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# ANNUAL STATEMENT

**For the Year Ended December 31, 2019**

of the Condition and Affairs of the

# PROGRESSIVE MAX INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period) | NAIC Company Code..... 24279 | Employer's ID Number..... 34-0472535

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

Incorporated/Organized..... March 12, 1937 | Commenced Business..... May 10, 1937

| | | |
|---|---|---|
| Statutory Home Office | 6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. .. 44143-2182<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | |
| Main Administrative Office | 6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. .. 44143-2182<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 440-461-5000<br>*(Area Code) (Telephone Number)* |
| Mail Address | P.O. BOX 89490 .. CLEVELAND .. OH .. .. 44101-6490<br>*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)* | |
| Primary Location of Books and Records | 6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. .. 44143-2182<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 440-395-4460<br>*(Area Code) (Telephone Number)* |
| Internet Web Site Address | PROGRESSIVE.COM | |
| Statutory Statement Contact | MARY BETH ANDREANO<br>*(Name)* | 440-395-4460<br>*(Area Code) (Telephone Number)* |
| | FINANCIAL_REPORTING@PROGRESSIVE.COM<br>*(E-Mail Address)* | 440-603-5500<br>*(Fax Number)* |

## POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| SANJAY MAHESH VYAS | PRESIDENT | MICHAEL ROBERT UTH | SECRETARY |
| DANIEL JOSEPH WITALEC | TREASURER | | |

## OTHER

| | | | |
|---|---|---|---|
| PATRICK KEVIN CALLAHAN | (VICE PRESIDENT) | MICHAEL VINCENT ESPOSITO | (VICE PRESIDENT) |
| CARL GORDON JOYCE # | (VICE PRESIDENT) | KAREN ANN KOSUDA | (ASST. SECRETARY) |
| SANDRA LEE RIHVALSKY # | (ASST. TREASURER) | | |

## DIRECTORS OR TRUSTEES

PATRICK KEVIN CALLAHAN  MICHAEL VINCENT ESPOSITO  SANJAY MAHESH VYAS  DANIEL JOSEPH WITALEC
SCOTT WESLEY ZIEGLER

State of........ OHIO
County of..... CUYAHOGA

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

| | | |
|---|---|---|
| (Signature) | (Signature) | (Signature) |
| SANJAY MAHESH VYAS | KAREN ANN KOSUDA | SANDRA LEE RIHVALSKY # |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| PRESIDENT | ASSISTANT SECRETARY | ASSISTANT TREASURER |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This 18TH 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

# 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 | 345,115,618 | 51.9 | 345,115,618 | | 345,115,618 | 51.9 |
| 1.02 All Other Governments | | 0.0 | | | 0 | 0.0 |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed | | 0.0 | | | 0 | 0.0 |
| 1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | 0.0 | | | 0 | 0.0 |
| 1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed | 17,171,516 | 2.6 | 17,171,516 | | 17,171,516 | 2.6 |
| 1.06 Industrial and Miscellaneous | 303,108,322 | 45.6 | 303,108,322 | | 303,108,322 | 45.6 |
| 1.07 Hybrid Securities | | 0.0 | | | 0 | 0.0 |
| 1.08 Parent, Subsidiaries and Affiliates | | 0.0 | | | 0 | 0.0 |
| 1.09 SVO Identified Funds | | 0.0 | | | 0 | 0.0 |
| 1.10 Unaffiliated Bank Loans | | 0.0 | | | 0 | 0.0 |
| 1.11 Total Long-Term Bonds | 665,395,456 | 100.0 | 665,395,456 | 0 | 665,395,456 | 100.0 |
| 2. Preferred Stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and Misc. (Unaffiliated) | | 0.0 | | | 0 | 0.0 |
| 2.02 Parent, Subsidiaries and Affiliates | | 0.0 | | | 0 | 0.0 |
| 2.03 Total Preferred Stock | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3. Common Stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated) | | 0.0 | | | 0 | 0.0 |
| 3.02 Industrial and Miscellaneous Other (Unaffiliated) | | 0.0 | | | 0 | 0.0 |
| 3.03 Parent, Subsidiaries and Affiliates Publicly Traded | | 0.0 | | | 0 | 0.0 |
| 3.04 Parent, Subsidiaries and Affiliates Other | | 0.0 | | | 0 | 0.0 |
| 3.05 Mutual Funds | | 0.0 | | | 0 | 0.0 |
| 3.06 Unit Investment Trusts | | 0.0 | | | 0 | 0.0 |
| 3.07 Closed-End Funds | | 0.0 | | | 0 | 0.0 |
| 3.08 Total Common Stocks | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4. Mortgage Loans Schedule B): | | | | | | |
| 4.01 Farm Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.02 Residential Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.03 Commercial Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.04 Mezzanine Real Estate Loans | | 0.0 | | | 0 | 0.0 |
| 4.05 Total Mortgage Loans | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 5. Real Estate (Schedule A): | | | | | | |
| 5.01 Properties Occupied by Company | | 0.0 | | | 0 | 0.0 |
| 5.02 Properties Held for Production of Income | | 0.0 | | | 0 | 0.0 |
| 5.03 Properties Held for Sale | | 0.0 | | | 0 | 0.0 |
| 5.04 Total Real Estate | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 6. Cash, Cash Equivalents, and Short-Term Investments:: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | | 0.0 | | | 0 | 0.0 |
| 6.02 Cash Equivalents (Schedule E, Part 2) | | 0.0 | | | 0 | 0.0 |
| 6.03 Short-Term Investments (Schedule DA) | | 0.0 | | | 0 | 0.0 |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 7. Contract Loans | | 0.0 | | | 0 | 0.0 |
| 8. Derivatives (Schedule DB) | | 0.0 | | | 0 | 0.0 |
| 9. Other Invested Assets (Schedule BA) | | 0.0 | | | 0 | 0.0 |
| 10. Receivables for Securities | | 0.0 | | | 0 | 0.0 |
| 11. Securities Lending (Schedule DL, Part 1) | | 0.0 | | XXX | XXX | XXX |
| 12. Other Invested Assets (Page 2, Line 11) | | 0.0 | | | 0 | 0.0 |
| 13. Total Invested Assets | 665,395,456 | 100.0 | 665,395,456 | 0 | 665,395,456 | 100.0 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 580,988,264 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 468,183,878 |
| 3. | Accrual of discount | | 747,668 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | 174,779 | |
| | 4.2 Part 2, Section 1, Column 15 | | |
| | 4.3 Part 2, Section 2, Column 13 | | |
| | 4.4 Part 4, Column 11 | 186,890 | 361,669 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 4,978,054 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 386,722,467 |
| 7. | Deduct amortization of premium | | 3,141,610 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | | |
| | 8.2 Part 2, Section 1, Column 19 | | |
| | 8.3 Part 2, Section 2, Column 16 | | |
| | 8.4 Part 4, Column 15 | | 0 |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | | |
| | 9.2 Part 2, Section 1, Column 17 | | |
| | 9.3 Part 2, Section 2, Column 14 | | |
| | 9.4 Part 4, Column 13 | | 0 |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2 | | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 665,395,456 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 665,395,456 |

# 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 | 345,115,618 | 349,441,537 | 345,034,528 | 345,625,000 |
| Governments (Including all obligations | 2. Canada | | | | |
| guaranteed by governments) | 3. Other Countries | | | | |
| | 4. Totals | 345,115,618 | 349,441,537 | 345,034,528 | 345,625,000 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | | | | |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | | | | |
| U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | 7. Totals | 17,171,516 | 17,340,267 | 22,011,343 | 16,480,000 |
| Industrial and Miscellaneous, | 8. United States | 277,666,938 | 283,178,928 | 279,028,130 | 276,092,539 |
| SVO Identified Funds, Unaffiliated Bank Loans | 9. Canada | 7,230,799 | 7,240,816 | 7,234,079 | 7,234,182 |
| and Hybrid Securities (Unaffiliated) | 10. Other Countries | 18,210,585 | 18,934,649 | 18,334,608 | 18,215,000 |
| | 11. Totals | 303,108,322 | 309,354,393 | 304,596,817 | 301,541,721 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 665,395,456 | 676,136,197 | 671,642,688 | 663,646,721 |
| **PREFERRED STOCKS** | 14. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | **19. Total Preferred Stocks** | 0 | 0 | 0 | |
| **COMMON STOCKS** | 20. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | **25. Total Common Stocks** | 0 | 0 | 0 | |
| | **26. Total Stocks** | 0 | 0 | 0 | |
| | **27. Total Bonds and Stocks** | 665,395,456 | 676,136,197 | 671,642,688 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 NAIC 1 | 3,700,277 | 226,903,325 | 114,512,016 | | | XXX | 345,115,618 | 51.9 | 230,321,545 | 39.6 | 345,115,618 | |
| 1.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.7 Totals | 3,700,277 | 226,903,325 | 114,512,016 | 0 | 0 | XXX | 345,115,618 | 51.9 | 230,321,545 | 39.6 | 345,115,618 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | | |
| 3.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 NAIC 1 | 3,796,495 | 11,236,850 | 2,138,171 | | | XXX | 17,171,516 | 2.6 | 27,523,378 | 4.7 | 17,171,516 | |
| 5.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals | 3,796,495 | 11,236,850 | 2,138,171 | 0 | 0 | XXX | 17,171,516 | 2.6 | 27,523,378 | 4.7 | 17,171,516 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **6. Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 NAIC 1 | 50,300,557 | 81,053,421 | 1,396,510 | 183,477 | | XXX | 132,933,965 | 20.0 | 120,939,027 | 20.8 | 61,881,731 | 71,052,234 |
| 6.2 NAIC 2 | 34,447,561 | 104,916,904 | 26,328,194 | | | XXX | 165,692,659 | 24.9 | 196,021,564 | 33.7 | 137,194,345 | 28,498,314 |
| 6.3 NAIC 3 | | | 4,481,698 | | | XXX | 4,481,698 | 0.7 | 6,182,750 | 1.1 | | 4,481,698 |
| 6.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.7 Totals | 84,748,118 | 185,970,325 | 32,206,402 | 183,477 | 0 | XXX | 303,108,322 | 45.6 | 323,143,341 | 55.6 | 199,076,076 | 104,032,246 |
| **7. Hybrid Securities** | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **8. Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **9. SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| **10. Unaffiliated Bank Loans** | | | | | | | | | | | | |
| 10.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 57,797,329 | 319,193,596 | 118,046,697 | 183,477 | 0 | 0 | 495,221,099 | 74.4 | XXX | XXX | 424,168,865 | 71,052,234 |
| 11.2 NAIC 2 | (d) 34,447,561 | 104,916,904 | 26,328,194 | 0 | 0 | 0 | 165,692,659 | 24.9 | XXX | XXX | 137,194,345 | 28,498,314 |
| 11.3 NAIC 3 | (d) 0 | 0 | 4,481,698 | 0 | 0 | 0 | 4,481,698 | 0.7 | XXX | XXX | 0 | 4,481,698 |
| 11.4 NAIC 4 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.5 NAIC 5 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.7 Totals | 92,244,890 | 424,110,500 | 148,856,589 | 183,477 | 0 | 0 | (b) 665,395,456 | 100.0 | XXX | XXX | 561,363,210 | 104,032,246 |
| 11.8 Line 11.7 as a % of Col. 7 | 13.9 | 63.7 | 22.4 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 84.4 | 15.6 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 76,548,151 | 255,955,718 | 45,695,918 | 584,163 | | | XXX | XXX | 378,783,950 | 65.2 | 313,339,824 | 65,444,126 |
| 12.2 NAIC 2 | 23,319,919 | 110,258,462 | 62,443,183 | | | | XXX | XXX | 196,021,564 | 33.7 | 169,061,341 | 26,960,223 |
| 12.3 NAIC 3 | | | 6,182,750 | | | | XXX | XXX | 6,182,750 | 1.1 | 1,712,750 | 4,470,000 |
| 12.4 NAIC 4 | | | | | | | XXX | XXX | 0 | 0.0 | | |
| 12.5 NAIC 5 | | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 12.6 NAIC 6 | | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 12.7 Totals | 99,868,070 | 366,214,180 | 114,321,851 | 584,163 | 0 | 0 | XXX | XXX | (b) 580,988,264 | 100.0 | 484,113,915 | 96,874,349 |
| 12.8 Line 12.7 as a % of Col. 9 | 17.2 | 63.0 | 19.7 | 0.1 | 0.0 | 0.0 | XXX | XXX | 100.0 | XXX | 83.3 | 16.7 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 31,851,068 | 275,667,610 | 116,650,187 | | | | 424,168,865 | 63.7 | 313,339,824 | 53.9 | 424,168,865 | XXX |
| 13.2 NAIC 2 | 30,183,041 | 84,985,814 | 22,025,490 | | | | 137,194,345 | 20.6 | 169,061,341 | 29.1 | 137,194,345 | XXX |
| 13.3 NAIC 3 | | | | | | | 0 | 0.0 | 1,712,750 | 0.3 | 0 | XXX |
| 13.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.7 Totals | 62,034,109 | 360,653,424 | 138,675,677 | 0 | 0 | 0 | 561,363,210 | 84.4 | 484,113,915 | 83.3 | 561,363,210 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 11.1 | 64.2 | 24.7 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 9.3 | 54.2 | 20.8 | 0.0 | 0.0 | 0.0 | 84.4 | XXX | XXX | XXX | 84.4 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.1 NAIC 1 | 25,946,261 | 43,525,986 | 1,396,510 | 183,477 | | | 71,052,234 | 10.7 | 65,444,126 | 11.3 | XXX | 71,052,234 |
| 14.2 NAIC 2 | 4,264,520 | 19,931,090 | 4,302,704 | | | | 28,498,314 | 4.3 | 26,960,223 | 4.6 | XXX | 28,498,314 |
| 14.3 NAIC 3 | | | 4,481,698 | | | | 4,481,698 | 0.7 | 4,470,000 | 0.8 | XXX | 4,481,698 |
| 14.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.7 Totals | 30,210,781 | 63,457,076 | 10,180,912 | 183,477 | 0 | 0 | 104,032,246 | 15.6 | 96,874,349 | 16.7 | XXX | 104,032,246 |
| 14.8 Line 14.7 as a % of Col. 7 | 29.0 | 61.0 | 9.8 | 0.2 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 4.5 | 9.5 | 1.5 | 0.0 | 0.0 | 0.0 | 15.6 | XXX | XXX | XXX | XXX | 15.6 |

(a) Includes $.....104,032,246 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..........0 current year of bonds with Z designations and $..........0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 3,700,277 | 226,903,325 | 114,512,016 | | | XXX | 345,115,618 | 51.9 | 230,321,545 | 39.6 | 345,115,618 | |
| 1.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.05 Totals | 3,700,277 | 226,903,325 | 114,512,016 | 0 | 0 | XXX | 345,115,618 | 51.9 | 230,321,545 | 39.6 | 345,115,618 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. **U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 3.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 3,778,549 | 11,236,850 | 2,138,171 | | | XXX | 17,153,570 | 2.6 | 25,784,615 | 4.4 | 17,153,570 | |
| 5.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.03 Commercial Mortgage-Backed Securities | 17,946 | | | | | XXX | 17,946 | 0.0 | 1,738,763 | 0.3 | 17,946 | |
| 5.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.05 Totals | 3,796,495 | 11,236,850 | 2,138,171 | 0 | 0 | XXX | 17,171,516 | 2.6 | 27,523,378 | 4.7 | 17,171,516 | 0 |
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 41,194,922 | 127,656,431 | 23,936,538 | | | XXX | 192,787,891 | 29.0 | 217,976,266 | 37.5 | 156,869,549 | 35,918,342 |
| 6.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.03 Commercial Mortgage-Backed Securities | 10,305,975 | 6,866,581 | 2,570,650 | | | XXX | 19,743,206 | 3.0 | 18,644,310 | 3.2 | | 19,743,206 |
| 6.04 Other Loan-Backed and Structured Securities | 33,247,221 | 51,447,313 | 5,699,214 | 183,477 | | XXX | 90,577,225 | 13.6 | 86,522,765 | 14.9 | 42,206,527 | 48,370,698 |
| 6.05 Totals | 84,748,118 | 185,970,325 | 32,206,402 | 183,477 | 0 | XXX | 303,108,322 | 45.6 | 323,143,341 | 55.6 | 199,076,076 | 104,032,246 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.05 Affiliated Bank Loans-Issued | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.06 Affiliated Bank Loans-Acquired | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.07 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.02 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.03 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Unaffiliated Bank Loans** | | | | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.02 Unaffiliated Bank Loans - Acquired | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.03 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 48,673,748 | 365,796,606 | 140,586,725 | 0 | 0 | XXX | 555,057,079 | 83.4 | XXX | XXX | 519,138,737 | 35,918,342 |
| 11.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.03 Commercial Mortgage-Backed Securities | 10,323,921 | 6,866,581 | 2,570,650 | 0 | 0 | XXX | 19,761,152 | 3.0 | XXX | XXX | 17,946 | 19,743,206 |
| 11.04 Other Loan-Backed and Structured Securities | 33,247,221 | 51,447,313 | 5,699,214 | 183,477 | 0 | XXX | 90,577,225 | 13.6 | XXX | XXX | 42,206,527 | 48,370,698 |
| 11.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.08 Totals | 92,244,890 | 424,110,500 | 148,856,589 | 183,477 | 0 | 0 | 665,395,456 | 100.0 | XXX | XXX | 561,363,210 | 104,032,246 |
| 11.09 Line 11.08 as a % of Col. 7 | 13.9 | 63.7 | 22.4 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 84.4 | 15.6 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 48,956,925 | 318,003,963 | 107,121,538 | | | XXX | XXX | XXX | 474,082,426 | 81.6 | 439,433,344 | 34,649,082 |
| 12.02 Residential Mortgage-Backed Securities | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.03 Commercial Mortgage-Backed Securities | 1,318,371 | 19,064,702 | | | | XXX | XXX | XXX | 20,383,073 | 3.5 | 1,738,763 | 18,644,310 |
| 12.04 Other Loan-Backed and Structured Securities | 49,592,774 | 29,145,515 | 7,200,313 | 584,163 | | XXX | XXX | XXX | 86,522,765 | 14.9 | 42,941,808 | 43,580,957 |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | 0 | 0.0 | | |
| 12.06 Affiliated Bank Loans | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.07 Unaffiliated Bank Loans | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.08 Totals | 99,868,070 | 366,214,180 | 114,321,851 | 584,163 | 0 | 0 | XXX | XXX | 580,988,264 | 100.0 | 484,113,915 | 96,874,349 |
| 12.09 Line 12.08 as a % of Col. 9 | 17.2 | 63.0 | 19.7 | 0.1 | 0.0 | 0.0 | XXX | XXX | 100.0 | XXX | 83.3 | 16.7 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 37,661,867 | 342,801,193 | 138,675,677 | | | XXX | 519,138,737 | 78.0 | 439,433,344 | 75.6 | 519,138,737 | XXX |
| 13.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | 17,946 | | | | | XXX | 17,946 | 0.0 | 1,738,763 | 0.3 | 17,946 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | 24,354,296 | 17,852,231 | | | | XXX | 42,206,527 | 6.3 | 42,941,808 | 7.4 | 42,206,527 | XXX |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.06 Affiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.07 Unaffiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.08 Totals | 62,034,109 | 360,653,424 | 138,675,677 | 0 | 0 | 0 | 561,363,210 | 84.4 | 484,113,915 | 83.3 | 561,363,210 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 11.1 | 64.2 | 24.7 | 0.0 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11 | 9.3 | 54.2 | 20.8 | 0.0 | 0.0 | 0.0 | 84.4 | XXX | XXX | XXX | 84.4 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 11,011,881 | 22,995,413 | 1,911,048 | | | XXX | 35,918,342 | 5.4 | 34,649,082 | 6.0 | XXX | 35,918,342 |
| 14.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.03 Commercial Mortgage-Backed Securities | 10,305,975 | 6,866,581 | 2,570,650 | | | XXX | 19,743,206 | 3.0 | 18,644,310 | 3.2 | XXX | 19,743,206 |
| 14.04 Other Loan-Backed and Structured Securities | 8,892,925 | 33,595,082 | 5,699,214 | 183,477 | | XXX | 48,370,698 | 7.3 | 43,580,957 | 7.5 | XXX | 48,370,698 |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.06 Affiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.07 Unaffiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.08 Totals | 30,210,781 | 63,457,076 | 10,180,912 | 183,477 | 0 | 0 | 104,032,246 | 15.6 | 96,874,349 | 16.7 | XXX | 104,032,246 |
| 14.09 Line 14.08 as a % of Col. 7 | 29.0 | 61.0 | 9.8 | 0.2 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 | 4.5 | 9.5 | 1.5 | 0.0 | 0.0 | 0.0 | 15.6 | XXX | XXX | XXX | XXX | 15.6 |

# Sch. DA - Verification
NONE

# Sch. DB - Pt. A - Verification
NONE

# Sch. DB - Pt. B - Verification
NONE

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

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

# Sch. DB - Verification
NONE

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 0 | 0 | | |
| 2. Cost of cash equivalents acquired | 32,196,146 | 32,196,146 | | |
| 3. Accrual of discount | 39,140 | 39,140 | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | |
| 5. Total gain (loss) on disposals | 562 | 562 | | |
| 6. Deduct consideration received on disposals | 32,235,848 | 32,235,848 | | |
| 7. Deduct amortization of premium | 0 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 0 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 0 | 0 | 0 | 0 |

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

## Sch. A - Pt. 1
## NONE

## Sch. A - Pt. 2
## NONE

## Sch. A - Pt. 3
## NONE

## Sch. B - Pt. 1
## NONE

## Sch. B - Pt. 2
## NONE

## Sch. B - Pt. 3
## NONE

## Sch. BA - Pt. 1
## NONE

## Sch. BA - Pt. 2
## NONE

## Sch. BA - Pt. 3
## NONE

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation and Admini-strative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| **U.S. Government - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 912828 2W 9 | US TREASURY NOTE | | | | 1 | 2,477,148 | 100.710 | 2,517,750 | 2,500,000 | 2,486,792 | | 4,610 | | | 1.875 | 2.073 | MS | 11,911 | 46,875 | 11/20/2017 | 09/30/2022 |
| 912828 3F 5 | US TREASURY NOTE | | | | 1 | 20,024,398 | 102.711 | 21,158,466 | 20,600,000 | 20,128,090 | | 53,306 | | | 2.250 | 2.573 | MN | 59,848 | 463,500 | 01/19/2018 | 11/15/2027 |
| 912828 3V 0 | US TREASURY NOTE | | | | 1 | 9,815,625 | 103.821 | 10,382,100 | 10,000,000 | 9,861,604 | | 24,990 | | | 2.500 | 2.794 | JJ | 104,620 | 250,000 | 02/16/2018 | 01/31/2025 |
| 912828 4L 1 | US TREASURY NOTE | | | | 1 | 1,200,094 | 103.555 | 1,242,660 | 1,200,000 | 1,200,057 | | (23) | | | 2.750 | 2.748 | AO | 5,621 | 33,000 | 06/26/2018 | 04/30/2023 |
| 912828 5D 8 | US TREASURY NOTE | | | | 1 | 9,962,500 | 104.365 | 10,436,500 | 10,000,000 | 9,971,121 | | 7,112 | | | 2.875 | 2.956 | MS | 73,053 | 287,500 | 10/01/2018 | 09/30/2023 |
| 912828 5F 3 | US TREASURY NOTE | | | | 1 | 9,970,080 | 102.219 | 10,221,900 | 10,000,000 | 9,981,600 | | 9,730 | | | 2.875 | 2.980 | AO | 61,270 | 287,500 | 10/09/2018 | 10/15/2021 |
| 912828 5U 0 | US TREASURY NOTE | | | | 1 | 10,010,547 | 103.647 | 10,364,700 | 10,000,000 | 10,008,715 | | (1,832) | | | 2.625 | 2.602 | JD | 721 | 262,500 | 01/23/2019 | 12/31/2023 |
| 912828 6A 3 | US TREASURY NOTE | | | | 1 | 5,021,680 | 104.782 | 5,239,100 | 5,000,000 | 5,019,125 | | (2,555) | | | 2.625 | 2.556 | JJ | 54,925 | 65,625 | 02/14/2019 | 01/31/2026 |
| 912828 6F 2 | US TREASURY NOTE | | | | 1 | 10,995,078 | 104.101 | 11,451,110 | 11,000,000 | 10,995,512 | | 434 | | | 2.500 | 2.507 | FA | 92,926 | 137,500 | 03/26/2019 | 02/28/2026 |
| 912828 6S 4 | US TREASURY NOTE | | | | 1 | 4,994,922 | 103.408 | 5,170,400 | 5,000,000 | 4,995,293 | | 371 | | | 2.375 | 2.391 | AO | 20,227 | 59,375 | 04/30/2019 | 04/30/2026 |
| 912828 7B 0 | US TREASURY NOTE | | | | 1 | 9,977,344 | 100.380 | 10,038,000 | 10,000,000 | 9,978,859 | | 1,515 | | | 1.875 | 1.910 | JD | 515 | 93,750 | 07/01/2019 | 06/30/2026 |
| 912828 C5 7 | US TREASURY NOTE | | | | 1 | 31,943,359 | 100.750 | 32,240,000 | 32,000,000 | 31,963,017 | | 19,658 | | | 2.250 | 2.343 | MS | 182,951 | 360,000 | 05/20/2019 | 03/31/2021 |
| 912828 N8 9 | US TREASURY NOTE | | | | 1 | 4,943,750 | 99.712 | 4,985,600 | 5,000,000 | 4,984,119 | | 14,414 | | | 1.375 | 1.672 | JJ | 28,770 | 68,750 | 02/24/2017 | 01/31/2021 |
| 912828 TY 6 | US TREASURY NOTE | | | | 1 | 12,511,328 | 100.019 | 12,502,375 | 12,500,000 | 12,510,846 | | (482) | | | 1.625 | 1.594 | MN | 26,228 | | 11/25/2019 | 11/15/2022 |
| 912828 U8 1 | US TREASURY NOTE | | | | 1 | 15,782,469 | 100.770 | 15,820,890 | 15,700,000 | 15,734,577 | | (16,833) | | | 2.000 | 1.887 | JD | 863 | 314,000 | 03/28/2017 | 12/31/2021 |
| 912828 VS 6 | US TREASURY NOTE | SD | | | 1 | 7,395,983 | 102.923 | 7,436,187 | 7,225,000 | 7,303,144 | | (20,632) | | | 2.500 | 2.187 | FA | 68,225 | 180,625 | 07/15/2016 | 08/15/2023 |
| 912828 W8 9 | US TREASURY NOTE | | | | 1 | 10,008,203 | 100.599 | 10,059,900 | 10,000,000 | 10,003,753 | | (1,666) | | | 1.875 | 1.857 | MS | 47,643 | 187,500 | 04/25/2017 | 03/31/2022 |
| 912828 X4 7 | US TREASURY NOTE | | | | 1 | 4,992,188 | 100.609 | 5,030,450 | 5,000,000 | 4,996,097 | | 1,601 | | | 1.875 | 1.909 | AO | 15,968 | 93,750 | 07/11/2017 | 04/30/2022 |
| 912828 X9 6 | US TREASURY NOTE | | | | 1 | 3,702,402 | 99.949 | 3,698,113 | 3,700,000 | 3,700,277 | | (862) | | | 1.500 | 1.477 | MN | 7,166 | 55,500 | 06/26/2017 | 05/15/2020 |
| 912828 XT 2 | US TREASURY NOTE | | | | 1 | 10,069,727 | 101.296 | 10,129,600 | 10,000,000 | 10,062,352 | | (7,375) | | | 2.000 | 1.852 | MN | 17,486 | 100,000 | 06/18/2019 | 05/31/2024 |
| 912828 XZ 8 | US TREASURY NOTE | | | | 1 | 4,976,953 | 105.230 | 5,261,500 | 5,000,000 | 4,981,484 | | 3,072 | | | 2.750 | 2.823 | JD | 378 | 137,500 | 07/09/2018 | 06/30/2025 |
| 912828 Y2 0 | US TREASURY NOTE | | | | 1 | 9,164,063 | 101.538 | 9,341,496 | 9,200,000 | 9,180,917 | | 11,945 | | | 2.625 | 2.763 | JJ | 111,563 | 241,500 | 07/31/2018 | 07/15/2021 |
| 912828 Y6 1 | US TREASURY NOTE | | | | 1 | 10,000,781 | 103.772 | 10,377,200 | 10,000,000 | 10,000,505 | | (166) | | | 2.750 | 2.748 | JJ | 115,082 | 275,000 | 08/16/2018 | 07/31/2023 |
| 912828 Y8 7 | US TREASURY NOTE | | | | 1 | 16,170,234 | 100.227 | 16,036,320 | 16,000,000 | 16,157,451 | | (12,783) | | | 1.750 | 1.527 | JJ | 117,174 | | 08/14/2019 | 07/31/2024 |
| 912828 Y9 5 | US TREASURY NOTE | | | | 1 | 15,341,016 | 100.324 | 15,048,600 | 15,000,000 | 15,323,761 | | (17,254) | | | 1.875 | 1.529 | JJ | 117,697 | | 08/21/2019 | 07/31/2026 |
| 912828 YA 2 | US TREASURY NOTE | | | | 1 | 25,017,578 | 99.733 | 24,933,250 | 25,000,000 | 25,015,537 | | (2,041) | | | 1.500 | 1.476 | FA | 141,644 | | 08/27/2019 | 08/15/2022 |
| 912828 YB 0 | US TREASURY NOTE | | | | 1 | 3,428,496 | 97.342 | 3,406,970 | 3,500,000 | 3,430,390 | | 1,894 | | | 1.625 | 1.852 | FA | 21,483 | | 09/16/2019 | 08/15/2029 |
| 912828 YG 9 | US TREASURY NOTE | | | | 1 | 5,033,008 | 98.690 | 4,934,500 | 5,000,000 | 5,031,869 | | (1,139) | | | 1.625 | 1.525 | MS | 20,645 | | 10/02/2019 | 09/30/2026 |
| 912828 YM 6 | US TREASURY NOTE | | | | 1 | 19,859,766 | 99.071 | 19,814,200 | 20,000,000 | 19,863,258 | | 3,493 | | | 1.500 | 1.648 | AO | 51,099 | | 11/19/2019 | 10/31/2024 |
| 912828 YQ 7 | US TREASURY NOTE | | | | 1 | 9,953,906 | 98.634 | 9,863,400 | 10,000,000 | 9,954,491 | | 585 | | | 1.625 | 1.696 | AO | 27,679 | | 11/25/2019 | 10/31/2026 |
| 912828 YU 8 | US TREASURY NOTE | | | | 1 | 14,810,547 | 98.614 | 14,792,100 | 15,000,000 | 14,811,538 | | 991 | | | 1.625 | 1.819 | MN | 21,311 | | 12/18/2019 | 11/30/2026 |
| 912828 YW 4 | US TREASURY NOTE | | | | 1 | 15,479,355 | 100.040 | 15,506,200 | 15,500,000 | 15,479,467 | | 112 | | | 1.625 | 1.671 | JD | 11,699 | | 12/24/2019 | 12/15/2022 |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 345,034,528 | XXX | 349,441,537 | 345,625,000 | 345,115,618 | 0 | 74,190 | 0 | 0 | XXX | XXX | XXX | 1,638,391 | 4,001,250 | XXX | XXX |
| 0599999. Total - U.S. Government | | | | | | 345,034,528 | XXX | 349,441,537 | 345,625,000 | 345,115,618 | 0 | 74,190 | 0 | 0 | XXX | XXX | XXX | 1,638,391 | 4,001,250 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 64988R GY 2 | NEW YORK ST MTGE AGY REVENUE | | | 2 | 1FE | 6,690,648 | 103.940 | 6,574,205 | 6,325,000 | 6,507,718 | | (24,580) | | | 3.500 | 2.228 | AO | 55,344 | 221,375 | 10/15/2015 | 10/01/2030 |
| 67756Q TT 4 | OHIO ST | | | 2 | 1FE | 4,224,436 | 105.453 | 4,144,303 | 3,930,000 | 4,129,717 | | (9,979) | | | 3.500 | 1.889 | MS | 45,850 | 137,550 | 10/06/2016 | 09/01/2046 |
| 708796 K2 2 | PENNSYLVANIA HSG FIN | | | 2 | 1FE | 420,000 | 100.226 | 420,949 | 420,000 | 420,000 | | | | | 2.550 | 2.550 | AO | 2,678 | 10,710 | 04/05/2013 | 04/01/2020 |
| 83756C QZ 1 | SOUTH DAKOTA HSG DEV AUTH | | | 2 | 1FE | 5,541,632 | 106.936 | 5,475,123 | 5,120,000 | 5,398,745 | | (48,670) | | | 4.000 | 2.213 | MN | 34,133 | 204,800 | 05/16/2017 | 05/01/2039 |
| 882750 NA 6 | TEXAS ST HSG & CMNTY | | | 2 | 1FE | 739,588 | 102.744 | 703,796 | 685,000 | 697,390 | | (4,839) | | | 4.250 | 2.504 | JJ | 14,556 | 29,113 | 08/25/2011 | 01/01/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | 4 | 5 | 6 | 7 | Fair Value 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 17,616,304 | XXX | 17,318,376 | 16,480,000 | 17,153,570 | 0 | (88,068) | 0 | 0 | XXX | XXX | XXX | 152,561 | 603,548 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 3137B2 GX 2 | FHMS 2013-K713 X1 IO | | | 4 | 1FE | 4,395,039 | 0.017 | 21,891 | | 17,946 | | (710,925) | | | 0.840 | 45.048 | MON | 90,094 | 936,126 | 11/30/2015. | 03/25/2020. |
| 2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities | | | | | | 4,395,039 | XXX | 21,891 | 0 | 17,946 | 0 | (710,925) | 0 | 0 | XXX | XXX | XXX | 90,094 | 936,126 | XXX | XXX |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | 22,011,343 | XXX | 17,340,267 | 16,480,000 | 17,171,516 | 0 | (798,993) | 0 | 0 | XXX | XXX | XXX | 242,655 | 1,539,674 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 015271 AM 1 | ALEXANDRIA REAL ESTATE EQUIT | | | 2 | 2FE | 3,004,950 | 106.471 | 3,194,130 | 3,000,000 | 3,003,720 | | (831) | | | 4.000 | 3.966 | JJ | 55,333 | 128,000 | 06/13/2018. | 01/15/2024. |
| 023608 AF 9 | AMEREN CORPORATION | | | 2 | 2FE | 9,299,448 | 100.531 | 9,309,171 | 9,260,000 | 9,266,918 | | (8,620) | | | 2.700 | 2.603 | MN | 31,947 | 250,020 | 01/27/2016. | 11/15/2020. |
| 03027X AJ 9 | AMERICAN TOWER CORP | | | 2 | 2FE | 3,947,110 | 109.076 | 4,311,774 | 3,953,000 | 3,948,219 | | 642 | | | 4.400 | 4.422 | FA | 65,708 | 173,932 | 04/30/2018. | 02/15/2026. |
| 03523T BX 5 | ANHEUSER-BUSCH INBEV WORLDWIDE | | | 2 | 2FE | 7,753,275 | 108.794 | 8,159,550 | 7,500,000 | 7,720,584 | | (32,691) | | | 4.150 | 3.501 | JJ | 136,604 | 155,625 | 03/04/2019. | 01/23/2025. |
| 035242 AL 0 | ANHEUSER-BUSCH INBEV FIN | | | 2 | 2FE | 1,758,598 | 103.529 | 1,860,416 | 1,797,000 | 1,768,795 | | 8,447 | | | 3.300 | 3.844 | FA | 24,709 | 63,525 | 10/12/2018. | 02/01/2023. |
| 05531F BF 9 | BB&T CORPORATION | | | 2 | 1FE | 2,496,150 | 105.951 | 2,648,775 | 2,500,000 | 2,496,862 | | 715 | | | 3.750 | 3.784 | JD | 6,510 | 93,750 | 11/29/2018. | 12/06/2023. |
| 228227 BD 5 | CROWN CASTLE INTL CORP | | | | 2FE | 7,502,301 | 108.582 | 7,728,867 | 7,118,000 | 7,374,924 | | (78,082) | | | 5.250 | 3.977 | JJ | 172,315 | 373,695 | 05/08/2018. | 01/15/2023. |
| 22966R AB 2 | CUBESMART LP | | | 2 | 2FE | 4,644,308 | 106.409 | 4,799,046 | 4,510,000 | 4,603,977 | | (23,173) | | | 4.375 | 3.768 | JD | 8,769 | 197,313 | 03/21/2018. | 12/15/2023. |
| 23331A BE 8 | DR HORTON INC | | | 2 | 2FE | 4,245,000 | 104.791 | 4,191,640 | 4,000,000 | 4,111,843 | | (43,118) | | | 4.375 | 3.182 | MS | 51,528 | 175,000 | 10/18/2016. | 09/15/2022. |
| 254687 CZ 7 | DISNEY WALT CO | | | 2 | 1FE | 4,159,080 | 106.921 | 4,276,840 | 4,000,000 | 4,136,726 | | (22,354) | | | 3.700 | 2.877 | MS | 43,578 | 71,944 | 03/20/2019. | 09/15/2024. |
| 294429 AJ 4 | EQUIFAX INC | | | 2 | 2FE | 4,038,678 | 102.883 | 4,063,879 | 3,950,000 | 4,026,827 | | (11,850) | | | 3.300 | 2.552 | JD | 5,793 | 65,175 | 07/22/2019. | 12/15/2022. |
| 29444U BC 9 | EQUINIX INC | | | 2 | 2FE | 5,000,000 | 100.186 | 5,009,300 | 5,000,000 | 5,000,000 | | | | | 2.625 | 2.625 | MN | 15,677 | | 11/06/2019. | 11/18/2024. |
| 31620M AP 1 | FIDELITY NATIONAL INFORM | | | 2 | 2FE | 8,965,922 | 101.122 | 8,945,252 | 8,846,000 | 8,920,331 | | (42,891) | | | 3.625 | 2.415 | AO | 67,696 | 187,521 | 08/12/2019. | 10/15/2020. |
| 337738 AN 8 | FISERV INC | | | 2 | 2FE | 3,954,560 | 100.248 | 4,009,920 | 4,000,000 | 3,987,042 | | 29,924 | | | 2.700 | 3.481 | JD | 9,000 | 108,000 | 11/27/2018. | 06/01/2020. |
| 337738 AS 7 | FISERV INC | | | 2 | 2FE | 4,991,600 | 101.689 | 5,084,450 | 5,000,000 | 4,992,433 | | 833 | | | 2.750 | 2.786 | JJ | 71,424 | | 06/10/2019. | 07/01/2024. |
| 35803Q AA 5 | FRESENIUS MED CARE US | | | | 2FE | 5,554,070 | 103.714 | 5,218,888 | 5,032,000 | 5,196,470 | | (142,501) | | | 5.750 | 2.769 | FA | 109,306 | 289,340 | 06/05/2017. | 02/15/2021. |
| 459200 JX 0 | INTL BUSINESS MACHINES CORP | | | | 1FE | 9,994,600 | 102.162 | 10,216,200 | 10,000,000 | 9,995,487 | | 887 | | | 2.850 | 2.869 | MN | 38,000 | 140,917 | 05/08/2019. | 05/13/2022. |
| 608190 AJ 3 | MOHAWK INDUSTRIES INC | | | 2 | 2FE | 1,990,920 | 104.200 | 2,084,000 | 2,000,000 | 1,993,281 | | 1,994 | | | 3.850 | 3.966 | FA | 32,083 | 77,000 | 10/29/2018. | 02/01/2023. |
| 60871R AP 5 | MOLSON COORS BREWING CO | | | 2 | 2FE | 8,042,151 | 99.957 | 8,003,557 | 8,007,000 | 8,008,750 | | (14,540) | | | 2.250 | 2.065 | MS | 53,046 | 180,158 | 08/30/2017. | 03/15/2020. |
| 631103 AG 3 | NASDAQ INC | | | 2 | 2FE | 4,237,007 | 107.041 | 4,713,015 | 4,403,000 | 4,256,072 | | 19,066 | | | 3.850 | 4.447 | JD | 471 | 169,516 | 12/28/2018. | 06/30/2026. |
| 655844 BL 1 | NORFOLK SOUTHERN CORP | | | 2 | 2FE | 5,008,350 | 102.445 | 5,122,250 | 5,000,000 | 5,003,850 | | (1,257) | | | 2.903 | 2.875 | FA | 54,834 | 145,150 | 04/05/2016. | 02/15/2023. |
| 666807 BQ 4 | NORTHROP GRUMMAN CORP | | | 2 | 2FE | 4,787,250 | 101.463 | 5,073,150 | 5,000,000 | 4,861,461 | | 46,364 | | | 2.550 | 3.602 | AO | 26,917 | 127,500 | 05/16/2018. | 10/15/2022. |
| 70450Y AB 9 | PAYPAL HOLDINGS INC | | | | 2FE | 4,993,650 | 100.515 | 5,025,750 | 5,000,000 | 4,994,115 | | 465 | | | 2.200 | 2.244 | MS | 29,028 | | 09/19/2019. | 09/26/2022. |
| 718549 AD 0 | PHILLIPS 66 PARTNERS LP | | | 2 | 2FE | 4,718,650 | 104.656 | 5,232,800 | 5,000,000 | 4,760,620 | | 29,853 | | | 3.550 | 4.376 | AO | 44,375 | 177,500 | 07/26/2018. | 10/01/2026. |
| 756109 AP 9 | REALTY INCOME CORP | | | 2 | 1FE | 3,075,704 | 108.162 | 3,217,820 | 2,975,000 | 3,046,129 | | (19,602) | | | 4.650 | 3.879 | FA | 57,641 | 138,338 | 06/20/2018. | 08/01/2023. |
| 776743 AH 9 | ROPER TECHNOLOGIES INC | | | 2 | 2FE | 9,981,500 | 100.482 | 10,048,200 | 10,000,000 | 9,982,547 | | 1,047 | | | 2.350 | 2.389 | MS | 81,597 | | 08/19/2019. | 09/15/2024. |
| 891906 AE 9 | TOTAL SYSTEM SERVICES INC | | | 2 | 2FE | 5,015,000 | 105.134 | 5,256,700 | 5,000,000 | 5,010,632 | | (2,930) | | | 4.000 | 3.931 | JD | 16,667 | 200,000 | 06/11/2018. | 06/01/2023. |
| 928668 AN 2 | VOLKSWAGEN GROUP AMERICA | | | | 2FE | 4,200,000 | 101.628 | 4,268,376 | 4,200,000 | 4,200,000 | | | | | 3.876 | 3.876 | MN | 21,706 | 162,792 | 12/12/2018. | 11/13/2020. |
| 928668 AX 0 | VOLKSWAGEN GROUP AMERICA | | | | 2FE | 6,490,965 | 100.848 | 6,555,120 | 6,500,000 | 6,492,006 | | 1,041 | | | 2.500 | 2.572 | MS | 42,882 | | 09/19/2019. | 09/24/2021. |
| 929160 AS 8 | VULCAN MATERIALS CO | | | 2 | 2FE | 9,224,454 | 107.679 | 9,285,160 | 8,623,000 | 9,060,579 | | (79,036) | | | 4.500 | 3.388 | AO | 97,009 | 388,035 | 11/17/2017. | 04/01/2025. |
| 982526 AQ 8 | WRIGLEY WM. JR CO | | | 2 | 1FE | 7,004,895 | 100.971 | 6,845,834 | 6,780,000 | 6,811,880 | | (43,244) | | | 3.375 | 2.712 | AO | 44,494 | 228,825 | 01/07/2016. | 10/21/2020. |
| 98956P AQ 5 | ZIMMER BIOMET HLDGS INC | | | 2 | 2FE | 5,523,423 | 104.165 | 5,822,824 | 5,590,000 | 5,544,226 | | 13,018 | | | 3.700 | 3.972 | MS | 58,602 | 206,830 | 05/16/2018. | 03/19/2023. |
| 05600L AA 4 | BMW FINANCE NV | | D | | 1FE | 4,996,250 | 100.416 | 5,020,800 | 5,000,000 | 4,996,655 | | 405 | | | 2.250 | 2.276 | FA | 42,813 | | 08/07/2019. | 08/12/2022. |
| 47032F AB 5 | JAMES HARDIE INTL FIN | | D | 2 | 3FE | 1,897,500 | 105.000 | 2,100,000 | 2,000,000 | 1,911,048 | 192,540 | 8,508 | | | 5.000 | 5.697 | JJ | 46,111 | 100,000 | 05/23/2018. | 01/15/2028. |
| 57385L AA 6 | MARVELL TECHNOLOGY GROUP | | D | 2 | 2FE | 4,989,750 | 105.537 | 5,276,850 | 5,000,000 | 4,992,599 | | 1,923 | | | 4.200 | 4.246 | JD | 5,250 | 210,000 | 06/20/2018. | 06/22/2023. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | Change in Book/Adjusted Carrying Value 13 | Change in Book/Adjusted Carrying Value 14 | Change in Book/Adjusted Carrying Value 15 | Interest 16 | Interest 17 | Interest 18 | Interest 19 | Interest 20 | Dates 21 | Dates 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 714264 AH 1 | PERNOD-RICARD SA | | D | | 2FE | 6,451,108 | 105.181 | 6,536,999 | 6,215,000 | 6,310,283 | | (35,247) | | | 4.250 | 3.612 | JJ | 121,797 | 264,138 | 10/01/2015. | 07/15/2022. |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 193,938,177 | XXX | 198,517,303 | 191,759,000 | 192,787,891 | 192,540 | (436,835) | 0 | 0 | XXX | XXX | XXX | 1,791,220 | 5,249,539 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 05529S AQ 2 | BBCMS 2013-TYSN E | | | 4 | 1FM | 5,302,231 | 100.141 | 5,257,403 | 5,250,000 | 5,257,859 | | (13,998) | | | 3.708 | 3.447 | MON | 16,221 | 165,302 | 04/22/2019. | 09/05/2032. |
| 125354 AA 8 | CGRBS 2013-VN05 A | | | 4 | 1FM | 6,054,527 | 103.233 | 5,997,837 | 5,810,000 | 6,033,496 | | (21,031) | | | 3.369 | 2.098 | MON | 16,312 | 47,559 | 10/02/2019. | 03/13/2035. |
| 36251X BV 8 | GSMS 2016-GS4 225D | | | 4 | 1FM | 834,819 | 102.380 | 832,509 | 813,156 | 833,085 | | (1,734) | | | 4.766 | 3.361 | MON | 3,230 | 6,459 | 10/29/2019. | 11/10/2029. |
| 74824D AJ 9 | QCMT 2013-QCA C | | | 4 | 3FM | 2,591,113 | 102.826 | 2,570,650 | 2,500,000 | 2,570,650 | (17,761) | (2,703) | | | 3.590 | 2.767 | MON | 7,479 | 7,238 | 10/31/2019. | 01/11/2037. |
| 92903P AC 3 | VNO 2010-VNO A2FX | | | 4 | 1FM | 5,318,750 | 100.374 | 5,018,700 | 5,000,000 | 5,048,116 | | (69,522) | | | 4.004 | 2.580 | MON | 11,677 | 200,175 | 12/11/2015. | 09/13/2028. |
| 3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities | | | | | | 20,101,440 | XXX | 19,677,099 | 19,373,156 | 19,743,206 | (17,761) | (108,988) | 0 | 0 | XXX | XXX | XXX | 54,919 | 426,733 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 03066M AB 2 | AMCAR 2018-3 A2A | | | 4 | 1FE | 2,254,097 | 100.237 | 2,259,530 | 2,254,188 | 2,254,163 | | 65 | | | 3.110 | 3.135 | MON | 2,532 | 70,105 | 11/15/2018. | 01/18/2022. |
| 05584P AD 9 | BMWLT 2017-2 A3 | | | 4 | 1FE | 3,763,784 | 100.000 | 3,763,787 | 3,763,787 | 3,763,786 | | (48) | | | 2.070 | 2.079 | MON | 2,381 | 77,910 | 10/17/2017. | 10/20/2020. |
| 14041N FK 2 | COMET 2017-A1 A1 | | | 4 | 1FE | 9,979,297 | 100.012 | 10,001,200 | 10,000,000 | 9,994,092 | | 14,795 | | | 2.000 | 2.299 | MON | 8,889 | 100,000 | 06/20/2019. | 01/17/2023. |
| 14314J AC 4 | CARMX 2017-1 A3 | | | 4 | 1FE | 1,187,593 | 99.998 | 1,199,375 | 1,199,399 | 1,196,598 | | 3,217 | | | 1.980 | 2.652 | MON | 1,055 | 23,748 | 03/12/2018. | 11/15/2021. |
| 165183 BC 7 | CFII 2017-4A B | | | 4 | 1FE | 3,999,611 | 100.249 | 4,009,960 | 4,000,000 | 3,999,807 | | 276 | | | 2.590 | 2.606 | MON | 4,604 | 103,600 | 10/24/2017. | 11/15/2029. |
| 165183 CA 0 | CFII 2019-1A B | | | 4 | 1FE | 5,999,402 | 101.893 | 6,113,580 | 6,000,000 | 5,999,511 | | 109 | | | 3.100 | 3.123 | MON | 8,267 | 133,817 | 03/20/2019. | 04/15/2031. |
| 20267T AC 6 | CBSLT 2016-A B | | | 4 | 1FE | 1,310,480 | 103.147 | 1,401,156 | 1,358,407 | 1,323,071 | | 1,904 | | | 4.000 | 4.767 | MON | 906 | 54,336 | 04/15/2016. | 05/25/2040. |
| 20267U AC 3 | CBSLT 2016-B B | | | 4 | 1FE | 1,359,525 | 101.757 | 1,383,565 | 1,359,675 | 1,359,780 | | (175) | | | 4.000 | 4.031 | MON | 906 | 54,387 | 10/13/2016. | 10/25/2040. |
| 25755T AG 5 | DPABS 2017-1A A2II | | | 4 | 2FE | 1,764,276 | 100.080 | 1,765,411 | 1,764,000 | 1,764,272 | | (4) | | | 3.082 | 3.079 | JAJO | 9,967 | | 12/06/2019. | 07/25/2047. |
| 26209A AD 3 | DRIVE 2019-4 A3 | | | 4 | 1FE | 4,999,855 | 99.928 | 4,996,400 | 5,000,000 | 4,999,881 | | 26 | | | 2.160 | 2.172 | MON | 4,800 | 26,100 | 09/09/2019. | 05/15/2023. |
| 27034M AC 8 | EARN 2016-D B | | | 4 | 1FE | 337,137 | 100.963 | 340,484 | 337,237 | 337,238 | | 53 | | | 3.800 | 3.830 | MON | 214 | 12,815 | 10/25/2016. | 01/25/2041. |
| 27035B AA 5 | EARN 2017-A A1 | | | 4 | 1FE | 979,943 | 99.859 | 973,390 | 974,764 | 980,949 | | (810) | | | 2.792 | 2.487 | MON | 529 | 32,317 | 06/20/2018. | 01/25/2041. |
| 361886 AZ 7 | GFORT 2017-2 C | | | 4 | 1FE | 1,559,564 | 100.117 | 1,584,852 | 1,583,000 | 1,576,613 | | 11,402 | | | 2.630 | 3.410 | MON | 1,850 | 41,633 | 07/02/2018. | 07/15/2022. |
| 40438D AE 9 | HPEFS 2019-1A C | | | 4 | 1FE | 7,248,873 | 99.946 | 7,246,085 | 7,250,000 | 7,249,014 | | 142 | | | 2.490 | 2.509 | MON | 5,516 | 45,131 | 09/12/2019. | 09/20/2029. |
| 43814U AG 4 | HAROT 2018-2 A3 | | | 4 | 1FE | 4,999,891 | 100.919 | 5,045,950 | 5,000,000 | 4,999,957 | | (396) | | | 3.010 | 3.030 | MON | 5,435 | 150,500 | 05/22/2018. | 05/18/2022. |
| 43815N AB 0 | HAROT 2019-3 A2 | | | 4 | 1FE | 4,999,650 | 99.978 | 4,998,900 | 5,000,000 | 4,999,750 | | 100 | | | 1.900 | 1.914 | MON | 4,222 | 28,500 | 08/20/2019. | 04/15/2022. |
| 55316E AB 8 | MMAF 2019-B A2 | | | 4 | 1FE | 9,998,890 | 100.007 | 10,000,700 | 10,000,000 | 9,999,099 | | 209 | | | 2.070 | 2.087 | MON | 10,925 | 50,025 | 09/10/2019. | 10/12/2022. |
| 78469P AA 2 | SOFI 2016-A A1 | | | 4 | 1FE | 1,993,613 | 101.219 | 2,036,198 | 2,011,676 | 2,015,262 | | (33,308) | | | 3.542 | 3.451 | MON | 1,385 | 81,989 | 02/26/2016. | 08/25/2036. |
| 87342R AC 8 | BELL 2016-1A A23 | | | 4 | 2FE | 4,589,923 | 106.779 | 4,612,052 | 4,319,250 | 4,535,283 | | (23,676) | | | 4.970 | 4.032 | FMAN | 21,467 | 179,656 | 11/26/2019. | 05/25/2046. |
| 92347Y AD 6 | VZOT 2019-A C | | | 4 | 1FE | 9,997,717 | 101.866 | 10,186,600 | 10,000,000 | 9,998,300 | | 583 | | | 3.220 | 3.249 | MON | 9,839 | 247,761 | 03/05/2019. | 09/20/2023. |
| 13646A AB 6 | CPART 2018-2A A2A | | A | 4 | 1FE | 2,234,079 | 100.194 | 2,238,516 | 2,234,182 | 2,233,794 | | 973 | | | 3.000 | 3.095 | MON | 2,234 | 67,025 | 10/02/2018. | 06/21/2021. |
| 576339 CC 7 | MCCT 2019-2A A | | A | 4 | 1FE | 5,000,000 | 100.046 | 5,002,300 | 5,000,000 | 4,997,005 | | (2,995) | | | 2.175 | 2.181 | MON | 3,323 | 40,214 | 08/13/2019. | 07/21/2021. |
| 3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities | | | | | | 90,557,200 | XXX | 91,159,991 | 90,409,565 | 90,577,225 | 0 | (27,558) | 0 | 0 | XXX | XXX | XXX | 111,246 | 1,621,569 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 304,596,817 | XXX | 309,354,393 | 301,541,721 | 303,108,322 | 174,779 | (573,381) | 0 | 0 | XXX | XXX | XXX | 1,957,385 | 7,297,841 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7699999. Total - Issuer Obligations | | | | | | 556,589,009 | XXX | 565,277,216 | 553,864,000 | 555,057,079 | 192,540 | (450,713) | 0 | 0 | XXX | XXX | XXX | 3,582,172 | 9,854,337 | XXX | XXX |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 24,496,479 | XXX | 19,698,990 | 19,373,156 | 19,761,152 | (17,761) | (819,913) | 0 | 0 | XXX | XXX | XXX | 145,013 | 1,362,859 | XXX | XXX |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 90,557,200 | XXX | 91,159,991 | 90,409,565 | 90,577,225 | 0 | (27,558) | 0 | 0 | XXX | XXX | XXX | 111,246 | 1,621,569 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 671,642,688 | XXX | 676,136,197 | 663,646,721 | 665,395,456 | 174,779 | (1,298,184) | 0 | 0 | XXX | XXX | XXX | 3,838,431 | 12,838,765 | XXX | XXX |

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

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

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| **Bonds - U.S. Government** | | | | | | | | |
| 912828 5U 0 | US TREASURY NOTE 2.625% 12/31/23 | | 01/23/2019 | Goldman Sachs | | 10,010,547 | 10,000,000 | 16,678 |
| 912828 6A 3 | US TREASURY NOTE 2.625% 01/31/26 | | 02/14/2019 | Barclays Capital | | 5,021,680 | 5,000,000 | 5,439 |
| 912828 6F 2 | US TREASURY NOTE 2.500% 02/28/26 | | 03/26/2019 | Various | | 10,995,078 | 11,000,000 | 9,986 |
| 912828 6S 4 | US TREASURY NOTE 2.375% 04/30/26 | | 04/30/2019 | Barclays Capital | | 4,994,922 | 5,000,000 | 323 |
| 912828 7B 0 | US TREASURY NOTE 1.875% 06/30/26 | | 07/01/2019 | Barclays Capital | | 9,977,344 | 10,000,000 | 1,019 |
| 912828 C5 7 | US TREASURY NOTE 2.250% 03/31/21 | | 05/20/2019 | Various | | 31,943,359 | 32,000,000 | 51,025 |
| 912828 TY 6 | US TREASURY NOTE 1.625% 11/15/22 | | 11/25/2019 | Barclays Capital | | 12,511,328 | 12,500,000 | 3,795 |
| 912828 XT 2 | US TREASURY NOTE 2.000% 05/31/24 | | 06/18/2019 | Various | | 10,069,727 | 10,000,000 | 8,197 |
| 912828 Y8 7 | US TREASURY NOTE 1.750% 07/31/24 | | 08/14/2019 | Barclays Capital | | 16,170,234 | 16,000,000 | 8,845 |
| 912828 Y9 5 | US TREASURY NOTE 1.875% 07/31/26 | | 08/21/2019 | Various | | 15,341,016 | 15,000,000 | 13,757 |
| 912828 YA 2 | US TREASURY NOTE 1.500% 08/15/22 | | 08/27/2019 | Various | | 25,017,578 | 25,000,000 | 7,541 |
| 912828 YB 0 | US TREASURY NOTE 1.625% 08/15/29 | | 09/16/2019 | Goldman Sachs | | 3,428,496 | 3,500,000 | 5,100 |
| 912828 YG 9 | US TREASURY NOTE 1.625% 09/30/26 | | 10/02/2019 | Barclays Capital | | 5,033,008 | 5,000,000 | 666 |
| 912828 YM 6 | US TREASURY NOTE 1.500% 10/31/24 | | 11/19/2019 | Various | | 19,859,766 | 20,000,000 | 10,920 |
| 912828 YQ 7 | US TREASURY NOTE 1.625% 10/31/26 | | 11/25/2019 | Barclays Capital | | 9,953,906 | 10,000,000 | 11,607 |
| 912828 YU 8 | US TREASURY NOTE 1.625% 11/30/26 | | 12/18/2019 | Various | | 14,810,547 | 15,000,000 | 10,434 |
| 912828 YW 4 | US TREASURY NOTE 1.625% 12/15/22 | | 12/24/2019 | Various | | 15,479,355 | 15,500,000 | 6,682 |
| 0599999. Total - Bonds - U.S. Government | | | | | | 220,617,891 | 220,500,000 | 172,014 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 03523T BX 5 | ANHEUSER-BUSCH INBEV WORLDWIDE | | 03/04/2019 | JP Morgan Securities Inc. | | 7,753,275 | 7,500,000 | 37,177 |
| 05529S AQ 2 | BBCMS 2013-TYSN E 3.708% 09/05/32 | | 04/22/2019 | Credit Suisse | | 2,376,021 | 2,375,000 | 5,626 |
| 125354 AA 8 | CGRBS 2013-VN05 A 3.369% 03/13/35 | | 10/02/2019 | Various | | 6,054,527 | 5,810,000 | 2,005 |
| 14041N FK 2 | COMET 2017-A1 A1 2.000% 01/17/23 | | 06/20/2019 | HSBC Securities Inc. | | 9,979,297 | 10,000,000 | 5,000 |
| 165183 CA 0 | CFII 2019-1A B 3.100% 04/15/31 | | 03/20/2019 | Bank of America Corp. | | 5,999,402 | 6,000,000 | |
| 254687 CZ 7 | DISNEY WALT CO 3.700% 09/15/24 | | 03/20/2019 | Citigroup | | 4,159,080 | 4,000,000 | |
| 25755T AG 5 | DPABS 2017-1A A2II 3.082% 07/25/47 | | 12/06/2019 | Deutsche Bank | | 1,764,276 | 1,764,000 | 6,796 |
| 26209A AD 3 | DRIVE 2019-4 A3 2.160% 05/15/23 | | 09/09/2019 | Societe Generale | | 4,999,855 | 5,000,000 | |
| 294429 AJ 4 | EQUIFAX INC 3.300% 12/15/22 | | 07/22/2019 | JP Morgan Securities Inc. | | 4,038,678 | 3,950,000 | 14,121 |
| 29444U BC 9 | EQUINIX INC 2.625% 11/18/24 | | 11/06/2019 | Bank of America Corp. | | 5,000,000 | 5,000,000 | |
| 31620M AP 1 | FIDELITY NATIONAL INFORM | | 08/12/2019 | Barclays Capital | | 7,454,207 | 7,346,000 | 88,024 |
| 337738 AS 7 | FISERV INC 2.750% 07/01/24 | | 06/10/2019 | JP Morgan Securities Inc. | | 4,991,600 | 5,000,000 | |
| 36251X BV 8 | GSMS 2016-GS4 225D 4.766% 11/10/29 | | 10/29/2019 | Goldman Sachs | | 834,819 | 813,156 | 3,230 |
| 40438D AE 9 | HPEFS 2019-1A C 2.490% 09/20/29 | | 09/12/2019 | Goldman Sachs | | 7,248,873 | 7,250,000 | |
| 43815N AB 0 | HAROT 2019-3 A2 1.900% 04/15/22 | | 08/20/2019 | Societe Generale | | 4,999,650 | 5,000,000 | |
| 459200 JX 0 | INTL BUSINESS MACHINES CORP | | 05/08/2019 | JP Morgan Securities Inc. | | 9,994,600 | 10,000,000 | |
| 55316E AB 8 | MMAF 2019-B A2 2.070% 10/12/22 | | 09/10/2019 | JP Morgan Securities Inc. | | 9,998,890 | 10,000,000 | |
| 70450Y AB 9 | PAYPAL HOLDINGS INC 2.200% 09/26/22 | | 09/19/2019 | Goldman Sachs | | 4,993,650 | 5,000,000 | |
| 74824D AJ 9 | QCMT 2013-QCA C 3.590% 01/11/37 | | 10/31/2019 | Morgan Stanley | | 2,591,113 | 2,500,000 | 724 |
| 776743 AH 9 | ROPER TECHNOLOGIES INC | | 08/19/2019 | JP Morgan Securities Inc. | | 9,981,500 | 10,000,000 | |
| 87342R AC 8 | BELL 2016-1A A23 4.970% 05/25/46 | | 11/26/2019 | Guggenheim Securities LLC | | 959,610 | 906,750 | 3,182 |
| 92347Y AD 6 | VZOT 2019-A C 3.220% 09/20/23 | | 03/05/2019 | Citigroup | | 9,997,717 | 10,000,000 | |
| 928668 AX 0 | VOLKSWAGEN GROUP AMERICA | | 09/19/2019 | Bank of America Corp. | | 6,490,965 | 6,500,000 | |
| 576339 CC 7 | MCCT 2019-2A A 2.175% 07/21/21 | A | 08/13/2019 | Bank of Montreal | | 5,000,000 | 5,000,000 | |
| 05600L AA 4 | BMW FINANCE NV 2.250% 08/12/22 | D | 08/07/2019 | Barclays Capital | | 4,996,250 | 5,000,000 | |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 142,657,855 | 141,714,906 | 165,885 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 8399997. | Total - Bonds - Part 3 | | | | | 363,275,746 | 362,214,906 | 337,899 |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 104,908,132 | 104,987,075 | 130,307 |
| 8399999. | Total - Bonds | | | | | 468,183,878 | 467,201,981 | 468,206 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 468,183,878 | XXX | 468,206 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 912828 2J 8 | US TREASURY NOTE 1.500% 07/15/20 | .. | 08/14/2019. | Wells Fargo Bank | | 9,969,141 | 10,000,000 | 9,965,234 | 9,980,555 | | 7,779 | | 7,779 | | 9,988,334 | | (19,194) | (19,194) | 162,636 | 07/15/2020. |
| 912828 2Q 2 | US TREASURY NOTE 1.500% 08/15/20 | .. | 08/20/2019. | Wells Fargo Bank | | 6,984,688 | 7,000,000 | 7,019,141 | 7,010,635 | | (4,143) | | (4,143) | | 7,006,492 | | (21,805) | (21,805) | 106,712 | 08/15/2020. |
| 912828 3L 2 | US TREASURY NOTE 1.875% 12/15/20 | .. | 08/14/2019. | Citigroup | | 25,559,766 | 25,500,000 | 25,402,041 | 25,434,673 | | 20,263 | | 20,263 | | 25,454,936 | | 104,830 | 104,830 | 318,750 | 12/15/2020. |
| 912828 3Q 1 | US TREASURY NOTE 2.000% 01/15/21 | .. | 12/17/2019. | Barclays Capital | | 7,527,246 | 7,500,000 | 7,425,586 | 7,446,871 | | 24,721 | | 24,721 | | 7,471,592 | | 55,655 | 55,655 | 213,587 | 01/15/2021. |
| 912828 4D 9 | US TREASURY NOTE 2.500% 03/31/23 | .. | 02/07/2019. | Goldman Sachs | | 2,001,563 | 2,000,000 | 1,963,984 | 1,968,311 | | 801 | | 801 | | 1,969,112 | | 32,450 | 32,450 | 18,407 | 03/31/2023. |
| 912828 4U 1 | US TREASURY NOTE 2.625% 06/30/23 | .. | 08/19/2019. | Wells Fargo Bank | | 10,426,563 | 10,000,000 | 9,941,797 | 9,947,224 | | 6,899 | | 6,899 | | 9,954,123 | | 472,440 | 472,440 | 167,629 | 06/30/2023. |
| 912828 4W 7 | US TREASURY NOTE 2.750% 08/15/21 | .. | 11/14/2019. | Barclays Capital | | 11,211,836 | 11,000,000 | 10,995,000 | 10,995,396 | | 1,363 | | 1,363 | | 10,996,760 | | 215,076 | 215,076 | 378,125 | 08/15/2021. |
| 912828 5A 4 | US TREASURY NOTE 2.750% 09/15/21 | .. | 11/14/2019. | Wells Fargo Bank | | 2,448,844 | 2,400,000 | 2,389,555 | 2,390,427 | | 2,986 | | 2,986 | | 2,393,412 | | 55,432 | 55,432 | 77,060 | 09/15/2021. |
| 912828 5K 2 | US TREASURY NOTE 2.875% 10/31/23 | .. | 01/04/2019. | Goldman Sachs | | 5,086,328 | 5,000,000 | 4,972,070 | 4,972,681 | | 82 | | 82 | | 4,972,763 | | 113,565 | 113,565 | 27,003 | 10/31/2023. |
| 912828 R7 7 | US TREASURY NOTE 1.375% 05/31/21 | .. | 05/09/2019. | Barclays Capital | | 4,912,500 | 5,000,000 | 4,952,148 | 4,969,160 | | 4,459 | | 4,459 | | 4,973,619 | | (61,119) | (61,119) | 30,409 | 05/31/2021. |
| 912828 ST 8 | US TREASURY NOTE 1.250% 04/30/19 | .. | 04/25/2019. | Barclays Capital | | 4,999,349 | 5,000,000 | 4,997,266 | 4,999,487 | | 493 | | 493 | | 4,999,980 | | (631) | (631) | 30,559 | 04/30/2019. |
| 912828 U3 2 | US TREASURY NOTE 1.000% 11/15/19 | .. | 08/14/2019. | Goldman Sachs | | 4,987,500 | 5,000,000 | 4,961,133 | 4,988,549 | | 8,108 | | 8,108 | | 4,996,657 | | (9,157) | (9,157) | 37,500 | 11/15/2019. |
| 912828 U7 3 | US TREASURY NOTE 1.375% 12/15/19 | .. | 04/25/2019. | Barclays Capital | | 4,966,406 | 5,000,000 | 4,981,836 | 4,994,026 | | 1,952 | | 1,952 | | 4,995,978 | | (29,572) | (29,572) | 24,931 | 12/15/2019. |
| 912828 W8 9 | US TREASURY NOTE 1.875% 03/31/22 | .. | 05/01/2019. | Citigroup | | 4,945,313 | 5,000,000 | 5,004,102 | 5,002,709 | | (252) | | (252) | | 5,002,457 | | (57,144) | (57,144) | 55,072 | 03/31/2022. |
| 912828 Y2 0 | US TREASURY NOTE 2.625% 07/15/21 | .. | 12/30/2019. | Goldman Sachs | | 812,281 | 800,000 | 796,875 | 797,302 | | 1,036 | | 1,036 | | 798,337 | | 13,944 | 13,944 | 30,644 | 07/15/2021. |
| 0599999. | Total - Bonds - U.S. Government | | | | | 106,839,324 | 106,200,000 | 105,767,768 | 105,898,006 | 0 | 76,547 | 0 | 76,547 | 0 | 105,974,552 | 0 | 864,770 | 864,770 | 1,679,024 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 167593 RS 3 | CHICAGO IL O'HARE INTERNATIONA | .. | 12/09/2019. | JP Morgan Securities Inc. | | 1,091,490 | 1,000,000 | 1,041,750 | 1,028,573 | | (4,169) | | (4,169) | | 1,024,404 | | 67,086 | 67,086 | 52,361 | 01/01/2025. |
| 167593 RU 8 | CHICAGO IL O'HARE INTERNATIONA | .. | 12/09/2019. | JP Morgan Securities Inc. | | 1,849,600 | 1,600,000 | 1,792,848 | 1,732,552 | | (19,133) | | (19,133) | | 1,713,418 | | 136,182 | 136,182 | 115,556 | 01/01/2027. |
| 3137B2 GX 2 | FHMS 2013-K713 X1 IO 0.840% 03/25/20 | .. | 12/01/2019. | Paydown | | | | 6,089,582 | 1,009,892 | | (1,009,892) | | (1,009,892) | | | | | 0 | 1,195,645 | 03/25/2020. |
| 64988R GY 2 | NEW YORK ST MTGE AGY REVENUE | .. | 10/01/2019. | Redemption 100.0000 | | 1,785,000 | 1,785,000 | 1,888,191 | 1,843,502 | | (58,502) | | (58,502) | | 1,785,000 | | | 0 | 38,414 | 10/01/2030. |
| 658207 TA 3 | NORTH CAROLINA HSG 1.500% 07/01/19 | .. | 07/01/2019. | Maturity | | 1,315,000 | 1,315,000 | 1,315,000 | 1,315,000 | | | | 0 | | 1,315,000 | | | 0 | 19,725 | 07/01/2019. |
| 67756Q TT 4 | OHIO ST 3.500% 09/01/46 | .. | 12/01/2019. | Redemption 100.0000 | | 865,000 | 865,000 | 929,806 | 911,154 | | (46,154) | | (46,154) | | 865,000 | | | 0 | 30,231 | 09/01/2046. |
| 708796 K2 2 | PENNSYLVANIA HSG FIN 2.550% 04/01/20 | .. | 12/26/2019. | Redemption 100.0000 | | 425,000 | 425,000 | 425,000 | 425,000 | | | | 0 | | 425,000 | | | 0 | 13,396 | 04/01/2020. |
| 83712D SL 1 | SOUTH CAROLINA HSG 4.000% 07/01/34 | .. | 04/01/2019. | Redemption 100.0000 | | 190,000 | 190,000 | 201,522 | 191,085 | | (1,085) | | (1,085) | | 190,000 | | | 0 | 5,000 | 07/01/2034. |
| 83756C QZ 1 | SOUTH DAKOTA HSG DEV AUTH | .. | 09/26/2019. | Redemption 100.0000 | | 640,000 | 640,000 | 692,704 | 680,927 | | (40,927) | | (40,927) | | 640,000 | | | 0 | 16,377 | 05/01/2039. |
| 882750 NA 6 | TEXAS ST HSG & CMNTY 4.250% 01/01/34 | .. | 12/01/2019. | Redemption 100.0000 | | 405,000 | 405,000 | 437,274 | 415,186 | | (10,186) | | (10,186) | | 405,000 | | | 0 | 16,380 | 01/01/2034. |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 8,566,090 | 8,225,000 | 14,813,677 | 9,552,871 | 0 | (1,190,048) | 0 | (1,190,048) | 0 | 8,362,822 | 0 | 203,268 | 203,268 | 1,503,085 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 00206R CT 7 | AT&T INC 4.125% 02/17/26 | .. | 04/12/2019. | Jefferies & Co Inc. | | 2,569,225 | 2,500,000 | 2,449,400 | 2,452,376 | | 1,650 | | 1,650 | | 2,454,026 | | 115,199 | 115,199 | 68,464 | 02/17/2026. |
| 03066M AB 2 | AMCAR 2018-3 A2A 3.110% 01/18/22 | .. | 12/18/2019. | Paydown | | 3,745,812 | 3,745,812 | 3,745,662 | 3,745,664 | | 148 | | 148 | | 3,745,812 | | | 0 | 79,219 | 01/18/2022. |
| 032095 AC 5 | AMPHENOL CORP 2.550% 01/30/19 | .. | 01/30/2019. | Maturity | | 10,000,000 | 10,000,000 | 9,984,600 | 9,999,512 | | 488 | | 488 | | 10,000,000 | | | 0 | 127,500 | 01/30/2019. |
| 035242 AL 0 | ANHEUSER-BUSCH INBEV FIN | .. | 03/04/2019. | JP Morgan Securities Inc. | | 13,081,510 | 13,000,000 | 12,897,990 | 12,915,521 | | 3,431 | | 3,431 | | 12,918,952 | | 162,558 | 162,558 | 256,208 | 02/01/2023. |
| 035242 AL 0 | ANHEUSER-BUSCH INBEV FIN | .. | 04/25/2019. | Call 100.0000 | | 203,000 | 203,000 | 198,662 | 198,859 | | 295 | | 295 | | 199,154 | | 3,846 | 3,846 | 5,390 | 02/01/2023. |
| 05348E AR 0 | AVALONBAY COMMUNITIES 2.850% 03/15/23 | .. | 03/11/2019. | Wells Fargo Bank | | 1,661,486 | 1,680,000 | 1,634,354 | 1,634,633 | | 2,055 | | 2,055 | | 1,636,689 | | 24,798 | 24,798 | 23,674 | 03/15/2023. |
| 05584P AD 9 | BMWLT 2017-2 A3 2.070% 10/20/20 | .. | 12/20/2019. | Paydown | | 8,236,213 | 8,236,213 | 8,236,206 | 8,236,314 | | (101) | | (101) | | 8,236,213 | | | 0 | 135,427 | 10/20/2020. |
| 075887 BQ 1 | BECTON DICKINSON & CO 2.133% 06/06/19 | .. | 06/06/2019. | Maturity | | 2,936,000 | 2,936,000 | 2,914,215 | 2,926,612 | | 9,388 | | 9,388 | | 2,936,000 | | | 0 | 31,312 | 06/06/2019. |
| 11134L AH 2 | BROADCOM CRP - CAYMN FI | .. | 08/19/2019. | Credit Suisse | | 4,972,500 | 5,000,000 | 4,791,900 | 4,805,746 | | 12,949 | | 12,949 | | 4,818,695 | | 153,805 | 153,805 | 213,125 | 01/15/2027. |
| 115236 AA 9 | BROWN & BROWN INC 4.200% 09/15/24 | .. | 10/30/2019. | Stifel Nicolaus | | 5,305,070 | 5,000,000 | 4,927,100 | 4,927,693 | | 9,460 | | 9,460 | | 4,937,154 | | 367,916 | 367,916 | 236,483 | 09/15/2024. |
| 12636Y AC 6 | CRH AMERICA FINANCE INC | .. | 08/01/2019. | Bank of America Corp | | 3,180,030 | 3,000,000 | 2,878,890 | 2,884,816 | | 6,078 | | 6,078 | | 2,890,893 | | 289,137 | 289,137 | 99,079 | 04/04/2028. |
| 126650 CX 6 | CVS HEALTH CORP 4.300% 03/25/28 | .. | 07/01/2019. | Morgan Stanley | | 5,277,650 | 5,000,000 | 4,929,700 | 4,934,100 | | 2,942 | | 2,942 | | 4,937,041 | | 340,609 | 340,609 | 166,028 | 03/25/2028. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 14314J AC 4 | CARMX 2017-1 A3 1.980% 11/15/21 | .. | 12/15/2019. | Paydown |  | 2,014,069 | 2,014,069 | 1,994,243 | 2,003,962 |  | 10,107 |  | 10,107 |  | 2,014,069 |  |  | 0 | 20,858 | 11/15/2021. |
| 161175 AY 0 | CCO SAFARI II LLC 4.908% 07/23/25 | .. | 06/20/2019. | Bank of America Corp |  | 3,731,365 | 3,416,000 | 3,383,753 | 3,384,209 |  | 1,954 |  | 1,954 |  | 3,386,163 |  | 345,202 | 345,202 | 154,152 | 07/23/2025. |
| 17305E GH 2 | CCCIT 2017-A9 A9 1.800% 09/20/21 | .. | 09/20/2019. | Paydown |  | 9,865,000 | 9,865,000 | 9,761,743 | 9,788,730 |  | 76,270 |  | 76,270 |  | 9,865,000 |  |  | 0 | 177,570 | 09/20/2021. |
| 20267T AC 6 | CBSLT 2016-A B 4.000% 05/25/40 | .. | 12/25/2019. | Paydown |  | 547,886 | 547,886 | 528,556 | 532,866 |  | 15,020 |  | 15,020 |  | 547,886 |  |  | 0 | 11,517 | 05/25/2040. |
| 20267U AC 3 | CBSLT 2016-B B 4.000% 10/25/40 | .. | 12/25/2019. | Paydown |  | 638,574 | 638,574 | 638,503 | 638,706 |  | (131) |  | (131) |  | 638,574 |  |  | 0 | 13,977 | 10/25/2040. |
| 24703F AC 0 | DEFT 2017-1 A3 2.140% 04/22/22 | .. | 10/22/2019. | Paydown |  | 3,988,244 | 3,988,244 | 3,974,534 | 3,975,125 |  | 13,119 |  | 13,119 |  | 3,988,244 |  |  | 0 | 34,382 | 04/22/2022. |
| 254683 AY 1 | DCENT 2012-A6 A6 1.670% 01/18/22 | .. | 07/15/2019. | Paydown |  | 4,000,000 | 4,000,000 | 3,955,781 | 3,977,644 |  | 22,356 |  | 22,356 |  | 4,000,000 |  |  | 0 | 38,967 | 01/18/2022. |
| 256746 AG 3 | DOLLAR TREE INC 4.000% 05/15/25 | .. | 11/22/2019. | Various |  | 6,395,367 | 6,000,000 | 5,993,940 | 5,994,417 |  | 790 |  | 790 |  | 5,995,207 |  | 400,160 | 400,160 | 239,004 | 05/15/2025. |
| 26078J AB 6 | DUPONT DE NEMOURS INC 4.205% 11/15/23. | .. | 12/16/2019. | Morgan Stanley |  | 10,675,500 | 10,000,000 | 10,000,000 | 10,000,000 |  |  |  | 0 |  | 10,000,000 |  | 675,500 | 675,500 | 443,861 | 11/15/2023. |
| 27034M AC 8 | EARN 2016-D B 3.800% 01/25/41 | .. | 12/25/2019. | Paydown |  | 236,234 | 236,234 | 236,165 | 236,198 |  | 36 |  | 36 |  | 236,234 |  |  | 0 | 4,752 | 01/25/2041. |
| 27035B AA 5 | EARN 2017-A A1 2.792% 01/25/41 | .. | 12/25/2019. | Paydown |  | 828,185 | 828,185 | 832,585 | 834,128 |  | (5,943) |  | (5,943) |  | 828,185 |  |  | 0 | 13,802 | 01/25/2041. |
| 29362U AB 0 | ENTEGRIS INC 4.625% 02/10/26 | .. | 05/22/2019. | Various |  | 2,993,600 | 3,000,000 | 2,895,000 | 2,760,000 | 142,310 | 3,766 |  | 146,076 |  | 2,906,077 |  | 87,523 | 87,523 | 97,767 | 02/10/2026. |
| 29444U AQ 9 | EQUINIX INC 5.875% 01/15/26 | .. | 02/19/2019. | Suntrust Robinson Humphrey |  | 1,780,750 | 1,700,000 | 1,765,875 | 1,712,750 | 44,580 | (1,449) |  | 43,131 |  | 1,755,881 |  | 24,869 | 24,869 | 59,925 | 01/15/2026. |
| 36159J DL 2 | GEMNT 2012-7 A 1.760% 09/15/22 | .. | 09/15/2019. | Paydown |  | 3,000,000 | 3,000,000 | 2,961,328 | 2,977,830 |  | 22,170 |  | 22,170 |  | 3,000,000 |  |  | 0 | 39,600 | 09/15/2022. |
| 361841 AJ 8 | GLP CAPITAL LP / FIN II | .. | 09/16/2019. | Wells Fargo Bank |  | 3,788,645 | 3,500,000 | 3,575,180 | 3,572,675 |  | (7,456) |  | (7,456) |  | 3,565,219 |  | 223,426 | 223,426 | 146,490 | 06/01/2025. |
| 50116W AC 9 | KCOT 2016-1A A3 1.500% 07/15/20 | .. | 10/15/2019. | Paydown |  | 4,816,198 | 4,816,198 | 4,779,324 | 4,786,515 |  | 29,683 |  | 29,683 |  | 4,816,198 |  |  | 0 | 30,988 | 07/15/2020. |
| 55316A AB 6 | MMAF 2017-B A2 1.930% 10/15/20 | .. | 09/15/2019. | Paydown |  | 3,244,924 | 3,244,924 | 3,244,703 | 3,244,955 |  | (30) |  | (30) |  | 3,244,924 |  |  | 0 | 24,412 | 10/15/2020. |
| 64031B AA 2 | NSLT 2010-3A A 3.360% 07/27/48 | .. | 07/25/2019. | Paydown |  | 6,737,933 | 6,737,933 | 6,767,411 | 6,768,372 |  | (30,439) |  | (30,439) |  | 6,737,933 |  |  | 0 | 277,388 | 07/27/2048. |
| 747262 AQ 6 | QVC INC 3.125% 04/01/19 | .. | 04/01/2019. | Maturity |  | 5,800,000 | 5,800,000 | 5,838,762 | 5,802,239 |  | (2,239) |  | (2,239) |  | 5,800,000 |  |  | 0 | 90,625 | 04/01/2019. |
| 78469P AA 2 | SOFI 2016-A A1 3.542% 08/25/36 | .. | 12/25/2019. | Paydown |  | 1,234,961 | 1,234,961 | 1,223,872 | 1,257,610 |  | (22,650) |  | (22,650) |  | 1,234,961 |  |  | 0 | 22,855 | 08/25/2036. |
| 83404L AB 7 | SOFI 2016-D A2A 1.530% 04/25/33 | .. | 01/25/2019. | Paydown |  | 60,494 | 60,494 | 60,491 | 60,492 |  | 2 |  | 2 |  | 60,494 |  |  | 0 | 77 | 04/25/2033. |
| 87236Y AA 6 | TD AMERITRADE HOLDING CORP | .. | 09/18/2019. | Call 100.0000 |  | 5,203,000 | 5,203,000 | 5,808,889 | 5,356,580 |  | (119,588) |  | (119,588) |  | 5,236,992 |  | (33,992) | (33,992) | 266,340 | 12/01/2019. |
| 87342R AC 8 | BELL 2016-1A A23 4.970% 05/25/46 | .. | 11/25/2019. | Paydown |  | 35,000 | 35,000 | 37,234 | 36,916 |  | (1,916) |  | (1,916) |  | 35,000 |  |  | 0 | 1,087 | 05/25/2046. |
| 90131H AE 5 | 21ST CENTURY FOX AMERICA | .. | 03/20/2019. | Citigroup |  | 4,159,080 | 4,000,000 | 3,980,240 | 3,980,502 |  | 819 |  | 819 |  | 3,981,321 |  | 177,759 | 177,759 | 76,055 | 09/15/2024. |
| 91830C AN 8 | VNDO 2012-6AVE E 3.448% 11/15/30 | .. | 03/20/2019. | Morgan Stanley |  | 10,556,676 | 10,743,000 | 10,550,817 | 10,630,837 |  | 4,241 |  | 4,241 |  | 10,635,078 |  | (78,403) | (78,403) | 111,239 | 11/15/2030. |
| 01626P AK 2 | ALIMENTATION COUCHE-TARD | A | 12/13/2019. | Maturity |  | 4,600,000 | 4,600,000 | 4,552,206 | 4,554,643 |  | 45,357 |  | 45,357 |  | 4,600,000 |  |  | 0 | 108,100 | 12/13/2019. |
| 13646A AB 6 | CPART 2018-2A A2A 3.000% 06/21/21 | A | 12/19/2019. | Paydown |  | 3,765,818 | 3,765,818 | 3,765,645 | 3,763,525 |  | 2,290 |  | 2,290 |  | 3,765,818 |  |  | 0 | 74,040 | 06/21/2021. |
| 3899999. | Total - Bonds - Industrial and Miscellaneous |  |  |  |  | 165,865,999 | 163,276,545 | 162,695,459 | 162,294,272 | 186,890 | 104,922 | 0 | 291,812 | 0 | 162,586,087 | 0 | 3,279,912 | 3,279,912 | 4,021,739 | XXX |
| 8399997. | Total - Bonds - Part 4 |  |  |  |  | 281,271,413 | 277,701,545 | 283,276,904 | 277,745,149 | 186,890 | (1,008,579) | 0 | (821,689) | 0 | 276,923,461 | 0 | 4,347,950 | 4,347,950 | 7,203,848 | XXX |
| 8399998. | Total - Bonds - Summary Item from Part 5 |  |  |  |  | 105,451,054 | 104,987,075 | 104,908,132 |  |  | (87,179) |  | (87,179) |  | 104,820,951 |  | 630,104 | 630,104 | 924,910 | XXX |
| 8399999. | Total - Bonds |  |  |  |  | 386,722,467 | 382,688,620 | 388,185,036 | 277,745,149 | 186,890 | (1,095,758) | 0 | (908,868) | 0 | 381,744,412 | 0 | 4,978,054 | 4,978,054 | 8,128,758 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks |  |  |  |  | 386,722,467 | XXX | 388,185,036 | 277,745,149 | 186,890 | (1,095,758) | 0 | (908,868) | 0 | 381,744,412 | 0 | 4,978,054 | 4,978,054 | 8,128,758 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 912828 5X 4 | US TREASURY NOTE 2.500% 01/31/21 | | 02/19/2019 | Barclays Capital | 11/13/2019 | Morgan Stanley | 10,000,000 | 10,001,172 | 10,099,609 | 10,000,596 | | (576) | | (576) | | | 99,014 | 99,014 | 197,011 | 13,812 |
| 912828 5Z 9 | US TREASURY NOTE 2.500% 01/31/24 | | 02/13/2019 | Goldman Sachs | 05/08/2019 | Citigroup | 5,000,000 | 4,995,898 | 5,045,117 | 4,996,009 | | 110 | | 110 | | | 49,109 | 49,109 | 33,840 | 4,834 |
| 912828 6D 7 | US TREASURY NOTE 2.500% 02/28/21 | | 03/19/2019 | Citigroup | 08/13/2019 | Wells Fargo Bank | 5,000,000 | 5,003,906 | 5,057,227 | 5,003,117 | | (789) | | (789) | | | 54,110 | 54,110 | 56,726 | 6,793 |
| 912828 6G 0 | US TREASURY NOTE 2.375% 02/29/24 | | 03/18/2019 | Barclays Capital | 06/10/2019 | Citigroup | 5,000,000 | 4,991,992 | 5,105,078 | 4,992,285 | | 293 | | 293 | | | 112,793 | 112,793 | 33,237 | 6,131 |
| 912828 C5 7 | US TREASURY NOTE 2.250% 03/31/21 | | 04/10/2019 | Goldman Sachs | 06/14/2019 | Various | 20,500,000 | 20,468,848 | 20,556,016 | 20,470,958 | | 2,110 | | 2,110 | | | 85,058 | 85,058 | 74,324 | 2,766 |
| 912828 WG 1 | US TREASURY NOTE 2.250% 04/30/21 | | 06/21/2019 | Various | 11/06/2019 | Various | 22,000,000 | 22,037,969 | 22,181,336 | 22,030,338 | | (7,631) | | (7,631) | | | 150,998 | 150,998 | 229,156 | 27,514 |
| 912828 YA 2 | US TREASURY NOTE 1.500% 08/15/22 | | 08/14/2019 | Barclays Capital | 09/19/2019 | Bank of America Corp. | 10,000,000 | 9,992,969 | 9,941,016 | 9,993,148 | | 180 | | 180 | | | (52,133) | (52,133) | 14,674 | |
| 912828 YD 6 | US TREASURY NOTE 1.375% 08/31/26 | | 09/20/2019 | Barclays Capital | 10/10/2019 | Citigroup | 5,000,000 | 4,889,063 | 4,934,570 | 4,889,798 | | 736 | | 736 | | | 44,772 | 44,772 | 7,744 | 4,344 |
| 912828 YE 4 | US TREASURY NOTE 1.250% 08/31/24 | | 09/24/2019 | Various | 10/18/2019 | Barclays Capital | 6,000,000 | 5,944,375 | 5,915,625 | 5,945,472 | | 1,097 | | 1,097 | | | (29,847) | (29,847) | 10,508 | 2,404 |
| 0599999. | Total - Bonds - U.S. Government | | | | | | 88,500,000 | 88,326,192 | 88,835,594 | 88,321,721 | 0 | (4,470) | 0 | (4,470) | 0 | 0 | 513,874 | 513,874 | 657,220 | 68,598 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 225470 TQ 6 | CSMC 2006-OMA G 5.715% 05/15/23 | | 05/01/2019 | Bank of America Corp. | 11/01/2019 | Paydown | 6,450,000 | 6,532,389 | 6,450,000 | 6,450,000 | | (82,389) | | (82,389) | | | | 0 | 184,309 | 2,048 |
| 29429J AJ 9 | CGCMT 2019-PRM D 4.350% 05/10/35 | | 07/11/2019 | Citigroup | 07/24/2019 | Citigroup | 3,000,000 | 3,089,996 | 3,102,070 | 3,089,953 | | (42) | | (42) | | | 12,117 | 12,117 | 9,063 | 8,700 |
| 46646G AA 5 | JPMCC 2016-NINE A 2.854% 09/06/38 | | 10/16/2019 | JP Morgan Securities Inc. | 12/04/2019 | Bank of America Corp. | 4,035,000 | 4,144,859 | 4,132,565 | 4,142,910 | | (1,949) | | (1,949) | | | (10,345) | (10,345) | 21,167 | 5,620 |
| 65342Q AC 6 | NEXTERA ENERGY PARTNERS | | 01/18/2019 | Bank of America Corp. | 02/13/2019 | Goldman Sachs | 3,000,000 | 2,812,500 | 2,928,750 | 2,814,292 | | 1,792 | | 1,792 | | | 114,458 | 114,458 | 53,125 | 45,333 |
| 87342R AC 8 | BELL 2016-1A A23 4.970% 05/25/46 | | 09/19/2019 | Guggenheim Securities LLC | 11/25/2019 | Paydown | 2,075 | 2,196 | 2,075 | 2,075 | | (121) | | (121) | | | | 0 | 26 | 8 |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | | 16,487,075 | 16,581,940 | 16,615,460 | 16,499,230 | 0 | (82,709) | 0 | (82,709) | 0 | 0 | 116,230 | 116,230 | 267,690 | 61,709 |
| 8399998. | Total - Bonds | | | | | | 104,987,075 | 104,908,132 | 105,451,054 | 104,820,951 | 0 | (87,179) | 0 | (87,179) | 0 | 0 | 630,104 | 630,104 | 924,910 | 130,307 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | | | 104,908,132 | 105,451,054 | 104,820,951 | 0 | (87,179) | 0 | (87,179) | 0 | 0 | 630,104 | 630,104 | 924,910 | 130,307 |

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

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

## Sch. DA - Pt. 1
## NONE

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

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

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

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

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

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

## Sch. DB - Pt. E
## NONE

## Sch. DL - Pt. 1
## NONE

## Sch. DL - Pt. 2
## NONE

# SCHEDULE E - PART 1 - CASH

| 1 | | 2 | 3 | 4 | 5 | 6 | 7 |
|---|---|---|---|---|---|---|---|
| Depository | | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance | * |
| **Open Depositories** | | | | | | | |
| CITIBANK | NEW YORK, NY | | | | | | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0599999. Total Cash | | XXX | XXX | 0 | 0 | 0 | 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<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|

NONE

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | States, Etc. | 1<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits for the Benefit of All Policyholders<br>3<br>Book/Adjusting Carrying Value | 4<br>Fair Value | All Other Special Deposits<br>5<br>Book/Adjusting Carrying Value | 6<br>Fair Value |
|---|---|---|---|---|---|---|---|
| 1. | Alabama AL | | | | | | |
| 2. | Alaska AK | | | | | | |
| 3. | Arizona AZ | | | | | | |
| 4. | Arkansas AR | B | INSUR UNDERWRITING COLLATERAL | 116,244 | 118,361 | | |
| 5. | California CA | | | | | | |
| 6. | Colorado CO | | | | | | |
| 7. | Connecticut CT | | | | | | |
| 8. | Delaware DE | | | | | | |
| 9. | District of Columbia DC | | | | | | |
| 10. | Florida FL | | | | | | |
| 11. | Georgia GA | B | INSUR UNDERWRITING COLLATERAL | | | 222,379 | 226,431 |
| 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 | B | INSUR UNDERWRITING COLLATERAL | | | 616,598 | 627,830 |
| 27. | Montana MT | | | | | | |
| 28. | Nebraska NE | | | | | | |
| 29. | Nevada NV | B | INSUR UNDERWRITING COLLATERAL | | | 212,271 | 216,138 |
| 30. | New Hampshire NH | B | INSUR UNDERWRITING COLLATERAL | | | 535,732 | 545,492 |
| 31. | New Jersey NJ | | | | | | |
| 32. | New Mexico NM | B | INSUR UNDERWRITING COLLATERAL | | | 657,030 | 669,000 |
| 33. | New York NY | | | | | | |
| 34. | North Carolina NC | B | INSUR UNDERWRITING COLLATERAL | | | 333,569 | 339,646 |
| 35. | North Dakota ND | | | | | | |
| 36. | Ohio OH | B | INSUR UNDERWRITING COLLATERAL | 4,093,804 | 4,168,382 | | |
| 37. | Oklahoma OK | | | | | | |
| 38. | Oregon OR | | | | | | |
| 39. | Pennsylvania PA | | | | | | |
| 40. | Rhode Island RI | | | | | | |
| 41. | South Carolina SC | | | | | | |
| 42. | South Dakota SD | | | | | | |
| 43. | Tennessee TN | | | | | | |
| 44. | Texas TX | | | | | | |
| 45. | Utah UT | | | | | | |
| 46. | Vermont VT | | | | | | |
| 47. | Virginia VA | B | INSUR UNDERWRITING COLLATERAL | | | 449,813 | 458,007 |
| 48. | Washington WA | | | | | | |
| 49. | West Virginia WV | | | | | | |
| 50. | Wisconsin WI | | | | | | |
| 51. | Wyoming WY | | | | | | |
| 52. | American Samoa AS | | | | | | |
| 53. | Guam GU | | | | | | |
| 54. | Puerto Rico PR | | | | | | |
| 55. | US Virgin Islands VI | | | | | | |
| 56. | Northern Mariana Islands MP | | | | | | |
| 57. | Canada CAN | | | | | | |
| 58. | Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. | Total | XXX | XXX | 4,210,048 | 4,286,743 | 3,027,392 | 3,082,544 |

**DETAILS OF WRITE-INS**

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 5801. | | | | | | | |
| 5802. | | | | | | | |
| 5803. | | | | | | | |
| 5898. | Summary of remaining write-ins for line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. | Total (Lines 5801 thru 5803+5898) (Line 58 above) | XXX | XXX | 0 | 0 | 0 | 0 |

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