PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Healthcare Underwriters Group, Inc.

NAIC Group Code 1154 (Current) 1154 (Prior) NAIC Company Code 12233 Employer's ID Number 74-3129288

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

Country of Domicile United States

Incorporated/Organized 11/30/2004 Commenced Business 12/14/2004

Statutory Home Office 155 East Broad Street, Suite 300 (Street and Number), Columbus, OH, US 43215-3608 (City or Town, State, Country and Zip Code)

Main Administrative Office One Financial Center, 13th Floor (Street and Number)

Boston, MA, US 02111-2621 (City or Town, State, Country and Zip Code), 617-330-1755 (Area Code) (Telephone Number)

Mail Address One Financial Center, 13th Floor (Street and Number or P.O. Box), Boston, MA, US 02111-2621 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Financial Center, 13th Floor (Street and Number)

Boston, MA, US 02111-2621 (City or Town, State, Country and Zip Code), 617-330-1755 (Area Code) (Telephone Number)

Internet Website Address www.hugroupinc.com

Statutory Statement Contact Michael Richard Gabree (Name), 617-428-9888 (Area Code) (Telephone Number)

mgabree@coverys.com (E-mail Address), 617-526-0384 (FAX Number)

OFFICERS

Chief Executive Officer & President, Chair	Gregg Lee Hanson #	Treasurer	Todd Colin Mills
Vice Chair	Joseph Gerard Murphy	General Counsel & Secretary	Erin Brennan Bagley

OTHER

Jose Raul Zorola, Chief Underwriting Officer	William Carl Ludwig, Vice President, Claims	

DIRECTORS OR TRUSTEES

Gregg Lee Hanson	Joseph Gerard Murphy	Erin Brennan Bagley #
Todd Colin Mills	Jose Raul Zorola	

State of Massachusetts
County of Suffolk 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.

Gregg Lee Hanson Chief Executive Officer & President, Chair	Joseph Gerard Murphy Vice Chair	Todd Colin Mills Treasurer

Subscribed and sworn to before me this 28th day of February, 2020

Theresa Marie Bostaph

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

THERESA MARIE BOSTAPH
Notary Public
COMMONWEALTH OF MASSACHUSETTS
My Commission Expires
February 21, 2025

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	3,590,556	14.439	3,590,556		3,590,556	14.439
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	52,350	0.211	52,350		52,350	0.211
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,000,735	4.024	1,000,735		1,000,735	4.024
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	5,400,407	21.718	5,400,407		5,400,407	21.718
1.06 Industrial and miscellaneous	8,418,888	33.857	8,418,888		8,418,888	33.857
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	18,462,936	74.249	18,462,936		18,462,936	74.249
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	5,770,501	23.206	5,770,501		5,770,501	23.206
6.02 Cash equivalents (Schedule E, Part 2)	632,812	2.545	632,812		632,812	2.545
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	6,403,313	25.751	6,403,313		6,403,313	25.751
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	24,866,249	100.000	24,866,249		24,866,249	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

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 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)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,666,173
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,383,546
3.	Accrual of discount		19,590
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		231,589
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		8,781,622
7.	Deduct amortization of premium		56,942
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		602
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		18,462,936
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		18,462,936

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 Governments (Including all obligations guaranteed by governments)	1.	United States	3,590,556	3,634,337	3,598,324	3,600,000
	2.	Canada				
	3.	Other Countries				
	4.	Totals	3,590,556	3,634,337	3,598,324	3,600,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	52,350	52,439	55,149	50,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,000,735	1,071,407	1,008,748	900,000
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	5,400,407	5,544,944	5,415,694	5,123,590
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	7,679,437	7,972,984	7,679,327	7,661,974
	9.	Canada				
	10.	Other Countries	739,451	784,062	735,705	750,000
	11.	Totals	8,418,888	8,757,046	8,415,032	8,411,974
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	18,462,936	19,060,173	18,492,946	18,085,564
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States				
	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	18,462,936	19,060,173	18,492,946	

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	504,370	2,088,780	997,407			XXX	3,590,556	19.4	5,798,654	29.4	3,590,556	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	504,370	2,088,780	997,407			XXX	3,590,556	19.4	5,798,654	29.4	3,590,556	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		52,350				XXX	52,350	0.3	53,966	0.3	52,350	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		52,350				XXX	52,350	0.3	53,966	0.3	52,350	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			1,000,735			XXX	1,000,735	5.4	259,949	1.3	1,000,735	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			1,000,735			XXX	1,000,735	5.4	259,949	1.3	1,000,735	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	655,389	1,690,108	2,118,413	823,146	113,351	XXX	5,400,407	29.2	5,452,479	27.7	5,400,407	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	655,389	1,690,108	2,118,413	823,146	113,351	XXX	5,400,407	29.2	5,452,479	27.7	5,400,407	

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	457,151	3,403,768	2,787,402	584,836	608,431	XXX	7,841,587	42.5	7,058,371	35.8	6,963,762	877,826
6.2 NAIC 2	50,003	282,470	146,918		97,911	XXX	577,301	3.1	1,072,756	5.4	577,301	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	507,154	3,686,237	2,934,320	584,836	706,342	XXX	8,418,888	45.6	8,131,127	41.3	7,541,063	877,826
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,616,910	7,235,005	6,903,956	1,407,981	721,783		17,885,635	96.9	XXX	XXX	17,007,809	877,826
11.2 NAIC 2	(d) 50,003	282,470	146,918		97,911		577,301	3.1	XXX	XXX	577,301	
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	1,666,913	7,517,474	7,050,874	1,407,981	819,693		(b) 18,462,936	100.0	XXX	XXX	17,585,110	877,826
11.8 Line 11.7 as a % of Col. 7	9.0	40.7	38.2	7.6	4.4		100.0	XXX	XXX	XXX	95.2	4.8
12. Total Bonds Prior Year												
12.1 NAIC 1	1,369,469	7,866,633	6,806,258	2,168,077	412,982		XXX	XXX	18,623,419	94.6	17,418,699	1,204,720
12.2 NAIC 2	10,193	661,486	156,379		244,698		XXX	XXX	1,072,756	5.4	1,047,787	24,969
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	1,379,662	8,528,119	6,962,637	2,168,077	657,680		XXX	XXX	(b) 19,696,175	100.0	18,466,486	1,229,689
12.8 Line 12.7 as a % of Col. 9	7.0	43.3	35.4	11.0	3.3		XXX	XXX	100.0	XXX	93.8	6.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,593,320	6,866,608	6,779,244	1,116,812	651,825		17,007,809	92.1	17,418,699	88.4	17,007,809	XXX
13.2 NAIC 2	50,003	282,470	146,918		97,911		577,301	3.1	1,047,787	5.3	577,301	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	1,643,322	7,149,078	6,926,163	1,116,812	749,735		17,585,110	95.2	18,466,486	93.8	17,585,110	XXX
13.8 Line 13.7 as a % of Col. 7	9.3	40.7	39.4	6.4	4.3		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.9	38.7	37.5	6.0	4.1		95.2	XXX	XXX	XXX	95.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	23,591	368,396	124,711	291,170	69,958		877,826	4.8	1,204,720	6.1	XXX	877,826
14.2 NAIC 2									24,969	0.1	XXX	
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	23,591	368,396	124,711	291,170	69,958		877,826	4.8	1,229,689	6.2	XXX	877,826
14.8 Line 14.7 as a % of Col. 7	2.7	42.0	14.2	33.2	8.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.1	2.0	0.7	1.6	0.4		4.8	XXX	XXX	XXX	XXX	4.8

(a) Includes $ 733,494 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ .... current year of bonds with Z designations and $ .... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	504,370	2,088,780	997,407			XXX	3,590,556	19.4	5,329,621	27.1	3,590,556	
1.02 Residential Mortgage-Backed Securities						XXX			469,033	2.4		
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	504,370	2,088,780	997,407			XXX	3,590,556	19.4	5,798,654	29.4	3,590,556	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		52,350				XXX	52,350	0.3	53,966	0.3	52,350	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		52,350				XXX	52,350	0.3	53,966	0.3	52,350	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			1,000,735			XXX	1,000,735	5.4	259,949	1.3	1,000,735	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals			1,000,735			XXX	1,000,735	5.4	259,949	1.3	1,000,735	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations			1,249,439	388,959	64,490	XXX	1,702,889	9.2	1,781,087	9.0	1,702,889	
5.02 Residential Mortgage-Backed Securities	655,389	1,690,108	868,974	434,187	48,861	XXX	3,697,519	20.0	3,671,392	18.6	3,697,519	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	655,389	1,690,108	2,118,413	823,146	113,351	XXX	5,400,407	29.2	5,452,479	27.7	5,400,407	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	180,522	2,839,370	2,592,942	144,332	398,994	XXX	6,156,159	33.3	6,267,506	31.8	5,774,695	381,465
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	71,994	351,553	341,378	440,503	307,347	XXX	1,512,777	8.2	1,170,003	5.9	1,016,416	496,361
6.04 Other Loan-Backed and Structured Securities	254,637	495,314				XXX	749,952	4.1	693,618	3.5	749,952	
6.05 Totals	507,154	3,686,237	2,934,320	584,836	706,342	XXX	8,418,888	45.6	8,131,127	41.3	7,541,063	877,826
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	684,892	4,980,499	5,840,522	533,291	463,485	XXX	12,502,689	67.7	XXX	XXX	12,121,224	381,465
11.02 Residential Mortgage-Backed Securities	655,389	1,690,108	868,974	434,187	48,861	XXX	3,697,519	20.0	XXX	XXX	3,697,519	
11.03 Commercial Mortgage-Backed Securities	71,994	351,553	341,378	440,503	307,347	XXX	1,512,777	8.2	XXX	XXX	1,016,416	496,361
11.04 Other Loan-Backed and Structured Securities	254,637	495,314				XXX	749,952	4.1	XXX	XXX	749,952	
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	1,666,913	7,517,474	7,050,874	1,407,981	819,693		18,462,936	100.0	XXX	XXX	17,585,110	877,826
11.09 Line 11.08 as a % of Col. 7	9.0	40.7	38.2	7.6	4.4		100.0	XXX	XXX	XXX	95.2	4.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	688,991	6,342,625	5,404,298	1,011,518	244,697	XXX	XXX	XXX	13,692,129	69.5	12,711,514	980,615
12.02 Residential Mortgage-Backed Securities	466,532	1,460,437	1,078,000	884,996	250,460	XXX	XXX	XXX	4,140,425	21.0	4,140,426	(1)
12.03 Commercial Mortgage-Backed Securities	30,482	225,096	480,339	271,563	162,523	XXX	XXX	XXX	1,170,003	5.9	920,928	249,075
12.04 Other Loan-Backed and Structured Securities	193,657	499,961				XXX	XXX	XXX	693,618	3.5	693,618	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	1,379,662	8,528,119	6,962,637	2,168,077	657,680		XXX	XXX	19,696,175	100.0	18,466,486	1,229,689
12.09 Line 12.08 as a % of Col. 9	7.0	43.3	35.4	11.0	3.3		XXX	XXX	100	XXX	93.8	6.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	684,892	4,743,366	5,840,522	388,959	463,485	XXX	12,121,224	65.7	12,711,514	64.5	12,121,224	XXX
13.02 Residential Mortgage-Backed Securities	655,389	1,690,108	868,974	434,187	48,861	XXX	3,697,519	20.0	4,140,426	21.0	3,697,519	XXX
13.03 Commercial Mortgage-Backed Securities	48,404	220,290	216,667	293,666	237,390	XXX	1,016,416	5.5	920,928	4.7	1,016,416	XXX
13.04 Other Loan-Backed and Structured Securities	254,637	495,314				XXX	749,952	4.1	693,618	3.5	749,952	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	1,643,322	7,149,078	6,926,163	1,116,812	749,735		17,585,110	95.2	18,466,486	93.8	17,585,110	XXX
13.09 Line 13.08 as a % of Col. 7	9.3	40.7	39.4	6.4	4.3		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.9	38.7	37.5	6.0	4.1		95.2	XXX	XXX	XXX	95.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		237,133		144,332		XXX	381,465	2.1	980,615	5.0	XXX	381,465
14.02 Residential Mortgage-Backed Securities						XXX			(1)	0.0	XXX	
14.03 Commercial Mortgage-Backed Securities	23,591	131,264	124,711	146,837	69,958	XXX	496,361	2.7	249,075	1.3	XXX	496,361
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	23,591	368,396	124,711	291,170	69,958		877,826	4.8	1,229,689	6.2	XXX	877,826
14.09 Line 14.08 as a % of Col. 7	2.7	42.0	14.2	33.2	8.0		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.1	2.0	0.7	1.6	0.4		4.8	XXX	XXX	XXX	XXX	4.8

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	30,003			30,003	
2. Cost of short-term investments acquired	148,498	148,498			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	178,498	178,498			
7. Deduct amortization of premium	3	3			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		(30,003)		30,003	
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)		(30,003)		30,003	

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	720,022		720,022	
2. Cost of cash equivalents acquired	3,116,902		3,116,902	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	3,204,112		3,204,112	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	632,812		632,812	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	632,812		632,812	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - 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	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
912828-J2-7	UNITED STATES TREAS NTS				1	247,534	101.4450	253,613	250,000	248,128		342			2.000	2.155	FA	1,889	5,000	04/03/2018	02/15/2025
912828-PC-8	UNITED STATES TREAS NTS				1	512,942	100.8400	504,199	500,000	504,370		(4,938)			2.625	1.611	MN	1,695	13,125	04/03/2018	11/15/2020
912828-R3-6	UNITED STATES TREAS NTS				1	243,827	98.9880	247,471	250,000	245,073		719			1.625	1.955	MN	525	4,063	04/03/2018	05/15/2026
912828-RR-3	UNITED STATES TREAS NTS	SD			1	100,482	100.7890	100,789	100,000	100,258		(134)			2.000	1.859	MN	258	2,000	04/27/2018	11/15/2021
912828-VB-3	UNITED STATES TREAS NTS				1	486,206	100.3870	501,934	500,000	490,729		2,612			1.750	2.325	MN	1,130	8,750	04/03/2018	05/15/2023
912828-WZ-9	UNITED STATES TREAS NTS				1	492,994	100.3750	501,875	500,000	495,921		1,689			1.750	2.111	AO	1,490	8,750	04/03/2018	04/30/2022
912828-X8-8	UNITED STATES TREAS NTS				1	505,104	103.7300	518,652	500,000	504,206		(519)			2.375	2.251	MN	1,533	11,875	04/03/2018	05/15/2027
912828-RR-3	UNITED STATES TREASURY	SD			1	710,148	100.7890	705,523	700,000	702,123		(1,110)			2.000	1.838	MN	1,808	14,000	08/09/2012	11/15/2021
912828-TJ-9	UNITED STATES TREASURY	SD			1	299,086	100.0940	300,282	300,000	299,749		93			1.625	1.658	FA	1,841	4,875	10/12/2012	08/15/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,598,324	XXX	3,634,337	3,600,000	3,590,556		(1,246)			XXX	XXX	XXX	12,169	72,438	XXX	XXX
0599999. Total - U.S. Government Bonds						3,598,324	XXX	3,634,337	3,600,000	3,590,556		(1,246)			XXX	XXX	XXX	12,169	72,438	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
25476F-LH-9	DISTRICT COLUMBIA			1	1FE	55,149	104.8780	52,439	50,000	52,350		(1,617)			5.470	2.087	JD	228	2,735	04/03/2018	06/01/2021
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						55,149	XXX	52,439	50,000	52,350		(1,617)			XXX	XXX	XXX	228	2,735	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						55,149	XXX	52,439	50,000	52,350		(1,617)			XXX	XXX	XXX	228	2,735	XXX	XXX
417123-FU-5	HARTNELL CALIF CMNTY COLLEGE D			2	1FE	156,510	110.1230	165,185	150,000	155,361		(608)			4.000	3.460	FA	2,500	6,000	01/30/2018	08/01/2047
655867-YG-8	NORFOLK VA				1FE	288,920	128.9080	322,270	250,000	285,740		(3,180)			5.000	3.091	FA	5,208	6,042	02/12/2019	08/01/2041
803770-SV-9	SARPY CNTY NEB SCH DIST NO 037				1FE	288,338	122.6040	306,510	250,000	285,680		(2,658)			5.000	3.236	JD	556	9,375	03/01/2019	06/15/2042
815853-SU-1	SEGUIN TEX INDPT SCH DIST				1FE	274,980	110.9770	277,443	250,000	273,955		(1,025)			4.000	2.745	FA	3,806		07/30/2019	02/15/2049
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,008,748	XXX	1,071,407	900,000	1,000,735		(7,472)			XXX	XXX	XXX	12,069	21,417	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,008,748	XXX	1,071,407	900,000	1,000,735		(7,472)			XXX	XXX	XXX	12,069	21,417	XXX	XXX
02765U-LM-4	AMERICAN MUN PWR OHIO INC REV			2	1FE	108,316	113.7940	113,794	100,000	107,050		(1,008)			5.000	3.703	FA	1,889	5,000	09/27/2018	02/15/2046
196480-EW-3	COLORADO HSG & FIN AUTH				1FE	158,426	105.4080	158,112	150,000	158,263		(162)			4.000	3.277	MN	683		10/18/2019	05/01/2050
249182-LK-0	DENVER COLO CITY & CNTY ARPT R				1FE	115,351	134.1210	134,121	100,000	114,593		(604)			5.000	3.821	JD	417	5,000	09/27/2018	12/01/2036
31364F-KW-0	FEDERAL NATL MTG ASSN MTN				1	25,960	130.5560	26,111	20,000	25,005		(553)			6.320	2.796	JD	39	1,264	04/03/2018	12/20/2027
45506D-X3-4	INDIANA ST FIN AUTH REV				1FE	291,343	124.3420	310,855	250,000	287,871		(3,472)			5.000	3.076	FA	5,208	6,493	01/10/2019	02/01/2039
717817-UH-1	PHILADELPHIA PA ARPT REV			2	1FE	226,036	118.9720	237,944	200,000	222,272		(2,576)			5.000	3.311	JJ	5,000	10,000	07/11/2018	07/01/2035
73358W-CX-0	PORT AUTH N Y & N J				1FE	339,648	133.4850	333,713	250,000	338,857		(791)			5.647	3.102	MN	2,353	7,059	10/11/2019	11/01/2040
88275F-PZ-6	TEXAS ST DEPT OF HSG & CMNTY A			2	1FE	204,592	109.1970	218,394	200,000	203,978		(439)			4.125	3.823	MS	2,750	7,998	08/03/2018	09/01/2038
93878L-BD-8	WASHINGTON D C CONVENTION & SP REV			1,2	1FE	245,000	108.1200	264,894	245,000	245,000					3.919	3.919	AO	2,400	9,602	02/23/2018	10/01/2029
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,714,671	XXX	1,797,938	1,515,000	1,702,889		(9,606)			XXX	XXX	XXX	20,739	52,415	XXX	XXX
3131XR-7L-2	FHLMC MBS 30Y FIXED			4	1	152,320	104.8740	156,914	149,621	152,330		10			3.500	3.150	MON	436	436	11/12/2019	07/01/2045
3128PT-GQ-2	FHLMC PC GOLD 15 YR			4	1	8,236	103.6540	8,119	7,833	8,161		(42)			3.500	1.660	MON	23	274	04/03/2018	12/01/2025
3128MJ-AW-0	FHLMC PC GOLD COMB 30			4	1	3,847	110.3590	3,763	3,410	3,819		(25)			5.000	2.040	MON	14	170	04/03/2018	11/01/2034
312933-WQ-3	FHLMC PC GOLD COMB 30			4	1	19,566	108.6200	19,049	17,537	19,474		(80)			4.500	2.169	MON	66	789	04/03/2018	06/01/2039
312936-NA-1	FHLMC PC GOLD COMB 30			4	1	10,140	108.6030	9,941	9,153	10,120		(25)			4.500	2.271	MON	34	412	04/03/2018	10/01/2039
3132A7-NE-7	FHLMC SUPER 15Y FIXED			4	1	48,455	101.4280	47,746	47,074	48,452		(3)			2.500	1.659	MON	98	98	11/12/2019	04/01/2028
3132A9-NB-9	FHLMC SUPER 15Y FIXED			4	1	10,915	101.3400	10,863	10,719	10,915		(1)			2.500	1.977	MON	22	22	11/12/2019	05/01/2028
3132A9-NH-6	FHLMC SUPER 15Y FIXED			4	1	37,181	101.3400	36,668	36,183	37,176		(5)			2.500	1.730	MON	75	75	11/12/2019	07/01/2028
3132A9-Q2-6	FHLMC SUPER 15Y FIXED			4	1	10,054	101.3390	10,066	9,933	10,054					2.500	2.208	MON	21	21	11/12/2019	07/01/2030
3132A9-RP-4	FHLMC SUPER 15Y FIXED			4	1	25,701	102.9660	25,421	24,689	25,707		7			3.000	1.987	MON	62	62	11/12/2019	01/01/2031
3132A4-RV-2	FHLMC SUPER 30Y FIXED			4	1	26,601	105.3410	26,942	25,576	26,607		6			3.500	2.732	MON	75	75	11/12/2019	03/01/2045
3132A5-AQ-8	FHLMC SUPER 30Y FIXED			4	1	66,564	102.9920	66,104	64,184	66,570		6			3.000	2.395	MON	160	160	11/12/2019	04/01/2043
3132A5-B2-0	FHLMC SUPER 30Y FIXED			4	1	37,035	106.1020	36,311	34,223	37,060		25			4.000	2.250	MON	114	114	11/12/2019	03/01/2044
3132A5-BA-2	FHLMC SUPER 30Y FIXED			4	1	9,988	106.5980	9,868	9,257	9,995		7			4.000	2.375	MON	31	31	11/12/2019	10/01/2043
3132A5-EP-6	FHLMC SUPER 30Y FIXED			4	1	96,325	104.4680	96,542	92,413	96,374		49			3.500	2.693	MON	270	270	11/12/2019	12/01/2045
3132A5-EY-7	FHLMC SUPER 30Y FIXED			4	1	57,361	104.4040	56,705	54,313	57,397		37			3.500	2.424	MON	158	158	11/12/2019	03/01/2046
3132AA-QW-7	FHLMC SUPER 30Y FIXED			4	1	7,654	108.5700	7,521	6,927	7,658		4			4.500	2.278	MON	26	26	11/12/2019	05/01/2042
3132AA-YV-0	FHLMC SUPER 30Y FIXED			4	1	114,758	105.1870	117,121	111,345	114,770		12			3.500	2.905	MON	325	325	11/12/2019	05/01/2046
31329Q-N6-4	FHLMC UMBS 30Y FIXED			4	1	923,387	103.5830	923,150	891,220	922,710		(678)			3.500	2.582	MON	2,599	10,398	08/08/2019	04/01/2049
3131X6-MG-2	FHLMC UMBS 15Y FIXED			4	1	17,388	103.6040	17,347	16,743	17,387		(1)			3.500	1.933	MON	49	49	11/12/2019	03/01/2026
3131X6-Z3-7	FHLMC UMBS 15Y FIXED			4	1	6,669	103.6350	6,611	6,379	6,665		(4)			3.500	1.969	MON	19	19	11/12/2019	08/01/2026
3131WR-FX-8	FHLMC UMBS 30Y FIXED			4	1	22,468	107.2510	22,500	20,979	22,479		11			4.000	2.584	MON	70	70	11/12/2019	01/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3131Y2-6B-9	FHLMC UMBS 30Y FIXED			4	1	427,976	104.5160	443,076	423,933	428,108		132			4.000	3.680	MON	1,413	1,413	11/12/2019	09/01/2048
31329J-FJ-1	FHLMC UMBS 30Y FIXED			4	1	4,607	107.2480	4,602	4,291	4,607		(1)			4.000	2.535	MON	14	14	11/12/2019	10/01/2040
3138X3-EH-1	FNMA PASS-THRU LNG 30 YEAR			4	1	12,066	102.9770	12,327	11,971	12,062		(4)			3.000	2.871	MON	30	359	04/03/2018	08/01/2043
31402R-DD-8	FNMA PASS-THRU LNG 30 YEAR			4	1	3,905	113.0000	3,857	3,414	3,865		(39)			5.500	1.998	MON	16	188	04/03/2018	05/01/2035
3140HA-C9-9	FNMA PASS-THRU LNG 30 YEAR			4	1	230,799	103.8560	236,958	228,161	230,279		(413)			3.500	3.291	MON	665	7,986	02/01/2018	01/01/2048
3138A5-AP-7	FNMA PASS-THRU INT 15 YEAR			4	1	18,912	103.6120	18,712	18,060	18,754		(98)			3.500	1.787	MON	53	632	04/03/2018	01/01/2026
3138A7-GY-8	FNMA PASS-THRU INT 15 YEAR			4	1	6,495	103.6090	6,415	6,192	6,443		(32)			3.500	1.651	MON	18	217	04/03/2018	02/01/2026
3138EG-AB-0	FNMA PASS-THRU INT 15 YEAR			4	1	150,148	103.6090	149,761	144,544	149,160		(640)			3.500	2.011	MON	422	5,059	04/03/2018	02/01/2026
3138EQ-CS-9	FNMA PASS-THRU INT 15 YEAR			4	1	155,432	103.4810	155,613	150,378	155,068		(251)			3.000	2.134	MON	376	4,511	04/03/2018	09/01/2030
3138WJ-DM-7	FNMA PASS-THRU INT 15 YEAR			4	1	96,130	101.3440	98,109	96,808	96,177		31			2.500	2.650	MON	202	2,420	04/03/2018	10/01/2031
3138WP-JG-0	FNMA PASS-THRU INT 15 YEAR			4	1	4,128	101.3400	4,105	4,051	4,119		(5)			2.500	1.980	MON	8	101	04/03/2018	04/01/2028
31416W-6R-8	FNMA PASS-THRU INT 15 YEAR			4	1	31,220	103.6110	30,778	29,705	30,933		(167)			3.500	1.606	MON	87	1,040	04/03/2018	11/01/2025
31417A-RG-6	FNMA PASS-THRU INT 15 YEAR			4	1	3,826	102.6220	3,784	3,687	3,807		(11)			3.000	1.789	MON	9	111	04/03/2018	12/01/2026
3138AB-BY-4	FNMA PASS-THRU LNG 30 YEAR			4	1	8,064	108.6120	7,895	7,269	8,037		(21)			4.500	2.250	MON	27	327	04/03/2018	04/01/2041
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR			4	1	42,021	105.3980	41,825	39,683	41,940		(84)			3.500	2.463	MON	116	1,389	04/03/2018	12/01/2041
3138EH-BB-7	FNMA PASS-THRU LNG 30 YEAR			4	1	7,553	110.1440	7,262	6,593	7,534		(50)			5.000	1.914	MON	27	330	04/03/2018	10/01/2041
3138M5-LN-7	FNMA PASS-THRU LNG 30 YEAR			4	1	28,644	105.4070	29,070	27,579	28,600		(43)			3.500	2.819	MON	80	965	04/03/2018	08/01/2042
3138W9-BG-4	FNMA PASS-THRU LNG 30 YEAR			4	1	32,670	102.9480	32,759	31,821	32,640		(37)			3.000	2.573	MON	80	955	04/03/2018	07/01/2043
3138W9-BN-9	FNMA PASS-THRU LNG 30 YEAR			4	1	27,695	102.8940	27,326	26,558	27,648		(45)			3.000	2.329	MON	66	797	04/03/2018	07/01/2043
3138X3-EJ-7	FNMA PASS-THRU LNG 30 YEAR			4	1	48,922	102.9780	49,930	48,486	48,908		(14)			3.000	2.853	MON	121	1,455	04/03/2018	08/01/2043
314020-YH-8	FNMA PASS-THRU LNG 30 YEAR			4	1	22,321	110.2050	22,022	19,983	22,106		(147)			5.000	2.296	MON	83	999	04/03/2018	12/01/2034
31416M-3A-0	FNMA PASS-THRU LNG 30 YEAR			4	1	24,373	107.1740	24,093	22,481	24,354		(86)			4.000	2.287	MON	75	899	04/03/2018	04/01/2039
31417C-VM-4	FNMA PASS-THRU LNG 30 YEAR			4	1	10,027	105.4100	10,116	9,597	10,018		(16)			3.500	2.700	MON	28	336	04/03/2018	08/01/2042
31417D-GB-3	FNMA PASS-THRU LNG 30 YEAR			4	1	69,533	103.0340	69,337	67,295	69,428		(89)			3.000	2.465	MON	168	2,019	04/03/2018	10/01/2042
31417G-3T-1	FNMA PASS-THRU LNG 30 YEAR			4	1	68,584	102.8890	67,908	66,001	68,448		(91)			3.000	2.393	MON	165	1,980	04/03/2018	07/01/2043
31417V-N6-6	FNMA PASS-THRU LNG 30 YEAR			4	1	20,790	108.5740	20,386	18,776	20,747		(66)			4.500	2.323	MON	70	845	04/03/2018	12/01/2039
31418C-BF-0	FNMA PASS-THRU LNG 30 YEAR			4	1	398,858	102.4150	420,922	410,995	399,242		361			3.000	3.492	MON	1,027	12,330	03/01/2018	09/01/2046
31419A-G2-7	FNMA PASS-THRU LNG 30 YEAR			4	1	32,711	107.2520	32,785	30,568	32,606		(91)			4.000	2.615	MON	102	1,223	04/03/2018	08/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						3,701,023	XXX	3,747,006	3,608,590	3,697,519		(2,710)			XXX	XXX	XXX	10,297	64,952	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						5,415,694	XXX	5,544,944	5,123,590	5,400,407		(12,316)			XXX	XXX	XXX	31,036	117,368	XXX	XXX
010392-FT-0	ALABAMA PWR CO				1FE	103,890	102.6010	102,601	100,000	103,870		(20)			3.450	3.244	AO	997		10/02/2019	10/01/2049
0258M0-DX-4	AMERICAN EXPRESS CR CORP MTNBE			2	1FE	50,400	100.3680	50,184	50,000	50,107		(170)			2.600	2.250	MS	386	1,300	04/03/2018	09/14/2020
02665W-CD-1	AMERICAN HONDA FIN CORP MTN			1	1FE	74,849	100.9170	75,688	75,000	74,940		52			2.650	2.723	FA	767	1,988	04/03/2018	02/12/2021
02665W-DD-0	AMERICAN HONDA FIN CORP MTN				1FE	149,958	100.0790	150,118	150,000	149,961		3			2.150	2.156	MS	994		09/05/2019	09/10/2024
031162-CH-1	AMGEN INC			2	2FE	39,953	100.9400	40,376	40,000	39,967		9			2.250	2.274	FA	330	900	04/03/2018	08/19/2023
035242-AL-0	ANHEUSER BUSCH INBEV FIN INC			1,2	2FE	99,456	103.6050	103,605	100,000	99,648		106			3.300	3.421	FA	1,375	3,380	03/02/2018	02/01/2023
03522A-AG-5	ANHEUSER-BUSCH COS LLC / ANHE			1,2	2FE	24,969	106.6560	26,664	25,000	24,973		4			3.650	3.670	FA	380	913	11/13/2018	02/01/2026
037833-CQ-1	APPLE INC			1,2	1FE	49,928	101.2010	50,600	50,000	49,958		17			2.300	2.337	MN	160	1,150	04/03/2018	05/11/2022
06051G-HG-7	BANK AMER CORP			1,2	1FE	144,405	108.9770	163,466	150,000	144,902		442			3.970	4.425	MS	1,919	5,955	11/15/2018	03/05/2029
06051G-HL-6	BANK AMER CORP			1,2	1FE	150,000	105.2380	157,857	150,000	150,000					3.864	3.864	JJ	2,544	5,796	07/18/2018	07/23/2024
06406R-AL-1	BANK NEW YORK MELLON CORP				1FE	149,738	100.1310	150,196	150,000	149,748		10			2.100	2.137	AO	586		10/17/2019	10/24/2024
09062X-AC-7	BIOGEN INC			1	1FE	50,922	100.7350	50,368	50,000	50,271		(376)			2.900	2.124	MS	427	1,450	04/03/2018	09/15/2020
110122-AW-8	BRISTOL MYERS SQUIBB CO			1	1FE	199,116	104.7030	209,407	200,000	199,347		157			3.250	3.341	MN	1,083	6,500	07/06/2018	11/01/2023
14040H-BP-9	CAPITAL ONE FINL CORP			2	2FE	50,018	100.1320	50,066	50,000	50,003		(9)			2.500	2.482	MN	170	1,250	04/03/2018	05/12/2020
149123-CG-4	CATERPILLAR INC DEL				1FE	151,292	101.0040	151,506	150,000	151,259		(33)			2.600	2.500	MS	1,105		09/20/2019	09/19/2029
17275R-BL-5	CISCO SYS INC			1,2	1FE	40,013	101.9570	40,783	40,000	40,010		(1)			2.500	2.496	MS	281	1,000	04/03/2018	09/20/2026
172967-KB-6	CITIGROUP INC				1FE	19,942	100.5460	20,109	20,000	19,981		23			2.650	2.769	AO	96	530	04/03/2018	10/26/2020
172967-ME-8	CITIGROUP INC				1FE	109,230	109.4810	109,481	100,000	108,999		(231)			3.980	2.863	MS	1,117		09/23/2019	03/20/2030
210518-DC-7	CONSUMERS ENERGY CO			1,2	1FE	149,628	110.5880	165,882	150,000	149,664		31			3.800	3.830	MN	728	5,732	10/29/2018	11/15/2028
22160K-AJ-4	COSTCO WHSL CORP			1,2	1FE	74,897	100.5570	75,418	75,000	74,954		33			2.150	2.196	MN	193	1,613	04/03/2018	05/18/2021
126408-HJ-5	CSX CORP			1,2	2FE	74,760	109.1370	81,853	75,000	74,796		21			3.800	3.839	MS	950	2,850	04/03/2018	03/01/2028
126650-DC-1	CVS HEALTH CORP			1	2FE	132,932	101.6630	135,211	133,000	132,972		22			3.350	3.368	MS	1,386	4,456	03/06/2018	03/09/2021
25245B-AB-3	DIAGEO INVT CORP			1	1FE	249,183	102.0210	255,052	250,000	249,533		188			2.875	2.957	MN	998	7,188	02/12/2018	05/11/2022
26442C-AV-6	DUKE ENERGY CAROLINAS LLC			1,2	1FE	249,708	103.0770	257,692	250,000	249,809		56			3.050	3.075	MS	2,245	7,625	02/26/2018	03/15/2023
26443T-AB-2	DUKE ENERGY IND LLC				1FE	97,763	100.0130	100,013	100,000	97,775		12			3.250	3.369	AO	849		09/25/2019	10/01/2049

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
291011-BF-0	EMERSON ELEC CO			1,2	1FE	9,960	101.7000	10,170	10,000	9,978		11			2.625	2.742	JD	22	263	04/03/2018	12/01/2021
31428X-BS-4	FEDEX CORP			1,2	2FE	97,873	109.3260	109,326	100,000	97,911		32			4.950	5.089	AO	1,018	4,950	10/19/2018	10/17/2048
31677Q-BG-3	FIFTH THIRD BK CIN OHIO MTN BE			1,2	1FE	49,983	100.5420	50,271	50,000	49,992		5			2.250	2.261	JD	53	1,125	04/03/2018	06/14/2021
375558-BF-9	GILEAD SCIENCES INC			1,2	1FE	50,587	107.6990	53,850	50,000	50,467		(70)			3.650	3.474	MS	608	1,825	04/03/2018	03/01/2026
38141G-WB-6	GOLDMAN SACHS GROUP INC			1,2	1FE	105,848	106.4550	106,455	100,000	105,611		(237)			3.850	2.837	JJ	1,658		09/20/2019	01/26/2027
458140-AJ-9	INTEL CORP			1	1FE	51,895	102.7690	51,384	50,000	50,967		(536)			3.300	2.168	AO	413	1,650	04/03/2018	10/01/2021
459200-JG-7	INTERNATIONAL BUSINESS MACHS			1	1FE	50,564	106.6750	53,337	50,000	50,451		(65)			3.450	3.286	FA	633	1,725	04/03/2018	02/19/2026
459200-JY-8	INTERNATIONAL BUSINESS MACHS				1FE	154,749	103.7720	155,658	150,000	154,477		(272)			3.000	2.279	MN	575	2,250	09/20/2019	05/15/2024
46647P-AR-7	JP MORGAN CHASE BANK NA			1,2	1FE	145,514	109.8430	164,765	150,000	145,912		349			4.005	4.364	AO	1,135	6,008	11/08/2018	04/23/2029
46647P-AU-0	JP MORGAN CHASE BANK NA			1,2	1FE	150,000	105.4050	158,107	150,000	150,000					3.797	3.797	JJ	2,500	5,696	07/16/2018	07/23/2024
46625H-RY-8	JPMORGAN CHASE & CO			1,2	1FE	51,236	107.8380	53,919	50,000	51,020		(125)			3.782	3.455	FA	788	1,891	04/03/2018	02/01/2028
594918-BW-3	MICROSOFT CORP			1,2	1FE	49,917	101.4140	50,707	50,000	49,954		21			2.400	2.446	FA	483	1,200	04/03/2018	02/06/2022
595620-AV-7	MIDAMERICAN ENERGY CO				1FE	99,436	98.7810	98,781	100,000	99,439		3			3.150	3.179	AO	665		10/01/2019	04/15/2050
61761J-VL-0	MORGAN STANLEY				1FE	75,015	106.2300	79,673	75,000	75,011		(2)			3.700	3.697	AO	524	2,775	04/03/2018	10/23/2024
649322-AC-8	NEW YORK PRESBYTERIAN HOSP			1	1FE	143,883	102.3840	153,576	150,000	144,332		240			3.563	3.874	FA	2,227	5,345	02/05/2018	08/01/2036
69353R-FG-8	PNC BK N A PITTSBURGH PA			2	1FE	234,798	104.3280	260,820	250,000	236,513		1,449			3.100	3.908	AO	1,421	7,750	10/23/2018	10/25/2027
742718-ER-6	PROCTER AND GAMBLE CO			1	1FE	49,939	102.9900	51,495	50,000	49,950		7			2.450	2.466	MN	197	1,225	04/03/2018	11/03/2026
74432Q-BP-9	PRUDENTIAL FINL INC MTNS BOOK			1	1FE	10,471	102.2390	10,224	10,000	10,161		(180)			4.500	2.626	MN	58	450	04/03/2018	11/15/2020
828807-DG-9	SIMON PPTY GROUP LP				1FE	148,086	99.5210	149,281	150,000	148,188		102			2.000	2.272	MS	900		09/20/2019	09/13/2024
857477-BD-4	STATE STR CORP				1FE	276,903	111.6120	279,029	250,000	275,706		(1,196)			4.141	2.829	JD	805	5,176	07/10/2019	12/03/2029
89233P-5F-9	TOYOTA MOTOR CREDIT SERIES MTN				1FE	31,255	102.5950	30,779	30,000	30,632		(360)			3.400	2.136	MS	300	1,020	04/03/2018	09/15/2021
91159H-HR-4	U S BANCORP MTNS BK ENT			2	1FE	234,863	105.0980	262,745	250,000	236,553		1,552			3.150	4.005	AO	1,400	7,875	11/28/2018	04/27/2027
911312-BU-9	UNITED PARCEL SERVICE INC				1FE	149,696	99.7760	149,664	150,000	149,703		7			2.500	2.523	MS	1,406		09/23/2019	09/01/2029
92343V-DD-3	VERIZON COMMUNICATIONS INC			1	2FE	46,504	101.5600	50,780	50,000	47,149		375			2.625	3.600	FA	496	1,313	04/03/2018	08/15/2026
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	9,845	104.2400	10,424	10,000	9,882		21			3.800	4.069	MN	45	380	04/03/2018	11/18/2024
976826-BM-8	WISCONSIN PWR & LT CO				1FE	249,270	103.2570	258,143	250,000	249,304		34			3.000	3.034	JJ	3,896		06/17/2019	07/01/2029
404280-BS-7	HSBC HLDGS PLC FLTG RATE		C		1FE	252,723	105.2160	263,040	250,000	252,318		(404)			3.950	3.719	MN	1,180	9,875	02/28/2019	05/18/2024
82620K-AK-9	SIEMENS FIN NV 144A		C	1	1FE	232,983	99.9870	249,968	250,000	237,133		3,198			2.000	3.492	MS	1,472	5,000	09/11/2018	09/15/2023
89153V-AQ-2	TOTAL CAPITAL		C		1FE	250,000	108.4220	271,055	250,000	250,000					3.455	3.455	FA	3,167	4,319	02/11/2019	02/19/2029
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,150,739	XXX	6,421,618	6,168,000	6,156,159		4,302			XXX	XXX	XXX	52,110	142,657	XXX	XXX
06540B-BC-2	BANK 2019-BNK21 144A			4	1FE	252,496	99.6620	249,155	250,000	252,445		(51)			2.600	2.490	MON	542	1,083	09/27/2019	10/18/2052
12528Y-AE-3	CF MORTGAGE TR 2019-CF2			4	1FE	252,498	99.4660	248,665	250,000	252,470		(28)			2.624	2.546	MON	547	1,093	09/26/2019	11/18/2052
06540X-BF-7	CMO BANK SR 19-BN22 CL A3 2.726%			4	1FE	100,999	100.7030	100,703	100,000	100,986		(14)			2.726	2.626	MON	106	227	10/25/2019	11/15/2062
36250S-AE-9	GS MTG SECS TR 2018-GS10			4	1FM	411,986	111.0800	444,321	400,000	410,670		(887)			4.155	3.817	MON	1,385	16,620	07/26/2018	07/12/2051
86212V-AD-6	STORE MSTR FDG I-VII 2018-1 144A			4	1FE	243,911	103.6160	252,795	243,974	243,916		4			3.960	3.963	MON	295	9,661	10/12/2018	10/20/2048
95002D-BD-0	WELLS FARGO COM MTG 2018-C47			4	1FM	252,490	111.2910	278,227	250,000	252,290		(164)			4.175	4.069	MON	870	10,437	10/09/2018	09/16/2061
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,514,380	XXX	1,573,866	1,493,974	1,512,777		(1,139)			XXX	XXX	XXX	3,744	39,123	XXX	XXX
254683-CD-5	DISCOVER CARD EXE NT TR 2018-1			4	1FE	249,991	102.8610	257,153	250,000	249,994		2			3.030	3.031	MON	337	7,575	03/08/2018	08/15/2025
36256U-AD-0	GM FINL AUTO LEASE TR 2019-1			4	1FE	499,922	100.8820	504,410	500,000	499,958		36			2.980	2.989	MON	455	12,375	02/13/2019	12/20/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						749,912	XXX	761,562	750,000	749,952		38			XXX	XXX	XXX	792	19,950	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,415,032	XXX	8,757,046	8,411,974	8,418,888		3,201			XXX	XXX	XXX	56,646	201,730	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						12,527,631	XXX	12,977,739	12,233,000	12,502,689		(15,638)			XXX	XXX	XXX	97,315	291,661	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						3,701,023	XXX	3,747,006	3,608,590	3,697,519		(2,710)			XXX	XXX	XXX	10,297	64,952	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,514,380	XXX	1,573,866	1,493,974	1,512,777		(1,139)			XXX	XXX	XXX	3,744	39,123	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						749,912	XXX	761,562	750,000	749,952		38			XXX	XXX	XXX	792	19,950	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						18,492,946	XXX	19,060,173	18,085,564	18,462,936		(19,449)			XXX	XXX	XXX	112,148	415,687	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
9799999 - Total Common Stocks						XXX										XXX	XXX
9899999 - Total Preferred and Common Stocks						XXX										XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
655867-YG-8	NORFOLK VA		02/12/2019	HILLTOP SECURITIES		288,920	250,000	243
803770-SV-9	SARPY CNTY NEB SCH DIST NO 037		03/01/2019	NORTHERN TRUST		288,338	250,000	
815853-SU-1	SEGUIN TEX INDPT SCH DIST		07/30/2019	CITIGROUP GLOBAL		274,980	250,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						852,238	750,000	243
196480-EW-3	COLORADO HSG & FIN AUTH		10/18/2019	BARCLAYS CAPITAL SECURITIES		158,426	150,000	
3131XR-7L-2	FHLMC MBS 30Y FIXED		11/12/2019	EXCHANGE		154,351	151,616	
3132A7-NE-7	FHLMC SUPER 15Y FIXED		11/12/2019	EXCHANGE		49,460	48,050	
3132A9-NB-9	FHLMC SUPER 15Y FIXED		11/12/2019	EXCHANGE		11,127	10,927	
3132A9-NH-6	FHLMC SUPER 15Y FIXED		11/12/2019	EXCHANGE		37,814	36,799	
3132A9-Q2-6	FHLMC SUPER 15Y FIXED		11/12/2019	EXCHANGE		10,213	10,090	
3132A9-RP-4	FHLMC SUPER 15Y FIXED		11/12/2019	EXCHANGE		26,320	25,283	
3132A4-RV-2	FHLMC SUPER 30Y FIXED		11/12/2019	EXCHANGE		27,016	25,975	
3132A5-AQ-8	FHLMC SUPER 30Y FIXED		11/12/2019	EXCHANGE		67,346	64,938	
3132A5-B2-0	FHLMC SUPER 30Y FIXED		11/12/2019	EXCHANGE		37,784	34,915	
3132A5-BA-2	FHLMC SUPER 30Y FIXED		11/12/2019	EXCHANGE		10,193	9,447	
3132A5-EP-6	FHLMC SUPER 30Y FIXED		11/12/2019	EXCHANGE		98,491	94,491	
3132A5-EY-7	FHLMC SUPER 30Y FIXED		11/12/2019	EXCHANGE		58,624	55,509	
3132AA-QW-7	FHLMC SUPER 30Y FIXED		11/12/2019	EXCHANGE		7,784	7,045	
3132AA-YV-0	FHLMC SUPER 30Y FIXED		11/12/2019	EXCHANGE		116,274	112,816	
31329Q-N6-4	FHLMC UMBS 30Y FIXED		08/08/2019	WACHOVIA SECURITIES		973,244	939,340	1,096
3131X6-MG-2	FHLMC UMBS 15Y FIXED		11/12/2019	EXCHANGE		17,892	17,229	
3131X6-Z3-7	FHLMC UMBS 15Y FIXED		11/12/2019	EXCHANGE		6,759	6,465	
3131WR-FX-8	FHLMC UMBS 30Y FIXED		11/12/2019	EXCHANGE		22,876	21,360	
3131Y2-6B-9	FHLMC UMBS 30Y FIXED		11/12/2019	EXCHANGE		449,181	444,937	
31329J-FJ-1	FHLMC UMBS 30Y FIXED		11/12/2019	EXCHANGE		4,649	4,330	
45506D-X3-4	INDIANA ST FIN AUTH REV		01/10/2019	CITIGROUP GLOBAL		291,343	250,000	
73358W-CX-0	PORT AUTH N Y & N J		10/11/2019	INCAPITAL LLC		339,648	250,000	6,471
3199999. Subtotal - Bonds - U.S. Special Revenues						2,976,814	2,771,562	7,566
010392-FT-0	ALABAMA PWR CO		10/02/2019	MITSUBISHI SECURITIES		103,890	100,000	163
02665W-DD-0	AMERICAN HONDA FIN CORP MTN		09/05/2019	BNP PARIBAS		149,958	150,000	
06540B-BC-2	BANK 2019-BNK21 144A		09/27/2019	MONTGOMERY SECURITIES		252,496	250,000	397
06406R-AL-1	BANK NEW YORK MELLON CORP		10/17/2019	MONTGOMERY SECURITIES		149,738	150,000	
149123-CG-4	CATERPILLAR INC DEL		09/20/2019	NORTHERN TRUST		151,292	150,000	54
12528Y-AE-3	CF MORTGAGE TR 2019-CF2		09/26/2019	CANTOR FITZGERALD & CO		252,498	250,000	292
172967-ME-8	CITIGROUP INC		09/23/2019	WACHOVIA SECURITIES		109,230	100,000	55
06540X-BF-7	CMO BANK SR 19-BN22 CL A3 2.726%		10/25/2019	WACHOVIA SECURITIES		100,999	100,000	106
26443T-AB-2	DUKE ENERGY IND LLC		09/25/2019	MIZUHO SECURITIES		97,763	100,000	
36256U-AD-0	GM FINL AUTO LEASE TR 2019-1		02/13/2019	WACHOVIA SECURITIES		499,922	500,000	
38141G-WB-6	GOLDMAN SACHS GROUP INC		09/20/2019	NORTHERN TRUST		105,848	100,000	620
459200-JY-8	INTERNATIONAL BUSINESS MACHS		09/20/2019	GOLDMAN SACHS & CO		154,749	150,000	1,613
595620-AV-7	MIDAMERICAN ENERGY CO		10/01/2019	SMITH BARNEY INC		99,436	100,000	
828807-DG-9	SIMON PPTY GROUP LP		09/20/2019	MIZUHO SECURITIES		148,086	150,000	92
857477-BD-4	STATE STR CORP		07/10/2019	NORTHERN TRUST		276,903	250,000	1,122
911312-BU-9	UNITED PARCEL SERVICE INC		09/23/2019	NORTHERN TRUST		149,696	150,000	406
976826-BM-8	WISCONSIN PWR & LT CO		06/17/2019	BARCLAYS CAPITAL SECURITIES		249,270	250,000	
404280-BS-7	HSBC HLDGS PLC FLTG RATE	C	02/28/2019	HSBC - JAMES CAPEL		252,723	250,000	2,908
89153V-AQ-2	TOTAL CAPITAL	C	02/11/2019	MORGAN STANLEY & CO INC		250,000	250,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,554,495	3,500,000	7,827
8399997. Total - Bonds - Part 3						7,383,546	7,021,562	15,636
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						7,383,546	7,021,562	15,636
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						7,383,546	XXX	15,636

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179T-QN-8	GNMA PASS-THRU M SINGLE FAMILY		01/25/2019	VARIOUS		465,693	473,483	468,933	469,034		53		53		469,086		(3,393)	(3,393)	2,242	01/20/2048
912828-3Q-1	UNITED STATES TREAS NTS		01/24/2019	NOMURA SECURITIES		247,255	250,000	248,087	248,670		40		40		248,710		(1,455)	(1,455)	2,638	01/15/2021
912828-3V-0	UNITED STATES TREAS NTS		01/24/2019	CHASE SECURITIES		248,700	250,000	244,737	245,333		44		44		245,378		3,323	3,323	3,023	01/31/2025
912828-H5-2	UNITED STATES TREAS NTS		01/29/2019	HSBC - JAMES CAPEL		493,397	500,000	500,349	500,208		(15)		(15)		500,193		(6,796)	(6,796)	3,108	01/31/2020
912828-S4-3	UNITED STATES TREAS NTS		01/29/2019	NOMURA SECURITIES		496,112	500,000	494,366	497,626		337		337		497,963		(1,852)	(1,852)	2,030	07/15/2019
912828-V7-2	UNITED STATES TREAS NTS		01/24/2019	INCAPITAL LLC		245,204	250,000	244,835	245,982		79		79		246,061		(857)	(857)	2,267	01/31/2022
0599999. Subtotal - Bonds - U.S. Governments						2,196,361	2,223,483	2,201,308	2,206,852		539		539		2,207,391		(11,030)	(11,030)	15,309	XXX
417123-FU-5	HARTNELL CALIF CMNTY COLLEGE D		08/26/2019	MORGAN STANLEY & CO INC		112,077	100,000	104,340	103,979		(263)		(263)		103,716		8,361	8,361	4,300	08/01/2047
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						112,077	100,000	104,340	103,979		(263)		(263)		103,716		8,361	8,361	4,300	XXX
02765U-LM-4	AMERICAN MUN PWR OHIO INC REV		08/26/2019	MORGAN STANLEY & CO INC		174,293	150,000	162,474	162,088		(982)		(982)		161,106		13,186	13,186	7,771	02/15/2046
249182-LK-0	DENVER COLO CITY & CNTY ARPT R		08/28/2019	MERRILL LYNCH		206,130	150,000	173,027	172,795		(592)		(592)		172,203		33,927	33,927	5,604	12/01/2036
3131XR-7L-2	FHLMC MBS 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		1,995	1,995	2,031			(36)		(36)		1,995				6	07/01/2045
3128MM-UG-6	FHLMC PC GOLD COMB 15		11/15/2019	VARIOUS		31,235	30,198	31,516	31,485		(250)		(250)		31,235				771	01/01/2031
3128MJ-XK-1	FHLMC PC GOLD COMB 30		11/15/2019	VARIOUS		113,656	109,656	114,420	114,481		(824)		(824)		113,656				3,340	12/01/2045
3128MJ-XX-3	FHLMC PC GOLD COMB 30		11/15/2019	VARIOUS		68,397	65,282	69,040	69,071		(674)		(674)		68,397				1,980	02/01/2046
3132Y2-HF-6	FHLMC PC GOLD PC 30YR		11/15/2019	VARIOUS		490,353	486,110	491,654	491,694		(1,342)		(1,342)		490,353				17,416	09/01/2048
3128PT-GQ-2	FHLMC PC GOLD 15 YR		12/16/2019	PRINCIPAL RECEIPT		2,371	2,371	2,493	2,483		(112)		(112)		2,371				43	12/01/2025
3128PU-J2-9	FHLMC PC GOLD 15 YR		11/15/2019	VARIOUS		22,460	21,796	22,818	22,751		(291)		(291)		22,460				635	03/01/2026
3128PW-BW-7	FHLMC PC GOLD 15 YR		11/15/2019	VARIOUS		8,668	8,374	8,794	8,779		(111)		(111)		8,668				237	08/01/2026
31292K-4Q-7	FHLMC PC GOLD CASH 30		11/15/2019	VARIOUS		5,347	5,028	5,416	5,414		(68)		(68)		5,347				174	10/01/2040
3128MD-PJ-6	FHLMC PC GOLD COMB 15		11/15/2019	VARIOUS		60,355	58,945	60,886	60,791		(436)		(436)		60,355				1,241	04/01/2028
3128MM-Q2-2	FHLMC PC GOLD COMB 15		11/15/2019	VARIOUS		45,645	44,630	45,998	45,938		(294)		(294)		45,645				942	07/01/2028
3128MM-QT-3	FHLMC PC GOLD COMB 15		11/15/2019	VARIOUS		13,532	13,332	13,601	13,591		(59)		(59)		13,532				281	05/01/2028
3128MM-TS-2	FHLMC PC GOLD COMB 15		11/15/2019	VARIOUS		12,065	11,943	12,099	12,094		(29)		(29)		12,065				255	07/01/2030
3128MA-FA-2	FHLMC PC GOLD COMB 30		11/15/2019	VARIOUS		30,957	29,916	31,161	31,173		(216)		(216)		30,957				913	03/01/2045
3128MJ-AW-0	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT		653	653	736	736		(83)		(83)		653				17	11/01/2034
3128MJ-SS-0	FHLMC PC GOLD COMB 30		11/15/2019	VARIOUS		74,777	72,369	75,178	75,163		(386)		(386)		74,777				1,908	04/01/2043
3128MJ-TH-3	FHLMC PC GOLD COMB 30		11/15/2019	VARIOUS		11,761	11,016	11,922	11,931		(170)		(170)		11,761				383	10/01/2043
3128MJ-UB-4	FHLMC PC GOLD COMB 30		11/15/2019	VARIOUS		43,805	40,936	44,465	44,500		(695)		(695)		43,805				1,420	03/01/2044
312933-WQ-3	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT		3,262	3,262	3,639	3,637		(375)		(375)		3,262				90	06/01/2039
312936-NA-1	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT		1,897	1,897	2,101	2,102		(205)		(205)		1,897				50	10/01/2039
312945-DS-4	FHLMC PC GOLD COMB 30		11/15/2019	VARIOUS		25,957	24,441	26,283	26,272		(315)		(315)		25,957				852	01/01/2041
31335A-FV-5	FHLMC PC GOLD COMB 30		11/15/2019	VARIOUS		9,087	8,348	9,258	9,262		(175)		(175)		9,087				324	05/01/2042
31335A-UF-3	FHLMC PC GOLD COMB 30		11/15/2019	VARIOUS		130,663	127,204	131,301	131,370		(707)		(707)		130,663				3,900	05/01/2046
3132QR-MV-9	FHLMC PC GOLD PC 30YR		11/15/2019	VARIOUS		176,468	173,732	176,988	177,022		(554)		(554)		176,468				5,285	07/01/2045
3132A7-NE-7	FHLMC SUPER 15Y FIXED		12/26/2019	PRINCIPAL RECEIPT		976	976	1,005			(29)		(29)		976				2	04/01/2028
3132A9-NB-9	FHLMC SUPER 15Y FIXED		12/26/2019	PRINCIPAL RECEIPT		208	208	212			(4)		(4)		208					05/01/2028
3132A9-NH-6	FHLMC SUPER 15Y FIXED		12/26/2019	PRINCIPAL RECEIPT		616	616	633			(17)		(17)		616				1	07/01/2028
3132A9-Q2-6	FHLMC SUPER 15Y FIXED		12/26/2019	PRINCIPAL RECEIPT		157	157	159			(2)		(2)		157					07/01/2030
3132A9-RP-4	FHLMC SUPER 15Y FIXED		12/26/2019	PRINCIPAL RECEIPT		594	594	619			(24)		(24)		594				1	01/01/2031
3132A4-RV-2	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		399	399	415			(16)		(16)		399				1	03/01/2045
3132A5-AQ-8	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		754	754	782			(28)		(28)		754				2	04/01/2043
3132A5-B2-0	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		692	692	749			(57)		(57)		692				2	03/01/2044
3132A5-BA-2	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		190	190	205			(15)		(15)		190				1	10/01/2043
3132A5-EP-6	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		2,078	2,078	2,166			(88)		(88)		2,078				6	12/01/2045
3132A5-EY-7	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		1,196	1,196	1,263			(67)		(67)		1,196				3	03/01/2046
3132AA-QW-7	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		118	118	130			(12)		(12)		118					05/01/2042
3132AA-YV-0	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		1,471	1,471	1,516			(45)		(45)		1,471				4	05/01/2046
31329Q-N6-4	FHLMC UMBS 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		48,120	48,120	49,857			(1,737)		(1,737)		48,120				415	04/01/2049
3131X6-MG-2	FHLMC UMBS 15Y FIXED		12/26/2019	PRINCIPAL RECEIPT		485	485	504			(19)		(19)		485				1	03/01/2026
3131X6-Z3-7	FHLMC UMBS 15Y FIXED		12/26/2019	PRINCIPAL RECEIPT		86	86	90			(4)		(4)		86					08/01/2026
3131WR-FX-8	FHLMC UMBS 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		381	381	408			(27)		(27)		381				1	01/01/2041
3131Y2-6B-9	FHLMC UMBS 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		21,005	21,005	21,205			(200)		(200)		21,005				70	09/01/2048
31329J-FJ-1	FHLMC UMBS 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT		40	40	42			(3)		(3)		40					10/01/2040
3140HA-DH-0	FNMA PASS-THRU INT 15 YEAR		01/25/2019	VARIOUS		422,221	424,067	426,916	426,913		(65)		(65)		426,847		(4,627)	(4,627)	2,010	01/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138X3-EH-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		1,478	1,478	1,490	1,490		(12)		(12)		1,478				26	08/01/2043
31402R-DD-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		639	639	731	731		(92)		(92)		639				19	05/01/2035
3140HA-C9-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		10,364	10,364	10,484	10,479		(115)		(115)		10,364				249	01/01/2048
3138A5-AP-7	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT		5,422	5,422	5,678	5,660		(238)		(238)		5,422				101	01/01/2026
3138A7-GY-8	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT		2,186	2,186	2,294	2,286		(100)		(100)		2,186				41	02/01/2026
3138EG-AB-0	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT		50,287	50,287	52,237	52,116		(1,828)		(1,828)		50,287				925	02/01/2026
3138EQ-CS-9	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT		33,742	33,742	34,877	34,851		(1,109)		(1,109)		33,742				531	09/01/2030
3138WJ-DM-7	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT		16,340	16,340	16,226	16,229		112		112		16,340				237	10/01/2031
3138WP-JG-0	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT		946	946	964	963		(17)		(17)		946				13	04/01/2028
31416W-6R-8	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT		10,292	10,292	10,817	10,775		(483)		(483)		10,292				189	11/01/2025
31417A-RG-6	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT		1,115	1,115	1,157	1,155		(40)		(40)		1,115				19	12/01/2026
3138AB-BY-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		1,544	1,544	1,712	1,711		(167)		(167)		1,544				39	04/01/2041
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		6,076	6,076	6,434	6,434		(358)		(358)		6,076				129	12/01/2041
3138EH-BB-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		1,263	1,263	1,446	1,453		(190)		(190)		1,263				39	10/01/2041
3138M5-LN-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		3,920	3,920	4,071	4,071		(151)		(151)		3,920				81	08/01/2042
3138W9-BG-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		3,677	3,677	3,775	3,776		(99)		(99)		3,677				65	07/01/2043
3138W9-BN-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		3,196	3,196	3,333	3,333		(137)		(137)		3,196				60	07/01/2043
3138X3-EJ-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		6,301	6,301	6,358	6,358		(57)		(57)		6,301				108	08/01/2043
31402Q-YH-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		3,627	3,627	4,052	4,039		(412)		(412)		3,627				93	12/01/2034
31416M-3A-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		3,846	3,846	4,170	4,181		(335)		(335)		3,846				89	04/01/2039
31417C-VM-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		1,432	1,432	1,496	1,497		(65)		(65)		1,432				30	08/01/2042
31417D-GB-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		8,391	8,391	8,670	8,668		(277)		(277)		8,391				150	10/01/2042
31417G-3T-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		8,249	8,249	8,572	8,566		(317)		(317)		8,249				146	07/01/2043
31417V-N6-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		3,583	3,583	3,967	3,972		(389)		(389)		3,583				97	12/01/2039
31418C-BF-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		57,140	57,140	55,453	55,456		1,684		1,684		57,140				1,049	09/01/2046
31419A-G2-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT		5,298	5,298	5,670	5,667		(369)		(369)		5,298				123	08/01/2040
61759C-DE-5	MORGANTOWN W VA		01/24/2019	MERRILL LYNCH		278,910	250,000	278,773	278,125		(160)		(160)		277,965		945	945	1,979	12/01/2043
880461-TJ-7	TENNESSEE HSG DEV AGY RESIDENT		09/03/2019	STIFEL NICOLAUS & CO		264,306	245,000	245,000	245,000						245,000		19,306	19,306	11,254	07/01/2042
3199999. Subtotal - Bonds - U.S. Special Revenues						3,061,147	2,902,422	3,018,084	2,932,580		(18,161)		(18,161)		2,998,409		62,738	62,738	76,243	XXX
0258M0-EL-9	AMERICAN EXPRESS CR CORP MTNBE		01/24/2019	DONALDSON LUFKIN & JENRETTE SE		246,148	250,000	247,923	248,101		13		13		248,114		(1,966)	(1,966)	1,948	05/03/2027
035242-AL-0	ANHEUSER BUSCH INBEV FIN INC		08/09/2019	VARIOUS		154,967	150,000	149,184	149,313		88		88		149,401		4,964	4,964	5,380	02/01/2023
06051G-HG-7	BANK AMER CORP		08/09/2019	MORGAN STANLEY & CO INC		108,525	100,000	96,270	96,307		177		177		96,484		12,041	12,041	3,727	03/05/2029
08161C-AE-1	BENCHMARK MTG TR 2018-B2 FLT		08/12/2019	CHASE SECURITIES		277,549	250,000	257,499	256,917		(410)		(410)		256,507		21,042	21,042	6,820	02/17/2051
097023-AZ-8	BOEING CO		03/21/2019	MORGAN STANLEY & CO INC		50,875	50,000	52,973	51,798		(354)		(354)		51,445		(570)	(570)	1,490	02/15/2020
12673P-AC-9	CA INC		12/01/2019	MATURITY		10,000	10,000	10,346	10,193		(193)		(193)		10,000				538	12/01/2019
20030N-AZ-4	COMCAST CORP NEW		07/01/2019	MATURITY		30,000	30,000	31,449	30,586		(586)		(586)		30,000				1,710	07/01/2019
210518-DC-7	CONSUMERS ENERGY CO		08/09/2019	MONTGOMERY SECURITIES		111,758	100,000	99,752	99,755		13		13		99,768		11,990	11,990	2,850	11/15/2028
126650-DC-1	CVS HEALTH CORP		08/23/2019	TENDER OFFER		119,602	117,000	116,940	116,956		13		13		116,969		2,633	2,633	3,745	03/09/2021
24422E-SS-9	DEERE JOHN CAP CORP MTNS BE		09/16/2019	MATURITY		50,000	50,000	50,431	50,212		(212)		(212)		50,000				1,150	09/16/2019
31428X-BS-4	FEDEX CORP		08/09/2019	GOLDMAN SACHS & CO		168,321	150,000	146,810	146,819		28		28		146,847		21,474	21,474	6,105	10/17/2048
369622-SM-8	GENERAL ELEC CAP CORP		04/05/2019	BNP PARIBAS		51,682	50,000	53,748	52,797		(338)		(338)		52,460		(778)	(778)	1,752	02/11/2021
38014B-AC-3	GM FINL AUTO LEASE TR 2018-1		09/20/2019	PRINCIPAL RECEIPT		193,655	193,655	193,656	193,657		(3)		(3)		193,655				2,363	04/20/2020
46647P-AR-7	JP MORGAN CHASE BANK NA		08/12/2019	MORGAN STANLEY & CO INC		109,749	100,000	97,009	97,042		142		142		97,184		12,565	12,565	3,226	04/23/2029
46625H-HL-7	JPMORGAN CHASE & CO		04/23/2019	MATURITY		30,000	30,000	31,249	30,372		(372)		(372)		30,000				945	04/23/2019
494368-BY-8	KIMBERLY CLARK CORP		01/24/2019	SMITH BARNEY INC		259,685	250,000	249,610	249,616		2		2		249,618		10,067	10,067	2,441	11/01/2028
59217G-CK-3	METROPOLITAN LIFE GLOBAL 144A		08/12/2019	GOLDMAN SACHS & CO		259,018	250,000	231,325	231,598		1,099		1,099		232,697		26,320	26,320	6,750	09/19/2027
641062-AD-6	NESTLE HLDGS INC 144A		01/24/2019	DONALDSON LUFKIN & JENRETTE SE		253,433	250,000	249,955	249,957		1		1		249,958		3,475	3,475	2,885	09/24/2023
649322-AC-8	NEW YORK PRESBYTERIAN HOSP		08/12/2019	RAYMOND JAMES & ASSOC		106,480	100,000	95,922	96,062		97		97		96,159		10,321	10,321	3,692	08/01/2036
69353R-FG-8	PNC BK N A PITTSBURGH PA		08/12/2019	MORGAN STANLEY & CO INC		262,550	250,000	234,798	235,063		883		883		235,946		26,604	26,604	6,200	10/25/2027
86212V-AD-6	STORE MSTR FDG I-VII 2018-1 144A		12/20/2019	PRINCIPAL RECEIPT		5,165	5,165	5,164	5,164		1		1		5,165				111	10/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98161V-AD-2	WORLD OMNI AUTO TR 2018-A		01/24/2019	BARCLAYS CAPITAL SECURITIES		247,959	250,000	249,959	249,969		1		1		249,969		(2,010)	(2,010)	815	05/15/2024
06367T-HQ-6	BANK OF MONTREAL	A	06/18/2019	DONALDSON LUFKIN & JENRETTE SE		39,969	40,000	39,997	39,999		1		1		40,000		(31)	(31)	553	07/18/2019
404280-BK-4	HSBC HLDGS PLC	D	08/12/2019	DONALDSON LUFKIN & JENRETTE SE		264,950	250,000	251,825	251,679		(108)		(108)		251,571		13,379	13,379	9,261	03/13/2028
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,412,037	3,275,820	3,243,793	3,239,932		(17)		(17)		3,239,915		171,520	171,520	76,457	XXX
8399997. Total - Bonds - Part 4						8,781,622	8,501,725	8,567,525	8,483,344		(17,903)		(17,903)		8,549,431		231,589	231,589	172,308	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						8,781,622	8,501,725	8,567,525	8,483,344		(17,903)		(17,903)		8,549,431		231,589	231,589	172,308	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						8,781,622	XXX	8,567,525	8,483,344		(17,903)		(17,903)		8,549,431		231,589	231,589	172,308	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
8399998. Total - Bonds																				
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals																				

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
1899999. Total Common Stocks										XXX	XXX
1999999 - Totals										XXX	XXX

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

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

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

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citizens Bank	Boston, MA					5,770,501	XXX
PNC Bank	Fort Lauderdale, FL						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			5,770,501	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			5,770,501	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			5,770,501	XXX

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

1.	January	1,915,245	4.	April	862,217	7.	July	9,301,514	10.	October	7,877,666
2.	February	1,144,585	5.	May	6,572,899	8.	August	7,908,048	11.	November	5,166,431
3.	March	2,484,285	6.	June	6,675,690	9.	September	8,334,967	12.	December	5,770,501

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
316175-50-4	FIDELITY IMM:TRS I		12/02/2019	1.480		88,612	113	1,584
665279-87-3	NORTHERN INSTL FDS		12/31/2019	0.000		544,200	614	15,658
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						632,812	727	17,242
8899999 - Total Cash Equivalents						632,812	727	17,242

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						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN	B	STATE DEPOSIT	100,258	100,789		
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY	B	STATE DEPOSIT	1,001,872	1,005,805		
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,102,130	1,106,594		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ANNUAL STATEMENT BLANK (Continued)

ANNUAL STATEMENT BLANK (Continued)