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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

Miami Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 16764 Employer's ID Number 31-0617569

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

Country of Domicile United States of America

Incorporated/Organized 08/10/1877 Commenced Business 12/31/1877

Statutory Home Office 1 Insurance Square (Street and Number), Celina, OH, US 458221690 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Insurance Square (Street and Number)

Celina, OH, US 458221690 (City or Town, State, Country and Zip Code), 419-586-5181 (Area Code) (Telephone Number)

Mail Address 1 Insurance Square (Street and Number or P.O. Box), Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Insurance Square (Street and Number)

Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181-8238 (Area Code) (Telephone Number)

Internet Website Address www.celinainsurance.com

Statutory Statement Contact Michael Stanley Kleinhenz (Name), 419-586-5181-8238 (Area Code) (Telephone Number)

mike.kleinhenz@celinainsurance.com (E-mail Address), 419-586-6068 (FAX Number)

OFFICERS

President	William West Montgomery	Treasurer	Michael Stanley Kleinhenz
Secretary	Suzanne Lynn Wells #		

OTHER

Robert Mark Shoenfelt, Sr. VP - CIIO	Vincent Miles Franz, Sr. VP - COO	Theodore Joseph Wissman, VP - Claims

DIRECTORS OR TRUSTEES

William West Montgomery	Philip Marion Fullenkamp	Nancy Montgomery Goldberg
David Thomas Mellin	Wesley Moore Jetter	John Michael Lazarich
Collin Jay Bryan	John Richard Gregg	

State of Ohio
County of Mercer
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.

William West Montgomery Chairman, President, Chief Executive and General Manager	Suzanne Lynn Wells Secretary	Michael Stanley Kleinhenz Sr. VP - CFO and Treasurer

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

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

Lori Homan
Accountant
February 28, 2022

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	3,806,296	6.589	3,806,296		3,806,296	6.589
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	812,614	1.407	812,614		812,614	1.407
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,088,671	7.077	4,088,671		4,088,671	7.077
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	15,184,486	26.284	15,184,486		15,184,486	26.284
1.06 Industrial and miscellaneous	25,175,386	43.578	25,175,386		25,175,386	43.578
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	49,067,453	84.935	49,067,453		49,067,453	84.935
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	335,398	0.581	335,398		335,398	0.581
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	335,398	0.581	335,398		335,398	0.581
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	5,201,066	9.003	5,201,066		5,201,066	9.003
3.02 Industrial and miscellaneous Other (Unaffiliated)	25,550	0.044	25,550		25,550	0.044
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	1,684,487	2.916	1,684,487		1,684,487	2.916
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	6,911,103	11.963	6,911,103		6,911,103	11.963
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	62,251	0.108	62,251		62,251	0.108
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	62,251	0.108	62,251		62,251	0.108
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(242,887)	(0.420)	(242,887)		(242,887)	(0.420)
6.02 Cash equivalents (Schedule E, Part 2)	1,607,607	2.783	1,607,607		1,607,607	2.783
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	1,364,720	2.362	1,364,720		1,364,720	2.362
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	29,448	0.051	29,448		29,448	0.051
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	57,770,371	100.000	57,770,371		57,770,371	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		64,667
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)	1,424	1,424
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	3,841	
	8.2 Totals, Part 3, Column 9		3,841
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		62,251
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		62,251

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		52,519,910
2.	Cost of bonds and stocks acquired, Part 3, Column 7		15,253,135
3.	Accrual of discount		43,513
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	6,841	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,331,057	
	4.4. Part 4, Column 11	83,079	1,420,977
5.	Total gain (loss) on disposals, Part 4, Column 19		527,960
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		13,014,839
7.	Deduct amortization of premium		437,282
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		579
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		56,313,953
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		56,313,953

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	3,806,296	3,984,849	3,823,484	3,714,352
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	3,806,296	3,984,849	3,823,484	3,714,352
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	812,614	842,572	881,357	728,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	4,088,671	4,293,904	4,441,550	3,700,000
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	15,184,486	15,589,833	15,786,193	14,313,844
Industrial and Miscellaneous, SVO	8. United States	20,671,095	21,952,784	20,770,304	20,454,800
Identified Funds, Unaffiliated Bank	9. Canada	454,903	476,992	457,709	445,000
Loans and Hybrid Securities	10. Other Countries	4,049,388	4,320,574	4,078,624	3,970,002
(unaffiliated)	11. Totals	25,175,386	26,750,350	25,306,637	24,869,802
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	49,067,453	51,461,508	50,239,221	47,325,998
PREFERRED STOCKS	14. United States	335,398	276,527	335,398	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	335,398	276,527	335,398	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	335,398	276,527	335,398	
COMMON STOCKS	20. United States	6,911,103	6,911,103	3,126,295	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals	6,911,103	6,911,103	3,126,295	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	6,911,103	6,911,103	3,126,295	
	26. Total Stocks	7,246,500	7,187,630	3,461,693	
	27. Total Bonds and Stocks	56,313,953	58,649,138	53,700,914	

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	261,536	798,748	1,898,029	557,159	290,824	XXX	3,806,296	7.8	3,419,317	7.4	3,806,296	
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	261,536	798,748	1,898,029	557,159	290,824	XXX	3,806,296	7.8	3,419,317	7.4	3,806,296	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		575,923	236,691			XXX	812,614	1.7	1,510,643	3.3	812,614	
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		575,923	236,691			XXX	812,614	1.7	1,510,643	3.3	812,614	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		1,963,195	2,125,476			XXX	4,088,671	8.3	4,426,145	9.6	4,088,671	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		1,963,195	2,125,476			XXX	4,088,671	8.3	4,426,145	9.6	4,088,671	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,917,123	6,909,188	4,843,794	1,139,944	374,436	XXX	15,184,485	30.9	13,822,691	30.0	15,184,485	
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	1,917,123	6,909,188	4,843,794	1,139,944	374,436	XXX	15,184,485	30.9	13,822,691	30.0	15,184,485	

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	18,468	7,692,794	7,408,895	942,565	704,003	XXX	16,766,725	34.2	15,038,696	32.7	16,577,356	189,369
6.2 NAIC 2		3,867,905	1,972,426	135,509	97,499	XXX	6,073,339	12.4	6,036,709	13.1	5,778,728	294,611
6.3 NAIC 3		950,782	369,602	311,705		XXX	1,632,089	3.3	1,227,137	2.7	1,013,096	618,993
6.4 NAIC 4	1,212	682,511	340	14,780		XXX	698,843	1.4	567,285	1.2	698,843	
6.5 NAIC 5						XXX			6,764	0.0		
6.6 NAIC 6			4,390			XXX	4,390	0.0			4,390	
6.7 Totals	19,680	13,193,992	9,755,653	1,404,559	801,502	XXX	25,175,386	51.3	22,876,591	49.7	24,072,413	1,102,973
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) 2,197,127	17,939,848	16,512,885	2,639,668	1,369,263		40,658,791	82.9	XXX	XXX	40,469,422	189,369
11.2 NAIC 2	(d)	3,867,905	1,972,426	135,509	97,499		6,073,339	12.4	XXX	XXX	5,778,728	294,611
11.3 NAIC 3	(d)	950,782	369,602	311,705			1,632,089	3.3	XXX	XXX	1,013,096	618,993
11.4 NAIC 4	(d) 1,212	682,511	340	14,780			698,843	1.4	XXX	XXX	698,843	
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)		4,390				(c) 4,390	0.0	XXX	XXX	4,390	
11.7 Totals	2,198,339	23,441,046	18,859,643	3,101,662	1,466,762		(b) 49,067,452	100.0	XXX	XXX	47,964,479	1,102,973
11.8 Line 11.7 as a % of Col. 7	4.5	47.8	38.4	6.3	3.0		100.0	XXX	XXX	XXX	97.8	2.2
12. Total Bonds Prior Year												
12.1 NAIC 1	1,603,776	16,519,115	15,980,584	2,726,501	1,387,516		XXX	XXX	38,217,492	83.0	37,282,468	935,024
12.2 NAIC 2		2,928,373	2,633,386	280,745	194,205		XXX	XXX	6,036,709	13.1	5,850,953	185,756
12.3 NAIC 3	81,045	738,041	258,733	149,318			XXX	XXX	1,227,137	2.7	978,554	248,583
12.4 NAIC 4	2,347	547,817	677	16,444			XXX	XXX	567,285	1.2	389,239	178,046
12.5 NAIC 5	6,764						XXX	XXX	(c) 6,764	0.0	6,764	
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	1,693,932	20,733,346	18,873,380	3,173,008	1,581,721		XXX	XXX	(b) 46,055,387	100.0	44,507,978	1,547,409
12.8 Line 12.7 as a % of Col. 9	3.7	45.0	41.0	6.9	3.4		XXX	XXX	100.0	XXX	96.6	3.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	2,182,089	17,773,467	16,505,260	2,639,342	1,369,263		40,469,421	82.5	37,282,468	81.0	40,469,421	XXX
13.2 NAIC 2		3,573,294	1,972,426	135,509	97,499		5,778,728	11.8	5,850,953	12.7	5,778,728	XXX
13.3 NAIC 3		623,285	220,626	169,185			1,013,096	2.1	978,554	2.1	1,013,096	XXX
13.4 NAIC 4	1,212	682,511	340	14,780			698,843	1.4	389,239	0.8	698,843	XXX
13.5 NAIC 5									6,764	0.0		XXX
13.6 NAIC 6			4,390				4,390	0.0			4,390	XXX
13.7 Totals	2,183,301	22,652,557	18,703,042	2,958,816	1,466,762		47,964,478	97.8	44,507,978	96.6	47,964,478	XXX
13.8 Line 13.7 as a % of Col. 7	4.6	47.2	39.0	6.2	3.1		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.4	46.2	38.1	6.0	3.0		97.8	XXX	XXX	XXX	97.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	15,038	166,381	7,625	326			189,370	0.4	935,024	2.0	XXX	189,370
14.2 NAIC 2		294,611					294,611	0.6	185,756	0.4	XXX	294,611
14.3 NAIC 3		327,497	148,976	142,520			618,993	1.3	248,583	0.5	XXX	618,993
14.4 NAIC 4									178,046	0.4	XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	15,038	788,489	156,601	142,846			1,102,974	2.2	1,547,409	3.4	XXX	1,102,974
14.8 Line 14.7 as a % of Col. 7	1.4	71.5	14.2	13.0			100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	1.6	0.3	0.3			2.2	XXX	XXX	XXX	XXX	2.2

(a) Includes $ 1,102,974 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 2 current year of bonds with Z designations and $ 217,487 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			1,447,714	500,732	278,808	XXX	2,227,254	4.5	1,664,226	3.6	2,227,254	
1.02 Residential Mortgage-Backed Securities	221,968	355,267	121,607	56,427	12,016	XXX	767,285	1.6	941,368	2.0	767,285	
1.03 Commercial Mortgage-Backed Securities	39,568	443,481	328,708			XXX	811,757	1.7	813,723	1.8	811,757	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	261,536	798,748	1,898,029	557,159	290,824	XXX	3,806,296	7.8	3,419,317	7.4	3,806,296	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		575,923	236,691			XXX	812,614	1.7	1,510,643	3.3	812,614	
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		575,923	236,691			XXX	812,614	1.7	1,510,643	3.3	812,614	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		1,963,195	2,125,476			XXX	4,088,671	8.3	4,426,145	9.6	4,088,671	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals		1,963,195	2,125,476			XXX	4,088,671	8.3	4,426,145	9.6	4,088,671	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	250,000	3,541,406	3,266,318		231,333	XXX	7,289,057	14.9	7,934,336	17.2	7,289,057	
5.02 Residential Mortgage-Backed Securities	1,667,123	3,367,782	1,577,476	1,139,944	143,103	XXX	7,895,428	16.1	5,888,356	12.8	7,895,428	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	1,917,123	6,909,188	4,843,794	1,139,944	374,436	XXX	15,184,485	30.9	13,822,692	30.0	15,184,485	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations		13,148,461	9,688,786	1,328,662	801,502	XXX	24,967,411	50.9	22,609,711	49.1	23,903,986	1,063,425
6.02 Residential Mortgage-Backed Securities	19,680	45,531	66,867	75,897		XXX	207,975	0.4	266,882	0.6	168,427	39,548
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities						XXX						
6.05 Totals	19,680	13,193,992	9,755,653	1,404,559	801,502	XXX	25,175,386	51.3	22,876,593	49.7	24,072,413	1,102,973
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	250,000	19,228,985	16,764,985	1,829,394	1,311,643	XXX	39,385,007	80.3	XXX	XXX	38,321,582	1,063,425
11.02 Residential Mortgage-Backed Securities	1,908,771	3,768,580	1,765,950	1,272,268	155,119	XXX	8,870,688	18.1	XXX	XXX	8,831,140	39,548
11.03 Commercial Mortgage-Backed Securities	39,568	443,481	328,708			XXX	811,757	1.7	XXX	XXX	811,757	
11.04 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
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	2,198,339	23,441,046	18,859,643	3,101,662	1,466,762		49,067,452	100.0	XXX	XXX	47,964,479	1,102,973
11.09 Line 11.08 as a % of Col. 7	4.5	47.8	38.4	6.3	3.0		100.0	XXX	XXX	XXX	97.8	2.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	939,869	18,166,580	16,913,601	940,148	1,184,863	XXX	XXX	XXX	38,145,061	82.8	36,665,733	1,479,328
12.02 Residential Mortgage-Backed Securities	754,063	2,471,450	1,765,820	1,708,413	396,860	XXX	XXX	XXX	7,096,606	15.4	7,028,522	68,084
12.03 Commercial Mortgage-Backed Securities		95,316	193,960	524,447		XXX	XXX	XXX	813,723	1.8	813,723	
12.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	1,693,932	20,733,346	18,873,381	3,173,008	1,581,723		XXX	XXX	46,055,390	100.0	44,507,978	1,547,412
12.09 Line 12.08 as a % of Col. 9	3.7	45.0	41.0	6.9	3.4		XXX	XXX	100	XXX	96.6	3.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	250,000	18,457,055	16,616,010	1,686,873	1,311,643	XXX	38,321,581	78.1	36,665,733	79.6	38,321,581	XXX
13.02 Residential Mortgage-Backed Securities	1,893,733	3,752,021	1,758,325	1,271,943	155,119	XXX	8,831,141	18.0	7,028,522	15.3	8,831,141	XXX
13.03 Commercial Mortgage-Backed Securities	39,568	443,481	328,707			XXX	811,756	1.7	813,723	1.8	811,756	XXX
13.04 Other Loan-Backed and Structured Securities						XXX						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	2,183,301	22,652,557	18,703,042	2,958,816	1,466,762		47,964,478	97.8	44,507,978	96.6	47,964,478	XXX
13.09 Line 13.08 as a % of Col. 7	4.6	47.2	39.0	6.2	3.1		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.4	46.2	38.1	6.0	3.0		97.8	XXX	XXX	XXX	97.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		771,930	148,975	142,521		XXX	1,063,426	2.2	1,479,328	3.2	XXX	1,063,426
14.02 Residential Mortgage-Backed Securities	15,038	16,559	7,625	325		XXX	39,547	0.1	68,084	0.1	XXX	39,547
14.03 Commercial Mortgage-Backed Securities			1			XXX	1	0.0			XXX	1
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	15,038	788,489	156,601	142,846			1,102,974	2.2	1,547,412	3.4	XXX	1,102,974
14.09 Line 14.08 as a % of Col. 7	1.4	71.5	14.2	13.0			100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	1.6	0.3	0.3			2.2	XXX	XXX	XXX	XXX	2.2

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	26,248	26,248			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	261	261			
6. Deduct consideration received on disposals	26,217	26,217			
7. Deduct amortization of premium	292	292			
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)					

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	781,067		781,067	
2. Cost of cash equivalents acquired	17,553,661		17,553,661	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	16,727,121		16,727,121	
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)	1,607,607		1,607,607	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,607,607		1,607,607	

(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
Home Office and Parking Lot		Celina	OH	12/28/1993	12/31/2006	239,162		62,251	189,000	3,841			(3,841)		12,078	
0299999. Property occupied by the reporting entity - Administrative						239,162		62,251	189,000	3,841			(3,841)		12,078	
0399999. Total Property occupied by the reporting entity						239,162		62,251	189,000	3,841			(3,841)		12,078	
0699999 - Totals						239,162		62,251	189,000	3,841			(3,841)		12,078	

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
Carpet for IT Office Area	Celina	OH	04/25/2019	B & B House of Carpet Inc				276
Cooling Tower	Celina	OH	05/21/2019	Boyle Mechanical Solutions				285
IT Office Area- Walls	Celina	OH	05/28/2019	Shinn Brothers Inc				432
IT Office Area- Ceiling Tiles	Celina	OH	08/01/2019	T&D Interiors				60
Front Door Security System for H.O.	Celina	OH	12/09/2019	Nuwave Technologies				371
0199999. Acquired by Purchase								1,424
0399999 - Totals								1,424

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
912810-FP-8	US TREASURY N/B				1	256,977	134.2810	268,563	200,000	254,126		(2,850)			5.375	2.560	FA	4,060	5,375	04/24/2019	02/15/2031
912810-QA-9	US TREASURY N/B				1	247,351	120.0150	270,035	225,000	246,605		(746)			3.500	2.840	FA	2,975	7,875	02/11/2019	02/15/2039
912810-SJ-8	US TREASURY N/B				1	278,832	97.2810	267,523	275,000	278,808		(24)			2.250	2.180	FA	2,337		09/23/2019	08/15/2049
912828-4N-7	US TREASURY N/B				1	124,570	107.7030	134,629	125,000	124,631		38			2.875	2.910	MN	464	3,594	06/05/2018	05/15/2028
912828-5M-8	US TREASURY N/B				1	1,059,938	110.0310	1,155,328	1,050,000	1,059,070		(838)			3.125	3.010	MN	4,237	32,813	01/24/2019	11/15/2028
912828-V9-8	US TREASURY N/B				1	263,313	102.8120	277,594	270,000	264,013		631			2.250	2.590	FA	2,295	3,263	03/07/2019	02/15/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,230,981	XXX	2,373,672	2,145,000	2,227,253		(3,789)			XXX	XXX	XXX	16,368	52,920	XXX	XXX
36179S-2P-1	G2 MA4382			4	1	105,732	104.0130	109,979	105,736	105,736		1			3.500	3.440	MON	308	3,701	04/24/2018	04/20/2047
36179S-LS-4	G2 MA3937			4	1	55,357	103.9540	57,384	55,202	55,357		(33)			3.500	3.360	MON	161	1,932	08/07/2018	09/20/2046
36179T-AK-1	G2 MA4510			4	1	94,196	104.0130	97,535	93,771	94,196		(81)			3.500	3.290	MON	274	3,282	03/07/2018	06/20/2047
36179T-G3-3	G2 MA4718			4	1	122,562	103.2110	130,076	126,028	122,636		531			3.000	3.660	MON	315	3,781	04/24/2018	09/20/2047
36179T-JY-2	G2 MA4779			4	1	100,698	104.6960	102,711	98,103	100,698		(695)			4.000	2.950	MON	327	3,924	03/26/2018	10/20/2047
36179T-SF-3	G2 MA5018			4	1	100,292	102.7140	105,441	102,654	100,374		349			3.000	3.520	MON	257	3,080	03/07/2018	02/20/2048
36179T-V4-4	G2 MA5135			4	1	60,870	103.2160	64,542	62,531	60,925		258			3.000	3.600	MON	156	1,876	05/01/2018	04/20/2048
36179T-XU-4	G2 MA5191			4	1	56,061	103.2480	57,873	56,053	56,057		(2)			3.500	3.430	MON	163	1,962	05/01/2018	05/20/2048
3622A2-BN-1	GN 783645			4	1	49,649	103.8520	48,880	47,067	48,925		(709)			3.500	1.930	MON	137	1,647	10/10/2013	07/15/2027
36241K-AP-3	GN 781814			4	1	18,911	108.2260	20,214	18,677	18,840		(36)			5.000	4.720	MON	78	934	03/20/2008	10/15/2034
36296R-3Q-8	GN 699307			4	1	3,542	115.2740	4,069	3,530	3,542		(2)			6.000	5.820	MON	18	212	11/03/2008	10/15/2038
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						767,870	XXX	798,704	769,352	767,286		(419)			XXX	XXX	XXX	2,194	26,331	XXX	XXX
38378B-QG-7	GNR 2012-27 D			4	1	250,000	104.1830	260,458	250,000	250,000					3.487	3.450	MON	726	8,718	02/08/2012	03/16/2045
38378B-VH-9	GNR 2012-72 B			4	1	310,688	100.2950	300,885	300,000	303,648		(1,199)			2.939	2.280	MON	735	8,828	12/20/2012	02/16/2046
38378B-WC-9	GNR 2012-78 C			4	1	263,945	100.4520	251,130	250,000	258,109		(767)			3.016	2.440	MON	628	7,540	10/26/2012	06/16/2052
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						824,633	XXX	812,473	800,000	811,757		(1,966)			XXX	XXX	XXX	2,089	25,086	XXX	XXX
0599999. Total - U.S. Government Bonds						3,823,484	XXX	3,984,849	3,714,352	3,806,296		(6,174)			XXX	XXX	XXX	20,651	104,337	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
13063C-R4-4	CALIFORNIA ST				1FE	257,822	120.5480	241,096	200,000	236,691		(6,138)			5.000	1.600	MS	3,333	10,000	06/22/2016	09/01/2025
246381-LY-1	DELAWARE ST			2	1FE	78,669	117.1950	79,693	68,000	75,562		(1,574)			5.000	2.370	JJ	1,700	3,400	01/02/2018	07/01/2027
419792-UW-4	HAWAII ST			2	1FE	62,594	110.7420	66,445	60,000	61,594		(522)			5.000	3.990	MN	500	3,000	01/16/2018	11/01/2029
57582R-DM-5	MASSACHUSETTS ST			2	1FE	240,220	112.7390	225,478	200,000	218,102		(5,182)			5.000	2.170	MN	1,667	10,000	07/22/2015	05/01/2024
594612-BM-4	MICHIGAN ST				1FE	242,052	114.9300	229,860	200,000	220,665		(4,995)			5.000	2.230	JD	833	10,000	07/15/2015	12/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						881,357	XXX	842,572	728,000	812,614		(18,411)			XXX	XXX	XXX	8,033	36,400	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						881,357	XXX	842,572	728,000	812,614		(18,411)			XXX	XXX	XXX	8,033	36,400	XXX	XXX
022447-XR-2	ALVIN TX INDEP SCH DIST				1FE	304,530	111.8700	279,675	250,000	272,029		(6,762)			5.000	2.070	FA	4,722	12,500	12/03/2014	02/15/2023
079365-2T-8	BELLEVUE WA			2	1FE	313,290	120.0710	300,178	250,000	284,317		(5,886)			5.000	2.290	JD	1,042	12,500	03/31/2015	12/01/2025
101547-UU-9	BOULDER VLY CO SCH DIST #RE-2			2	1FE	292,993	116.2700	290,675	250,000	274,693		(4,138)			5.000	3.010	JD	1,042	12,500	04/14/2015	12/01/2038
164231-KQ-4	CHEROKEE CNTY GA SCH SYS	SD		1	1FE	150,000	116.9910	175,487	150,000	150,000					5.870	5.870	FA	3,669	8,805	06/19/2009	08/01/2028
180848-QQ-9	CLARK CNTY NV			2	1FE	256,614	122.6220	245,244	200,000	236,560		(5,379)			5.000	1.920	MN	1,667	10,000	02/16/2016	11/01/2026
366155-E6-2	GARLAND TX INDEP SCH DIST			2	1FE	191,246	118.5570	189,691	160,000	177,567		(3,158)			5.000	2.690	FA	3,022	8,000	05/20/2015	02/15/2026
403755-T3-5	GWINNETT CNTY GA SCH DIST			2	1FE	299,593	118.2070	295,518	250,000	278,373		(4,635)			5.000	2.790	FA	5,208	12,500	02/23/2015	02/01/2035
517840-6Q-2	LAS VEGAS VLY NV WTR DIST			2	1FE	252,352	118.6680	237,336	200,000	231,656		(5,496)			5.000	1.910	JD	833	10,000	02/12/2016	06/01/2027
54589T-CE-0	LOUDOUN CNTY VA			2	1FE	306,208	118.4160	296,040	250,000	279,357		(5,553)			5.000	2.450	JD	1,042	12,500	11/25/2014	12/01/2027
64966L-5B-3	NEW YORK NY				1FE	252,114	120.1130	240,226	200,000	232,115		(5,394)			5.000	1.950	FA	4,167	10,000	02/25/2016	08/01/2025
718814-Q2-5	PHOENIX AZ				1FE	203,822	116.9170	198,759	170,000	190,672		(4,330)			5.000	2.150	JJ	4,250	8,500	11/18/2016	07/01/2024
741701-W8-5	PRINCE GEORGES CNTY MD				1FE	121,198	113.9360	113,936	100,000	110,219		(2,655)			5.000	2.090	MS	1,667	5,000	09/16/2015	09/01/2023
763682-G8-8	RICHLAND CNTY SC SCH DIST #2				1FE	242,942	111.7990	223,598	200,000	219,236		(6,017)			5.000	1.780	FA	4,167	10,000	12/09/2015	02/01/2023
76541V-TB-3	RICHMOND VA				1FE	24,985	128.3280	25,666	20,000	24,081		(450)			5.000	2.250	MS	333	1,000	12/05/2017	03/01/2028
790450-GG-9	SAINT JOHNS MI PUBLIC SCHS				1FE	233,372	105.0840	210,168	200,000	209,393		(6,931)			5.000	1.430	MN	1,667	10,000	06/20/2016	05/01/2021
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST			1	1FE	36,986	122.9220	43,023	35,000	36,187		(102)			6.220	5.720	AO	544	2,177	07/30/2009	10/01/2028
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST	SD		1	1FE	174,362	122.9220	202,821	165,000	170,594		(481)			6.220	5.720	AO	2,566	10,263	07/30/2009	10/01/2028
937751-6E-0	WASHINGTON CNTY MD				1FE	232,076	107.1090	214,218	200,000	213,240		(5,177)			4.000	1.300	JJ	4,000	8,000	04/13/2016	07/01/2022
940859-BA-8	WASHOE CNTY NV SCH DIST				1FE	30,560	123.0750	30,769	25,000	29,333		(589)			5.000	2.220	AO	313	1,250	11/20/2017	10/01/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
94766P-FR-7	WEBER UT SCH DIST				1FE	276,633	113.2070	254,716	225,000	246,719		(6,000)			5.000	2.080	JD	500	11,250	10/02/2014	06/15/2023
95667N-CP-6	WEST VIRGINIA ST SCH BLDG AUTH				1FE	245,674	113.0800	226,160	200,000	222,330		(6,141)			5.000	1.700	JJ	5,000	10,000	01/25/2016	07/01/2023
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,441,550	XXX	4,293,904	3,700,000	4,088,671		(85,274)			XXX	XXX	XXX	51,421	186,745	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,441,550	XXX	4,293,904	3,700,000	4,088,671		(85,274)			XXX	XXX	XXX	51,421	186,745	XXX	XXX
13068L-VS-1	CALIFORNIA ST PUBLIC WKS BRD L				1FE	247,596	119.5020	239,004	200,000	228,251		(4,944)			5.000	2.170	MN	1,667	10,000	12/10/2015	05/01/2025
15567R-BE-2	CENTRL UT WTR CONSERVANCY DIST			2	1FE	24,344	125.3650	25,073	20,000	23,532		(409)			5.000	2.480	AO	250	1,000	11/30/2017	10/01/2028
181000-PB-0	CLARK CNTY NV HIGHWAY IMPT REV				1FE	250,904	116.7070	233,414	200,000	229,411		(6,254)			5.000	1.600	JJ	5,000	10,000	06/09/2016	07/01/2024
29270C-K3-8	ENERGY N W WA ELEC REVENUE			2	1FE	245,964	119.6470	239,294	200,000	227,748		(4,681)			5.000	2.300	JJ	5,000	10,000	12/16/2015	07/01/2026
438701-RA-4	HONOLULU CITY & CNTY HI WSTWTR	SD			1FE	100,000	101.1100	101,110	100,000	100,000					4.113	4.110	JJ	2,057	4,113	10/27/2010	07/01/2020
442435-4M-2	HOUSTON TX UTILITY SYS REVENUE				1FE	246,922	112.6520	225,304	200,000	222,932		(6,582)			5.000	1.500	MN	1,278	10,000	04/07/2016	05/15/2023
469495-DG-7	JACKSONVILLE FL TRANSIT REVENU			2	1FE	248,162	119.4420	238,884	200,000	229,731		(4,795)			5.000	2.230	AO	2,500	10,000	01/07/2016	10/01/2027
485424-QA-6	KANSAS ST DEPT OF TRANSPRTN HI				1FE	243,118	110.1320	220,264	200,000	217,679		(6,439)			5.000	1.600	MS	3,333	10,000	12/09/2015	09/01/2022
528906-KR-0	LEXINGTON-FAYETTE KY URBAN CNT				1FE	288,963	109.4530	273,633	250,000	268,922		(6,611)			5.000	2.150	AO	3,125	12,500	11/21/2016	10/01/2022
54811G-LN-8	LOWER COLORADO RIVER TX AUTH R				1FE	238,720	109.0820	218,164	200,000	215,375		(6,302)			5.000	1.680	MN	1,278	10,000	03/11/2016	05/15/2022
57584X-8K-0	MASSACHUSETTS ST DEV FIN AGY R			2	1FE	60,810	126.6970	63,349	50,000	58,854		(986)			5.000	2.540	JJ	1,250	2,500	12/15/2017	07/01/2028
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT			1	1FE	5,773	114.5780	5,729	5,000	5,642		(19)			5.192	4.240	FA	108	260	02/24/2012	08/01/2040
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT	SD		1	1FE	230,926	114.5780	229,156	200,000	225,691		(769)			5.192	4.240	FA	4,327	10,384	02/24/2012	08/01/2040
591745-X5-8	MET ATLANTA GA RAPID TRANSIT A				1FE	258,028	123.0130	246,026	200,000	237,745		(5,406)			5.000	1.890	JJ	5,000	10,000	02/18/2016	07/01/2026
59261A-DJ-3	MET TRANSPRTN AUTH NY REVENUE			1	1FE	251,960	120.4190	240,838	200,000	232,595		(5,174)			5.000	2.040	MN	1,278	10,000	02/19/2016	11/15/2025
59334D-HX-5	MIAMI-DADE CNTY FL WTR & SWR R				1FE	252,688	117.7300	235,460	200,000	229,991		(6,013)			5.000	1.700	AO	2,500	10,000	02/16/2016	10/01/2024
60636W-QP-3	MISSOURI ST HIGHWAYS & TRANSIT				1FE	288,283	111.8470	279,618	250,000	261,464		(3,469)			5.000	3.420	FA	5,208	12,500	03/10/2011	02/01/2023
647310-U7-4	NEW MEXICO ST SEVERANCE TAX				1FE	243,350	116.8120	233,624	200,000	223,045		(4,808)			5.000	2.290	JJ	5,000	10,000	08/06/2015	07/01/2024
64971W-XY-1	NEW YORK CITY NY TRANSITIONAL				1FE	241,706	110.9050	221,810	200,000	217,540		(5,981)			5.000	1.810	MN	1,667	10,000	10/23/2015	11/01/2022
650009-B4-4	NEW YORK ST THRUWAY AUTH			2	1FE	244,000	115.4330	230,866	200,000	225,253		(6,047)			5.000	1.720	JJ	5,000	10,000	11/01/2016	01/01/2025
679087-EZ-5	OKLAHOMA ST CAPITOL IMPT AUTH			1	1FE	150,000	101.5400	152,310	150,000	150,000					5.140	5.140	JJ	3,855	7,710	09/02/2009	07/01/2020
709224-NZ-8	PENNSYLVANIA ST TURNPIKE COMMI				1FE	245,320	120.3670	240,734	200,000	230,365		(4,323)			5.000	2.430	JD	833	10,000	05/25/2016	06/01/2026
736742-VC-8	PORTLAND OR SWR SYS REVENUE				1FE	241,820	114.2110	228,422	200,000	220,427		(5,177)			5.000	2.150	AO	2,500	10,000	09/16/2015	10/01/2023
79766D-GB-9	SAN FRANCISCO CALIF CITY &CNTY				1FE	190,161	124.1200	186,180	150,000	175,953		(3,798)			5.000	2.070	MN	1,250	7,500	01/27/2016	05/01/2026
812670-DP-9	SEATTLE WA MUSEUM DEV AUTH SPL			2	1FE	233,394	115.0810	230,162	200,000	215,760		(3,427)			5.000	3.010	AO	2,500	10,000	06/27/2014	04/01/2029
812728-TT-0	SEATTLE WA WTR SYS REVENUE			2	1FE	234,196	118.3340	236,668	200,000	219,672		(3,355)			5.000	2.990	MN	1,667	10,000	05/21/2015	05/01/2029
837152-TY-3	SOUTH CAROLINA ST TRANSPRTN IN				1FE	254,328	117.7760	235,552	200,000	232,268		(6,512)			5.000	1.470	AO	2,500	10,000	07/07/2016	10/01/2024
83786P-CK-4	S FL WTR MGMT DIST COPS			2	1FE	185,993	121.6450	182,468	150,000	173,160		(3,405)			5.000	2.330	AO	1,875	7,500	01/13/2016	10/01/2026
914301-5Z-5	UNIV OF HOUSTON TX UNIV REVENU				1FE	232,786	113.4920	226,984	200,000	219,380		(3,559)			4.000	2.000	FA	3,022	8,000	01/22/2016	02/15/2025
917547-YU-9	UTAH ST BLDG OWNERSHIP AUTH LE				1FE	246,992	112.6700	225,340	200,000	222,933		(6,582)			5.000	1.490	MN	1,278	10,000	04/05/2016	05/15/2023
917567-AR-0	UTAH ST TRANSIT AUTH SALES TAX			2	1FE	303,090	119.0630	297,658	250,000	280,329		(5,111)			5.000	2.600	JD	556	12,500	04/28/2015	06/15/2029
927793-YT-0	VIRGINIA ST CMWLTH TRANSPRTN B				1FE	260,608	122.8730	245,746	200,000	239,023		(5,740)			5.000	1.750	MN	1,278	10,000	02/16/2016	05/15/2026
95308R-JA-8	W HARRIS CNTY TX REGL WTR AUTH				1FE	119,598	111.0120	111,012	100,000	108,628		(2,808)			5.000	1.970	JD	222	5,000	12/02/2015	12/15/2022
967222-UU-2	WICHITA FALLS TX WTR & SWR REV				1FE	258,184	122.4260	244,852	200,000	239,289		(5,569)			5.000	1.820	FA	4,167	10,000	07/07/2016	08/01/2026
977123-U4-8	WISCONSIN ST TRANSPRTN REVENUE			2	1FE	24,197	124.8670	24,973	20,000	23,385		(405)			5.000	2.510	JJ	500	1,000	11/28/2017	07/01/2029
982674-JL-8	WYANDOTTE CNTY/KANSAS CITY KS			2	1FE	250,480	116.7780	233,556	200,000	229,776		(6,086)			5.000	1.670	MS	3,333	10,000	07/06/2016	09/01/2025
988516-BP-4	YUMA AZ MUNI PROPERTY CORP UTI			2	1FE	244,962	119.2020	238,404	200,000	227,306		(4,600)			5.000	2.340	JJ	5,000	10,000	01/06/2016	07/01/2027
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						7,888,326	XXX	7,541,641	6,495,000	7,289,055		(156,146)			XXX	XXX	XXX	93,162	322,467	XXX	XXX
31288L-SS-1	FG P50529			4	1	15,467	112.6580	17,331	15,383	15,442		(12)			6.000	5.820	MON	77	923	04/19/2007	11/01/2036
3128K2-C7-2	FG A41894			4	1	1,362	111.2530	1,566	1,408	1,369		6			5.000	5.820	MON	6	70	01/31/2006	01/01/2036
3128KT-D8-0	FG A62827			4	1	4,860	109.7960	5,273	4,803	4,855		(2)			6.500	6.140	MON	26	312	06/26/2007	06/01/2037
3128M1-PU-7	FG G12335			4	1	1,152	101.1710	1,160	1,146	1,146					5.000	4.540	MON	5	57	04/16/2008	05/01/2021
3128MB-KT-3	FG G12806			4	1	2,688	102.3650	2,712	2,649	2,654		(8)			5.500	5.080	MON	12	146	07/10/2008	09/01/2022
3128MF-KV-9	FG G16408			4	1	78,369	101.7440	81,519	80,121	78,551		350			2.500	2.980	MON	167	2,003	04/11/2018	01/01/2033
3128MM-KR-3	FG G18303			4	1	6,636	103.9420	6,769	6,513	6,550		(27)			4.500	4.010	MON	24	293	06/24/2009	03/01/2024
3128MM-TQ-6	FG G18558			4	1	298,950	104.8380	298,813	285,022	297,342		(3,621)			3.500	2.090	MON	831	9,976	06/08/2017	06/01/2030
3128MM-XF-5	FG G18677			4	1	75,018	102.7250	77,056	75,012	75,012					3.000	2.960	MON	188	2,250	02/12/2018	02/01/2033
3128P8-FG-1	FG C91967			4	1	106,502	102.6370	111,347	108,485	106,589		318			3.000	3.400	MON	271	3,255	08/24/2018	12/01/2037
3128PL-B5-0	FG J08160			4	1	2,313	102.3630	2,416	2,360	2,346		11			5.000	5.440	MON	10	118	06/12/2008	12/01/2022
31294N-S2-6	FG E04137			4	1	102,041	102.2990	99,832	97,588	100,082		(748)			2.500	1.530	MON	203	2,440	12/04/2012	11/01/2027
31297F-JD-6	FG A27460			4	1	2,723	115.1110	3,025	2,628	2,693		(19)			6.000	5.250	MON	13	158	11/16/2004	10/01/2034
31307V-J2-3	FG J38381			4	1	58,725	102.7320	60,614	59,002	58,747		46			3.000	3.080	MON	148	1,770	03/06/2018	01/01/2033

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
3132DV-3J-2	FR SD8001			4	1	98,491	102.8310	98,900	96,177	98,491		(127)			3.500	2.610	MON	281	561	10/21/2019	07/01/2049
3132DV-4V-4	FR SD8036			4	1	151,729	101.4420	152,164	150,000	151,727		(2)			3.000	2.760	MON	375		12/18/2019	01/01/2050
3132DV-4W-2	FR SD8037			4	1	147,984	98.9170	148,376	150,000	147,988		3			2.500	2.660	MON	313		12/12/2019	01/01/2050
3132GG-CG-8	FG Q02771			4	1	84,145	107.3540	86,925	80,970	83,856		(511)			4.000	3.220	MON	270	3,239	08/31/2011	08/01/2041
3132XC-R7-2	FG G67710			4	1	129,058	103.6460	135,050	130,300	129,082		157			3.500	3.660	MON	380	4,561	09/12/2018	03/01/2048
3132XT-6L-7	FG Q51774			4	1	170,565	103.5960	176,588	170,458	170,552		(11)			3.500	3.450	MON	497	5,966	02/16/2018	10/01/2047
31334Y-GE-1	FR QA1997			4	1	99,732	101.7080	99,463	97,792	99,696		(79)			3.000	2.560	MON	244	978	08/26/2019	08/01/2049
31339S-E2-7	FR QA2853			4	1	149,095	101.4570	149,596	147,447	149,061		(61)			3.000	2.740	MON	369	1,106	09/16/2019	09/01/2049
31339U-JN-1	FR QA3869			4	1	182,464	103.3070	182,620	176,774	182,457		(7)			3.500	2.630	MON	516		12/17/2019	10/01/2049
3136A6-TP-9	FNR 2012-63 HB			4	1	58,737	98.7530	56,937	57,656	58,383		(222)			2.000	1.440	MON	96	1,153	02/06/2013	08/25/2041
3136A8-V6-4	FNR 2012-113 PB			4	1	78,074	100.1030	76,529	76,450	77,214		(310)			2.000	1.500	MON	127	1,529	10/26/2012	10/25/2040
3136A9-T8-1	FNR 2012-124 PY			4	1	271,781	94.9430	284,831	300,000	278,509		919			2.500	3.030	MON	625	7,500	12/27/2012	11/25/2042
3136AA-MP-7	FNR 2012-139 MC			4	1	97,579	98.9540	94,464	95,461	96,664		(404)			2.000	1.530	MON	159	1,909	11/20/2012	05/25/2042
3136AB-LF-8	FNR 2012-148 KB			4	1	86,936	99.2510	84,490	85,127	86,190		(313)			2.000	1.560	MON	142	1,703	12/14/2012	03/25/2042
31371M-4P-9	FN 256530			4	1	1,072	110.0110	1,210	1,100	1,072		4			5.500	6.330	MON	5	60	05/23/2007	12/01/2036
31371M-EP-8	FN 255842			4	1	11,233	110.3660	12,459	11,289	11,236		9			5.000	5.030	MON	47	564	02/04/2008	09/01/2035
31371M-UK-1	FN 256286			4	1	326	108.7110	362	333	326					6.000	6.540	MON	2	20	07/07/2008	06/01/2036
31371N-CJ-2	FN 256673			4	1	4,463	111.7080	4,964	4,443	4,460		(3)			5.500	5.280	MON	20	244	05/15/2008	04/01/2037
31371N-CY-9	FN 256687			4	1	2,073	105.5240	2,220	2,104	2,073		4			5.500	5.910	MON	10	116	04/05/2007	04/01/2037
31371N-QN-8	FN 257061			4	1	2,306	103.4080	2,397	2,318	2,309		4			5.000	5.030	MON	10	116	02/20/2008	01/01/2023
3137AS-VD-3	FHR 4094 KA			4	1	91,659	97.9050	88,892	90,794	91,344		(171)			1.750	1.530	MON	132	1,589	10/23/2012	08/15/2041
3137AT-6B-3	FHR 4098 HA			4	1	93,055	98.8790	90,877	91,906	92,507		(194)			2.000	1.720	MON	153	1,838	08/23/2012	05/15/2041
3137AT-GC-0	FHR 4091 TH			4	1	97,212	99.9640	94,634	94,668	96,011		(465)			2.000	1.460	MON	158	1,893	12/03/2012	05/15/2041
3137AU-HY-8	FHR 4109 CY			4	1	291,281	98.5120	295,539	300,000	294,333		450			2.500	2.700	MON	625	7,500	12/12/2012	09/15/2032
3137AU-L2-3	FHR 4102 CH			4	1	93,038	98.5230	89,620	90,963	91,889		(386)			2.000	1.540	MON	152	1,819	09/20/2012	11/15/2040
3137AY-YA-3	FHR 4170 PE			4	1	86,840	99.9950	84,848	84,852	85,975		(375)			2.250	1.720	MON	159	1,909	02/22/2013	01/15/2033
3137GA-HR-1	FHR 3743 PA			4	1	36,074	100.8320	35,438	35,146	35,516		(222)			2.500	1.700	MON	73	879	01/27/2012	12/15/2039
3138WJ-K5-6	FN AS8415			4	1	116,753	101.9460	118,927	116,657	116,740		(13)			3.000	2.950	MON	292	3,500	11/29/2017	11/01/2046
3138WJ-XN-3	FN AS8784			4	1	125,805	102.4910	132,491	129,270	125,913		373			3.000	3.410	MON	323	3,878	04/04/2018	02/01/2047
31402C-VZ-2	FN 725232			4	1	4,782	110.7050	5,427	4,903	4,813		18			5.000	5.420	MON	20	245	03/28/2005	03/01/2034
31402D-MP-2	FN 725866			4	1	5,986	108.6840	6,698	6,163	6,033		25			4.500	5.000	MON	23	277	10/20/2004	09/01/2034
31402R-DG-1	FN 735503			4	1	9,467	114.1580	10,862	9,515	9,470		8			6.000	6.020	MON	48	571	07/26/2007	04/01/2035
31403C-6L-0	FN 745275			4	1	10,892	110.3560	12,043	10,913	10,892		3			5.000	4.950	MON	45	546	01/25/2008	02/01/2036
31403J-SA-5	FN 750313			4	1	4,766	112.4970	5,289	4,702	4,745		(12)			5.500	5.130	MON	22	259	12/29/2004	11/01/2033
31407H-KS-4	FN 831105			4	1	9,916	112.1060	10,953	9,770	9,884		(23)			5.500	5.050	MON	45	537	01/31/2008	11/01/2035
31409G-N6-9	FN 870813			4	1	2,193	111.4220	2,483	2,228	2,197		6			5.500	5.830	MON	10	123	03/06/2008	10/01/2036
31409X-NT-2	FN 881602			4	1	10,817	115.5330	12,297	10,644	10,706		(26)			6.500	6.220	MON	58	692	05/29/2007	02/01/2036
3140EV-CA-3	FN BC0964			4	1	274,614	104.4170	281,727	269,808	274,552		(558)			3.500	3.050	MON	787	9,443	12/19/2016	06/01/2046
3140F0-JJ-4	FN BC4764			4	1	166,929	102.3790	176,159	172,064	167,076		620			3.000	3.480	MON	430	5,162	02/16/2018	10/01/2046
3140FP-C9-8	FN BE3695			4	1	127,159	103.8790	133,658	128,667	127,159		212			3.500	3.740	MON	375	4,503	09/14/2018	06/01/2047
3140FU-ZA-9	FN BE8836			4	1	63,786	102.4970	67,109	65,474	63,846		147			3.000	3.380	MON	164	1,964	04/09/2018	03/01/2047
3140GS-PD-8	FN BH4019			4	1	115,867	104.7960	118,535	113,109	115,867		(422)			4.000	3.220	MON	377	4,524	02/15/2018	09/01/2047
3140H1-V2-3	FN BJ0632			4	1	122,656	104.2190	124,762	119,710	122,607		(414)			4.000	3.230	MON	399	4,788	03/26/2018	03/01/2048
3140HM-ZA-5	FN BK7936			4	1	136,026	108.0810	146,054	135,134	135,994		(113)			4.000	3.790	MON	450	5,405	11/26/2018	11/01/2048
3140J8-6J-7	FN BM4472			4	1	86,465	105.4270	93,137	88,342	86,518		227			3.500	3.840	MON	258	3,092	10/16/2018	07/01/2048
3140J8-HZ-9	FN BM3847			4	1	91,329	108.1070	98,151	90,790	91,306		(53)			4.000	3.820	MON	303	3,632	10/09/2018	05/01/2048
3140J8-S4-6	FN BM4138			4	1	134,235	106.8090	140,921	131,936	134,189		(262)			4.000	3.520	MON	440	5,278	09/14/2018	06/01/2048
3140J9-KN-0	FN BM4800			4	1	132,347	106.9600	139,113	130,060	132,289		(340)			4.000	3.590	MON	434	5,202	12/13/2018	10/01/2048
3140J9-SN-2	FN BM5024			4	1	183,321	101.9500	187,925	184,329	183,322		78			3.000	3.060	MON	461	3,226	05/20/2019	11/01/2048
3140JM-5B-4	FN BN5341			4	1	73,400	105.4690	73,800	69,973	73,400		(257)			4.500	2.470	MON	262	525	10/25/2019	03/01/2049
3140JQ-RY-1	FN BN7702			4	1	308,929	102.9600	309,138	300,250	308,929					3.500	2.670	MON	876		12/23/2019	08/01/2049
3140JW-QR-4	FN BO2263			4	1	102,384	103.2980	102,568	99,292	102,342		(57)			3.500	2.670	MON	290	290	11/25/2019	10/01/2049
3140Q9-HW-6	FN CA2044			4	1	312,031	108.1030	325,430	301,036	311,736		(1,710)			4.500	3.530	MON	1,129	13,547	10/30/2018	07/01/2048
3140Q9-XM-0	FN CA2483			4	1	63,941	106.5760	65,467	61,427	63,919		(495)			4.500	3.130	MON	230	2,764	12/18/2018	10/01/2048
31410G-AF-0	FN 888406			4	1	8,380	111.4920	9,801	8,790	8,466		58			5.000	5.930	MON	37	440	05/31/2007	08/01/2036
31410S-NL-7	FN 895995			4	1	3,076	114.6240	3,492	3,047	3,069		(5)			6.500	6.150	MON	17	198	07/11/2007	07/01/2036
31411L-K4-2	FN 911215			4	1	4,121	117.3370	4,711	4,015	4,096		(3)			7.000	6.290	MON	23	281	06/12/2007	05/01/2037

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
31416R-FA-6	FN AA7360			4	1	14,329	109.3040	15,743	14,403	14,336		10			4.500	4.550	MON	54	648	06/24/2009	01/01/2034
31416R-HJ-5	FN AA7432			4	1	35,100	108.9160	38,320	35,183	35,101		12			4.500	4.480	MON	132	1,583	05/28/2009	06/01/2039
31416Y-BX-5	FN AB2753			4	1	35,971	103.8880	37,271	35,876	35,895		(20)			3.500	3.360	MON	105	1,256	04/14/2011	04/01/2026
31417A-VT-3	FN AB4225			4	1	143,678	105.2860	143,622	136,410	143,228		(977)			3.500	2.460	MON	398	4,774	05/23/2013	01/01/2042
31417V-PZ-0	FN AC8539			4	1	7,589	104.2220	7,716	7,403	7,469		(39)			4.000	3.350	MON	25	296	12/18/2009	12/01/2024
31418C-4F-8	FN MA3521			4	1	70,599	104.1100	70,568	67,782	70,599		(296)			4.000	2.420	MON	226	452	10/07/2019	11/01/2048
31418C-4W-1	FN MA3536			4	1	132,262	104.0950	132,632	127,414	132,262		(801)			4.000	2.540	MON	425	1,274	09/16/2019	12/01/2048
31418C-FD-1	FN MA2863			4	1	124,900	102.5040	131,945	128,722	125,021		452			3.000	3.470	MON	322	3,862	02/23/2018	01/01/2047
31418C-ZJ-6	FN MA3444			4	1	138,261	105.4450	138,384	131,238	138,261		(999)			4.500	2.490	MON	492	1,476	09/16/2019	08/01/2048
31418D-BF-8	FN MA3637			4	1	193,428	103.0990	194,218	188,380	193,428		(940)			3.500	2.580	MON	549	2,198	08/21/2019	04/01/2049
31418D-C6-7	FN MA3692			4	1	266,911	102.8690	267,029	259,579	266,911		(332)			3.500	2.570	MON	757	1,514	10/03/2019	07/01/2049
31418D-CY-6	FN MA3686			4	1	133,949	102.8330	136,018	132,269	133,936		(222)			3.500	2.980	MON	386	2,701	05/20/2019	06/01/2049
31418D-ET-5	FN MA3745			4	1	146,698	102.7850	147,084	143,098	146,698		(124)			3.500	2.710	MON	417	1,253	09/16/2019	08/01/2049
31418D-FR-8	FN MA3775			4	1	154,813	102.8480	154,796	150,509	154,807		(41)			3.500	2.600	MON	439	439	11/18/2019	09/01/2049
31418D-KT-8	FN MA3905			4	1	81,166	101.4420	81,154	80,000	81,157		(9)			3.000	2.710	MON	200		12/04/2019	01/01/2050
31419A-2T-3	FN AE0785			4	1	32,032	102.5870	32,738	31,912	31,948		(26)			3.000	2.850	MON	80	957	06/24/2011	01/01/2026
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						7,897,867	XXX	8,048,192	7,818,844	7,895,431		(13,359)			XXX	XXX	XXX	21,556	182,098	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						15,786,193	XXX	15,589,833	14,313,844	15,184,486		(169,505)			XXX	XXX	XXX	114,718	504,565	XXX	XXX
00037B-AF-9	ABB FINANCE USA INC			1,2	1FE	160,269	109.2610	163,892	150,000	159,697		(572)			3.800	2.890	AO	1,393	2,850	06/13/2019	04/03/2028
00206R-BN-1	AT&T INC			1,2	2FE	94,926	101.5330	96,457	95,000	94,976		8			2.625	2.630	JD	208	2,494	12/06/2012	12/01/2022
00206R-JH-6	AT&T INC			1	2FE	97,467	112.6570	112,658	100,000	97,499		32			4.900	5.080	JD	218	2,450	06/05/2019	06/15/2042
002824-BG-4	ABBOTT LABORATORIES			1,2	1FE	105,607	124.7550	124,756	100,000	105,271		(217)			4.750	4.290	MN	409	4,750	06/05/2018	11/30/2036
00287Y-AL-3	ABBVIE INC			1	2FE	49,678	102.0250	51,013	50,000	49,894		35			2.900	2.970	MN	222	1,450	11/05/2012	11/06/2022
00287Y-AY-5	ABBVIE INC			1,2	2FE	93,320	103.4950	103,496	100,000	94,083		763			3.200	4.270	MN	418	3,200	01/15/2019	05/14/2026
00440E-AS-6	CHUBB INA HOLDINGS INC			1	1FE	122,323	105.0430	131,304	125,000	122,700		377			3.150	3.540	MS	1,159	3,938	01/17/2019	03/15/2025
00922R-AB-1	AIR TRANSPORT SERVICES G				4	125,083	96.9240	126,002	130,000	124,711	1,970	780			1.125	1.780	AO	309	1,463	12/13/2018	10/15/2024
00971T-AJ-0	AKAMAI TECHNOLOGIES INC				1FE	267,598	110.7260	298,960	270,000	267,834		236			0.125	0.270	MN	56	169	05/21/2019	05/01/2025
021369-AA-1	ALTAIR ENGINEERING INC				3	84,835	101.9060	86,620	85,000	84,844		8			0.250	0.290	JD	18	101	08/28/2019	06/01/2024
02156B-AE-3	ALTERYX INC				3IF	152,238	93.7280	149,965	160,000	148,976	(3,389)	127			1.000	1.760	FA	618		12/12/2019	08/01/2026
023135-AZ-9	AMAZON.COM INC			1,2	1FE	97,037	103.5360	103,536	100,000	97,671		457			2.800	3.340	FA	1,003	2,800	08/07/2018	08/22/2024
023135-BN-5	AMAZON.COM INC			1,2	1FE	82,737	116.1350	87,102	75,000	81,210		(971)			5.200	3.570	JD	303	3,900	05/24/2018	12/03/2025
025537-AG-6	AMERICAN ELECTRIC POWER			1,2	2FE	124,751	102.1520	127,691	125,000	124,919		26			2.950	2.970	JD	164	3,688	11/28/2012	12/15/2022
025816-BF-5	AMERICAN EXPRESS CO				1FE	121,496	117.4010	146,752	125,000	121,630		86			4.050	4.230	JD	394	5,063	06/06/2018	12/03/2042
025816-BS-7	AMERICAN EXPRESS CO			2	1FE	75,194	103.6480	77,736	75,000	75,129		(39)			3.400	3.340	FA	878	2,550	04/09/2018	02/27/2023
0258M0-EL-9	AMERICAN EXPRESS CREDIT			2	1FE	78,485	106.4720	79,854	75,000	78,300		(185)			3.300	2.620	MN	399	1,238	07/15/2019	05/03/2027
02665W-CE-9	AMERICAN HONDA FINANCE			1	1FE	148,040	107.6240	161,437	150,000	148,317		175			3.500	3.660	FA	1,983	5,250	06/05/2018	02/15/2028
026874-CU-9	AMERICAN INTL GROUP			1	2FE	78,519	106.7630	80,072	75,000	77,268		(883)			4.875	3.550	JD	305	3,656	07/24/2018	06/01/2022
035240-AL-4	ANHEUSER-BUSCH INBEV WOR			1,2	2FE	99,641	109.8890	109,889	100,000	99,693		31			4.000	4.040	AO	867	4,000	06/18/2018	04/13/2028
035242-AL-0	ANHEUSER-BUSCH INBEV FIN			1,2	2FE	226,681	103.5020	232,882	225,000	225,902		(289)			3.300	3.150	FA	3,094	7,598	03/10/2017	02/01/2023
036752-AC-7	ANTHEM INC			1,2	2FE	29,477	104.3890	31,317	30,000	29,553		76			3.350	3.680	JD	84	1,005	01/28/2019	12/01/2024
037833-AZ-3	APPLE INC			1	1FE	100,603	101.9820	101,982	100,000	100,387		(70)			2.500	2.410	FA	986	2,500	10/24/2016	02/09/2025
037833-CJ-7	APPLE INC			1,2	1FE	149,409	106.4870	159,731	150,000	149,559		54			3.350	3.390	FA	1,982	5,025	03/15/2017	02/09/2027
037833-CU-2	APPLE INC			1,2	1FE	101,493	103.3920	103,392	100,000	101,005		(223)			2.850	2.590	MN	396	2,850	10/05/2017	05/11/2024
05348E-AX-7	AVALONBAY COMMUNITIES			1,2	1FE	71,362	102.6840	77,013	75,000	72,350		365			2.950	3.570	MN	283	2,213	03/14/2017	05/11/2026
05531F-BH-5	TRUIST FIN CORP			2	1FE	75,977	101.2300	75,923	75,000	75,930		(47)			2.500	2.200	FA	792		10/01/2019	08/01/2024
05723K-AE-0	BAKER HUGHES LLC/CO-OBL			1,2	1FE	91,664	104.2530	104,254	100,000	92,472		772			3.337	4.470	JD	148	3,337	12/12/2018	12/15/2027
06051G-FB-0	BANK OF AMERICA CORP				1FE	105,568	107.6170	107,617	100,000	103,871		(882)			4.125	3.100	JJ	1,822	4,125	01/16/2018	01/22/2024
06051G-FC-8	BANK OF AMERICA CORP				1FE	53,484	130.8040	65,402	50,000	53,369		(76)			5.000	4.530	JJ	1,111	2,500	06/06/2018	01/21/2044
06051G-FZ-7	BANK OF AMERICA CORP			1,2	1FE	120,373	100.8780	126,098	125,000	122,579		812			2.503	3.230	AO	608	3,129	03/13/2017	10/21/2022
06051G-GA-1	BANK OF AMERICA CORP			1,2	1FE	129,434	103.8400	129,801	125,000	129,337		(97)			3.248	2.680	AO	789		10/30/2019	10/21/2027
06051G-GK-9	BANK OF AMERICA CORP			1,2	1FE	99,289	101.3840	101,384	100,000	99,540		130			2.881	3.020	AO	536	2,881	01/22/2018	04/24/2023
06406F-AD-5	BANK OF NY MELLON CORP			2	1FE	99,903	101.1640	101,165	100,000	99,948		14			2.200	2.210	FA	825	2,200	08/16/2016	08/16/2023
06406R-AC-1	BANK OF NY MELLON CORP			2	1FE	63,402	101.5060	65,979	65,000	63,914		300			2.661	3.180	MN	216	1,730	04/10/2018	05/16/2023
075887-BT-5	BECTON DICKINSON AND CO			1,2	2FE	100,305	101.6260	101,627	100,000	100,159		(64)			2.894	2.820	JD	201	2,894	08/21/2017	06/06/2022
084670-BS-6	BERKSHIRE HATHAWAY INC			1,2	1FE	100,717	105.5580	105,559	100,000	100,518		(78)			3.125	3.020	MS	920	3,125	05/04/2017	03/15/2026

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
10112R-AU-8	BOSTON PROPERTIES LP			1,2	1FE	101,127	104.7470	104,748	100,000	100,353		(115)			3.850	3.710	FA	1,604	3,850	06/01/2012	02/01/2023
10373Q-AE-0	BP CAP MARKETS AMERICA			1,2	1FE	82,822	112.8080	84,606	75,000	82,475		(346)			4.234	2.910	MN	485	1,588	07/12/2019	11/06/2028
10373Q-BA-7	BP CAP MARKETS AMERICA			1,2	1FE	149,786	101.5560	152,335	150,000	149,846		57			2.520	2.550	MS	1,071	3,780	12/14/2018	09/19/2022
110122-BB-3	BRISTOL-MYERS SQUIBB CO			1	1FE	160,521	106.9570	160,436	150,000	160,301		(220)			3.250	2.200	FA	1,679		10/30/2019	02/27/2027
121897-WQ-1	BURLINGTN NORTH SANTA FE				1FE	34,347	113.5760	28,394	25,000	26,714		(734)			8.750	5.330	FA	766	2,188	07/06/2005	02/25/2022
12189T-AZ-7	BURLINGTN NORTH SANTA FE			1	1FE	49,957	140.5880	70,294	50,000	49,968		1			6.150	6.150	MN	513	3,075	04/10/2007	05/01/2037
126650-CU-2	CVS HEALTH CORP			1,2	2FE	121,051	101.4570	126,821	125,000	121,979		416			2.875	3.290	JD	299	3,594	09/21/2017	06/01/2026
133131-AT-9	CAMDEN PROPERTY TRUST			1,2	1FE	49,473	101.9800	50,990	50,000	49,827		55			2.950	3.070	JD	66	1,475	12/04/2012	12/15/2022
14040H-BK-0	CAPITAL ONE FINANCIAL CO			2	2FE	149,468	104.9000	157,351	150,000	149,628		49			3.750	3.790	JJ	2,391	5,625	07/25/2016	07/28/2026
166764-AB-6	CHEVRON CORP			1,2	1FE	125,018	101.3680	126,711	125,000	125,010		(3)			2.355	2.350	JD	213	2,944	04/18/2017	12/05/2022
17275R-AD-4	CISCO SYSTEMS INC			1	1FE	123,417	140.3630	140,364	100,000	122,268		(747)			5.900	4.190	FA	2,229	5,900	06/06/2018	02/15/2039
17275R-BL-5	CISCO SYSTEMS INC			1,2	1FE	141,057	102.0200	153,030	150,000	143,408		865			2.500	3.230	MS	1,052	3,750	03/10/2017	09/20/2026
172967-LD-1	CITIGROUP INC			1,2	1FE	389,775	107.2490	402,185	375,000	389,930		(18)			3.887	3.210	JJ	6,924	4,859	11/04/2019	01/10/2028
172967-LJ-8	CITIGROUP INC			1,2	1FE	96,729	117.7310	117,732	100,000	96,819		55			4.281	4.480	AO	797	4,281	06/05/2018	04/24/2048
191216-BS-8	COCA-COLA CO/THE			1	1FE	144,137	104.2440	156,366	150,000	145,240		726			2.875	3.480	AO	767	4,313	06/19/2018	10/27/2025
20030N-CT-6	COMCAST CORP			1,2	1FE	334,269	112.6260	366,035	325,000	333,751		(538)			4.150	3.760	AO	2,847	10,029	05/01/2019	10/15/2028
200340-AT-4	COMERICA INC			2	1FE	49,813	108.6660	54,333	50,000	49,827		14			4.000	4.040	FA	833	1,000	01/28/2019	02/01/2029
202795-JK-7	COMMONWEALTH EDISON CO			1,2	1FE	70,667	102.8180	77,114	75,000	71,260		417			2.950	3.700	FA	836	2,213	07/24/2018	08/15/2027
208251-AE-8	CONOCOPHILLIPS HLDG CO			1	1FE	93,809	135.7380	101,804	75,000	91,946		(1,479)			6.950	4.010	AO	1,100	5,213	09/21/2018	04/15/2029
212015-AN-1	CONTINENTAL RESOURCES			1,2	2FE	126,133	103.3750	129,219	125,000	125,536		(116)			3.800	3.680	JD	396	4,750	05/14/2014	06/01/2024
22160K-AM-7	COSTCO WHOLESALE CORP			1,2	1FE	73,192	105.6020	79,202	75,000	73,372		180			3.000	3.330	MN	269	2,250	01/24/2019	05/18/2027
223622-AE-1	COWEN INC				2FE	143,864	109.7060	142,618	130,000	142,836		(1,028)			3.000	0.000	JD	173	1,950	11/27/2019	12/15/2022
22541L-AE-3	CREDIT SUISSE USA INC			1	1FE	129,363	146.7490	146,749	100,000	126,915		(1,588)			7.125	4.320	JJ	3,285	7,125	06/06/2018	07/15/2032
22546Q-AP-2	CREDIT SUISSE NEW YORK				1FE	256,190	106.2120	265,531	250,000	255,496		(694)			3.625	3.110	MS	2,819	4,531	05/03/2019	09/09/2024
24422E-TV-1	JOHN DEERE CAPITAL CORP				1FE	95,533	100.6660	100,666	100,000	97,226		974			2.150	3.230	MS	675	2,150	03/26/2018	09/08/2022
24422E-UH-0	JOHN DEERE CAPITAL CORP				1FE	30,621	104.6550	31,397	30,000	30,511		(111)			3.450	2.920	JD	69	1,035	03/12/2019	06/07/2023
25468P-DQ-6	TWDC ENTERPRISES 18 CORP			1	1FE	76,175	101.5320	76,149	75,000	75,554		(246)			2.450	2.100	MS	597	1,838	06/02/2017	03/04/2022
278062-AC-8	EATON CORP			1	2FE	119,597	102.0510	122,462	120,000	119,868		44			2.750	2.790	MN	541	3,300	11/14/2012	11/02/2022
29364W-AZ-1	ENTERGY LOUISIANA LLC			1,2	1FE	71,433	103.4130	77,560	75,000	71,882		345			3.120	3.740	MS	780	2,340	09/07/2018	09/01/2027
29736R-AE-0	ESTEE LAUDER CO INC			1	1FE	102,101	101.0290	101,029	100,000	100,966		(356)			2.350	1.970	FA	888	2,350	09/21/2016	08/15/2022
313747-AY-3	FEDERAL REALTY INVESTMEN			1,2	1FE	44,587	103.8270	46,723	45,000	44,679		37			3.250	3.350	JJ	674	1,463	06/20/2017	07/15/2027
316773-CL-2	FIFTH THIRD BANCORP			2	2FE	104,208	103.0290	103,030	100,000	102,111		(957)			3.500	2.470	MS	1,031	3,500	10/05/2017	03/15/2022
341081-FP-7	FLORIDA POWER & LIGHT CO			1,2	1FE	23,597	110.3270	27,582	25,000	23,637		26			3.700	4.020	JD	77	925	06/05/2018	12/01/2047
34959J-AJ-7	FORTIVE CORPORATION				2FE	296,464	101.0550	293,060	290,000	294,611		(1,852)			0.875	0.110	FA	959	1,219	02/25/2019	02/15/2022
369550-AY-4	GENERAL DYNAMICS CORP			1,2	1FE	46,815	101.7120	50,856	50,000	47,520		459			2.375	3.490	MN	152	1,188	06/12/2018	11/15/2024
375558-BM-4	GILEAD SCIENCES INC			1,2	1FE	118,415	103.7900	129,738	125,000	120,138		586			2.950	3.560	MS	1,229	3,688	12/12/2016	03/01/2027
38141G-VM-3	GOLDMAN SACHS GROUP INC				1FE	131,401	106.2350	132,794	125,000	130,692		(709)			4.000	2.830	MS	1,639	2,500	06/06/2019	03/03/2024
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	1FE	331,138	104.3740	339,216	325,000	330,913		(225)			3.500	3.130	MN	1,422	7,000	08/14/2019	11/16/2026
38148Y-AC-2	GOLDMAN SACHS GROUP INC			1,2	1FE	49,296	101.2470	50,624	50,000	49,562		146			2.876	3.200	AO	244	1,438	02/26/2018	10/31/2022
391164-AE-0	EVERGY INC			1,2	2FE	80,340	103.1360	77,352	75,000	75,954		(782)			4.850	3.730	JD	303	3,638	10/31/2013	06/01/2021
406216-BD-2	HALLIBURTON CO			1,2	2FE	173,482	103.9550	176,725	170,000	172,002		(560)			3.500	3.120	FA	2,479	5,950	04/06/2017	08/01/2023
42824C-AN-9	HP ENTERPRISE CO			1,2	2FE	127,209	105.5850	131,982	125,000	126,579		(557)			4.400	3.890	AO	1,161	5,500	11/08/2018	10/15/2022
437076-AS-1	HOME DEPOT INC			1	1FE	43,658	137.8100	68,905	50,000	44,988		152			5.875	6.880	JD	122	2,938	07/11/2007	12/16/2036
437076-BT-8	HOME DEPOT INC			1,2	1FE	146,745	103.7270	160,778	155,000	147,982		782			2.800	3.470	MS	1,290	4,340	08/16/2018	09/14/2027
438516-BM-7	HONEYWELL INTERNATIONAL			1,2	1FE	72,157	100.1870	75,140	75,000	73,282		897			1.850	3.140	MN	231	1,388	09/27/2018	11/01/2021
438516-BW-5	HONEYWELL INTERNATIONAL			1,2	1FE	76,114	101.3840	76,038	75,000	76,056		(57)			2.300	1.970	FA	685		09/25/2019	08/15/2024
43940T-AB-5	HOPE BANCORP INC			2	3	173,886	94.0080	169,215	180,000	169,185	(4,850)	149			2.000	2.210	MN	460	1,800	06/07/2019	05/15/2038
44932K-AA-4	IAC FINANCECO 3 INC				3	142,613	116.1120	162,557	140,000	142,520		(93)			2.000	1.800	JJ	1,657		07/30/2019	01/15/2030
452327-AH-2	ILLUMINA INC				2FE	298,905	138.9060	319,484	230,000	275,110		(23,221)			0.500	0.000	JD	51	925	09/10/2019	06/15/2021
458140-AM-2	INTEL CORP			1	1FE	84,637	102.4770	87,106	85,000	84,882		38			2.700	2.740	JD	102	2,295	12/04/2012	12/15/2022
458140-AU-4	INTEL CORP			1,2	1FE	62,810	102.3300	66,515	65,000	63,404		224			2.600	3.020	MN	197	1,690	04/06/2017	05/19/2026
45867G-AA-9	INTERDIGITAL INC				3	327,927	100.1230	330,406	330,000	327,496	(548)	117			2.000	2.130	JD	550	3,263	08/23/2019	06/01/2024
459200-HG-9	IBM CORP			1	1FE	193,141	100.0590	200,119	200,000	196,502		1,293			1.875	2.570	FA	1,563	3,750	11/10/2017	08/01/2022
459200-HU-8	IBM CORP			1	1FE	24,994	105.8710	26,468	25,000	24,996		1			3.625	3.620	FA	350	906	10/12/2018	02/12/2024
46625H-JY-7	JPMORGAN CHASE & CO				1FE	154,122	106.9990	160,500	150,000	153,660		(462)			3.875	3.300	MS	1,792	2,906	05/02/2019	09/10/2024
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1FE	97,920	102.8580	102,859	100,000	98,108		188			2.950	3.260	AO	738	2,950	03/26/2019	10/01/2026
46647P-BE-5	JPMORGAN CHASE & CO			1,2	1FE	199,720	100.0000	200,000	200,000	199,723		3			2.739	2.750	AO	1,659		12/05/2019	10/15/2030

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
478160-CE-2	JOHNSON & JOHNSON			1,2	1FE	73,963	104.8420	78,632	75,000	74,062		100			2.950	3.140	MS	725	2,213	02/19/2019	03/03/2027
483548-AF-0	KAMAN CORP				2FE	316,993	119.6300	334,964	280,000	311,070		(5,292)			3.250	0.640	MN	1,517	8,194	08/01/2019	05/01/2024
49446R-AS-8	KIMCO REALTY CORP			1,2	2FE	99,637	105.7930	105,793	100,000	99,724		32			3.800	3.840	AO	950	3,800	03/22/2017	04/01/2027
494550-BV-7	KINDER MORGAN ENER PART			1,2	2FE	49,902	106.9960	53,498	50,000	49,948		10			4.250	4.270	MS	708	2,125	09/11/2014	09/01/2024
531229-AB-8	LIBERTY MEDIA CORP				4	199,666	133.2700	279,867	210,000	205,001		1,257			1.375	2.030	AO	610	2,888	01/07/2016	10/15/2023
548661-DM-6	LOWES COS INC			1,2	2FE	69,343	100.7560	75,567	75,000	70,261		660			2.500	3.630	AO	396	1,875	08/06/2018	04/15/2026
559080-AK-2	MAGELLAN MIDSTREAM PARTN			1,2	2FE	105,540	112.7520	112,752	100,000	104,717		(689)			5.000	4.090	MS	1,667	5,000	10/16/2018	03/01/2026
571748-BG-6	MARSH & MCLENNAN COS INC			1,2	1FE	137,150	113.9860	142,483	125,000	136,772		(377)			4.375	3.150	MS	1,610	1,458	09/26/2019	03/15/2029
57636Q-AB-0	MASTERCARD INC			1	1FE	154,790	106.0410	159,062	150,000	153,372		(737)			3.375	2.810	AO	1,266	5,063	01/16/2018	04/01/2024
585055-BT-2	MEDTRONIC INC			1	1FE	129,478	118.1330	147,667	125,000	128,946		(184)			4.375	4.090	MS	1,610	5,469	12/12/2016	03/15/2035
58933Y-AX-3	MERCK & CO INC			1,2	1FE	162,798	108.0730	162,111	150,000	162,588		(210)			3.400	2.350	MS	1,615		10/30/2019	03/07/2029
59156R-BH-0	METLIFE INC			1	1FE	182,459	106.5610	186,483	175,000	179,734		(1,025)			3.600	2.920	AO	1,418	6,300	04/06/2017	04/10/2024
594918-BT-0	MICROSOFT CORP			1,2	1FE	113,998	113.0620	113,063	100,000	113,977		(21)			3.700	2.930	FA	1,470		12/05/2019	08/08/2046
594918-BY-9	MICROSOFT CORP			1,2	1FE	308,751	106.8240	320,473	300,000	308,350		(448)			3.300	2.840	FA	3,988	7,013	07/15/2019	02/06/2027
594918-BZ-6	MICROSOFT CORP			1,2	1FE	103,586	117.9490	117,949	100,000	103,369		(143)			4.100	3.820	FA	1,651	4,100	06/06/2018	02/06/2037
61744Y-AH-1	MORGAN STANLEY				1FE	74,843	101.7700	76,328	75,000	74,923		31			2.750	2.790	MN	241	2,063	05/16/2017	05/19/2022
61746B-DJ-2	MORGAN STANLEY			1	1FE	204,264	104.4890	208,978	200,000	202,372		(703)			3.750	3.340	FA	2,625	7,500	04/09/2018	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	1FE	141,494	106.1280	143,273	135,000	140,797		(696)			3.875	2.810	AO	901	2,616	06/06/2019	04/29/2024
62854A-AM-6	MYLAN NV			1,2	2FE	101,116	101.0410	101,041	100,000	100,427		(300)			3.150	2.830	JD	140	3,150	08/21/2017	06/15/2021
629377-CG-5	NRG ENERGY INC			2	3	119,984	113.6400	125,004	110,000	119,082		(902)			2.750	1.160	JD	252	1,513	08/05/2019	06/01/2048
637138-AC-2	TRUIST FIN CORP				1FE	75,000	108.0870	81,065	75,000	75,000					4.250	4.250	MS	806	3,188	09/09/2014	09/30/2024
637432-NS-0	NATIONAL RURAL UTIL COOP			1,2	1FE	49,889	109.1570	54,579	50,000	49,899		11			3.700	3.720	MS	545	1,156	01/28/2019	03/15/2029
665859-AU-8	NORTHERN TRUST CORP			2	1FE	74,930	105.3410	79,006	75,000	74,934		4			3.150	3.160	MN	381	1,181	04/30/2019	05/03/2029
66989H-AM-0	NOVARTIS CAPITAL CORP			1,2	1FE	75,863	101.3550	76,016	75,000	75,422		(177)			2.400	2.140	MN	220	1,800	06/14/2017	05/17/2022
67021C-AN-7	NSTAR ELECTRIC CO			1,2	1FE	99,978	104.3930	104,393	100,000	99,979		1			3.250	3.250	MN	415	1,607	05/14/2019	05/15/2029
67103H-AF-4	OREILLY AUTOMOTIVE INC			1,2	2FE	76,298	106.8450	80,134	75,000	76,224		(74)			3.600	3.350	MS	900	1,350	06/18/2019	09/01/2027
674599-CE-3	OCCIDENTAL PETROLEUM COR			1,2	2FE	72,397	100.8050	75,604	75,000	73,087		571			2.700	3.570	FA	765	2,025	10/11/2018	02/15/2023
682189-AP-0	ON SEMICONDUCTOR CORP				3FE	142,685	137.5410	171,926	125,000	139,784	2,812	(2,517)			1.625	0.000	AO	429	1,503	10/08/2019	10/15/2023
68389X-BL-8	ORACLE CORP			1,2	1FE	95,082	101.6540	101,655	100,000	96,479		877			2.400	3.420	MS	707	2,400	05/21/2018	09/15/2023
693476-BN-2	PNC FINANCIAL SERVICES			2	1FE	309,140	102.7360	308,210	300,000	303,563		(1,659)			3.300	2.690	MS	3,108	9,900	06/07/2018	03/08/2022
69352P-AE-3	PPL CAPITAL FUNDING INC			1,2	2FE	100,915	103.2700	103,270	100,000	100,282		(98)			3.500	3.380	JD	292	3,500	10/11/2012	12/01/2022
69354N-AB-2	PRA GROUP INC				4YE	54,292	104.5360	62,722	60,000	55,923	4,079	1,052			3.500	5.710	JD	175	2,100	06/04/2018	06/01/2023
697435-AD-7	PALO ALTO NETWORKS				4FE	180,000	110.4570	198,823	180,000	180,000					0.750	0.750	JJ	675		08/07/2019	07/01/2023
713448-DY-1	PEPSICO INC			1,2	1FE	95,754	105.5760	105,576	100,000	96,326		403			3.000	3.540	AO	633	3,000	07/26/2018	10/15/2027
717081-ET-6	PFIZER INC			1,2	1FE	76,470	107.6220	80,717	75,000	76,376		(94)			3.450	3.210	MS	762	1,322	04/05/2019	03/15/2029
718546-AR-5	PHILLIPS 66			1,2	2FE	167,036	108.7680	190,345	175,000	167,852		711			3.900	4.500	MS	2,010	6,825	11/06/2018	03/15/2028
741503-AX-4	BOOKING HOLDINGS INC				1	347,877	115.9890	359,566	310,000	326,878		(9,116)			0.900	0.000	MS	822	2,655	07/11/2019	09/15/2021
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC			1	1FE	70,538	106.3390	74,437	70,000	70,392		(82)			3.500	3.360	MN	313	2,450	02/23/2018	05/15/2024
756109-AV-6	REALTY INCOME CORP			1,2	1FE	74,924	107.6120	80,710	75,000	74,940		10			3.875	3.890	AO	614	2,906	09/07/2018	04/15/2025
761713-BA-3	REYNOLDS AMERICAN INC			1,2	2FE	136,210	115.4450	144,306	125,000	135,509		(460)			5.700	4.900	FA	2,692	7,125	06/05/2018	08/15/2035
797440-BU-7	SAN DIEGO G & E			1,2	1FE	92,858	99.0640	99,065	100,000	93,983		827			2.500	3.560	MN	319	2,500	08/16/2018	05/15/2026
826919-AB-8	SILICON LABORATORIES INC				3YE	62,967	132.6380	72,951	55,000	59,955	4,295	(2,384)			1.375	0.000	MS	252	756	09/26/2018	03/01/2022
828807-CN-5	SIMON PROPERTY GROUP LP			1,2	1FE	198,892	102.0040	204,009	200,000	199,631		113			2.750	2.810	FA	2,292	5,500	12/10/2012	02/01/2023
845467-AH-2	SOUTHWESTERN ENERGY CO			1,2	3FE	133,208	98.5000	123,125	125,000	123,125	10,360	(985)			4.100	3.240	MS	1,509	5,125	02/07/2013	03/15/2022
848637-AC-8	SPLUNK INC				3YE	25,000	120.1970	30,049	25,000	25,000					0.500	0.500	MS	37		09/23/2019	09/15/2023
848637-AD-6	SPLUNK INC				3	101,865	123.3770	117,208	95,000	101,543		(321)			1.125	0.000	MS	315		09/23/2019	09/15/2025
857477-AZ-6	STATE STREET CORP			2	1FE	75,000	101.5320	76,149	75,000	75,000					2.653	2.650	MN	254	1,990	05/10/2017	05/15/2023
857477-BD-4	STATE STREET CORP			2	1FE	187,710	111.7100	195,493	175,000	186,895		(816)			4.141	3.250	JD	564	7,247	04/09/2019	12/03/2029
86787E-AV-9	TRUIST BANK			1,2	1FE	98,763	102.4340	102,435	100,000	99,204		241			3.000	3.270	FA	1,242	3,000	02/23/2018	02/02/2023
87612E-BE-5	TARGET CORP			1	1FE	69,654	102.3620	76,772	75,000	70,475		631			2.500	3.580	AO	396	1,875	09/07/2018	04/15/2026
88579Y-BB-6	3M COMPANY			1,2	1FE	35,410	104.5970	36,609	35,000	35,343		(68)			3.250	2.990	FA	433	569	02/12/2019	02/14/2024
89236T-BJ-3	TOYOTA MOTOR CREDIT CORP			1	1FE	250,000	101.1670	252,918	250,000	250,000					2.750	2.750	MN	840	6,875	05/13/2014	05/17/2021
902494-BC-6	TYSON FOODS INC			1,2	2FE	149,750	106.1400	159,210	150,000	149,806		22			3.550	3.570	JD	429	5,325	05/23/2017	06/02/2027
904764-AU-1	UNILEVER CAPITAL CORP			1	1FE	87,979	99.1370	99,137	100,000	89,616		1,367			2.000	3.790	JJ	850	2,000	10/17/2018	07/28/2026
907818-DZ-8	UNION PACIFIC CORP			1,2	1FE	98,521	109.7650	109,765	100,000	98,575		31			4.150	4.240	JJ	1,914	4,150	05/24/2018	01/15/2045
91159H-HG-8	US BANCORP			2	1FE	100,929	106.3250	106,325	100,000	100,690		(158)			3.700	3.510	JJ	1,552	3,700	06/08/2018	01/30/2024
91159H-HW-3	US BANCORP			2	1FE	103,752	102.4160	102,416	100,000	103,624		(128)			3.000	2.560	JJ	1,267		08/14/2019	07/30/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
913017-BV-0	UNITED TECHNOLOGIES CORP			1	2FE	74,679	102.6970	77,023	75,000	74,808		75			3.100	3.210	JD	194	2,325	07/27/2018	06/01/2022
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1FE	150,000	109.5870	164,381	150,000	150,000					3.850	3.850	JD	257	5,775	06/18/2018	06/15/2028
92343V-EN-0	VERIZON COMMUNICATIONS			1	2FE	75,950	105.7610	79,321	75,000	75,841		(109)			3.376	3.130	FA	957	1,266	04/02/2019	02/15/2025
927804-GB-4	VIRGINIA ELEC & POWER CO			1,2	1FE	77,072	101.9640	76,474	75,000	77,024		(47)			2.875	2.540	JJ	1,024		09/26/2019	07/15/2029
92826C-AC-6	VISA INC			1,2	1FE	76,694	102.7950	77,097	75,000	75,945		(324)			2.800	2.330	JD	99	2,100	08/21/2017	12/14/2022
931142-DH-3	WALMART INC			2	1FE	73,151	102.0710	76,553	75,000	73,765		353			2.550	3.080	AO	425	1,913	03/26/2018	04/11/2023
931142-EE-9	WALMART INC			1,2	1FE	335,500	110.1730	358,064	325,000	334,677		(815)			3.700	3.280	JD	167	12,025	03/26/2019	06/26/2028
94106L-AZ-2	WASTE MANAGEMENT INC			1,2	2FE	124,685	105.0450	131,306	125,000	124,849		31			3.500	3.530	MN	559	4,375	05/05/2014	05/15/2024
949746-RF-0	WELLS FARGO & COMPANY				1FE	102,901	132.4500	154,967	117,000	104,058		219			5.606	6.520	JJ	3,024	6,559	11/27/2013	01/15/2044
94974B-GA-2	WELLS FARGO & COMPANY				1FE	72,681	104.7200	78,540	75,000	73,048		367			3.300	3.910	MS	770	2,475	01/07/2019	09/09/2024
94974B-GP-9	WELLS FARGO & COMPANY				1FE	51,644	105.7070	52,854	50,000	51,215		(191)			3.550	3.080	MS	454	1,775	09/12/2017	09/29/2025
95000U-2D-4	WELLS FARGO & COMPANY			1,2	1FE	219,559	111.1890	222,379	200,000	218,816		(743)			4.150	2.930	JJ	3,620	2,075	08/19/2019	01/24/2029
963320-AT-3	WHIRLPOOL CORP			1	2FE	124,871	105.1380	131,423	125,000	124,928		12			3.700	3.710	MN	771	4,625	10/30/2014	05/01/2025
98138H-AF-8	WORKDAY INC				4FE	117,361	127.6160	140,378	110,000	115,021		(1,873)			0.250	0.000	AO	69	275	10/02/2018	10/01/2022
983919-AH-4	XILINX INC			1	1FE	101,660	101.1430	101,143	100,000	100,318		(256)			3.000	2.720	MS	883	3,000	05/28/2014	03/15/2021
AR8389-75-1	GLENCORE FUNDING LLC	@			2FE	174,200	86.5330	173,066	200,000	179,508		3,663			0.000	2.070	N/A			07/17/2018	03/27/2025
AZ9216-18-7	JP MORGAN CHASE BANK NA	@			1FE	207,000	107.3700	214,740	200,000	206,472		(528)			0.000	0.000	N/A			10/11/2019	08/07/2022
06367W-HH-9	BANK OF MONTREAL		A		1FE	78,186	104.1630	78,123	75,000	78,081		(105)			3.300	2.240	FA	1,004		11/06/2019	02/05/2024
067901-AL-2	BARRICK GOLD CORP		A	1	2FE	76,242	103.6840	77,764	75,000	75,790		(333)			3.850	3.360	AO	722	2,888	08/14/2018	04/01/2022
136385-AT-8	CANADIAN NATL RESOURCES		A	1,2	2FE	44,981	104.5730	47,058	45,000	44,991		2			3.800	3.800	AO	361	1,710	03/26/2014	04/15/2024
780082-AD-5	ROYAL BANK OF CANADA		A		1FE	133,449	111.0590	138,825	125,000	131,171		(890)			4.650	3.730	JJ	2,486	5,813	05/04/2017	01/27/2026
89114Q-CB-2	TORONTO-DOMINION BANK		A		1FE	50,547	104.3890	52,195	50,000	50,470		(77)			3.250	3.000	MS	497	813	04/02/2019	03/11/2024
89352H-AW-9	TRANSCANADA PIPELINES		A	1,2	2FE	74,306	110.7040	83,028	75,000	74,400		58			4.250	4.360	MN	407	3,188	05/16/2018	05/15/2028
05574L-FY-9	BNP PARIBAS		D		1FE	101,787	103.6680	103,669	100,000	101,005		(298)			3.250	2.910	MS	1,065	3,250	04/18/2017	03/03/2023
21684A-AF-3	COOPERATIEVE RABOBANK UA		D		2FE	383,252	104.1680	401,048	385,000	383,781		161			3.750	3.800	JJ	6,417	14,438	07/14/2016	07/21/2026
22549J-Y9-5	CREDIT SUISSE AG LONDON		D		1FE	320,000	114.6800	366,976	320,000	320,000					0.125	0.120	FA	152	46	08/07/2019	03/25/2024
25155M-KU-4	DEUTSCHE BANK AG LONDON		D		2FE	350,171	109.3850	371,909	340,000	347,167		(1,811)			1.000	0.360	MN	567	3,150	11/26/2019	05/01/2023
377373-AD-7	GLAXOSMITHKLINE CAPITAL		D	1	1FE	76,155	102.1840	76,638	75,000	75,562		(229)			2.850	2.520	MN	315	2,138	05/04/2017	05/08/2022
404280-AM-1	HSBC HOLDINGS PLC		D		1FE	92,622	142.0300	106,523	75,000	91,940		(444)			6.100	4.470	JJ	2,122	4,575	06/06/2018	01/14/2042
404280-BX-6	HSBC HOLDINGS PLC		D	2	1FE	215,146	107.4680	214,937	200,000	214,823		(323)			4.292	2.870	MS	2,599		11/07/2019	09/12/2026
404280-BZ-1	HSBC HOLDINGS PLC		D	2	1FE	50,742	104.9950	52,498	50,000	50,651		(92)			3.803	3.460	MS	581	951	05/02/2019	03/11/2025
472145-AD-3	JAZZ INVESTMENTS I LTD		D		3	189,264	100.5760	201,152	200,000	190,578		1,314			1.500	2.580	FA	1,133	1,500	04/18/2019	08/15/2024
53944Y-AF-0	LLOYDS BANKING GROUP PLC		D		1FE	200,022	109.0250	218,050	200,000	200,020		(3)			4.450	4.440	MN	1,310	8,900	05/16/2018	05/08/2025
606822-AN-4	MITSUBISHI UFJ FIN GRP		D		1FE	146,753	106.2110	159,317	150,000	147,263		326			3.677	3.970	FA	1,976	5,516	06/06/2018	02/22/2027
822582-CD-2	SHELL INTERNATIONAL FIN		D	1,2	1FE	98,455	99.0620	99,063	100,000	98,474		19			2.375	2.550	MN	356		11/07/2019	11/07/2029
86562M-AQ-3	SUMITOMO MITSUI FINL GRP		D		1FE	241,703	101.7240	254,311	250,000	244,866		1,903			2.784	3.640	JJ	3,267	6,960	04/25/2018	07/12/2022
89153V-AB-5	TOTAL CAPITAL INTL SA		D	1	1FE	74,227	102.0540	76,541	75,000	74,512		219			2.875	3.190	FA	803	2,156	09/07/2018	02/17/2022
90351D-AH-0	UBS GROUP AG		D		1FE	149,564	101.0830	151,625	150,000	149,822		82			2.650	2.700	FA	1,656	3,975	10/07/2016	02/01/2022
961214-DC-4	WESTPAC BANKING CORP		D		1FE	103,318	101.1730	101,173	100,000	103,159		(159)			2.700	2.180	FA	990		08/19/2019	08/19/2026
AM0397-50-6	CIE GENERALE DES ESTABLI	@	D		1FE	215,500	101.7250	203,450	200,000	207,558		(3,837)			0.000	0.000	N/A			12/11/2017	01/10/2022
AM4657-55-8	VINCI SA		D		1FE	224,500	121.3200	242,640	200,000	212,165		(5,942)			0.375	0.000	FA	281	750	12/11/2017	02/16/2022
N83574-AE-8	STMICROELECTRONICS NV		D		2FE	221,100	143.0700	286,140	200,000	216,199		(3,745)			0.250	0.000	JJ	247	500	09/07/2018	07/03/2024
AP0453-52-6	QIAGEN NV		D		2	217,100	104.0880	208,176	200,000	212,009		(3,329)			0.500	0.000	MS	300	1,000	06/20/2018	09/13/2023
QJ9373-87-0	TOTAL SA		D		1FE	407,250	106.1860	424,744	400,000	407,836		(830)			0.500	0.000	JD	161	1,500	07/31/2019	12/02/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						25,089,372	XXX	26,529,287	24,612,000	24,967,411	14,729	(67,978)			XXX	XXX	XXX	188,035	579,803	XXX	XXX
05949A-5A-4	BOAMS 2005-4 1A1			4	4FM	18,406	100.1500	18,176	18,158	18,185	110				5.500	5.500	MON	83	997	06/28/2005	05/25/2035
06606W-AN-4	BBHE 1998-2 A7			4	4Z	2	100.7940	2	2	2					6.140	0.000	MON			08/14/2003	11/25/2028
1248MG-AP-9	CBASS 2007-CB1 AF6			4	1FM	37,200	43.7670	29,164	66,635	29,164	(8,004)				3.568	3.560	MON	198	1,175	06/20/2007	01/25/2037
12667F-RY-3	CWALT 2004-22CB 1A1			4	1FM	8,413	103.7850	8,767	8,448	8,414					6.000	6.000	MON	42	507	03/28/2006	10/25/2034
12669G-YP-0	CWHL 2005-10 A4			4	6FM	5,403	55.3090	4,390	7,938	4,390	6				5.500	5.500	MON	36	437	04/01/2005	05/25/2035
23242M-AD-3	CWL 2006-S3 A4			4	1FM	7,262	107.5400	18,027	16,763	7,305					7.018	7.010	MON	98	1,230	06/16/2006	01/25/2029
30254Q-AA-0	FDIC 2013-R1 A			4	1	9,175	99.2480	9,117	9,186	9,186					1.150	1.020	MON	9	106	03/20/2013	03/25/2033
45660N-5Z-4	RAST 2004-A9 A9			4	1FM	996	99.8070	974	976	968		28			5.750	6.830	MON	5	56	12/02/2004	12/25/2034
64828Y-AR-2	NRZT 2014-2A A3			4	1FE	30,408	103.6120	30,769	29,696	30,361		(172)			3.750	2.980	MON	93	1,114	10/02/2014	05/26/2054
75970N-AM-9	RAMC 2005-2 AF5			4	1FM	100,000	101.6770	101,677	100,000	100,000					5.201	5.140	MON	433	5,201	06/03/2005	08/25/2035

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
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						217,265	XXX	221,063	257,802	207,975	(7,888)	(144)			XXX	XXX	XXX	997	10,823	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						25,306,637	XXX	26,750,350	24,869,802	25,175,386	6,841	(68,122)			XXX	XXX	XXX	189,032	590,626	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						40,531,586	XXX	41,581,076	37,680,000	39,385,004	14,729	(331,598)			XXX	XXX	XXX	357,019	1,178,335	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						8,883,002	XXX	9,067,959	8,845,998	8,870,692	(7,888)	(13,922)			XXX	XXX	XXX	24,747	219,252	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						824,633	XXX	812,473	800,000	811,757		(1,966)			XXX	XXX	XXX	2,089	25,086	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						50,239,221	XXX	51,461,508	47,325,998	49,067,453	6,841	(347,486)			XXX	XXX	XXX	383,855	1,422,673	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
00170F-20-9	AMG CAPITAL TRUST II			5,890.000	50.00	0.000	335,398	46.949	276,527	335,398		13,776							2FE	07/23/2019
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							335,398	XXX	276,527	335,398		13,776							XXX	XXX
8999999 - Total Preferred Stocks							335,398	XXX	276,527	335,398		13,776							XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
464287-16-8	ISHARES SELECT DIVIDEND ETF			13,055.683	1,379,463	105.660	1,379,463	809,054		47,011		213,460		213,460		08/15/2008	
464287-20-0	ISHARES CORE S&P 500 ETF			2,629.346	849,910	323.240	849,910	385,633		17,752		188,340		188,340		10/03/2008	
921946-40-6	VANGUARD HIGH DVD YIELD ETF			16,312.396	1,528,633	93.710	1,528,635	810,176		46,357		256,431		256,431		08/15/2008	
922908-63-7	VANGUARD LARGE-CAP ETF			5,881.897	869,580	147.840	869,580	384,711		15,734		193,985		193,985		10/03/2008	
922908-75-1	VANGUARD SMALL-CAP ETF			3,462.208	573,480	165.640	573,480	253,130		7,980		116,503		116,503		03/20/2008	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					5,201,066	XXX	5,201,068	2,642,704		134,834		968,719		968,719		XXX	XXX
427098-11-6	HERCULES INC-CW29			35.000	180	5.135	180					(8)		(8)		12/09/2016	
62989*-10-5	NAMICO INS CO			80.000	25,370	317.120	25,370	3,808				(19)		(19)		01/08/1988	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					25,550	XXX	25,550	3,808				(27)		(27)		XXX	XXX
315911-74-3	FIDELITY EX MRKT INDX-INS PR			3,551.077	231,140	65.090	231,140	76,880		6,491		42,506		42,506		11/02/2018	
315911-75-0	FIDELITY 500 INDEX-INST PRM			5,286.887	592,237	112.020	592,237	171,014		12,197		131,749		131,749		11/02/2018	
922908-69-4	VANGUARD EXT MKT INDX-ADM			3,071.333	293,650	95.610	293,650	63,789		3,822		61,150		61,150		12/23/2009	
922908-71-0	VANGUARD 500 INDEX-ADM			1,903.304	567,460	298.140	567,458	168,100		10,621		126,960		126,960		12/28/2009	
9499999. Subtotal - Mutual Funds					1,684,487	XXX	1,684,485	479,783		33,131		362,365		362,365		XXX	XXX
9799999 - Total Common Stocks					6,911,103	XXX	6,911,103	3,126,295		167,965		1,331,057		1,331,057		XXX	XXX
9899999 - Total Preferred and Common Stocks					7,246,500	XXX	7,187,630	3,461,693		181,741		1,331,057		1,331,057		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
912810-FP-8	US TREASURY N/B		04/24/2019	BARCLAYS AMERICAN		256,977	200,000	2,079
912810-QA-9	US TREASURY N/B		02/11/2019	NOMURA SECURITIES DOMESTIC		247,351	225,000	3,873
912810-SJ-8	US TREASURY N/B		09/23/2019	BANK AMERICA		278,832	275,000	563
912828-5M-8	US TREASURY N/B		01/24/2019	BARCLAYS AMERICAN		181,159	175,000	1,118
912828-V9-8	US TREASURY N/B		03/07/2019	BARCLAYS AMERICAN		243,740	250,000	326
0599999. Subtotal - Bonds - U.S. Governments						1,208,059	1,125,000	7,959
3132DV-3J-2	FR SD8001		10/21/2019	J.P. MORGAN		103,946	101,504	217
3132DV-4V-4	FR SD8036		12/18/2019	MIZUHO SECURITIES		151,729	150,000	238
3132DV-4W-2	FR SD8037		12/12/2019	TORONTO DOMINION - US		147,984	150,000	156
31334Y-GE-1	FR QA1997		08/26/2019	WELLS FARGO SECURITIES LLC		101,984	100,000	233
31339S-E2-7	FR QA2853		09/16/2019	WELLS FARGO SECURITIES LLC		151,676	150,000	213
31339U-JN-1	FR QA3869		12/17/2019	BARCLAYS AMERICAN		182,464	176,774	327
3140J9-SN-2	FN BM5024		05/20/2019	MORGAN STANLEY		197,820	198,907	332
3140JM-5B-4	FN BN5341		10/25/2019	NOMURA SECURITIES DOMESTIC		79,000	75,311	264
3140JQ-RY-1	FN BN7702		12/23/2019	WELLS FARGO SECURITIES LLC		308,929	300,250	730
3140JW-QR-4	FN BO2263		11/25/2019	BARCLAYS AMERICAN		102,907	99,800	272
31418C-4F-8	FN MA3521		10/07/2019	MIZUHO SECURITIES		78,218	75,097	67
31418C-4W-1	FN MA3536		09/16/2019	MIZUHO SECURITIES		155,344	149,650	283
31418C-ZJ-6	FN MA3444		09/16/2019	J.P. MORGAN		158,997	150,920	321
31418D-BF-8	FN MA3637		08/21/2019	CITIGROUP GLOBAL MARKETS		232,007	225,952	549
31418D-C6-7	FN MA3692		10/03/2019	TORONTO DOMINION - US		279,113	271,447	158
31418D-CY-6	FN MA3686		05/20/2019	MIZUHO SECURITIES		151,904	150,000	292
31418D-ET-5	FN MA3745		09/16/2019	J.P. MORGAN		151,830	148,104	245
31418D-FR-8	FN MA3775		11/18/2019	CANTOR FITZGERALD		156,113	151,774	280
31418D-KT-8	FN MA3905		12/04/2019	BARCLAYS AMERICAN		81,166	80,000	33
3199999. Subtotal - Bonds - U.S. Special Revenues						2,973,131	2,905,490	5,210
00037B-AF-9	ABB FINANCE USA INC		06/13/2019	BARCLAYS AMERICAN		160,269	150,000	1,172
00206R-JH-6	AT&T INC		06/05/2019	EXCHANGE		97,467	100,000	2,314
00287Y-AY-5	ABBVIE INC		01/15/2019	CREDIT SUISSE		93,320	100,000	560
00440E-AS-6	CHUBB INA HOLDINGS INC		01/17/2019	VARIOUS		122,323	125,000	1,389
00971T-AJ-0	AKAMAI TECHNOLOGIES INC		05/21/2019	EXCHANGE		267,598	270,000	19
021369-AA-1	ALTAIR ENGINEERING INC		08/28/2019	VARIOUS		84,835	85,000	38
02156B-AE-3	ALTERYX INC		12/12/2019	VARIOUS		152,238	160,000	353
0258M0-EL-9	AMERICAN EXPRESS CREDIT		07/15/2019	MILLENNIUM ADVISORS		78,485	75,000	509
036752-AC-7	ANTHEM INC		01/28/2019	MIZUHO SECURITIES		29,477	30,000	165
05531F-BH-5	TRUIST FIN CORP		10/01/2019	BANK AMERICA		75,977	75,000	333
05949A-5A-4	BOAMS 2005-4 1A1		06/01/2019	CAPITALIZED INTEREST			67	
06051G-GA-1	BANK OF AMERICA CORP		10/30/2019	MILLENNIUM ADVISORS		129,434	125,000	113
10373Q-AE-0	BP CAP MARKETS AMERICA		07/12/2019	MILLENNIUM ADVISORS		82,822	75,000	617
110122-BB-3	BRISTOL-MYERS SQUIBB CO		10/30/2019	CITIGROUP GLOBAL MARKETS		160,521	150,000	867
172967-LD-1	CITIGROUP INC		11/04/2019	CITIGROUP GLOBAL MARKETS		268,528	250,000	3,131
20030N-CT-6	COMCAST CORP		05/01/2019	J.P. MORGAN		185,752	175,000	363
200340-AT-4	COMERICA INC		01/28/2019	MORGAN STANLEY		49,813	50,000	
22160K-AM-7	COSTCO WHOLESALE CORP		01/24/2019	BANK AMERICA		73,192	75,000	438
223622-AE-1	COWEN INC		11/27/2019	VARIOUS		143,864	130,000	1,215
22546Q-AP-2	CREDIT SUISSE NEW YORK		05/03/2019	HSBC SECURITIES LIMITED		256,190	250,000	1,460
24422E-UH-0	JOHN DEERE CAPITAL CORP		03/12/2019	MESIROW FINANCIAL INC		30,621	30,000	279
34959J-AJ-7	FORTIVE CORPORATION		02/25/2019	VARIOUS		296,464	290,000	17
38141G-VM-3	GOLDMAN SACHS GROUP INC		06/06/2019	US BANCORP INVESTMENTS INC		131,401	125,000	1,347
38145G-AH-3	GOLDMAN SACHS GROUP INC		08/14/2019	VARIOUS		331,138	325,000	2,822
438516-BW-5	HONEYWELL INTERNATIONAL		09/25/2019	DAIWA CAPITAL MARKETS AMERICA, INC		76,114	75,000	235
43940T-AB-5	HOPE BANCORP INC		06/07/2019	EXCHANGE		173,886	180,000	220
44932K-AA-4	IAC FINANCECO 3 INC		07/30/2019	EXCHANGE		142,613	140,000	482
452327-AH-2	ILLUMINA INC		09/10/2019	VARIOUS		253,207	195,000	151
45867G-AA-9	INTERDIGITAL INC		08/23/2019	VARIOUS		327,927	330,000	236
46625H-JY-7	JPMORGAN CHASE & CO		05/02/2019	SUMRIDGE PARTNERS		154,122	150,000	904
46625H-RV-4	JPMORGAN CHASE & CO		03/26/2019	US BANCORP INVESTMENTS INC		97,920	100,000	1,450
46647P-BE-5	JPMORGAN CHASE & CO		12/05/2019	SUNTRUST ROBINSON HUMPHREY		199,720	200,000	1,324
478160-CE-2	JOHNSON & JOHNSON		02/19/2019	GOLDMAN SACHS		73,963	75,000	1,033
483548-AF-0	KAMAN CORP		08/01/2019	VARIOUS		181,405	160,000	1,246
571748-BG-6	MARSH & MCLENNAN COS INC		09/26/2019	VARIOUS		137,150	125,000	574
58933Y-AX-3	MERCK & CO INC		10/30/2019	US BANCORP INVESTMENTS INC		162,798	150,000	765
594918-BT-0	MICROSOFT CORP		12/05/2019	MILLENNIUM ADVISORS		113,998	100,000	1,244
594918-BY-9	MICROSOFT CORP		07/15/2019	JANE STREET EXECUTION SERVICES LLC		184,837	175,000	2,583

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
61746B-DQ-6	MORGAN STANLEY		06/06/2019	BNY MELLON CAPITAL MARKETS		141,494	135,000	596
629377-CG-5	NRG ENERGY INC		08/05/2019	VARIOUS		119,984	110,000	117
637432-NS-0	NATIONAL RURAL UTIL COOP		01/28/2019	MIZUHO SECURITIES		49,889	50,000	
665859-AU-8	NORTHERN TRUST CORP		04/30/2019	WELLS FARGO SECURITIES LLC		74,930	75,000	
67021C-AN-7	NSTAR ELECTRIC CO		05/14/2019	BANK AMERICA		99,978	100,000	
67103H-AF-4	OREILLY AUTOMOTIVE INC		06/18/2019	WELLS FARGO SECURITIES LLC		76,298	75,000	818
682189-AP-0	ON SEMICONDUCTOR CORP		10/08/2019	VARIOUS		75,327	65,000	320
697435-AD-7	PALO ALTO NETWORKS		08/07/2019	EXCHANGE		180,000	180,000	135
717081-ET-6	PFIZER INC		04/05/2019	GOLDMAN SACHS		76,470	75,000	201
741503-AX-4	BOOKING HOLDINGS INC		07/11/2019	VARIOUS		34,247	30,000	89
848637-AC-8	SPLUNK INC		09/23/2019	EXCHANGE		30,000	30,000	3
848637-AD-6	SPLUNK INC		09/23/2019	EXCHANGE		101,865	95,000	24
857477-BD-4	STATE STREET CORP		04/09/2019	KEYBANC CAPITAL MARKETS		187,710	175,000	2,577
88579Y-BB-6	3M COMPANY		02/12/2019	MORGAN STANLEY		35,410	35,000	25
91159H-HW-3	US BANCORP		08/14/2019	US BANCORP INVESTMENTS INC		103,752	100,000	142
92343V-EN-0	VERIZON COMMUNICATIONS		04/02/2019	CREDIT SUISSE		75,950	75,000	345
927804-GB-4	VIRGINIA ELEC & POWER CO		09/26/2019	SUNTRUST ROBINSON HUMPHREY		77,072	75,000	479
931142-EE-9	WALMART INC		03/26/2019	VARIOUS		260,069	250,000	1,531
94974B-GA-2	WELLS FARGO & COMPANY		01/07/2019	R W PRESSPRICH		72,681	75,000	825
95000U-2D-4	WELLS FARGO & COMPANY		08/19/2019	VARIOUS		219,559	200,000	2,306
AZ9216-18-7	JP MORGAN CHASE BANK NA		10/11/2019	J.P. MORGAN		207,000	200,000	
06367W-HH-9	BANK OF MONTREAL	A	11/06/2019	BANK AMERICA		78,186	75,000	639
89114Q-CB-2	TORONTO-DOMINION BANK	A	04/02/2019	GOLDMAN SACHS		50,547	50,000	104
22549J-Y9-5	CREDIT SUISSE AG LONDON	D	08/07/2019	CREDIT SUISSE		320,000	320,000	
25155M-KU-4	DEUTSCHE BANK AG LONDON	D	11/26/2019	DEUTSCHE BANK		41,390	40,000	124
404280-BX-6	HSBC HOLDINGS PLC	D	11/07/2019	MITSUBISHI UFJ SECURITIES USA		215,146	200,000	1,431
404280-BZ-1	HSBC HOLDINGS PLC	D	05/02/2019	BANK AMERICA		50,742	50,000	291
472145-AD-3	JAZZ INVESTMENTS I LTD	D	04/18/2019	J.P. MORGAN		189,264	200,000	567
822582-CD-2	SHELL INTERNATIONAL FIN	D	11/07/2019	DEUTSCHE BANK		98,455	100,000	33
961214-DC-4	WESTPAC BANKING CORP	D	08/19/2019	JANE STREET EXECUTION SERVICES LLC		103,314	100,000	15
QJ9373-87-0	TOTAL SA	D	07/31/2019	JEFFERIES & CO		210,750	200,000	159
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,238,868	8,915,067	45,864
8399997. Total - Bonds - Part 3						13,420,058	12,945,557	59,033
8399998. Total - Bonds - Part 5						1,686,405	1,635,000	6,151
8399999. Total - Bonds						15,106,463	14,580,557	65,184
00170F-20-9	AMG CAPITAL TRUST II		07/23/2019	VARIOUS	760.000	36,915	0.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						36,915	XXX	
8999997. Total - Preferred Stocks - Part 3						36,915	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						36,915	XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5						109,757	XXX	
9799999. Total - Common Stocks						109,757	XXX	
9899999. Total - Preferred and Common Stocks						146,672	XXX	
9999999 - Totals						15,253,135	XXX	65,184

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
36179S-2P-1	G2 MA4382		12/01/2019	MBS PAYMENT		25,256	25,256	25,255	25,255						25,256				560	04/20/2047
36179S-LS-4	G2 MA3937		12/01/2019	MBS PAYMENT		12,970	12,970	13,007	12,974		(3)		(3)		12,970				275	09/20/2046
36179T-AK-1	G2 MA4510		12/01/2019	MBS PAYMENT		21,386	21,386	21,483	21,395		(9)		(9)		21,386				481	06/20/2047
36179T-G3-3	G2 MA4718		12/01/2019	MBS PAYMENT		20,972	20,972	20,395	20,929		43		43		20,972				398	09/20/2047
36179T-JY-2	G2 MA4779		12/01/2019	MBS PAYMENT		31,798	31,798	32,639	31,895		(97)		(97)		31,798				824	10/20/2047
36179T-SF-3	G2 MA5018		12/01/2019	MBS PAYMENT		16,779	16,779	16,393	16,751		29		29		16,779				315	02/20/2048
36179T-V4-4	G2 MA5135		12/01/2019	MBS PAYMENT		9,954	9,954	9,690	9,934		20		20		9,954				175	04/20/2048
36179T-XU-4	G2 MA5191		12/01/2019	MBS PAYMENT		15,981	15,981	15,983	15,981		(1)		(1)		15,981				374	05/20/2048
3622A2-BN-1	GN 783645		12/01/2019	MBS PAYMENT		14,058	14,058	14,830	14,154		(96)		(96)		14,058				270	07/15/2027
36241K-AP-3	GN 781814		12/01/2019	MBS PAYMENT		3,787	3,787	3,835	3,791		(3)		(3)		3,787				100	10/15/2034
36296R-3Q-8	GN 699307		12/01/2019	MBS PAYMENT		605	605	607	605						605				25	10/15/2038
912828-3W-8	US TREASURY N/B		12/13/2019	BANK AMERICA		106,785	100,000	99,688	99,710		27		27		99,737		7,048	7,048	3,669	02/15/2028
912828-4F-4	US TREASURY N/B		01/15/2019	BARCLAYS AMERICAN		450,826	450,000	442,650	443,321		40		40		443,361		7,465	7,465	3,505	03/31/2025
912828-V9-8	US TREASURY N/B		10/23/2019	J.P. MORGAN		104,137	100,000	97,863	98,211		163		163		98,374		5,763	5,763	2,672	02/15/2027
0599999. Subtotal - Bonds - U.S. Governments						835,294	823,546	814,318	814,906		113		113		815,018		20,276	20,276	13,643	XXX
57582N-D9-3	MASSACHUSETTS ST		10/01/2019	MATURITY		150,000	150,000	173,306	151,865		(1,865)		(1,865)		150,000				8,250	10/01/2019
677522-CG-7	OHIO ST		05/30/2019	PIPER JAFFREY & CO		228,764	200,000	245,412	227,751		(2,413)		(2,413)		225,338		3,426	3,426	7,556	09/01/2023
882722-VF-5	TEXAS ST		04/01/2019	MATURITY		100,000	100,000	100,000	100,000						100,000				1,602	04/01/2019
917542-QW-5	UTAH ST		04/08/2019	FIRST TENNESSEE		200,172	200,000	200,000	200,000						200,000		172	172	4,943	07/01/2019
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						678,936	650,000	718,718	679,616		(4,278)		(4,278)		675,338		3,598	3,598	22,351	XXX
234667-JD-6	DALLAS CNTY TX HOSP DIST		06/28/2019	STIFEL NICOLAUS & CO		50,073	50,000	50,000	50,000						50,000		73	73	1,952	08/15/2019
447025-JJ-7	HUNTSVILLE AL		06/28/2019	JANNEY MONTGOMERY SCOTT		100,157	100,000	100,000	100,000						100,000		157	157	2,822	09/01/2019
984657-GU-4	YAMHILL CNTY OR SCH DIST #29J		07/31/2019	CABRERA CAPITAL MARKETS		103,759	100,000	116,401	102,199		(872)		(872)		101,328		2,431	2,431	3,468	06/15/2020
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						253,989	250,000	266,401	252,199		(872)		(872)		251,328		2,661	2,661	8,242	XXX
31288L-SS-1	FG P50529		12/01/2019	MBS PAYMENT		2,905	2,905	2,921	2,906		(1)		(1)		2,905				84	11/01/2036
3128K2-C7-2	FG A41894		12/01/2019	MBS PAYMENT		266	266	258	266						266				7	01/01/2036
3128KT-D8-0	FG A62827		12/01/2019	MBS PAYMENT		164	164	166	164						164				6	06/01/2037
3128M1-PU-7	FG G12335		12/01/2019	MBS PAYMENT		2,244	2,244	2,255	2,244						2,244				57	05/01/2021
3128MB-KT-3	FG G12806		12/01/2019	MBS PAYMENT		1,965	1,965	1,994	1,967		(3)		(3)		1,965				56	09/01/2022
3128MF-KV-9	FG G16408		12/01/2019	MBS PAYMENT		13,485	13,485	13,190	13,457		28		28		13,485				200	01/01/2033
3128MM-KR-3	FG G18303		12/01/2019	MBS PAYMENT		3,010	3,010	3,067	3,016		(5)		(5)		3,010				69	03/01/2024
3128MM-TQ-6	FG G18558		12/01/2019	MBS PAYMENT		74,528	74,528	78,170	74,961		(432)		(432)		74,528				1,577	06/01/2030
3128MM-XF-5	FG G18677		12/01/2019	MBS PAYMENT		15,030	15,030	15,031	15,030						15,030				269	02/01/2033
3128P8-FG-1	FG C91967		12/01/2019	MBS PAYMENT		16,098	16,098	15,803	16,075		23		23		16,098				316	12/01/2037
3128PL-B5-0	FG J08160		12/01/2019	MBS PAYMENT		1,413	1,413	1,385	1,410		3		3		1,413				37	12/01/2022
31294N-S2-6	FG E04137		12/01/2019	MBS PAYMENT		18,654	18,654	19,505	18,720		(66)		(66)		18,654				261	11/01/2027
31297F-JD-6	FG A27460		12/01/2019	MBS PAYMENT		794	794	823	795		(1)		(1)		794				37	10/01/2034
31307V-J2-3	FG J38381		12/01/2019	MBS PAYMENT		8,670	8,670	8,629	8,666		3		3		8,670				153	01/01/2033
3132DV-3J-2	FR SD8001		12/01/2019	MBS PAYMENT		5,327	5,327	5,455			(2)		(2)		5,327				25	07/01/2049
3132GG-CG-8	FG Q02771		12/01/2019	MBS PAYMENT		15,245	15,245	15,843	15,286		(40)		(40)		15,245				358	08/01/2041
3132XC-R7-2	FG G67710		12/01/2019	MBS PAYMENT		16,114	16,114	15,961	16,105		9		9		16,114				344	03/01/2048
3132XT-6L-7	FG Q51774		12/01/2019	MBS PAYMENT		19,146	19,146	19,158	19,147		(1)		(1)		19,146				427	10/01/2047
31334Y-GE-1	FR QA1997		12/01/2019	MBS PAYMENT		2,208	2,208	2,252			(1)		(1)		2,208				13	08/01/2049
31339S-E2-7	FR QA2853		12/01/2019	MBS PAYMENT		2,553	2,553	2,581							2,553				13	09/01/2049
3135G0-T9-4	FANNIE MAE		03/07/2019	J.P. MORGAN		248,765	250,000	246,010	246,582		149		149		246,731		2,034	2,034	3,777	01/19/2023
3136A6-TP-9	FNR 2012-63 HB		12/01/2019	MBS PAYMENT		15,010	15,010	15,291	15,036		(26)		(26)		15,010				193	08/25/2041
3136A8-V6-4	FNR 2012-113 PB		12/01/2019	MBS PAYMENT		22,052	22,052	22,521	22,092		(39)		(39)		22,052				240	10/25/2040
3136AA-MP-7	FNR 2012-139 MC		12/01/2019	MBS PAYMENT		27,028	27,028	27,628	27,081		(53)		(53)		27,028				307	05/25/2042
3136AB-LF-8	FNR 2012-148 KB		12/01/2019	MBS PAYMENT		20,576	20,576	21,013	20,610		(34)		(34)		20,576				226	03/25/2042
31371M-4P-9	FN 256530		12/01/2019	MBS PAYMENT		148	148	144	147						148				3	12/01/2036
31371M-EP-8	FN 255842		12/01/2019	MBS PAYMENT		2,089	2,089	2,079	2,088		1		1		2,089				56	09/01/2035
31371M-UK-1	FN 256286		12/01/2019	MBS PAYMENT		14	14	13	14						14				1	06/01/2036
31371N-CJ-2	FN 256673		12/01/2019	MBS PAYMENT		815	815	818	815						815				23	04/01/2037
31371N-CY-9	FN 256687		12/01/2019	MBS PAYMENT		255	255	251	255						255				7	04/01/2037
31371N-QN-8	FN 257061		12/01/2019	MBS PAYMENT		1,052	1,052	1,047	1,052		1		1		1,052				26	01/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3137AS-VD-3	FHR 4094 KA		12/01/2019	MBS PAYMENT		19,961	19,961	20,151	19,978		(17)		(17)		19,961				193	08/15/2041
3137AT-6B-3	FHR 4098 HA		12/01/2019	MBS PAYMENT		22,253	22,253	22,531	22,274		(22)		(22)		22,253				248	05/15/2041
3137AT-GC-0	FHR 4091 TH		12/01/2019	MBS PAYMENT		23,983	23,983	24,628	24,037		(54)		(54)		23,983				264	05/15/2041
3137AU-L2-3	FHR 4102 CH		12/01/2019	MBS PAYMENT		27,456	27,456	28,083	27,510		(54)		(54)		27,456				307	11/15/2040
3137AY-YA-3	FHR 4170 PE		12/01/2019	MBS PAYMENT		20,479	20,479	20,959	20,522		(43)		(43)		20,479				278	01/15/2033
3137GA-HR-1	FHR 3743 PA		12/01/2019	MBS PAYMENT		13,283	13,283	13,634	13,322		(39)		(39)		13,283				188	12/15/2039
3138WJ-K5-6	FN AS8415		12/01/2019	MBS PAYMENT		16,812	16,812	16,826	16,813		(1)		(1)		16,812				326	11/01/2046
3138WJ-XN-3	FN AS8784		12/01/2019	MBS PAYMENT		13,190	13,190	12,837	13,172		18		18		13,190				242	02/01/2047
31402C-VZ-2	FN 725232		12/01/2019	MBS PAYMENT		939	939	916	938		2		2		939				26	03/01/2034
31402D-MP-2	FN 725866		12/01/2019	MBS PAYMENT		1,129	1,129	1,096	1,127		2		2		1,129				28	09/01/2034
31402R-DG-1	FN 735503		12/01/2019	MBS PAYMENT		1,786	1,786	1,777	1,786		1		1		1,786				59	04/01/2035
31403C-6L-0	FN 745275		12/01/2019	MBS PAYMENT		2,103	2,103	2,099	2,103						2,103				60	02/01/2036
31403J-SA-5	FN 750313		12/01/2019	MBS PAYMENT		1,120	1,120	1,135	1,120		(1)		(1)		1,120				31	11/01/2033
31407H-KS-4	FN 831105		12/01/2019	MBS PAYMENT		1,976	1,976	2,006	1,978		(2)		(2)		1,976				50	11/01/2035
31409G-N6-9	FN 870813		12/01/2019	MBS PAYMENT		476	476	468	475						476				20	10/01/2036
31409X-NT-2	FN 881602		12/01/2019	MBS PAYMENT		4,829	4,829	4,907	4,833		(4)		(4)		4,829				152	02/01/2036
3140EV-CA-3	FN BC0964		12/01/2019	MBS PAYMENT		44,080	44,080	44,865	44,122		(42)		(42)		44,080				952	06/01/2046
3140F0-JJ-4	FN BC4764		12/01/2019	MBS PAYMENT		20,688	20,688	20,071	20,654		35		35		20,688				379	10/01/2046
3140FP-C9-8	FN BE3695		12/01/2019	MBS PAYMENT		20,492	20,492	20,252	20,476		16		16		20,492				482	06/01/2047
3140FU-ZA-9	FN BE8836		12/01/2019	MBS PAYMENT		5,034	5,034	4,904	5,029		5		5		5,034				86	03/01/2047
3140GS-PD-8	FN BH4019		12/01/2019	MBS PAYMENT		23,537	23,537	24,111	23,579		(42)		(42)		23,537				637	09/01/2047
3140H1-V2-3	FN BJ0632		12/01/2019	MBS PAYMENT		21,545	21,545	22,075	21,584		(39)		(39)		21,545				569	03/01/2048
3140HM-ZA-5	FN BK7936		12/01/2019	MBS PAYMENT		14,488	14,488	14,584	14,495		(7)		(7)		14,488				440	11/01/2048
3140J8-6J-7	FN BM4472		12/01/2019	MBS PAYMENT		9,345	9,345	9,147	9,334		12		12		9,345				199	07/01/2048
3140J8-HZ-9	FN BM3847		12/01/2019	MBS PAYMENT		6,891	6,891	6,932	6,894		(2)		(2)		6,891				193	05/01/2048
3140J8-S4-6	FN BM4138		12/01/2019	MBS PAYMENT		15,232	15,232	15,497	15,248		(16)		(16)		15,232				372	06/01/2048
3140J9-KN-0	FN BM4800		12/01/2019	MBS PAYMENT		18,064	18,064	18,382	18,088		(24)		(24)		18,064				440	10/01/2048
3140J9-SN-2	FN BM5024		12/01/2019	MBS PAYMENT		14,578	14,578	14,498			3		3		14,578				158	11/01/2048
3140JM-5B-4	FN BN5341		12/01/2019	MBS PAYMENT		5,338	5,338	5,600			(5)		(5)		5,338				28	03/01/2049
3140JW-QR-4	FN BO2263		12/01/2019	MBS PAYMENT		507	507	523							507				1	10/01/2049
3140Q9-HW-6	FN CA2044		12/01/2019	MBS PAYMENT		46,172	46,172	47,858	46,304		(133)		(133)		46,172				1,365	07/01/2048
3140Q9-XM-0	FN CA2483		12/01/2019	MBS PAYMENT		12,867	12,867	13,394	12,920		(52)		(52)		12,867				394	10/01/2048
31410G-AF-0	FN 888406		12/01/2019	MBS PAYMENT		1,541	1,541	1,469	1,536		5		5		1,541				42	08/01/2036
31410S-NL-7	FN 895995		12/01/2019	MBS PAYMENT		706	706	713	706						706				10	07/01/2036
31411L-K4-2	FN 911215		12/01/2019	MBS PAYMENT		142	142	146	142						142				5	05/01/2037
31416R-FA-6	FN AA7360		12/01/2019	MBS PAYMENT		2,143	2,143	2,132	2,143						2,143				53	01/01/2034
31416R-HJ-5	FN AA7432		12/01/2019	MBS PAYMENT		5,665	5,665	5,651	5,664		1		1		5,665				144	06/01/2039
31416Y-BX-5	FN AB2753		12/01/2019	MBS PAYMENT		11,883	11,883	11,914	11,886		(3)		(3)		11,883				244	04/01/2026
31417A-VT-3	FN AB4225		12/01/2019	MBS PAYMENT		18,832	18,832	19,835	18,894		(62)		(62)		18,832				379	01/01/2042
31417V-PZ-0	FN AC8539		12/01/2019	MBS PAYMENT		2,905	2,905	2,978	2,912		(7)		(7)		2,905				62	12/01/2024
31418C-4F-8	FN MA3521		12/01/2019	MBS PAYMENT		7,315	7,315	7,619			(8)		(8)		7,315				35	11/01/2048
31418C-4W-1	FN MA3536		12/01/2019	MBS PAYMENT		22,236	22,236	23,082			(45)		(45)		22,236				141	12/01/2048
31418C-FD-1	FN MA2863		12/01/2019	MBS PAYMENT		15,060	15,060	14,613	15,035		25		25		15,060				270	01/01/2047
31418C-ZJ-6	FN MA3444		12/01/2019	MBS PAYMENT		19,682	19,682	20,736			(55)		(55)		19,682				142	08/01/2048
31418D-BF-8	FN MA3637		12/01/2019	MBS PAYMENT		37,572	37,572	38,579			(67)		(67)		37,572				272	04/01/2049
31418D-C6-7	FN MA3692		12/01/2019	MBS PAYMENT		11,868	11,868	12,203			(4)		(4)		11,868				55	07/01/2049
31418D-CY-6	FN MA3686		12/01/2019	MBS PAYMENT		17,731	17,731	17,956			(16)		(16)		17,731				274	06/01/2049
31418D-ET-5	FN MA3745		12/01/2019	MBS PAYMENT		5,006	5,006	5,132			(2)		(2)		5,006				31	08/01/2049
31418D-FR-8	FN MA3775		12/01/2019	MBS PAYMENT		1,264	1,264	1,301							1,264				4	09/01/2049
31419A-2T-3	FN AE0785		12/01/2019	MBS PAYMENT		10,270	10,270	10,309	10,274		(4)		(4)		10,270				159	01/01/2026
641480-HY-7	NEVADA ST HIGHWAY IMPT REVENUE		02/05/2019	CABRERA CAPITAL MARKETS		239,846	200,000	257,164	242,553		(536)		(536)		242,017		(2,171)	(2,171)	1,833	12/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						1,439,923	1,401,312	1,471,540	1,288,447		(1,770)		(1,770)		1,440,060		(137)	(137)	22,490	XXX
00971T-AH-4	AKAMAI TECHNOLOGIES INC		05/21/2019	EXCHANGE		267,598	270,000	267,492	267,450		149		149		267,598				188	05/01/2025
025816-BP-3	AMERICAN EXPRESS CO		07/15/2019	JANE STREET EXECUTION SERVICES LLC		74,862	75,000	74,903	74,940		18		18		74,957		(95)	(95)	1,178	10/30/2020

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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
035242-AL-0	ANHEUSER-BUSCH INBEV FIN		04/26/2019	CALLED BY ISSUER at 102.316		25,579	25,000	25,187	25,132		(10)		(10)		25,122		(122)	(122)	1,011	02/01/2023
05949A-5A-4	BOAMS 2005-4 1A1		12/01/2019	MBS PAYMENT		4,677	5,023	5,106	5,007	61			61		5,068		(390)	(390)	151	05/25/2035
06406F-AA-1	BANK OF NY MELLON CORP		06/13/2019	MITSUBISHI UFJ SECURITIES USA		135,423	135,000	138,555	136,824		(375)		(375)		136,449		(1,026)	(1,026)	2,269	04/15/2021
06606W-AN-4	BBHE 1998-2 A7		11/01/2019	MBS PAYMENT		1	1	1	1						1					11/25/2028
10373Q-AJ-9	BP CAP MARKETS AMERICA		07/12/2019	DEUTSCHE BANK		77,005	75,000	76,726	76,703		(265)		(265)		76,438		567	567	1,690	05/06/2022
1248MG-AP-9	CBASS 2007-CB1 AF6		12/01/2019	MBS PAYMENT		3,798	3,798	2,121	2,119						2,119		1,680	1,680	35	01/25/2037
12667F-RY-3	CWALT 2004-22CB 1A1		12/01/2019	MBS PAYMENT		1,472	1,472	1,466	1,466						1,466		6	6	50	10/25/2034
12669G-YP-0	CWHL 2005-10 A4		12/01/2019	MBS PAYMENT		947	4,307	2,931	2,379	547			547		2,926		(1,979)	(1,979)	172	05/25/2035
20030N-BD-2	COMCAST CORP		05/01/2019	CITIGROUP GLOBAL MARKETS		177,382	175,000	178,946	177,571		(236)		(236)		177,334		47	47	4,375	07/15/2022
22160K-AJ-4	COSTCO WHOLESALE CORP		01/24/2019	WELLS FARGO SECURITIES LLC		73,920	75,000	74,869	74,921		2		2		74,923		(1,003)	(1,003)	314	05/18/2021
22546Q-AR-8	CREDIT SUISSE NEW YORK		05/03/2019	CREDIT SUISSE		150,702	150,000	154,662	152,615		(314)		(314)		152,301		(1,599)	(1,599)	2,350	10/29/2021
23242M-AD-3	CWL 2006-S3 A4		12/01/2019	MBS PAYMENT		7,398	7,079	3,067	3,085						3,085		4,314	4,314	277	01/25/2029
24422E-TS-8	JOHN DEERE CAPITAL CORP		03/12/2019	SUMRIDGE PARTNERS		29,710	30,000	29,982	29,991		1		1		29,992		(282)	(282)	133	06/22/2020
267475-AB-7	DYCOM INDUSTRIES INC		01/10/2019	MERRILL LYNCH		114,713	120,000	131,953	111,618	17,711	(129)		17,582		129,200		(14,487)	(14,487)	298	09/15/2021
30254Q-AA-0	FDIC 2013-R1 A		12/01/2019	MBS PAYMENT		22,049	22,049	22,023	22,049						22,049				149	03/25/2033
38141G-GQ-1	GOLDMAN SACHS GROUP INC		08/14/2019	GOLDMAN SACHS		210,898	200,000	226,688	214,041		(3,332)		(3,332)		210,708		190	190	11,054	07/27/2021
38141G-WC-4	GOLDMAN SACHS GROUP INC		02/11/2019	SUMRIDGE PARTNERS		74,236	75,000	76,287	75,834		(41)		(41)		75,794		(1,558)	(1,558)	669	04/26/2022
38143U-8F-1	GOLDMAN SACHS GROUP INC		06/06/2019	MORGAN STANLEY		125,721	125,000	129,119	126,965		(413)		(413)		126,553		(831)	(831)	2,845	02/25/2021
393657-AK-7	GREENBRIER COS INC		09/10/2019	VARIOUS		118,989	125,000	132,870	122,913	8,783	(828)		7,955		130,868		(11,878)	(11,878)	3,906	02/01/2024
432748-AB-7	HILLTOP HOLDINGS INC		09/09/2019	MARKETAXESS		67,311	65,000	65,000	65,000						65,000		2,311	2,311	2,943	04/15/2025
43940T-AA-7	HOPE BANCORP INC		06/07/2019	EXCHANGE		173,886	180,000	173,695	149,318	24,456	111		24,567		173,886				2,020	05/15/2038
452327-AH-2	ILLUMINA INC		07/01/2019	BANK AMERICA		38,816	25,000	32,929	32,287		(1,648)		(1,648)		30,639		8,177	8,177	69	06/15/2021
452327-AJ-8	ILLUMINA INC		07/19/2019	VARIOUS		186,729	180,000	186,021	185,757		(509)		(509)		185,248		1,481	1,481		08/15/2023
45660N-5Z-4	RAST 2004-A9 A9		12/01/2019	MBS PAYMENT		6,696	6,696	6,833	6,637		59		59		6,696				303	12/25/2034
458660-AD-9	INTERDIGITAL INC		05/30/2019	BARCLAYS AMERICAN		209,736	200,000	239,925	217,158		(6,329)		(6,329)		210,829		(1,092)	(1,092)	2,267	03/01/2020
46625H-QJ-2	JPMORGAN CHASE & CO		05/02/2019	GOLDMAN SACHS		149,382	150,000	153,576	151,713		(280)		(280)		151,432		(2,050)	(2,050)	2,603	03/01/2021
46625H-RT-9	JPMORGAN CHASE & CO		06/12/2019	GOLDMAN SACHS		199,488	200,000	202,768	201,388		(262)		(262)		201,127		(1,639)	(1,639)	2,493	06/07/2021
48128B-AB-7	JPMORGAN CHASE & CO		03/26/2019	WELLS FARGO SECURITIES LLC		100,298	100,000	99,997	100,000						100,000		298	298	2,089	01/15/2023
48129K-AE-0	JPMORGAN CHASE FINANCIAL		06/04/2019	BARCLAYS AMERICAN		299,042	300,000	300,000	300,000						300,000		(958)	(958)	448	05/01/2023
55616X-AH-0	MACYS RETAIL HLDGS INC		09/09/2019	SUMRIDGE PARTNERS		122,793	125,000	120,076	122,491		399		399		122,890		(97)	(97)	3,853	02/15/2023
58933Y-AA-3	MERCK & CO INC		05/06/2019	MORGAN STANLEY		76,421	75,000	79,843	77,562		(495)		(495)		77,068		(647)	(647)	2,357	01/15/2021
594918-BQ-6	MICROSOFT CORP		12/05/2019	INTERNATIONAL FCSTONE PARTNERS LP		100,693	100,000	99,332	99,537		91		91		99,628		1,065	1,065	2,672	08/08/2023
595112-AY-9	MICRON TECHNOLOGY INC		02/13/2019	MORGAN STANLEY		106,075	75,000	81,360	81,045		(2,769)		(2,769)		78,276		27,799	27,799	563	11/15/2043
61746B-EA-0	MORGAN STANLEY		06/06/2019	MORGAN STANLEY		134,872	135,000	136,281	135,669		(126)		(126)		135,544		(672)	(672)	2,147	04/21/2021
63633D-AE-4	NATIONAL HEALTH INVESTOR		10/18/2019	CITIGROUP GLOBAL MARKETS		80,121	65,000	65,734	65,343		(121)		(121)		65,223		14,898	14,898	2,236	04/01/2021
64828Y-AR-2	NRZT 2014-2A A3		12/01/2019	MBS PAYMENT		6,298	6,298	6,449	6,314		(16)		(16)		6,298				127	05/26/2054
674215-AJ-7	OASIS PETROLEUM INC		04/05/2019	BARCLAYS AMERICAN		61,507	65,000	67,230	56,916	10,258	(120)		10,138		67,054		(5,547)	(5,547)	967	09/15/2023
68389X-BA-2	ORACLE CORP		07/15/2019	US BANCORP INVESTMENTS INC		176,978	175,000	176,896	176,208		(256)		(256)		175,952		1,026	1,026	5,023	07/08/2021
697435-AC-9	PALO ALTO NETWORKS		08/07/2019	EXCHANGE		180,000	180,000	180,000	178,047	1,953			1,953		180,000				1,444	07/01/2023
759950-FX-1	RAMC 2005-4 A3		07/01/2019	MBS PAYMENT		1,819	1,819	1,819	1,819						1,819				24	02/25/2036
81762P-AC-6	SERVICENOW INC		02/13/2019	VARIOUS		283,387	165,000	196,981	195,488		(1,147)		(1,147)		194,341		89,046	89,046		06/01/2022
842400-FW-8	SOUTHERN CAL EDISON		03/06/2019	CITIGROUP GLOBAL MARKETS		131,868	150,000	142,043	142,155		35		35		142,190		(10,322)	(10,322)	2,811	03/15/2043
848637-AA-2	SPLUNK INC		09/23/2019	EXCHANGE		30,000	30,000	30,000	29,450	550			550		30,000				151	09/15/2023
848637-AB-0	SPLUNK INC		09/23/2019	EXCHANGE		13,974	15,000	13,829	13,859		115		115		13,974				170	09/15/2025
848637-AC-8	SPLUNK INC		11/22/2019	MIZUHO SECURITIES		5,785	5,000	5,000							5,000		785	785	5	09/15/2023
86359B-J2-8	SASC 2004-20 5A1		09/19/2019	PRIOR YEAR INCOME															7	11/25/2034
868459-AC-2	SUPERNUS PHARMACEUTICALS		04/01/2019	EXCHANGE		62,609	60,000	62,872	55,956	6,820	(165)		6,655		62,609				188	04/01/2023
880770-AG-7	TERADYNE INC		09/19/2019	MORGAN STANLEY		351,560	190,000	227,731	226,816		(4,853)		(4,853)		221,964		129,596	129,596	1,576	12/15/2023
887317-AP-0	WARNER MEDIA LLC		06/05/2019	EXCHANGE		97,467	100,000	97,409	97,442		25		25		97,467				4,864	06/15/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
91159H-HC-7	US BANCORP		08/14/2019	TORONTO DOMINION - US		102,230	100,000	106,251	103,671		(718)		(718)		102,953		(723)	(723)	2,758	03/15/2022
92343V-DG-6	VERIZON COMMUNICATIONS		03/29/2019	CALLED BY ISSUER at 100.000		150,000	150,000	149,346	149,652		32		32		149,684		316	316	1,633	08/15/2021
931142-DU-4	WALMART INC		03/26/2019	CITIGROUP GLOBAL MARKETS		149,219	150,000	149,175	149,354		38		38		149,391		(173)	(173)	1,009	12/15/2022
94973V-BA-4	ANTHEM INC		01/28/2019	CREDIT SUISSE		29,906	30,000	29,899	29,958		1		1		29,959		(53)	(53)	536	01/15/2023
94974B-EV-8	WELLS FARGO & COMPANY		07/15/2019	CITIGROUP GLOBAL MARKETS		103,700	100,000	111,816	105,881		(1,400)		(1,400)		104,481		(781)	(781)	3,654	04/01/2021
958254-AA-2	WESTERN MIDSTREAM OPERAT		08/20/2019	MILLENNIUM ADVISORS		102,960	100,000	112,244	104,432		(1,275)		(1,275)		103,158		(198)	(198)	3,882	06/01/2021
98138H-AF-8	WORKDAY INC		05/16/2019	VARIOUS		66,692	45,000	47,544	47,382		(224)		(224)		47,158		19,534	19,534	62	10/01/2022
064159-JX-5	BANK OF NOVA SCOTIA	A	05/06/2019	BMO CAPITAL MARKETS - US		99,445	100,000	99,986	99,993		2		2		99,994		(549)	(549)	1,750	07/14/2020
00185A-AF-1	AON PLC	D	02/26/2019	CREDIT SUISSE		50,053	50,000	49,949	49,971		1		1		49,971		81	81	360	06/14/2024
00507U-AF-8	ALLERGAN FUNDING SCS	D	11/05/2019	SUMRIDGE PARTNERS		52,369	50,000	49,812	49,888		16		16		49,904		2,465	2,465	1,716	06/15/2024
2027A0-HW-2	COMMONWEALTH BANK AUST	D	11/05/2019	CITIGROUP GLOBAL MARKETS		150,249	150,000	149,553	149,751		77		77		149,828		421	421	3,500	09/06/2021
404280-AK-5	HSBC HOLDINGS PLC	D	05/02/2019	MORGAN STANLEY		52,044	50,000	49,892	49,970		4		4		49,975		2,069	2,069	1,495	04/05/2021
404280-AY-5	HSBC HOLDINGS PLC	D	11/07/2019	DAIWA CAPITAL MARKETS AMERICA, INC		202,908	200,000	204,968	202,574		(909)		(909)		201,664		1,244	1,244	5,687	05/25/2021
822582-AS-1	SHELL INTERNATIONAL FIN	D	11/07/2019	VARIOUS		253,309	250,000	250,375	250,147		(28)		(28)		250,119		3,190	3,190	6,472	08/21/2022
86562M-AB-6	SUMITOMO MITSUI FINL GRP	D	08/22/2019	SMBC NIKKO SECURITIES AMERICA, INC.		101,122	100,000	98,886	99,106		260		260		99,366		1,756	1,756	2,828	03/09/2021
961214-DA-8	WESTPAC BANKING CORP	D	08/19/2019	CITIGROUP GLOBAL MARKETS		100,050	100,000	100,197	100,108		(26)		(26)		100,082		(31)	(31)	2,011	08/19/2021
EJ0220-33-9	SIEMENS FINANCIERINGSMAT	D	07/04/2019	BARCLAYS AMERICAN		262,500	250,000	283,121	256,959		(5,791)		(5,791)		251,172		11,326	11,326	3,665	08/16/2019
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,181,447	6,798,542	7,049,597	6,873,796	71,139	(33,974)		37,165		6,915,964		264,906	264,906	122,552	XXX
8399997. Total - Bonds - Part 4						10,389,589	9,923,400	10,320,574	9,908,964	71,139	(40,781)		30,358		10,097,708		291,304	291,304	189,278	XXX
8399998. Total - Bonds - Part 5						1,781,699	1,635,000	1,686,405			(5,502)		(5,502)		1,680,902		100,797	100,797	16,631	XXX
8399999. Total - Bonds						12,171,288	11,558,400	12,006,979	9,908,964	71,139	(46,283)		24,856		11,778,610		392,101	392,101	205,909	XXX
95040Q-20-3	WELLTOWER INC		03/01/2019	CONVERSION	1,665.000	109,757	50.00	107,318	105,145	2,173			2,173		107,318		2,439	2,439	1,351	
G16962-20-4	BUNGE LTD		07/01/2019	VARIOUS	2,525.000	252,847	100.00	256,452	246,685	9,767			9,767		256,452		(3,605)	(3,605)	6,157	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						362,604	XXX	363,770	351,830	11,940			11,940		363,770		(1,166)	(1,166)	7,508	XXX
JV9572-72-0	LVMH MOET HENNESSY VUITT	D	12/23/2019	VARIOUS	805.000	365,438	0.00	234,164	234,164						234,164		131,273	131,273		
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						365,438	XXX	234,164	234,164						234,164		131,273	131,273		XXX
8999997. Total - Preferred Stocks - Part 4						728,042	XXX	597,934	585,994	11,940			11,940		597,934		130,107	130,107	7,508	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						728,042	XXX	597,934	585,994	11,940			11,940		597,934		130,107	130,107	7,508	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5						115,509	XXX	109,757							109,757		5,752	5,752		XXX
9799999. Total - Common Stocks						115,509	XXX	109,757							109,757		5,752	5,752		XXX
9899999. Total - Preferred and Common Stocks						843,551	XXX	707,691	585,994	11,940			11,940		707,691		135,859	135,859	7,508	XXX
9999999 - Totals						13,014,839	XXX	12,714,670	10,494,958	83,079	(46,283)		36,796		12,486,301		527,960	527,960	213,417	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Miami Mutual Insurance Company

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
912828-5T-3	US TREASURY N/B		01/16/2019	BARCLAYS AMERICAN	09/11/2019	J.P. MORGAN	100,000	100,035	105,832	100,033		(2)		(2)			5,799	5,799	1,840	123
912828-6B-1	US TREASURY N/B		04/09/2019	BARCLAYS AMERICAN	05/21/2019	BARCLAYS AMERICAN	125,000	126,401	127,080	126,388		(13)		(13)			692	692	861	499
912828-Y9-5	US TREASURY N/B		08/15/2019	J.P. MORGAN	09/11/2019	BANK AMERICA	50,000	51,295	50,695	51,282		(13)		(13)			(587)	(587)	110	41
0599999. Subtotal - Bonds - U.S. Governments							275,000	277,731	283,607	277,703		(28)		(28)			5,904	5,904	2,811	663
3137EA-EJ-4	FREDDIE MAC		06/26/2019	MORGAN STANLEY	10/03/2019	WELLS FARGO SECURITIES LLC	75,000	74,767	74,889	74,817		50		50			72	72	626	298
3199999. Subtotal - Bonds - U.S. Special Revenues							75,000	74,767	74,889	74,817		50		50			72	72	626	298
02156B-AE-3	ALTERYX INC		08/08/2019	GOLDMAN SACHS	09/04/2019	CREDIT SUISSE	30,000	30,000	32,855	30,000							2,855	2,855	20	
232806-AM-1	CYPRESS SEMICONDUCTOR CO		01/23/2019	CREDIT SUISSE	06/03/2019	JEFFERIES & CO	60,000	70,685	100,098	69,359		(1,326)		(1,326)			30,739	30,739	1,050	70
252131-AG-2	DEXCOM INC		09/09/2019	VARIOUS	11/19/2019	VARIOUS	120,000	134,453	171,826	133,481		(972)		(972)			38,345	38,345	529	237
298736-AJ-8	EURONET WORLDWIDE INC		03/14/2019	WELLS FARGO SECURITIES LLC	04/17/2019	BANK AMERICA	25,000	25,000	27,654	25,000							2,654	2,654	18	
30219G-AN-8	EXPRESS SCRIPTS HOLDING		03/25/2019	MILLENNIUM ADVISORS	10/03/2019	BANK AMERICA	75,000	73,218	77,898	73,323		105		105			4,575	4,575	1,530	184
44932F-AB-3	IAC FINANCECO 3 INC		06/21/2019	JEFFERIES & CO	07/30/2019	EXCHANGE	140,000	142,642	142,613	142,613		(29)		(29)					482	94
45765U-AA-1	INSIGHT ENTERPRS		08/13/2019	J.P. MORGAN	10/18/2019	BANK AMERICA	70,000	70,000	74,041	70,000							4,041	4,041	98	
46625H-JT-8	JPMORGAN CHASE & CO		06/12/2019	MORGAN STANLEY	12/05/2019	JANE STREET EXECUTION SERVICES LLC	200,000	210,966	213,196	209,879		(1,087)		(1,087)			3,317	3,317	6,631	2,863
595112-AY-9	MICRON TECHNOLOGY INC		01/03/2019	WELLS FARGO SECURITIES LLC	02/14/2019	MORGAN STANLEY	40,000	43,474	56,708	42,051		(1,423)		(1,423)			14,658	14,658	308	173
629377-CF-7	NRG ENERGY INC		05/06/2019	VARIOUS	06/03/2019	EXCHANGE	85,000	93,612	93,514	93,514		(98)		(98)					1,182	1,015
848637-AB-0	SPLUNK INC		03/06/2019	VARIOUS	09/23/2019	EXCHANGE	80,000	88,627	87,890	87,890		(736)		(736)					905	413
868459-AC-2	SUPERNUS PHARMACEUTICALS		03/22/2019	VARIOUS	04/01/2019	EXCHANGE	50,000	48,930	48,942	48,942		12		12					156	141
868459-AD-0	SUPERNUS PHARMACEUTICALS		04/01/2019	EXCHANGE	09/10/2019	VARIOUS	110,000	111,550	102,868	111,390		(160)		(160)			(8,523)	(8,523)	285	
AR8730-28-5	CARREFOUR SA	D	03/19/2019	DEUTSCHE BANK	04/25/2019	UNIBANCO SEC	200,000	190,750	193,100	190,940		190		190			2,160	2,160		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,285,000	1,333,907	1,423,203	1,328,382		(5,524)		(5,524)			94,821	94,821	13,194	5,190
8399998. Total - Bonds							1,635,000	1,686,405	1,781,699	1,680,902		(5,502)		(5,502)			100,797	100,797	16,631	6,151
8999998. Total - Preferred Stocks																				
95040Q-10-4	WELLTOWER INC		03/01/2019	CONVERSION	03/15/2019	VARIOUS	1,474.691	109,757	112,068	109,757							2,311	2,311		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								109,757	112,068	109,757							2,311	2,311		
315911-74-3	FIDELITY EX MRKT INDX-INS PR		12/13/2019	LONG TERM CAPITAL GAIN	12/13/2019	LONG TERM CAPITAL GAIN	1.000		3,441								3,441	3,441		
9499999. Subtotal - Common Stocks - Mutual Funds									3,441								3,441	3,441		
9799998. Total - Common Stocks								109,757	115,509	109,757							5,752	5,752		
9899999. Total - Preferred and Common Stocks								109,757	115,509	109,757							5,752	5,752		
9999999 - Totals								1,796,162	1,897,208	1,790,659		(5,502)		(5,502)			106,549	106,549	16,631	6,151

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
First Financial Bank	Celina, Ohio					(244,887)	XXX
MidWestOne Bank	Dubuque, IA					2,000	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			(242,887)	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			(242,887)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(242,887)	XXX

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

1. January		4. April		7. July		10. October	
2. February		5. May		8. August		11. November	
3. March		6. June		9. September		12. December	

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								
31607A-88-5	FIDELITY TREASURY PORT-IS		12/30/2019	1.540		580,482	833	
38141W-29-9	GLDMN SCHS FS TRSRY OBL-SRV		12/31/2019	1.136		985,523		977
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,566,005	833	977
922906-30-0	VANGUARD FED MONEY MARKET		12/30/2019	1.550		41,602		
8699999. Subtotal - All Other Money Market Mutual Funds						41,602		
8899999 - Total Cash Equivalents						1,607,607	833	977

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	Deposits For the Benefit of All Policyholders 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	All Other Special Deposits 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
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	State Deposit	527,386	567,214		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA	B	State Deposit	118,899	141,360		
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	646,285	708,574		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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