PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

Republic-Franklin Insurance Company

NAIC Group Code 0201 (Current) 0201 (Prior) NAIC Company Code 12475 Employer's ID Number 31-4290270

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

Country of Domicile United States of America

Incorporated/Organized 02/10/1949 Commenced Business 02/10/1949

Statutory Home Office 2 Easton Oval, Suite 225, Columbus, OH, US 43219
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 180 Genesee Street
(Street and Number)
New Hartford, NY, US 13413, 800-598-8422
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address Post Office Box 530, Utica, NY, US 13503-0530
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 180 Genesee Street
(Street and Number)
New Hartford, NY, US 13413, 800-598-8422
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.uticanational.com

Statutory Statement Contact Sandra Jean Giehl, 315-734-2192
(Name) (Area Code) (Telephone Number)
sandy.giehl@uticanational.com, 315-734-2994
(E-mail Address) (FAX Number)

OFFICERS

Chairman# & CEO	Richard Patrick Creedon	VP, CFO & Treasurer	Brian Wade Miller Jr.
President# & COO	Kristen Holly Martin	Secretary	Louisa Suzanne Ruffine

OTHER

Steven Paul Guzski, Executive Vice President

DIRECTORS OR TRUSTEES

Clarence William Bachman	Richard Patrick Creedon	Paul Alan Hagstrom, Ph.D.
Gregory Miller Harden	Zelda Jean Holcomb, Ph.D. #	Kristen Holly Martin #
Peter Joseph O'Neill #	Linda Ellen Romano	Eric Keith Scholl

State of New York
County of Oneida 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.

Kristen Holly Martin	Brian Wade Miller, Jr.	Louisa Suzanne Ruffine
President & COO	VP, CFO & Treasurer	Secretary

Subscribed and sworn to before me this
_____ day of _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	8,404,649	7.715	8,404,649		8,404,649	7.715
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,215,537	1.116	1,215,537		1,215,537	1.116
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	375,000	0.344	375,000		375,000	0.344
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	26,135,218	23.989	26,135,218		26,135,218	23.989
1.06 Industrial and miscellaneous	66,176,817	60.743	66,176,817		66,176,817	60.743
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	102,307,221	93.907	102,307,220		102,307,220	93.907
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	5,709,479	5.241	5,709,479		5,709,479	5.241
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	5,709,479	5.241	5,709,479		5,709,479	5.241
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)	828,448	0.760	828,448		828,448	0.760
6.02 Cash equivalents (Schedule E, Part 2)	100,001	0.092	100,001		100,001	0.092
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	928,449	0.852	928,449		928,449	0.852
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	108,945,149	100.000	108,945,149		108,945,149	100.000

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

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

NONE

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		100,753,280
2.	Cost of bonds and stocks acquired, Part 3, Column 7		25,599,004
3.	Accrual of discount		57,235
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	1,277,327	
	4.4. Part 4, Column 11		1,277,327
5.	Total gain (loss) on disposals, Part 4, Column 19		20,111
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		19,412,651
7.	Deduct amortization of premium		289,508
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		11,895
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		108,016,694
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		108,016,694

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	8,404,649	8,747,760	8,468,270	8,374,388
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	8,404,649	8,747,760	8,468,270	8,374,388
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,215,537	1,264,536	1,314,393	1,175,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	375,000	402,533	375,000	375,000
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	26,135,218	26,824,981	26,404,212	25,267,953
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	55,376,127	57,918,289	55,381,909	55,165,204
	9.	Canada	2,699,981	2,952,679	2,721,162	2,650,000
	10.	Other Countries	8,100,708	8,735,511	8,113,583	8,050,000
	11.	Totals	66,176,817	69,606,479	66,216,654	65,865,204
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	102,307,220	106,846,289	102,778,529	101,057,544
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	5,709,479	5,709,479	3,246,127	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	5,709,479	5,709,479	3,246,127	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	5,709,479	5,709,479	3,246,127	
	26.	Total Stocks	5,709,479	5,709,479	3,246,127	
	27.	Total Bonds and Stocks	108,016,700	112,555,768	106,024,656	

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	300,686	5,462,851	1,943,277	193,230	504,605	XXX	8,404,649	8.2	6,742,541	7.0	8,404,649	0
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	300,686	5,462,851	1,943,277	193,230	504,605	XXX	8,404,649	8.2	6,742,541	7.0	8,404,649	0
2. All Other Governments												
2.1 NAIC 1						XXX			392,552	0.4		
2.2 NAIC 2						XXX			190,000	0.2		
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX			582,552	0.6		
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		1,215,537				XXX	1,215,537	1.2	2,181,662	2.3	1,215,537	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		1,215,537				XXX	1,215,537	1.2	2,181,662	2.3	1,215,537	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			375,000			XXX	375,000	0.4	375,000	0.4	375,000	
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			375,000			XXX	375,000	0.4	375,000	0.4	375,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,389,477	10,917,926	8,533,471	3,028,673	265,672	XXX	26,135,218	25.5	29,721,660	30.9	26,135,218	
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	3,389,477	10,917,926	8,533,471	3,028,673	265,672	XXX	26,135,218	25.5	29,721,660	30.9	26,135,218	

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	2,515,693	18,927,526	23,398,392	1,971,759	419,989	XXX	47,233,360	46.2	38,706,128	40.2	43,917,089	3,316,271
6.2 NAIC 2	570,397	7,938,462	9,332,089	1,102,509		XXX	18,943,457	18.5	18,011,592	18.7	17,200,670	1,742,786
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	3,086,090	26,865,987	32,730,482	3,074,269	419,989	XXX	66,176,817	64.7	56,717,720	58.9	61,117,759	5,059,058
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) 6,205,856	36,523,840	34,250,140	5,193,661	1,190,267		83,363,764	81.5	XXX	XXX	80,047,492	3,316,271
11.2 NAIC 2	(d) 570,397	7,938,462	9,332,089	1,102,509			18,943,457	18.5	XXX	XXX	17,200,670	1,742,786
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	6,776,253	44,462,301	43,582,229	6,296,171	1,190,267		(b) 102,307,220	100.0	XXX	XXX	97,248,163	5,059,058
11.8 Line 11.7 as a % of Col. 7	6.6	43.5	42.6	6.2	1.2		100.0	XXX	XXX	XXX	95.1	4.9
12. Total Bonds Prior Year												
12.1 NAIC 1	6,128,229	27,534,066	32,943,037	9,868,629	1,645,581		XXX	XXX	78,119,542	81.1	75,575,768	2,543,773
12.2 NAIC 2	625,533	7,941,296	8,844,964	789,799			XXX	XXX	18,201,592	18.9	16,754,633	1,446,959
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	6,753,762	35,475,362	41,788,001	10,658,428	1,645,581		XXX	XXX	(b) 96,321,134	100.0	92,330,401	3,990,733
12.8 Line 12.7 as a % of Col. 9	7.0	36.8	43.4	11.1	1.7		XXX	XXX	100.0	XXX	95.9	4.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	5,593,779	34,449,916	33,913,307	5,078,109	1,012,381		80,047,492	78.2	75,575,768	78.5	80,047,492	XXX
13.2 NAIC 2	570,397	6,916,376	8,611,389	1,102,509			17,200,670	16.8	16,754,633	17.4	17,200,670	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	6,164,175	41,366,292	42,524,696	6,180,618	1,012,381		97,248,163	95.1	92,330,401	95.9	97,248,163	XXX
13.8 Line 13.7 as a % of Col. 7	6.3	42.5	43.7	6.4	1.0		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.0	40.4	41.6	6.0	1.0		95.1	XXX	XXX	XXX	95.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	612,077	2,073,923	336,833	115,552	177,886		3,316,271	3.2	2,543,773	2.6	XXX	3,316,271
14.2 NAIC 2		1,022,086	720,701				1,742,786	1.7	1,446,959	1.5	XXX	1,742,786
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	612,077	3,096,009	1,057,533	115,552	177,886		5,059,058	4.9	3,990,733	4.1	XXX	5,059,058
14.8 Line 14.7 as a % of Col. 7	12.1	61.2	20.9	2.3	3.5		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.6	3.0	1.0	0.1	0.2		4.9	XXX	XXX	XXX	XXX	4.9

(a) Includes $ 5,059,058 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		3,757,341	1,259,979		499,858	XXX	5,517,177	5.4	3,475,002	3.6	5,517,177	
1.02 Residential Mortgage-Backed Securities	148,391	387,256	208,794	112,711	4,748	XXX	861,898	0.8	1,005,346	1.0	861,898	
1.03 Commercial Mortgage-Backed Securities	152,295	1,318,255	474,504	80,519		XXX	2,025,573	2.0	2,262,193	2.3	2,025,573	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	300,686	5,462,851	1,943,277	193,230	504,605	XXX	8,404,649	8.2	6,742,541	7.0	8,404,649	
2. All Other Governments												
2.01 Issuer Obligations						XXX			582,552	0.6		
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			582,552	0.6		
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		1,215,537				XXX	1,215,537	1.2	2,181,662	2.3	1,215,537	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		1,215,537				XXX	1,215,537	1.2	2,181,662	2.3	1,215,537	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			375,000			XXX	375,000	0.4	375,000	0.4	375,000	
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			375,000			XXX	375,000	0.4	375,000	0.4	375,000	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	250,000	1,601,363	3,298,292	250,000		XXX	5,399,656	5.3	6,457,103	6.7	5,399,656	
5.02 Residential Mortgage-Backed Securities	3,139,477	9,316,562	5,235,179	2,778,673	265,672	XXX	20,735,562	20.3	22,811,569	23.7	20,735,562	0
5.03 Commercial Mortgage-Backed Securities						XXX			452,988	0.5		
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	3,389,477	10,917,926	8,533,471	3,028,673	265,672	XXX	26,135,218	25.5	29,721,660	30.9	26,135,218	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,869,437	25,850,489	31,538,867	2,958,716	242,103	XXX	63,459,613	62.0	52,730,736	54.7	59,271,780	4,187,833
6.02 Residential Mortgage-Backed Securities	8,578	34,313	42,892	85,783	168,707	XXX	340,274	0.3				340,274
6.03 Commercial Mortgage-Backed Securities	64,598	294	679,135			XXX	744,027	0.7	1,408,541	1.5	744,027	
6.04 Other Loan-Backed and Structured Securities	143,477	980,891	469,588	29,769	9,179	XXX	1,632,903	1.6	2,578,443	2.7	1,101,952	530,951
6.05 Totals	3,086,090	26,865,987	32,730,482	3,074,269	419,989	XXX	66,176,817	64.7	56,717,720	58.9	61,117,759	5,059,058
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	3,119,437	32,424,730	36,472,139	3,208,716	741,961	XXX	75,966,983	74.3	XXX	XXX	71,779,150	4,187,833
11.02 Residential Mortgage-Backed Securities	3,296,446	9,738,131	5,486,864	2,977,167	439,127	XXX	21,937,735	21.4	XXX	XXX	21,597,461	340,274
11.03 Commercial Mortgage-Backed Securities	216,893	1,318,549	1,153,638	80,519		XXX	2,769,600	2.7	XXX	XXX	2,769,600	
11.04 Other Loan-Backed and Structured Securities	143,477	980,891	469,588	29,769	9,179	XXX	1,632,903	1.6	XXX	XXX	1,101,952	530,951
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	6,776,253	44,462,301	43,582,229	6,296,171	1,190,267		102,307,220	100.0	XXX	XXX	97,248,163	5,059,058
11.09 Line 11.08 as a % of Col. 7	6.6	43.5	42.6	6.2	1.2		100.0	XXX	XXX	XXX	95.1	4.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	3,811,611	23,984,125	32,672,442	4,834,024	499,853	XXX	XXX	XXX	65,802,055	68.3	63,155,738	2,646,317
12.02 Residential Mortgage-Backed Securities	2,347,201	7,861,661	6,956,654	5,505,671	1,145,728	XXX	XXX	XXX	23,816,915	24.7	23,816,915	0
12.03 Commercial Mortgage-Backed Securities	317,374	1,867,271	1,834,381	104,694		XXX	XXX	XXX	4,123,721	4.3	3,970,123	153,597
12.04 Other Loan-Backed and Structured Securities	277,576	1,762,304	324,523	214,039		XXX	XXX	XXX	2,578,443	2.7	1,387,625	1,190,818
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	6,753,762	35,475,362	41,788,001	10,658,428	1,645,581		XXX	XXX	96,321,134	100.0	92,330,401	3,990,733
12.09 Line 12.08 as a % of Col. 9	7.0	36.8	43.4	11.1	1.7		XXX	XXX	100	XXX	95.9	4.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,619,668	29,706,897	35,501,908	3,208,716	741,961	XXX	71,779,150	70.2	63,155,738	65.6	71,779,150	XXX
13.02 Residential Mortgage-Backed Securities	3,287,868	9,703,818	5,443,973	2,891,383	270,420	XXX	21,597,461	21.1	23,816,915	24.7	21,597,461	XXX
13.03 Commercial Mortgage-Backed Securities	216,893	1,318,549	1,153,638	80,519		XXX	2,769,600	2.7	3,970,123	4.1	2,769,600	XXX
13.04 Other Loan-Backed and Structured Securities	39,746	637,029	425,177			XXX	1,101,952	1.1	1,387,625	1.4	1,101,952	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	6,164,175	41,366,292	42,524,696	6,180,618	1,012,381		97,248,163	95.1	92,330,401	95.9	97,248,163	XXX
13.09 Line 13.08 as a % of Col. 7	6.3	42.5	43.7	6.4	1.0		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	6.0	40.4	41.6	6.0	1.0		95.1	XXX	XXX	XXX	95.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	499,768	2,717,833	970,231		0	XXX	4,187,833	4.1	2,646,317	2.7	XXX	4,187,833
14.02 Residential Mortgage-Backed Securities	8,578	34,313	42,892	85,783	168,707	XXX	340,274	0.3	0	0.0	XXX	340,274
14.03 Commercial Mortgage-Backed Securities						XXX			153,597	0.2	XXX	
14.04 Other Loan-Backed and Structured Securities	103,730	343,862	44,411	29,769	9,179	XXX	530,951	0.5	1,190,818	1.2	XXX	530,951
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	612,077	3,096,009	1,057,533	115,552	177,886		5,059,058	4.9	3,990,733	4.1	XXX	5,059,058
14.09 Line 14.08 as a % of Col. 7	12.1	61.2	20.9	2.3	3.5		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.6	3.0	1.0	0.1	0.2		4.9	XXX	XXX	XXX	XXX	4.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
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)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	
2.	Cost paid/(consideration received) on additions:	
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17	
	3.2 Section 2, Column 19	
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	
6.	Considerations received/(paid) on terminations, Section 2, Column	
7.	Amortization:	
	7.1 Section 1, Column 19	
	7.2 Section 2, Column 21	
8.	Adjustment to the book/adjusted carrying value of hedged item:	
	8.1 Section 1, Column 20	
	8.2 Section 2, Column 23	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Section 1, Column 18	
	9.2 Section 2, Column 20	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
	3.11 Section 1, Column 15, current year minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other	
	3.13 Section 1, Column 18, current year minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
	4.22 Amount recognized (Section 2, Column 16)	
	4.23 SSAP No. 108 Adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999999 - Totals						XXX	XXX	XXX			XXX	XXX	XXX		

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

NONE

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

NONE

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	
3.	Total (Line 1 plus Line 2)	
4.	Part D, Section 1, Column 5	
5.	Part D, Section 1, Column 6	
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	
10.	Part D, Section 1, Column 8	
11.	Part D, Section 1, Column 9	
12	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 11	
16.	Total (Line 13 plus Line 14 minus Line 15)	

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	100,002		100,002	
2. Cost of cash equivalents acquired	14,590		14,590	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	14,591		14,591	
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)	100,001		100,001	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	100,001		100,001	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0699999 - Totals																

NONE

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3399999 - Totals														XXX

NONE

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
0599999 - Totals																	

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
5099999 - Totals																			XXX

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
5099999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
5099999 - Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912810-FB-9	UNITED STATES TREASURY	SD			1	645,750	131.3750	794,819	605,000	623,365		(1,808)			6.125	5.642	MN	4,785	37,056	12/01/1999	11/15/2027
912810-QT-8	UNITED STATES TREASURY				1	499,824	113.6406	568,203	500,000	499,858		4			3.125	3.127	MN	2,018	15,625	12/14/2016	11/15/2041
912828-2S-8	UNITED STATES TREASURY				1	651,396	100.0781	650,508	650,000	651,321		(75)			1.625	1.547	FA	3,569		10/31/2019	08/31/2022
912828-M5-6	UNITED STATES TREASURY	SD			1	352,069	102.7188	369,788	360,000	354,591		844			2.250	2.527	MN	1,046	8,100	12/14/2016	11/15/2025
912828-TY-6	UNITED STATES TREASURY				1	2,601,625	100.0625	2,601,625	2,600,000	2,601,573		(52)			1.625	1.603	MN	5,455		11/25/2019	11/15/2022
912828-UN-8	UNITED STATES TREASURY	SD			1	510,703	101.1563	505,781	500,000	504,447		(1,375)			2.000	1.706	FA	3,777	10,000	04/17/2015	02/15/2023
912828-V9-8	UNITED STATES TREASURY				1	279,316	102.8125	308,438	300,000	282,022		2,217			2.250	3.198	FA	2,550	6,750	10/10/2018	02/15/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,540,684	XXX	5,799,161	5,515,000	5,517,177		(245)			XXX	XXX	XXX	23,199	77,531	XXX	XXX
36180M-2R-7	G2 AD8884 - RMBS			4	1	739,561	104.1118	766,080	735,824	739,443		(112)			3.500	3.375	MON	2,146	25,611	08/29/2018	03/20/2043
36202E-RS-0	G2 004097 - RMBS			4	1	30,288	109.1928	33,721	30,882	30,321		44			5.000	5.472	MON	129	1,518	05/13/2008	03/20/2038
36205B-4L-3	GN 386127 - RMBS			4	1	25,851	101.9192	26,281	25,786	25,800		(8)			8.000	8.000	MON	172	2,053	01/21/2000	01/15/2030
36209D-B2-9	GN 468157 - RMBS			4	1	6,107	113.2192	6,912	6,105	6,102		2			6.500	6.501	MON	33	392	08/10/1998	08/15/2028
36209U-PA-8	GN 482017 - RMBS			4	1	3,565	114.7341	4,094	3,569	3,563		0			6.500	6.542	MON	19	230	07/22/1998	08/15/2028
36209W-4J-8	GN 484225 - RMBS			4	1	1,099	100.8647	991	982	976		1			6.500	6.757	MON	5	63	07/22/1998	08/15/2028
36211C-QY-1	GN 509071 - RMBS			4	1	12,886	106.5475	14,462	13,573	13,111		84			6.500	7.920	MON	74	874	12/01/1999	05/15/2029
36220U-Z2-0	GN 288861 - RMBS			4	1	1,334	104.4301	1,404	1,344	1,338		1			7.500	7.742	MON	8	96	12/03/1992	12/15/2022
36224J-HS-4	GN 329741 - RMBS			4	1	344	105.2344	353	336	338		(1)			7.500	6.822	MON	2	23	02/04/1993	01/15/2023
36225A-KU-3	GN 780307 - RMBS			4	1	578	100.5814	544	541	546		(3)			9.000	7.117	MON	4	40	01/12/1996	12/15/2021
36225A-NY-2	GN 780407 - RMBS			4	1	5,073	106.4726	5,368	5,042	5,045		0			7.000	6.883	MON	29	343	11/12/1997	08/15/2024
36290S-ZC-8	GN 616439 - RMBS			4	1	35,276	105.4688	37,340	35,404	35,314		28			5.000	5.083	MON	148	1,703	08/03/2004	06/15/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						861,961	XXX	897,549	859,388	861,898		36			XXX	XXX	XXX	2,769	32,947	XXX	XXX
38376G-5S-5	GNR 11142 B - CMBS			4	1	1,017,813	102.0200	1,020,200	1,000,000	1,004,486		(1,112)			3.485	3.214	MON	2,904	34,850	12/07/2011	02/16/2044
38378B-AN-9	GNR 11164 C - CMBS			4	1	1,047,813	103.0850	1,030,850	1,000,000	1,021,086		(1,751)			3.591	3.182	MON	2,993	36,062	12/05/2011	09/16/2052
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						2,065,625	XXX	2,051,050	2,000,000	2,025,573		(2,862)			XXX	XXX	XXX	5,897	70,912	XXX	XXX
0599999. Total - U.S. Government Bonds						8,468,270	XXX	8,747,760	8,374,388	8,404,649		(3,072)			XXX	XXX	XXX	31,866	181,390	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
419791-5Z-7	HAWAII ST	SD		2	1FE	255,306	116.4540	250,376	215,000	236,003		(4,247)			5.000	2.719	FA	4,479	10,750	03/12/2015	08/01/2029
419791-YN-2	HAWAII ST	SD		1	1FE	252,200	103.0130	257,533	250,000	250,271		(239)			4.600	4.496	FA	4,792	11,500	02/10/2010	02/01/2021
57582P-AB-6	MASSACHUSETTS ST	SD			1FE	567,105	107.0050	535,025	500,000	509,645		(5,486)			5.250	4.040	MS	8,750	26,250	10/04/2006	09/01/2021
658256-V3-3	NORTH CAROLINA ST	SD			1FE	239,782	105.5250	221,603	210,000	219,618		(6,656)			5.000	1.710	JD	875	10,500	11/29/2016	06/01/2021
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,314,393	XXX	1,264,536	1,175,000	1,215,537		(16,627)			XXX	XXX	XXX	18,896	59,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,314,393	XXX	1,264,536	1,175,000	1,215,537		(16,627)			XXX	XXX	XXX	18,896	59,000	XXX	XXX
442331-3J-1	HOUSTON TEX			2	1FE	375,000	107.3420	402,533	375,000	375,000					4.061	4.061	MS	5,076	15,229	12/20/2017	03/01/2035
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						375,000	XXX	402,533	375,000	375,000					XXX	XXX	XXX	5,076	15,229	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						375,000	XXX	402,533	375,000	375,000					XXX	XXX	XXX	5,076	15,229	XXX	XXX
25477G-CV-5	DISTRICT COLUMBIA INCOME TAX REV			1	1FE	250,000	102.6240	256,560	250,000	250,000					4.673	4.672	JD	974	11,683	12/09/2009	12/01/2020
386442-VR-5	GRAND RIVER DAM AUTH OKLA REV			2	1FE	341,601	114.0570	342,171	300,000	322,199		(4,610)			5.000	3.190	JD	1,250	15,000	07/17/2015	06/01/2033
39081J-AL-2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1FE	140,464	119.0980	142,918	120,000	134,371		(1,977)			5.000	2.961	JJ	3,000	6,000	10/14/2016	07/01/2031
442435-5B-5	HOUSTON TEX UTIL SYS REV			1	1FE	200,000	108.3710	216,742	200,000	200,000					3.828	3.827	MN	978	7,656	03/13/2014	05/15/2028
45505M-EC-6	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1FE	461,268	115.7200	462,880	400,000	432,767		(6,298)			5.000	3.130	AO	5,000	20,000	03/12/2015	10/01/2033
47770V-AX-8	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1FE	475,000	103.6640	492,404	475,000	475,000					3.235	3.235	JJ	7,683	15,366	01/29/2013	01/01/2023
56682H-CA-5	MARICOPA CNTY ARIZ INDL DEV AUTH REV			2	1FE	262,748	110.5780	276,445	250,000	259,263		(1,154)			4.000	3.401	JJ	5,000	10,000	10/13/2016	01/01/2036
64461X-DB-8	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1FE	197,314	103.6840	207,368	200,000	197,662		181			3.379	3.513	JJ	3,379	6,758	01/23/2018	07/01/2030
645790-FH-4	NEW JERSEY HEALTH CARE FACS FING AUTH RE			2	1FE	474,412	119.2130	476,852	400,000	452,197		(7,228)			5.000	2.791	JJ	10,000	20,000	10/21/2016	07/01/2029
646139-5A-9	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	393,425	114.9640	402,374	350,000	371,397		(4,316)			5.000	3.519	JJ	8,750	17,500	06/18/2014	01/01/2031
64986A-L8-2	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1	1FE	500,000	118.9400	594,700	500,000	500,000					5.339	5.339	JD	1,186	26,695	02/02/2010	06/15/2027
73358W-ZB-3	PORT AUTH N Y & N J			2	1FE	418,352	119.7150	419,003	350,000	392,262		(6,648)			5.000	2.730	AO	3,694	17,500	11/24/2015	10/15/2030
736742-XH-5	PORTLAND ORE SWR SYS REV			2	1FE	357,072	118.8910	356,673	300,000	333,737		(5,700)			5.000	2.750	JD	1,250	15,000	09/17/2015	06/01/2028
91412G-VZ-5	UNIVERSITY CALIF REVS			2	1FE	412,251	119.2270	417,295	350,000	386,506		(6,194)			5.000	2.889	MN	2,236	17,500	08/18/2015	05/15/2031
92778V-EV-6	VIRGINIA COLLEGE BUILDING AUTHORITY			1	1FE	440,136	102.0210	459,095	450,000	442,295		1,134			2.800	3.111	FA	5,250	12,600	01/24/2018	02/01/2026

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1FE	250,000	102.4070	256,018	250,000	250,000					3.294	3.294	MN	1,373	8,235	08/03/2016	05/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						5,574,041	XXX	5,779,496	5,145,000	5,399,656		(42,810)			XXX	XXX	XXX	61,003	227,493	XXX	XXX
31283G-K8-9	FH G00319 - RMBS			4	1	382	112.2587	409	365	372		(2)			9.500	8.171	MON	3	34	02/23/1995	04/01/2025
31283H-HN-8	FH G01137 - RMBS			4	1	1,333	112.1781	1,499	1,336	1,333		0			7.500	7.600	MON	8	99	12/01/2000	09/01/2030
31287Q-ND-9	FH C64888 - RMBS			4	1	2,790	108.3002	2,985	2,757	2,779		(2)			6.500	6.228	MON	15	176	06/01/2002	03/01/2032
31288E-B5-5	FH C75460 - RMBS			4	1	301	99.9785	297	297	298		(3)			5.500	4.391	MON	1	15	01/09/2003	01/01/2033
3128M9-2M-3	FH G07680 - RMBS			4	1	114,907	105.0608	114,310	108,804	114,336		(342)			4.000	2.896	MON	363	4,283	08/05/2014	04/01/2044
3128M9-XG-2	FH G07579 - RMBS			4	1	107,490	105.9240	109,908	103,761	107,580		50			4.000	3.201	MON	346	4,049	04/02/2014	08/01/2043
3128MC-UW-3	FH G13997 - RMBS			4	1	26,086	104.5661	26,612	25,450	25,872		(58)			4.000	3.127	MON	85	985	02/03/2011	12/01/2025
3128ME-4A-6	FH G16017 - RMBS			4	1	168,968	103.4000	170,141	164,546	168,056		(369)			3.000	2.401	MON	411	4,867	01/31/2017	12/01/2031
3128ME-6K-2	FH G16074 - RMBS			4	1	149,607	103.7498	151,074	145,614	148,899		(271)			3.000	2.368	MON	364	4,304	03/28/2017	02/01/2032
3128MJ-2G-4	FH G08774 - RMBS			4	1	231,526	103.7212	232,512	224,170	230,709		(384)			3.500	2.910	MON	654	7,786	07/21/2017	08/01/2047
3128MJ-UH-1	FH G08583 - RMBS			4	1	89,103	107.1144	88,835	82,935	88,925		(317)			4.500	2.898	MON	311	3,664	04/28/2014	04/01/2044
3128MJ-YM-6	FH G08715 - RMBS			4	1	186,571	102.4096	183,663	179,341	185,801		(221)			3.000	2.405	MON	448	5,331	07/29/2016	08/01/2046
3128MJ-YT-1	FH G08721 - RMBS			4	1	149,478	102.4094	147,413	143,945	148,865		(145)			3.000	2.436	MON	360	4,278	08/24/2016	09/01/2046
3128MJ-Z9-4	FH G08767 - RMBS			4	1	214,556	105.0587	213,374	203,100	213,578		(760)			4.000	2.743	MON	677	8,030	08/16/2017	06/01/2047
3128MJ-ZH-6	FH G08743 - RMBS			4	1	261,396	104.0336	258,337	248,321	260,626		(533)			4.000	2.923	MON	828	9,785	02/23/2017	01/01/2047
3128MJ-ZP-8	FH G08749 - RMBS			4	1	205,482	105.0635	205,667	195,755	204,944		(621)			4.000	2.849	MON	653	7,713	10/31/2017	02/01/2047
3128MM-WS-8	FH G18656 - RMBS			4	1	227,303	103.8153	230,500	222,029	226,705		(452)			3.500	2.854	MON	648	7,649	02/07/2018	08/01/2032
3128P8-C4-1	FH C91891 - RMBS			4	1	146,180	103.4511	144,002	139,198	144,869		(426)			3.000	2.087	MON	348	4,131	09/21/2016	09/01/2036
31292H-D6-8	FH C01025 - RMBS			4	1	1,132	113.5078	1,272	1,120	1,131		1			8.000	7.671	MON	7	87	08/08/2000	07/01/2030
31292K-7G-6	FH C03595 - RMBS			4	1	142,628	107.4091	147,016	136,875	142,272		(46)			4.000	3.156	MON	456	5,380	11/20/2013	10/01/2040
31293R-ME-8	FH C27557 - RMBS			4	1	3,727	110.0468	4,299	3,906	3,782		25			6.500	7.707	MON	21	253	08/08/2000	06/01/2029
312942-NF-8	FH A93990 - RMBS			4	1	54,741	107.3793	56,818	52,914	54,631		(74)			4.000	3.305	MON	176	2,084	10/12/2010	09/01/2040
31298U-CF-4	FH C57270 - RMBS			4	1	4,044	114.4076	4,697	4,105	4,055		6			6.000	6.414	MON	21	243	09/04/2001	09/01/2031
31298W-CR-4	FH C59080 - RMBS			4	1	4,461	114.4326	5,132	4,485	4,465		3			6.000	6.152	MON	22	266	10/01/2001	10/01/2031
31307A-EK-4	FH J21938 - RMBS			4	1	330,092	101.4093	320,761	316,303	324,117		(752)			2.500	1.645	MON	659	7,731	01/15/2013	01/01/2028
3132A5-KA-2	FH ZS4789 - RMBS			4	1	217,344	103.7992	219,379	211,350	218,112		768			3.500	2.768	MON	616	2,466	08/26/2019	09/01/2048
3132AD-6N-3	FH ZT1777 - RMBS			4	1	181,961	104.0988	183,152	175,941	183,339		1,378			4.000	2.531	MON	586	2,932	07/15/2019	03/01/2049
3132AD-PF-9	FH ZT1322 - RMBS			4	1	246,927	106.8110	246,311	230,605	247,058		131			5.000	2.447	MON	961	961	11/01/2019	11/01/2048
3132DV-4H-5	FH SD8024 - RMBS			4	1	252,160	101.4428	251,718	248,138	252,092		(68)			3.000	2.713	MON	620	620	11/01/2019	11/01/2049
3132GD-H5-4	FH Q00252 - RMBS			4	1	210,058	106.8478	218,835	204,810	209,318		(243)			4.500	3.991	MON	768	9,105	04/25/2011	04/01/2041
3132GK-5A-0	FH Q04741 - RMBS			4	1	93,174	107.6346	93,837	87,181	93,097		(286)			4.500	3.033	MON	327	3,843	03/28/2014	11/01/2041
3132GK-V9-4	FH Q04540 - RMBS			4	1	464,093	104.9986	478,121	455,360	463,002		(452)			3.500	3.176	MON	1,328	15,749	12/05/2011	11/01/2041
3132GK-ZN-9	FH Q04649 - RMBS			4	1	487,131	104.9939	503,279	479,341	486,063		(249)			3.500	3.228	MON	1,398	16,582	11/18/2011	11/01/2041
3132GL-FM-1	FH Q04972 - RMBS			4	1	299,525	104.9985	307,788	293,135	298,267		(213)			3.500	3.163	MON	855	10,136	12/07/2011	12/01/2041
3132J4-GX-1	FH G30913 - RMBS			4	1	127,271	104.1630	124,387	119,415	125,734		(1,165)			3.500	1.834	MON	348	4,108	09/13/2016	04/01/2036
3132J6-US-1	FH Q15592 - RMBS			4	1	245,457	102.0444	244,776	239,872	244,481		(47)			3.000	2.669	MON	600	7,110	02/13/2013	02/01/2043
3132L8-CS-4	FH V82781 - RMBS			4	1	182,817	101.6780	188,237	185,131	182,973		89			3.000	3.198	MON	463	5,500	02/01/2017	12/01/2046
3132M8-3G-9	FH Q28299 - RMBS			4	1	96,689	105.8960	97,240	91,826	96,293		(131)			4.000	2.930	MON	306	3,628	09/12/2014	09/01/2044
3132M9-2R-4	FH Q29184 - RMBS			4	1	130,965	105.8710	129,801	122,603	131,048		(144)			4.000	2.511	MON	409	4,819	12/11/2014	10/01/2044
3132QW-MS-5	FH Q39368 - RMBS			4	1	209,509	104.3628	206,578	197,942	209,459		(293)			3.500	2.381	MON	577	6,813	05/17/2016	03/01/2046
3132WD-YQ-1	FH Q40718 - RMBS			4	1	177,449	104.8415	176,054	167,924	176,752		(420)			3.500	2.487	MON	490	5,803	07/13/2016	05/01/2046
3132WG-Q2-6	FH Q43172 - RMBS			4	1	193,341	102.5433	191,525	186,775	192,740		(231)			3.000	2.473	MON	467	5,546	10/20/2016	09/01/2046
3132WH-PT-6	FH Q44033 - RMBS			4	1	270,571	102.4126	275,281	268,796	270,434		(50)			3.000	2.896	MON	672	7,989	09/18/2017	11/01/2046
31335A-QK-7	FH G60458 - RMBS			4	1	146,987	105.1225	146,874	139,717	146,680		(345)			3.500	2.582	MON	408	4,826	04/19/2016	01/01/2044
31335A-S7-4	FH G60542 - RMBS			4	1	78,906	106.3183	78,449	73,787	78,763		(63)			4.000	2.538	MON	246	2,918	06/23/2016	09/01/2045
31335A-YT-9	FH G60722 - RMBS			4	1	92,460	102.2892	96,131	93,980	92,572		61			3.000	3.256	MON	235	2,791	12/27/2016	10/01/2046
313615-LF-1	FN 050726 - RMBS			4	1	973	106.1177	1,030	971	969		0			7.000	6.860	MON	6	65	05/01/1993	05/01/2023
31365D-UL-7	FN 124887 - RMBS			4	1	1,958	105.6529	2,056	1,946	1,944		0			7.000	6.812	MON	11	131	05/13/1993	06/01/2023
31369T-N7-7	FN 220114 - RMBS			4	1	218	102.7342	224	218	217		0			7.000	6.930	MON	1	15	05/19/1993	06/01/2023
31371K-HW-4	FN 254145 - RMBS			4	1	7,364	112.3885	8,211	7,306	7,357		0			5.500	5.219	MON	33	392	11/01/2002	01/01/2032
3137A9-6G-6	FHR 3851 PG - CMO/RMBS			4	1	1,049,531	106.7457	1,067,457	1,000,000	1,016,330		(4,626)			4.000	3.600	MON	3,333	40,000	12/02/2011	12/15/2039
31380S-5J-8	FN 449149 - RMBS			4	1	1,332	112.4985	1,518	1,349	1,335		2			6.000	6.299	MON	7	80	01/26/1999	12/01/2028
31386T-FU-4	FN 572679 - RMBS			4	1	1,322	105.8852	1,379	1,302	1,320		0			6.500	5.825	MON	7	81	01/14/2002	04/01/2031
3138AW-RQ-8	FN AJ4994 - RMBS			4	1	134,590	108.3777	135,512	125,036	133,817		(713)			4.500	2.929	MON	469	5,557	11/19/2013	11/01/2041

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
3138E7-TV-6	FN AK3263 - RMBS			4	1	181,147	102.8373	180,533	175,552	179,577		(569)			.3.000	2.032	MON	439	5,148	11/28/2016	02/01/2027
3138EJ-3Y-2	FN AL2614 - RMBS			4	1	178,629	105.0880	181,534	172,745	178,920		115			.3.500	2.822	MON	504	5,951	12/14/2015	11/01/2042
3138EK-QD-0	FN AL3151 - RMBS			4	1	189,784	109.4787	193,559	176,800	189,441		194			.4.500	2.888	MON	663	7,844	11/15/2013	06/01/2042
3138EN-4H-9	FN AL6223 - RMBS			4	1	221,083	109.3723	222,221	203,178	219,787		(1,449)			.4.500	2.678	MON	762	9,028	01/16/2015	08/01/2044
3138EQ-7K-2	FN AL8097 - RMBS			4	1	185,419	105.8065	182,764	172,734	185,765		(713)			.4.000	2.397	MON	576	6,748	05/12/2016	01/01/2046
3138ER-7D-6	FN AL9891 - RMBS			4	1	148,223	105.7035	150,516	142,394	148,727		(48)			.4.000	3.016	MON	475	5,549	03/15/2017	02/01/2046
3138ER-J7-6	FN AL9285 - RMBS			4	1	243,921	102.8667	247,034	240,150	243,978		233			.3.500	3.165	MON	700	8,277	12/15/2016	10/01/2046
3138ER-NP-1	FN AL9397 - RMBS			4	1	249,978	102.3499	253,319	247,503	249,783		(65)			.3.000	2.830	MON	619	7,358	08/21/2017	10/01/2046
3138ET-YK-6	FN AL8813 - RMBS			4	1	148,758	106.6773	151,405	141,928	148,238		(360)			.4.000	3.010	MON	473	5,606	12/18/2017	04/01/2046
3138M5-EA-3	FN AP1928 - RMBS			4	1	188,278	106.0712	187,465	176,735	187,533		(558)			.4.000	2.786	MON	589	6,950	11/10/2014	08/01/2042
3138M5-LP-2	FN AP2133 - RMBS			4	1	209,056	105.1741	211,925	201,499	208,086		(376)			.3.500	2.870	MON	588	6,975	11/18/2014	08/01/2042
3138MP-YV-1	FN AQ7923 - RMBS			4	1	457,481	103.1903	452,153	438,174	453,267		(440)			.3.000	2.403	MON	1,095	12,980	12/18/2012	12/01/2042
3138WG-SU-1	FN AR8630 - RMBS			4	1	212,398	101.4180	211,381	208,425	212,441		47			.3.000	2.662	MON	521	6,176	11/10/2016	04/01/2043
3138WJ-HL-7	FN AS0234 - RMBS			4	1	114,546	106.1617	115,969	109,238	114,544		(57)			.4.000	2.941	MON	364	4,295	11/15/2013	08/01/2043
3138WB-AR-6	FN AS1815 - RMBS			4	1	192,989	107.5504	199,308	185,316	191,614		(480)			.4.000	3.206	MON	618	7,308	03/24/2014	02/01/2044
3138WB-GU-3	FN AS2010 - RMBS			4	1	168,201	106.6918	171,935	161,151	167,314		(557)			.4.000	3.117	MON	537	6,356	04/21/2014	03/01/2044
3138WB-UK-9	FN AS2385 - RMBS			4	1	172,850	106.7056	174,696	163,718	171,440		(981)			.4.000	2.931	MON	546	6,457	05/16/2014	05/01/2044
3138WE-6G-9	FN AS5370 - RMBS			4	1	173,544	103.2905	172,154	166,669	172,897		(246)			.3.500	2.756	MON	486	5,760	10/30/2015	07/01/2045
3138WE-EV-7	FN AS4647 - RMBS			4	1	181,789	104.3032	183,616	176,041	181,516		(338)			.3.500	2.869	MON	513	6,077	05/22/2017	03/01/2045
3138WE-KB-4	FN AS4789 - RMBS			4	1	175,917	102.4946	173,345	169,125	175,404		(223)			.3.000	2.346	MON	423	5,020	09/23/2016	04/01/2045
3138WE-ZJ-1	FN AS5244 - RMBS			4	1	195,782	105.4029	198,453	188,280	194,917		(247)			.3.500	2.792	MON	549	6,504	09/02/2015	06/01/2045
3138WF-B6-2	FN AS5460 - RMBS			4	1	151,974	103.2961	149,842	145,061	151,102		(375)			.3.500	2.675	MON	423	5,017	10/15/2015	07/01/2045
3138WF-GE-0	FN AS5596 - RMBS			4	1	157,387	104.4533	157,246	150,542	157,469		(148)			.3.500	2.601	MON	439	5,178	05/19/2016	08/01/2045
3138WJ-3C-0	FN AS8894 - RMBS			4	1	191,443	103.0963	193,760	187,941	190,763		(241)			.3.000	2.549	MON	470	5,561	03/15/2017	03/01/2032
3138WJ-PC-6	FN AS8518 - RMBS			4	1	321,090	101.9519	329,029	322,729	321,218		102			.3.000	3.064	MON	807	9,622	02/23/2017	12/01/2046
3138WJ-QE-1	FN AS8552 - RMBS			4	1	190,849	103.4549	193,010	186,564	190,203		(310)			.3.000	2.535	MON	466	5,538	08/02/2017	12/01/2036
3138WK-4X-0	FN AS9837 - RMBS			4	1	283,349	103.4153	293,359	283,671	283,325		65			.3.000	2.996	MON	709	8,383	02/14/2018	06/01/2032
3138X4-V9-8	FN AU5139 - RMBS			4	1	191,067	104.8331	192,186	183,326	191,271		(37)			.3.500	2.685	MON	535	6,301	01/19/2016	08/01/2043
3138Y6-3S-1	FN AX5308 - RMBS			4	1	138,962	105.2846	139,463	132,463	138,674		(252)			.3.500	2.614	MON	386	4,571	02/12/2015	01/01/2042
3138YW-KG-1	FN AZ4794 - RMBS			4	1	129,882	102.9758	127,587	123,900	128,740		(379)			.3.000	1.848	MON	310	3,659	10/20/2016	10/01/2030
31390E-SX-1	FN 644134 - RMBS			4	1	3,331	116.2612	3,852	3,313	3,324		0			.6.500	6.331	MON	18	214	05/01/2002	05/01/2032
31403A-XD-2	FN 743276 - RMBS			4	1	419	99.8700	407	408	409		(3)			.6.000	4.266	MON	2	22	10/30/2003	10/01/2033
31403C-6L-0	FN 745275 - RMBS			4	1	15,188	110.3569	17,204	15,590	15,201		28			.5.000	5.632	MON	65	764	12/12/2006	02/01/2036
31403C-6U-0	FN 745283 - RMBS			4	1	38,780	112.2342	45,060	40,148	38,831		109			.5.500	6.433	MON	184	2,160	05/11/2006	01/01/2036
31408J-DS-7	FN 852513 - RMBS			4	1	10,161	111.3948	11,432	10,263	10,172		8			.5.500	5.708	MON	47	563	02/28/2006	01/01/2036
31409W-D9-9	FN 880428 - RMBS			4	1	13,745	115.1076	15,771	13,701	13,731		(2)			.6.500	6.395	MON	74	874	06/23/2006	04/01/2036
3140E0-EJ-0	FN AZ7336 - RMBS			4	1	82,300	104.3906	84,384	80,835	82,201		(61)			.3.500	3.145	MON	236	2,791	12/27/2016	11/01/2045
3140EV-JC-2	FN BC1158 - RMBS			4	1	157,466	104.4922	159,506	152,648	157,257		(170)			.3.500	2.886	MON	445	5,275	06/01/2017	02/01/2046
3140FM-BD-7	FN BE1835 - RMBS			4	1	177,512	103.3132	180,850	175,050	177,090		(153)			.3.000	2.708	MON	438	5,190	01/09/2017	11/01/2036
3140FM-DF-0	FN BE1901 - RMBS			4	1	202,651	102.3836	207,360	202,533	202,572		(1)			.3.000	2.981	MON	506	6,039	11/22/2016	12/01/2046
3140GQ-4C-7	FN BH2618 - RMBS			4	1	202,956	103.8835	212,239	204,304	203,012		85			.3.500	3.607	MON	596	7,114	04/27/2018	08/01/2047
3140GS-KW-1	FN BH3908 - RMBS			4	1	279,589	105.1518	277,679	264,075	277,234		(1,629)			.4.000	2.766	MON	880	10,448	08/11/2017	08/01/2047
3140GS-PD-8	FN BH4019 - RMBS			4	1	232,276	104.7968	233,119	222,449	231,049		(803)			.4.000	3.025	MON	742	8,833	01/11/2018	09/01/2047
3140GU-MA-2	FN BH5752 - RMBS			4	1	170,627	103.8881	172,681	166,218	170,022		(386)			.3.500	3.017	MON	485	5,784	12/19/2017	11/01/2047
3140J7-UL-7	FN BM3286 - RMBS			4	1	170,980	106.2189	172,991	162,863	170,908		(53)			.4.500	3.145	MON	611	7,236	04/11/2018	11/01/2047
3140J8-HC-0	FN BM3826 - RMBS			4	1	236,044	107.1412	245,162	228,821	236,142		125			.4.500	3.600	MON	858	10,289	11/20/2018	04/01/2048
3140J9-EB-3	FN BM4629 - RMBS			4	1	312,633	108.6408	338,694	311,756	312,357		(259)			.4.000	3.874	MON	1,039	12,465	11/13/2018	10/01/2048
3140Q8-3U-7	FN CA1710 - RMBS			4	1	176,338	106.1872	179,878	169,397	175,608		(544)			.4.500	3.182	MON	635	7,597	08/22/2018	05/01/2048
3140Q8-K8-7	FN CA1218 - RMBS			4	1	324,125	106.1870	331,789	312,457	323,012		(826)			.4.500	3.287	MON	1,172	13,990	08/01/2018	02/01/2048
31410X-ZR-0	FN 900852 - RMBS			4	1	19,606	115.0543	22,442	19,506	19,589		10			.6.000	5.835	MON	98	1,136	02/02/2007	01/01/2037
31416X-QU-7	FN AB2266 - RMBS			4	1	124,408	107.2172	128,103	119,480	123,896		(207)			.4.000	3.199	MON	398	4,710	12/09/2013	02/01/2041
31417D-TR-4	FN AB6859 - RMBS			4	1	176,141	105.1078	178,124	169,468	175,814		(279)			.3.500	2.795	MON	494	5,866	01/11/2016	11/01/2042
31417E-CG-4	FN AB7270 - RMBS			4	1	266,124	103.1934	262,718	254,588	263,558		(442)			.3.000	2.387	MON	636	7,578	01/17/2013	12/01/2042
31417E-H2-0	FN AB7448 - RMBS			4	1	485,211	101.3394	474,187	467,920	477,582		(783)			.2.500	1.762	MON	975	11,470	02/05/2013	01/01/2028
31417E-ZK-0	FN AB7945 - RMBS			4	1	400,491	102.8073	398,774	387,885	397,700		(617)			.3.000	2.555	MON	970	11,524	02/05/2013	02/01/2043
31417G-5A-0	FN AB9840 - RMBS			4	1	118,789	104.8337	118,636	113,166	118,322		(304)			.3.500	2.641	MON	330	3,924	02/18/2016	07/01/2043
31418C-4G-6	FN MA3522 - RMBS			4	1	683,113	105.1990	681,164	647,501	686,121		3,008			.4.500	2.597	MON	2,428	7,284	09/23/2019	11/01/2048

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
31418C-EE-0	FN MA2832 - RMBS			4	1	142,822	103.3145	147,303	142,577	142,733		(2)			3.000	2.947	MON	356	4,232	12/20/2016	12/01/2036
31418C-FD-1	FN MA2863 - RMBS			4	1	324,209	102.5046	331,863	323,754	324,129		5			3.000	2.965	MON	809	9,639	12/18/2017	01/01/2047
31418C-ND-2	FN MA3087 - RMBS			4	1	316,670	103.8753	320,504	308,546	315,799		(472)			3.500	3.003	MON	900	10,721	10/27/2017	08/01/2047
31418C-QB-3	FN MA3149 - RMBS			4	1	285,919	104.7899	288,579	275,388	285,384		(509)			4.000	3.084	MON	918	10,883	01/24/2018	10/01/2047
31418C-U8-5	FN MA3306 - RMBS			4	1	192,364	104.2196	196,640	188,679	191,655		(575)			4.000	3.405	MON	629	7,501	04/27/2018	03/01/2048
31419F-FW-1	FN AE4680 - RMBS			4	1	115,035	107.2374	118,955	110,927	114,630		(111)			4.000	3.267	MON	370	4,383	10/21/2010	11/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						20,830,170	XXX	21,045,485	20,122,953	20,735,562		(27,510)			XXX	XXX	XXX	60,363	668,485	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						26,404,212	XXX	26,824,981	25,267,953	26,135,218		(70,319)			XXX	XXX	XXX	121,366	895,978	XXX	XXX
00037B-AF-9	ABB FINANCE (USA) INC			1,2	1FE	400,000	109.2612	437,045	400,000	400,000					3.800	3.800	AO	3,716	15,200	03/26/2018	04/03/2028
001055-AP-7	AFLAC INC			1	1FE	323,707	104.9986	341,245	325,000	324,283		124			3.250	3.296	MS	3,110	10,563	03/09/2015	03/17/2025
00138C-AK-4	AIG GLOBAL FUNDING				1FE	249,928	100.3009	250,752	250,000	249,939		12			2.300	2.310	JJ	2,859		06/25/2019	07/01/2022
00182E-BK-4	ANZ NEW ZEALAND (INT'L) LTD		C		1FE	499,955	104.1877	520,939	500,000	499,962		7			3.400	3.402	MS	4,817	8,500	03/12/2019	03/19/2024
00206R-DP-4	AT&T INC			1,2	2FE	399,744	105.6140	422,456	400,000	399,858		31			3.800	3.809	MS	5,067	15,200	01/31/2017	03/01/2024
00287Y-AY-5	ABBVIE INC			1,2	2FE	233,300	103.4959	258,740	250,000	235,210		1,910			3.200	4.271	MN	1,044	8,000	01/15/2019	05/14/2026
00724F-AC-5	ADOBE SYSTEMS INC			1,2	1FE	84,089	105.5169	89,689	85,000	84,501		89			3.250	3.377	FA	1,151	2,763	01/21/2015	02/01/2025
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1FE	150,000	108.3068	162,460	150,000	150,000					3.829	3.829	FA	2,170	5,728	08/07/2018	08/15/2028
009158-AT-3	AIR PRODUCTS AND CHEMICALS INC			1	1FE	229,064	102.2211	235,109	230,000	229,685		96			2.750	2.797	FA	2,600	6,325	01/30/2013	02/03/2023
023135-BF-2	AMAZON.COM INC			1,2	1FE	451,217	113.7579	511,911	450,000	451,146		(47)			3.875	3.854	FA	6,248	17,438	08/16/2017	08/22/2037
02364W-BD-6	AMERICA MOVIL SAB DE CV		C	1	1FE	396,752	102.0233	408,093	400,000	398,695		485			3.125	3.260	JJ	5,729	12,500	10/23/2015	07/16/2022
024836-AE-8	AMERICAN CAMPUS COMMUNITIES OPERATING PA			1,2	2FE	498,520	103.3862	516,931	500,000	498,628		108			3.300	3.347	JJ	8,708		06/12/2019	07/15/2026
025816-BY-4	AMERICAN EXPRESS CO			2	1FE	99,978	102.9998	103,000	100,000	99,986		7			3.700	3.708	MN	576	3,690	11/01/2018	11/05/2021
02665W-CD-1	AMERICAN HONDA FINANCE CORP			1	1FE	459,356	100.9182	464,224	460,000	459,754		215			2.650	2.699	FA	4,707	12,190	02/12/2018	02/12/2021
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2FE	147,797	112.2758	168,414	150,000	147,901		73			4.375	4.488	AO	1,385	6,563	08/29/2018	04/15/2038
037833-BY-5	APPLE INC			1,2	1FE	508,150	105.8296	529,148	500,000	505,971		(910)			3.250	3.028	FA	5,778	16,250	07/06/2017	02/23/2026
038222-AF-2	APPLIED MATERIALS INC			1	1FE	515,665	103.3928	516,964	500,000	510,041		(5,624)			4.300	2.879	JD	956	21,500	02/26/2019	06/15/2021
048303-CE-9	ATLANTIC CITY ELECTRIC CO			1,2	1FE	249,620	102.2606	255,652	250,000	249,949		39			4.350	4.367	AO	2,719	10,875	03/29/2011	04/01/2021
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1FE	99,902	111.4225	111,423	100,000	99,912		8			4.000	4.012	AO	844	3,989	10/09/2018	10/15/2028
049560-AN-5	ATMOS ENERGY CORP			1,2	1FE	448,763	103.3068	464,881	450,000	449,050		112			3.000	3.032	JD	600	13,500	06/05/2017	06/15/2027
05348E-AR-0	AVALONBAY COMMUNITIES INC			2	1FE	173,635	102.1377	178,741	175,000	174,530		138			2.850	2.938	MS	1,469	4,988	12/05/2012	03/15/2023
05348E-AW-9	AVALONBAY COMMUNITIES INC			1,2	1FE	124,593	106.1208	132,651	125,000	124,746		38			3.500	3.539	MN	559	4,375	11/04/2015	11/15/2025
05526D-AZ-8	BAT CAPITAL CORP			1,2	2FE	485,050	102.1996	510,998	500,000	487,072		2,022			3.222	3.838	FA	6,086	8,055	03/12/2019	08/15/2024
05578D-AX-0	BPCE SA		C		1FE	371,355	104.8710	393,266	375,000	372,353		333			3.375	3.491	JD	1,020	12,656	11/29/2016	12/02/2026
06051G-GA-1	BANK OF AMERICA CORP			1,2	1FE	287,573	103.8408	285,562	275,000	286,994		(579)			3.248	2.546	AO	1,737	4,466	08/19/2019	10/21/2027
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1FE	450,000	106.7964	480,584	450,000	450,000					3.705	3.705	AO	3,103	16,673	04/19/2017	04/24/2028
06367W-HH-9	BANK OF MONTREAL		C		1FE	249,485	104.1636	260,409	250,000	249,572		87			3.300	3.345	FA	3,346	4,125	01/31/2019	02/05/2024
06406F-AD-5	BANK OF NEW YORK MELLON CORP			2	1FE	124,783	101.1648	126,456	125,000	124,884		30			2.200	2.227	FA	1,031	2,750	08/09/2016	08/16/2023
06406R-AB-3	BANK OF NEW YORK MELLON CORP			2,5	1FE	200,000	105.6840	211,368	200,000	200,000					3.442	3.442	FA	2,754	6,884	01/31/2017	02/07/2028
064159-KD-7	BANK OF NOVA SCOTIA		C		1FE	488,435	101.2744	506,372	500,000	491,222		2,787			2.450	3.130	MS	3,471	12,250	02/01/2019	09/19/2022
06738E-BD-6	BARCLAYS PLC		C	1,2,5	2FE	263,423	112.4465	281,116	250,000	262,766		(657)			4.972	4.241	MN	1,554	6,215	06/19/2019	05/16/2029
06739F-JJ-1	BARCLAYS BANK PLC		C	2	1FE	495,365	100.5566	502,783	500,000	497,389		2,024			2.650	3.171	JJ	6,257	6,625	03/06/2019	01/11/2021
07330M-AA-5	BRANCH BANKING AND TRUST CO			2	1FE	409,608	107.2488	428,995	400,000	407,748		(1,001)			3.800	3.476	AO	2,576	15,200	02/06/2018	10/30/2026
084670-BS-6	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1FE	242,315	105.5588	263,897	250,000	243,247		932			3.125	3.615	MS	2,300	7,813	01/10/2019	03/15/2026
097023-CC-7	BOEING CO			1,2	1FE	198,166	102.1199	204,240	200,000	198,468		302			2.800	2.997	MS	1,867	3,049	02/13/2019	03/01/2024
097023-CM-5	BOEING CO			1,2	1FE	508,470	100.8574	504,287	500,000	508,074		(396)			2.700	2.445	FA	5,663		08/14/2019	02/01/2027
10373Q-AL-4	BP CAPITAL MARKETS AMERICA INC			1	1FE	742,485	102.2607	766,955	750,000	747,255		778			2.750	2.865	MN	2,922	20,625	05/07/2013	05/10/2023
110122-BB-3	BRISTOL-MYERS SQUIBB CO			1	1FE	535,070	106.9573	534,787	500,000	534,337		(733)			3.250	2.207	FA	5,597		10/30/2019	02/27/2027
110122-BD-9	BRISTOL-MYERS SQUIBB CO			1	1FE	497,420	101.3493	506,747	500,000	499,768		290			3.950	4.007	AO	4,169	20,750	10/26/2010	10/15/2020
115637-AS-9	BROWN-FORMAN CORP			1,2	1FE	174,539	106.5635	186,486	175,000	174,646		60			3.500	3.542	AO	1,293	6,125	03/22/2018	04/15/2025
125523-BL-3	CIGNA CORP			1,2	2FE	119,748	101.2451	121,494	120,000	119,941		52			3.300	3.343	FA	1,386	3,960	02/22/2016	02/25/2021
125523-BS-8	CIGNA CORP			1,2	2FE	399,172	101.7834	407,134	400,000	399,515		168			3.050	3.094	MN	1,051	12,200	11/20/2017	11/30/2022
12572Q-AJ-4	CME GROUP INC			1,2	1FE	450,745	110.4716	497,122	450,000	450,644		(65)			3.750	3.730	JD	750	16,875	06/14/2018	06/15/2028
126408-HM-8	CSX CORP			1,2	2FE	285,360	112.3552	280,888	250,000	284,177		(1,183)			4.250	2.534	MS	3,128	5,313	08/22/2019	03/15/2029
126650-BZ-2	CVS CAREMARK CORP			1,2	2FE	399,444	101.6154	406,462	400,000	399,825		57			2.750	2.766	JD	917	11,000	11/26/2012	12/01/2022
136385-AE-1	CANADIAN NATURAL RESOURCES LIMITED		C	1	2FE	413,249	127.8318	447,411	350,000	401,983		(2,659)			6.450	4.930	JD	63	22,575	05/12/2015	06/30/2033
14040H-BG-9	CAPITAL ONE FINANCIAL CORP			2	2FE	483,415	103.0771	515,386	500,000	485,460		2,045			3.200	3.834	FA	6,489	8,000	03/12/2019	02/05/2025

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
149123-BV-2	CATERPILLAR INC			1	1FE	298,881	102.6495	307,949	300,000	299,819		123			3.900	3.945	MN	1,105	11,700	05/24/2011	05/27/2021
14916R-AC-8	CATHOLIC HEALTH INITIATIVES			1	2FE	302,230	101.6791	305,037	300,000	300,699		(234)			2.950	2.864	MN	1,475	8,850	10/26/2012	11/01/2022
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1FE	249,345	104.6919	261,730	250,000	249,530		59			3.400	3.431	JD	708	8,500	11/17/2016	12/01/2026
166764-BT-6	CHEVRON CORP			1,2	1FE	400,000	103.4893	413,957	400,000	400,000					2.895	2.895	MS	3,796	11,580	02/28/2017	03/03/2024
17108J-AA-1	CHRISTUS HEALTH			1,2	1FE	400,000	110.2000	440,800	400,000	400,000					4.341	4.342	JJ	8,682	11,624	10/23/2018	07/01/2028
172967-KY-6	CITIGROUP INC			1,2	1FE	709,930	103.5224	724,657	700,000	709,529		(464)			3.200	2.967	AO	4,356	18,400	08/19/2019	10/21/2026
172967-LD-1	CITIGROUP INC			1,2,5	1FE	268,528	107.2493	268,123	250,000	268,175		(352)			3.887	2.742	JJ	4,616		11/04/2019	01/10/2028
172967-LW-9	CITIGROUP INC			1,2,5	1FE	244,645	109.4276	273,569	250,000	245,079		434			4.075	4.335	AO	1,924	10,188	01/02/2019	04/23/2029
191098-AK-8	COCA COLA BOTTLING CO CONSOLIDATED			1,2	2FE	229,943	104.7850	241,006	230,000	229,969		5			3.800	3.803	MN	874	8,740	11/20/2015	11/25/2025
191216-BS-8	COCA-COLA CO			1	1FE	248,875	104.2440	260,610	250,000	249,005		130			2.875	2.950	AO	1,278	7,188	03/08/2019	10/27/2025
20030N-BP-5	COMCAST CORP			1,2	1FE	301,437	117.1386	351,416	300,000	301,200		(55)			4.400	4.364	FA	4,987	13,200	05/20/2015	08/15/2035
20030N-BR-1	COMCAST CORP			1,2	1FE	246,463	102.2486	255,622	250,000	247,166		703			2.750	3.129	MS	2,292	3,438	02/27/2019	03/01/2023
20030N-CT-6	COMCAST CORP			1,2	1FE	798,190	112.6262	844,697	750,000	796,159		(2,031)			4.150	3.308	AO	6,571	21,326	10/10/2019	10/15/2028
205887-CB-6	CONAGRA BRANDS INC			1,2	2FE	444,067	110.2296	490,522	445,000	444,210		119			4.600	4.635	MN	3,412	20,982	10/15/2018	11/01/2025
209111-EZ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1FE	249,458	101.1192	252,798	250,000	249,971		62			4.450	4.476	JD	494	11,125	06/02/2010	06/15/2020
209111-FE-8	CONSOLIDATED EDISON CO OF NEW YORK INC			1,2	1FE	199,306	104.8335	209,667	200,000	199,634		67			3.300	3.341	JD	550	6,600	11/19/2014	12/01/2024
21688A-AE-2	RABOBANK NEDERLAND (NEW YORK BRANCH)				1FE	392,280	105.7158	422,863	400,000	395,482		747			3.375	3.608	MN	1,500	13,500	06/17/2015	05/21/2025
219350-AZ-8	CORNING INC			1,2	2FE	448,997	104.1295	468,583	450,000	449,576		100			3.700	3.726	MN	2,128	16,650	11/13/2013	11/15/2023
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1FE	260,560	106.2125	265,531	250,000	257,208		(1,411)			3.625	2.962	MS	2,819	9,063	07/24/2017	09/09/2024
24422E-SL-4	JOHN DEERE CAPITAL CORP				1FE	299,622	101.0564	303,169	300,000	299,934		55			2.800	2.819	MS	2,730	8,400	02/25/2014	03/04/2021
24422E-UM-9	JOHN DEERE CAPITAL CORP				1FE	200,249	106.0043	212,009	200,000	200,192		(47)			3.650	3.623	AO	1,602	7,300	10/09/2018	10/12/2023
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	400,054	111.7455	446,982	400,000	400,058		(8)			4.900	4.897	MS	5,989	19,600	03/09/2016	03/11/2026
25470D-BA-6	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	219,318	102.6110	225,744	220,000	219,756		102			3.500	3.548	JD	342	7,700	05/18/2015	06/15/2022
260543-CH-4	DOW CHEMICAL CO			1,2	2FE	122,833	102.3759	127,970	125,000	124,308		227			3.000	3.203	MN	479	3,750	11/06/2012	11/15/2022
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1,2	1FE	256,868	107.1637	267,909	250,000	256,404		(463)			3.450	3.120	MS	2,540	4,504	03/25/2019	03/15/2029
26875P-AM-3	EOG RESOURCES INC			1,2	1FE	299,997	104.7807	314,342	300,000	300,000					3.150	3.150	AO	2,363	9,450	03/12/2015	04/01/2025
26884A-BJ-1	ERP OPERATING LP			1,2	1FE	447,309	106.5005	479,252	450,000	447,756		233			3.500	3.571	MS	5,250	15,750	02/01/2018	03/01/2028
26884T-AD-4	ERAC USA FINANCE LLC			1	2FE	513,240	103.6912	518,456	500,000	502,629		(1,534)			4.500	4.162	FA	8,438	22,500	12/21/2011	08/16/2021
278062-AC-8	EATON CORP			1	2FE	249,231	102.0515	255,129	250,000	249,740		87			2.750	2.788	MN	1,127	6,875	11/14/2013	11/02/2022
278642-AE-3	EBAY INC			1,2	2FE	289,563	100.8970	302,691	300,000	296,087		1,459			2.600	3.139	JJ	3,597	7,800	04/07/2015	07/15/2022
278642-AU-7	EBAY INC			1,2	2FE	149,876	104.4447	156,667	150,000	149,906		11			3.600	3.610	JD	390	5,400	05/30/2017	06/05/2027
278865-AL-4	ECOLAB INC			1	1FE	435,177	104.6320	426,899	408,000	414,052		(2,970)			4.350	3.550	JD	1,134	17,748	12/19/2011	12/08/2021
291011-BC-7	EMERSON ELECTRIC CO			1	1FE	248,675	101.9043	254,761	250,000	249,875		139			4.250	4.309	MN	1,358	10,625	11/10/2009	11/15/2020
29273R-BK-4	ENERGY TRANSFER PARTNERS LP			1,2	2FE	202,724	104.6665	209,333	200,000	202,167		(260)			4.200	4.022	AO	1,773	8,400	09/21/2017	04/15/2027
29364D-AU-4	ENTERGY ARKANSAS INC			1,2	1FE	473,437	105.1924	499,664	475,000	473,983		143			3.500	3.539	AO	4,156	16,625	01/05/2016	04/01/2026
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	159,698	106.2690	170,030	160,000	159,865		30			3.900	3.922	FA	2,357	6,240	02/05/2014	02/15/2024
29379V-BP-7	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	299,838	100.9085	302,726	300,000	299,938		54			2.800	2.819	FA	3,173	8,400	02/01/2018	02/15/2021
30231G-AF-9	EXXON MOBIL CORP			1,2	1FE	385,172	103.3774	413,510	400,000	388,777		1,953			2.709	3.303	MS	3,462	10,836	02/15/2018	03/06/2025
302491-AR-6	FMC CORP			1,2	2FE	298,725	103.0421	309,126	300,000	299,708		132			3.950	3.999	FA	4,938	11,850	11/17/2011	02/01/2022
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST			1,2	1FE	173,282	105.7484	185,060	175,000	174,234		171			3.950	4.069	JJ	3,187	6,913	12/04/2013	01/15/2024
31428X-BA-3	FEDEX CORP			1	2FE	237,148	101.0914	252,729	250,000	237,890		560			3.900	4.341	FA	4,063	9,750	08/30/2018	02/01/2035
31428X-BF-2	FEDEX CORP			1,2	2FE	429,271	103.7174	466,728	450,000	433,014		2,352			3.250	3.937	AO	3,656	14,625	05/24/2018	04/01/2026
316773-CY-4	FIFTH THIRD BANCORP			1,2	2FE	200,390	99.9777	199,955	200,000	200,377		(13)			2.375	2.335	JJ	831		11/04/2019	01/28/2025
31677Q-BC-2	FIFTH THIRD BANK (OHIO)			2	1FE	308,404	101.4791	314,585	310,000	309,580		231			2.875	2.955	AO	2,228	8,913	09/02/2014	10/01/2021
343412-AC-6	FLUOR CORP			1,2	2FE	395,676	101.9522	407,809	400,000	397,683		420			3.500	3.629	JD	622	14,000	11/18/2014	12/15/2024
37045V-AN-0	GENERAL MOTORS CO			1,2	2FE	449,334	102.3425	460,541	450,000	449,530		50			4.200	4.216	AO	4,725	18,900	08/02/2017	10/01/2027
375558-AQ-6	GILEAD SCIENCES INC			1,2	1FE	495,710	102.4986	512,493	500,000	499,366		482			4.500	4.606	AO	5,625	22,500	03/23/2011	04/01/2021
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC			1	1FE	273,152	107.0513	294,391	275,000	273,541		241			3.625	3.735	MN	1,274	9,969	05/10/2018	05/15/2025
38141G-VM-3	GOLDMAN SACHS GROUP INC				1FE	510,435	106.2351	531,176	500,000	508,909		(1,526)			4.000	3.537	MS	6,556	10,000	03/19/2019	03/03/2024
404280-AW-9	HSBC HOLDINGS PLC		C		1FE	416,120	108.7132	434,853	400,000	414,766		(1,354)			4.300	3.628	MS	5,399	8,600	05/06/2019	03/08/2026
404280-BX-6	HSBC HOLDINGS PLC		C	2,5	1FE	251,250	107.4687	268,672	250,000	251,103		(147)			4.292	4.204	MS	3,249	10,730	01/23/2019	09/12/2026
42217K-BF-2	HEALTH CARE REIT INC			1,2	2FE	394,328	107.4736	429,894	400,000	396,513		563			4.000	4.182	JD	1,333	16,000	11/20/2015	06/01/2025
437076-BW-1	HOME DEPOT INC			1,2	1FE	423,237	111.6606	474,558	425,000	423,395		147			3.900	3.951	JD	1,151	16,575	11/27/2018	12/06/2028
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY			1,2	1FE	100,000	105.6229	105,623	100,000	100,000					3.737	3.737	AO	934	3,737	03/23/2018	04/01/2028
444859-BA-9	HUMANA INC			1,2	2FE	89,649	102.5923	92,333	90,000	89,887		37			3.150	3.196	JD	236	2,835	12/05/2012	12/01/2022
456837-AH-6	ING GROEP NV		C		1FE	449,010	107.6041	484,218	450,000	449,263		86			3.950	3.976	MS	4,543	17,775	03/22/2017	03/29/2027
458140-AM-2	INTEL CORP			1	1FE	248,933	102.4775	256,194	250,000	249,656		110			2.700	2.749	JD	300	6,750	12/04/2012	12/15/2022

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	398,660	106.4619	425,848	400,000	399,133		125			3.450	3.490	FA	5,060	13,800	02/16/2016	02/19/2026
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	249,200	103.5945	258,986	250,000	249,294		94			3.000	3.070	MN	958	3,750	05/14/2019	05/15/2024
461070-AL-8	INTERSTATE POWER AND LIGHT CO			1,2	2FE	446,648	104.2707	469,218	450,000	448,224		327			3.250	3.338	JD	1,219	14,625	11/17/2014	12/01/2024
46132F-AA-8	INVESCO FINANCE PLC		C	1	1FE	124,901	102.8125	128,516	125,000	124,970		10			3.125	3.134	MN	336	3,906	11/05/2012	11/30/2022
46132F-AB-6	INVESCO FINANCE PLC		C	1	1FE	397,136	105.9570	423,828	400,000	398,743		278			4.000	4.084	JJ	6,711	16,000	11/06/2013	01/30/2024
46625H-QW-3	JPMORGAN CHASE & CO			2	1FE	399,524	104.8813	419,525	400,000	399,697		43			3.300	3.314	AO	3,300	13,200	03/18/2016	04/01/2026
49326E-EJ-8	KEYCORP				2FE	124,900	97.8549	122,319	125,000	124,903		3			2.550	2.559	AO	974		09/04/2019	10/01/2029
49327M-2W-3	KEYBANK NA				1FE	450,018	102.0726	459,327	450,000	450,009		(6)			3.350	3.349	JD	670	15,075	06/07/2018	06/15/2021
501044-CX-7	THE KROGER CO			1,2	2FE	269,339	101.0626	272,869	270,000	269,895		98			3.300	3.339	JJ	4,109	8,910	12/16/2013	01/15/2021
539439-AP-4	LLOYDS BANKING GROUP PLC		C	2,5	1FE	450,000	101.4977	456,740	450,000	450,000					2.907	2.907	MN	1,962	13,082	10/31/2017	11/07/2023
53944Y-AD-5	LLOYDS BANKING GROUP PLC		C		1FE	476,755	104.9889	524,945	500,000	478,983		2,228			3.750	4.453	JJ	8,854	9,375	02/11/2019	01/11/2027
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II				1FE	449,856	102.5260	461,367	450,000	449,906		19			2.750	2.755	JD	309	12,375	06/19/2017	06/22/2024
57636Q-AJ-3	MASTERCARD INC			1,2	1FE	39,906	108.2645	43,306	40,000	39,921		8			3.500	3.528	FA	486	1,400	02/21/2018	02/26/2028
57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC			1,2	2FE	249,810	103.1063	257,766	250,000	249,855		17			3.450	3.459	JD	383	8,625	06/08/2017	06/15/2027
579780-AK-3	MCCORMICK & COMPANY INC			1,2	2FE	148,895	101.9182	152,877	150,000	149,312		104			3.250	3.337	MN	623	4,875	11/03/2015	11/15/2025
58013M-FF-6	MCDONALD'S CORP			1,2	2FE	449,510	108.5347	488,406	450,000	449,590		42			3.800	3.813	AO	4,275	17,100	03/14/2018	04/01/2028
59156R-BQ-0	METLIFE INC			1,2	1FE	423,275	107.2927	455,994	425,000	423,576		214			3.600	3.664	MN	2,040	15,300	08/27/2018	11/13/2025
594918-AH-7	MICROSOFT CORP	SD			1FE	307,590	100.8939	302,682	300,000	302,063		(2,705)			3.000	2.069	AO	2,250	9,000	12/06/2017	10/01/2020
594918-BQ-6	MICROSOFT CORP			1,2	1FE	448,655	100.6044	452,720	450,000	449,286		189			2.000	2.046	FA	3,575	9,000	08/01/2016	08/08/2023
594918-BY-9	MICROSOFT CORP			1,2	1FE	255,490	106.8243	267,061	250,000	255,021		(469)			3.300	2.974	FA	3,323	4,125	04/05/2019	02/06/2027
60871R-AG-5	MOLSON COORS BREWING CO			1,2	2FE	367,496	101.1030	404,412	400,000	372,218		3,621			3.000	4.227	JJ	5,533	12,000	09/06/2018	07/15/2026
61744Y-AG-3	MORGAN STANLEY			2	1FE	400,000	101.6812	406,725	400,000	400,000					3.124	3.168	FMAN	1,875	15,156	04/19/2017	05/08/2024
61744Y-AL-2	MORGAN STANLEY			1,2,5	1FE	160,000	111.0518	177,683	160,000	160,000					3.971	3.971	JJ	2,806	6,354	07/19/2017	07/22/2038
61746B-EF-9	MORGAN STANLEY			1	1FE	492,410	106.2579	531,290	500,000	493,142		732			3.625	3.849	JJ	8,106	9,063	02/19/2019	01/20/2027
62854A-AN-4	MYLAN NV		C	1,2	2FE	206,204	103.8036	207,607	200,000	206,033		(171)			3.950	3.407	JD	351	3,950	10/16/2019	06/15/2026
63254A-AY-4	NATIONAL AUSTRALIA BANK LTD (NEW YORK B				1FE	494,285	102.1933	510,967	500,000	495,352		1,067			2.875	3.176	AO	3,155	14,375	03/13/2019	04/12/2023
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	249,848	102.9465	257,366	250,000	249,920		15			2.850	2.857	JJ	3,048	7,125	01/20/2015	01/27/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	199,610	103.1863	206,373	200,000	199,764		53			2.950	2.981	FA	2,360	5,900	01/31/2017	02/07/2024
656531-AJ-9	NORSK HYDRO ASA		C	1	1FE	1,041,730	134.8345	1,348,345	1,000,000	1,022,862		(1,781)			7.150	6.807	JJ	32,969	71,500	06/28/2002	01/15/2029
66989H-AJ-7	NOVARTIS CAPITAL CORP			1,2	1FE	502,500	104.8436	524,218	500,000	502,227		(273)			3.000	2.914	MN	1,708	15,000	03/12/2019	11/20/2025
67077M-AD-0	NUTRIEN LTD		C	1,2	2FE	174,160	101.8388	178,218	175,000	174,533		81			3.000	3.055	AO	1,313	5,250	03/23/2015	04/01/2025
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1,2	2FE	260,540	111.4338	278,585	250,000	259,780		(760)			4.350	3.789	JD	906	10,875	03/22/2019	06/01/2028
682134-AC-5	OMNICOM GROUP INC			1	2FE	306,528	101.3479	304,044	300,000	300,502		(781)			4.450	4.174	FA	5,043	15,812	10/27/2010	08/15/2020
68389X-AK-1	ORACLE CORP			1	1FE	99,805	100.9656	100,966	100,000	99,986		25			3.875	3.901	JJ	1,787	3,875	12/12/2011	07/15/2020
68389X-BN-4	ORACLE CORP			1,2	1FE	384,596	105.8060	423,224	400,000	386,424		1,457			3.250	3.752	MN	1,661	13,000	09/27/2018	11/15/2027
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC			2	1FE	358,327	105.0082	367,529	350,000	357,125		(1,202)			3.500	2.954	JJ	5,376	6,125	04/08/2019	01/23/2024
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC			2	1FE	537,340	106.3398	531,699	500,000	536,069		(1,271)			3.450	2.553	AO	3,258	8,673	08/19/2019	04/23/2029
70109H-AM-7	PARKER HANNIFIN CORP			1,2	2FE	314,663	110.6821	348,649	315,000	314,735		13			4.200	4.208	MN	1,470	13,230	11/18/2014	11/21/2034
709599-AZ-7	PENSKE TRUCK LEASING CO LP			1,2	2FE	254,011	105.8053	269,804	255,000	254,242		129			3.950	4.014	MS	3,106	10,073	03/05/2018	03/10/2025
713448-DN-5	PEPSICO INC			1,2	1FE	402,692	101.4409	431,124	425,000	404,813		2,121			2.375	3.161	AO	2,383	10,094	03/12/2019	10/06/2026
717081-EP-4	PFIZER INC			1,2	1FE	401,620	109.2924	437,170	400,000	401,492		(128)			3.600	3.549	MS	4,240	14,720	01/04/2019	09/15/2028
717081-ES-8	PFIZER INC			1,2	1FE	324,834	103.8331	337,458	325,000	324,860		26			2.950	2.961	MS	2,823	4,900	03/04/2019	03/15/2024
755111-BX-8	RAYTHEON CO			1,2	1FE	996,910	102.0244	1,020,244	1,000,000	999,013		318			2.500	2.535	JD	1,111	25,000	11/27/2012	12/15/2022
7591EP-AP-5	REGIONS FINANCIAL CORP			1,2	2FE	474,720	105.4768	501,015	475,000	474,792		53			3.800	3.813	FA	6,869	18,100	08/08/2018	08/14/2023
780097-BK-6	ROYAL BANK OF SCOTLAND GROUP PLC		C	2,5	2FE	772,465	106.1175	795,881	750,000	770,097		(2,368)			4.269	3.579	MS	8,805	16,009	06/20/2019	03/22/2025
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2FE	472,014	107.4758	483,641	450,000	466,459		(2,571)			4.000	3.294	JD	500	18,000	10/12/2017	12/21/2025
808513-AX-3	CHARLES SCHWAB CORP			1,2	1FE	450,210	108.2121	486,954	450,000	450,166		(27)			3.850	3.842	MN	1,925	17,325	05/18/2018	05/21/2025
816851-BF-5	SEMPRA ENERGY			1,2	2FE	298,863	101.5096	304,529	300,000	299,288		217			2.900	2.981	FA	3,625	8,700	01/09/2018	02/01/2023
822582-BD-3	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	502,280	105.7173	528,587	500,000	502,013		(267)			3.250	3.168	MN	2,257	16,250	02/28/2019	05/11/2025
822582-CB-6	SHELL INTERNATIONAL FINANCE BV		C	1,2	1FE	263,485	110.8644	277,161	250,000	262,665		(820)			3.875	3.198	MN	1,292	9,688	05/06/2019	11/13/2028
822582-CE-0	SHELL INTERNATIONAL FINANCE BV		C	1,2	1FE	242,083	98.8158	247,040	250,000	242,103		21			3.125	3.292	MN	1,172		11/12/2019	11/07/2049
832696-AH-1	J M SMUCKER CO			1	2FE	99,588	101.9389	101,939	100,000	99,852		64			3.000	3.070	MS	883	3,000	10/07/2015	03/15/2022
83368R-AG-7	SOCIETE GENERALE SA		C		1FE	493,315	100.5845	502,923	500,000	495,941		2,626			2.500	3.159	AO	2,882	12,500	02/26/2019	04/08/2021
84265V-AH-8	SOUTHERN COPPER CORP			1	2FE	387,120	104.9795	419,918	400,000	389,212		1,764			3.875	4.451	AO	2,928	15,500	10/22/2018	04/23/2025
84610W-AB-1	LIFE STORAGE LP			1,2	2FE	333,147	102.6898	344,011	335,000	333,728		171			3.500	3.566	JJ	5,863	11,725	06/13/2016	07/01/2026
855244-AQ-2	STARBUCKS CORP			1,2	2FE	299,907	107.7558	323,267	300,000	299,925		12			3.800	3.805	FA	4,307	11,558	08/08/2018	08/15/2025
857477-AW-3	STATE STREET CORP				1FE	339,524	101.5814	345,377	340,000	339,686		45			2.650	2.666	MN	1,051	9,010	05/16/2016	05/19/2026

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
867224-AA-5	SUNCOR ENERGY INC		C	1,2	1FE	124,044	105.9512	132,439	125,000	124,490		93			3.600	3.692	JD	375	4,500	11/20/2014	12/01/2024
86787E-BB-2	SUNTRUST BANK			1,2	1FE	359,780	109.4823	394,136	360,000	359,816		29			4.050	4.060	MN	2,349	14,864	10/24/2018	11/03/2025
86787E-BC-0	SUNTRUST BANKS INC			1,2	1FE	521,080	103.8615	519,308	500,000	520,100		(980)			3.200	2.185	AO	4,000		10/10/2019	04/01/2024
87236Y-AE-8	TD AMERITRADE HOLDING CORP			1,2	1FE	99,765	102.1634	102,163	100,000	99,922		33			2.950	2.986	AO	738	2,950	03/04/2015	04/01/2022
87236Y-AH-1	TD AMERITRADE HOLDING CORP			1,2	1FE	449,006	105.2668	473,701	450,000	449,195		165			3.750	3.796	AO	4,219	15,469	10/30/2018	04/01/2024
87612E-BH-8	TARGET CORP			1,2	1FE	516,140	108.5895	542,948	500,000	515,315		(825)			3.375	2.986	AO	3,563	9,281	05/31/2019	04/15/2029
89114Q-C4-8	TORONTO-DOMINION BANK		C		1FE	499,320	105.3319	526,660	500,000	499,505		129			3.500	3.530	JJ	7,875	17,500	07/12/2018	07/19/2023
89236T-DK-8	TOYOTA MOTOR CREDIT CORP			1	1FE	199,472	100.8370	201,674	200,000	199,705		73			2.250	2.291	AO	913	4,500	10/13/2016	10/18/2023
89236T-DR-3	TOYOTA MOTOR CREDIT CORP			1	1FE	159,470	105.7923	169,268	160,000	159,612		48			3.200	3.239	JJ	2,418	5,120	01/04/2017	01/11/2027
89352L-AC-4	TRANSCANADA PIPELINES LIMITED		C	1	2FE	772,470	120.1560	901,170	750,000	758,676		(1,187)			7.060	6.815	AO	11,325	52,950	03/13/1998	10/14/2025
90320W-AA-1	UNIVERSITY OF PITTSBURGH MEDICAL CENTER			1	1FE	450,000	100.3565	451,604	450,000	450,000					3.853	3.853	JD	771	17,339	11/23/2011	12/15/2021
90331H-MS-9	US BANK NA			2	1FE	258,268	103.1060	257,765	250,000	257,958		(309)			2.800	2.124	JJ	2,994		10/15/2019	01/27/2025
91159H-HL-7	U.S. BANCORP			2	1FE	399,944	100.4298	401,719	400,000	399,989		10			2.350	2.353	JJ	3,969	9,400	01/26/2016	01/29/2021
91324P-CQ-3	UNITEDHEALTH GROUP INC			1	1FE	535,905	121.0615	605,308	500,000	533,688		(1,533)			4.625	4.037	JJ	10,663	23,125	07/12/2018	07/15/2035
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2FE	250,238	105.8885	264,721	250,000	250,139		(26)			3.500	3.488	MN	1,458	8,750	01/12/2015	11/01/2024
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2FE	171,797	113.4392	192,847	170,000	171,640		(133)			4.329	4.196	MS	2,044	9,199	08/29/2018	09/21/2028
92826C-AE-2	VISA INC			1,2	1FE	411,536	118.0130	472,052	400,000	410,173		(471)			4.150	3.929	JD	784	16,600	12/16/2016	12/14/2035
931142-ED-1	WALMART INC			1,2	1FE	448,704	107.0546	481,746	450,000	448,957		169			3.550	3.597	JD	222	15,975	06/20/2018	06/26/2025
95000U-2A-0	WELLS FARGO & CO			2,5	1FE	483,030	106.1075	530,538	500,000	484,543		1,513			3.584	4.023	MN	1,941	17,920	01/07/2019	05/22/2028
95000U-2D-4	WELLS FARGO & CO			1,2	1FE	557,470	111.1897	555,949	500,000	555,467		(2,003)			4.150	2.726	JJ	9,049		08/19/2019	01/24/2029
96332H-CD-9	WHIRLPOOL CORP			1	2FE	399,868	103.7768	415,107	400,000	399,982		12			4.850	4.853	JD	862	19,400	06/02/2011	06/15/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						63,494,668	XXX	66,842,039	63,163,000	63,459,613		(1,010)			XXX	XXX	XXX	562,709	1,983,070	XXX	XXX
43789V-AA-6	HOF 192 A1 - CMO/RMBS			4	1FE	340,272	99.6126	338,960	340,278	340,274		1			2.702	2.702	MON	153	3,065	08/19/2019	09/25/2059
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						340,272	XXX	338,960	340,278	340,274		1			XXX	XXX	XXX	153	3,065	XXX	XXX
36251X-AR-8	GSMS 16GS4 A4 - CMBS			4	1FM	530,449	105.6480	544,087	515,000	525,976		(1,486)			3.442	3.098	MON	1,477	17,726	11/16/2016	11/15/2049
36252A-AA-4	GSMS 15GS1 A1 - CMBS			4	1FM	64,912	99.9170	64,860	64,914	64,892		(2)			1.935	1.912	MON	105	1,184	11/16/2015	11/13/2048
61690Y-BU-5	MSC 16BNK2 A4 - CMBS			4	1FM	154,495	103.5650	155,348	150,000	153,159		(438)			3.049	2.705	MON	381	4,573	11/04/2016	11/18/2049
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						749,856	XXX	764,295	729,914	744,027		(1,926)			XXX	XXX	XXX	1,963	23,483	XXX	XXX
02376A-AA-7	AMERICAN AIRLINES INC - ABS			1	1FE	459,408	101.9541	468,386	459,408	459,408					3.350	3.349	AO	3,249	15,164	07/31/2017	04/15/2031
05522R-CZ-9	BACCT 18A2 A - ABS			4	1FE	494,899	101.4162	502,010	495,000	494,957		59			3.000	3.029	MON	660	14,850	05/10/2018	09/15/2023
65341K-BA-3	NFMOT 181 A2 - ABS			4	1FE	234,972	101.1622	237,731	235,000	234,978		17			3.220	3.246	MON	336	7,567	03/06/2018	02/15/2023
78410T-AA-4	SCFET 171 A - ABS			4	1FE	97,648	100.8227	98,472	97,669	98,631		(563)			3.770	2.476	MON	113	3,560	02/15/2017	01/20/2023
90931L-AA-6	UNITED AIRLINES INC - ABS			1	1FE	147,587	102.1909	150,821	147,587	147,587					3.100	3.100	JJ	2,211	4,442	06/06/2016	01/07/2030
918286-AA-3	VSTNA 18A A - ABS			4	1FE	128,626	102.8018	132,236	128,632	128,626		(1)			3.560	3.588	MON	140	4,531	08/07/2018	02/20/2036
92211M-AC-7	VDC 181 A2 - ABS			4	1FE	68,717	104.0939	71,530	68,717	68,717					4.072	4.072	MON	124	2,796	02/09/2018	02/16/2043
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,631,858	XXX	1,661,185	1,632,013	1,632,903		(488)			XXX	XXX	XXX	6,833	52,910	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						66,216,654	XXX	69,606,479	65,865,204	66,176,817		(3,423)			XXX	XXX	XXX	571,659	2,062,528	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						76,298,786	XXX	80,087,764	75,373,000	75,966,983		(60,692)			XXX	XXX	XXX	670,884	2,362,323	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						22,032,404	XXX	22,281,994	21,322,618	21,937,735		(27,472)			XXX	XXX	XXX	63,286	704,497	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,815,481	XXX	2,815,345	2,729,914	2,769,600		(4,789)			XXX	XXX	XXX	7,860	94,395	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,631,858	XXX	1,661,185	1,632,013	1,632,903		(488)			XXX	XXX	XXX	6,833	52,910	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			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
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						102,778,529	XXX	106,846,289	101,057,544	102,307,221		(93,441)			XXX	XXX	XXX	748,863	3,214,125	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

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
922908-71-0	VANGUARD 500 IDX ADM			19,150.329	5,709,479	298.140	5,709,479	3,246,127		106,874		1,277,327		1,277,327		09/22/2017	
9499999. Subtotal - Mutual Funds					5,709,479	XXX	5,709,479	3,246,127		106,874		1,277,327		1,277,327		XXX	XXX
9799999 - Total Common Stocks					5,709,479	XXX	5,709,479	3,246,127		106,874		1,277,327		1,277,327		XXX	XXX
9899999 - Total Preferred and Common Stocks					5,709,479	XXX	5,709,479	3,246,127		106,874		1,277,327		1,277,327		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
912828-2S-8	UNITED STATES TREASURY		10/31/2019	GOLDMAN		651,396	650,000	1,886
912828-TY-6	UNITED STATES TREASURY		11/25/2019	BARCLAYS CAPITAL INC		2,601,625	2,600,000	1,277
0599999. Subtotal - Bonds - U.S. Governments						3,253,021	3,250,000	3,163
3132A5-KA-2	FH ZS4789 - RMBS		08/26/2019	CITIGROUP GLOBAL MARKETS INC.		258,218	251,097	684
3132AD-6N-3	FH ZT1777 - RMBS		07/15/2019	NOMURA SECURITIES/FIXED INCOME		256,457	247,972	441
3132AD-PF-9	FH ZT1322 - RMBS		11/01/2019	JP MORGAN SECURITIES LLC		258,175	241,109	134
3132DV-4H-5	FH SD8024 - RMBS		11/01/2019	MIZUHO SECURITIES USA/FIXED INCOME		253,176	249,137	83
31418C-4G-6	FN MA3522 - RMBS		09/23/2019	JP MORGAN SECURITIES LLC		789,186	748,044	2,244
3199999. Subtotal - Bonds - U.S. Special Revenues						1,815,212	1,737,359	3,586
00138C-AK-4	AIG GLOBAL FUNDING		06/25/2019	JP MORGAN SECURITIES LLC		249,928	250,000	
00182E-BK-4	ANZ NEW ZEALAND (INT'L) LTD	C	03/12/2019	Citigroup (SSB)		499,955	500,000	
00287Y-AY-5	ABBVIE INC		01/15/2019	CREDIT SUISSE SECURITIES (USA)		233,300	250,000	1,400
024836-AE-8	AMERICAN CAMPUS COMMUNITIES OPERATING PA		06/12/2019	WELLS FARGO SECURITIES LLC		498,520	500,000	
038222-AF-2	APPLIED MATERIALS INC		02/26/2019	TORONTO DOMINION SECS USA INC		515,665	500,000	4,360
05526D-AZ-8	BAT CAPITAL CORP	C	03/12/2019	Amherst Pierpont Securities		485,050	500,000	1,298
06051G-GA-1	BANK OF AMERICA CORP		08/19/2019	WELLS FARGO SECURITIES LLC		287,573	275,000	2,977
06367W-HH-9	BANK OF MONTREAL	C	01/31/2019	BONY MELLON/BMO CAP MKTS		249,485	250,000	
064159-KD-7	BANK OF NOVA SCOTIA	C	02/01/2019	DEUTSCHE BANK SECURITIES, INC.		488,435	500,000	4,628
06738E-BD-6	BARCLAYS PLC	C	06/19/2019	BARCLAYS CAPITAL INC		263,423	250,000	1,208
06739F-JJ-1	BARCLAYS BANK PLC	C	03/06/2019	BARCLAYS CAPITAL INC		495,365	500,000	2,098
084670-BS-6	BERKSHIRE HATHAWAY FINANCE CORP		01/10/2019	Stifel Nicolaus & Co.		242,315	250,000	2,582
097023-CC-7	BOEING CO		02/13/2019	MERRILL LYNCH PIERCE FENNER		198,166	200,000	
097023-CM-5	BOEING CO		08/14/2019	GOLDMAN		508,470	500,000	600
110122-BB-3	BRISTOL-MYERS SQUIBB CO		10/30/2019	Citigroup (SSB)		535,070	500,000	2,889
126408-HM-8	CSX CORP		08/22/2019	JP MORGAN SECURITIES LLC		285,360	250,000	4,752
14040H-BG-9	CAPITAL ONE FINANCIAL CORP		03/12/2019	US BANCORP INVESTMENTS INC.		483,415	500,000	1,733
172967-KY-6	CITIGROUP INC		08/19/2019	Amherst Pierpont Securities		260,195	250,000	2,667
172967-LD-1	CITIGROUP INC		11/04/2019	Citigroup (SSB)		268,528	250,000	3,131
172967-LW-9	CITIGROUP INC		01/02/2019	Citigroup (SSB)		244,645	250,000	2,009
191216-BS-8	COCA-COLA CO		03/08/2019	RBC CAPITAL MARKETS		248,875	250,000	2,695
20030N-BR-1	COMCAST CORP		02/27/2019	GOLDMAN		246,463	250,000	
20030N-CT-6	COMCAST CORP		10/10/2019	VARIOUS		798,190	750,000	7,378
26442U-AH-7	DUKE ENERGY PROGRESS LLC		03/25/2019	MERRILL LYNCH PIERCE FENNER		256,868	250,000	479
316773-CY-4	FIFTH THIRD BANCORP		11/04/2019	MITSUBISHI UFJ SECURITIES		200,390	200,000	106
38141G-VM-3	GOLDMAN SACHS GROUP INC		03/19/2019	US BANCORP INVESTMENTS INC.		510,435	500,000	944
404280-AW-9	HSBC HOLDINGS PLC	C	05/06/2019	MERRILL LYNCH PIERCE FENNER		416,120	400,000	2,867
404280-BX-6	HSBC HOLDINGS PLC	C	01/23/2019	PERSHING DIV OF DLJ SEC LNDING		251,250	250,000	3,964
43789V-AA-6	HOF 192 A1 - CMO/RMBS		08/19/2019	CREDIT SUISSE SECURITIES (USA)		389,994	390,000	615
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP		05/14/2019	Citigroup (SSB)		249,200	250,000	21
49326E-EJ-8	KEYCORP		09/04/2019	PERSHING DIV OF DLJ SEC LNDING		124,900	125,000	
53944Y-AD-5	LLOYDS BANKING GROUP PLC	C	02/11/2019	MORGAN STANLEY CO		476,755	500,000	1,667
594918-BY-9	MICROSOFT CORP		04/05/2019	US BANCORP INVESTMENTS INC.		255,490	250,000	1,444
61746B-EF-9	MORGAN STANLEY		02/19/2019	PERSHING DIV OF DLJ SEC LNDING		492,410	500,000	1,561
62854A-AN-4	MYLAN NV	C	10/16/2019	WELLS FARGO SECURITIES LLC		206,204	200,000	2,699
63254A-AY-4	NATIONAL AUSTRALIA BANK LTD (NEW YORK B	C	03/13/2019	MITSUBISHI UFJ SECURITIES		494,285	500,000	6,109
66989H-AJ-7	NOVARTIS CAPITAL CORP	C	03/12/2019	CREDIT SUISSE SECURITIES (USA)		502,500	500,000	4,750
67103H-AG-2	O'REILLY AUTOMOTIVE INC		03/22/2019	WELLS FARGO SECURITIES LLC		260,540	250,000	3,474
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC		04/08/2019	MERRILL LYNCH PIERCE FENNER		358,327	350,000	2,620
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC		08/19/2019	US BANCORP INVESTMENTS INC.		537,340	500,000	5,702
713448-DN-5	PEPSICO INC		03/12/2019	WELLS FARGO SECURITIES LLC		402,692	425,000	4,430
717081-EP-4	PFIZER INC		01/04/2019	Citigroup (SSB)		401,620	400,000	4,840
717081-ES-8	PFIZER INC		03/04/2019	BARCLAYS CAPITAL INC		324,834	325,000	
780097-BK-6	ROYAL BANK OF SCOTLAND GROUP PLC	C	06/20/2019	VARIOUS		772,465	750,000	6,878
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	C	02/28/2019	PERSHING DIV OF DLJ SEC LNDING		502,280	500,000	5,101
822582-CB-6	SHELL INTERNATIONAL FINANCE BV	C	05/06/2019	WELLS FARGO SECURITIES LLC		263,485	250,000	4,709
822582-CE-0	SHELL INTERNATIONAL FINANCE BV	C	11/12/2019	SUNTRUST ROBINSON HUMPHREY INC		242,083	250,000	152
83368R-AG-7	SOCIETE GENERALE SA	C	02/26/2019	TORONTO DOMINION SECS USA INC		493,315	500,000	4,861
86787E-BC-0	SUNTRUST BANKS INC		10/10/2019	GOLDMAN		521,080	500,000	622
87612E-BH-8	TARGET CORP		05/31/2019	RBC CAPITAL MARKETS		516,140	500,000	3,141
90331H-MS-9	US BANK NA		10/15/2019	US BANCORP INVESTMENTS INC.		258,268	250,000	1,556
95000U-2A-0	WELLS FARGO & CO		01/07/2019	PERSHING DIV OF DLJ SEC LNDING		483,030	500,000	2,340
95000U-2D-4	WELLS FARGO & CO		08/19/2019	BANC OF AMERICA/FIXED INCOME		557,470	500,000	1,556
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						20,308,157	20,040,000	127,612

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
8399997. Total - Bonds - Part 3						25,376,391	25,027,359	134,360
8399998. Total - Bonds - Part 5						222,614	220,000	1,309
8399999. Total - Bonds						25,599,004	25,247,359	135,669
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						25,599,004	XXX	135,669

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
36180M-2R-7	G2 AD8884 - RMBS		12/01/2019	Paydown		119,634	119,634	120,241	120,240		(607)		(607)		119,634		0	0	2,535	03/20/2043
36202E-RS-0	G2 004097 - RMBS		12/01/2019	Paydown		5,803	5,803	5,692	5,690		114		114		5,803		0	0	191	03/20/2038
36205B-4L-3	GN 386127 - RMBS		12/01/2019	Paydown		1,636	1,636	1,641	1,638		(1)		(1)		1,636		0	0	82	01/15/2030
36209D-B2-9	GN 468157 - RMBS		12/01/2019	Paydown		2,406	2,406	2,407	2,405		2		2		2,406				40	08/15/2028
36209U-PA-8	GN 482017 - RMBS		12/01/2019	Paydown		341	341	341	340		1		1		341				14	08/15/2028
36209W-4J-8	GN 484225 - RMBS		12/01/2019	Paydown		119	119	133	118		1		1		119		0	0	5	08/15/2028
36211C-QY-1	GN 509071 - RMBS		12/01/2019	Paydown		1,717	1,717	1,630	1,648		69		69		1,717		0	0	69	05/15/2029
36220U-Z2-0	GN 288861 - RMBS		12/01/2019	Paydown		779	779	773	775		4		4		779				34	12/15/2022
36224J-HS-4	GN 329741 - RMBS		12/01/2019	Paydown		96	96	98	96		(1)		(1)		96				6	01/15/2023
36225A-KU-3	GN 780307 - RMBS		12/01/2019	Paydown		1,005	1,005	1,074	1,020		(15)		(15)		1,005		0	0	67	12/15/2021
36225A-NY-2	GN 780407 - RMBS		12/01/2019	Paydown		2,052	2,052	2,065	2,054		(1)		(1)		2,052		0	0	88	08/15/2024
36290S-ZC-8	GN 616439 - RMBS		12/01/2019	Paydown		7,484	7,484	7,457	7,459		25		25		7,484		0	0	271	06/15/2024
38378B-7C-7	GNR 1333 A - CMBS		11/01/2019	VARIOUS		227,634	234,097	233,018	233,757		70		70		233,827		(6,194)	(6,194)	2,111	07/16/2038
912828-5P-1	UNITED STATES TREASURY		03/07/2019	NOMURA SECURITIES/FIXED INCOME		437,743	430,000	432,620	432,591		(89)		(89)		432,502		5,242	5,242	3,328	11/30/2023
912828-F9-6	UNITED STATES TREASURY		01/07/2019	NOMURA SECURITIES/FIXED INCOME		394,359	400,000	399,016	399,423		4		4		399,427		(5,067)	(5,067)	1,525	10/31/2021
912828-M5-6	UNITED STATES TREASURY		03/19/2019	BARCLAYS CAPITAL INC		383,510	390,000	376,886	378,589		326		326		378,914		4,596	4,596	3,030	11/15/2025
0599999. Subtotal - Bonds - U.S. Governments						1,586,319	1,597,170	1,585,093	1,587,843		(99)		(99)		1,587,743		(1,423)	(1,423)	13,396	XXX
563469-UQ-6	MANITOBA, PROVINCE OF	C	03/13/2019	NATIONAL BANK OF CANADA NY BRH, NEW YORK		392,880	400,000	390,580	392,552		425		425		392,977		(97)	(97)	3,069	05/04/2022
716540-CK-6	PETROLEOS MEXICANOS	C	02/06/2019	PERSHING DIV OF DLJ SEC LNDING		174,141	190,000	190,000	190,000						190,000		(15,859)	(15,859)	4,970	02/12/2028
1099999. Subtotal - Bonds - All Other Governments						567,021	590,000	580,580	582,552		425		425		582,977		(15,956)	(15,956)	8,039	XXX
419791-5Z-7	HAWAII ST		04/08/2019	PERSHING DIV OF DLJ SEC LNDING		212,944	185,000	219,682	206,727		(986)		(986)		205,741		7,203	7,203	6,398	08/01/2029
574193-LF-3	MARYLAND ST		03/11/2019	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		278,845	250,000	290,005	276,572		(879)		(879)		275,693		3,152	3,152	6,167	08/01/2024
93974D-W7-9	WASHINGTON ST		03/11/2019	PERSHING DIV OF DLJ SEC LNDING		471,929	385,000	475,236	466,200		(1,673)		(1,673)		464,526		7,403	7,403	11,871	08/01/2027
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						963,718	820,000	984,923	949,498		(3,537)		(3,537)		945,960		17,758	17,758	24,435	XXX
31283G-K8-9	FH G00319 - RMBS		12/01/2019	Paydown		82	82	86	84		(2)		(2)		82				5	04/01/2025
31283H-HN-8	FH G01137 - RMBS		12/01/2019	Paydown		133	133	133	133		0		0		133		0	0	7	09/01/2030
31287Q-ND-9	FH C64888 - RMBS		12/01/2019	Paydown		183	183	185	185		(2)		(2)		183		0	0	10	03/01/2032
31288E-B5-5	FH C75460 - RMBS		12/01/2019	Paydown		7,137	7,137	7,241	7,236		(99)		(99)		7,137		0	0	284	01/01/2033
3128M9-2M-3	FH G07680 - RMBS		12/01/2019	Paydown		18,283	18,283	19,309	19,270		(987)		(987)		18,283		0	0	499	04/01/2044
3128M9-XG-2	FH G07579 - RMBS		12/01/2019	Paydown		27,628	27,628	28,621	28,631		(1,003)		(1,003)		27,628		0	0	591	08/01/2043
3128MC-UW-3	FH G13997 - RMBS		12/01/2019	Paydown		10,313	10,313	10,571	10,508		(195)		(195)		10,313		0	0	264	12/01/2025
3128ME-4A-6	FH G16017 - RMBS		12/01/2019	Paydown		28,687	28,687	29,458	29,363		(676)		(676)		28,687		0	0	580	12/01/2031
3128ME-6K-2	FH G16074 - RMBS		12/01/2019	Paydown		29,851	29,851	30,670	30,580		(729)		(729)		29,851		0	0	587	02/01/2032
3128MJ-2G-4	FH G08774 - RMBS		12/01/2019	Paydown		41,071	41,071	42,418	42,339		(1,268)		(1,268)		41,071		0	0	1,040	08/01/2047
3128MJ-UH-1	FH G08583 - RMBS		12/01/2019	Paydown		16,735	16,735	17,979	18,007		(1,273)		(1,273)		16,735		0	0	465	04/01/2044
3128MJ-YM-6	FH G08715 - RMBS		12/01/2019	Paydown		25,694	25,694	26,729	26,651		(957)		(957)		25,694		0	0	521	08/01/2046
3128MJ-YT-1	FH G08721 - RMBS		12/01/2019	Paydown		21,355	21,355	22,176	22,106		(751)		(751)		21,355				432	09/01/2046
3128MJ-Z9-4	FH G08767 - RMBS		12/01/2019	Paydown		50,678	50,678	53,537	53,483		(2,804)		(2,804)		50,678		0	0	1,458	06/01/2047
3128MJ-ZH-6	FH G08743 - RMBS		12/01/2019	Paydown		54,582	54,582	57,457	57,405		(2,822)		(2,822)		54,582				1,515	01/01/2047
3128MJ-ZP-8	FH G08749 - RMBS		12/01/2019	Paydown		50,154	50,154	52,646	52,668		(2,513)		(2,513)		50,154				1,394	02/01/2047
3128MM-WS-8	FH G18656 - RMBS		12/01/2019	Paydown		45,818	45,818	46,906	46,876		(1,058)		(1,058)		45,818		0	0	1,015	08/01/2032
3128PB-C4-1	FH C91891 - RMBS		12/01/2019	Paydown		22,206	22,206	23,320	23,179		(973)		(973)		22,206				442	09/01/2036
31292H-D6-8	FH C01025 - RMBS		12/01/2019	Paydown		491	491	496	495		(4)		(4)		491				32	07/01/2030
31292K-7G-6	FH C03595 - RMBS		12/01/2019	Paydown		30,558	30,558	31,842	31,773		(1,215)		(1,215)		30,558				884	10/01/2040
31293R-ME-8	FH C27557 - RMBS		12/01/2019	Paydown		283	283	270	272		11		11		283				11	06/01/2029
312942-NF-8	FH A93990 - RMBS		12/01/2019	Paydown		9,866	9,866	10,207	10,200		(334)		(334)		9,866		0	0	273	09/01/2040
31298U-CF-4	FH C57270 - RMBS		12/01/2019	Paydown		696	696	686	687		9		9		696		0	0	25	09/01/2031
31298W-CR-4	FH C59080 - RMBS		12/01/2019	Paydown		555	555	552	552		3		3		555		0	0	21	10/01/2031
31307A-EK-4	FH J21938 - RMBS		12/01/2019	Paydown		81,476	81,476	85,027	83,682		(2,207)		(2,207)		81,476				1,269	01/01/2028

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
3132A5-KA-2	FH ZS4789 - RMBS		12/01/2019	Paydown		39,747	39,747	40,874			(1,127)		(1,127)		39,747		0	0	289	09/01/2048
3132AD-6N-3	FH ZT1777 - RMBS		12/01/2019	Paydown		72,031	72,031	74,496			(2,465)		(2,465)		72,031		0	0	692	03/01/2049
3132AD-PF-9	FH ZT1322 - RMBS		12/01/2019	Paydown		10,504	10,504	11,248			(744)		(744)		10,504				44	11/01/2048
3132DV-4H-5	FH SD8024 - RMBS		12/01/2019	Paydown		1,000	1,000	1,016			(16)		(16)		1,000				3	11/01/2049
3132GD-H5-4	FH Q00252 - RMBS		12/01/2019	Paydown		39,221	39,221	40,226	40,130		(910)		(910)		39,221				845	04/01/2041
3132GK-5A-0	FH Q04741 - RMBS		12/01/2019	Paydown		15,614	15,614	16,687	16,725		(1,111)		(1,111)		15,614		0	0	482	11/01/2041
3132GK-V9-4	FH Q04540 - RMBS		12/01/2019	Paydown		60,038	60,038	61,189	61,105		(1,067)		(1,067)		60,038				1,512	11/01/2041
3132GK-ZN-9	FH Q04649 - RMBS		12/01/2019	Paydown		74,765	74,765	75,980	75,852		(1,087)		(1,087)		74,765				1,759	11/01/2041
3132GL-FM-1	FH Q04972 - RMBS		12/01/2019	Paydown		43,967	43,967	44,925	44,768		(802)		(802)		43,967				1,016	12/01/2041
3132J4-GX-1	FH G30913 - RMBS		12/01/2019	Paydown		19,891	19,891	21,200	21,138		(1,247)		(1,247)		19,891		0	0	494	04/01/2036
3132J6-US-1	FH Q15592 - RMBS		12/01/2019	Paydown		39,244	39,244	40,158	40,006		(762)		(762)		39,244		0	0	744	02/01/2043
3132L8-CS-4	FH V82781 - RMBS		12/01/2019	Paydown		25,607	25,607	25,287	25,296		311		311		25,607		0	0	502	12/01/2046
3132M8-3G-9	FH Q28299 - RMBS		12/01/2019	Paydown		21,992	21,992	23,156	23,093		(1,101)		(1,101)		21,992		0	0	555	09/01/2044
3132M9-2R-4	FH Q29184 - RMBS		12/01/2019	Paydown		33,919	33,919	36,232	36,295		(2,376)		(2,376)		33,919				968	10/01/2044
3132QW-MS-5	FH Q39368 - RMBS		12/01/2019	Paydown		42,570	42,570	45,058	45,110		(2,540)		(2,540)		42,570				1,004	03/01/2046
3132WD-YQ-1	FH Q40718 - RMBS		12/01/2019	Paydown		30,626	30,626	32,363	32,313		(1,687)		(1,687)		30,626				756	05/01/2046
3132WG-Q2-6	FH Q43172 - RMBS		12/01/2019	Paydown		24,345	24,345	25,201	25,153		(808)		(808)		24,345				483	09/01/2046
3132WH-PT-6	FH Q44033 - RMBS		12/01/2019	Paydown		33,934	33,934	34,158	34,147		(213)		(213)		33,934				685	11/01/2046
31335A-QK-7	FH G60458 - RMBS		12/01/2019	Paydown		19,846	19,846	20,878	20,884		(1,038)		(1,038)		19,846				489	01/01/2044
31335A-S7-4	FH G60542 - RMBS		12/01/2019	Paydown		21,390	21,390	22,874	22,851		(1,461)		(1,461)		21,390		0	0	584	09/01/2045
31335A-YT-9	FH G60722 - RMBS		12/01/2019	Paydown		12,748	12,748	12,542	12,549		199		199		12,748		0	0	247	10/01/2046
313615-LF-1	FN 050726 - RMBS		12/01/2019	Paydown		423	423	424	423		1		1		423		0	0	20	05/01/2023
31365D-UL-7	FN 124887 - RMBS		12/01/2019	Paydown		945	945	951	944		1		1		945				35	06/01/2023
31369T-N7-7	FN 220114 - RMBS		12/01/2019	Paydown		54	54	54	54		0		0		54		0	0	3	06/01/2023
3136AX-VB-8	FNA 17M10 AV2 - CMBS		11/14/2019	Citigroup (SSB)		459,984	450,000	453,635	452,988		(392)		(392)		452,596		7,388	7,388	11,319	07/25/2024
31371K-HW-4	FN 254145 - RMBS		12/01/2019	Paydown		2,001	2,001	2,017	2,015		(14)		(14)		2,001				82	01/01/2032
31380S-5J-8	FN 449149 - RMBS		12/01/2019	Paydown		106	106	105	105		1		1		106				4	12/01/2028
31386T-FU-4	FN 572679 - RMBS		12/01/2019	Paydown		472	472	480	479		(7)		(7)		472				14	04/01/2031
3138AW-RQ-8	FN AJ4994 - RMBS		12/01/2019	Paydown		20,510	20,510	22,077	22,067		(1,557)		(1,557)		20,510		0	0	545	11/01/2041
3138E7-TV-6	FN AK3263 - RMBS		12/01/2019	Paydown		50,448	50,448	52,056	51,768		(1,320)		(1,320)		50,448		0	0	976	02/01/2027
3138EJ-3Y-2	FN AL2614 - RMBS		12/01/2019	Paydown		40,011	40,011	41,374	41,415		(1,403)		(1,403)		40,011				959	11/01/2042
3138EK-QD-0	FN AL3151 - RMBS		12/01/2019	Paydown		45,966	45,966	49,342	49,202		(3,236)		(3,236)		45,966				1,067	06/01/2042
3138EM-3Y-5	FN AL5314 - RMBS		04/01/2019	VARIOUS		246,284	242,628	247,784	247,428		(114)		(114)		247,314		(1,030)	(1,030)	1,265	03/01/2027
3138EN-4H-9	FN AL6223 - RMBS		12/01/2019	Paydown		35,390	35,390	38,509	38,535		(3,145)		(3,145)		35,390				1,030	08/01/2044
3138EQ-7K-2	FN AL8097 - RMBS		12/01/2019	Paydown		28,768	28,768	30,881	31,057		(2,289)		(2,289)		28,768		0	0	760	01/01/2046
3138ER-7D-6	FN AL9891 - RMBS		12/01/2019	Paydown		36,289	36,289	37,774	37,915		(1,626)		(1,626)		36,289		0	0	1,043	02/01/2046
3138ER-J7-6	FN AL9285 - RMBS		12/01/2019	Paydown		72,164	72,164	73,297	73,245		(1,080)		(1,080)		72,164		0	0	1,724	10/01/2046
3138ER-NP-1	FN AL9397 - RMBS		12/01/2019	Paydown		31,074	31,074	31,385	31,368		(294)		(294)		31,074				603	10/01/2046
3138ET-YK-6	FN AL8813 - RMBS		12/01/2019	Paydown		24,772	24,772	25,964	25,936		(1,164)		(1,164)		24,772		0	0	645	04/01/2046
3138M5-EA-3	FN AP1928 - RMBS		12/01/2019	Paydown		29,928	29,928	31,882	31,851		(1,923)		(1,923)		29,928				876	08/01/2042
3138M5-LP-2	FN AP2133 - RMBS		12/01/2019	Paydown		25,919	25,919	26,891	26,815		(896)		(896)		25,919		0	0	597	08/01/2042
3138MP-YV-1	FN AQ7923 - RMBS		12/01/2019	Paydown		62,850	62,850	65,620	65,078		(2,228)		(2,228)		62,850				1,241	12/01/2042
3138W6-SU-1	FN AR8630 - RMBS		12/01/2019	Paydown		42,151	42,151	42,955	42,954		(803)		(803)		42,151				886	04/01/2043
3138W9-HL-7	FN AS0234 - RMBS		12/01/2019	Paydown		27,618	27,618	28,960	28,974		(1,356)		(1,356)		27,618		0	0	697	08/01/2043
3138WB-AR-6	FN AS1815 - RMBS		12/01/2019	Paydown		28,271	28,271	29,441	29,305		(1,034)		(1,034)		28,271		0	0	813	02/01/2044
3138WB-GU-3	FN AS2010 - RMBS		12/01/2019	Paydown		26,201	26,201	27,347	27,294		(1,093)		(1,093)		26,201		0	0	738	03/01/2044
3138WB-UK-9	FN AS2385 - RMBS		12/01/2019	Paydown		20,693	20,693	21,847	21,793		(1,100)		(1,100)		20,693		0	0	637	05/01/2044
3138WE-6G-9	FN AS5370 - RMBS		12/01/2019	Paydown		32,915	32,915	34,272	34,193		(1,278)		(1,278)		32,915		0	0	778	07/01/2045
3138WE-EV-7	FN AS4647 - RMBS		12/01/2019	Paydown		26,641	26,641	27,511	27,521		(880)		(880)		26,641		0	0	654	03/01/2045
3138WE-KB-4	FN AS4789 - RMBS		12/01/2019	Paydown		24,753	24,753	25,747	25,705		(952)		(952)		24,753		0	0	470	04/01/2045
3138WE-ZJ-1	FN AS5244 - RMBS		12/01/2019	Paydown		32,591	32,591	33,890	33,783		(1,192)		(1,192)		32,591				740	06/01/2045
3138WF-B6-2	FN AS5460 - RMBS		12/01/2019	Paydown		22,122	22,122	23,177	23,101		(978)		(978)		22,122				520	07/01/2045
3138WF-GE-0	FN AS5596 - RMBS		12/01/2019	Paydown		30,721	30,721	32,117	32,164		(1,444)		(1,444)		30,721		0	0	793	08/01/2045
3138WJ-3C-0	FN AS8894 - RMBS		12/01/2019	Paydown		38,865	38,865	39,589	39,498		(633)		(633)		38,865				756	03/01/2032
3138WJ-PC-6	FN AS8518 - RMBS		12/01/2019	Paydown		35,115	35,115	34,937	34,940		176		176		35,115		0	0	716	12/01/2046
3138WJ-QE-1	FN AS8552 - RMBS		12/01/2019	Paydown		24,783	24,783	25,353	25,308		(525)		(525)		24,783		0	0	492	12/01/2036
3138WK-4X-0	FN AS9837 - RMBS		12/01/2019	Paydown		60,235	60,235	60,167	60,148		87		87		60,235				1,147	06/01/2032
3138X4-V9-8	FN AU5139 - RMBS		12/01/2019	Paydown		31,168	31,168	32,484	32,525		(1,357)		(1,357)		31,168		0	0	778	08/01/2043

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
3138Y6-3S-1	FN AX5308 - RMBS		12/01/2019	Paydown		18,253	18,253	19,149	19,144		(891)		(891)		18,253		0	0	407	01/01/2042
3138YW-KG-1	FN AZ4794 - RMBS		12/01/2019	Paydown		29,256	29,256	30,669	30,489		(1,233)		(1,233)		29,256		0	0	565	10/01/2030
31390E-SX-1	FN 644134 - RMBS		12/01/2019	Paydown		852	852	856	854		(3)		(3)		852		0	0	33	05/01/2032
31403A-XD-2	FN 743276 - RMBS		12/01/2019	Paydown		654	654	671	661		(7)		(7)		654		0	0	24	10/01/2033
31403C-6L-0	FN 745275 - RMBS		12/01/2019	Paydown		3,005	3,005	2,927	2,924		80		80		3,005		0	0	102	02/01/2036
31403C-6U-0	FN 745283 - RMBS		12/01/2019	Paydown		8,650	8,650	8,355	8,342		307		307		8,650				278	01/01/2036
31404F-J4-6	FN 767183 - RMBS		04/01/2019	Paydown		224	224	223	224						224				1	02/01/2019
31408J-DS-7	FN 852513 - RMBS		12/01/2019	Paydown		1,958	1,958	1,938	1,939		19		19		1,958				84	01/01/2036
31409W-D9-9	FN 880428 - RMBS		12/01/2019	Paydown		507	507	509	508		(1)		(1)		507		0	0	35	04/01/2036
3140E0-EJ-0	FN AZ7336 - RMBS		12/01/2019	Paydown		13,675	13,675	13,922	13,916		(241)		(241)		13,675		0	0	296	11/01/2045
3140EV-JC-2	FN BC1158 - RMBS		12/01/2019	Paydown		29,836	29,836	30,777	30,770		(934)		(934)		29,836		0	0	723	02/01/2046
3140FM-BD-7	FN BE1835 - RMBS		12/01/2019	Paydown		27,337	27,337	27,721	27,679		(342)		(342)		27,337				563	11/01/2036
3140FM-DF-0	FN BE1901 - RMBS		12/01/2019	Paydown		17,571	17,571	17,581	17,574		(4)		(4)		17,571		0	0	349	12/01/2046
3140GQ-4C-7	FN BH2618 - RMBS		12/01/2019	Paydown		31,757	31,757	31,548	31,543		214		214		31,757				740	08/01/2047
3140GS-KW-1	FN BH3908 - RMBS		12/01/2019	Paydown		40,427	40,427	42,802	42,691		(2,264)		(2,264)		40,427				1,159	08/01/2047
3140GS-PD-8	FN BH4019 - RMBS		12/01/2019	Paydown		46,290	46,290	48,335	48,247		(1,957)		(1,957)		46,290		0	0	1,318	09/01/2047
3140GU-MA-2	FN BH5752 - RMBS		12/01/2019	Paydown		20,988	20,988	21,545	21,517		(529)		(529)		20,988		0	0	516	11/01/2047
3140J7-UL-7	FN BM3286 - RMBS		12/01/2019	Paydown		52,307	52,307	54,914	54,908		(2,601)		(2,601)		52,307		0	0	1,585	11/01/2047
3140J8-HC-0	FN BM3826 - RMBS		12/01/2019	Paydown		68,413	68,413	70,572	70,564		(2,151)		(2,151)		68,413		0	0	2,110	04/01/2048
3140J9-EB-3	FN BM4629 - RMBS		12/01/2019	Paydown		38,736	38,736	38,845	38,843		(107)		(107)		38,736		0	0	1,025	10/01/2048
3140Q8-3U-7	FN CA1710 - RMBS		12/01/2019	Paydown		55,368	55,368	57,636	57,575		(2,208)		(2,208)		55,368				1,573	05/01/2048
3140Q8-K8-7	FN CA1218 - RMBS		12/01/2019	Paydown		97,135	97,135	100,762	100,673		(3,538)		(3,538)		97,135		0	0	2,734	02/01/2048
31410X-ZR-0	FN 900852 - RMBS		12/01/2019	Paydown		4,081	4,081	4,102	4,096		(15)		(15)		4,081		0	0	135	01/01/2037
31416X-QU-7	FN AB2266 - RMBS		12/01/2019	Paydown		20,650	20,650	21,502	21,449		(799)		(799)		20,650		0	0	534	02/01/2041
31417D-TR-4	FN AB6859 - RMBS		12/01/2019	Paydown		24,999	24,999	25,983	25,976		(977)		(977)		24,999		0	0	630	11/01/2042
31417E-CG-4	FN AB7270 - RMBS		12/01/2019	Paydown		33,643	33,643	35,167	34,886		(1,244)		(1,244)		33,643		0	0	613	12/01/2042
31417E-H2-0	FN AB7448 - RMBS		12/01/2019	Paydown		128,583	128,582	133,334	131,453		(2,870)		(2,870)		128,582		0	0	1,887	01/01/2028
31417E-ZK-0	FN AB7945 - RMBS		12/01/2019	Paydown		42,154	42,154	43,524	43,288		(1,134)		(1,134)		42,154		0	0	647	02/01/2043
31417G-5A-0	FN AB9840 - RMBS		12/01/2019	Paydown		16,192	16,192	16,997	16,973		(781)		(781)		16,192				391	07/01/2043
31418C-4G-6	FN MA3522 - RMBS		12/01/2019	Paydown		100,544	100,544	106,073			(5,530)		(5,530)		100,544				734	11/01/2048
31418C-EE-0	FN MA2832 - RMBS		12/01/2019	Paydown		21,879	21,879	21,916	21,903		(24)		(24)		21,879		0	0	437	12/01/2036
31418C-FD-1	FN MA2863 - RMBS		12/01/2019	Paydown		37,878	37,878	37,931	37,921		(43)		(43)		37,878		0	0	752	01/01/2047
31418C-ND-2	FN MA3087 - RMBS		12/01/2019	Paydown		53,805	53,805	55,221	55,152		(1,347)		(1,347)		53,805		0	0	1,351	08/01/2047
31418C-QB-3	FN MA3149 - RMBS		12/01/2019	Paydown		72,744	72,744	75,526	75,519		(2,775)		(2,775)		72,744		0	0	2,032	10/01/2047
31418C-U8-5	FN MA3306 - RMBS		12/01/2019	Paydown		44,740	44,740	45,614	45,582		(842)		(842)		44,740		0	0	1,234	03/01/2048
31419F-FW-1	FN AE4680 - RMBS		12/01/2019	Paydown		22,749	22,749	23,591	23,531		(782)		(782)		22,749		0	0	603	11/01/2040
378325-BK-9	GLENDALE ARIZ TRANSN EXCISE TAX REV		03/14/2019	WELLS FARGO BANK, N.A./SIG		407,005	350,000	423,308	398,351		(1,440)		(1,440)		396,910		10,094	10,094	12,493	07/01/2028
409327-HH-9	HAMPTON ROADS SANTN DIST VA WASTEWATER R		03/11/2019	PERSHING DIV OF DLJ SEC LNDING		414,789	350,000	431,298	411,416		(1,440)		(1,440)		409,976		4,813	4,813	10,792	08/01/2030
880591-EU-2	TENNESSEE VALLEY AUTHORITY		03/13/2019	MIZUHO SECURITIES USA/FIXED INCOME		204,635	205,000	204,842	204,871		3		3		204,873		(238)	(238)	3,651	02/01/2027
3199999. Subtotal - Bonds - U.S. Special Revenues						5,230,983	5,095,914	5,384,758	5,097,627		(121,379)		(121,379)		5,209,956		21,027	21,027	119,339	XXX
00724F-AB-7	ADOBE SYSTEMS INC		11/14/2019	PERSHING DIV OF DLJ SEC LNDING		402,120	400,000	435,700	406,783		(5,496)		(5,496)		401,287		833	833	24,647	02/01/2020
009158-AP-1	AIR PRODUCTS AND CHEMICALS INC		08/21/2019	Maturity @ 100.00		250,000	250,000	249,820	249,991		9		9		250,000				10,938	08/21/2019
02376A-AA-7	AMERICAN AIRLINES INC - ABS		11/01/2019	Paydown		27,061	27,061	27,061	27,061						27,061				907	04/15/2031
055650-CD-8	BP CAPITAL MARKETS PLC	C	02/01/2019	Adjustment															750	05/10/2023
06406H-CU-1	BANK OF NEW YORK MELLON CORP		05/15/2019	Maturity @ 100.00		100,000	100,000	99,806	99,985		15		15		100,000				1,100	05/15/2019
084670-BL-1	BERKSHIRE HATHAWAY INC		06/14/2019	TORONTO DOMINION SECS USA INC		399,748	400,000	399,964	399,997		2		2		399,999		(251)	(251)	7,093	08/14/2019
096630-AB-4	BOARDWALK PIPELINES LP		06/19/2019	WELLS FARGO SECURITIES LLC		352,027	350,000	392,882	355,694		(3,788)		(3,788)		351,906		121	121	15,429	09/15/2019
12594C-BF-6	COMM 16DC2 A5 - CMBS		02/27/2019	WELLS FARGO SECURITIES LLC		397,571	390,000	401,669	398,612		(191)		(191)		398,421		(849)	(849)	3,671	02/12/2049
14912L-6F-3	CATERPILLAR FINANCIAL SERVICES CORP		11/14/2019	JP MORGAN SECURITIES LLC		150,008	150,000	149,880	149,978		21		21		149,999		8	8	3,253	12/01/2019

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
17275R-AH-5	CISCO SYSTEMS INC		09/30/2019	MORGAN STANLEY CO		301,977	300,000	299,556	299,946		39		39		299,985		1,992	1,992	16,205	01/15/2020
200340-AP-2	COMERICA INC		05/23/2019	Maturity @ 100.00		110,000	110,000	110,000	110,000						110,000				1,169	05/23/2019
21036P-AU-2	CONSTELLATION BRANDS INC		08/23/2019	JP MORGAN SECURITIES LLC		269,684	270,000	269,622	269,839		123		123		269,962		(278)	(278)	4,335	11/07/2019
22546Q-AN-7	CREDIT SUISSE AG (NEW YORK BRANCH)	C	04/29/2019	JP MORGAN SECURITIES LLC		249,945	250,000	249,485	249,957		35		35		249,992		(47)	(47)	2,444	05/28/2019
285512-AC-3	ELECTRONIC ARTS INC		09/09/2019	MORGAN STANLEY CO		127,519	125,000	124,813	124,919		25		25		124,944		2,575	2,575	4,753	03/01/2021
316770-BK-4	FIFTH THIRD BANK (OHIO)		11/04/2019	JP MORGAN SECURITIES LLC		200,514	200,000	199,924	199,955		21		21		199,976		538	538	4,473	10/30/2020
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC		02/11/2019	CREDIT SUISSE SECURITIES (USA)		367,976	400,000	400,000	400,000						400,000		(32,024)	(32,024)	9,059	01/09/2024
36252A-AA-4	GSMS 15GS1 A1 - CMBS		12/01/2019	Paydown		68,039	68,039	68,037	68,018		21		21		68,039		0	0	789	11/13/2048
36962G-2T-0	GENERAL ELECTRIC CO		11/14/2019	US BANCORP INVESTMENTS INC.		506,765	500,000	500,815	500,139		(90)		(90)		500,049		6,716	6,716	28,829	05/04/2020
40414L-AH-2	HCP INC		05/07/2019	WELLS FARGO SECURITIES LLC		498,790	500,000	498,645	499,781		70		70		499,851		(1,061)	(1,061)	10,099	02/01/2020
4042Q1-AE-7	HSBC BANK USA	C	05/06/2019	Amherst Pierpont Securities		410,724	400,000	440,312	412,445		(2,586)		(2,586)		409,859		865	865	13,758	08/24/2020
43789V-AA-6	HOF 192 A1 - CMO/RMBS		12/25/2019	Paydown		49,722	49,722	49,721			1		1		49,722		0	0	266	09/25/2059
440452-AE-0	HORMEL FOODS CORP		09/09/2019	US BANCORP INVESTMENTS INC.		205,396	200,000	199,430	199,856		42		42		199,898		5,498	5,498	7,471	04/15/2021
478160-CF-9	JOHNSON & JOHNSON		01/10/2019	WELLS FARGO SECURITIES LLC		386,964	400,000	398,984	399,064		1		1		399,065		(12,101)	(12,101)	5,276	03/03/2037
512807-AM-0	LAM RESEARCH CORP		10/23/2019	PERSHING DIV OF DLJ SEC LNDING		360,666	360,000	363,042	360,737		(533)		(533)		360,204		462	462	11,000	03/15/2020
61764R-BC-1	MSBAM 15C20 A2 - CMBS		03/13/2019	MORGAN STANLEY CO		194,490	195,000	200,845	195,957		(268)		(268)		195,689		(1,200)	(1,200)	1,572	02/18/2048
66989G-AA-8	NOVARTIS SECURITIES INVESTMENT LTD	C	02/10/2019	Maturity @ 100.00		1,050,000	1,050,000	1,081,586	1,050,443		(443)		(443)		1,050,000				26,906	02/10/2019
682134-AC-5	OMNICOM GROUP INC		08/01/2019	VARIOUS		200,000	200,000	204,352	200,856		(301)		(301)		200,554		(554)	(554)	6,092	08/15/2020
68267L-AA-6	OMFIT 171 A1 - ABS		11/15/2019	VARIOUS		449,968	450,000		449,974		13		13		449,987		(19)	(19)	9,862	09/14/2032
713448-CX-4	PEPSICO INC		03/12/2019	CREDIT SUISSE SECURITIES (USA)		430,665	425,000	424,919	424,960		2		2		424,962		5,703	5,703	8,674	07/17/2022
74368C-AD-6	PROTECTIVE LIFE GLOBAL FUNDING		03/20/2019	Amherst Pierpont Securities		496,830	500,000	500,000	500,000						500,000		(3,170)	(3,170)	4,060	09/13/2019
78410T-AA-4	SCFET 171 A - ABS		12/20/2019	Paydown		53,115	53,115	53,103	53,944		(829)		(829)		53,115		0	0	1,224	01/20/2023
80285M-AF-6	SDART 184 B - ABS		01/07/2019	JPM/INTL FCSTONE FINANCIAL INC		250,156	250,000	249,958	249,964		0		0		249,965		191	191	522	01/17/2023
828807-CF-2	SIMON PROPERTY GROUP LP		10/07/2019	VARIOUS		361,895	350,000	348,618	349,677		110		110		349,787		213	213	28,738	03/01/2021
83406E-AC-9	SOFI 18A A2B - ABS		02/28/2019	GOLDMAN		98,219	100,000	99,655	99,712		10		10		99,723		(1,504)	(1,504)	565	02/25/2042
842400-GF-4	SOUTHERN CALIFORNIA EDISON CO		04/01/2019	VARIOUS		116,413	120,000		120,001		0		0		120,001		(3,587)	(3,587)	1,234	02/01/2022
842400-GL-1	SOUTHERN CALIFORNIA EDISON CO		02/07/2019	JP MORGAN SECURITIES LLC		289,158	300,000	300,057	300,050		(1)		(1)		300,049		(10,891)	(10,891)	1,983	06/01/2023
89352L-AC-4	TRANSCANADA PIPELINES LIMITED	C	04/04/2019	PERSHING DIV OF DLJ SEC LNDING		293,300	250,000	257,490	253,288		(102)		(102)		253,185		40,115	40,115	8,531	10/14/2025
90261X-HE-5	UBS AG (STAMFORD BRANCH)	C	06/20/2019	WELLS FARGO SECURITIES LLC		299,964	300,000	299,508	299,937		48		48		299,985		(21)	(21)	6,076	08/14/2019
90931L-AA-6	UNITED AIRLINES INC - ABS		08/01/2019	Paydown		8,706	8,706	8,706	8,706						8,706		0	0	336	01/07/2030
918286-AA-3	VSTNA 18A A - ABS		12/20/2019	Paydown		54,992	54,992	54,990	54,990		3		3		54,992				1,031	02/20/2036
92211M-AC-7	VDC 181 A2 - ABS		12/15/2019	Paydown		700	700	700	700						700		0	0	17	02/16/2043
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,841,787	10,807,335	10,413,655	10,795,916		(14,016)		(14,016)		10,831,621		(1,729)	(1,729)	295,138	XXX
8399997. Total - Bonds - Part 4						19,189,829	18,910,420	18,949,008	19,013,436		(138,606)		(138,606)		19,158,257		19,677	19,677	460,347	XXX
8399998. Total - Bonds - Part 5						222,823	220,000	222,614			(225)		(225)		222,389		434	434	2,368	XXX
8399999. Total - Bonds						19,412,651	19,130,420	19,171,622	19,013,436		(138,831)		(138,831)		19,380,646		20,111	20,111	462,715	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX

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
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						19,412,651	XXX	19,171,622	19,013,436		(138,831)		(138,831)		19,380,646		20,111	20,111	462,715	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
62854A-AM-6	MYLAN NV	C	08/21/2019	WELLS FARGO SECURITIES LLC	10/16/2019	MORGAN STANLEY CO	220,000	222,614	222,823	222,389		(225)		(225)			434	434	2,368	1,309
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							220,000	222,614	222,823	222,389		(225)		(225)			434	434	2,368	1,309
8399998. Total - Bonds							220,000	222,614	222,823	222,389		(225)		(225)			434	434	2,368	1,309
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								222,614	222,823	222,389		(225)		(225)			434	434	2,368	1,309

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
1999999 - Totals										XXX	XXX

NONE

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

NONE

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
9199999 - Totals											XXX				XXX	XXX	XXX		

NONE

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

NONE

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Year Initial Undiscounted Premium Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1759999999 - Totals														XXX							XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

NONE

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	[illegible]	[illegible]	Notional Amount	[illegible]	Cumulative Prior Year(s) [illegible]	Current Year [illegible] of Un-discounted (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1759999999 - Totals																	XXX							XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1759999999 - Totals																		XXX	XXX

NONE

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0299999999 - Total						XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK ..... NEW YORK, NY	.....	.....0.010	5,006	.....	828,448	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	5,006		828,448	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	5,006		828,448	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	5,006		828,448	XXX

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

1. January	1,763,055	4. April	691,718	7. July	585,896	10. October	2,168,602
2. February	842,603	5. May	599,021	8. August	54,339	11. November	85,288
3. March	209,382	6. June	492,390	9. September	177,852	12. December	828,448

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								
94975H-29-6	WELLS FRGO TREASURY PLUS COL I MMF		12/03/2019	1.440		100,000		
31846V-41-9	FIRST AMERICAN TREAS OBG V		12/03/2019	1.350		1		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						100,001		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	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	B	DE RSD FOR WC BY INS CODE 85 TITLE CH SEC 513			108,187	137,944
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	GA RSD BY RULES & REG CH 120-2-18.01			100,125	100,125
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	MA RSD BY GEN LAWS CH 152 SEC 61 & 62			152,893	160,508
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	B	NH RSD BY RSA 402:2			504,447	505,781
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC	B	NC RSD BY GEN STAT 58-5-5 & 58-5-10			323,040	329,457
35. North Dakota ND						
36. Ohio OH	B	PLEDGED WITH THE STATE OF OHIO FOR THE BENEFIT OF ALL POLICYHOLDERS	1,692,288	1,873,855		
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	B	VA RSD BY INS CODE SEC 1314 & 1315			219,147	230,061
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	1,692,288	1,873,855	1,407,840	1,463,875
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				

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