



ANNUAL STATEMENT

For the Year Ended December 31, 2019
of the Condition and Affairs of the

RiverLink Health

NAIC Group Code..... 4807, 4807
(Current Period) (Prior Period)

NAIC Company Code..... 15499

Employer's ID Number..... 46-4380824

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Licensed as Business Type Health Insuring Corporation

Is HMO Federally Qualified? Yes [X] No []

Incorporated/Organized..... December 18, 2013

Commenced Business..... January 1, 2015

Statutory Home Office

10496 Montgomery Road, Suite 212 .. Cincinnati .. OH .. US .. 45242
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

33820 Weyerhaeuser Way S .. Federal Way .. WA .. US .. 98001
(Street and Number) (City or Town, State, Country and Zip Code)

866-789-7747
(Area Code) (Telephone Number)

Mail Address

PO Box 27510 .. Federal Way .. WA .. US .. 98093
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

33820 Weyerhaeuser Way S .. Federal Way .. WA .. US .. 98001
(Street and Number) (City or Town, State, Country and Zip Code)

253-517-4300
(Area Code) (Telephone Number)

Internet Web Site Address

www.RiverLinkHealth.com

Statutory Statement Contact

Thuy Le
(Name)

253-517-4340
(Area Code) (Telephone Number) (Extension)

thuy.le@qualchoicehealth.com
(E-Mail Address)

253-517-4385
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Mark Fred Bjornson	CEO/President	2. Charles William Hanson	Treasurer
3.		4.	

OTHER

DIRECTORS OR TRUSTEES

Mark Fred Bjornson	Charles William Hanson	Gregory Porter Moore	Randall Alvin Crow
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State of.....
County of.....

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

(Signature)
Mark Fred Bjornson

1. (Printed Name)
CEO/President

(Title)

(Signature)
Charles William Hanson

2. (Printed Name)
Treasurer

(Title)

(Signature)

3. (Printed Name)

(Title)

Subscribed and sworn to before me
This day of 2020

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		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.....	1,946,241	39.1	1,946,241		1,946,241	39.1
1.02 All Other Governments.....	19,971	0.4	19,971		19,971	0.4
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	109,952	2.2	109,952		109,952	2.2
1.06 Industrial and Miscellaneous.....	1,401,906	28.1	1,401,906		1,401,906	28.1
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	3,478,070	69.8	3,478,070	0	3,478,070	69.8
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	1,502,771	30.2	1,502,771		1,502,771	30.2
6.02 Cash Equivalents (Schedule E, Part 2).....		0.0			0	0.0
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	1,502,771	30.2	1,502,771	0	1,502,771	30.2
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	4,980,841	100.0	4,980,841	0	4,980,841	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		3,764,633
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,859,816
3.	Accrual of discount.....		9,889
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(4,818)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,147,861
7.	Deduct amortization of premium.....		5,242
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		1,653
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		3,478,070
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,478,070

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,946,241	1,966,342	1,944,652	1,950,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	19,971	20,192	19,933	20,000
	4. Totals.....	1,966,212	1,986,534	1,964,585	1,970,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	.....	.....	.....	.....
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	.....	.....	.....	.....
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.....	109,952	111,415	109,820	110,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	1,256,312	1,272,931	1,256,968	1,252,519
	9. Canada.....	75,620	76,376	76,040	75,000
	10. Other Countries.....	69,974	70,618	69,945	70,000
	11. Totals.....	1,401,906	1,419,925	1,402,953	1,397,519
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	3,478,070	3,517,874	3,477,358	3,477,519
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	.....
	25. Total Common Stocks.....	0	0	0	0
	26. Total Stocks.....	0	0	0	0
	27. Total Bonds and Stocks.....	3,478,070	3,517,874	3,477,358	.....

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	44,961	1,901,280				XXX	1,946,241	56.0	2,020,679	53.2	1,946,241	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	44,961	1,901,280	0	0	0	XXX	1,946,241	56.0	2,020,679	53.2	1,946,241	0
2. All Other Governments												
2.1 NAIC 1.....		19,971				XXX	19,971	0.6	19,951	0.5	19,971	
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	19,971	0	0	0	XXX	19,971	0.6	19,951	0.5	19,971	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						XXX	0	0.0	10,000	0.3		
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	0	0	0	XXX	0	0.0	10,000	0.3	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....						XXX	0	0.0	20,370	0.5		
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	0	0	0	0	XXX	0	0.0	20,370	0.5	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	19,986	89,966				XXX	109,952	3.2	214,809	5.7	109,952	
5.2 NAIC 2.....						XXX	0	0.0		0.0		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	19,986	89,966	0	0	0	XXX	109,952	3.2	214,809	5.7	109,952	0

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

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

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NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	193,263	918,911	3,180	3,834	1,802	.XXX.....	1,120,990	32.2	1,079,649	28.4	1,120,990	
6.2 NAIC 2.....	80,790	200,126				.XXX.....	280,916	8.1	434,144	11.4	280,916	
6.3 NAIC 3.....						.XXX.....	0	0.0		0.0		
6.4 NAIC 4.....						.XXX.....	0	0.0		0.0		
6.5 NAIC 5.....						.XXX.....	0	0.0		0.0		
6.6 NAIC 6.....						.XXX.....	0	0.0		0.0		
6.7 Totals.....	274,053	1,119,037	3,180	3,834	1,802	.XXX.....	1,401,906	40.3	1,513,793	39.8	1,401,906	0
7. Hybrid Securities												
7.1 NAIC 1.....						.XXX.....	0	0.0		0.0		
7.2 NAIC 2.....						.XXX.....	0	0.0		0.0		
7.3 NAIC 3.....						.XXX.....	0	0.0		0.0		
7.4 NAIC 4.....						.XXX.....	0	0.0		0.0		
7.5 NAIC 5.....						.XXX.....	0	0.0		0.0		
7.6 NAIC 6.....						.XXX.....	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX.....	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						.XXX.....	0	0.0		0.0		
8.2 NAIC 2.....						.XXX.....	0	0.0		0.0		
8.3 NAIC 3.....						.XXX.....	0	0.0		0.0		
8.4 NAIC 4.....						.XXX.....	0	0.0		0.0		
8.5 NAIC 5.....						.XXX.....	0	0.0		0.0		
8.6 NAIC 6.....						.XXX.....	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX.....	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.....	0	0.0		0.0		
9.2 NAIC 2.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.....	0	0.0		0.0		
9.3 NAIC 3.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.....	0	0.0		0.0		
9.4 NAIC 4.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.....	0	0.0		0.0		
9.5 NAIC 5.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.....	0	0.0		0.0		
9.6 NAIC 6.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.....	0	0.0		0.0		
9.7 Totals.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						.XXX.....	0	0.0		0.0		
10.2 NAIC 2.....						.XXX.....	0	0.0		0.0		
10.3 NAIC 3.....						.XXX.....	0	0.0		0.0		
10.4 NAIC 4.....						.XXX.....	0	0.0		0.0		
10.5 NAIC 5.....						.XXX.....	0	0.0		0.0		
10.6 NAIC 6.....						.XXX.....	0	0.0		0.0		
10.7 Totals.....	0	0	0	0	0	.XXX.....	0	0.0	0	0.0	0	0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....258,210	2,930,128	3,180	3,834	1,802	0	3,197,154	91.9	XXX	XXX	3,197,154	0
11.2 NAIC 2.....	(d).....80,790	200,126	0	0	0	0	280,916	8.1	XXX	XXX	280,916	0
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	339,000	3,130,254	3,180	3,834	1,802	0	(b).....3,478,070	100.0	XXX	XXX	3,478,070	0
11.8 Line 11.7 as a % of Col. 7.....	9.7	90.0	0.1	0.1	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	672,457	2,674,714	6,749	7,664	3,874	.....	.....XXX	XXX	3,365,458	88.6	3,365,459	.....
12.2 NAIC 2.....	14,995	419,149	.....	.....	.....	.....	.....XXX	XXX	434,144	11.4	434,143	.....
12.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	0	0.0	.....	.....
12.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	0	0.0	.....	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.7 Totals.....	687,452	3,093,863	6,749	7,664	3,874	0	XXX	XXX	(b).....3,799,602	100.0	3,799,602	0
12.8 Line 12.7 as a % of Col. 9.....	18.1	81.4	0.2	0.2	0.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	258,210	2,930,128	3,180	3,834	1,802	.....	.....3,197,154	91.9	3,365,459	88.6	3,197,154	XXX
13.2 NAIC 2.....	80,790	200,126	.....	.....	.....	.....	.....280,916	8.1	434,143	11.4	280,916	XXX
13.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.7 Totals.....	339,000	3,130,254	3,180	3,834	1,802	0	3,478,070	100.0	3,799,602	100.0	3,478,070	XXX
13.8 Line 13.7 as a % of Col. 7.....	9.7	90.0	0.1	0.1	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	9.7	90.0	0.1	0.1	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes \$.0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	44,961	1,901,280				XXX	1,946,241	56.0	2,020,679	53.2	1,946,241	
1.02 Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
1.03 Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
1.04 Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
1.05 Totals.....	44,961	1,901,280	.0	.0	.0	XXX	1,946,241	56.0	2,020,679	53.2	1,946,241	.0
2. All Other Governments												
2.01 Issuer Obligations.....		19,971				XXX	19,971	.6	19,951	.5	19,971	
2.02 Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
2.03 Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
2.04 Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
2.05 Totals.....	.0	19,971	.0	.0	.0	XXX	19,971	.6	19,951	.5	19,971	.0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....						XXX	.0	.0	10,000	.3		
3.02 Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
3.03 Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
3.04 Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
3.05 Totals.....	.0	.0	.0	.0	.0	XXX	.0	.0	10,000	.3	.0	.0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....						XXX	.0	.0	20,370	.5		
4.02 Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
4.03 Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
4.04 Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
4.05 Totals.....	.0	.0	.0	.0	.0	XXX	.0	.0	20,370	.5	.0	.0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	19,986	89,966				XXX	109,952	3.2	214,809	5.7	109,952	
5.02 Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
5.03 Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
5.04 Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
5.05 Totals.....	19,986	89,966	.0	.0	.0	XXX	109,952	3.2	214,809	5.7	109,952	.0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	155,740	922,668				XXX	1,078,408	31.0	1,190,169	31.3	1,078,408	
6.02 Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
6.03 Commercial Mortgage-Backed Securities.....	1,013	3,441	3,180	3,834	1,802	XXX	13,270	.4	26,745	.7	13,270	
6.04 Other Loan-Backed and Structured Securities.....	117,299	192,929				XXX	310,228	8.9	296,878	7.8	310,228	
6.05 Totals.....	274,052	1,119,038	3,180	3,834	1,802	XXX	1,401,906	40.3	1,513,792	39.8	1,401,906	.0
7. Hybrid Securities												
7.01 Issuer Obligations.....						XXX	.0	.0		.0		
7.02 Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
7.03 Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
7.04 Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
7.05 Totals.....	.0	.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						XXX	.0	.0		.0		
8.02 Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
8.03 Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
8.04 Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
8.05 Affiliated Bank Loans - Issued.....						XXX	.0	.0		.0		
8.06 Affiliated Bank Loans - Acquired.....						XXX	.0	.0		.0		
8.07 Totals.....	.0	.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0

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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

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Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0		0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0		0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0		0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	.....	.....	.....	.....	.....	XXX.....	0	0.0		0.0	.....	.....
10.03 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	220,687	2,933,885	0	0	0	XXX.....	3,154,572	90.7	XXX.....	XXX.....	3,154,572	0
11.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.03 Commercial Mortgage-Backed Securities.....	1,013	3,441	3,180	3,834	1,802	XXX.....	13,270	0.4	XXX.....	XXX.....	13,270	0
11.04 Other Loan-Backed and Structured Securities.....	117,299	192,929	0	0	0	XXX.....	310,228	8.9	XXX.....	XXX.....	310,228	0
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.08 Totals.....	338,999	3,130,255	3,180	3,834	1,802	0	3,478,070	100.0	XXX.....	XXX.....	3,478,070	0
11.09 Line 11.08 as a % of Col. 7.....	9.7	90.0	0.1	0.1	0.1	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	584,528	2,891,450	.....	.....	.....	XXX.....	XXX.....	XXX.....	3,475,978	91.5	3,475,978	.....
12.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.03 Commercial Mortgage-Backed Securities.....	2,017	6,851	6,339	7,664	3,874	XXX.....	XXX.....	XXX.....	26,745	0.7	26,746	.....
12.04 Other Loan-Backed and Structured Securities.....	100,907	195,561	410	.....	.....	XXX.....	XXX.....	XXX.....	296,878	7.8	296,878	.....
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0	0.0	.....	.....
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.08 Totals.....	687,452	3,093,862	6,749	7,664	3,874	0	XXX.....	XXX.....	3,799,601	100.0	3,799,602	0
12.09 Line 12.08 as a % of Col. 9.....	18.1	81.4	0.2	0.2	0.1	0.0	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	220,688	2,933,885	.....	.....	.....	XXX.....	3,154,573	90.7	3,475,978	91.5	3,154,573	XXX.....
13.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	1,013	3,441	3,180	3,834	1,802	XXX.....	13,270	0.4	26,746	0.7	13,270	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	117,299	192,929	.....	.....	.....	XXX.....	310,228	8.9	296,878	7.8	310,228	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.08 Totals.....	339,000	3,130,255	3,180	3,834	1,802	0	3,478,071	100.0	3,799,602	100.0	3,478,071	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	9.7	90.0	0.1	0.1	0.1	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	9.7	90.0	0.1	0.1	0.1	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.08 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
14.09 Line 14.08 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	34,968	34,968		
2. Cost of cash equivalents acquired.....	84,859	84,859		
3. Accrual of discount.....	172	172		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	120,000	120,000		
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2			Codes			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	
				F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description			Code				Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value												
U.S. Government - Issuer Obligations																								
912828	ZZ	2	UNITED STATES TREASURY NOTE/BOND				1	44,856	99.988	44,995	45,000	44,961		49			1.625	1.736	AO	156	731	10/26/2017	10/15/2020	
912828	4G	2	UNITED STATES TREASURY NOTE/BOND				1	193,469	100.965	196,882	195,000	194,319		513			2.375	2.653	AO	987	4,631	05/02/2018	04/15/2021	
912828	4T	4	UNITED STATES TREASURY NOTE/BOND				1	109,987	101.453	111,598	110,000	109,994		4			2.625	2.629	JD	134	2,888	07/06/2018	06/15/2021	
912828	5A	4	UNITED STATES TREASURY NOTE/BOND				1	119,236	101.918	122,302	120,000	119,549		255			2.750	2.978	MS	979	3,300	10/09/2018	09/15/2021	
912828	5F	3	UNITED STATES TREASURY NOTE/BOND				1	49,909	102.242	51,121	50,000	49,944		30			2.875	2.940	AO	306	1,438	11/02/2018	10/15/2021	
912828	5L	0	UNITED STATES TREASURY NOTE/BOND				1	120,159	102.359	122,831	120,000	120,104		(52)			2.875	2.827	MN	445	3,450	12/04/2018	11/15/2021	
912828	5R	7	UNITED STATES TREASURY NOTE/BOND				1	214,863	101.984	219,266	215,000	214,911		44			2.625	2.647	JD	262	5,644	01/02/2019	12/15/2021	
912828	5X	4	UNITED STATES TREASURY NOTE/BOND				1	44,998	100.918	45,413	45,000	44,999		1			2.500	2.502	JJ	471	563	02/12/2019	01/31/2021	
912828	6C	9	UNITED STATES TREASURY NOTE/BOND				1	69,932	101.898	71,329	70,000	69,951		19			2.500	2.534	FA	661	875	03/05/2019	02/15/2022	
912828	6H	8	UNITED STATES TREASURY NOTE/BOND				1	70,216	101.731	71,212	70,000	70,163		(53)			2.375	2.266	MS	493	831	04/02/2019	03/15/2022	
912828	6Y	1	UNITED STATES TREASURY NOTE/BOND				1	244,368	100.402	245,985	245,000	244,470		102			1.750	1.841	JD	199	2,144	07/09/2019	06/15/2022	
912828	7C	8	UNITED STATES TREASURY NOTE/BOND				1	70,407	100.387	70,271	70,000	70,356		(52)			1.750	1.545	JJ	566		08/13/2019	07/15/2022	
912828	7F	1	UNITED STATES TREASURY NOTE/BOND				1	80,356	100.242	80,194	80,000	80,290		(66)			1.750	1.517	JJ	586		08/16/2019	07/31/2021	
912828	Q3	7	UNITED STATES TREASURY NOTE/BOND				1	24,480	99.543	24,886	25,000	24,672		191			1.250	2.327	MS	79	156	04/04/2019	03/31/2021	
912828	Y2	0	UNITED STATES TREASURY NOTE/BOND				1	19,977	101.555	20,311	20,000	19,987		8			2.625	2.666	JJ	243	525	07/13/2018	07/15/2021	
912828	YA	2	UNITED STATES TREASURY NOTE/BOND				1	34,821	99.781	34,923	35,000	34,838		17			1.500	1.681	FA	198		09/19/2019	08/15/2022	
912828	YF	1	UNITED STATES TREASURY NOTE/BOND				1	60,244	99.770	59,862	60,000	60,225		(19)			1.500	1.358	MS	267		10/04/2019	09/15/2022	
912828	YK	0	UNITED STATES TREASURY NOTE/BOND				1	337,405	99.391	337,928	340,000	337,540		135			1.375	1.642	AO	996		11/08/2019	10/15/2022	
912828	YW	4	UNITED STATES TREASURY NOTE/BOND				1	34,969	100.098	35,034	35,000	34,968					1.625	1.656	JD	26		12/11/2019	12/15/2022	
0199999.	U.S. Government - Issuer Obligations							1,944,652	XXX	1,966,343	1,950,000	1,946,241	0	1,126	0	0	XXX	XXX	XXX	8,054	27,176	XXX	XXX	
0599999.	Total - U.S. Government							1,944,652	XXX	1,966,343	1,950,000	1,946,241	0	1,126	0	0	XXX	XXX	XXX	8,054	27,176	XXX	XXX	
All Other Governments - Issuer Obligations																								
298785	HQ	2	EUROPEAN INVESTMENT BANK		D		1FE	19,933	100.962	20,192	20,000	19,971		20			2.375	2.483	MN	63	475	02/06/2018	05/13/2021	
0699999.	All Other Governments - Issuer Obligations							19,933	XXX	20,192	20,000	19,971	0	20	0	0	XXX	XXX	XXX	63	475	XXX	XXX	
1099999.	Total - All Other Governments							19,933	XXX	20,192	20,000	19,971	0	20	0	0	XXX	XXX	XXX	63	475	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																								
3135G0	U9	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	69,950	102.023	71,416	70,000	69,966		16			2.625	2.650	JJ	868	919	01/09/2019	01/11/2022	
3137EA	EF	2	FEDERAL HOME LOAN MORTGAGE CORP				1	19,870	99.920	19,984	20,000	19,986		45			1.375	1.602	AO	54	275	05/05/2017	04/20/2020	
68607D	TT	2	STATE OF OREGON DEPARTMENT OF TRANSPORTA				1FE	20,000	100.074	20,015	20,000	20,000					1.855	1.855	MN	42		11/07/2019	11/15/2022	
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations							109,820	XXX	111,415	110,000	109,952	0	61	0	0	XXX	XXX	XXX	964	1,194	XXX	XXX	
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations							109,820	XXX	111,415	110,000	109,952	0	61	0	0	XXX	XXX	XXX	964	1,194	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
00206R	DN	9	AT&T INC			1,2	2FE	9,992	102.375	10,238	10,000	9,994		2			3.200	3.229	MS	107	320	02/07/2019	03/01/2022	
00287Y	BE	8	ABBVIE INC			1,2	2FE	10,124	102.582	10,258	10,000	10,089		(35)			3.375	2.863	MN	44	390	04/03/2019	11/14/2021	
00440E	AT	4	CHUBB INA HOLDINGS INC			1,2	1FE	19,699	100.354	20,071	20,000	19,899		117			2.300	2.913	MN	74	460	04/05/2018	11/03/2020	
025816	BM	0	AMERICAN EXPRESS CO			2	2FE	15,129	101.195	15,178	15,000	15,123		(6)			2.500	2.161	FA	156		11/07/2019	08/01/2022	
02665W	CP	4	AMERICAN HONDA FINANCE CORP				1FE	19,990	102.942	20,588	20,000	19,994		3			3.375	3.392	JD	39	675	10/03/2018	12/10/2021	
02665W	DF	5	AMERICAN HONDA FINANCE CORP				1FE	19,993	100.363	20,073	20,000	19,994					1.950	1.964	MN	43		11/18/2019	05/20/2022	
026874	BW	6	AMERICAN INTERNATIONAL GROUP INC				2FE	21,573	104.131	20,826	20,000	20,587		(596)			6.400	3.249	JD	57	1,280	04/27/2018	12/15/2020	
031162	CG	3	AMGEN INC			1,2	2FE	14,335	99.785	14,968	15,000	14,647		207			1.850	3.345	FA	102	278	06/22/2018	08/19/2021	

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

E10.1

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
037833	DL	1	APPLE INC.....						1FE	14,997	99.930	14,990	15,000	14,998					1.700	1.706	MS.....	78		09/04/2019.	09/11/2022.
053332	AM	4	AUTOZONE INC.....					1,2	2FE	15,493	103.191	15,479	15,000	15,402		(91)			3.700	2.344	AO.....	117	278	07/09/2019.	04/15/2022.
05531F	AX	1	TRUIST FINANCIAL CORP.....					2	1FE	15,027	101.772	15,266	15,000	15,022		(5)			2.750	2.681	AO.....	103	206	05/23/2019.	04/01/2022.
06051G	EM	7	BANK OF AMERICA CORP.....						1FE	10,787	107.321	10,732	10,000	10,585		(202)			5.700	2.761	JJ.....	249	285	04/03/2019.	01/24/2022.
06051G	FW	4	BANK OF AMERICA CORP.....						1FE	14,737	100.916	15,137	15,000	14,876		92			2.625	3.282	AO.....	79	394	06/25/2018.	04/19/2021.
084670	BF	4	BERKSHIRE HATHAWAY INC.....						1FE	15,025	103.584	15,538	15,000	15,017		(8)			3.400	3.342	JJ.....	214	510	12/06/2018.	01/31/2022.
10373Q	AU	4	BP CAPITAL MARKETS AMERICA INC.....					1,2	1FE	14,464	100.485	15,073	15,000	14,662		189			2.112	3.483	MS.....	92	317	12/14/2018.	09/16/2021.
12189L	AF	8	BURLINGTON NORTHERN SANTA FE LLC.....					1,2	1FE	10,139	102.280	10,228	10,000	10,088		(52)			3.450	2.832	MS.....	102	345	02/07/2019.	09/15/2021.
126650	CV	0	CVS HEALTH CORP.....					1,2	2FE	10,408	104.234	10,423	10,000	10,404		(4)			3.700	2.343	MS.....	115		12/18/2019.	03/09/2023.
14913Q	2N	8	CATERPILLAR FINANCIAL SERVICES CORP.....						1FE	14,988	102.219	15,333	15,000	14,993		4			3.150	3.177	MS.....	150	473	09/04/2018.	09/07/2021.
151020	BC	7	CELGENE CORP.....						1FE	19,991	100.785	20,157	20,000	19,996		3			2.875	2.891	FA.....	211	575	02/08/2018.	02/19/2021.
15189T	AT	4	CENTERPOINT ENERGY INC.....						2FE	14,996	102.620	15,393	15,000	14,998		1			3.600	3.609	MN.....	90	579	10/03/2018.	11/01/2021.
17275R	AP	7	CISCO SYSTEMS INC.....						1FE	20,056	101.333	20,267	20,000	20,022		(18)			2.900	2.803	MS.....	189	580	02/21/2018.	03/04/2021.
172967	FT	3	CITIGROUP INC.....						1FE	10,396	104.849	10,485	10,000	10,279		(117)			4.500	3.074	JJ.....	209	225	02/07/2019.	01/14/2022.
17308C	C4	6	CITIGROUP INC.....					1,2	1FE	20,000	100.311	20,062	20,000	20,000					2.312	2.312	MN.....	73		10/28/2019.	11/04/2022.
20030N	CQ	2	COMCAST CORP.....						1FE	14,985	102.938	15,441	15,000	14,991		5			3.450	3.486	AO.....	129	512	10/02/2018.	10/01/2021.
205887	BZ	4	CONAGRA BRANDS INC.....						2FE	14,983	103.196	15,479	15,000	14,989		6			3.800	3.841	AO.....	109	570	10/15/2018.	10/22/2021.
24422E	UK	3	JOHN DEERE CAPITAL CORP.....						1FE	4,998	102.306	5,115	5,000	4,999		1			3.125	3.136	MS.....	48	156	09/05/2018.	09/10/2021.
24422E	UQ	0	JOHN DEERE CAPITAL CORP.....						1FE	9,990	102.795	10,280	10,000	9,993		3			3.200	3.234	JJ.....	152	160	01/04/2019.	01/10/2022.
25468P	DJ	2	TWDC ENTERPRISES 18 CORP.....						1FE	9,821	100.661	10,066	10,000	9,907		81			2.300	3.159	FA.....	89	230	12/06/2018.	02/12/2021.
26441C	AR	6	DUKE ENERGY CORP.....					1,2	2FE	19,146	99.919	19,984	20,000	19,526		272			1.800	3.274	MS.....	120	360	08/02/2018.	09/01/2021.
26875P	AK	7	EOG RESOURCES INC.....					1,2	1FE	10,182	101.862	10,186	10,000	10,180		(3)			2.625	1.996	MS.....	77		12/12/2019.	03/15/2023.
30231G	BB	7	EXXON MOBIL CORP.....						1FE	15,000	100.552	15,083	15,000	15,000					1.902	1.902	FA.....	107		08/13/2019.	08/16/2022.
369550	BE	7	GENERAL DYNAMICS CORP.....						1FE	19,861	101.683	20,337	20,000	19,935		46			3.000	3.245	MN.....	83	600	05/08/2018.	05/11/2021.
38141G	VU	5	GOLDMAN SACHS GROUP INC/THE.....					2	1FE	19,628	100.873	20,175	20,000	19,835		121			2.625	3.270	AO.....	96	525	04/04/2018.	04/25/2021.
427866	BA	5	HERSHEY CO/THE.....						1FE	24,983	101.693	25,423	25,000	24,992		6			3.100	3.124	MN.....	99	775	05/03/2018.	05/15/2021.
45687A	AM	4	INGERSOLL-RAND GLOBAL HOLDING CO LTD.....						2FE	14,976	100.919	15,138	15,000	14,991		8			2.900	2.957	FA.....	157	435	02/13/2018.	02/21/2021.
459200	JX	0	INTERNATIONAL BUSINESS MACHINES CORP.....						1FE	4,997	102.262	5,113	5,000	4,998		1			2.850	2.869	MN.....	19	70	05/08/2019.	05/13/2022.
46625H	JD	3	JPMORGAN CHASE & CO.....						1FE	36,562	105.002	36,751	35,000	36,162		(400)			4.500	2.831	JJ.....	687	788	04/03/2019.	01/24/2022.
46625H	JE	1	JPMORGAN CHASE & CO.....						1FE	15,566	103.465	15,520	15,000	15,508		(59)			3.250	1.968	MS.....	133	244	09/03/2019.	09/23/2022.
58013M	EX	8	MCDONALD'S CORP.....					1,2	2FE	25,247	100.684	25,171	25,000	25,075		(86)			2.750	2.392	JD.....	42	688	01/18/2018.	12/09/2020.
585055	BR	6	MEDTRONIC INC.....						1FE	4,034	102.852	4,114	4,000	4,025		(9)			3.150	2.859	MS.....	37	126	02/07/2019.	03/15/2022.
594918	BP	8	MICROSOFT CORP.....					1,2	1FE	23,952	99.868	24,967	25,000	24,449		331			1.550	2.968	FA.....	154	388	06/22/2018.	08/08/2021.
61744Y	AH	1	MORGAN STANLEY.....						1FE	10,185	101.847	10,185	10,000	10,164		(21)			2.750	2.043	MN.....	32	138	09/03/2019.	05/19/2022.
61747W	AL	3	MORGAN STANLEY.....						1FE	26,090	105.343	26,336	25,000	25,665		(402)			5.500	3.744	JJ.....	584	1,375	12/06/2018.	07/28/2021.
666807	BL	5	NORTHROP GRUMMAN CORP.....						2FE	9,999	100.111	10,011	10,000	10,000		1			2.080	2.085	AO.....	44	208	10/10/2017.	10/15/2020.
68389X	BK	0	ORACLE CORP.....					1,2	1FE	9,833	100.210	10,021	10,000	9,882		50			1.900	2.612	MS.....	56	95	04/03/2019.	09/15/2021.
693476	BN	2	PNC FINANCIAL SERVICES GROUP INC/THE.....					2	1FE	15,406	102.741	15,411	15,000	15,333		(73)			3.300	2.211	MS.....	155	248	07/08/2019.	03/08/2022.
69371R	N7	7	PACCAR FINANCIAL CORP.....						1FE	20,254	101.015	20,203	20,000	20,237		(17)			2.300	1.833	FA.....	180		10/18/2019.	08/10/2022.
70450Y	AB	9	PAYPAL HOLDINGS INC.....						2FE	14,981	100.569	15,085	15,000	14,983		2			2.200	2.244	MS.....	87		09/19/2019.	09/26/2022.
713448	BY	3	PEPSICO INC.....						1FE	14,715	102.091	15,314	15,000	14,808		84			2.750	3.366	MS.....	133	413	11/20/2018.	03/05/2022.

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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						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
717081	ER	0	PFIZER INC.....	----	..	.....	1FE	14,999	102.110	15,317	15,000	14,999				2.800	2.802	MS.....	128	210	03/04/2019.	03/11/2022.			
74432Q	BT	1	PRUDENTIAL FINANCIAL INC.....	----	..	.....	1FE	15,601	104.979	15,747	15,000	15,420		(181)		4.500	2.952	MN.....	84	675	02/26/2019.	11/16/2021.			
744573	AK	2	PUBLIC SERVICE ENTERPRISE GROUP INC.....	----	..	.....	1,2	9,827	99.950	9,995	10,000	9,868		41		2.000	2.731	MN.....	26	100	05/23/2019.	11/15/2021.			
816851	BE	8	SEMPRA ENERGY.....	----	..	.....	2FE	14,980	100.007	15,001	15,000	14,999		10		2.400	2.468	FA.....	150	360	01/09/2018.	02/01/2020.			
882508	AZ	7	TEXAS INSTRUMENTS INC.....	----	..	.....	1,2	19,978	99.941	19,988	20,000	19,997		7		1.750	1.788	MN.....	58	350	05/25/2017.	05/01/2020.			
89236T	EU	5	TOYOTA MOTOR CREDIT CORP.....	----	..	.....	1FE	19,992	101.508	20,302	20,000	19,996		3		2.950	2.964	AO.....	128	590	04/10/2018.	04/13/2021.			
907818	EZ	7	UNION PACIFIC CORP.....	----	..	.....	2FE	14,993	102.192	15,329	15,000	14,995		2		2.950	2.965	MS.....	148	236	02/11/2019.	03/01/2022.			
91159H	HL	7	US BANCORP.....	----	..	.....	2	20,156	100.552	20,110	20,000	20,051		(50)		2.350	2.092	JJ.....	198	470	11/03/2017.	01/29/2021.			
913017	BV	0	UNITED TECHNOLOGIES CORP.....	----	..	.....	2FE	10,098	102.604	10,260	10,000	10,079		(19)		3.100	2.758	JD.....	26	310	05/23/2019.	06/01/2022.			
92343V	DQ	4	VERIZON COMMUNICATIONS INC.....	----	..	.....	2FE	10,051	102.289	10,229	10,000	10,039		(12)		2.946	2.764	MS.....	87	147	04/03/2019.	03/15/2022.			
93114Z	EJ	8	WALMART INC.....	----	..	.....	1FE	20,100	102.138	20,428	20,000	20,076		(24)		3.125	2.859	JD.....	14	547	07/09/2019.	06/23/2021.			
06367T	4W	7	BANK OF MONTREAL.....	----	A	.....	1FE	14,982	101.633	15,245	15,000	14,992		6		3.100	3.141	AO.....	101	465	04/10/2018.	04/13/2021.			
064159	JG	2	BANK OF NOVA SCOTIA/THE.....	----	A	.....	1FE	15,254	101.765	15,265	15,000	15,234		(20)		2.700	1.966	MS.....	128		10/18/2019.	03/07/2022.			
78013X	6D	5	ROYAL BANK OF CANADA.....	----	A	.....	1FE	15,291	102.060	15,309	15,000	15,269		(22)		2.800	2.006	AO.....	72	210	10/18/2019.	04/29/2022.			
89114Q	BZ	0	TORONTO-DOMINION BANK/THE.....	----	A	.....	1FE	19,991	102.132	20,426	20,000	19,996		3		3.250	3.266	JD.....	36	650	06/05/2018.	06/11/2021.			
893526	DK	6	TRANSCANADA PIPELINES LTD.....	----	A	.....	2FE	10,522	101.304	10,130	10,000	10,129		(169)		3.800	2.057	AO.....	95	380	08/18/2017.	10/01/2020.			
377373	AE	5	GLAXOSMITHKLINE CAPITAL PLC.....	----	D	.....	1FE	19,946	101.729	20,346	20,000	19,975		18		3.125	3.220	MN.....	82	625	05/10/2018.	05/14/2021.			
822582	BP	6	SHELL INTERNATIONAL FINANCE BV.....	----	D	.....	1FE	15,010	100.347	15,052	15,000	15,003		(3)		2.250	2.227	MN.....	48	338	12/07/2017.	11/10/2020.			
89153V	AR	0	TOTAL CAPITAL INTERNATIONAL SA.....	----	D	.....	1,2	20,000	100.593	20,118	20,000	20,000				2.218	2.218	JJ.....	211		07/08/2019.	07/12/2021.			
961214	DU	4	WESTPAC BANKING CORP.....	----	D	.....	1FE	14,990	100.677	15,102	15,000	14,996		3		2.650	2.674	JJ.....	172	398	01/17/2018.	01/25/2021.			
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							1,079,474	XXX	1,093,371	1,074,000	1,078,409	0	(975)	0	0	XXX	XXX	XXX	8,294	24,335	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
36251P	AA	2	GS MORTGAGE SECURITIES TRUST 2016-GS3.....	----	..	.....	1FM	8,284	99.671	8,256	8,284	8,283				1.429	1.425	MON...	10	118	09/22/2016.	10/01/2049.			
46645U	AQ	0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU.....	----	..	.....	1FM	723	99.888	722	723	723				1.891	1.888	MON...	1	14	12/05/2016.	12/01/2049.			
95000G	AW	4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20.....	----	..	.....	1FM	4,265	99.266	4,234	4,265	4,264				1.321	1.317	MON...	5	56	08/04/2016.	08/01/2049.			
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							13,272	XXX	13,212	13,272	13,270	0	0	0	0	XXX	XXX	XXX	16	188	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
02005A	HE	1	ALLY MASTER OWNER TRUST.....	----	..	.....	1FE	19,997	101.960	20,392	20,000	19,999		1		3.300	3.306	MON...	29	660	08/07/2018.	07/17/2023.			
03066F	AE	1	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....	----	..	.....	1FE	9,031	100.010	9,032	9,031	9,031				2.040	2.040	MON...	7	184	11/07/2017.	07/18/2022.			
09659Q	AD	9	BMW VEHICLE OWNER TRUST 2018-A.....	----	..	.....	1FE	12,508	100.270	12,542	12,508	12,508				2.350	2.350	MON...	5	294	01/17/2018.	04/25/2022.			
12596E	AC	8	CNH EQUIPMENT TRUST 2018-B.....	----	..	.....	1FE	19,997	101.543	20,309	20,000	19,999		1		3.190	3.194	MON...	28	638	09/18/2018.	11/15/2023.			
12596T	AC	5	CNH EQUIPMENT TRUST 2019-B.....	----	..	.....	1FE	14,997	100.960	15,144	15,000	14,997		1		2.520	2.528	MON...	17	213	05/14/2019.	08/15/2024.			
12652V	AC	1	CNH EQUIPMENT TRUST 2018-A.....	----	..	.....	1FE	19,996	101.156	20,231	20,000	19,998		1		3.120	3.125	MON...	28	624	05/16/2018.	07/17/2023.			
14313F	AD	1	CARMAX AUTO OWNER TRUST.....	----	..	.....	1FE	19,997	101.424	20,285	20,000	19,999		1		3.130	3.134	MON...	28	626	07/18/2018.	06/15/2023.			
14314A	AC	3	CARMAX AUTO OWNER TRUST 2018-1.....	----	..	.....	1FE	19,998	100.398	20,080	20,000	20,000				2.480	2.482	MON...	22	496	01/17/2018.	11/15/2022.			
14316L	AC	7	CARMAX AUTO OWNER TRUST 2019-2.....	----	..	.....	1FE	9,999	101.255	10,125	10,000	9,999				2.680	2.685	MON...	12	177	04/09/2019.	03/15/2024.			
36256G	AE	9	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....	----	..	.....	1FE	4,999	101.295	5,065	5,000	5,000				3.300	3.304	MON...	5	165	09/18/2018.	07/20/2022.			
36256X	AD	4	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA.....	----	..	.....	1FE	14,998	101.374	15,206	15,000	14,999		1		2.970	2.974	MON...	19	412	01/08/2019.	11/16/2023.			
36258M	AD	6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....	----	..	.....	1FE	14,998	99.437	14,916	15,000	14,998				1.750	1.761	MON...	11	45	10/08/2019.	07/16/2024.			
38013F	AD	3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA.....	----	..	.....	1FE	14,998	101.705	15,256	15,000	14,999		1		3.210	3.215	MON...	20	482	10/02/2018.	10/16/2023.			
38013R	AD	7	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA.....	----	..		1FE	19,997	100.833	20,166	20,000	19,999		1		2.810	2.813	MON...	23	562	04/11/2018.	12/16/2022.			

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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	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44891K	AD	7	HYUNDAI AUTO RECEIVABLES TRUST 2018-A.....			.....	..	.....	.....1FE	14,998	...100.688	15,103	15,000	14,999	.....	.....1	.....	.....2.790	2.794	MON...	19	419	04/10/2018.	07/15/2022.
47788C	AC	6	JOHN DEERE OWNER TRUST 2018.....			.....	..	.....	.....1FE	12,460	...100.377	12,508	12,461	12,461	.....	.....	.....	.....2.660	2.661	MON...	15	331	02/21/2018.	04/18/2022.
47789J	AD	8	JOHN DEERE OWNER TRUST 2019-A.....			.....	..	.....	.....1FE	9,999	...101.443	10,144	10,000	9,999	.....	.....	.....	.....2.910	2.915	MON...	13	220	03/05/2019.	07/17/2023.
80285M	AE	9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2.....			.....	..	.....	.....1FE	1,248	...100.034	1,248	1,248	1,248	.....	.....	.....	.....3.010	3.010	MON...	2	38	08/13/2018.	03/15/2022.
80286G	AD	3	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2.....			.....	..	.....	.....1FE	14,998	...100.461	15,068	15,000	15,000	.....	.....	.....	.....2.590	2.592	MON...	17	219	05/13/2019.	05/15/2023.
92349G	AA	9	VERIZON OWNER TRUST 2019-B.....			.....	..	.....	.....1FE	14,999	...100.718	15,107	15,000	14,999	.....	.....	.....	.....2.330	2.333	MON...	11	183	06/04/2019.	12/20/2023.
98162W	AD	9	WORLD OMNI AUTO RECEIVABLES TRUST 2018-D.....			.....	..	.....	.....1FE	14,997	...101.912	15,286	15,000	14,997	.....	.....1	.....	.....3.330	3.337	MON...	22	500	10/10/2018.	04/15/2024.
98162X	AC	9	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI.....			.....	..	.....	.....1FE	9,998	...101.277	10,128	10,000	9,999	.....	.....1	.....	.....2.940	2.946	MON...	13	222	03/05/2019.	05/16/2022.
3599999.		Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							310,207	XXX	313,341	310,248	310,227	0	11	0	0	XXX	XXX	XXX	366	7,710	XXX	XXX
3899999.		Total - Industrial & Miscellaneous (Unaffiliated).....							1,402,953	XXX	1,419,924	1,397,520	1,401,906	0	(964)	0	0	XXX	XXX	XXX	8,676	32,233	XXX	XXX
Totals																								
7699999.		Total - Issuer Obligations.....							3,153,879	XXX	3,191,321	3,154,000	3,154,573	0	232	0	0	XXX	XXX	XXX	17,375	53,180	XXX	XXX
7899999.		Total - Commercial Mortgage-Backed Securities.....							13,272	XXX	13,212	13,272	13,272	0	0	0	XXX	XXX	XXX	16	188	XXX	XXX	
7999999.		Total - Other Loan-Backed and Structured Securities.....							310,207	XXX	313,341	310,248	310,227	0	11	0	0	XXX	XXX	XXX	366	7,710	XXX	XXX
8399999.		Grand Total - Bonds.....							3,477,358	XXX	3,517,874	3,477,520	3,478,070	0	243	0	0	XXX	XXX	XXX	17,757	61,078	XXX	XXX

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

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

SCHEDULE D - PART 3

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

1			2		3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government											
912828	5R	7	UNITED STATES TREASURY NOTE/BOND.....		01/02/2019.....	NOMURA SECURITIES/FI.....		45,195	45,000	62	
912828	5X	4	UNITED STATES TREASURY NOTE/BOND.....		02/12/2019.....	CITIGROUP GLOBAL MKT.....		44,998	45,000	40	
912828	6C	9	UNITED STATES TREASURY NOTE/BOND.....		03/05/2019.....	JPM SECURITIES-FIXED.....		69,932	70,000	92	
912828	6H	8	UNITED STATES TREASURY NOTE/BOND.....		04/02/2019.....	BANC/AMERICA SECUR.L.....		70,216	70,000	86	
912828	6Y	1	UNITED STATES TREASURY NOTE/BOND.....		07/09/2019.....	ABN AMRO SECURITIES.....		244,368	245,000	293	
912828	7C	8	UNITED STATES TREASURY NOTE/BOND.....		08/13/2019.....	HSBC SECURITIES (USA.....		70,407	70,000	100	
912828	7F	1	UNITED STATES TREASURY NOTE/BOND.....		08/16/2019.....	GOLDMAN SACHS & CO.....		80,356	80,000	72	
912828	Q3	7	UNITED STATES TREASURY NOTE/BOND.....		04/04/2019.....	HSBC SECURITIES (USA.....		24,480	25,000	4	
912828	YA	2	UNITED STATES TREASURY NOTE/BOND.....		09/19/2019.....	BANC/AMERICA SECUR.L.....		34,821	35,000	51	
912828	YF	1	UNITED STATES TREASURY NOTE/BOND.....		10/04/2019.....	HSBC SECURITIES (USA.....		60,244	60,000	54	
912828	YK	0	UNITED STATES TREASURY NOTE/BOND.....		11/08/2019.....	VARIOUS.....		337,405	340,000	254	
912828	YW	4	UNITED STATES TREASURY NOTE/BOND.....		12/11/2019.....	ABN AMRO SECURITIES.....		34,969	35,000	2	
0599999. Total - Bonds - U.S. Government.....								1,117,391	1,120,000	1,110	
Bonds - U.S. Special Revenue and Special Assessment											
3135G0	U9	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		01/09/2019.....	NOMURA SECURITIES/FI.....		69,950	70,000		
68607D	TT	2	STATE OF OREGON DEPARTMENT OF TRANSPORTA.....		11/07/2019.....	CTGRP GLBL MKTS INC/.....		20,000	20,000		
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								89,950	90,000	0	
Bonds - Industrial and Miscellaneous											
00206R	DN	9	AT&T INC.....		02/07/2019.....	MARKETAXESS CORP.....		9,992	10,000	142	
00287Y	BE	8	ABBVIE INC.....		04/03/2019.....	BANC/AMERICA SECUR.L.....		10,124	10,000	185	
025816	BM	0	AMERICAN EXPRESS CO.....		11/07/2019.....	WELLS FARGO SECS LLC.....		15,129	15,000	105	
02665W	DF	5	AMERICAN HONDA FINANCE CORP.....		11/18/2019.....	BARCLAYS CAPITAL INC.....		19,993	20,000		
037833	DL	1	APPLE INC.....		09/04/2019.....	GOLDMAN SACHS & CO.....		14,997	15,000		
053332	AM	4	AUTOZONE INC.....		07/09/2019.....	WELLS FARGO SECS LLC.....		15,493	15,000	133	
05531F	AX	1	TRUIST FINANCIAL CORP.....		05/23/2019.....	WELLS FARGO SECS LLC.....		15,027	15,000	65	
06051G	EM	7	BANK OF AMERICA CORP.....		04/03/2019.....	JPM SECURITIES-FIXED.....		10,787	10,000	112	
12189L	AF	8	BURLINGTON NORTHERN SANTA FE LLC.....		02/07/2019.....	STIFEL NICHOLAUS & C.....		10,139	10,000	140	
12596T	AC	5	CNH EQUIPMENT TRUST 2019-B.....		05/14/2019.....	CITIGROUP GLOBAL MKT.....		14,997	15,000		
126650	CV	0	CVS HEALTH CORP.....		12/18/2019.....	MORGAN STANLEY & CO.....		10,408	10,000	104	
14316L	AC	7	CARMAX AUTO OWNER TRUST 2019-2.....		04/09/2019.....	RBC CAPITAL MARKETS.....		9,999	10,000		
172967	FT	3	CITIGROUP INC.....		02/07/2019.....	DEUTSCHE BANC/ALEX B.....		10,396	10,000	34	
17308C	C4	6	CITIGROUP INC.....		10/28/2019.....	CITIGROUP GLOBAL MKT.....		20,000	20,000		
24422E	UQ	0	JOHN DEERE CAPITAL CORP.....		01/04/2019.....	MITSUBISHI UFJ SECS.....		9,990	10,000		
26875P	AK	7	EOG RESOURCES INC.....		12/12/2019.....	JANE STREET EXECUTIO.....		10,182	10,000	66	
30231G	BB	7	EXXON MOBIL CORP.....		08/13/2019.....	MORGAN STANLEY & CO.....		15,000	15,000		
36256X	AD	4	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA.....		01/08/2019.....	RBC CAPITAL MARKETS.....		14,998	15,000		
36258M	AD	6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....		10/08/2019.....	DEUTSCHE BANC/ALEX B.....		14,998	15,000		
459200	JX	0	INTERNATIONAL BUSINESS MACHINES CORP.....		05/08/2019.....	JPM SECURITIES-FIXED.....		4,997	5,000		
46625H	JD	3	JPMORGAN CHASE & CO.....		04/03/2019.....	WELLS FARGO SECS LLC.....		36,562	35,000	311	
46625H	JE	1	JPMORGAN CHASE & CO.....		09/03/2019.....	MARKETAXESS CORP.....		15,566	15,000	219	
47789J	AD	8	JOHN DEERE OWNER TRUST 2019-A.....		03/05/2019.....	CITIGROUP GLOBAL MKT.....		9,999	10,000		
585055	BR	6	MEDTRONIC INC.....		02/07/2019.....	MARKETAXESS CORP.....		10,085	10,000	128	
61744Y	AH	1	MORGAN STANLEY.....		09/03/2019.....	MORGAN STANLEY & CO.....		10,185	10,000	81	
68389X	BK	0	ORACLE CORP.....		04/03/2019.....	GOLDMAN SACHS & CO.....		9,833	10,000	11	
693476	BN	2	PNC FINANCIAL SERVICES GROUP INC/THE.....		07/08/2019.....	GOLDMAN SACHS & CO.....		15,406	15,000	168	
69371R	N7	7	PACCAR FINANCIAL CORP.....		10/18/2019.....	GOLDMAN SACHS & CO.....		20,254	20,000	92	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
70450Y AB 9	PAYPAL HOLDINGS INC.....			09/19/2019.....	GOLDMAN SACHS & CO.....		14,981	15,000	
717081 ER 0	PFIZER INC.....			03/04/2019.....	BARCLAYS CAPITAL FIX.....		14,999	15,000	
74432Q BT 1	PRUDENTIAL FINANCIAL INC.....			02/26/2019.....	SUMRIDGE PARTNERS LL.....		15,601	15,000	191
744573 AK 2	PUBLIC SERVICE ENTERPRISE GROUP INC.....			05/23/2019.....	MITSUBISHI UFJ SECS.....		9,827	10,000	7
80286G AD 3	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2.....			05/13/2019.....	CITIGROUP GLOBAL MKT.....		14,999	15,000	
907818 EZ 7	UNION PACIFIC CORP.....			02/11/2019.....	CREDIT SUISSE FIRST.....		14,993	15,000	
913017 BV 0	UNITED TECHNOLOGIES CORP.....			05/23/2019.....	BANC/AMERICA SECUR.L.....		10,098	10,000	152
92343V DQ 4	VERIZON COMMUNICATIONS INC.....			04/03/2019.....	MILLENNIUM ADVISORS.....		10,051	10,000	16
92349G AA 9	VERIZON OWNER TRUST 2019-B.....			06/04/2019.....	MITSUBISHI UFJ SECS.....		14,999	15,000	
931142 EJ 8	WALMART INC.....			07/09/2019.....	JANE STREET EXECUTIO.....		5,100	5,000	8
98162X AC 9	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI.....			03/05/2019.....	MITSUBISHI UFJ SECS.....		9,999	10,000	
064159 JG 2	BANK OF NOVA SCOTIA/THE.....		A.....	10/18/2019.....	CITIGROUP GLOBAL MKT.....		15,255	15,000	51
78013X 6D 5	ROYAL BANK OF CANADA.....		A.....	10/18/2019.....	RBC CAPITAL MARKETS.....		15,293	15,000	202
89153V AR 0	TOTAL CAPITAL INTERNATIONAL SA.....		D.....	07/08/2019.....	JPM SECURITIES-FIXED.....		20,000	20,000	
3899999	Total - Bonds - Industrial and Miscellaneous.....						571,731	565,000	2,723
8399997	Total - Bonds - Part 3.....						1,779,072	1,775,000	3,833
8399998	Total - Bonds - Summary Item from Part 5.....						80,744	80,000	400
8399999	Total - Bonds.....						1,859,816	1,855,000	4,233
9999999	Total - Bonds, Preferred and Common Stocks.....						1,859,816	XXX	4,233

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
912828	2J	8	UNITED STATES TREASURY NOTE/BOND.....	..	08/16/2019.	NOMURA SECURITIES/FL.....		44,895	45,000	44,974	44,986	.....	.....6	.....	.....6	.....	.....44,992	.....	.....(97)	(97)	739	07/15/2020.
912828	2V	1	UNITED STATES TREASURY NOTE/BOND.....	..	11/05/2019.	NOMURA SECURITIES/FL.....		239,503	240,000	238,397	239,066	.....	.....461	.....	.....461	.....	.....239,526	.....	.....(23)	(23)	3,771	09/15/2020.
912828	U3	2	UNITED STATES TREASURY NOTE/BOND.....	..	11/15/2019.	MATURITY.....		415,000	415,000	407,527	408,869	.....	.....6,131	.....	.....6,131	.....	.....415,000	.....	.....0	0	4,150	11/15/2019.
912828	X2	1	UNITED STATES TREASURY NOTE/BOND.....	..	01/02/2019.	DEUTSCHE BANC/ALEX B.....		44,408	45,000	45,040	45,018	.....	.....	.....	.....0	.....	.....45,018	.....	.....(610)	(610)	148	04/15/2020.
912828	X9	6	UNITED STATES TREASURY NOTE/BOND.....	..	07/09/2019.	HSBC SECURITIES (USA.....		278,655	280,000	280,445	280,209	.....	.....(79)	.....	.....(79)	.....	.....280,130	.....	.....(1,475)	(1,475)	2,739	05/15/2020.
912828	XU	9	UNITED STATES TREASURY NOTE/BOND.....	..	08/16/2019.	VARIOUS.....		139,089	140,000	139,677	139,838	.....	.....49	.....	.....49	.....	.....139,887	.....	.....(797)	(797)	1,020	06/15/2020.
0599999.	Total - Bonds - U.S. Government.....							1,161,550	1,165,000	1,156,060	1,157,986	0	6,568	0	6,568	0	1,164,553	0	(3,002)	(3,002)	12,567	XXX
Bonds - U.S. States, Territories and Possessions																						
882723	7H	6	STATE OF TEXAS.....	..	05/06/2019.	CLEARVIEW CORRESPOND.....		9,965	10,000	10,000	10,000	.....	.....	.....	.....0	.....	.....10,000	.....	.....(35)	(35)	102	10/01/2019.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							9,965	10,000	10,000	10,000	0	0	0	0	0	10,000	0	(35)	(35)	102	XXX
Bonds - U.S. Political Subdivisions of States																						
64966H	4G	2	CITY OF NEW YORK NY.....	..	10/01/2019.	MATURITY.....		20,000	20,000	21,604	20,370	.....	.....(370)	.....	.....(370)	.....	.....20,000	.....	.....0	0	789	10/01/2019.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							20,000	20,000	21,604	20,370	0	(370)	0	(370)	0	20,000	0	0	0	789	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
3135G0	T2	9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	..	01/09/2019.	DEUTSCHE BANC/ALEX B.....		88,861	90,000	89,189	89,575	.....	.....10	.....	.....10	.....	.....89,585	.....	.....(724)	(724)	499	02/28/2020.
64990C	EM	9	NEW YORK STATE DORMITORY AUTHORITY.....	..	07/01/2019.	MATURITY.....		15,000	15,000	15,000	15,000	.....	.....	.....	.....0	.....	.....15,000	.....	.....0	0	218	07/01/2019.
88213A	JW	6	TEXAS A&M UNIVERSITY.....	..	11/07/2019.	BONY VINING-SPARKS I.....		20,107	20,000	20,610	20,292	.....	.....(183)	.....	.....(183)	.....	.....20,109	.....	.....(2)	(2)	571	05/15/2020.
91412G	2R	5	UNIVERSITY OF CALIFORNIA.....	..	11/07/2019.	OPPENHEIMER AND CO I.....		19,989	20,000	20,000	20,000	.....	.....	.....	.....0	.....	.....20,000	.....	.....(11)	(11)	372	05/15/2020.
91412G	L6	0	UNIVERSITY OF CALIFORNIA.....	..	05/15/2019.	MATURITY.....		20,000	20,000	20,000	20,000	.....	.....	.....	.....0	.....	.....20,000	.....	.....0	0	123	05/15/2019.
914805	EQ	5	UNIVERSITY OF PITTSBURGH-OF THE COMMONWE	..	09/15/2019.	MATURITY.....		30,000	30,000	30,000	30,000	.....	.....	.....	.....0	.....	.....30,000	.....	.....0	0	549	09/15/2019.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							193,957	195,000	194,799	194,867	0	(173)	0	(173)	0	194,694	0	(737)	(737)	2,332	XXX
Bonds - Industrial and Miscellaneous																						
00287Y	AT	6	ABBVIE INC.....	..	04/03/2019.	MORGAN STANLEY & CO.....		14,948	15,000	15,176	15,081	.....	.....(16)	.....	.....(16)	.....	.....15,065	.....	.....(116)	(116)	147	05/14/2020.
02007Y	AC	8	ALLY AUTO RECEIVABLES TRUST 2017-5.....	..	03/06/2019.	BANC/AMERICA SECUR.L.....		19,862	20,000	19,998	19,999	.....	.....	.....	.....0	.....	.....19,999	.....	.....(138)	(138)	92	03/15/2022.
0258M0	DX	4	AMERICAN EXPRESS CREDIT CORP.....	..	09/03/2019.	JANE STREET EXECUTIO.....		20,112	20,000	20,253	20,149	.....	.....(61)	.....	.....(61)	.....	.....20,088	.....	.....25	25	507	09/14/2020.
03066F	AE	1	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	..	12/18/2019.	PAYDOWN.....		5,969	5,969	5,969	5,969	.....	.....	.....	.....0	.....	.....5,969	.....	.....0	0	99	07/18/2022.
035242	AJ	5	ANHEUSER-BUSCH INBEV FINANCE INC.....	..	01/22/2019.	NON-BROKER TRADE, BO.....		7,933	8,000	8,064	8,042	.....	.....(2)	.....	.....(2)	.....	.....8,040	.....	.....(107)	(107)	112	02/01/2021.
037833	DJ	6	APPLE INC.....	..	09/05/2019.	DEUTSCHE BANC/ALEX B.....		20,039	20,000	19,983	19,989	.....	.....4	.....	.....4	.....	.....19,993	.....	.....46	46	329	11/13/2020.
053332	AL	6	AUTOZONE INC.....	..	07/09/2019.	SOUTHWEST SECURITIES.....		5,082	5,000	5,170	5,110	.....	.....(35)	.....	.....(35)	.....	.....5,075	.....	.....7	7	131	11/15/2020.
05531F	AU	7	TRUIST FINANCIAL CORP.....	..	05/23/2019.	MARKETAXESS CORP.....		19,985	20,000	20,302	20,167	.....	.....(48)	.....	.....(48)	.....	.....20,120	.....	.....(135)	(135)	217	06/29/2020.
06051G	FT	1	BANK OF AMERICA CORP.....	..	10/18/2019.	GOLDMAN SACHS & CO.....		10,076	10,000	10,070	10,045	.....	.....(20)	.....	.....(20)	.....	.....10,025	.....	.....51	51	265	10/19/2020.
09659Q	AD	9	BMW VEHICLE OWNER TRUST 2018-A.....	..	12/25/2019.	PAYDOWN.....		2,492	2,492	2,492	2,492	.....	.....	.....	.....0	.....	.....2,492	.....	.....0	0	55	04/25/2022.
12189T	BC	7	BURLINGTON NORTHERN SANTA FE LLC.....	..	02/07/2019.	MILLENNIUM ADVISORS.....		10,110	10,000	10,797	10,217	.....	.....(32)	.....	.....(32)	.....	.....10,184	.....	.....(75)	(75)	170	10/01/2019.
126650	DC	1	CVS HEALTH CORP.....	..	12/18/2019.	VARIOUS.....		10,181	10,000	9,995	9,996	.....	.....1	.....	.....1	.....	.....9,998	.....	.....183	183	385	03/09/2021.
166764	BP	4	CHEVRON CORP.....	..	02/07/2019.	MILLENNIUM ADVISORS.....		19,856	20,000	19,971	19,988	.....	.....1	.....	.....1	.....	.....19,989	.....	.....(134)	(134)	175	03/03/2020.
172967	KB	6	CITIGROUP INC.....	..	10/28/2019.	STERNE AGEE & LEACH.....		20,138	20,000	20,175	20,108	.....	.....(49)	.....	.....(49)	.....	.....20,059	.....	.....78	78	536	10/26/2020.
172967	LF	6	CITIGROUP INC.....	..	02/07/2019.	MILLENNIUM ADVISORS.....		14,930	15,000	14,994	14,998	.....	.....	.....	.....0	.....	.....14,998	.....	.....(68)	(68)	215	01/10/2020.
26875P	AD	3	EOG RESOURCES INC.....	..	02/07/2019.	MILLENNIUM ADVISORS.....		5,039	5,000	5,476	5,075	.....	.....(20)	.....	.....(20)	.....	.....5,055	.....	.....(16)	(16)	55	06/01/2019.

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 Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
26875P AL 5	EOG RESOURCES INC.....			..	12/12/2019.	WELLS FARGO SECS LLC.....	.....	10,009	10,000	10,034	10,019	.....	(15)	.....	(15)	.....	10,003	.....	6	6	296	04/01/2020.
31620M AP 1	FIDELITY NATIONAL INFORMATION SERVICES I.....			..	10/18/2019.	MORGAN STANLEY & CO.....	.....	15,198	15,000	15,189	15,135	.....	(63)	.....	(63)	.....	15,072	.....	126	126	554	10/15/2020.
34528Q FP 4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST.....			..	10/09/2019.	BANC/AMERICA SECUR.L.....	.....	20,046	20,000	19,997	19,999	.....	1	.....	1	.....	20,000	.....	47	47	355	09/15/2022.
34531L AD 2	FORD CREDIT AUTO LEASE TRUST.....			..	04/10/2019.	TORONTO DOMINION SEC.....	.....	20,152	20,000	19,998	19,999	.....	.....	.....	0	.....	19,999	.....	153	153	206	12/15/2021.
34532A AD 5	FORD CREDIT AUTO OWNER TRUST 2017-C.....			..	05/10/2019.	GOLDMAN SACHS & CO.....	.....	14,933	15,000	14,997	14,999	.....	.....	.....	0	.....	14,999	.....	(66)	(66)	125	03/15/2022.
36251P AA 2	GS MORTGAGE SECURITIES TRUST 2016-GS3.....			..	12/01/2019.	PAYDOWN.....	.....	7,159	7,159	7,159	7,159	.....	1	.....	1	.....	7,159	.....	.....	0	65	10/01/2049.
36962G 4J 0	GENERAL ELECTRIC CO.....			..	08/08/2019.	MARKETAXESS CORP.....	.....	20,232	20,000	22,494	20,803	.....	(482)	.....	(482)	.....	20,320	.....	(88)	(88)	1,204	01/08/2020.
375558 BB 8	GILEAD SCIENCES INC.....			..	09/03/2019.	WELLS FARGO SECS LLC.....	.....	15,080	15,000	15,114	15,073	.....	(29)	.....	(29)	.....	15,044	.....	36	36	387	09/01/2020.
46625H HU 7	JPMORGAN CHASE & CO.....			..	04/03/2019.	JPM SECURITIES-FIXED.....	.....	20,436	20,000	20,988	20,629	.....	(89)	.....	(89)	.....	20,539	.....	(103)	(103)	401	10/15/2020.
46645U AQ 0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU.....			..	12/01/2019.	PAYDOWN.....	.....	4,180	4,180	4,180	4,180	.....	.....	.....	0	.....	4,180	.....	.....	0	44	12/01/2049.
47788C AC 6	JOHN DEERE OWNER TRUST 2018.....			..	12/15/2019.	PAYDOWN.....	.....	2,539	2,539	2,539	2,539	.....	.....	.....	0	.....	2,539	.....	.....	0	64	04/18/2022.
49326E EF 6	KEYCORP.....			..	10/18/2019.	MARKETAXESS CORP.....	.....	20,156	20,000	20,373	20,224	.....	(105)	.....	(105)	.....	20,119	.....	36	36	640	09/15/2020.
494550 BB 1	KINDER MORGAN ENERGY PARTNERS LP.....			..	02/20/2019.	WELLS FARGO SECS LLC.....	.....	20,701	20,000	21,443	20,829	.....	(103)	.....	(103)	.....	20,726	.....	(25)	(25)	712	02/15/2020.
50077L AH 9	KRAFT HEINZ FOODS CO.....			..	05/23/2019.	MORGAN STANLEY & CO.....	.....	14,984	15,000	15,107	15,062	.....	(18)	.....	(18)	.....	15,045	.....	(61)	(61)	380	07/02/2020.
585055 BG 0	MEDTRONIC INC.....			..	02/07/2019.	WELLS FARGO SECS LLC.....	.....	14,944	15,000	15,297	15,126	.....	(12)	.....	(12)	.....	15,114	.....	(170)	(170)	152	03/15/2020.
585055 BR 6	MEDTRONIC INC.....			..	07/05/2019.	NON-BROKER TRADE, BO.....	.....	6,172	6,000	6,051	.....	(7)	.....	.....	(7)	.....	6,045	.....	128	128	156	03/15/2022.
69371R N8 5	PACCAR FINANCIAL CORP.....			..	10/18/2019.	MORGAN STANLEY & CO.....	.....	10,026	10,000	9,999	9,999	.....	.....	.....	0	.....	10,000	.....	26	26	193	11/13/2020.
695156 AS 8	PACKAGING CORP OF AMERICA.....			..	12/06/2019.	CALL 100.769.....	.....	8,062	8,000	7,991	7,994	.....	3	.....	3	.....	7,997	.....	3	3	253	12/15/2020.
74432Q CB 9	PRUDENTIAL FINANCIAL INC.....			..	02/26/2019.	TORONTO DOMINION SEC.....	.....	14,969	15,000	15,128	15,033	.....	(8)	.....	(8)	.....	15,025	.....	(56)	(56)	189	08/15/2019.
744573 AJ 5	PUBLIC SERVICE ENTERPRISE GROUP INC.....			..	05/23/2019.	TORONTO DOMINION SEC.....	.....	14,911	15,000	14,982	14,995	.....	2	.....	2	.....	14,997	.....	(86)	(86)	129	11/15/2019.
80285M AE 9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2.....			..	12/15/2019.	PAYDOWN.....	.....	3,752	3,752	3,752	3,752	.....	.....	.....	0	.....	3,752	.....	.....	0	98	03/15/2022.
828807 CU 9	SIMON PROPERTY GROUP LP.....			..	05/23/2019.	MARKETAXESS CORP.....	.....	19,982	20,000	20,087	20,052	.....	(15)	.....	(15)	.....	20,038	.....	(56)	(56)	371	09/01/2020.
887317 AK 1	WARNER MEDIA LLC.....			..	03/27/2019.	CALL 103.97617.....	.....	20,795	20,000	20,981	20,721	.....	(73)	.....	(73)	.....	20,648	.....	(648)	(648)	1,265	03/29/2021.
89417E AG 4	TRAVELERS COS INC/THE.....			..	10/18/2019.	MARKETAXESS CORP.....	.....	15,288	15,000	15,336	15,247	.....	(107)	.....	(107)	.....	15,140	.....	148	148	570	11/01/2020.
90131H AQ 8	21ST CENTURY FOX AMERICA INC.....			..	01/25/2019.	CITIGROUP GLOBAL MKT.....	.....	15,413	15,000	15,600	15,451	.....	(15)	.....	(15)	.....	15,436	.....	(24)	(24)	306	02/15/2021.
911312 AM 8	UNITED PARCEL SERVICE INC.....			..	03/08/2019.	GOLDMAN SACHS & CO.....	.....	15,152	15,000	15,269	15,189	.....	(18)	.....	(18)	.....	15,172	.....	(20)	(20)	309	01/15/2021.
913017 CM 9	UNITED TECHNOLOGIES CORP.....			..	05/23/2019.	JPM SECURITIES-FIXED.....	.....	9,928	10,000	9,995	9,998	.....	1	.....	1	.....	9,998	.....	(70)	(70)	108	05/04/2020.
92343V CN 2	VERIZON COMMUNICATIONS INC.....			..	03/29/2019.	CALL 101.061.....	.....	20,212	20,000	19,908	19,919	.....	7	.....	7	.....	19,926	.....	74	74	459	11/01/2021.
95000G AW 4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20.....			..	12/01/2019.	PAYDOWN.....	.....	2,137	2,137	2,137	2,137	.....	.....	.....	0	.....	2,137	.....	.....	0	16	08/01/2049.
98161F AD 7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI.....			..	02/15/2019.	PAYDOWN.....	.....	1,903	1,903	1,903	1,903	.....	.....	.....	0	.....	1,903	.....	.....	0	3	08/15/2019.
064159 JX 5	BANK OF NOVA SCOTIA/THE.....			A	10/18/2019.	JPM SECURITIES-FIXED.....	.....	20,032	20,000	19,997	19,999	.....	1	.....	1	.....	19,999	.....	32	32	547	07/14/2020.
136375 CN 0	CANADIAN NATIONAL RAILWAY CO.....			A	07/09/2019.	KEYBANC CAPITAL MARK.....	.....	14,997	15,000	14,994	14,997	.....	1	.....	1	.....	14,998	.....	(2)	(2)	338	02/03/2020.
78013G KN 4	ROYAL BANK OF CANADA.....			A	10/18/2019.	JPM SECURITIES-FIXED.....	.....	20,044	20,000	19,988	19,993	.....	3	.....	3	.....	19,996	.....	48	48	425	10/26/2020.
25243Y AP 4	DIAGEO CAPITAL PLC.....			D	09/03/2019.	JANE STREET EXECUTIO.....	.....	10,237	10,000	10,510	10,329	.....	(144)	.....	(144)	.....	10,185	.....	53	53	550	07/15/2020.
82481L AB 5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D.....			D	01/17/2019.	GOLDMAN SACHS & CO.....	.....	9,675	10,000	9,651	9,694	.....	6	.....	6	.....	9,700	.....	(26)	(26)	79	09/23/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							681,188	677,131	688,053	676,602	0	(1,554)	0	(1,554)	0	681,099	0	(984)	(984)	15,439	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 Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
8399997.	Total - Bonds - Part 4.....					2,066,660	2,067,131	2,070,516	2,059,825	0	4,471	0	4,471	0	2,070,346	0	(4,758)	(4,758)	31,229	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					81,201	80,000	80,744			(67)		(67)		80,675		(60)	(60)	1,514	XXX
8399999.	Total - Bonds.....					2,147,861	2,147,131	2,151,260	2,059,825	0	4,404	0	4,404	0	2,151,021	0	(4,818)	(4,818)	32,743	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					2,147,861	XXX	2,151,260	2,059,825	0	4,404	0	4,404	0	2,151,021	0	(4,818)	(4,818)	32,743	XXX

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																						
0258M0	EG	0	AMERICAN EXPRESS CREDIT CORP...	..	09/03/2019	HSBC SECURITIES (USA.....	11/07/2019	BANC/AMERICA SECUR.L.....	15,000	15,313	15,213	15,289	.....	.....(24)	.....	.....(24)	.....	.....	.....(76)	(76)	78	2
31620M	AS	5	FIDELITY NATIONAL INFORMATION SERVICES I	..	10/18/2019	GOLDMAN SACHS & CO.....	11/27/2019	NON-BROKER TRADE, BO.....	20,000	20,085	20,116	20,080	.....	.....(5)	.....	.....(5)	.....	.....	.....36	36	135	84
50077L	AJ	5	KRAFT HEINZ FOODS CO.....	..	05/23/2019	MERRILL LYNCH PROFES.....	09/19/2019	NON-BROKER TRADE, BO.....	10,000	10,127	10,261	10,113	.....	.....(13)	.....	.....(13)	.....	.....	.....147	147	244	129
742718	FA	2	PROCTER & GAMBLE CO/THE.....	..	07/09/2019	JANE STREET EXECUTIO.....	10/18/2019	MORGAN STANLEY & CO.....	20,000	19,952	20,027	19,962	.....	.....11	.....	.....11	.....	.....	.....64	64	189	82
828807	CK	1	SIMON PROPERTY GROUP LP.....	..	05/23/2019	MILLENNIUM ADVISORS.....	10/07/2019	CALL 103.896102.....	15,000	15,267	15,584	15,231	.....	.....(36)	.....	.....(36)	.....	.....	.....(231)	(231)	868	103
3899999.	Total - Bonds - Industrial and Miscellaneous.....								80,000	80,744	81,201	80,675	0	(67)	0	(67)	0	0	(60)	(60)	1,514	400
8399998.	Total - Bonds.....								80,000	80,744	81,201	80,675	0	(67)	0	(67)	0	0	(60)	(60)	1,514	400
9999999.	Total - Bonds, Preferred and Common Stocks.....								80,744	81,201	80,675		0	(67)	0	(67)	0	0	(60)	(60)	1,514	400

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of New York Mellon Investments, Pittsburgh, PA.....	.....	.....	.....	.....	.....459,374	XXX
PNC Bank Operating, Pittsburgh, PA.....	.....	.....	.....	.....	.....1,043,397	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	1,502,771	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	1,502,771	XXX
0599999. Total Cash.....	XXX	XXX	0	0	1,502,771	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	1,606,272	4. April.....	1,268,886	7. July.....	1,332,187	10. October.....	1,123,008
2. February.....	1,364,370	5. May.....	1,215,975	8. August.....	1,201,685	11. November.....	1,504,120
3. March.....	1,567,577	6. June.....	1,166,988	9. September.....	1,145,168	12. December.....	1,502,771

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the		All Other Special Deposits	
				Benefit of All Policyholders			
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL	.....	.....	.....	.....	.....	.....
2.	Alaska.....AK	.....	.....	.....	.....	.....	.....
3.	Arizona.....AZ	.....	.....	.....	.....	.....	.....
4.	Arkansas.....AR	.....	.....	.....	.....	.....	.....
5.	California.....CA	.....	.....	.....	.....	.....	.....
6.	Colorado.....CO	.....	.....	.....	.....	.....	.....
7.	Connecticut.....CT	.....	.....	.....	.....	.....	.....
8.	Delaware.....DE	.....	.....	.....	.....	.....	.....
9.	District of Columbia.....DC	.....	.....	.....	.....	.....	.....
10.	Florida.....FL	.....	.....	.....	.....	.....	.....
11.	Georgia.....GA	.....	.....	.....	.....	.....	.....
12.	Hawaii.....HI	.....	.....	.....	.....	.....	.....
13.	Idaho.....ID	.....	.....	.....	.....	.....	.....
14.	Illinois.....IL	.....	.....	.....	.....	.....	.....
15.	Indiana.....IN	.....	.....	.....	.....	.....	.....
16.	Iowa.....IA	.....	.....	.....	.....	.....	.....
17.	Kansas.....KS	.....	.....	.....	.....	.....	.....
18.	Kentucky.....KY	.....	.....	.....	.....	.....	.....
19.	Louisiana.....LA	.....	.....	.....	.....	.....	.....
20.	Maine.....ME	.....	.....	.....	.....	.....	.....
21.	Maryland.....MD	.....	.....	.....	.....	.....	.....
22.	Massachusetts.....MA	.....	.....	.....	.....	.....	.....
23.	Michigan.....MI	.....	.....	.....	.....	.....	.....
24.	Minnesota.....MN	.....	.....	.....	.....	.....	.....
25.	Mississippi.....MS	.....	.....	.....	.....	.....	.....
26.	Missouri.....MO	.....	.....	.....	.....	.....	.....
27.	Montana.....MT	.....	.....	.....	.....	.....	.....
28.	Nebraska.....NE	.....	.....	.....	.....	.....	.....
29.	Nevada.....NV	.....	.....	.....	.....	.....	.....
30.	New Hampshire.....NH	.....	.....	.....	.....	.....	.....
31.	New Jersey.....NJ	.....	.....	.....	.....	.....	.....
32.	New Mexico.....NM	.....	.....	.....	.....	.....	.....
33.	New York.....NY	.....	.....	.....	.....	.....	.....
34.	North Carolina.....NC	.....	.....	.....	.....	.....	.....
35.	North Dakota.....ND	.....	.....	.....	.....	.....	.....
36.	Ohio.....OH	... B...	Deposit to satisfy State requirement.....	.....	.....	.....436,179	436,179
37.	Oklahoma.....OK	.....	.....	.....	.....	.....	.....
38.	Oregon.....OR	.....	.....	.....	.....	.....	.....
39.	Pennsylvania.....PA	.....	.....	.....	.....	.....	.....
40.	Rhode Island.....RI	.....	.....	.....	.....	.....	.....
41.	South Carolina.....SC	.....	.....	.....	.....	.....	.....
42.	South Dakota.....SD	.....	.....	.....	.....	.....	.....
43.	Tennessee.....TN	.....	.....	.....	.....	.....	.....
44.	Texas.....TX	.....	.....	.....	.....	.....	.....
45.	Utah.....UT	.....	.....	.....	.....	.....	.....
46.	Vermont.....VT	.....	.....	.....	.....	.....	.....
47.	Virginia.....VA	.....	.....	.....	.....	.....	.....
48.	Washington.....WA	.....	.....	.....	.....	.....	.....
49.	West Virginia.....WV	.....	.....	.....	.....	.....	.....
50.	Wisconsin.....WI	.....	.....	.....	.....	.....	.....
51.	Wyoming.....WY	.....	.....	.....	.....	.....	.....
52.	American Samoa.....AS	.....	.....	.....	.....	.....	.....
53.	Guam.....GU	.....	.....	.....	.....	.....	.....
54.	Puerto Rico.....PR	.....	.....	.....	.....	.....	.....
55.	US Virgin Islands.....VI	.....	.....	.....	.....	.....	.....
56.	Northern Mariana Islands.....MP	.....	.....	.....	.....	.....	.....
57.	Canada.....CAN	.....	.....	.....	.....	.....	.....
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	0	0	436,179	436,179
DETAILS OF WRITE-INS							
5801.	.....	.....	.....	.....	.....	.....	.....
5802.	.....	.....	.....	.....	.....	.....	.....
5803.	.....	.....	.....	.....	.....	.....	.....
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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