP 4 A3 - ABS			4	1FE	1,031,484	102.4871	1,024,871	1,000,000	1,028,887	0	(2,597)	0	0	3.028	1.977	AO	6,393	15,141	09/25/2019	10/15/2025
161571-FQ-2	CHAIT 127 A - ABS			4	1FE	1,009,063	100.6566	1,006,566	1,000,000	1,008,304	0	(759)	0	0	2.160	1.852	MON	960	5,400	09/26/2019	09/16/2024

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
165183-CD-4	CFII 192 A1 - ABS			4	1FE	939,989	99.4674	935,145	940,153	940,010	0	21	0	0	1.950	1.966	MON	815	6,111	08/07/2019	09/15/2031
17305E-GK-5	CCCIT 18A1 A1 - ABS			4	1FE	494,033	100.6547	498,241	495,000	494,416	0	382	0	0	2.490	2.604	JJ	5,512	6,163	04/23/2019	01/20/2023
23291R-AB-6	DLL 193 A2 - ABS			4	1FE	999,890	100.0016	1,000,016	1,000,000	999,912	0	22	0	0	2.130	2.150	MON	651	3,846	10/10/2019	01/20/2022
254683-BR-5	DCENT 154 A - ABS			4	1FE	952,932	100.2716	952,581	950,000	952,223	0	(709)	0	0	2.190	1.902	MON	925	5,201	10/01/2019	04/17/2023
29366A-AA-2	ELL 1 A1 - ABS			4	1FE	243,270	100.0035	246,338	246,329	244,073	0	803	0	0	2.040	3.059	JD	419	5,025	02/12/2019	09/01/2023
36256U-AD-0	GMALT 191 A3 - ABS			4	1FE	449,929	100.8974	454,038	450,000	449,966	0	36	0	0	2.980	3.008	MON	410	11,138	02/13/2019	12/20/2021
43815N-AB-0	HAROT 193 A2 - ABS			4	1FE	999,930	99.9859	999,859	1,000,000	999,949	0	19	0	0	1.900	1.913	MON	844	5,700	08/20/2019	04/15/2022
44921Q-AG-1	HFMOT 191 A - ABS			4	1FE	734,879	101.2026	743,839	735,000	734,903	0	24	0	0	2.680	2.701	MON	875	11,107	05/13/2019	04/15/2024
44932N-AB-6	HART 19A A2 - ABS			4	1FE	183,148	100.3293	183,752	183,148	183,148	0	0	0	0	2.670	2.685	MON	217	3,328	04/03/2019	12/15/2021
47789J-AD-8	JDOT 2019 A3 - ABS			4	1FE	460,441	101.2381	465,695	460,000	460,433	0	(8)	0	0	2.910	2.877	MON	595	9,331	11/25/2019	07/17/2023
50117C-AB-4	KCOT 191 A2 - ABS			4	1FE	1,205,344	100.3587	1,204,305	1,200,000	1,203,947	0	(1,397)	0	0	2.490	2.048	MON	1,245	7,470	09/25/2019	06/15/2022
58769T-AD-7	MBART 191 A3 - ABS			4	1FE	1,199,835	100.0225	1,200,271	1,200,000	1,199,853	0	18	0	0	1.940	1.954	MON	1,035	5,173	09/18/2019	03/15/2024
65478D-AD-9	NAROT 18A A3 - ABS			4	1FE	740,342	100.3967	739,638	736,715	739,366	0	(976)	0	0	2.650	2.138	MON	868	6,508	09/09/2019	05/16/2022
65479K-AD-2	NAROT 19A A3 - ABS			4	1FE	499,924	101.5311	507,656	500,000	499,949	0	24	0	0	2.900	2.923	MON	644	12,164	02/05/2019	10/16/2023
68784Y-AB-0	OSCAR 191 A2 - ABS		D	4	1FE	781,998	100.5313	781,178	777,050	781,022	0	(975)	0	0	3.100	2.212	MON	1,405	8,030	08/22/2019	04/11/2022
87165L-BB-6	SYNCT 162 A - ABS			4	1FE	492,773	100.4006	502,003	500,000	495,592	0	2,819	0	0	2.210	2.880	MON	491	10,129	01/31/2019	05/15/2024
89231X-AA-9	TALNT 191 A - ABS			4	1FE	749,749	101.5752	761,814	750,000	749,775	0	26	0	0	2.560	2.581	MON	320	9,920	06/10/2019	11/25/2031
89238T-AD-5	TAOT 18B A3 - ABS			4	1FE	1,008,654	100.9856	1,009,856	1,000,000	1,006,090	0	(2,564)	0	0	2.960	2.374	MON	1,316	16,650	08/01/2019	09/15/2022
90290E-AC-3	USAOT 191 A3 - ABS			4	1FE	749,997	100.1636	751,227	750,000	749,997	0	0	0	0	2.160	2.170	MON	720	6,075	07/23/2019	07/17/2023
92347Y-AA-2	VZOT 19A A1A - ABS			4	1FE	399,920	101.3772	405,509	400,000	399,947	0	27	0	0	2.930	2.956	MON	358	9,018	03/05/2019	09/20/2023
92348X-AA-3	VZOT 18A A1A - ABS			4	1FE	612,000	101.5479	609,288	600,000	609,922	0	(2,078)	0	0	3.230	1.798	MON	592	4,845	10/01/2019	04/20/2023
98162E-AC-1	WOART 17A A3 - ABS			4	1FE	101,310	99.9366	102,059	102,124	101,555	0	245	0	0	1.930	2.761	MON	88	1,807	01/31/2019	09/15/2022
98162G-AB-8	WOLS 19B A2A - ABS			4	1FE	569,955	100.0359	570,205	570,000	569,971	0	16	0	0	2.050	2.067	MON	519	3,700	08/13/2019	07/15/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						25,703,623	XXX	25,766,201	25,603,353	25,697,137	0	(6,485)	0	0	XXX	XXX	XXX	69,208	248,146	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						83,544,096	XXX	83,923,096	82,282,323	83,461,830	0	(82,280)	0	0	XXX	XXX	XXX	390,878	1,022,232	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						58,186,556	XXX	58,726,307	57,435,000	58,199,276	0	7,463	0	0	XXX	XXX	XXX	354,738	853,343	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						3,322,411	XXX	3,325,149	3,279,218	3,321,283	0	(1,128)	0	0	XXX	XXX	XXX	8,398	15,928	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						31,553,794	XXX	31,432,167	30,600,585	31,464,860	0	(88,934)	0	0	XXX	XXX	XXX	82,238	326,587	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						25,703,623	XXX	25,766,201	25,603,353	25,697,137	0	(6,485)	0	0	XXX	XXX	XXX	69,208	248,146	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						118,766,383	XXX	119,249,824	116,918,157	118,682,556	0	(89,085)	0	0	XXX	XXX	XXX	514,582	1,444,005	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
912828-3Y-4	UNITED STATES TREASURY		02/12/2019	NOMURA SECURITIES INTL., FIXED I		1,495,611	1,500,000	15,477
912828-4J-6	UNITED STATES TREASURY		02/01/2019	INTL FCStone L.P.		1,496,953	1,500,000	9,448
912828-MP-2	UNITED STATES TREASURY		01/10/2019	NOMURA SECURITIES INTERNATIONAL		303,271	300,000	4,403
912828-NT-3	UNITED STATES TREASURY		01/10/2019	CITIBANK, N.A.		300,060	300,000	3,189
912828-PX-2	UNITED STATES TREASURY		01/10/2019	NOMURA SECURITIES INTERNATIONAL		306,481	300,000	4,403
912828-XE-5	UNITED STATES TREASURY		04/26/2019	NOMURA SECURITIES INTERNATIONAL		1,981,100	2,000,000	12,363
912828-XU-9	UNITED STATES TREASURY		02/01/2019	INTL FCStone L.P.		1,479,375	1,500,000	3,152
0599999. Subtotal - Bonds - U.S. Governments						7,362,851	7,400,000	52,434
68607L-XQ-5	OREGON ST		03/27/2019	LOOP CAPITAL MARKETS L.L.C.		457,919	385,000	7,372
68609T-MK-1	OREGON ST		10/09/2019	MORGAN STANLEY & CO LLC		300,000	300,000	0
97705M-NQ-4	WISCONSIN ST		10/02/2019	GOLDMAN SACHS & CO. INC.		300,000	300,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,057,919	985,000	7,372
486063-ZT-0	KATY TEX INDPT SCH DIST		10/30/2019	WELLS FARGO BROKERAGE		470,000	470,000	0
655867-YV-5	NORFOLK VA		08/02/2019	MERRILL LYNCH MUNICIPLE		295,000	295,000	0
774221-FU-4	ROCKVILLE MD		10/07/2019	First Tennessse		1,063,750	1,000,000	5,667
774285-7M-6	ROCKWALL TEX INDPT SCH DIST		12/05/2019	First Tennessse		383,009	350,000	0
864813-6V-7	SUFFOLK VA		09/26/2019	WELLS FARGO BROKERAGE		1,500,000	1,500,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,711,759	3,615,000	5,667
235036-4H-0	DALLAS FORT WORTH TEX INTL ARPT REV		09/26/2019	PIPER JAFFRAY		498,580	500,000	993
25477G-QN-8	DISTRICT COLUMBIA INCOME TAX REV		11/14/2019	MORGAN STANLEY & CO LLC		500,000	500,000	0
3136A5-6W-1	FNA 12M4 1A2 - CMBS		12/02/2019	PERSHING LLC		415,487	409,158	135
3136A7-7J-5	FNA 12M12 1A - CMBS		10/11/2019	PERFORMANCE TRUST CAP		1,115,646	1,096,837	1,386
3136AY-LD-3	FNR 1780B DH - CMO/RMBS		10/02/2019	INTL FCStone L.P.		1,024,580	1,008,817	504
3136B6-JE-4	FNR 1956C CA - CMO/RMBS		10/07/2019	D.A. Davisdon & Co.		1,012,456	994,737	746
3137B0-4Y-7	FHMS KSMC A2 - CMBS		08/23/2019	PERFORMANCE TRUST CAP		1,021,719	1,000,000	1,961
3137B2-HN-3	FHMS K028 A2 - CMBS		10/11/2019	PERFORMANCE TRUST CAP		1,034,297	1,000,000	1,383
3137B3-NA-2	FHMS K030 A2 - CMBS		08/22/2019	PERFORMANCE TRUST CAP		834,625	800,000	1,878
3137B7-MZ-9	FHMS K036 A2 - CMBS		10/02/2019	PERFORMANCE TRUST CAP		1,059,219	1,000,000	588
3137BB-BD-1	FHMS K038 A2 - CMBS		09/03/2019	PERFORMANCE TRUST CAP		1,064,688	1,000,000	471
3137BE-VH-4	FHMS K040 A2 - CMBS		09/11/2019	PERFORMANCE TRUST CAP		1,370,281	1,300,000	1,756
3137BF-DQ-1	FHMS K717 A2 - CMBS		08/20/2019	PERFORMANCE TRUST CAP		1,017,500	1,000,000	1,828
3137BL-MB-1	FHMS KS03 A2 - CMBS		09/03/2019	R W BAIRD & CO		1,331,078	1,300,000	504
3137BM-6P-6	FHMS K721 A2 - CMBS		08/22/2019	CREDIT SUISEE FIRST BOSTON		1,028,242	1,000,000	2,232
3137BT-U2-5	FHMS K724 A2 - CMBS		10/02/2019	PERFORMANCE TRUST CAP		781,055	750,000	383
3137BW-WD-2	FHMS K725 A2 - CMBS		11/15/2019	BETZOLD BERG & NUSSBAUM INC.		777,861	750,000	1,188
3137FA-TE-8	FHMS KMP1 A2 - CMBS		11/22/2019	BETZOLD BERG & NUSSBAUM INC.		520,156	500,000	1,077
45462T-HG-0	INDIANA BD BK REV		01/25/2019	STIFEL NICOLAUS & COMPANY INC.		400,000	400,000	0
499553-MW-2	KNOX CNTY TENN 1ST UTIL DIST WTR & SWR R		05/15/2019	STIFEL NICOLAUS & COMPANY INC.		827,248	800,000	11,546
67919P-PS-6	OKLAHOMA ST WTR RES BRD REVOLVING FD REV		12/04/2019	MERRILL LYNCH MUNICIPLE		500,000	500,000	0
68607D-TU-9	OREGON ST DEPT TRANSN HWY USER TAX REV		11/07/2019	CITIBANK		280,000	280,000	0
68608V-DU-5	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS		03/07/2019	CITIGROUP GLOBAL MARKETS, INC		200,000	200,000	0
88213A-FZ-3	TEXAS A & M UNIV REVS		01/09/2019	STIFEL NICOLAUS & COMPANY INC.		161,269	170,000	544
88213A-PH-2	TEXAS A & M UNIV REVS		07/25/2019	JEFFERIES & COMPANY INC		555,000	555,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						19,330,986	18,814,549	31,102
00104U-AB-4	AEPTC 1203 A2 - ABS		04/30/2019	INTL FCStone L.P.		482,221	484,416	4,016
00110A-AE-4	AEP A A5 - ABS		10/11/2019	BNP SECURITIES		1,037,723	1,023,806	15,845
00115B-AA-5	AEPRF 191 A1 - ABS		09/11/2019	GOLDMAN SACHS & CO. INC.		814,999	815,000	0
00287Y-AX-7	ABBVIE INC		08/23/2019	CREDIT SUISEE FIRST BOSTON		511,615	500,000	4,077
00842D-AE-3	ABMT 156 A5 - CMO/RMBS		10/10/2019	WELLS FARGO SECURITIES, LLC		986,332	970,561	1,321
02005A-HE-1	AMOT 184 A - ABS		01/31/2019	WELLS FARGO BROKERAGE		503,984	500,000	871
023135-AJ-5	AMAZON.COM INC		10/08/2019	US BANK N.A.		1,023,270	1,000,000	9,097
02582J-JM-3	AMXCA 193 A - ABS		09/16/2019	WELLS FARGO BROKERAGE		799,894	800,000	0
02588Q-AB-4	AMXCA 191 A - ABS		02/07/2019	BARCLAYS CAPITAL		399,933	400,000	0
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORP		04/25/2019	VARIOUS		996,835	1,000,000	8,550
032654-AM-7	ANALOG DEVICES INC		09/23/2019	MITSUBISHI UFJ SECURITIES		618,726	600,000	5,729
037389-BD-4	AON CORP		11/13/2019	MORGAN STANLEY & CO LLC		199,960	200,000	0
037833-BS-8	APPLE INC		10/08/2019	US BANK N.A.		1,007,550	1,000,000	2,938
04365V-AB-8	ACER 192 A2 - ABS		10/17/2019	CREDIT SUISEE FIRST BOSTON		999,951	1,000,000	0
05522R-DB-1	BACCT 191 A - ABS		09/06/2019	MERRILL LYNCH FIXED INCOME		999,755	1,000,000	0
05531F-AV-5	BB&T CORP		03/14/2019	DEUTSCHE BANK SECURITIES INC.		490,890	500,000	3,644
05538U-AA-1	BBUBS 012 A - CMBS		09/25/2019	PERFORMANCE TRUST CAP		1,056,875	1,000,000	2,477
06051G-EU-9	BANK OF AMERICA CORP		10/15/2019	CITIBANK, N.A.		516,810	500,000	4,400
06051G-GY-9	BANK OF AMERICA CORP		01/29/2019	WELLS FARGO SECURITIES, LLC		495,445	500,000	304
06406H-CS-6	BANK OF NEW YORK MELLON CORP		10/02/2019	MORGAN STANLEY & CO LLC		532,985	500,000	3,042

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06406H-DD-8	BANK OF NEW YORK MELLON CORP		01/29/2019	MARKETAXESS CORPORATION		498,770	500,000	5,922
07335C-AA-2	BBCMS 19C4 A1 - CMBS		08/09/2019	BARCLAYS CAPITAL		999,989	1,000,000	1,500
084664-BT-7	BERKSHIRE HATHAWAY FINANCE CORP		10/08/2019	MILLENNIUM ADVISORS, LLC		1,034,670	1,000,000	12,083
10112R-AV-6	BOSTON PROPERTIES LP		10/15/2019	MARKETAXESS		516,690	500,000	1,997
12594B-AD-4	CNH 16A A3 - ABS		04/23/2019	INTL FCStone L.P.		239,723	240,928	99
126650-CF-5	CVS CAREMARK CORP		09/17/2019	MORGAN STANLEY & CO LLC		618,696	600,000	2,081
136385-AW-1	CANADIAN NATURAL RESOURCES LTD	C	10/04/2019	MORGAN STANLEY AND CO INC		512,825	500,000	3,401
14041N-EV-9	COMET 152 A - ABS		02/20/2019	BREAN CAPITAL LLC		247,930	250,000	101
14041N-FT-3	COMET 191 A - ABS		10/11/2019	BNP SECURITIES		1,021,250	1,000,000	79
14314J-AC-4	CARMX 171 A3 - ABS		11/15/2019	VARIOUS		1,673,809	1,679,576	812
149123-BV-2	CATERPILLAR INC		10/08/2019	Cowen For Partnerships Step Out		516,905	500,000	7,204
14912L-6U-0	CATERPILLAR FINANCIAL SERVICES CORP		02/21/2019	MARKETAXESS		486,710	500,000	378
15200M-AB-3	CNP 3 A2 - ABS		02/13/2019	INTL FCStone L.P.		211,730	208,281	424
15200W-AC-9	CNP 4 A3 - ABS		09/25/2019	WELLS FARGO BROKERAGE		1,031,484	1,000,000	13,627
161571-FQ-2	CHAIT 127 A - ABS		09/26/2019	JP MORGAN SECURITIES INC.		1,009,063	1,000,000	900
165183-CD-4	CFII 192 A1 - ABS		08/07/2019	JP MORGAN SECURITIES INC.		999,826	1,000,000	0
166764-BT-6	CHEVRON CORP		03/01/2019	MILLENNIUM ADVISORS LLC		498,870	500,000	80
17305E-GK-5	CCCIT 18A1 A1 - ABS		04/23/2019	INTL FCStone L.P.		494,033	495,000	3,253
17325F-AE-8	CITIBANK NA		01/29/2019	JP MORGAN SECURITIES INC.		493,785	500,000	1,429
20034D-JA-8	COMERICA BANK		10/08/2019	JP MORGAN SECURITIES INC.		1,201,144	1,195,000	1,872
23291R-AB-6	DLL 193 A2 - ABS		10/10/2019	JP MORGAN SECURITIES INC.		999,890	1,000,000	0
233331-BE-6	DTE ENERGY CO		10/29/2019	BARCLAYS CAPITAL		324,516	325,000	0
24422E-TG-4	JOHN DEERE CAPITAL CORP		04/25/2019	MARKETAXESS		1,000,455	1,000,000	2,528
254683-BR-5	DCENT 154 A - ABS		10/01/2019	WELLS FARGO BROKERAGE		952,932	950,000	1,040
29278N-AH-6	ENERGY TRANSFER OPERATING LP		09/23/2019	WELLS FARGO BROKERAGE		668,231	625,000	12,500
29366A-AA-2	ELL 1 A1 - ABS		02/12/2019	WELLS FARGO SECURITIES, LLC		404,983	410,077	1,696
31677Q-BK-4	FIFTH THIRD BANK (OHIO)		02/13/2019	PIERPONT SECURITIES LLC		494,740	500,000	3,208
36191Y-BB-3	GSMS 11GC5 A4 - CMBS		04/29/2019	VARIOUS		996,788	983,000	2,234
36192B-AY-3	GSMS 12GC6 A3 - CMBS		02/21/2019	WELLS FARGO BROKERAGE		503,333	498,119	1,156
36192C-AE-5	GSMS 13GC10 A5 - CMBS		08/06/2019	GOLDMAN SACHS & CO. INC.		1,029,648	1,000,000	572
36198F-AE-2	GSMS 13GC14 A5 - CMBS		10/02/2019	VARIOUS		905,529	850,000	701
36249K-AC-4	GSMS 10C1 A2 - CMBS		10/22/2019	WELLS FARGO BROKERAGE		806,375	800,000	2,347
36256U-AD-0	GMALT 191 A3 - ABS		02/13/2019	WELLS FARGO BROKERAGE		449,929	450,000	0
369550-BD-9	GENERAL DYNAMICS CORP		04/25/2019	VARIOUS		1,020,030	1,000,000	12,844
375558-AW-3	GILEAD SCIENCES INC		04/23/2019	BARCLAYS CAPITAL		1,030,780	1,000,000	2,467
377372-AL-1	GLAXOSMITHKLINE CAPITAL INC	C	03/01/2019	RAYMOND JAMES & ASSOCIATES		506,415	500,000	5,156
378272-AT-5	GLENCORE FUNDING LLC	C	08/23/2019	CREDIT SUISEE FIRST BOSTON		525,555	500,000	9,453
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING		08/28/2019	FIRST TENN FIXED		420,796	400,000	4,722
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING		04/29/2019	JP MORGAN SECURITIES INC.		399,576	400,000	0
437076-BV-3	HOME DEPOT INC		02/21/2019	GOLDMAN SACHS & CO. INC.		507,090	500,000	3,566
43815N-AB-0	HAROT 193 A2 - ABS		08/20/2019	SOCIETE GENERALE, NEW YORK BRANCH		999,930	1,000,000	0
446150-AQ-7	HUNTINGTON BANCSHARES INC		09/23/2019	MILLENNIUM ADVISORS, LLC		504,980	500,000	1,786
44644A-AD-9	HUNTINGTON NATIONAL BANK		02/13/2019	WELLS FARGO BROKERAGE		501,955	500,000	4,108
44921Q-AG-1	HYUNDAI FLOORPLAN MASTER OWNER TRUST - A		05/13/2019	BARCLAYS CAPITAL		734,879	735,000	0
44932N-AB-6	HART 19A A2 - ABS		04/03/2019	SG AMERICAS SECURITIES, LLC		200,000	200,000	0
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP		05/08/2019	JP MORGAN SECURITIES INC.		1,295,034	1,300,000	0
46361T-AA-0	ICOT 13IRV A1 - CMBS		12/03/2019	MLPFS INC FIXED INCOME		1,145,943	1,146,256	1,646
46625H-QJ-2	JPMORGAN CHASE & CO		01/29/2019	MARKETAXESS CORPORATION		495,570	500,000	5,313
46647P-AY-2	JPMORGAN CHASE & CO		10/07/2019	BARCLAYS CAPITAL		536,595	500,000	6,929
46647S-BY-5	JPMMT 173 2A2 - CMO/RMBS		11/13/2019	BETZOLD BERG & NUSSBAUM INC.		418,036	422,325	411
47789J-AD-8	JDOT 2019 A3 - ABS		11/25/2019	VARIOUS		460,441	460,000	39
485134-BN-9	KANSAS CITY POWER & LIGHT CO		04/25/2019	VARIOUS		1,011,225	1,000,000	2,188
501044-CS-8	THE KROGER CO		08/23/2019	MILLENNIUM ADVISORS, LLC		529,655	500,000	1,390
50117C-AB-4	KCOT 191 A2 - ABS		09/25/2019	CITIBANK, N.A.		1,205,344	1,200,000	996
55279H-AN-0	MANUFACTURERS AND TRADERS TRUST CO		02/13/2019	MARKETAXESS		493,755	500,000	5,068
55336V-AG-5	MARKWEST ENERGY PARTNERS LP		09/17/2019	JEFFERIES & COMPANY INC		657,348	600,000	8,775
571748-BF-8	MARSH & MCLENNAN COMPANIES INC		10/04/2019	Suntrust		537,470	500,000	1,238
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II		07/31/2019	JP MORGAN SECURITIES INC.		1,016,320	1,000,000	3,056
58769T-AD-7	MBART 191 A3 - ABS		09/18/2019	MIZUHO SECURITIES		1,199,835	1,200,000	0
61762D-AV-3	MSBAM 13C9 A3 - CMBS		11/07/2019	BETZOLD BERG & NUSSBAUM INC.		902,278	885,740	767
65478D-AD-9	NAROT 18A A3 - ABS		09/09/2019	INTL FCStone L.P.		753,691	750,000	1,435
65479K-AD-2	NAROT 19A A3 - ABS		02/05/2019	MITSUBISHI UFJ SECURITIES (USA), INC.		499,924	500,000	0
68389X-BK-0	ORACLE CORP		08/20/2019	MITSUBISHI UFJ SECURITIES		999,510	1,000,000	8,286
68784Y-AB-0	OSCAR 191 A2 - ABS	D	08/22/2019	MIZUHO SECURITIES		1,006,367	1,000,000	1,378
69353R-EW-4	PNC BANK NA		03/14/2019	MILLENNIUM ADVISORS, LLC		492,780	500,000	4,151

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701094-AM-6	PARKER-HANNIFIN CORP		09/23/2019	MERRILL LYNCH FIXED INCOME		663,553	650,000	4,924
74456Q-BW-5	PUBLIC SERVICE ELECTRIC AND GAS CO		04/25/2019	VARIOUS		1,016,965	1,000,000	2,799
78013X-W2-0	ROYAL BANK OF CANADA	C	10/04/2019	Cowen For Partnerships Step Out		1,067,090	1,000,000	308
828807-DA-2	SIMON PROPERTY GROUP LP		04/25/2019	VARIOUS		988,555	1,000,000	3,394
857477-AL-7	STATE STREET CORP		10/15/2019	MARKETAXESS		516,390	500,000	6,544
857477-AS-2	STATE STREET CORP		01/29/2019	MORGAN STANLEY & CO LLC		497,995	500,000	5,773
867224-AA-5	SUNCOR ENERGY INC	C	09/23/2019	MARKETAXESS		687,453	650,000	7,410
87165L-BB-6	SYNCT 162 A - ABS		01/31/2019	WELLS FARGO BROKERAGE		492,773	500,000	583
87264J-AA-4	TMSQ 1415 A - CMBS		11/15/2019	BARCLAYS CAPITAL		736,094	700,000	1,288
882508-AY-0	TEXAS INSTRUMENTS INC		01/29/2019	CITIBANK, N.A.		499,625	500,000	5,309
89231X-AA-9	TALNT 191 A - ABS		06/10/2019	CITIBANK, N.A.		749,749	750,000	0
89238T-AD-5	TAOT 18B A3 - ABS		08/01/2019	VARIOUS		1,008,654	1,000,000	1,069
90269C-AD-2	UBSBB 12C2 A4 - CMBS		03/01/2019	BREAN CAPITAL		507,539	500,000	196
90270R-BE-3	UBSBB 12C4 A5 - CMBS		04/25/2019	UBS Securities, LLC		1,002,500	1,000,000	2,217
90290E-AC-3	USAOT 191 A3 - ABS		07/23/2019	JP MORGAN SECURITIES INC.		749,997	750,000	0
90349D-AD-4	UBSBB 12C3 A4 - CMBS		04/26/2019	BREAN CAPITAL		1,005,156	1,000,000	1,374
911312-BK-1	UNITED PARCEL SERVICE INC		03/01/2019	MARKETAXESS		492,175	500,000	5,347
91159H-HL-7	U.S. BANCORP		02/21/2019	MORGAN STANLEY & CO LLC		495,875	500,000	849
91324P-CU-4	UNITEDHEALTH GROUP INC		02/05/2019	CITIBANK, N.A.		493,915	500,000	4,191
92347Y-AA-2	VZOT 19A A1A - ABS		03/05/2019	CITIGROUP GLOBAL MARKETS, INC		399,920	400,000	0
92348X-AA-3	VZOT 18A A1A - ABS		10/01/2019	WELLS FARGO BROKERAGE		612,000	600,000	700
92890N-AU-3	WFRBS 12C10 A3 - CMBS		02/28/2019	WELLS FARGO BROKERAGE		496,484	500,000	120
92935V-AG-3	WFRBS 11C3 A4 - CMBS		07/18/2019	MORGAN STANLEY & CO LLC		1,029,766	1,000,000	2,552
92938C-AD-9	WFRBS 13C15 A4 - CMBS		09/27/2019	VARIOUS		1,269,797	1,200,000	2,630
92939F-AT-6	WFRBS 14C21 A4 - CMBS		09/25/2019	PERFORMANCE TRUST CAP		1,046,563	1,000,000	2,463
94106L-BF-5	WASTE MANAGEMENT INC		09/23/2019	SUSQUEHANNA FINANCIAL GROUP LLP		621,828	600,000	6,048
94973V-BJ-5	ANTHEM INC		09/23/2019	CITIBANK, N.A.		627,576	600,000	2,333
94988H-AC-5	WFCM 12LC5 A3 - CMBS		10/11/2019	WELLS FARGO BROKERAGE		620,945	609,236	741
94988Q-AG-6	WFCM 13LC12 A4 - CMBS		08/22/2019	SANDLER O NEILL & PARTNERS LP		1,073,594	1,000,000	2,929
95001R-AS-8	WFCM 18C48 A1 - CMBS		08/23/2019	SOCIETE GENERALE, NEW YORK BRANCH		1,033,520	1,006,931	2,457
95001X-AW-6	WFCM 19C50 A1 - CMBS		04/29/2019	WELLS FARGO BROKERAGE		699,992	700,000	693
976656-CL-0	WISCONSIN ELECTRIC POWER CO		12/03/2019	BNP SECURITIES		689,869	690,000	0
98162E-AC-1	WOART 17A A3 - ABS		01/31/2019	INTL FCStone L.P.		198,406	200,000	204
98162G-AB-8	WOLS 19B A2A - ABS		08/13/2019	WELLS FARGO BROKERAGE		569,955	570,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						85,992,378	84,729,250	326,146
8399997. Total - Bonds - Part 3						117,455,892	115,543,799	422,721
8399998. Total - Bonds - Part 5						774,830	779,026	2,431
8399999. Total - Bonds						118,230,722	116,322,825	425,152
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						118,230,722	XXX	425,152

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-B3-3	UNITED STATES TREASURY		01/31/2019	Maturity @ 100.00		310,000	310,000	308,958	309,921	0	79	0	79	0	310,000	0	0	0	2,325	01/31/2019
912828-N6-3	UNITED STATES TREASURY		01/15/2019	Maturity @ 100.00		410,000	410,000	408,583	409,934	0	66	0	66	0	410,000	0	0	0	2,306	01/15/2019
0599999. Subtotal - Bonds - U.S. Governments						720,000	720,000	717,541	719,855	0	145	0	145	0	720,000	0	0	0	4,631	XXX
3136A7-7J-5	FNA 12M12 1A - CMBS		12/01/2019	Paydown		7,909	7,909	8,045	0	0	(136)	0	(136)	0	7,909	0	0	0	33	08/25/2022
3136AY-LD-3	FNR 1780B DH - CMO/RMBS		12/01/2019	Paydown		23,401	23,401	23,766	0	0	(366)	0	(366)	0	23,401	0	0	0	88	01/25/2046
3136B6-JE-4	FNR 1956C CA - CMO/RMBS		12/01/2019	Paydown		15,507	15,507	15,783	0	0	(276)	0	(276)	0	15,507	0	0	0	57	10/25/2042
3137BF-DQ-1	FHMS K717 A2 - CMBS		12/01/2019	Paydown		1,899	1,899	1,932	0	0	(33)	0	(33)	0	1,899	0	0	0	18	09/25/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						48,716	48,716	49,526	0	0	(811)	0	(811)	0	48,716	0	0	0	196	XXX
00104U-AB-4	AEPTC 1203 A2 - ABS		12/01/2019	Paydown		333,046	333,046	331,537	0	0	1,509	0	1,509	0	333,046	0	0	0	5,111	06/01/2021
00842D-AE-3	ABMT 156 A5 - CMO/RMBS		12/01/2019	Paydown		72,896	72,896	74,080	0	0	(1,185)	0	(1,185)	0	72,896	0	0	0	261	09/25/2045
07335C-AA-2	BBCMS 19C4 A1 - CMBS		12/01/2019	Paydown		46,600	46,600	46,600	0	0	1	0	1	0	46,600	0	0	0	197	08/16/2052
12594B-AD-4	CNH 16A A3 - ABS		12/15/2019	Paydown		230,918	230,918	229,763	0	0	1,155	0	1,155	0	230,918	0	0	0	1,473	04/15/2021
14314J-AC-4	CARMX 171 A3 - ABS		12/15/2019	Paydown		680,647	680,647	677,556	0	0	3,092	0	3,092	0	680,647	0	0	0	5,050	11/15/2021
15200M-AB-3	CNP 3 A2 - ABS		08/01/2019	Paydown		99,562	99,562	101,211	0	0	(1,649)	0	(1,649)	0	99,562	0	0	0	2,606	02/01/2023
165183-CD-4	CFII 192 A1 - ABS		12/15/2019	Paydown		59,847	59,847	59,837	0	0	10	0	10	0	59,847	0	0	0	336	09/15/2031
29366A-AA-2	ELL 1 A1 - ABS		12/01/2019	Paydown		163,748	163,748	161,713	0	0	2,034	0	2,034	0	163,748	0	0	0	2,569	09/01/2023
44932N-AB-6	HART 19A A2 - ABS		12/15/2019	Paydown		16,852	16,852	16,852	0	0	0	0	0	0	16,852	0	0	0	306	12/15/2021
46361T-AA-0	ICOT 13IRV A1 - CMBS		12/10/2019	Paydown		26,832	26,832	26,825	0	0	7	0	7	0	26,832	0	0	0	46	05/15/2048
46647S-BY-5	JPMMT 173 2A2 - CMO/RMBS		12/01/2019	Paydown		5,418	5,418	5,363	0	0	55	0	55	0	5,418	0	0	0	11	08/26/2047
65478D-AD-9	NAROT 18A A3 - ABS		12/15/2019	Paydown		13,285	13,285	13,350	0	0	(65)	0	(65)	0	13,285	0	0	0	117	05/16/2022
68784Y-AB-0	OSCAR 191 A2 - ABS	D	12/10/2019	Paydown		222,950	222,950	224,370	0	0	(1,420)	0	(1,420)	0	222,950	0	0	0	1,447	04/11/2022
92347X-AA-4	VZOT 161 A - ABS		09/01/2019	Paydown		172,510	172,510	171,776	171,812	0	698	0	698	0	172,510	0	0	0	810	01/20/2021
95001R-AS-8	WFCM 18C48 A1 - CMBS		12/01/2019	Paydown		72,746	72,746	74,667	0	0	(1,921)	0	(1,921)	0	72,746	0	0	0	521	01/17/2052
95001X-AW-6	WFCM 19C50 A1 - CMBS		12/01/2019	Paydown		528,705	528,705	528,699	0	0	6	0	6	0	528,705	0	0	0	14,858	05/17/2052
98162E-AC-1	WOART 17A A3 - ABS		12/15/2019	Paydown		97,876	97,876	97,096	0	0	780	0	780	0	97,876	0	0	0	937	09/15/2022
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,844,437	2,844,437	2,841,293	171,812	0	3,107	0	3,107	0	2,844,437	0	0	0	36,656	XXX
8399997. Total - Bonds - Part 4						3,613,153	3,613,153	3,608,360	891,667	0	2,441	0	2,441	0	3,613,153	0	0	0	41,484	XXX
8399998. Total - Bonds - Part 5						779,025	779,026	774,830		0	4,195	0	4,195	0	779,025	0	0	0	7,764	XXX
8399999. Total - Bonds						4,392,178	4,392,178	4,383,190	891,667	0	6,637	0	6,637	0	4,392,178	0	0	0	49,248	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						4,392,178	XXX	4,383,190	891,667	0	6,637	0	6,637	0	4,392,178	0	0	0	49,248	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
210717-AA-2	CMRS 14A A1 - ABS		02/14/2019	BNP PARIBAS SECURITIES BOND	11/04/2019	Paydown	416,850	413,985	416,850	416,850	0	2,865	0	2,865	0	0	0	0	4,053	1,668
67741Y-AB-4	AEPOH 1308 A2 - ABS		02/06/2019	CREDIT SUISSE	07/01/2019	Paydown	362,175	360,846	362,175	362,175	0	1,330	0	1,330	0	0	0	0	3,710	763
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							779,026	774,830	779,025	779,025	0	4,195	0	4,195	0	0	0	0	7,764	2,431
8399998. Total - Bonds							779,026	774,830	779,025	779,025	0	4,195	0	4,195	0	0	0	0	7,764	2,431
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								774,830	779,025	779,025	0	4,195	0	4,195	0	0	0	0	7,764	2,431

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			03/04/2019	NOMURA SECURITIES INTERNATIONAL	01/15/2020	1,499,346	0	14,165	0	0	1,500,000	1,485,181	9,528	0	1.375	2.512	JJ	10,313	2,792
UNITED STATES TREASURY			03/04/2019	GOLDMAN SACHS & CO. INC.	02/15/2020	1,497,863	0	14,381	0	0	1,500,000	1,483,482	7,790	0	1.375	2.536	FA	10,313	1,026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,997,209	0	28,546	0	0	3,000,000	2,968,662	17,318	0	XXX	XXX	XXX	20,625	3,817
0599999. Total - U.S. Government Bonds						2,997,209	0	28,546	0	0	3,000,000	2,968,662	17,318	0	XXX	XXX	XXX	20,625	3,817
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
BOEING CO			02/26/2019	WELLS FARGO BROKERAGE	02/15/2020	501,289	0	(8,801)	0	0	500,000	510,090	9,208	0	4.875	2.738	FA	12,188	880
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						501,289	0	(8,801)	0	0	500,000	510,090	9,208	0	XXX	XXX	XXX	12,188	880
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						501,289	0	(8,801)	0	0	500,000	510,090	9,208	0	XXX	XXX	XXX	12,188	880
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						3,498,497	0	19,745	0	0	3,500,000	3,478,752	26,527	0	XXX	XXX	XXX	32,813	4,698
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						3,498,497	0	19,745	0	0	3,500,000	3,478,752	26,527	0	XXX	XXX	XXX	32,813	4,698
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						3,498,497	0	19,745	0	0	XXX	3,478,752	26,527	0	XXX	XXX	XXX	32,813	4,698

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Huntington National Bank	Columbus, Oh		0.000	0	0	3,119,555	XXX
Silicon Valley Bank	Santa Clara, CA		0.000	0	0	(11,740,442)	XXX
Regions Bank	Birmingham, AL		0.000	0	0	13,752	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(8,607,135)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(8,607,135)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(8,607,135)	XXX

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

1. January	(3,631,142)	4. April	(3,438,564)	7. July	(8,486,908)	10. October	(9,481,734)
2. February	(2,012,386)	5. May	(6,197,875)	8. August	(6,431,624)	11. November	(1,174,799)
3. March	(2,560,286)	6. June	(5,423,446)	9. September	(6,809,791)	12. December	(8,607,135)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
4812C2-68-4	JP Morgan Got Mmkt		12/02/2019	1.350		9,606,274	0	319,595
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						9,606,274	0	319,595
31607A-20-8	FIDELITY IMM:PRM MM INST		12/01/2019	1.710		50,004,999	72,980	365,297
31607A-70-3	FIDELITY IMM:GOVT INSTL		12/31/2019	1.530		136,268,287	100,831	172,317
31846V-20-3	FIRST AMER:GVT OBLG Y		12/03/2019	1.200		1,764	2	1
8699999. Subtotal - All Other Money Market Mutual Funds						186,275,050	173,813	537,616
8899999 - Total Cash Equivalents						195,881,324	173,813	857,211

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	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	Benefit of All Policyholders	113,969	118,558	0	0
5. California CA						
6. Colorado CO	B	Benefit of All Policyholders	1,066,667	1,079,303	0	0
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	B	Benefit of All Policyholders	222,116	231,142	0	0
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Benefit of All Policyholders	322,088	335,055	0	0
33. New York NY						
34. North Carolina NC	B	Benefit of All Policyholders	314,581	318,544	0	0
35. North Dakota ND						
36. Ohio OH	B	Benefit of All Policyholders	2,541,954	2,625,841	0	0
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Benefit of All Policyholders	5,339,218	5,472,593	0	0
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Benefit of All Policyholders	534,902	556,187	0	0
48. Washington WA	B	Benefit of All Policyholders	140,863	143,503	0	0
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	10,596,358	10,880,725	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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