



**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3	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	6,693,498	23.03	6,693,498		6,693,498	23.03
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,865,000	9.86	2,865,000		2,865,000	9.86
1.06 Industrial and miscellaneous	1,406,237	4.84	1,406,237		1,406,237	4.84
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	10,964,735	37.73	10,964,735		10,964,735	37.73
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3 Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,752,678	6.03	1,752,678		1,752,678	6.03
6.02 Cash equivalents (Schedule E, Part 2)	10,504,845	36.15	10,504,845		10,504,845	36.15
6.03 Short-term investments (Schedule DA)	5,839,699	20.09	5,839,699		5,839,699	20.09
6.04 Total cash, cash equivalents and short-term investments	18,097,222	62.27	18,097,222		18,097,222	62.27
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities						
11. Securities Lending (Schedule DL, Part 1)					XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	29,061,957	100.00	29,061,957		29,061,957	100.00

**SCHEDULE A - VERIFICATION BETWEEN YEARS****Real Estate**

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

**NONE****SCHEDULE B - VERIFICATION BETWEEN YEARS****Mortgage Loans**

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

**SCHEDULE BA - VERIFICATION BETWEEN YEARS****Other Long-Term Invested Assets**

1. Book/adjusted carrying value, December 31 of prior year	_____
2. Cost of acquired:	_____
2.1 Actual cost at time of acquisition (Part 2, Column 8)	_____
2.2 Additional investment made after acquisition (Part 2, Column 9)	_____
3. Capitalized deferred interest and other:	_____
3.1 Totals, Part 1, Column 16	_____
3.2 Totals, Part 3, Column 12	_____
4. Accrual of discount	_____
5. Unrealized valuation increase (decrease):	_____
5.1 Totals, Part 1, Column 13	_____
5.2 Totals, Part 3, Column 9	_____
6. Total gain (loss) on disposals, Part 3, Column 19	<b>NONE</b>
7. Deduct amounts received on disposals, Part 3, Column 16	_____
8. Deduct amortization of premium and depreciation	_____
9. Total foreign exchange change in book/adjusted carrying value:	_____
9.1 Totals, Part 1, Column 17	_____
9.2 Totals, Part 3, Column 14	_____
10. Deduct current year's other-than-temporary impairment recognized:	_____
10.1 Totals, Part 1, Column 15	_____
10.2 Totals, Part 3, Column 11	_____
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	_____
12. Deduct total nonadmitted amounts	_____
13. Statement value at end of current period (Line 11 minus Line 12)	_____

**SCHEDULE D - VERIFICATION BETWEEN YEARS****Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year	10,803,020
2. Cost of bonds and stocks acquired, Part 3, Column 7	3,672,769
3. Accrual of discount	7,007
4. Unrealized valuation increase (decrease):	_____
4.1 Part 1, Column 12	55
4.2 Part 2, Section 1, Column 15	_____
4.3 Part 2, Section 2, Column 13	_____
4.4 Part 4, Column 11	414
5. Total gain (loss) on disposals, Part 4, Column 19	(1,067)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	3,516,982
7. Deduct amortization of premium	481
8. Total foreign exchange change in book/adjusted carrying value:	_____
8.1 Part 1, Column 15	_____
8.2 Part 2, Section 1, Column 19	_____
8.3 Part 2, Section 2, Column 16	_____
8.4 Part 4, Column 15	_____
9. Deduct current year's other-than-temporary impairment recognized:	_____
9.1 Part 1, Column 14	_____
9.2 Part 2, Section 1, Column 17	_____
9.3 Part 2, Section 2, Column 14	_____
9.4 Part 4, Column 13	_____
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2	_____
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	10,964,735
12. Deduct total nonadmitted amounts	_____
13. Statement value at end of current period (Line 11 minus Line 12)	10,964,735

**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
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	6,693,498	6,789,449	6,683,819	6,706,146
	2. Canada .....				
	3. Other Countries .....				
	4. Totals	6,693,498	6,789,449	6,683,819	6,706,146
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	2,865,000	2,865,000	2,865,000	2,865,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States .....	1,406,237	1,406,258	1,410,568	1,410,494
	9. Canada .....				
	10. Other Countries .....				
	11. Totals	1,406,237	1,406,258	1,410,568	1,410,494
Parent, Subsidiaries and Affiliates	12. Totals				
	<b>13. Total Bonds</b>	10,964,735	11,060,707	10,959,387	10,981,640
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....				
	15. Canada .....				
	16. Other Countries .....				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	<b>19. Total Preferred Stocks</b>				
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	20. United States .....				
	21. Canada .....				
	22. Other Countries .....				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	<b>25. Total Common Stocks</b>				
	26. Total Stocks				
	<b>27. Total Bonds and Stocks</b>	10,964,735	11,060,707	10,959,387	

**SCHEDULE D - PART 1A - SECTION 1**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1	730,486	5,249,297	270,079	422,510	21,126	XXX	6,693,498	25.487	9,079,498	33.679	6,693,498	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	730,486	5,249,297	270,079	422,510	21,126	XXX	6,693,498	25.487	9,079,498	33.679	6,693,498	
<b>2. All Other Governments</b>												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	3,545,345		200,000			XXX	3,745,345	14.261	3,084,918	11.443	2,945,345	800,000
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	3,545,345		200,000			XXX	3,745,345	14.261	3,084,918	11.443	2,945,345	800,000

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial &amp; Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1	14,799,007											
6.2 NAIC 2	999,713	11,847		4,873		338		7,973				
6.3 NAIC 3												
6.4 NAIC 4												
6.5 NAIC 5												
6.6 NAIC 6												
6.7 Totals	15,798,720	11,847		4,873		338		7,973				
<b>7. Hybrid Securities</b>												
7.1 NAIC 1												
7.2 NAIC 2												
7.3 NAIC 3												
7.4 NAIC 4												
7.5 NAIC 5												
7.6 NAIC 6												
7.7 Totals												
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1												
8.2 NAIC 2												
8.3 NAIC 3												
8.4 NAIC 4												
8.5 NAIC 5												
8.6 NAIC 6												
8.7 Totals												
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	XXX						
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	XXX						
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	XXX						
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	XXX						
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	XXX						
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	XXX						
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX						
<b>10. Unaffiliated Bank Loans</b>												
10.1 NAIC 1												
10.2 NAIC 2												
10.3 NAIC 3												
10.4 NAIC 4												
10.5 NAIC 5												
10.6 NAIC 6												
10.7 Totals												

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1	(d)	19,074,839	5,261,144	474,951	422,848	29,098		25,262,881	96.193	XXX	XXX	14,589,665
11.2 NAIC 2	(d)	999,713						999,713	3.807	XXX	XXX	999,713
11.3 NAIC 3	(d)									XXX	XXX	
11.4 NAIC 4	(d)									XXX	XXX	
11.5 NAIC 5	(d)									XXX	XXX	
11.6 NAIC 6	(d)									XXX	XXX	
11.7 Totals		20,074,551	5,261,144	474,951	422,848	29,098		(b) 26,262,593	100.000	XXX	XXX	14,589,665
11.8 Line 11.7 as a % of Col. 7		76.438	20.033	1.808	1.610	0.111		100.000		XXX	XXX	55.553
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1		20,150,570	5,319,920	500,000		950,000		XXX	XXX	26,920,490	99.857	14,835,879
12.2 NAIC 2			1,204	633				XXX	XXX			12,084,611
12.3 NAIC 3								XXX	XXX			
12.4 NAIC 4								XXX	XXX			
12.5 NAIC 5			5,757	12,085	7,161	11,683		XXX	XXX			
12.6 NAIC 6								XXX	XXX			
12.7 Totals		20,157,531	5,332,638	507,161	11,683	950,000		XXX	XXX	(b) 26,959,012	100.000	14,874,402
12.8 Line 12.7 as a % of Col. 9		74.771	19.781	1.881	0.043	3.524		XXX	XXX	100.000		55.174
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1		8,601,623	5,261,144	274,951	422,848	29,098		14,589,665	55.553	14,835,879	55.031	14,589,665
13.2 NAIC 2										XXX	XXX	
13.3 NAIC 3										XXX	XXX	
13.4 NAIC 4										XXX	XXX	
13.5 NAIC 5										XXX	XXX	
13.6 NAIC 6										XXX	XXX	
13.7 Totals		8,601,623	5,261,144	274,951	422,848	29,098		14,589,665	55.553	14,874,402	55.174	14,589,665
13.8 Line 13.7 as a % of Col. 7		58.957	36.061	1.885	2.898	0.199		100.000		XXX	XXX	100.000
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11		32.752	20.033	1.047	1.610	0.111		55.553		XXX	XXX	55.553
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1		10,473,215		200,000				10,673,215		40.640	12,084,611	44.826
14.2 NAIC 2		999,713						999,713		3.807		
14.3 NAIC 3												
14.4 NAIC 4												
14.5 NAIC 5												
14.6 NAIC 6												
14.7 Totals		11,472,928		200,000				11,672,928		44.447	12,084,611	44.826
14.8 Line 14.7 as a % of Col. 7		98.287		1.713	0.762			100.000		XXX	XXX	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11		43.685						44.447		XXX	XXX	44.447

(a) Includes \$ 11,472,928 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 and \$ 0 current year. 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. "5\*\*" 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 \$ 14,298,145; NAIC 2 \$ 999,713; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

## SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations	730,486	5,249,297	270,079	422,510	21,126	XXX	6,693,498	25.487	9,079,498	33.679	6,693,498	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	730,486	5,249,297	270,079	422,510	21,126	XXX	6,693,498	25.487	9,079,498	33.679	6,693,498	
<b>2. All Other Governments</b>						<b>NONE</b>						
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>						<b>NONE</b>						
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>						<b>NONE</b>						
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.01 Issuer Obligations	3,545,345		200,000			XXX	3,745,345	14.261	3,084,918	11.443	2,945,345	800,000
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	3,545,345		200,000			XXX	3,745,345	14.261	3,084,918	11.443	2,945,345	800,000
<b>6. Industrial and Miscellaneous</b>						<b>NONE</b>						
6.01 Issuer Obligations	14,417,512					XXX	14,417,512	54.898	14,625,507	54.251	4,919,747	9,497,765
6.02 Residential Mortgage-Backed Securities	6,044	11,847	4,873	338	7,973	XXX	31,075	0.118	38,523	0.143	31,075	
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities	1,375,163					XXX	1,375,163	5.236	130,567	0.484		1,375,163
6.05 Totals	15,798,720	11,847	4,873	338	7,973	XXX	15,823,750	60.252	14,794,596	54.878	4,950,822	10,872,928
<b>7. Hybrid Securities</b>						<b>NONE</b>						
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
<b>8. Parent, Subsidiaries and Affiliates</b>						<b>NONE</b>						
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

**SCHEDULE D - PART 1A - SECTION 2 (Continued)**

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XX	XX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XX	XX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
<b>10. Unaffiliated Bank Loans</b>												
10.01 Unaffiliated Bank Loans - Issued												
10.02 Unaffiliated Bank Loans - Acquired												
10.03 Totals												
<b>11. Total Bonds Current Year</b>												
11.01 Issuer Obligations	18,693,344	5,249,297	470,079	422,510	21,126	XXX	24,856,356	94.645	XXX	XXX	14,558,591	10,297,765
11.02 Residential Mortgage-Backed Securities	6,044	11,847	4,873	338	7,973	XXX	31,075	0.118	XXX	XXX	31,075	
11.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
11.04 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
11.05 SVO - Identified Securities						XXX			XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	20,074,551	5,261,144	474,951	422,848	29,098		26,262,593	100.000	XXX	XXX	14,589,665	11,672,928
11.09 Line 11.08 as a % of Col. 7	76.438	20.033	1.808	1.610	0.111		100.000	XXX	XXX	XXX	55.553	44.447
<b>12. Total Bonds Prior Year</b>												
12.01 Issuer Obligations	20,020,003	5,319,920	500,000		950,000	XXX	XXX		26,789,923	99.373	14,835,879	11,954,044
12.02 Residential Mortgage-Backed Securities	6,961	12,718	7,161	11,683		XXX	XXX		38,523	0.143	38,523	
12.03 Commercial Mortgage-Backed Securities						XXX	XXX					
12.04 Other Loan-Backed and Structured Securities						XXX	XXX					
12.05 SVO - Identified Securities						XXX	XXX					
12.06 Affiliated Bank Loans						XXX	XXX					
12.07 Unaffiliated Bank Loans						XXX	XXX					
12.08 Totals	20,157,531	5,332,638	507,161	11,683	950,000				26,959,012	100.000	14,874,402	12,084,611
12.09 Line 12.08 as a % of Col. 9	74.771	19.781	1.881	0.043	3.524				100.000%	XXX	55.174	44.826
<b>13. Total Publicly Traded Bonds</b>												
13.01 Issuer Obligations	8,595,579	5,249,297	270,079	422,510	21,126	XXX	14,558,591	55.435	14,835,879	55.031	14,558,591	XXX
13.02 Residential Mortgage-Backed Securities	6,044	11,847	4,873	338	7,973	XXX	31,075	0.118	38,523	0.143	31,075	XXX
13.03 Commercial Mortgage-Backed Securities						XXX						
13.04 Other Loan-Backed and Structured Securities						XXX						
13.05 SVO - Identified Securities						XXX						
13.06 Affiliated Bank Loans						XXX						
13.07 Unaffiliated Bank Loans						XXX						
13.08 Totals	8,601,623	5,261,144	274,951	422,848	29,098			14,589,665	55.553	14,874,402	55.174	14,589,665
13.09 Line 13.08 as a % of Col. 7	58.957	36.061	1.885	2.898	0.199			100.000	XXX	XXX	XXX	100.000
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	32.752	20.033	1.047	1.610	0.111			55.553	XXX	XXX	XXX	55.553
<b>14. Total Privately Placed Bonds</b>												
14.01 Issuer Obligations	10,097,765		200,000			XXX	10,297,765	39.211	11,954,044	44.342	XXX	10,297,765
14.02 Residential Mortgage-Backed Securities						XXX						
14.03 Commercial Mortgage-Backed Securities						XXX						
14.04 Other Loan-Backed and Structured Securities						XXX	1,375,163	5.236	130,567	0.484	XXX	1,375,163
14.05 SVO - Identified Securities						XXX						
14.06 Affiliated Bank Loans						XXX						
14.07 Unaffiliated Bank Loans						XXX						
14.08 Totals	11,472,928		200,000					11,672,928	44.447	12,084,611	44.826	XXX
14.09 Line 14.08 as a % of Col. 7	98.287		1.713					100.000	XXX	XXX	XXX	100.000
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	43.685		0.762					44.447	XXX	XXX	XXX	44.447

**SCHEDULE DA - VERIFICATION BETWEEN YEARS****Short-Term Investments**

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-Term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	3,365,662		3,365,662		
2. Cost of short-term investments acquired	12,940,212		12,940,212		
3. Accrual of discount	62,306		62,306		
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	783		783		
6. Deduct consideration received on disposals	10,515,776		10,515,776		
7. Deduct amortization of premium	13,489		13,489		
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	5,839,698		5,839,698		
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	5,839,698		5,839,698		

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

**SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS****Options, Caps, Floors, Collars, Swaps and Forwards**

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year) .....
2. Cost paid/(consideration received) on additions:
  - 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 .....
  - 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 .....
3. Unrealized Valuation increase/(decrease):
  - 3.1 Section 1, Column 17 .....
  - 3.2 Section 2, Column 19 .....
4. SSAP No. 108 adjustments .....
5. Total gain (loss) on termination recognized, Section 2, Column 22 .....
6. Considerations received/(paid) on terminations, Section 2, Column 15 .....
7. Amortization:
  - 7.1 Section 1, Column 19 .....
  - 7.2 Section 2, Column 21 .....
8. Adjustment to the book/adjusted carrying value of hedged item:
  - 8.1 Section 1, Column 20 .....
  - 8.2 Section 2, Column 23 .....
9. Total foreign exchange change in book/adjusted carrying value:
  - 9.1 Section 1, Column 18 .....
  - 9.2 Section 2, Column 20 .....
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9) .....
11. Deduct nonadmitted assets .....
12. Statement value at end of current period (Line 10 minus Line 11) .....

**NONE****SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS****Future Contracts**

1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year) .....
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) .....
- 3.1 Add:
 

Change in variation margin on open contracts - Highly effective hedges:

  - 3.11 Section 1, Column 15, current year minus .....
  - 3.12 Section 1, Column 15, prior year .....

Change in variation margin on open contracts - All other:

  - 3.13 Section 1, Column 18, current year minus .....
  - 3.14 Section 1, Column 18, prior year .....
- 3.2 Add:
 

Change in adjustment to basis of hedged item:

  - 3.21 Section 1, Column 17, current year to date minus .....
  - 3.22 Section 1, Column 17, prior year .....

Change in amount recognized

  - 3.23 Section 1, Column 19, current year to date minus .....
  - 3.24 Section 1, Column 19, prior year plus .....

3.25 SSAP No. 108 adjustments .....
- 3.3 Subtotal (Line 3.1 minus Line 3.2) .....
- 4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) .....
- 4.2 Less:
  - 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) .....
  - 4.22 Amount recognized (Section 2, Column 16) .....
  - 4.23 SSAP No. 108 adjustments .....
- 4.3 Subtotal (Line 4.1 minus Line 4.2) .....
5. Dispositions gains (losses) on contracts terminated in prior year:
  - 5.1 Total gain (loss) recognized for terminations in prior year .....
  - 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year .....
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) .....
7. Deduct total nonadmitted amounts .....
8. Statement value at end of current period (Line 6 minus Line 7) .....

**SCHEDULE DB - PART C - SECTION 1**

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

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14 NAIC Designation or Other Description	15	16
S112								<b>NONE</b>							
9999999999	Totals				XXX	XXX	XXX				XXX	XXX	XXX		

**SCHEDULE DB - PART C - SECTION 2**

## Replication (Synthetic Asset) Transactions Open

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

S113

**NONE**

## **SCHEDULE DB VERIFICATION**

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14 ..... \_\_\_\_\_
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance ..... \_\_\_\_\_
3. Total (Line 1 plus Line 2) ..... \_\_\_\_\_
4. Part D, Section 1, Column 5 ..... \_\_\_\_\_
5. Part D, Section 1, Column 6 ..... \_\_\_\_\_
6. Total (Line 3 minus Line 4 minus Line 5) ..... \_\_\_\_\_

# **NONE**

Fair Value Check

7. Part A, Section 1, Column 16 ..... \_\_\_\_\_
8. Part B, Section 1, Column 13 ..... \_\_\_\_\_
9. Total (Line 7 plus Line 8) ..... \_\_\_\_\_
10. Part D, Section 1, Column 8 ..... \_\_\_\_\_
11. Part D, Section 1, Column 9 ..... \_\_\_\_\_
12. Total (Line 9 minus Line 10 minus Line 11) ..... \_\_\_\_\_

Potential Exposure Check

13. Part A, Section 1, Column 21 ..... \_\_\_\_\_
14. Part B, Section 1, Column 20 ..... \_\_\_\_\_
15. Part D, Section 1, Column 11 ..... \_\_\_\_\_
16. Total (Line 13 plus Line 14 minus Line 15) ..... \_\_\_\_\_

**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	14,910,413	12,790,330	2,120,083	
2. Cost of cash equivalents acquired	221,605,645	210,546,454	11,059,191	
3. Accrual of discount	224,228	224,228		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(34)	(34)		
6. Deduct consideration received on disposals	226,233,608	214,101,020	12,132,588	
7. Deduct amortization of premium	1,799	1,799		
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	10,504,845	9,458,159	1,046,686	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	10,504,845	9,458,159	1,046,686	

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

## **SCHEDULE A - PART 1**

## Showing All Real Estate OWNED December 31 of Current Year

**NONE**

E01

## **SCHEDULE A - PART 2**

## Showing All Real Estate ACQUIRED and Additions Made During the Year

**NONE**

E02

## **SCHEDULE A - PART 3**

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

**NONE**

E03

## **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

### General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.  
 2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.  
 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.  
 4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.

## **SCHEDULE B - PART 2**

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

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
<b>NONE</b>																	
<b>05999999</b> <b>Totals</b>																	

**SCHEDULE BA - PART 1**

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

1 CUSIP Ident- ification	2 Name or Description	3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Designation and Administrative Symbol/Market Indicator	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrance	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
5099999 Totals																			XXX
<b>NONE</b>																			

**SCHEDULE BA - PART 2**

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
<b>NONE</b>										
50999999 <b>Totals</b>										
										XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)							
<b>NONE</b>																			
5099999	Totals																		

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Rate Used To Obtain Fair Value	11 Par Value	Change in Book/Adjusted Carrying Value					Interest					Dates	
		3 F o r e i g n	4 Bond	5 CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
690353-4J-3	OVERSEAS PRIVATE INVESTMENT		5	1		500,000	100,000	500,000	500,000						2,051	2,051	MJSD	534	11,487	10/29/2018	09/15/2025	
690353-H7-5	OVERSEAS PRIVATE INVESTMENT		5	1		266,661	100,000	266,661	266,661						1,500	1,500	JAJO	978	6,260	10/18/2018	07/07/2040	
690353-ZZ-3	OVERSEAS PRIVATE INVESTMENT		5	1		600,000	100,000	600,000	600,000						2,051	2,051	MJSD	547	13,784	08/02/2018	09/15/2020	
690353-3H-8	OVERSEAS PRIVATE INVESTMENT		9	1		599,485	100,000	599,485	599,485						2,030	2,030	N/A	2,805	14,074	07/10/2018	07/07/2040	
912828-4G-2	UNITED STATES TREASURY	SD	---	1		382,443	100,969	388,730	385,000	383,862	858				2,375	2,610	AO	1,949	9,144	05/03/2018	04/15/2021	
912828-4P-2	UNITED STATES TREASURY	SD	---	1		579,015	101,375	587,975	580,000	579,541	324				2,625	2,684	MN	1,966	15,225	06/11/2018	05/15/2021	
912828-4W-7	UNITED STATES TREASURY	SD	---	1		466,126	101,828	473,501	465,000	465,626	(371)				2,750	2,665	FA	4,830	12,788	08/20/2018	08/15/2021	
912828-5A-4	UNITED STATES TREASURY	SD	---	1		3,290,088	101,906	3,373,097	3,310,000	3,298,323	6,621				2,750	2,964	MS	27,007	91,025	10/04/2018	09/15/2021	
0199999	U.S. Government - Issuer Obligations					6,683,818	XXX	6,789,449	6,706,146	6,693,498		7,432							40,616	173,787	XXX	XXX
0599999	Subtotals - U.S. Governments					6,683,818	XXX	6,789,449	6,706,146	6,693,498		7,432										
03444P-AC-6	ANDREW W MELLON FNFTN N Y		2	1FE		600,000	100,000	600,000	600,000	600,000					2,010	2,010	MON	899	13,800	06/29/2018	12/01/2032	
196480-CW-5	COLORADO HSG & FIN AUTH		2	1FE		900,000	100,000	900,000	900,000	900,000					1,650	1,650	AO	4,051	1,051	09/11/2019	10/01/2051	
62630W-AG-2	MUNICIPAL FDG TR VAR STS		2	1FE		600,000	100,000	600,000	600,000	600,000					2,420	2,420	MON	1,233	11,465	06/20/2019	07/31/2028	
62630W-BN-6	MUNICIPAL FDG TR VAR STS		9	1FE		200,000	100,000	200,000	200,000	200,000					2,750	2,750	MS	1,833	1,507	06/05/2019	09/01/2027	
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY		2	1FE		565,000	100,000	565,000	565,000	565,000					1,750	1,750	MON	795	12,974	06/28/2018	11/01/2039	
2599999	U.S. Special Revenue - Issuer Obligations					2,865,000	XXX	2,865,000	2,865,000	2,865,000								8,811	40,797	XXX	XXX	
3199999	Subtotals - U.S. Special Revenue					2,865,000	XXX	2,865,000	2,865,000	2,865,000								8,811	40,797	XXX	XXX	
12668A-GC-3	CWALT 0552CB 1A9 - CMO/RMBS		4	1FM		34,575	87,551	30,271	34,575	30,271	36	(1,327)			5,500	2,751	MON	158	1,913	09/02/2005	11/25/2035	
45660N-F4-2	RAST 04A3 A4 - CMO/RMBS		4	1FM		820	100,177	798	797	804	19	(13)			5,250	2,071	MON	3	46	05/05/2005	06/25/2034	
3399999	Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					35,395	XXX	31,069	35,372	31,075	55	(1,340)						161	1,959	XXX	XXX	
04365V-AA-0	ACER 192 A1 - ABS		4	1FE		534,763	100,003	534,780	534,763	534,763					2,150	2,187	MON	703	1,533	10/17/2019	11/10/2020	
05377R-BV-5	AESOP 142 A - ABS		4	1FE		186,384	100,014	186,359	186,333	186,373		(11)			2,500	2,282	MON	142	776	11/13/2019	02/22/2021	
05492M-AA-3	BCCFC 191 A1 - ABS		4	1FE		654,027	100,004	654,051	654,027	654,027					2,300	2,312	MON	501	2,674	10/10/2019	10/20/2020	
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Sec					1,375,174	XXX	1,375,190	1,375,123	1,375,163		(11)						1,346	4,983	XXX	XXX	
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					1,410,569	XXX	1,406,259	1,410,495	1,406,238	55	(1,351)						1,507	6,942	XXX	XXX	
7699999	Totals - Issuer Obligations					9,548,818	XXX	9,654,449	9,571,146	9,558,498		7,432						49,427	214,584	XXX	XXX	

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10	11	Change in Book/Adjusted Carrying Value					Interest					Dates		
		3 F o r e i g n	4 Bond CHAR	5			8 Rate Used To Obtain Fair Value	9 Fair Value			Unrealized Valuation Increase / (Decrease)	12 Current Year's Other -Than- Temporary Impairment Recognized	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
7799999	Totals – Residential Mortgage-Backed Securities						35,395	XXX	31,069	35,372	31,075	55	(1,340)				XXX	XXX	XXX	161	1,959	XXX	XXX
7999999	Totals – Other Loan-Backed and Structured Securities						1,375,174	XXX	1,375,190	1,375,123	1,375,163		(11)				XXX	XXX	XXX	1,346	4,983	XXX	XXX
8099999	Totals – SVO Identified Funds							XXX									XXX	XXX	XXX			XXX	XXX
8199999	Totals – Affiliated Bank Loans							XXX									XXX	XXX	XXX			XXX	XXX
8299999	Totals – Unaffiliated Bank Loans							XXX									XXX	XXX	XXX			XXX	XXX
8399999	Total Bonds						10,959,387	XXX	11,060,708	10,981,641	10,964,736	55	6,081				XXX	XXX	XXX	50,934	221,526	XXX	XXX

**SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Rate per Share Used to Obtain Fair Value	Dividends			Change in Book/Adjusted Carrying Value				17 Total Foreign Exchange Change in B.A.C.V. (13 - 14)	18 Date Acquired	NAIC Designation
		3 Code	4 F o r e i g n			7 Fair Value	8 Fair Value		10 Actual Cost	11 Declared But Unpaid	12 Amount Received During Year	13 Nonadmitted Declared But Unpaid	14 Unrealized Valuation Increase / (Decrease)	15 Current Year's Other Than- Temporary Impairment Recognized	16 Total Change in B.A.C.V. (13 - 14)			
<b>NONE</b>																		
9899999	Total Preferred and Common Stocks					XXX											XXX	XXX

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
196480-CW-5	COLORADO HSG & FIN AUTH	---	09/11/2019	Barclays Bank		900,000	900,000.00	
62630W-AG-2	MUNICIPAL FDG TR VAR STS	---	06/20/2019	Barclays Bank		600,000	600,000.00	
62630W-BN-6	MUNICIPAL FDG TR VAR STS	---	06/05/2019	Barclays Bank		300,000	300,000.00	317
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				XXX	1,800,000	1,800,000.00	317
04365V-AA-0	ACER 192 A1 - ABS	---	10/17/2019	First Boston Corp		600,000	600,000.00	
05377R-BV-5	AESOP 142 A - ABS	---	11/13/2019	BNP PARIBAS SECURITIES BOND		372,769	372,666.67	
05492M-AA-3	BCCFC 191 A1 - ABS	---	10/10/2019	First Boston Corp		900,000	900,000.00	647
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX	1,872,769	1,872,666.67	647
8399997	Subtotal - Bonds - Part 3				XXX	3,672,769	3,672,666.67	964
8399999	Total - Bonds				XXX	3,672,769	3,672,667	964
9999999	Totals				XXX	3,672,769	XXX	964

E13

**SCHEDULE D - PART 4**

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

1 CUSIP Ident- ification	2 Description	3 F o r e i n g	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V. (426)												
690353-H7-5	OVERSEAS PRIVATE INVE	--	10/07/2019	Paydown			83,339	83,338.93	83,339	83,339						83,339					1,954	07/07/2040				
690353-3H-8	OVERSEAS PRIVATE INVE	--	07/09/2019	Paydown			515	514.80	515	515						515					8	07/07/2040				
912828-N6-3	UNITED STATES TREASUR	--	01/15/2019	Maturity @ 100.00			1,105,000	1,105,000.00	1,105,181	1,105,004		(4)				(4)					6,216	01/15/2019				
912828-V5-6	UNITED STATES TREASUR	--	01/31/2019	Maturity @ 100.00			1,205,000	1,205,000.00	1,199,516	1,204,574		426				426					6,778	01/31/2019				
0599999	Subtotal - Bonds - U.S. Governments				XXX	2,393,854	2,393,853.73	2,388,551	2,393,432			422				422					2,393,854		14,956	XXX		
62630W-AG-2	MUNICIPAL FDG TR VAR S	04/01/2019	Call @ 100.00				500,000	500,000.00	500,000	500,000							500,000					3,846	07/31/2028			
62630W-BN-6	MUNICIPAL FDG TR VAR S	10/24/2019	Call @ 100.00				100,000	100,000.00	100,000	100,000						100,000					754	09/01/2027				
724790-AB-6	PITTSBURGH & ALLEGHEN	12/01/2019	Call @ 100.00				20,000	20,000.00	20,000	20,000						20,000					460	11/01/2039				
3199999	Subtotal - Bonds - U.S. Special Rev. and Special Assessment and all Non-Guar.				XXX	620,000	620,000.00	620,000	520,000								620,000					5,060	XXX			
04365V-AA-0	ACER 192 A1 - ABS	--	12/10/2019	Paydown			65,122	65,237.07	65,237								65,237					(115)	(115)	187	11/10/2020	
05377R-BV-5	AESOP 142 A - ABS	--	12/20/2019	Paydown			186,333	186,333.33	186,384			(51)				(51)					186,333		582	02/22/2021		
05492M-AA-3	BCCFC 191 A1 - ABS	--	12/20/2019	Paydown			245,973	245,973.49	245,973							245,973					688		688	10/20/2020		
12668A-GC-3	CWALT 0552CB 1A9 - CMO	--	12/01/2019	Paydown			4,661	5,612.57	5,613	5,123		390		99		489					5,613		(951)	11/25/2035		
45660N-F4-2	RAST 04A3 A4 - CMO/RMBS	--	12/01/2019	Paydown			1,038	1,038.17	1,068	1,039		25		(26)		(1)				1,038		31	06/25/2034			
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX	503,127	504,194.63	504,275	6,162		415	22				437					504,194		(1,066)	(1,066)	1,620	XXX
8399997	Subtotal - Bonds - Part 4				XXX	3,516,981	3,518,048	3,512,826	2,919,594		415	444				859					3,518,048		(1,066)	(1,066)	21,636	XXX
8399999	Total - Bonds				XXX	3,516,981	3,518,048.36	3,512,826	2,919,594		415	444				859					3,518,048		(1,066)	(1,066)	21,636	XXX
9999999	Totals					3,516,981	XXX	3,512,826	2,919,594		415	444				859					3,518,048		(1,066)	(1,066)	21,636	XXX

## **SCHEDULE D - PART 5**

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

**SCHEDULE D - PART 6 - SECTION 1**

## Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
19999999	Totals									XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred

tax assets included therein: \$ 0

2. Total amount of intangible assets nonadmitted \$ 0

E9

**NONE****SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6 % of Outstanding
0399999	Total				XXX
					XXX

**NONE**

**SCHEDULE DA - PART 1**

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3 F o r e i n g					8	9	10	11 Current Year's Other -Than- Temporary Impairment Recognized			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due And Accrued	16	17	18	19	
Description	Code	Foreign Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Par Value	Actual Cost	14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due And Accrued	16	17	18	19 Amount Received During Year	Paid for Accrued Interest	
HUDSON CNTY N J IMPT AUTH			09/19/2019 FAHNESTOCK & CO.	09/18/2020	880,345		(2,110)			875,000	882,455	7,365			3,000	2.125	MAT		
2599999 U.S. Special Revenue and Special Assessment Obligations - Issuer Obligations					880,345		(2,110)			875,000	882,455	7,365			XXX	XXX	XXX		
3199999 Subtotals - U.S. Special Revenue and Special Assessment Obligations					880,345		(2,110)			875,000	882,455	7,365			XXX	XXX	XXX		
DUKE ENERGY FLORIDA LLC	---	07/22/2019	US BANCORP INVEST	04/01/2020	434,408		(4,184)			432,000	438,592	4,914			4,550	2.282	AO	9,828	6,224
WELLS FARGO & CO	---	06/04/2019	FIRST UNION CAPITAL	01/30/2020	750,378		(2,697)			750,000	753,075	3,433			2,616	2.023	JAJO	11,832	2,379
DAIMLER FINANCE NORTH AMERICA LLC	---	05/16/2019	Stifel Nicolaus & Co.	03/02/2020	699,319		2,504			700,000	696,815	5,206			2,250	2.839	MS	7,875	3,413
CANADIAN IMPERIAL BANK OF COMMERCE	---	12/05/2019	US BANCORP INVEST	10/05/2020	683,301		(125)			682,000	683,425	3,421			2,100	1.845	AO	2,387	
CATERPILLAR FINANCIAL SERVICES CORP	---	06/04/2019	MIZUHO SECURITIES F	05/15/2020	803,267		(415)			803,000	803,683	2,191			2,090	2.014	FMAN	10,335	1,264
Pricoa Short Term Funding, LLC	---	10/02/2019	GOLDMAN	02/20/2020	493,556		2,628			495,000	490,929				2,120	N/A			
The Walt Disney Company	---	10/04/2019	CHASE SECURITIES I	03/26/2020	895,899		4,294			900,000	891,605				1,948	N/A			
American Honda Finance Corporation	---	12/05/2019	Montgomery	03/23/2020	199,226		255			200,000	198,971				1,712	N/A			
3299999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					4,959,354		2,260			4,962,000	4,957,095	19,165			XXX	XXX	XXX	39,870	15,667
3899999 Subtotals - Industrial and Miscellaneous (Unaffiliated)					4,959,354		2,260			4,962,000	4,957,095	19,165			XXX	XXX	XXX	39,870	15,667
7699999 Totals - Issuer Obligations					5,839,699		150			5,837,000	5,839,550	26,530			XXX	XXX	XXX	39,870	15,667
8099999 Totals - Subtotal - SVO Identified Funds															XXX	XXX	XXX		
8199999 Totals - Subtotal - Affiliated Bank Loans															XXX	XXX	XXX		
8299999 Totals - Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999 Totals - Bonds					5,839,699		150			5,837,000	5,839,550	26,530			XXX	XXX	XXX	39,870	15,667
8699999 Subtotals - Parent, Subsidiaries and Affiliates										XXX					XXX	XXX	XXX		
9199999 TOTALS					5,839,699		150			XXX	5,839,550	26,530			XXX	XXX	XXX	39,870	15,667

## **SCHEDULE DB - PART A - SECTION 1**

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

# **NONE**

(a)

E18

Code	Description of Hedged Risk(s)
	<b>NONE</b>

**NONE**

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	<b>NONE</b>

**NONE**

**SCHEDULE DB - PART A - SECTION 2**

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premiums (Received) Paid	15 Consideratio Received (Paid) on Termination Current Year Income	16 Book/ Adjusted Carrying Value	17 Code	18 Unrealized Valuation Increase/ (Decrease)	19 Total Foreign Exchange Change in B.I.A.C.V.	20 Current Year's (Amortizatio /Accretion	21 Gain (Loss) on Termination Recognized	22 Adjustment to Carrying Value of Hedged Item	23 Gain (Loss) on Termination Deferred	24 Gain (Loss) at Inception and at Termination (b)	
1759999999	Totals				XXX	XXX	XXX	XXX	XXX	XXX						XXX								XXX

(a)

E19

Code	Description of Hedged Risk(s)
	<b>NONE</b>

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	<b>NONE</b>

**SCHEDULE DB - PART B - SECTION 1**

Future Contracts Open December 31 of Current Year

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

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

(a)	Code	Description of Hedged Risk(s)

**NONE**

## **SCHEDULE DB - PART B - SECTION 1**

Future Contracts Open December 31 of Current Year

(b)

E20.1

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
E20.1	<b>NONE</b>

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercis Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point	
															16	17	18			
1759999999	Total																			

(a)

E21

Code	Description of Hedged Risk(s)
	<b>NONE</b>

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	<b>NONE</b>

## SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

0999999999 Gross Totals

### 1. Offset per SSAP No. 64

## 2. Net after right of offset per SSAP No. 64

## **SCHEDULE DB - PART D - SECTION 2**

#### Collateral for Derivative Instruments Open as of Current Year

#### Collateral Pledged by Reporting Entity

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

#### Collateral Pledged to Reporting Entity

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

## **SCHEDULE DB - PART E**

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year  
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

# **NONE**

## **SCHEDULE DL - PART 1**

## SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year  
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page  
and not included on Schedule A, B, BA, D, DB and E)

## **SCHEDULE DL - PART 2**

## SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year  
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E  
and not reported in aggregate on Line 10 of the Assets page)

**SCHEDULE E - PART 1 - CASH**

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>OPEN DEPOSITORIES</b>						
Dollar Bank Cleveland OH					727,703	
Wells Fargo Philadelphia, PA					1,024,381	
BMO Harris Bank Illinois					594	
0199998 Deposits in ( 0 ) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	XXX	XXX				XXX
0199999 Totals - Open Depositories	XXX	XXX			1,752,678	XXX
<b>SUSPENDED DEPOSITORIES</b>						
0299998 Deposits in ( 0 ) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	XXX	XXX				XXX
0299999 Totals - Suspended Depositories	XXX	XXX				XXX
0399999 Total Cash on Deposit	XXX	XXX			1,752,678	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX			1,752,678	XXX

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

1. January	694,785	4. April	1,127,519	7. July	684,419	10. October	2,431,956
2. February	801,513	5. May	560,006	8. August	1,187,057	11. November	1,817,916
3. March	904,531	6. June	848,244	9. September	1,311,767	12. December	1,752,678

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
	BARCLAYS BANK PLC		12/10/2019		5.125	01/08/2020	350,189	8,620
	Basin Electric Power Cooperative		12/17/2019		01/07/2020	399,883		(539)
	Intercontinental Exchange, Inc.		12/11/2019		01/09/2020	899,654		293
	JOHN DEERE CAPITAL CORPORATION		10/29/2019		01/08/2020	883,682		908
	Kaiser Foundation Health Plan, Inc.		12/31/2019		01/07/2020	799,760		2,907
	MetLife Short Term Funding LLC		12/12/2019		01/13/2020	549,690		40
	National Rural Utilities Cooperative Finance Corpo		12/23/2019		01/13/2020	249,858		516
	National Rural Utilities Cooperative Finance Corpo		12/24/2019		01/21/2020	649,361		107
	ONE Gas, Inc.		12/06/2019		01/14/2020	799,503		256
	Pfizer Inc.		12/19/2019		02/13/2020	748,388		994
	Simon Property Group, L.P.		12/18/2019		01/13/2020	899,478		488
	Southern California Gas Company		11/22/2019		01/16/2020	899,314		609
	The Coca-Cola Company		12/19/2019		01/14/2020	729,570		1,830
	Tri-State Generation and Transmission Association,		11/13/2019		01/07/2020	599,830		430
								1,388
3299999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					9,458,160	8,620	10,227
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated) Bonds					9,458,160	8,620	10,227
7699999	Total Bonds - Subtotals - Issuer Obligations					9,458,160	8,620	10,227
8399999	Total Bonds - Subtotals - Bonds					9,458,160	8,620	10,227
31846V-41-9	FIRST AMER:TRS OBG V		09/04/2019		1.350	1		
665279-87-3	NORTHERN INST:TREAS PRM		12/31/2019		1.490	1,033,701	3,264	
94975H-29-6	WELLSFARGO:TRS+ MM I		09/04/2019		1.430			12,792
8599999	Exempt Money Market Mutual Funds – as Identified by SVO					1,033,702	3,264	
999990-80-7	RTCS I - INST		12/02/2019			12,984		22
8699999	All Other Money Market Mutual Funds					12,984		
8899999	Total Cash Equivalents					10,504,846	11,884	23,041

**SCHEDULE E – PART 3 – SPECIAL DEPOSITS**

States, etc.	Type of Deposit	Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
1. Alabama	AL	B	State Deposit		104,629	107,002
2. Alaska	AK	---	---			
3. Arizona	AZ	---	---			
4. Arkansas	AR	B	State Deposit		104,629	107,002
5. California	CA	---	---			
6. Colorado	CO	---	---			
7. Connecticut	CT	---	---			
8. Delaware	DE	---	---			
9. District of Columbia	DC	---	---			
10. Florida	FL	B	State Deposit		104,901	106,444
11. Georgia	GA	B	State Deposit		40,054	40,731
12. Hawaii	HI	---	---			
13. Idaho	ID	---	---			
14. Illinois	IL	B	State Deposit		1,046,320	1,069,547
15. Indiana	IN	---	---			
16. Iowa	IA	---	---			
17. Kansas	KS	---	---			
18. Kentucky	KY	---	---			
19. Louisiana	LA	---	---			
20. Maine	ME	---	---			
21. Maryland	MD	---	---			
22. Massachusetts	MA	B	State Deposit		105,141	106,920
23. Michigan	MI	---	---			
24. Minnesota	MN	---	---			
25. Mississippi	MS	---	---			
26. Missouri	MO	---	---			
27. Montana	MT	---	---			
28. Nebraska	NE	---	---			
29. Nevada	NV	B	State Deposit		204,806	207,819
30. New Hampshire	NH	---	---			
31. New Jersey	NJ	---	---			
32. New Mexico	NM	B	State Deposit		204,548	208,350
33. New York	NY	---	---			
34. North Carolina	NC	B	State Deposit		205,276	208,748
35. North Dakota	ND	---	---			
36. Ohio	OH	B	State Deposit	996,474	1,019,063	
37. Oklahoma	OK	---	---			
38. Oregon	OR	B	State Deposit		115,155	117,102
39. Pennsylvania	PA	---	---			
40. Rhode Island	RI	B	State Deposit		54,978	55,756
41. South Carolina	SC	B	State Deposit		129,616	131,259
42. South Dakota	SD	B	State Deposit		109,955	111,512
43. Tennessee	TN	---	---			
44. Texas	TX	B	State Deposit		996,476	1,019,063
45. Utah	UT	---	---			
46. Vermont	VT	---	---			
47. Virginia	VA	B	State Deposit		204,394	206,986
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 Other Alien and Other	OT	XXX	XXX			
59. Total		XXX	XXX	996,474	1,019,063	3,730,878
						3,804,241

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page		XXX	XXX			
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)		XXX	XXX			

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**OVERFLOW PAGE FOR WRITE-INS**

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