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ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

Molina Healthcare of Ohio, Inc.

NAIC Group Code..... 1531, 1531 (Current Period) (Prior Period) NAIC Company Code..... 12334 Employer's ID Number..... 20-0750134

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Licensed as Business Type Health Maintenance Organization Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized..... November 19, 2003 Commenced Business..... October 24, 2005

Statutory Home Office	3000 Corporate Exchange Drive .. Columbus .. OH .. US .. 43231 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	3000 Corporate Exchange Drive .. Columbus .. OH .. US .. 43231 *(Street and Number) (City or Town, State, Country and Zip Code)*	888-562-5442 *(Area Code) (Telephone Number)*
Mail Address	3000 Corporate Exchange Drive .. Columbus .. OH .. US .. 43231 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	3000 Corporate Exchange Drive .. Columbus .. OH .. US .. 43231 *(Street and Number) (City or Town, State, Country and Zip Code)*	888-562-5442 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.molinahealthcare.com	
Statutory Statement Contact	Daniel Joseph Gudz *(Name)*	888-562-5442-210653 *(Area Code) (Telephone Number) (Extension)*
	daniel.gudz@molinahealthcare.com *(E-Mail Address)*	614-899-2376 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Ami Lee Cole	President	2. Daniel Joseph Gudz	Chief Financial Officer
3. Jeffrey Don Barlow	Secretary	4.	

OTHER

DIRECTORS OR TRUSTEES

Ami Lee Cole	Mark William Bloom M.D.	Bridget Leigh Galatas

State of........ Ohio
County of..... Franklin

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

(Signature)	(Signature)	(Signature)
Ami Lee Cole	Daniel Joseph Gudz	Jeffrey Don Barlow
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Chief Financial Officer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ______ day of ______ 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	408,515	0.1	408,515		408,515	0.1
1.02 All Other Governments	3,000,000	0.8	3,000,000		3,000,000	0.8
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	6,347,106	1.7	6,347,106		6,347,106	1.7
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	6,049,556	1.6	6,049,556		6,049,556	1.6
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	64,676,328	16.9	64,676,327		64,676,327	16.9
1.06 Industrial and Miscellaneous	125,624,058	32.7	125,624,059		125,624,059	32.7
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	206,105,563	53.7	206,105,563	0	206,105,563	53.7
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	16,009,091	4.2	16,009,091		16,009,091	4.2
6.02 Cash Equivalents (Schedule E, Part 2)	161,687,241	42.1	161,687,241		161,687,241	42.1
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	177,696,332	46.3	177,696,332	0	177,696,332	46.3
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)		0.0			0	0.0
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	383,801,895	100.0	383,801,895	0	383,801,895	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		91,275,510
2.	Cost of bonds and stocks acquired, Part 3, Column 7		184,650,811
3.	Accrual of discount		152,848
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		0
5.	Total gain (loss) on disposals, Part 4, Column 19		294,947
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		69,493,401
7.	Deduct amortization of premium		775,152
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		206,105,563
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		206,105,563

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	408,515	409,744	406,060	410,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries	3,000,000	3,000,792	3,000,000	3,000,000
	4. Totals	3,408,515	3,410,536	3,406,060	3,410,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	6,347,106	6,334,860	6,901,110	6,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	6,049,556	6,045,921	6,064,194	5,950,000
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	64,676,328	64,766,408	64,291,849	63,568,651
Industrial and Miscellaneous,	8. United States	107,887,727	108,059,795	108,427,401	106,034,321
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	17,736,331	17,829,442	18,086,200	17,500,000
	11. Totals	125,624,058	125,889,237	126,513,601	123,534,321
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	206,105,563	206,446,962	207,176,814	202,462,972
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	206,105,563	206,446,962	207,176,814	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	106,172,178					XXX	106,172,178	34.0	40,350,198	18.2	106,172,178	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	106,172,178	0	0	0	0	XXX	106,172,178	34.0	40,350,198	18.2	106,172,178	0
2. **All Other Governments**												
2.1 NAIC 1		3,000,000				XXX	3,000,000	1.0		0.0	3,000,000	
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	3,000,000	0	0	0	XXX	3,000,000	1.0	0	0.0	3,000,000	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1		6,347,106				XXX	6,347,106	2.0	6,508,603	2.9	6,347,106	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	6,347,106	0	0	0	XXX	6,347,106	2.0	6,508,603	2.9	6,347,106	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	5,005,110		1,044,446			XXX	6,049,556	1.9	5,011,139	2.3	6,049,556	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	5,005,110	0	1,044,446	0	0	XXX	6,049,556	1.9	5,011,139	2.3	6,049,556	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	20,439,675	24,459,393	17,230,139	2,500,856	46,263	XXX	64,676,326	20.7	23,010,498	10.4	64,676,327	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	20,439,675	24,459,393	17,230,139	2,500,856	46,263	XXX	64,676,326	20.7	23,010,498	10.4	64,676,327	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	4,568,786	77,640,263	27,529,717			XXX	109,738,766	35.2	101,823,481	45.8	80,186,536	29,552,229
6.2 NAIC 2		15,885,293				XXX	15,885,293	5.1	45,528,015	20.5	11,797,726	4,087,567
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	4,568,786	93,525,556	27,529,717	0	0	XXX	125,624,059	40.3	147,351,496	66.3	91,984,262	33,639,796
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 136,185,749	111,446,762	45,804,302	2,500,856	46,263	0	295,983,932	94.9	XXX	XXX	266,431,703	29,552,229
11.2 NAIC 2	(d) 0	15,885,293	0	0	0	0	15,885,293	5.1	XXX	XXX	11,797,726	4,087,567
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	136,185,749	127,332,055	45,804,302	2,500,856	46,263	0	(b) 311,869,225	100.0	XXX	XXX	278,229,429	33,639,796
11.8 Line 11.7 as a % of Col. 7	43.7	40.8	14.7	0.8	0.0	0.0	100.0	XXX	XXX	XXX	89.2	10.8
12. Total Bonds Prior Year												
12.1 NAIC 1	128,708,897	47,995,021					XXX	XXX	176,703,918	79.5	119,360,801	57,343,117
12.2 NAIC 2	36,395,121	9,132,895					XXX	XXX	45,528,015	20.5	18,351,399	27,176,616
12.3 NAIC 3							XXX	XXX	0	0.0		
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	165,104,018	57,127,916	0	0	0	0	XXX	XXX	(b) 222,231,934	100.0	137,712,200	84,519,734
12.8 Line 12.7 as a % of Col. 9	74.3	25.7	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	62.0	38.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	133,617,712	87,685,892	42,580,980	2,500,856	46,263		266,431,703	85.4	119,360,801	53.7	266,431,703	XXX
13.2 NAIC 2		11,797,726					11,797,726	3.8	18,351,399	8.3	11,797,726	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	133,617,712	99,483,618	42,580,980	2,500,856	46,263	0	278,229,429	89.2	137,712,200	62.0	278,229,429	XXX
13.8 Line 13.7 as a % of Col. 7	48.0	35.8	15.3	0.9	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	42.8	31.9	13.7	0.8	0.0	0.0	89.2	XXX	XXX	XXX	89.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	2,568,037	23,760,871	3,223,321				29,552,229	9.5	57,343,117	25.8	XXX	29,552,229
14.2 NAIC 2		4,087,567					4,087,567	1.3	27,176,616	12.2	XXX	4,087,567
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	2,568,037	27,848,438	3,223,321	0	0	0	33,639,796	10.8	84,519,734	38.0	XXX	33,639,796
14.8 Line 14.7 as a % of Col. 7	7.6	82.8	9.6	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	0.8	8.9	1.0	0.0	0.0	0.0	10.8	XXX	XXX	XXX	XXX	10.8

(a) Includes $.....33,639,796 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....105,763,663; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	106,172,176					XXX	106,172,176	34.0	40,350,198	18.2	106,172,178	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	106,172,176	0	0	0	0	XXX	106,172,176	34.0	40,350,198	18.2	106,172,178	0
2. **All Other Governments**												
2.01 Issuer Obligations		3,000,000				XXX	3,000,000	1.0		0.0	3,000,000	
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	3,000,000	0	0	0	XXX	3,000,000	1.0	0	0.0	3,000,000	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations		6,347,106				XXX	6,347,106	2.0	6,508,603	2.9	6,347,106	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	6,347,106	0	0	0	XXX	6,347,106	2.0	6,508,603	2.9	6,347,106	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	5,005,110		1,044,446			XXX	6,049,556	1.9	5,011,139	2.3	6,049,556	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	5,005,110	0	1,044,446	0	0	XXX	6,049,556	1.9	5,011,139	2.3	6,049,556	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	14,313,194	5,665,751	1,065,000			XXX	21,043,945	6.7	22,010,498	9.9	21,043,945	
5.02 Residential Mortgage-Backed Securities	6,035,188	18,387,605	10,721,903	2,500,856	46,263	XXX	37,691,815	12.1		0.0	37,691,815	
5.03 Commercial Mortgage-Backed Securities	91,294	406,037	5,443,236			XXX	5,940,567	1.9		0.0	5,940,567	
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	1,000,000	0.4		
5.05 Totals	20,439,676	24,459,393	17,230,139	2,500,856	46,263	XXX	64,676,327	20.7	23,010,498	10.4	64,676,327	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	4,504,165	82,565,723	13,556,619			XXX	100,626,507	32.3	147,351,496	66.3	78,389,423	22,237,084
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities		2,126,649	11,777,820			XXX	13,904,469	4.5		0.0	11,844,961	2,059,507
6.04 Other Loan-Backed and Structured Securities	64,621	8,833,186	2,195,278			XXX	11,093,085	3.6		0.0	1,749,878	9,343,206
6.05 Totals	4,568,786	93,525,558	27,529,717	0	0	XXX	125,624,061	40.3	147,351,496	66.3	91,984,262	33,639,797
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		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		
10.02 Unaffiliated Bank Loans - Acquired						XXX	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	129,994,645	97,578,580	15,666,065	0	0	XXX	243,239,290	78.0	XXX	XXX	221,002,208	22,237,084
11.02 Residential Mortgage-Backed Securities	6,035,188	18,387,605	10,721,903	2,500,856	46,263	XXX	37,691,815	12.1	XXX	XXX	37,691,815	0
11.03 Commercial Mortgage-Backed Securities	91,294	2,532,686	17,221,056	0	0	XXX	19,845,036	6.4	XXX	XXX	17,785,528	2,059,507
11.04 Other Loan-Backed and Structured Securities	64,621	8,833,186	2,195,278	0	0	XXX	11,093,085	3.6	XXX	XXX	1,749,878	9,343,206
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	136,185,748	127,332,057	45,804,302	2,500,856	46,263	0	311,869,226	100.0	XXX	XXX	278,229,429	33,639,797
11.09 Line 11.08 as a % of Col. 7	43.7	40.8	14.7	0.8	0.0	0.0	100.0	XXX	XXX	XXX	89.2	10.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	164,104,018	57,127,916				XXX	XXX	XXX	221,231,934	99.6	136,712,200	84,519,734
12.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.04 Other Loan-Backed and Structured Securities	1,000,000					XXX	XXX	XXX	1,000,000	0.4	1,000,000	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	165,104,018	57,127,916	0	0	0	0	XXX	XXX	222,231,934	100.0	137,712,200	84,519,734
12.09 Line 12.08 as a % of Col. 9	74.3	25.7	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	62.0	38.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	127,491,231	78,872,957	14,638,021			XXX	221,002,209	70.9	136,712,200	61.5	221,002,209	XXX
13.02 Residential Mortgage-Backed Securities	6,035,188	18,387,605	10,721,903	2,500,856	46,263	XXX	37,691,815	12.1	0	0.0	37,691,815	XXX
13.03 Commercial Mortgage-Backed Securities	91,294	473,178	17,221,056			XXX	17,785,528	5.7	0	0.0	17,785,528	XXX
13.04 Other Loan-Backed and Structured Securities		1,749,878				XXX	1,749,878	0.6	1,000,000	0.4	1,749,878	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	133,617,713	99,483,618	42,580,980	2,500,856	46,263	0	278,229,430	89.2	137,712,200	62.0	278,229,430	XXX
13.09 Line 13.08 as a % of Col. 7	48.0	35.8	15.3	0.9	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	42.8	31.9	13.7	0.8	0.0	0.0	89.2	XXX	XXX	XXX	89.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	2,503,416	18,705,624	1,028,044			XXX	22,237,084	7.1	84,519,734	38.0	XXX	22,237,084
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities		2,059,507				XXX	2,059,507	0.7	0	0.0	XXX	2,059,507
14.04 Other Loan-Backed and Structured Securities	64,621	7,083,307	2,195,278			XXX	9,343,206	3.0	0	0.0	XXX	9,343,206
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	2,568,037	27,848,438	3,223,322	0	0	0	33,639,797	10.8	84,519,734	38.0	XXX	33,639,797
14.09 Line 14.08 as a % of Col. 7	7.6	82.8	9.6	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	0.8	8.9	1.0	0.0	0.0	0.0	10.8	XXX	XXX	XXX	XXX	10.8

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	342,096,634	130,956,423	211,140,210	
2. Cost of cash equivalents acquired	3,608,204,905	596,746,433	3,011,458,472	
3. Accrual of discount	1,000,180	1,000,180		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	335	335		
6. Deduct consideration received on disposals	3,789,614,813	622,939,708	3,166,675,105	
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)	161,687,241	105,763,663	55,923,577	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	161,687,241	105,763,663	55,923,577	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 XE 5	UNITED STATES TREASURY NOTE	SD			1	406,060	99.937	409,744	410,000	408,515		2,455			1.500	2.380	MN	538	6,150	04/23/2019.	05/31/2020.
0199999. U.S. Government - Issuer Obligations						406,060	XXX	409,744	410,000	408,515	0	2,455	0	0	XXX	XXX	XXX	538	6,150	XXX	XXX
0599999. Total - U.S. Government						406,060	XXX	409,744	410,000	408,515	0	2,455	0	0	XXX	XXX	XXX	538	6,150	XXX	XXX
All Other Governments - Issuer Obligations																					
45905U 6X 7	INTL BK RECON & DEVELOP		D	2	1FE	3,000,000	100.026	3,000,792	3,000,000	3,000,000					2.240	2.240	JJ	29,680		07/15/2019.	07/22/2022.
0699999. All Other Governments - Issuer Obligations						3,000,000	XXX	3,000,792	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	29,680	0	XXX	XXX
1099999. Total - All Other Governments						3,000,000	XXX	3,000,792	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	29,680	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772G 4X 3	CONNECTICUT ST			1	1FE	3,552,210	108.248	3,247,440	3,000,000	3,259,961		(85,365)			5.200	2.120	JD	13,000	156,000	06/23/2016.	12/01/2022.
70914P LZ 3	PENNSYLVANIA ST			1	1FE	3,348,900	102.914	3,087,420	3,000,000	3,087,145		(76,130)			4.550	1.920	FA	51,567	136,500	06/20/2016.	02/15/2021.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						6,901,110	XXX	6,334,860	6,000,000	6,347,106	0	(161,495)	0	0	XXX	XXX	XXX	64,567	292,500	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						6,901,110	XXX	6,334,860	6,000,000	6,347,106	0	(161,495)	0	0	XXX	XXX	XXX	64,567	292,500	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
228130 GX 2	CROWLEY TX INDEP SCH DIST				1FE	275,397	109.729	274,323	250,000	275,254		(144)			4.000	2.070	FA	333		12/04/2019.	08/01/2025.
649666 8U 1	NEW YORK NY			1	1FE	5,019,350	100.105	5,005,250	5,000,000	5,005,110		(6,029)			1.850	1.720	MN	15,417	92,500	08/10/2017.	11/01/2020.
774285 7M 6	ROCKWALL TX INDEP SCH DIST				1FE	273,578	108.982	272,455	250,000	273,480		(98)			4.000	2.050	FA	222		12/05/2019.	02/15/2025.
774285 7N 4	ROCKWALL TX INDEP SCH DIST				1FE	495,869	109.754	493,893	450,000	495,712		(157)			4.000	2.210	FA	400		12/05/2019.	02/15/2026.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						6,064,194	XXX	6,045,921	5,950,000	6,049,556	0	(6,428)	0	0	XXX	XXX	XXX	16,372	92,500	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						6,064,194	XXX	6,045,921	5,950,000	6,049,556	0	(6,428)	0	0	XXX	XXX	XXX	16,372	92,500	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
13032U VC 9	CALIFORNIA ST HLTH FACS FING A			1	1FE	250,000	100.126	250,315	250,000	250,000					2.211	2.210	JD	553		11/20/2019.	06/01/2025.
198504 A2 8	COLUMBIA SC WTRWKS & SWR SYS			1	1FE	250,000	99.560	248,900	250,000	250,000					2.012	2.010	FA	363		11/21/2019.	02/01/2024.
303891 E3 5	FAIRFAX CNTY VA WTR AUTH WTR R			1	1FE	250,000	99.314	248,285	250,000	250,000					2.106	2.100	AO	307		11/20/2019.	04/01/2025.
3134GA HG 2	FREDDIE MAC			2	1FE	5,000,000	99.944	4,997,230	5,000,000	5,000,000					1.500	1.250	MS	19,375	68,750	08/23/2016.	09/28/2021.
3136G3 YD 1	FANNIE MAE			2	1FE	5,000,000	99.989	4,999,465	5,000,000	5,000,000					1.500	1.500	JJ	32,083	75,000	07/06/2016.	07/27/2021.
645913 AY 0	NEW JERSEY ST ECON DEV AUTH LE	@			1FE	3,816,765	99.773	4,320,171	4,330,000	4,313,194		134,190				3.180	N/A			02/16/2016.	02/15/2020.
64711N QE 8	NEW MEXICO ST FIN AUTH REVENUE				1FE	798,798	102.766	781,022	760,000	769,951		(6,778)			3.800	2.850	JD	2,407	28,880	07/10/2015.	06/01/2021.
64971W FM 7	NEW YORK CITY NY TRANSITIONAL			1	1FE	264,088	105.089	262,723	250,000	263,811		(277)			3.340	2.070	FA	3,479		11/22/2019.	08/01/2025.
64990G WM 0	NEW YORK ST DORM AUTH REVENUES			1	1FE	350,000	99.913	349,696	350,000	350,000					1.989	1.980	JJ	541		11/22/2019.	07/01/2023.
68442C CY 0	ORANGE CNTY CA WTR DIST REVENU			1	1FE	315,000	99.694	314,036	315,000	315,000					2.095	2.090	FA	348		12/04/2019.	08/15/2025.
762326 AF 3	RHODE ISLAND ST TURNPIKE & BRI				1FE	250,000	98.986	247,465	250,000	250,000					2.423	2.420	JD	353		11/21/2019.	12/01/2025.
88213A BS 3	TEXAS ST A & M UNIV REVENUES			1	1FE	4,085,600	100.945	4,037,800	4,000,000	4,031,989		(22,776)			2.418	1.820	MN	12,359	96,720	08/09/2017.	05/15/2021.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						20,630,251	XXX	21,057,108	21,005,000	21,043,945	0	104,359	0	0	XXX	XXX	XXX	72,168	269,350	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3132D5 3M 2	UMBS - POOL SB8004			4	1FE	1,639,784	100.940	1,645,305	1,629,980	1,639,754		(423)			2.500	2.330	MON	3,396	10,187	09/17/2019.	07/01/2034.
3132D5 4L 3	UMBS - POOL SB8027			4	1FE	717,938	102.525	717,680	700,000	717,938					3.000	2.370	MON	1,750		12/13/2019.	01/01/2035.
3133KY R2 7	FHLMC POOL RB5005			4	1FE	2,849,951	102.191	2,876,908	2,815,200	2,847,782		(4,354)			3.000	2.690	MON	7,038	42,228	06/12/2019.	07/01/2039.
3136AG FU 1	FANNIE MAE 13-92 DA			4	1FE	1,967,314	103.788	1,944,328	1,873,354	1,963,628		(12,230)			4.000	2.360	MON	6,245	31,223	07/01/2019.	05/25/2042.
3136AV SG 5	FANNIE MAE 17-11 DA			4	1FE	3,822,081	100.932	3,839,704	3,804,248	3,821,006		(2,749)			2.500	2.300	MON	7,926	47,553	06/21/2019.	07/25/2040.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136B4 XK 9	FANNIE MAE 19-32 PA			4	1FE	4,028,314	105.343	4,081,569	3,874,543	4,018,297		(14,460)			3.500	2.600	MON	11,301	67,805	06/24/2019.	10/25/2048.
3136B6 JF 1	FANNIE MAE 19-56 VC			4	1FE	3,018,476	102.160	3,007,549	2,943,957	3,017,710		(1,709)			3.000	2.470	MON	7,360	14,720	10/25/2019.	02/25/2031.
3138WJ VC 9	UMBS - POOL AS8710			4	1FE	2,449,709	100.932	2,429,660	2,407,207	2,449,196		(3,491)			2.500	2.020	MON	5,015	20,060	08/09/2019.	02/01/2032.
3138WK 4X 0	UMBS - POOL AS9837			4	1FE	2,721,260	103.415	2,728,920	2,638,797	2,721,066		(3,657)			3.000	2.160	MON	6,597	13,194	10/10/2019.	06/01/2032.
3140JA EQ 7	UMBS - POOL BM5542			4	1FE	2,050,948	102.854	2,053,345	1,996,360	2,050,247		(4,805)			3.000	2.010	MON	4,991	19,964	08/09/2019.	04/01/2032.
3140JP QB 4	UMBS - POOL BN6749			4	1FE	3,800,610	102.490	3,823,557	3,730,660	3,797,839		(9,370)			3.000	2.440	MON	9,327	55,960	06/14/2019.	06/01/2034.
3140Q7 SW 8	UMBS - POOL CA0532			4	1FE	2,502,889	104.103	2,532,297	2,432,481	2,502,502		(6,898)			3.500	2.800	MON	7,095	42,568	06/13/2019.	10/01/2047.
3140X4 M4 5	UMBS - POOL FM1278			4	1FE	1,702,135	102.863	1,704,537	1,657,083	1,700,888		(2,677)			3.000	2.270	MON	4,143	12,428	09/17/2019.	07/01/2034.
31418D FM 9	UMBS - POOL MA3771			4	1FE	3,000,213	102.198	2,994,570	2,930,163	3,000,142		(1,726)			3.000	2.420	MON	7,325	29,302	08/08/2019.	09/01/2039.
31418D GG 1	UMBS - POOL MA3798			4	1FE	1,444,968	102.700	1,450,666	1,412,524	1,443,821		(1,989)			3.000	2.400	MON	3,531	10,594	09/26/2019.	10/01/2034.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						37,716,590	XXX	37,830,595	36,846,557	37,691,816	0	(70,538)	0	0	XXX	XXX	XXX	93,040	417,786	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137F1 G4 4	FHLMC MULTIFAMILY STRUCTURED P -K065 A2			2	1FE	1,595,801	105.880	1,588,200	1,500,000	1,595,387		(414)			3.243	2.250	MON	4,054		12/16/2019.	04/25/2027.
3138LD 4J 9	FEDERAL NATIONAL MTG ASSOC #AN1724			4	1FE	4,349,207	101.740	4,290,505	4,217,094	4,345,180		(4,471)			2.470	1.930	MON	8,970	17,650	10/09/2019.	06/01/2026.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						5,945,008	XXX	5,878,705	5,717,094	5,940,567	0	(4,885)	0	0	XXX	XXX	XXX	13,024	17,650	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						64,291,849	XXX	64,766,408	63,568,651	64,676,328	0	28,936	0	0	XXX	XXX	XXX	178,232	704,786	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R CM 2	AT&T INC			1	2FE	2,530,024	102.229	2,555,730	2,500,000	2,515,756		(6,422)			3.000	2.720	JD	208	75,000	09/22/2017.	06/30/2022.
00287Y BL 2	ABBVIE INC			1	2FE	999,020	100.416	1,004,160	1,000,000	999,055		35			2.300	2.330	MN	2,556		11/12/2019.	11/21/2022.
02665W CY 5	AMERICAN HONDA FINANCE			1	1FE	3,996,320	100.714	4,028,576	4,000,000	3,996,930		610			2.200	2.230	JD	978	44,000	06/24/2019.	06/27/2022.
05565E AW 5	BMW US CAPITAL LLC			1	1FE	4,135,280	103.327	4,133,100	4,000,000	4,118,708		(16,572)			3.450	2.470	AO	30,283	69,000	07/10/2019.	04/12/2023.
06051G GY 9	BANK OF AMERICA CORP			1	1FE	4,014,600	100.734	4,029,360	4,000,000	4,010,157		(4,443)			2.738	2.490	JJ	48,067	54,760	07/08/2019.	01/23/2022.
06051G HW 2	BANK OF AMERICA CORP			1	1FE	500,000	100.384	501,924	500,000	500,000					2.456	2.450	AO	2,354		10/17/2019.	10/22/2025.
06406F AC 7	BANK OF NY MELLON CORP			1	1FE	2,066,700	102.644	2,052,884	2,000,000	2,064,520		(2,180)			2.800	2.230	MN	8,867	28,000	10/09/2019.	05/04/2026.
06406R AL 1	BANK OF NY MELLON CORP				1FE	1,497,375	99.971	1,499,565	1,500,000	1,497,468		93			2.100	2.130	AO	5,863		10/17/2019.	10/24/2024.
126650 DE 7	CVS HEALTH CORP			1	2FE	248,713	100.943	252,360	250,000	248,804		91			2.625	2.730	FA	2,479		08/08/2019.	08/15/2024.
172967 JJ 1	CITIGROUP INC				1FE	2,015,080	100.002	2,000,058	2,000,000	2,000,749		(5,692)			2.400	2.110	FA	17,733	48,000	06/05/2017.	02/18/2020.
172967 LZ 2	CITIGROUP INC			1	1FE	2,115,700	105.890	2,117,814	2,000,000	2,101,841		(13,859)			4.044	2.480	JD	6,740	40,440	07/02/2019.	06/01/2024.
20030N CS 8	COMCAST CORP			1	1FE	3,258,840	109.034	3,271,032	3,000,000	3,247,672		(11,168)			3.950	2.370	AO	25,017	59,250	09/19/2019.	10/15/2025.
224044 BW 6	COX COMMUNICATIONS INC			1	2FE	2,055,500	102.802	2,056,054	2,000,000	2,054,849		(651)			3.250	2.280	JD	2,889		12/16/2019.	12/15/2022.
254687 FK 7	WALT DISNEY COMPANY/THE			1	1FE	2,788,576	98.919	2,769,740	2,800,000	2,789,276		700			1.750	1.830	FA	15,653		09/03/2019.	08/30/2024.
278642 AS 2	EBAY INC			1	2FE	2,030,220	101.438	2,028,764	2,000,000	2,027,902		(2,318)			2.750	2.260	JJ	23,069		09/25/2019.	01/30/2023.
29736R AN 0	ESTEE LAUDER CO INC			1	1FE	745,658	100.185	751,394	750,000	745,749		92			2.000	2.120	JD	1,667		11/19/2019.	12/01/2024.
30231G BC 5	EXXON MOBIL CORPORATION			1	1FE	3,500,000	100.295	3,510,346	3,500,000	3,500,000					2.019	2.010	FA	26,499		08/13/2019.	08/16/2024.
35137L AA 3	FOX CORP			1	2FE	1,037,010	103.288	1,032,887	1,000,000	1,033,663		(3,347)			3.666	1.990	JJ	15,886		10/10/2019.	01/25/2022.
375558 AW 3	GILEAD SCIENCES INC			1	1FE	4,200,560	106.208	4,248,344	4,000,000	4,182,633		(17,927)			3.700	2.490	AO	37,000	74,000	07/30/2019.	04/01/2024.
42824C BE 8	HP ENTERPRISE CO			1	2FE	1,999,580	99.998	1,999,972	2,000,000	1,999,621		41			2.250	2.250	AO	13,500		09/04/2019.	04/01/2023.
459200 JQ 5	IBM CORP			1	1FE	1,001,220	101.198	1,011,986	1,000,000	1,000,982		(238)			2.500	2.450	JJ	10,694	12,500	06/11/2019.	01/27/2022.
46625H RS 1	JPMORGAN CHASE & CO			1	1FE	4,175,720	104.168	4,166,756	4,000,000	4,169,708		(6,012)			3.200	2.450	JD	5,689	64,000	10/02/2019.	06/15/2026.
46849L SW 2	JACKSON NATL LIFE GLOBAL				1FE	2,507,750	101.249	2,531,225	2,500,000	2,504,201		(1,614)			2.500	2.430	JD	694	62,500	09/27/2017.	06/27/2022.

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

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57636Q AN 4	MASTERCARD INC.			1	1FE	1,995,180	99.497	1,989,946	2,000,000	1,995,240		60			2.000	2.040	MS	3,111		11/25/2019.	03/03/2025.
61747W AL 3	MORGAN STANLEY			1	1FE	4,589,080	105.266	4,210,672	4,000,000	4,198,429		(122,198)			5.500	2.270	JJ	93,500	220,000	09/19/2016.	07/28/2021.
64952W DH 3	NEW YORK LIFE GLOBAL FDG				1FE	3,994,680	100.958	4,038,356	4,000,000	3,995,489		809			2.250	2.290	JJ	42,250		07/09/2019.	07/12/2022.
665772 CH 0	NORTHERN STATES PWR-MINN			1	1FE	2,996,700	100.501	3,015,033	3,000,000	2,997,258		558			2.150	2.180	FA	24,367	32,250	06/21/2019.	08/15/2022.
666807 BQ 4	NORTHROP GRUMMAN CORP			1	2FE	2,007,740	101.510	2,030,204	2,000,000	2,006,689		(1,051)			2.550	2.420	AO	10,767	25,500	07/12/2019.	10/15/2022.
67021C AM 9	NSTAR ELECTRIC CO			1	1FE	1,053,090	104.472	1,044,724	1,000,000	1,051,436		(1,654)			3.200	2.410	MN	4,089	16,000	09/27/2019.	05/15/2027.
674599 CP 8	OCCIDENTAL PETROLEUM COR			1	2FE	998,930	101.122	1,011,222	1,000,000	999,068		138			2.700	2.730	FA	10,725		08/06/2019.	08/15/2022.
69353R FP 8	PNC BANK NA			2	1FE	3,000,000	100.199	3,005,976	3,000,000	3,000,000					2.232	2.230	JJ	29,388		07/18/2019.	07/22/2022.
74153W CL 1	PRICOA GLOBAL FUNDING 1				1FE	3,999,640	100.871	4,034,876	4,000,000	3,999,659		19			2.400	2.400	MS	26,133		09/16/2019.	09/23/2024.
828807 DG 9	SIMON PROPERTY GROUP LP			1	1FE	999,010	98.622	986,228	1,000,000	999,067		57			2.000	2.020	MS	6,000		09/04/2019.	09/13/2024.
94988J 5T 0	WELLS FARGO BANK NA			1	1FE	4,113,200	102.887	4,115,488	4,000,000	4,087,646		(25,554)			3.625	2.320	AO	27,792	72,500	06/21/2019.	10/22/2021.
976656 CL 0	WISCONSIN ELECTRIC POWER			1	1FE	249,953	99.935	249,839	250,000	249,953		1			2.050	2.050	JD	299		12/03/2019.	12/15/2024.
22546Q AR 8	CREDIT SUISSE NEW YORK		D		1FE	4,055,400	101.860	4,074,400	4,000,000	4,043,499		(11,901)			3.000	2.380	AO	20,667	60,000	06/21/2019.	10/29/2021.
23291K AF 2	DH EUROPE FINANCE II		D	1	2FE	1,999,880	99.937	1,998,740	2,000,000	1,999,887		7			2.050	2.050	MN	6,150		10/29/2019.	11/15/2022.
377373 AD 7	GLAXOSMITHKLINE CAPITAL		D	1	1FE	2,024,580	102.184	2,043,680	2,000,000	2,020,051		(4,529)			2.850	2.400	MN	8,392	28,500	06/10/2019.	05/08/2022.
404280 AN 9	HSBC HOLDINGS PLC		D		1FE	3,188,580	104.071	3,122,148	3,000,000	3,091,066		(38,711)			4.000	2.600	MS	30,333	120,000	06/06/2017.	03/30/2022.
404280 BZ 1	HSBC HOLDINGS PLC		D	2	1FE	1,050,040	104.995	1,049,955	1,000,000	1,047,658		(2,382)			3.803	2.590	MS	11,620		10/09/2019.	03/11/2025.
55608J AC 2	MACQUARIE GROUP LTD		D		1FE	2,724,900	100.095	2,502,395	2,500,000	2,503,416		(93,944)			6.000	2.170	JJ	69,583	150,000	08/07/2017.	01/14/2020.
60687Y AJ 8	MIZUHO FINANCIAL GROUP		D		1FE	2,013,400	101.062	2,021,250	2,000,000	2,002,711		(5,852)			2.853	2.830	FMAN.	5,403	69,909	03/15/2017.	02/28/2022.
75625Q AE 9	RECKITT BENCKISER TSY		D	1	1FE	1,029,420	101.687	1,016,874	1,000,000	1,028,044		(1,376)			3.000	2.570	JD	417	15,000	08/06/2019.	06/26/2027.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					101,502,849	XXX	101,116,037	99,050,000	100,626,510	0	(398,284)	0	0	XXX	XXX	XXX	735,371	1,441,109	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05492P AA 6	BANC OF AMERICA MERRILL LYNCH 19-BPR AN			4	1FE	2,059,960	102.578	2,051,565	2,000,000	2,059,507		(453)			3.112	2.450	MON	5,187		11/27/2019.	11/05/2032.
08162C AD 2	BENCHMARK MORTGAGE TRUST 18-B6 A4			2	1FM	1,132,656	112.015	1,120,150	1,000,000	1,132,119		(537)			4.261	2.530	MON	3,551		12/13/2019.	10/10/2051.
17290Y AR 9	CITIGROUP COMMERCIAL MORTGAGE 16-C1 A4			2	1FE	3,786,376	103.918	3,725,460	3,585,000	3,778,654		(7,722)			3.209	2.270	MON	9,587	28,761	09/23/2019.	05/10/2049.
23312V AF 3	DEUTSCHE BANK COMMERCIAL MORTG 16-C3 A5			2	1FM	2,862,686	102.246	2,811,765	2,750,000	2,859,179		(3,507)			2.890	2.220	MON	6,623	13,246	10/09/2019.	08/10/2049.
61690V AY 4	MORGAN STANLEY BAML TRUST 15-C26 A4			2	1FE	1,047,148	103.558	1,035,580	1,000,000	1,046,326		(823)			3.252	2.290	MON	2,710	2,710	11/22/2019.	10/15/2048.
95002M AW 9	WELLS FARGO COMMERCIAL MORTGAG 19-C52 A			2	1FM	3,029,760	98.243	2,947,290	3,000,000	3,028,684		(1,076)			2.643	2.510	MON	6,608	26,430	08/05/2019.	08/15/2052.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					13,918,586	XXX	13,691,810	13,335,000	13,904,469	0	(14,118)	0	0	XXX	XXX	XXX	34,266	71,147	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
14310K AS 0	CARLYLE GLOBAL MARKET STRATEGI 13-4A A1			2	1FE	1,140,800	99.335	1,142,357	1,150,000	1,140,889		89			3.000	3.120	JAJO	7,477		12/13/2019.	01/15/2031.
26249B AQ 4	DRYDEN SENIOR LOAN FUND 13-30A AR			2	1FE	3,735,498	99.529	3,732,360	3,750,000	3,736,114		616			2.729	2.910	FMAN.	13,365		11/26/2019.	11/15/2028.
26251L AC 8	DRYDEN SENIOR LOAN FUND 18-64A A			2	1FE	2,973,750	98.708	2,961,243	3,000,000	2,973,750					2.973	3.220	JAJO	18,583	52,146	06/26/2019.	04/18/2031.
36321J AC 8	GALAXY CLO LTD 18-28A A1			2	1FE	1,093,039	99.550	1,095,053	1,100,000	1,093,240		200			3.100	3.280	JAJO	7,390		11/26/2019.	07/15/2031.
82652M AA 8	SIERRA RECEIVABLES FUNDING CO 19-2A A			2	1FE	399,214	100.703	402,131	399,322	399,214		(99)			2.590	2.590	MON	313	4,222	07/16/2019.	05/20/2036.
92348A AA 3	VERIZON OWNER TRUST 19-C A1A			2	1FE	1,749,864	99.899	1,748,246	1,750,000	1,749,872		15			1.940	1.940	MON	1,037	6,790	10/01/2019.	04/22/2024.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					11,092,165	XXX	11,081,390	11,149,322	11,093,079	0	821	0	0	XXX	XXX	XXX	48,165	63,158	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					126,513,600	XXX	125,889,237	123,534,322	125,624,058	0	(411,581)	0	0	XXX	XXX	XXX	817,802	1,575,414	XXX	XXX
Totals																					
7699999.	Total - Issuer Obligations					138,504,464	XXX	137,964,462	135,415,000	137,475,632	0	(459,393)	0	0	XXX	XXX	XXX	918,696	2,101,609	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7799999. Total - Residential Mortgage-Backed Securities						37,716,590	XXX	37,830,595	36,846,557	37,691,816	0	(70,538)	0	0	XXX	XXX	XXX	93,040	417,786	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						19,863,594	XXX	19,570,515	19,052,094	19,845,036	0	(19,003)	0	0	XXX	XXX	XXX	47,290	88,797	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						11,092,165	XXX	11,081,390	11,149,322	11,093,079	0	821	0	0	XXX	XXX	XXX	48,165	63,158	XXX	XXX
8399999. Grand Total - Bonds						207,176,813	XXX	206,446,962	202,462,973	206,105,563	0	(548,113)	0	0	XXX	XXX	XXX	1,107,191	2,671,350	XXX	XXX

Sch. D - Pt. 2 - Sn. 1
NONE

Sch. D - Pt. 2 - Sn. 2
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 XE 5	UNITED STATES TREASURY NOTE		04/23/2019	DIRECT		406,060	410,000	2,450
0599999. Total - Bonds - U.S. Government						406,060	410,000	2,450
Bonds - All Other Government								
45905U 6X 7	INTL BK RECON & DEVELOP	D	07/15/2019	RBC CAPITAL MARKETS		3,000,000	3,000,000	
1099999. Total - Bonds - All Other Government						3,000,000	3,000,000	0
Bonds - U.S. Political Subdivisions of States								
228130 GX 2	CROWLEY TX INDEP SCH DIST		12/04/2019	RBC CAPITAL MARKETS		275,397	250,000	
774285 7M 6	ROCKWALL TX INDEP SCH DIST		12/05/2019	FHN FINANCIAL CAPITAL MARKETS		273,578	250,000	
774285 7N 4	ROCKWALL TX INDEP SCH DIST		12/05/2019	FHN FINANCIAL CAPITAL MARKETS		495,869	450,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						1,044,844	950,000	0
Bonds - U.S. Special Revenue and Special Assessment								
13032U VC 9	CALIFORNIA ST HLTH FACS FING A		11/20/2019	RAYMOND JAMES		250,000	250,000	
198504 A2 8	COLUMBIA SC WTRWKS & SWR SYS		11/21/2019	RAYMOND JAMES		250,000	250,000	
303891 E3 5	FAIRFAX CNTY VA WTR AUTH WTR R		11/20/2019	WELLS FARGO FINANCIAL		250,000	250,000	
3132D5 3M 2	UMBS - POOL SB8004		09/17/2019	WELLS FARGO FINANCIAL		1,706,009	1,695,808	2,238
3132D5 4L 3	UMBS - POOL SB8027		12/13/2019	CANTOR FITZGERALD LLC		717,938	700,000	933
3133KY R2 7	FHLMC POOL RB5005		06/12/2019	CANTOR FITZGERALD LLC		3,037,031	3,000,000	3,250
3136AG FU 1	FANNIE MAE 13-92 DA		07/01/2019	SUNTRUST CAPITAL MARKETS		2,156,971	2,053,952	456
3136AV SG 5	FANNIE MAE 17-11 DA		06/21/2019	KEY BANC CAPITAL MARKETS		4,202,658	4,183,050	7,262
3136B4 XK 9	FANNIE MAE 19-32 PA		06/24/2019	NOMURA SECURITIES INTL		4,150,744	3,992,299	10,092
3136B6 JF 1	FANNIE MAE 19-56 VC		10/25/2019	FHN FINANCIAL CAPITAL MARKETS		3,056,832	2,981,366	7,205
3137F1 G4 4	FHLMC MULTIFAMILY STRUCTURED P -K065 A2		12/16/2019	WELLS FARGO FINANCIAL		1,595,801	1,500,000	2,432
3138LD 4J 9	FEDERAL NATIONAL MTG ASSOC #AN1724		10/09/2019	GOLDMAN SACHS		4,363,987	4,231,425	2,903
3138WJ VC 9	UMBS - POOL AS8710		08/09/2019	SUNTRUST CAPITAL MARKETS		2,626,170	2,580,606	3,226
3138WK 4X 0	UMBS - POOL AS9837		10/10/2019	SUNTRUST CAPITAL MARKETS		2,836,454	2,750,501	3,667
3140JA EQ 7	UMBS - POOL BM5542		08/09/2019	GOLDMAN SACHS		2,209,773	2,150,958	3,226
3140JP QB 4	UMBS - POOL BN6749		06/14/2019	BMO CAPITAL MARKETS		4,176,875	4,100,000	5,808
3140Q7 SW 8	UMBS - POOL CA0532		06/13/2019	JP MORGAN SECURITIES INC		2,743,068	2,665,902	4,147
3140X4 M4 5	UMBS - POOL FM1278		09/17/2019	SUNTRUST CAPITAL MARKETS		1,757,167	1,710,658	2,566
31418D FM 9	UMBS - POOL MA3771		08/08/2019	WELLS FARGO FINANCIAL		3,071,719	3,000,000	3,000
31418D GG 1	UMBS - POOL MA3798		09/26/2019	SUNTRUST CAPITAL MARKETS		1,483,305	1,450,000	3,504
64971W FM 7	NEW YORK CITY NY TRANSITIONAL		11/22/2019	SUNTRUST CAPITAL MARKETS		264,088	250,000	2,667
64990G WM 0	NEW YORK ST DORM AUTH REVENUES		11/22/2019	BANK OF AMERICA		350,000	350,000	
68442C CY 0	ORANGE CNTY CA WTR DIST REVENU		12/04/2019	GOLDMAN SACHS		315,000	315,000	
762326 AF 3	RHODE ISLAND ST TURNPIKE & BRI		11/21/2019	BANK OF AMERICA		250,000	250,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						47,821,590	46,661,525	68,582
Bonds - Industrial and Miscellaneous								
00287Y BL 2	ABBVIE INC		11/12/2019	BARCLAYS CAPITAL		999,020	1,000,000	
02665W CY 5	AMERICAN HONDA FINANCE		06/24/2019	BANK OF AMERICA		3,996,320	4,000,000	
05492P AA 6	BANC OF AMERICA MERRILL LYNCH 19-BPR ANM		11/27/2019	BANK OF AMERICA		2,059,960	2,000,000	2,766
05565E AW 5	BMW US CAPITAL LLC		07/10/2019	WELLS FARGO FINANCIAL		4,135,280	4,000,000	34,500
06051G GY 9	BANK OF AMERICA CORP		07/08/2019	CREDIT SUISSE FIRST BOSTON		4,014,600	4,000,000	50,805
06051G HW 2	BANK OF AMERICA CORP		10/17/2019	BANK OF AMERICA		500,000	500,000	
06406F AC 7	BANK OF NY MELLON CORP		10/09/2019	RBC CAPITAL MARKETS		2,066,700	2,000,000	24,422
06406R AL 1	BANK OF NY MELLON CORP		10/17/2019	BANK OF AMERICA		1,497,375	1,500,000	
08162C AD 2	BENCHMARK MORTGAGE TRUST 18-B6 A4		12/13/2019	DEUTSCHE BANK		1,132,656	1,000,000	1,894

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
126650 DE 7	CVS HEALTH CORP.		08/08/2019	BARCLAYS CAPITAL		248,713	250,000	
14310K AS 0	CARLYLE GLOBAL MARKET STRATEGI 13-4A A1R		12/13/2019	RBC CAPITAL MARKETS		1,140,800	1,150,000	6,039
17290Y AR 9	CITIGROUP COMMERCIAL MORTGAGE 16-C1 A4		09/23/2019	CITIGROUP GLOBAL MARKETS		3,786,376	3,585,000	7,670
172967 LZ 2	CITIGROUP INC.		07/02/2019	CITIGROUP GLOBAL MARKETS		2,115,700	2,000,000	7,639
20030N CS 8	COMCAST CORP.		09/19/2019	MORGAN STANLEY & CO.		3,258,840	3,000,000	52,008
224044 BW 6	COX COMMUNICATIONS INC.		12/16/2019	SUNTRUST CAPITAL MARKETS		2,055,500	2,000,000	542
23312V AF 3	DEUTSCHE BANK COMMERCIAL MORTG 16-C3 A5		10/09/2019	JP MORGAN SECURITIES INC.		2,862,686	2,750,000	2,208
254687 FK 7	WALT DISNEY COMPANY/THE		09/03/2019	JP MORGAN SECURITIES INC.		2,788,576	2,800,000	
26249B AQ 4	DRYDEN SENIOR LOAN FUND 13-30A AR		11/26/2019	MORGAN STANLEY & CO.		3,735,498	3,750,000	3,981
26251L AC 8	DRYDEN SENIOR LOAN FUND 18-64A A		06/26/2019	WELLS FARGO FINANCIAL		2,973,750	3,000,000	21,128
278642 AS 2	EBAY INC.		09/25/2019	MORGAN STANLEY & CO.		2,030,220	2,000,000	8,708
29736R AN 0	ESTEE LAUDER CO INC.		11/19/2019	JP MORGAN SECURITIES INC.		745,658	750,000	
30231G BC 5	EXXON MOBIL CORPORATION.		08/13/2019	MORGAN STANLEY & CO.		3,500,000	3,500,000	
35137L AA 3	FOX CORP.		10/10/2019	CREDIT SUISSE FIRST BOSTON		1,037,010	1,000,000	8,147
36321J AC 8	GALAXY CLO LTD 18-28A A1		11/26/2019	RBC CAPITAL MARKETS		1,093,039	1,100,000	4,264
375558 AW 3	GILEAD SCIENCES INC.		07/30/2019	BANK OF AMERICA		4,200,560	4,000,000	49,333
42824C BE 8	HP ENTERPRISE CO.		09/04/2019	JP MORGAN SECURITIES INC.		1,999,580	2,000,000	
459200 JQ 5	IBM CORP.		06/11/2019	BANK OF AMERICA		1,001,220	1,000,000	9,444
46625H RS 1	JPMORGAN CHASE & CO.		10/02/2019	SUNTRUST CAPITAL MARKETS		4,175,720	4,000,000	38,756
57636Q AN 4	MASTERCARD INC.		11/25/2019	DEUTSCHE BANK		1,995,180	2,000,000	
61690V AY 4	MORGAN STANLEY BAML TRUST 15-C26 A4		11/22/2019	MORGAN STANLEY & CO.		1,047,148	1,000,000	2,258
64952W DH 3	NEW YORK LIFE GLOBAL FDG.		07/09/2019	JP MORGAN SECURITIES INC.		3,994,680	4,000,000	
665772 CH 0	NORTHERN STATES PWR-MINN.		06/21/2019	KEY BANC CAPITAL MARKETS		2,996,700	3,000,000	23,292
666807 BQ 4	NORTHROP GRUMMAN CORP.		07/12/2019	US BANCORP		2,007,740	2,000,000	12,892
67021C AM 9	NSTAR ELECTRIC CO.		09/27/2019	KEY BANC CAPITAL MARKETS		1,053,090	1,000,000	12,000
674599 CP 8	OCCIDENTAL PETROLEUM COR.		08/06/2019	BANK OF AMERICA		998,930	1,000,000	
69353R FP 8	PNC BANK NA.		07/18/2019	MORGAN STANLEY & CO.		3,000,000	3,000,000	
74153W CL 1	PRICOA GLOBAL FUNDING 1		09/16/2019	JP MORGAN SECURITIES INC.		3,999,640	4,000,000	
82652M AA 8	SIERRA RECEIVABLES FUNDING CO 19-2A A		07/16/2019	BARCLAYS CAPITAL		499,865	500,000	
828807 DG 9	SIMON PROPERTY GROUP LP.		09/04/2019	MIZUHO SECURITIES USA LLC.		999,010	1,000,000	
92348A AA 3	VERIZON OWNER TRUST 19-C A1A		10/01/2019	BARCLAYS CAPITAL		1,749,865	1,750,000	
94988J 5T 0	WELLS FARGO BANK NA.		06/21/2019	WELLS FARGO FINANCIAL		4,113,200	4,000,000	25,375
95002M AW 9	WELLS FARGO COMMERCIAL MORTGAG 19-C52 A4		08/05/2019	WELLS FARGO FINANCIAL		3,029,760	3,000,000	4,185
976656 CL 0	WISCONSIN ELECTRIC POWER.		12/03/2019	PARIBAS CORPORATION		249,951	250,000	
22546Q AR 8	CREDIT SUISSE NEW YORK.	D	06/21/2019	CREDIT SUISSE FIRST BOSTON		4,055,400	4,000,000	18,667
23291K AF 2	DH EUROPE FINANCE II.	D	10/29/2019	BANK OF AMERICA		1,999,880	2,000,000	
377373 AD 7	GLAXOSMITHKLINE CAPITAL.	D	06/10/2019	WELLS FARGO FINANCIAL		2,024,580	2,000,000	5,383
404280 BZ 1	HSBC HOLDINGS PLC.	D	10/09/2019	HSBC SECURITIES USA INC.		1,050,040	1,000,000	3,169
75625Q AE 9	RECKITT BENCKISER TSY.	D	08/06/2019	CITIGROUP GLOBAL MARKETS		1,029,420	1,000,000	3,500
3899999. Total - Bonds - Industrial and Miscellaneous						107,045,436	105,135,000	444,975
8399997. Total - Bonds - Part 3						159,317,930	156,156,525	516,007
8399998. Total - Bonds - Summary Item from Part 5						25,332,881	25,000,000	34,008
8399999. Total - Bonds						184,650,811	181,156,525	550,015
9999999. Total - Bonds, Preferred and Common Stocks						184,650,811	XXX	550,015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 P9 5	UNITED STATES TREASURY NOTE	..	03/15/2019.	VARIOUS		410,000	410,000	406,861	409,681		319		319		410,000			0	2,050	03/15/2019.
0599999.	Total - Bonds - U.S. Government					410,000	410,000	406,861	409,681	0	319	0	319	0	410,000	0	0	0	2,050	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
10620N BS 6	BRAZOS TX HGR EDU AUTH	..	10/09/2019.	STIFEL-HANIFEN DIVIS		978,500	1,000,000	1,000,000	1,000,000				0		1,000,000		(21,500)	(21,500)	29,948	06/25/2043.
3130A7 QF 5	FEDERAL HOME LOAN BANK	..	10/28/2019.	CALLED BY ISSUER at 100.000		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	52,500	04/28/2022.
3132D5 3M 2	UMBS - POOL SB8004	..	12/01/2019.	PAYDOWN		65,828	65,828	66,224			(5)		(5)		65,828			0	298	07/01/2034.
3133KY R2 7	FHLMC POOL RB5005	..	12/01/2019.	PAYDOWN		184,800	184,800	187,081			(95)		(95)		184,800			0	1,958	07/01/2039.
3136AG FU 1	FANNIE MAE 13-92 DA	..	12/01/2019.	PAYDOWN		180,598	180,598	189,657			(515)		(515)		180,598			0	1,714	05/25/2042.
3136AV SG 5	FANNIE MAE 17-11 DA	..	12/01/2019.	PAYDOWN		378,802	378,802	380,578			(101)		(101)		378,802			0	2,734	07/25/2040.
3136B4 XK 9	FANNIE MAE 19-32 PA	..	12/01/2019.	PAYDOWN		117,756	117,756	122,430			(230)		(230)		117,756			0	1,370	10/25/2048.
3136B6 JF 1	FANNIE MAE 19-56 VC	..	12/01/2019.	PAYDOWN		37,408	37,408	38,355			(4)		(4)		37,408			0	140	02/25/2031.
3138LD 4J 9	FEDERAL NATIONAL MTG ASSOC #AN1724	..	12/01/2019.	PAYDOWN		14,331	14,331	14,780			(6)		(6)		14,331			0	46	06/01/2026.
3138WJ VC 9	UMBS - POOL AS8710	..	12/01/2019.	PAYDOWN		173,400	173,400	176,461			(84)		(84)		173,400			0	855	02/01/2032.
3138WK 4X 0	UMBS - POOL AS9837	..	12/01/2019.	PAYDOWN		111,704	111,704	115,195			(28)		(28)		111,704			0	486	06/01/2032.
3140JA EQ 7	UMBS - POOL BM5542	..	12/01/2019.	PAYDOWN		154,598	154,598	158,825			(123)		(123)		154,598			0	896	04/01/2032.
3140JP QB 4	UMBS - POOL BN6749	..	12/01/2019.	PAYDOWN		369,340	369,340	376,265			(326)		(326)		369,340			0	3,508	06/01/2034.
3140Q7 SW 8	UMBS - POOL CA0532	..	12/01/2019.	PAYDOWN		233,422	233,422	240,178			(247)		(247)		233,422			0	2,616	10/01/2047.
3140X4 M4 5	UMBS - POOL FM1278	..	12/01/2019.	PAYDOWN		53,576	53,576	55,032			(26)		(26)		53,576			0	291	07/01/2034.
31418D FM 9	UMBS - POOL MA3771	..	12/01/2019.	PAYDOWN		69,837	69,837	71,506			(15)		(15)		69,837			0	460	09/01/2039.
31418D GG 1	UMBS - POOL MA3798	..	12/01/2019.	PAYDOWN		37,476	37,476	38,337			(19)		(19)		37,476			0	210	10/01/2034.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					6,161,376	6,182,876	6,230,904	4,000,000	0	(1,824)	0	(1,824)	0	6,182,876	0	(21,500)	(21,500)	100,030	XXX
Bonds - Industrial and Miscellaneous																				
233851 CF 9	DAIMLER FINANCE NA LLC	..	07/05/2019.	MATURITY		6,000,000	6,000,000	5,962,680	5,988,768		11,232		11,232		6,000,000			0	90,000	07/05/2019.
345397 XT 5	FORD MOTOR CREDIT CO LLC	..	01/08/2019.	MATURITY		2,789,000	2,789,000	2,829,552	2,789,461		(461)		(461)		2,789,000			0	41,040	01/08/2019.
345397 YP 2	FORD MOTOR CREDIT CO LLC	..	10/04/2019.	BARCLAYS CAPITAL		1,952,438	2,000,000	2,009,240	2,006,917		(2,741)		(2,741)		2,004,175		(51,737)	(51,737)	68,235	08/03/2022.
37045X BB 1	GENERAL MOTORS FINL CO	..	01/15/2019.	MATURITY		5,000,000	5,000,000	5,087,025	5,000,000				0		5,000,000			0	77,500	01/15/2019.
48127H AA 7	JPMORGAN CHASE & CO	..	10/02/2019.	KEY BANC CAPITAL MARKETS		5,000,100	5,000,000	5,081,850	5,021,653		(20,304)		(20,304)		5,001,349		(1,249)	(1,249)	104,500	10/22/2019.
693506 BH 9	PPG INDUSTRIES INC	..	11/15/2019.	MATURITY		5,000,000	5,000,000	5,050,550	5,017,108		(17,108)		(17,108)		5,000,000			0	115,000	11/15/2019.
82652M AA 8	SIERRA RECEIVABLES FUNDING CO 19-2A A	..	12/20/2019.	PAYDOWN		100,677	100,679	100,652			126		126		100,679			0	618	05/20/2036.
931427 AA 6	WALGREENS BOOTS ALLIANCE	..	11/18/2019.	MATURITY		4,000,000	4,000,000	4,073,480	4,026,404		(26,404)		(26,404)		4,000,000			0	108,000	11/18/2019.
78012K RK 5	ROYAL BANK OF CANADA	A	07/29/2019.	MATURITY		4,892,000	4,892,000	4,904,572	4,894,520		(2,520)		(2,520)		4,892,000			0	73,380	07/29/2019.
06744C CB 5	BARCLAYS BANK PLC	D	09/27/2019.	CALLED BY ISSUER at 100.000		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	41,667	07/27/2022.
3899999.	Total - Bonds - Industrial and Miscellaneous					37,234,215	37,281,679	37,599,601	37,244,831	0	(58,180)	0	(58,180)	0	37,287,203	0	(52,986)	(52,986)	719,940	XXX
8399997.	Total - Bonds - Part 4					43,805,591	43,874,555	44,237,366	41,654,512	0	(59,685)	0	(59,685)	0	43,880,079	0	(74,486)	(74,486)	822,020	XXX
8399998.	Total - Bonds - Summary Item from Part 5					25,687,810	25,000,000	25,332,881			(14,506)		(14,506)		25,318,376		369,433	369,433	153,824	XXX
8399999.	Total - Bonds					69,493,401	68,874,555	69,570,247	41,654,512	0	(74,191)	0	(74,191)	0	69,198,455	0	294,947	294,947	975,844	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					69,493,401	XXX	69,570,247	41,654,512	0	(74,191)	0	(74,191)	0	69,198,455	0	294,947	294,947	975,844	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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
3137BL W9 5	FHLMC MULTIFAMILY STRUCTURED P K050 A2	..	06/12/2019	CITIGROUP GLOBAL MARKETS	09/11/2019	BARCLAYS CAPITAL	3,500,000	3,686,758	3,734,746	3,679,346		(7,412)		(7,412)			55,400	55,400	34,035	5,186
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						3,500,000	3,686,758	3,734,746	3,679,346	0	(7,412)	0	(7,412)	0	0	55,400	55,400	34,035	5,186
Bonds - Industrial and Miscellaneous																				
025816 CG 2	AMERICAN EXPRESS CO.	..	07/25/2019	RBC CAPITAL MARKETS	09/06/2019	SUNTRUST CAPITAL MARKETS	250,000	249,195	254,110	249,212		17		17			4,898	4,898	694	
05531F BH 5	TRUIST FINANCIAL CORP.	..	07/23/2019	MORGAN STANLEY & CO.	09/06/2019	KEY BANC CAPITAL MARKETS	4,250,000	4,246,430	4,308,820	4,246,507		77		77			62,313	62,313	12,101	
08162F AE 3	BENCHMARK MORTGAGE TRUST 19-B12 A5	..	07/19/2019	CITIGROUP GLOBAL MARKETS	09/11/2019	JP MORGAN SECURITIES INC.	500,000	514,999	526,934	514,865		(133)		(133)			12,068	12,068	1,817	303
12592L BH 4	COMM MORTGAGE TRUST 14 CR20 A3	..	06/26/2019	BARCLAYS CAPITAL	09/11/2019	CANTOR FITZGERALD LLC	2,250,000	2,349,668	2,360,742	2,345,768		(3,900)		(3,900)			14,974	14,974	21,203	5,613
34532D AD 9	FORD CREDIT AUTO OWNER TRUST 19-B A3	..	06/18/2019	RBC CAPITAL MARKETS	09/11/2019	JP MORGAN SECURITIES INC.	2,500,000	2,499,510	2,511,133	2,499,561		51		51			11,572	11,572	12,699	
438516 BW 5	HONEYWELL INTERNATIONAL	..	07/30/2019	JP MORGAN SECURITIES INC.	09/06/2019	DEUTSCHE BANK	2,500,000	2,494,825	2,551,675	2,494,913		88		88			56,762	56,762	5,111	
458140 AR 1	INTEL CORP.	..	06/10/2019	CREDIT SUISSE FIRST BOSTON	09/06/2019	GOLDMAN SACHS	2,000,000	2,044,800	2,069,580	2,041,444		(3,356)		(3,356)			28,136	28,136	38,061	22,906
693475 AX 3	PNC FINANCIAL SERVICES	..	07/18/2019	MORGAN STANLEY & CO.	09/06/2019	SUNTRUST CAPITAL MARKETS	1,500,000	1,497,135	1,527,165	1,497,184		49		49			29,981	29,981	5,092	
91324P DR 0	UNITEDHEALTH GROUP INC.	..	07/23/2019	BANK OF AMERICA	09/06/2019	US BANCORP	1,750,000	1,749,561	1,772,225	1,749,576		13		13			22,649	22,649	5,195	
892331 AF 6	TOYOTA MOTOR CORP.	D	06/25/2019	JP MORGAN SECURITIES INC.	09/06/2019	WELLS FARGO FINANCIAL	4,000,000	4,000,000	4,070,680	4,000,000				0			70,680	70,680	17,816	
3899999.	Total - Bonds - Industrial and Miscellaneous						21,500,000	21,646,123	21,953,064	21,639,030	0	(7,094)	0	(7,094)	0	0	314,033	314,033	119,789	28,822
8399998.	Total - Bonds						25,000,000	25,332,881	25,687,810	25,318,376	0	(14,506)	0	(14,506)	0	0	369,433	369,433	153,824	34,008
9999999.	Total - Bonds, Preferred and Common Stocks							25,332,881	25,687,810	25,318,376	0	(14,506)	0	(14,506)	0	0	369,433	369,433	153,824	34,008

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
US Bank	St. Paul, MN					(1,096,432)	XXX
US Bank	St. Paul, MN					331,314	XXX
JP Morgan Chase	Columbus, Ohio					3,441,840	XXX
JP Morgan Chase	Columbus, Ohio					1,123,003	XXX
JP Morgan Chase	Columbus , Ohio					6,188,477	XXX
JP Morgan Chase	Columbus, Ohio					(6,688)	XXX
Huntington National Bank	Columbus, Ohio		1.61	104,905		25,203,074	XXX
US Bank	St. Paul, MN					(19,166,076)	XXX
US Bank	St. Paul, MN					(9,421)	XXX
0199999. Total - Open Depositories		XXX	XXX	104,905	0	16,009,091	XXX
0399999. Total Cash on Deposit		XXX	XXX	104,905	0	16,009,091	XXX
0599999. Total Cash		XXX	XXX	104,905	0	16,009,091	XXX

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

1. January	6,737,724	4. April	(16,137,029)	7. July	13,114,111	10. October	10,871,264
2. February	(17,308,708)	5. May	(15,772,599)	8. August	12,682,275	11. November	15,086,288
3. March	(19,099,564)	6. June	(20,760,860)	9. September	6,230,849	12. December	16,009,091

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL		10/22/2019	1.63	01/16/2020	28,480,763		91,058
	TREASURY BILL		11/12/2019	1.53	01/07/2020	37,890,348		80,432
	TREASURY BILL		12/27/2019	1.52	01/21/2020	1,458,767		123
	TREASURY BILL		12/17/2019	1.53	02/11/2020	37,933,785		24,225
0199999. U.S. Government Bonds - Issuer Obligations						105,763,663	0	195,838
0599999. Total - U.S. Government Bonds						105,763,663	0	195,838
Total Bonds								
7699999. Subtotals - Issuer Obligations						105,763,663	0	195,838
8399999. Subtotals - Bonds						105,763,663	0	195,838
All Other Money Market Mutual Funds								
09248U 70 0	BLACKROCK LIQ FDS FED FUND-IN		12/06/2019			9,980,543	2,383	
25160K 20 7	DWS GOVT MMKT SER-INST		12/06/2019			27,746,152	19,880	
31607A 70 3	FIDELITY GOVERNMENT INST MONEY MARKET		12/06/2019			19,883	24,032	
316175 10 8	FIDELITY GOVERNMENT PORT-I		12/06/2019			7,968	10	
31846V 56 7	FIRST AMERICAN GOV OBLIG-Z		12/06/2019			14,044	18	
38141W 27 3	GOLDMAN SACHS FIN SQ GOVT-FS		12/06/2019			365,053	484	
40428X 10 7	HSBC US GOVT MMKT-I		12/06/2019			50,529	13,873	
4812C0 67 0	JPMORGAN U.S. GOVT MONEY MARKET		12/06/2019			22,768	29	
608919 71 8	FEDERATED GOVT OBLI FD-PRM		12/06/2019			18,012	1,581	
61747C 70 7	MSILF GOVERNMENT PORT-INST		12/06/2019			90,789	117	
825252 88 5	STIT GOVT & AGENCY-INST		12/06/2019			97,673	125	
857492 70 6	STATE ST INST US GOV MM-PREM		12/06/2019			22,816	8,008	
8AMMF0 AR 2	US BANK MONEY MARKET IT&C 7		12/06/2019			121,237	1,485	
90262Y 74 5	UBS SELECT GOVT PREF-A		12/06/2019			17,280,506	17,768	98
949921 12 6	WELLS FARGO GOVT MM FUND SELECT 3802		12/06/2019			85,605	112	
8699999. Total - All Other Money Market Mutual Funds						55,923,578	89,905	98
8899999. Total - Cash Equivalents						161,687,241	89,905	195,936

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B		408,515	409,744		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	408,515	409,744	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. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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HEALTH ANNUAL STATEMENT BLANK