



ANNUAL STATEMENT

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

GRANGE LIFE INSURANCE COMPANY

NAIC Group Code.....588, 588 (Current Period) (Prior Period)	NAIC Company Code..... 71218	Employer's ID Number..... 31-0739286
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... March 5, 1968	Commenced Business..... July 1, 1968	
Statutory Home Office	671 South High Street .. Columbus .. OH .. US .. 43206-1066 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	671 South High Street .. Columbus .. OH .. US .. 43206-1066 (Street and Number) (City or Town, State, Country and Zip Code)	614-445-2900 (Area Code) (Telephone Number)
Mail Address	P.O. Box 1218 .. Columbus .. OH .. US .. 43216-1218 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	671 South High Street .. Columbus .. OH .. US .. 43206-1066 (Street and Number) (City or Town, State, Country and Zip Code)	614-445-2900 (Area Code) (Telephone Number)
Internet Web Site Address	www.grangeinsurance.com	
Statutory Statement Contact	David Arnold Laird (Name) david.laird@kclife.com (E-Mail Address)	816-753-7000 (Area Code) (Telephone Number) (Extension) 816-531-8979 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Theresa Marie Mason	President	2. Alan Craig Mason Jr	General Counsel & Secretary
3. David Arnold Laird	Controller	4. Philip Alan Williams	Chief Financial Officer
OTHER			
Robert Philip Bixby	Chairman of the Board	Walter Edwin Bixby	Chief Executive Officer
Theresa Marie Mason	President	Mark Alan Milton	Actuary
Philip Alan Williams	Chief Financial Officer		

DIRECTORS OR TRUSTEES

Robert Philip Bixby	Walter Edwin Bixby	Theresa M. Mason	Mark Alan Milton
Philip Alan Williams			

State of.....
County of.....

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

(Signature) Theresa Marie Mason	(Signature) Alan Craig Mason Jr	(Signature) David Arnold Laird
1. (Printed Name) President	2. (Printed Name) General Counsel & Secretary	3. (Printed Name) Controller
(Title)	(Title)	(Title)
Subscribed and sworn to before me This _____ day of _____ 2020	a. Is this an original filing? b. If no	Yes [X] No [] 1. State the amendment number 2. Date filed 3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	51,499,342	13.2	51,499,342		51,499,342	13.2
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	2,519,083	0.6	2,519,083		2,519,083	0.6
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	17,242,343	4.4	17,242,343		17,242,343	4.4
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	103,422,496	26.6	103,422,496		103,422,496	26.6
1.06 Industrial and Miscellaneous.....	180,326,037	46.3	180,326,037		180,326,037	46.3
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.....	355,009,301	91.2	355,009,301	0	355,009,301	91.2
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).....	917,888	0.2	917,888		917,888	0.2
6.02 Cash Equivalents (Schedule E, Part 2).....	20,501,291	5.3	20,501,291		20,501,291	5.3
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	21,419,179	5.5	21,419,179	0	21,419,179	5.5
7. Contract Loans.....	12,720,406	3.3	12,720,406		12,720,406	3.3
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....	49,083	0.0	49,083		49,083	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.....	389,197,969	100.0	389,197,969	0	389,197,969	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		350,738,485
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		38,910,386
3.	Accrual of discount.....		331,500
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(173,992)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		34,240,579
7.	Deduct amortization of premium.....		1,007,772
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.....		451,273
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		355,009,301
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		355,009,301

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	51,499,342	52,582,095	51,568,204	52,229,996
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	51,499,342	52,582,095	51,568,204	52,229,996
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	2,519,083	2,646,265	2,528,525	2,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	17,242,343	17,973,636	17,448,944	17,265,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	103,422,496	107,746,978	104,071,320	101,258,266
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	154,173,755	169,664,813	156,039,363	148,272,119
	9. Canada.....	8,376,907	9,404,337	8,482,347	8,295,000
	10. Other Countries.....	17,775,375	19,154,729	18,108,272	16,850,000
	11. Totals.....	180,326,037	198,223,879	182,629,982	173,417,119
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	355,009,301	379,172,853	358,246,975	346,670,381
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	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 Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	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.....	355,009,301	379,172,853	358,246,975	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	1,561,574	3,994,441	10,348,289	11,795,133	23,799,906	.XXX.	51,499,343	14.5	61,394,786	17.5	51,499,342	
1.2 NAIC 2.....						.XXX.	.0	.0		.0		
1.3 NAIC 3.....						.XXX.	.0	.0		.0		
1.4 NAIC 4.....						.XXX.	.0	.0		.0		
1.5 NAIC 5.....						.XXX.	.0	.0		.0		
1.6 NAIC 6.....						.XXX.	.0	.0		.0		
1.7 Totals.....	1,561,574	3,994,441	10,348,289	11,795,133	23,799,906	.XXX.	51,499,343	14.5	61,394,786	17.5	51,499,342	0
2. All Other Governments												
2.1 NAIC 1.....						.XXX.	.0	.0		.0		
2.2 NAIC 2.....						.XXX.	.0	.0		.0		
2.3 NAIC 3.....						.XXX.	.0	.0		.0		
2.4 NAIC 4.....						.XXX.	.0	.0		.0		
2.5 NAIC 5.....						.XXX.	.0	.0		.0		
2.6 NAIC 6.....						.XXX.	.0	.0		.0		
2.7 Totals.....	0	0	0	0	0	.XXX.	0	0	0	0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....			2,519,083			.XXX.	2,519,083	0.7	2,522,055	0.7	2,519,083	
3.2 NAIC 2.....						.XXX.	.0	.0		.0		
3.3 NAIC 3.....						.XXX.	.0	.0		.0		
3.4 NAIC 4.....						.XXX.	.0	.0		.0		
3.5 NAIC 5.....						.XXX.	.0	.0		.0		
3.6 NAIC 6.....						.XXX.	.0	.0		.0		
3.7 Totals.....	0	0	2,519,083	0	0	.XXX.	2,519,083	0.7	2,522,055	0.7	2,519,083	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	3,903,698	250,000	6,864,182	5,419,626	804,837	.XXX.	17,242,343	4.9	21,990,734	6.3	17,242,343	
4.2 NAIC 2.....						.XXX.	.0	.0		.0		
4.3 NAIC 3.....						.XXX.	.0	.0		.0		
4.4 NAIC 4.....						.XXX.	.0	.0		.0		
4.5 NAIC 5.....						.XXX.	.0	.0		.0		
4.6 NAIC 6.....						.XXX.	.0	.0		.0		
4.7 Totals.....	3,903,698	250,000	6,864,182	5,419,626	804,837	.XXX.	17,242,343	4.9	21,990,734	6.3	17,242,343	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	4,876,537	11,401,737	38,559,384	39,086,968	9,497,870	.XXX.	103,422,496	29.1	111,494,881	31.8	103,422,496	
5.2 NAIC 2.....						.XXX.	.0	.0		.0		
5.3 NAIC 3.....						.XXX.	.0	.0		.0		
5.4 NAIC 4.....						.XXX.	.0	.0		.0		
5.5 NAIC 5.....						.XXX.	.0	.0		.0		
5.6 NAIC 6.....						.XXX.	.0	.0		.0		
5.7 Totals.....	4,876,537	11,401,737	38,559,384	39,086,968	9,497,870	.XXX.	103,422,496	29.1	111,494,881	31.8	103,422,496	0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	2,123,552	15,637,556	40,832,854	27,556,886	18,620,834	.XXX.....	104,771,682	29.5	89,559,224	25.5	88,647,131	16,124,550
6.2 NAIC 2.....	23,359	17,414,210	41,427,736	13,089,544	3,599,505	.XXX.....	75,554,354	21.3	63,780,484	18.2	72,229,920	3,324,434
6.3 NAIC 3.....						.XXX.....	0	0.0		0.0		
6.4 NAIC 4.....						.XXX.....	0	0.0		0.0		
6.5 NAIC 5.....						.XXX.....	0	0.0		0.0		
6.6 NAIC 6.....						.XXX.....	0	0.0		0.0		
6.7 Totals.....	2,146,911	33,051,766	82,260,590	40,646,430	22,220,339	.XXX.....	180,326,036	50.8	153,339,708	43.7	160,877,051	19,448,984
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

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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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....12,465,361	31,283,734	99,123,792	83,858,613	52,723,447	0	279,454,947	78.7	XXX.....	XXX.....	263,330,395	16,124,550
11.2 NAIC 2.....	(d).....23,359	17,414,210	41,427,736	13,089,544	3,599,505	0	75,554,354	21.3	XXX.....	XXX.....	72,229,920	3,324,434
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
11.7 Totals.....	12,488,720	48,697,944	140,551,528	96,948,157	56,322,952	0	(b).....355,009,301	100.0	XXX.....	XXX.....	335,560,315	19,448,984
11.8 Line 11.7 as a % of Col. 7.....	3.5	13.7	39.6	27.3	15.9	0.0	100.0	XXX	XXX	XXX	94.5	5.5
12. Total Bonds Prior Year												
12.1 NAIC 1.....	18,903,216	37,181,196	92,842,425	93,696,457	44,338,387	.....	.....XXX.....	XXX.....	286,961,681	81.8	273,825,934	13,135,747
12.2 NAIC 2.....	1,375,487	11,018,386	31,195,738	17,276,886	2,913,987	.....	.....XXX.....	XXX.....	63,780,484	18.2	62,392,308	1,388,176
12.3 NAIC 3.....							XXX.....	XXX.....	0	0.0		
12.4 NAIC 4.....							XXX.....	XXX.....	0	0.0		
12.5 NAIC 5.....							XXX.....	XXX.....	(c).....0	0.0		
12.6 NAIC 6.....							XXX.....	XXX.....	(c).....0	0.0		
12.7 Totals.....	20,278,703	48,199,582	124,038,163	110,973,343	47,252,374	0	XXX.....	XXX.....	(b).....350,742,165	100.0	336,218,242	14,523,923
12.8 Line 12.7 as a % of Col. 9.....	5.8	13.7	35.4	31.6	13.5	0.0	XXX	XXX	100.0	XXX	95.9	4.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	11,809,958	28,274,972	90,502,519	81,778,923	50,964,024	.....	.....263,330,396	74.2	273,825,934	78.1	263,330,396	XXX.....
13.2 NAIC 2.....	23,359	16,627,506	38,890,007	13,089,544	3,599,505	.....	.....72,229,921	20.3	62,392,308	17.8	72,229,921	XXX.....
13.3 NAIC 3.....							0	0.0	0	0.0	0	XXX.....
13.4 NAIC 4.....							0	0.0	0	0.0	0	XXX.....
13.5 NAIC 5.....							0	0.0	0	0.0	0	XXX.....
13.6 NAIC 6.....							0	0.0	0	0.0	0	XXX.....
13.7 Totals.....	11,833,317	44,902,478	129,392,526	94,868,467	54,563,529	0	335,560,317	94.5	336,218,242	95.9	335,560,317	XXX.....
13.8 Line 13.7 as a % of Col. 7.....	3.5	13.4	38.6	28.3	16.3	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.....	3.3	12.6	36.4	26.7	15.4	0.0	94.5	XXX	XXX	XXX	94.5	XXX.....
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	655,403	3,008,762	8,621,273	2,079,690	1,759,423	.....	.....16,124,551	4.5	13,135,747	3.7	XXX.....	16,124,551
14.2 NAIC 2.....		786,704	2,537,729				3,324,433	0.9	1,388,176	0.4	XXX.....	3,324,433
14.3 NAIC 3.....							0	0.0	0	0.0	XXX.....	0
14.4 NAIC 4.....							0	0.0	0	0.0	XXX.....	0
14.5 NAIC 5.....							0	0.0	0	0.0	XXX.....	0
14.6 NAIC 6.....							0	0.0	0	0.0	XXX.....	0
14.7 Totals.....	655,403	3,795,466	11,159,002	2,079,690	1,759,423	0	19,448,984	5.5	14,523,923	4.1	XXX.....	19,448,984
14.8 Line 14.7 as a % of Col. 7.....	3.4	19.5	57.4	10.7	9.0	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.....	0.2	1.1	3.1	0.6	0.5	0.0	5.5	XXX	XXX	XXX	XXX.....	5.5

(a) Includes \$.....16,792,220 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	1,203,703	1,381,574				.XXX.	2,585,277	.0.7	12,581,968	.3.6	2,585,278	
1.02 Residential Mortgage-Backed Securities.....	357,870	2,612,866	10,348,289	11,795,133	23,799,906	.XXX.	48,914,064	13.8	48,812,818	13.9	48,914,064	
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.....	1,561,573	3,994,440	10,348,289	11,795,133	23,799,906	.XXX.	51,499,341	14.5	61,394,786	17.5	51,499,342	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.....			2,519,083			.XXX.	2,519,083	.0.7	2,522,055	.0.7	2,519,083	
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	2,519,083	0	0	.XXX.	2,519,083	.0.7	2,522,055	.0.7	2,519,083	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....	3,903,698	250,000	6,864,182	5,419,626	804,837	.XXX.	17,242,343	4.9	21,990,734	6.3	17,242,343	
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.....	3,903,698	250,000	6,864,182	5,419,626	804,837	.XXX.	17,242,343	4.9	21,990,734	6.3	17,242,343	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	500,046	1,958,003	8,587,120	19,829,027	3,427,068	.XXX.	34,301,264	9.7	40,349,825	11.5	34,301,264	
5.02 Residential Mortgage-Backed Securities.....	4,376,491	9,443,734	29,972,264	19,257,941	6,070,802	.XXX.	69,121,232	19.5	71,145,056	20.3	69,121,233	
5.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
5.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
5.05 Totals.....	4,876,537	11,401,737	38,559,384	39,086,968	9,497,870	.XXX.	103,422,496	29.1	111,494,881	31.8	103,422,497	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	2,067,666	32,730,911	79,927,638	40,646,430	22,220,339	.XXX.	177,592,984	50.0	153,339,708	43.7	159,427,218	18,165,766
6.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
6.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
6.04 Other Loan-Backed and Structured Securities.....	79,244	320,855	2,332,952			.XXX.	2,733,051	.0.8		.0.0	1,449,833	1,283,218
6.05 Totals.....	2,146,910	33,051,766	82,260,590	40,646,430	22,220,339	.XXX.	180,326,035	50.8	153,339,708	43.7	160,877,051	19,448,984
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

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

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

601S

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0		0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0		0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0		0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	.....	.....	.....	.....	.....	XXX.....	0	0.0		0.0	.....	.....
10.03 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	7,675,113	36,320,488	97,898,023	65,895,083	26,452,244	XXX.....	234,240,951	66.0	XXX.....	XXX.....	216,075,186	18,165,766
11.02 Residential Mortgage-Backed Securities.....	4,734,361	12,056,600	40,320,553	31,053,074	29,870,708	XXX.....	118,035,296	33.2	XXX.....	XXX.....	118,035,297	0
11.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.04 Other Loan-Backed and Structured Securities.....	79,244	320,855	2,332,952	0	0	XXX.....	2,733,051	0.8	XXX.....	XXX.....	1,449,833	1,283,218
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.....	12,488,718	48,697,943	140,551,528	96,948,157	56,322,952	0	355,009,298	100.0	XXX.....	XXX.....	335,560,316	19,448,984
11.09 Line 11.08 as a % of Col. 7.....	3.5	13.7	39.6	27.3	15.9	0.0	100.0	XXX.....	XXX.....	XXX.....	94.5	5.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	14,158,311	34,968,379	87,157,218	77,254,004	17,246,377	XXX.....	XXX.....	XXX.....	230,784,289	65.8	216,260,367	14,523,922
12.02 Residential Mortgage-Backed Securities.....	6,120,391	13,231,203	36,880,944	33,719,339	30,005,997	XXX.....	XXX.....	XXX.....	119,957,874	34.2	119,957,874	.....
12.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
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.....	20,278,702	48,199,582	124,038,162	110,973,343	47,252,374	0	XXX.....	XXX.....	350,742,163	100.0	336,218,241	14,523,922
12.09 Line 12.08 as a % of Col. 9.....	5.8	13.7	35.4	31.6	13.5	0.0	XXX.....	XXX.....	100.0	XXX.....	95.9	4.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	7,019,711	32,525,022	88,022,238	63,815,393	24,692,821	XXX.....	216,075,185	60.9	216,260,367	61.7	216,075,185	XXX.....
13.02 Residential Mortgage-Backed Securities.....	4,734,361	12,056,601	40,320,553	31,053,073	29,870,708	XXX.....	118,035,296	33.2	119,957,874	34.2	118,035,296	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	79,244	320,855	1,049,734	.....	.....	XXX.....	1,449,833	0.4	0	0.0	1,449,833	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.....	11,833,316	44,902,478	129,392,525	94,868,466	54,563,529	0	335,560,314	94.5	336,218,241	95.9	335,560,314	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	3.5	13.4	38.6	28.3	16.3	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.....	3.3	12.6	36.4	26.7	15.4	0.0	94.5	XXX.....	XXX.....	XXX.....	94.5	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	655,403	3,795,466	9,875,784	2,079,690	1,759,423	XXX.....	18,165,766	5.1	14,523,922	4.1	XXX.....	18,165,766
14.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.04 Other Loan-Backed and Structured Securities.....	.....	.....	1,283,218	.....	.....	XXX.....	1,283,218	0.4	0	0.0	XXX.....	1,283,218
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.....	655,403	3,795,466	11,159,002	2,079,690	1,759,423	0	19,448,984	5.5	14,523,922	4.1	XXX.....	19,448,984
14.09 Line 14.08 as a % of Col. 7.....	3.4	19.5	57.4	10.7	9.0	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.....	0.2	1.1	3.1	0.6	0.5	0.0	5.5	XXX.....	XXX.....	XXX.....	XXX.....	5.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

\$10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	0				
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	0				
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	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

(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.....		0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....		
3.2	Section 2, Column 19.....		0
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.....		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....		
8.2	Section 2, Column 23.....		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....		
9.2	Section 2, Column 20.....		0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		0
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		0

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, 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.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....		
3.14	Section 1, Column 18, prior year.....	0	0
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.....		0
	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.....	0	0
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
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.....		0
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
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).....		0
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		0

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	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 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Number	Description	Description	Amount	Carrying Value	Value	Date	Date	Description	Carrying Value	Fair Value	CUSIP	Description	Description	Carrying Value	Fair Value

NONE

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.....			0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX.....		XXX.....		XXX.....		XXX.....		XXX.....	0
4. Less: Closed or Disposed of Transactions.....									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX.....		XXX.....		XXX.....		XXX.....		XXX.....	0
7. Ending inventory.....	0	0	0	0	0	0	0	0	0	0

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).....	0
4.	Part D, Section 1, Column 5.....	
5.	Part D, Section 1, Column 6.....	
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	0
10.	Part D, Section 1, Column 8.....	
11.	Part D, Section 1, Column 9.....	
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		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).....	0

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

\$15

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	14,919,869		14,919,869	
2. Cost of cash equivalents acquired.....	214,737,362		214,737,362	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	209,155,940		209,155,940	
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).....	20,501,291	0	20,501,291	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	20,501,291	0	20,501,291	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

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

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

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

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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

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.

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

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	n	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
U.S. Government - Issuer Obligations																							
912828	PC	8	US TREASURY N/B.....	.....	..	.....	.....1	1,227,188	...100.833	1,210,008	1,200,000	1,203,703	.....	.....(4,163)	.....	.....	.....2.625	2.260	MN.....	4,067	31,500	01/15/2014.	11/15/2020.
912828	SV	3	US TREASURY N/B.....	.....	..	.....	.....1	1,372,180	...100.326	1,389,517	1,385,000	1,381,574	.....	.....1,398	.....	.....	.....1.750	1.850	MN.....	4,880	22,488	04/16/2015.	05/15/2022.
0199999.	U.S. Government - Issuer Obligations.....							2,599,368	XXX	2,599,525	2,585,000	2,585,277	0	(2,765)	0	0	XXX	XXX	XXX	8,947	53,988	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
38373Q	HL	8	GNR 2003-34 QG.....	.....	..	.....	.....1	667,809	...110.489	635,316	575,000	643,098	.....	.....(8,162)	.....	.....	.....5.500	3.550	MON...	2,635	31,625	01/04/2017.	04/20/2033.
38377Y	AP	5	GNR 2011-128 PE.....	.....	..	.....	.....1	1,574,531	...105.780	1,586,703	1,500,000	1,551,740	.....	.....(4,462)	.....	.....	.....3.500	3.000	MON...	4,375	52,500	10/22/2015.	09/20/2041.
38378C	RT	6	GNR 2012-13 EG.....	.....	..	.....	.....1	225,471	...99.729	222,326	222,929	224,270	.....	.....(328)	.....	.....	.....2.000	1.740	MON...	372	4,459	06/20/2012.	10/20/2040.
38378D	BL	8	GNR 2012-17 CD.....	.....	..	.....	.....1	99,066	...102.035	92,869	91,017	96,578	.....	.....92	.....	.....	.....4.000	1.420	MON...	303	3,641	07/11/2012.	09/20/2040.
38378G	CY	2	GNR 2012-134 EA.....	.....	..	.....	.....1	140,120	...101.599	135,824	133,686	140,120	.....	.....(1,301)	.....	.....	.....3.000	1.560	MON...	334	4,011	12/07/2012.	11/20/2042.
38378K	5X	3	GNR 2013-161 B.....	.....	..	.....	.....1	4,187,500	...101.782	4,071,310	4,000,000	4,169,863	.....	.....124	.....	.....	.....3.144	2.870	MON...	10,483	125,754	11/02/2016.	11/16/2054.
38378K	RS	0	GNR 2013-78 AG.....	.....	..	.....	.....1	529,547	...99.557	547,568	550,000	538,378	.....	.....(865)	.....	.....	.....2.388	2.810	MON...	1,095	13,137	06/04/2015.	07/16/2043.
38378T	X2	1	GNR 2013-109 TW.....	.....	..	.....	.....1	1,465,547	...100.977	1,514,660	1,500,000	1,475,567	.....	.....3,014	.....	.....	.....2.500	2.730	MON...	3,125	37,500	04/26/2016.	07/20/2041.
38378W	3A	9	GNR 2013-134 LB.....	.....	..	.....	.....1	1,995,000	...101.686	2,033,725	2,000,000	1,995,510	.....	.....104	.....	.....	.....3.000	3.000	MON...	5,000	60,000	02/18/2016.	09/20/2043.
38379F	DG	1	GNR 2015-164 VU.....	.....	..	.....	.....1	1,748,600	...101.054	1,708,834	1,691,000	1,734,158	.....	.....(3,872)	.....	.....	.....3.000	2.680	MON...	4,228	50,730	04/12/2016.	05/20/2032.
38379F	VF	3	GNR 2015-161 MB.....	.....	..	.....	.....1	4,489,142	...102.143	4,530,874	4,435,774	4,473,124	.....	.....(4,081)	.....	.....	.....3.000	2.860	MON...	11,089	133,073	04/14/2016.	07/20/2045.
38379U	6F	8	GNR 2017-24 BC.....	.....	..	.....	.....1	4,498,604	...99.254	4,680,071	4,715,209	4,508,963	.....	.....9,252	.....	.....	.....2.400	2.740	MON...	9,430	113,165	03/22/2018.	07/16/2050.
38380A	A5	6	GNR 2016-121 AZ.....	.....	..	.....	.....1	2,541,539	...113.741	2,590,073	2,277,164	2,501,623	.....	.....(4,308)	.....	.....	.....4.000	2.950	MON...	7,293	89,143	09/20/2016.	05/20/2045.
38380B	N2	7	GNR 2016-153 AZ.....	.....	..	.....	.....1	6,471,451	...96.983	6,319,432	6,516,009	6,475,053	.....	.....1,074	.....	.....	.....3.000	3.040	MON...	15,809	192,341	10/26/2016.	09/20/2046.
38380B	N4	3	GNR 2016-153 ZB.....	.....	..	.....	.....1	5,436,347	...98.925	5,555,224	5,615,547	5,453,707	.....	.....2,901	.....	.....	.....3.000	3.230	MON...	13,624	165,761	11/08/2016.	09/20/2046.
38380J	HK	7	GNR 2017-181 AB.....	.....	..	.....	.....1	4,620,228	...99.480	4,772,219	4,797,122	4,627,551	.....	.....8,442	.....	.....	.....2.350	2.620	MON...	9,394	112,732	08/27/2018.	04/16/2052.
38380J	XC	7	GNR 2018-45 A.....	.....	..	.....	.....1	1,854,436	...99.816	1,918,796	1,922,318	1,857,872	.....	.....3,028	.....	.....	.....2.500	2.770	MON...	4,005	48,058	04/18/2018.	11/16/2048.
38380Y	E9	2	GNR 2018-121 PL.....	.....	..	.....	.....1	3,998,899	...97.451	4,484,927	4,602,222	4,017,608	.....	.....16,909	.....	.....	.....3.000	3.860	MON...	11,506	138,067	11/26/2018.	09/20/2048.
38381A	XQ	4	GNR 2018-154 NB.....	.....	..	.....	.....1	2,425,000	...103.272	2,581,817	2,500,000	2,429,282	.....	.....4,077	.....	.....	.....3.500	3.760	MON...	7,292	87,500	12/12/2018.	11/20/2048.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							48,968,837	XXX	49,982,568	49,644,997	48,914,065	0	21,638	0	0	XXX	XXX	XXX	121,392	1,463,197	XXX	XXX
0599999.	Total - U.S. Government.....							51,568,205	XXX	52,582,093	52,229,997	51,499,342	0	18,873	0	0	XXX	XXX	XXX	130,339	1,517,185	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
419791	YS	1	HAWAII ST.....	.....	..	.....	.....1FE	502,355	...113.913	569,565	500,000	501,003	.....	.....(168)	.....	.....	.....5.230	5.180	FA.....	10,896	26,150	02/11/2010.	02/01/2025.
882723	B8	1	TEXAS ST.....	.....	..	.....	.....1FE	1,026,920	...106.599	1,065,990	1,000,000	1,018,467	.....	.....(2,855)	.....	.....	.....3.838	3.480	AO.....	9,595	38,380	12/02/2016.	10/01/2032.
97705L	WN	3	WISCONSIN ST.....	.....	..	.....	.....1FE	999,250	...101.071	1,010,710	1,000,000	999,613	.....	.....50	.....	.....	.....5.200	5.200	MN.....	8,667	52,000	09/16/2009.	05/01/2026.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							2,528,525	XXX	2,646,265	2,500,000	2,519,083	0	(2,973)	0	0	XXX	XXX	XXX	29,158	116,530	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							2,528,525	XXX	2,646,265	2,500,000	2,519,083	0	(2,973)	0	0	XXX	XXX	XXX	29,158	116,530	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
033161	ZN	3	ANCHORAGE AK.....	.....	..	.....	.....1FE	1,016,090	...100.922	1,009,220	1,000,000	1,000,506	.....	.....(1,972)	.....	.....	.....5.368	5.160	AO.....	13,420	53,680	03/23/2010.	04/01/2026.
03588E	4Q	3	ANNE ARUNDEL CNTY MD.....	.....	..	.....	.....1FE	1,024,970	...100.787	1,007,870	1,000,000	1,000,809	.....	.....(3,160)	.....	.....	.....5.350	5.010	AO.....	13,375	53,500	10/28/2010.	04/01/2028.
266778	EJ	4	DURHAM NC.....	.....	..	.....	.....1FE	495,750	...102.133	510,665	500,000	497,196	.....	.....193	.....	.....	.....4.945	5.010	AO.....	6,181	24,725	10/19/2010.	10/01/2030.
304639	MY	0	FAIRFIELD OH.....	.....	..	.....	.....1FE	750,000	...102.886	771,645	750,000	750,000	.....	.....	.....	.....	.....5.540	5.540	JD.....	3,463	41,550	06/16/2010.	12/01/2026.
358776	NK	4	FRISCO TX.....	.....	..	.....	.....1FE	2,017,880	...103.026	2,060,520	2,000,000	2,012,092	.....	.....(1,750)	.....	.....	.....3.500	3.380	FA.....	26,444	70,000	06/28/2016.	02/15/2041.
360046	Q9	0	FULTON CNTY GA.....	.....	..	.....	.....1FE	1,000,310	...125.251	1,252,510	1,000,000	1,000,174	.....	.....(7)	.....	.....	.....5.148	5.140	JJ.....	25,740	51,480	09/17/2010.	07/01/2039.
412486	5B	4	HARFORD CNTY MD.....	.....	..	.....	.....1FE	1,021,370	...101.523	1,015,230	1,000,000	1,001,337	.....	.....(2,575)	.....	.....	.....5.375	5.100	JJ.....	26,875	53,750	06/02/2010.	07/01/2026.
497476	WY	3	KIRKLAND WA.....	.....	..	.....	.....1FE	1,156,263	...102.868	1,198,412	1,165,000	1,159,935	.....	.....503	.....	.....	.....5.250	5.310	JD.....	5,097	61,163	12/08/2010.	12/01/2027.
548253	V2	6	LOWER MERION TWP PA.....	.....	..	.....	.....1FE	505,835	...102.896	514,480	500,000	500,779	.....	.....(711)	.....	.....	.....5.450	5.290	JJ.....	12,565	27,250	04/20/2011.	01/15/2031.

SCHEDULE D - PART 1

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

1			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	n	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
562333	FV	1	MANCHESTER NH.....	.....	..	....1FE	499,500	...101.340	506,700	500,000	499,714	.....	.....31	.....	.....	.....5.150	5.150	JJ.....	12,875	25,750	12/02/2010.	07/01/2027.
567609	EH	1	MARIEMONT OH CITY SCH DIST.....	.....	..	....1	404,105	...103.642	409,386	395,000	396,033	.....	.....(1,465)	.....	.....	.....5.900	5.600	JD.....	1,942	23,305	08/19/2010.	12/01/2030.
567609	EJ	7	MARIEMONT OH CITY SCH DIST.....	.....	..	....1FE	5,115	...103.080	5,154	5,000	5,013	.....	.....(19)	.....	.....	.....5.900	5.600	JD.....	25	295	08/19/2010.	12/01/2030.
591852	QH	4	MET COUNCIL MINNEAPOLIS-SAINT.....	.....	..	....1FE	970,000	...103.392	1,033,920	1,000,000	982,445	.....	.....1,714	.....	.....	.....5.200	5.470	FA.....	21,667	52,000	02/16/2011.	02/01/2031.
609558	7C	9	MONMOUTH CNTY NJ.....	.....	..	....1FE	500,000	...102.141	510,705	500,000	500,000	.....	.....	.....	.....	.....4.200	4.200	JD.....	1,750	21,000	12/02/2010.	12/01/2020.
64966H	YL	8	NEW YORK NY.....	.....	..	....1FE	504,865	...122.039	610,195	500,000	502,806	.....	.....(263)	.....	.....	.....5.798	5.710	MS.....	9,663	28,990	03/23/2010.	03/01/2028.
668180	DK	5	N WSTRN OH LOCAL SCH DIST CLAR.....	.....	..	....1FE	1,023,450	...104.070	1,040,700	1,000,000	1,002,839	.....	.....(2,916)	.....	.....	.....6.875	6.550	JD.....	5,729	68,750	12/13/2010.	12/01/2038.
741701	YH	3	PRINCE GEORGES CNTY MD.....	.....	..	....1FE	953,890	...100.262	1,002,620	1,000,000	973,100	.....	.....2,372	.....	.....	.....5.000	5.390	MS.....	14,722	50,000	10/26/2009.	09/15/2029.
796269	UD	8	SAN ANTONIO TX INDEP SCH DIST.....	.....	..	....1FE	1,579,601	...102.683	1,488,904	1,450,000	1,460,661	.....	.....(16,507)	.....	.....	.....6.097	4.880	FA.....	33,398	88,407	05/24/2011.	08/15/2031.
879709	N6	6	TEMPE AZ.....	.....	..	....1FE	1,027,920	...101.686	1,016,860	1,000,000	1,001,769	.....	.....(3,402)	.....	.....	.....5.719	5.350	JJ.....	28,595	57,190	06/22/2010.	07/01/2030.
930863	S3	0	WAKE CNTY NC.....	.....	..	....1FE	992,030	...100.794	1,007,940	1,000,000	995,134	.....	.....397	.....	.....	.....5.300	5.360	AO.....	13,250	53,000	03/24/2010.	04/01/2029.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						17,448,944	XXX	17,973,636	17,265,000	17,242,342	0	(29,537)	0	0	XXX	XXX	XXX	276,776	905,785	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....						17,448,944	XXX	17,973,636	17,265,000	17,242,342	0	(29,537)	0	0	XXX	XXX	XXX	276,776	905,785	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

E10.1	018100	DU	8	ALLEN TX CMNTY DEV CORP.....	.....	..	....1FE	560,000	...101.510	568,456	560,000	560,000	.....	.....	.....	.....3.073	3.070	MS.....	5,736	17,209	08/16/2016.	09/01/2031.
	143287	CB	4	CARMEL IN LOCAL PUBLIC IMPT BO.....	.....	..	....1FE	1,000,000	...103.151	1,031,510	1,000,000	1,000,000	.....	.....	.....	.....3.762	3.760	JJ.....	17,347	37,620	07/21/2016.	01/15/2041.
	143287	FH	8	CARMEL IN LOCAL PUBLIC IMPT BO.....	.....	..	....1FE	771,043	...105.656	829,400	785,000	772,336	.....	.....685	.....	.....3.700	3.850	JJ.....	13,393	29,045	02/08/2018.	01/15/2034.
	15504R	ET	2	CENTRL PUGET SOUND WA REGL TRA.....	.....	..	....1FE	1,319,770	...131.534	1,315,340	1,000,000	1,270,617	.....	.....(14,284)	.....	.....5.491	3.170	MN.....	9,152	54,910	05/31/2016.	11/01/2039.
	155675	BX	8	CENTRL UT WTR CONSERVANCY DIST.....	.....	..	....1FE	501,480	...100.843	504,215	500,000	500,046	.....	.....(180)	.....	.....5.300	5.260	AO.....	6,625	26,500	06/01/2010.	10/01/2027.
	196632	HE	6	COLORADO SPRINGS CO UTILITIESR.....	.....	..	....1FE	1,579,360	...136.199	1,716,107	1,260,000	1,509,761	.....	.....(11,512)	.....	.....6.013	4.230	MN.....	9,681	75,764	03/08/2013.	11/15/2039.
	3130A8	GX	5	FEDERAL HOME LOAN BANK.....	.....	..	....1	887,930	98.538	985,381	1,000,000	892,776	.....	.....4,578	.....	.....3.000	3.880	JD.....	1,250	30,000	12/07/2018.	06/16/2036.
	3130A9	X6	3	FEDERAL HOME LOAN BANK.....	.....	..	....1FE	1,997,520	...99.633	1,992,660	2,000,000	1,999,906	.....	.....	.....	.....2.000	2.010	MN.....	4,000	40,000	11/03/2016.	11/25/2031.
	3130A9	YG	0	FEDERAL HOME LOAN BANK.....	.....	..	....1FE	3,000,000	...98.895	2,966,867	3,000,000	3,000,000	.....	.....	.....	.....2.000	2.000	MN.....	6,000	60,000	11/03/2016.	11/25/2031.
	3134GA	FP	4	FREDDIE MAC.....	.....	..	....1	1,000,000	...99.572	995,722	1,000,000	1,000,000	.....	.....	.....	.....2.000	2.000	FA.....	6,833	20,000	08/18/2016.	08/28/2031.
	3134GA	FX	7	FREDDIE MAC.....	.....	..	....1	499,375	...98.120	490,602	500,000	499,550	.....	.....54	.....	.....2.150	2.160	FA.....	3,703	10,750	08/19/2016.	08/27/2027.
	407288	XY	0	HAMILTON CNTY OH SWR SYS REVEN.....	.....	..	....1FE	1,007,610	...102.640	1,026,400	1,000,000	1,000,863	.....	.....(896)	.....	.....5.370	5.270	JD.....	4,475	53,700	10/19/2010.	12/01/2035.
	45506D	VV	3	INDIANA ST FIN AUTH REVENUE.....	.....	..	....1FE	1,033,410	...102.768	1,027,680	1,000,000	1,025,815	.....	.....(2,347)	.....	.....3.066	2.750	JJ.....	15,330	30,660	08/25/2016.	07/01/2029.
	61336P	DR	9	MONTGOMERY CNTY MD REVENUE.....	.....	..	....1FE	980,129	...103.807	1,012,118	975,000	975,847	.....	.....(601)	.....	.....5.000	4.930	MN.....	8,125	48,750	08/31/2011.	05/01/2031.
	64469N	AG	4	NEW HAMPSHIRE ST FEDERAL HIGHW.....	.....	..	....1FE	984,920	...112.638	1,126,380	1,000,000	992,827	.....	.....1,066	.....	.....4.984	5.130	MS.....	16,613	49,840	11/12/2010.	09/01/2025.
	64985H	WY	9	NEW YORK ST ENVRNMNTL FACS COR.....	.....	..	....1FE	885,437	...101.456	958,759	945,000	896,805	.....	.....3,768	.....	.....2.720	3.290	JJ.....	11,852	25,704	11/17/2016.	07/15/2030.
	677632	MV	0	OHIO ST UNIV.....	.....	..	....1FE	1,000,000	...127.443	1,274,430	1,000,000	1,000,000	.....	.....	.....	.....4.910	4.910	JD.....	4,092	49,100	09/15/2010.	06/01/2040.
	73358W	XP	4	PORT AUTH OF NEW YORK & NEW JE.....	.....	..	....1FE	2,121,700	...109.898	2,197,960	2,000,000	2,077,324	.....	.....(12,542)	.....	.....4.823	4.020	JD.....	8,038	96,460	04/04/2016.	06/01/2045.
	795681	GM	1	SALT LAKE CNTY UT MUNI BLDG AU.....	.....	..	....1FE	1,022,680	...122.679	1,226,790	1,000,000	1,012,771	.....	.....(1,261)	.....	.....5.820	5.610	JD.....	4,850	58,200	01/25/2010.	12/01/2029.
	796253	Y3	0	SAN ANTONIO TX ELEC & GAS REVE.....	.....	..	....1FE	2,167,891	...137.519	2,337,823	1,700,000	2,125,408	.....	.....(14,189)	.....	.....5.808	3.950	FA.....	41,140	98,736	11/15/2016.	02/01/2041.
	79642B	LS	0	SAN ANTONIO TX WTR REVENUE.....	.....	..	....1FE	400,000	...101.571	406,284	400,000	400,000	.....	.....	.....	.....6.170	6.170	MN.....	3,154	24,680	11/12/2010.	05/15/2032.
	812631	HB	8	SEATTLE WA DRAIN & WSTWTR REVE.....	.....	..	....1FE	496,345	...112.733	563,665	500,000	498,493	.....	.....269	.....	.....5.000	5.070	MN.....	4,167	25,000	12/21/2009.	11/01/2024.
	89602N	UN	2	TRIBOROUGH NY BRIDGE & TUNNEL.....	.....	..	....1FE	1,328,390	...133.551	1,335,510	1,000,000	1,293,599	.....	.....(10,975)	.....	.....5.500	3.380	MN.....	7,028	55,000	09/14/2016.	11/15/2039.
	91476P	QY	7	UNIV OK REVENUES.....	.....	..	....1FE	1,381,217	...101.556	1,477,640	1,455,000	1,393,497	.....	.....4,191	.....	.....3.375	3.830	JJ.....	24,553	49,106	11/22/2016.	07/01/2032.
	915217	SB	0	UNIV OF VIRGINIA VA UNIV REVEN.....	.....	..	....1FE	1,210,150	...128.402	1,284,020	1,000,000	1,187,893	.....	.....(5,974)	.....	.....5.000	3.690	MS.....	16,667	50,000	01/25/2016.	09/01/2040.
	916277	KV	7	UPPER OCCOQUAN VA SEWAGE AUTH.....	.....	..	....1FE	750,000	...121.638	912,285	750,000	750,000	.....	.....	.....	.....5.300	5.300	JJ.....	19,875	39,750	12/20/2010.	07/01/2027.
	928172	WG	6	VIRGINIA ST PUBLIC BLDG AUTH P.....	.....	..	....1FE	977,621	...125.896	1,189,717	945,000	965,207	.....	.....(1,675)	.....	.....5.900	5.590	FA.....	23,231	55,755	11/12/2010.	08/01/2030.
	938240	CN	6	WASHINGTON CNTY OR CLEAN WTR S.....	.....	..	....1FE	1,075,060	...121.778	1,217,780	1,000,000	1,044,454	.....	.....(3,979)	.....	.....5.701	5.060	AO.....	14,253	57,010	07/30/2010.	10/01/2030.

SCHEDULE D - PART 1

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

1		2				3 Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates								
						4	5	8		9	12	13	14			15	16	17	18	19	20	21	22										
CUSIP Identification		Description				Code	n	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								
944088	AA	1	WAXAHACHIE TX EDU FIN CORP EDU.....				.....	..	.....	...1FE	.....	1,499,372	109.269	.....	1,529,766	.....	1,459,510	.....	.....	4.556	3.550	FA.....	.....	24,096	.....	63,784	05/31/2016.	08/15/2033.					
977100	DR	4	WISCONSIN ST GEN FUND ANNUAL A.....				.....	..	.....	...1FE	.....	1,188,665	103.609	.....	1,295,113	.....	1,250,000	.....	.....	3.294	3.650	MN.....	.....	6,863	.....	41,175	11/18/2016.	05/01/2037.					
2599999.		U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....								.....	...	XXX	.....	36,796,380	.....	32,925,000	.....	34,301,265	.....	.....	0	.....	(75,025)	.....	0	.....	XXX	XXX	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 - Residential Mortgage-Backed Securities																																	
3128HX	SS	5	FHS 268 30.....					..		...1		1,082,063	101.918		1,059,135		1,039,196				(8,129)				3,000	2.310	MON...		2,598		31,176	09/13/2012.	08/15/2042.
3128KJ	CZ	3	FG A55488.....				.....	..	.....	...1FE	.....	50,307	109.158	.....	55,139	.....	50,512	.....	.....	81	.....	.....	.....	5,500	5.550	MON...	.....	232	.....	2,778	12/13/2006.	12/01/2036.	
3128MJ	BW	9	FG G08052.....				.....	..	.....	...1FE	.....	75,468	112.603	.....	85,393	.....	75,835	.....	.....	48	.....	.....	.....	5,500	5.560	MON...	.....	348	.....	4,171	11/20/2006.	04/01/2035.	
3128P7	RY	1	FG C91403.....				.....	..	.....	...1	.....	412,799	104.599	.....	401,077	.....	383,441	.....	.....	.....	.....	.....	.....	3,500	.....	MON...	.....	1,118	.....	13,420	10/02/2012.	03/01/2032.	
3128P7	S2	0	FG C91437.....				.....	..	.....	...1	.....	317,281	104.599	.....	315,694	.....	301,813	.....	.....	(2,065)	.....	.....	.....	3,500	2.520	MON...	.....	880	.....	10,563	04/16/2012.	04/01/2032.	
31294M	A7	6	FG E02730.....				.....	..	.....	...1FE	.....	72,220	104.303	.....	72,409	.....	69,421	.....	.....	(942)	.....	.....	.....	4,000	2.030	MON...	.....	231	.....	2,777	11/24/2010.	10/01/2025.	
3136A6	XB	5	FNR 2012-56 KV.....				.....	..	.....	...1	.....	1,004,844	101.993	.....	1,019,939	.....	1,000,000	.....	.....	(750)	.....	.....	.....	3,000	2.900	MON...	.....	2,500	.....	30,000	09/10/2015.	05/25/2031.	
3136A7	ZV	7	FNR 2012-83 BA.....				.....	..	.....	...1	.....	302,083	102.375	.....	301,532	.....	294,535	.....	.....	(2,317)	.....	.....	.....	3,500	2.920	MON...	.....	859	.....	10,309	10/18/2013.	03/25/2041.	
3136A9	BL	1	FNR 2012-106 QP.....				.....	..	.....	...1FE	.....	501,669	101.228	.....	503,741	.....	497,626	.....	.....	(478)	.....	.....	.....	3,500	3.300	MON...	.....	1,451	.....	17,417	05/11/2015.	10/25/2042.	
3136AG	RG	9	FNR 2013-109 PZ.....				.....	..	.....	...1FE	.....	3,644,664	115.828	.....	3,966,058	.....	3,424,092	.....	.....	1,537	.....	.....	.....	4,500	4.010	MON...	.....	12,276	.....	150,393	11/01/2016.	10/25/2043.	
3136AJ	E9	3	FNR 2014-26 BL.....				.....	..	.....	...1FE	.....	1,536,994	103.398	.....	1,554,079	.....	1,503,000	.....	.....	(4,187)	.....	.....	.....	3,500	3.200	MON...	.....	4,384	.....	52,605	09/23/2014.	11/25/2042.	
3136AP	2K	7	FNR 2015-68 BW.....				.....	..	.....	...1FE	.....	1,999,688	101.982	.....	2,039,644	.....	2,000,000	.....	.....	1,999,688	.....	.....	.....	3,000	2.980	MON...	.....	5,000	.....	60,000	01/21/2016.	08/25/2035.	
3136AP	EM	0	FNR 2015-45 VD.....				.....	..	.....	...1FE	.....	4,345,640	98.336	.....	4,311,073	.....	4,384,000	.....	.....	4,357,003	.....	.....	.....	3,000	3.070	MON...	.....	10,960	.....	131,520	08/10/2015.	07/25/2035.	
3136AP	GW	6	FNR 2015-52 VB.....				.....	..	.....	...1	.....	2,054,688	102.462	.....	2,049,246	.....	2,000,000	.....	.....	(9,615)	.....	.....	.....	3,000	2.650	MON...	.....	5,000	.....	60,000	05/04/2016.	09/25/2038.	
3136AQ	LX	6	FNR 2015-80 VM.....				.....	..	.....	...1FE	.....	1,507,266	99.562	.....	1,493,444	.....	1,500,000	.....	.....	1,503,878	.....	.....	.....	3,000	2.920	MON...	.....	3,750	.....	45,000	03/16/2016.	08/25/2034.	
3136AR	ZA	9	FNR 2016-21 GV.....				.....	..	.....	...1FE	.....	4,180,522	102.486	.....	4,229,627	.....	4,127,000	.....	.....	4,166,443	.....	.....	.....	3,000	2.870	MON...	.....	10,318	.....	123,810	04/01/2016.	03/25/2036.	
3136AV	ZP	7	FNR 2017-16 YW.....				.....	..	.....	...1	.....	2,832,579	98.461	.....	3,260,812	.....	3,311,748	.....	.....	2,855,854	.....	.....	.....	3,000	4.220	MON...	.....	8,279	.....	99,352	11/19/2018.	03/25/2047.	
3136AW	B4	8	FNR 2017-45 MK.....				.....	..	.....	...1	.....	2,214,745	98.943	.....	2,241,078	.....	2,265,000	.....	.....	2,216,710	.....	.....	.....	3,000	3.260	MON...	.....	5,663	.....	28,313	07/19/2019.	06/25/2047.	
31371N	CM	5	FN 256676.....				.....	..	.....	...1FE	.....	123,206	107.730	.....	123,939	.....	115,045	.....	.....	123,206	.....	.....	.....	5,500	2.420	MON...	.....	527	.....	6,327	09/28/2010.	04/01/2027.	
31371N	SQ	9	FN 257127.....				.....	..	.....	...1	.....	58,160	103.353	.....	55,497	.....	53,697	.....	.....	56,247	.....	.....	.....	5,500	2.140	MON...	.....	246	.....	2,953	12/14/2010.	02/01/2023.	
3137A3	JW	0	FHR 3753 AS.....				.....	..	.....	...1	.....	272,631	102.832	.....	271,734	.....	264,250	.....	.....	270,221	.....	.....	.....	3,500	2.410	MON...	.....	771	.....	9,249	08/03/2011.	11/15/2025.	
3137A8	XZ	6	FHR 3844 DA.....				.....	..	.....	...1	.....	44,313	100.258	.....	41,648	.....	41,541	.....	.....	41,944	.....	.....	.....	4,500	2.170	MON...	.....	156	.....	1,869	05/09/2011.	10/15/2039.	
3137AG	CA	6	FHR 3947 BC.....				.....	..	.....	...1	.....	85,737	100.670	.....	83,453	.....	82,897	.....	.....	84,660	.....	.....	.....	2,500	1.650	MON...	.....	173	.....	2,072	03/09/2012.	10/15/2026.	
3137AM	K7	1	FHR 4020 EJ.....				.....	..	.....	...1FE	.....	712,528	102.752	.....	732,141	.....	712,528	.....	.....	712,528	.....	.....	.....	3,000	2.970	MON...	.....	1,781	.....	21,376	10/23/2013.	02/15/2042.	
3137AN	QF	5	FHR 4036 PA.....					..		...1		302,224	101.546		301,643		297,049			301,570			(1,683)		2,750	2.250	MON...		681		8,169	11/14/2014.	04/15/2041.
3137AN	VV	4	FHR 4031 LB.....				.....	..	.....	...1	.....	263,340	101.075	.....	266,172	.....	263,340	.....	.....	263,340	.....	.....	.....	3,000	2.980	MON...	.....	658	.....	7,900	04/17/2012.	01/15/2031.	
3137AT	2J	0	FHR 4092 AY.....				.....	..	.....	...1FE	.....	1,374,625	103.634	.....	1,450,884	.....	1,400,000	.....	.....	1,379,531	.....	1,782	.....	3,000	3.160	MON...	.....	3,500	.....	42,000	01/25/2017.	08/15/2032.	
3137AX	RX	3	FHR 4154 PD.....				.....	..	.....	...1FE	.....	1,730,000	110.390	.....	1,909,757	.....	1,730,000	.....	.....	1,730,000	.....	.....	.....	3,500	3.490	MON...	.....	5,046	.....	60,550	02/12/2013.	01/15/2043.	
3137AX	TP	8	FHR 4156 PC.....				.....	..	.....	...1FE	.....	961,838	100.104	.....	968,902	.....	967,887	.....	.....	965,292	.....	.....	.....	3,000	3.160	MON...	.....	2,420	.....	29,037	11/25/2014.	01/15/2043.	
3137BA	AN	2	FHR 4332 VZ.....				.....	..	.....	...1	.....	2,205,345	99.056	.....	2,325,365	.....	2,347,510	.....	.....	2,231,326	.....	.....	.....	2,500	3.110	MON...	.....	4,770	.....	57,861	01/19/2017.	01/15/2033.	
3137BJ	H4	8	FHR 4471 N.....				.....	..	.....	...1	.....	3,976,854	110.528	.....	3,914,762	.....	3,541,869	.....	.....	3,940,556	.....	(34,093)	.....	4,500	3.320	MON...	.....	13,282	.....	159,384	09/06/2016.	12/15/2053.	
3137BR	FP	5	FHR 4607 VB.....				.....	..	.....	...1	.....	2,990,625	100.691	.....	3,020,733	.....	3,000,000	.....	.....	2,992,394	.....	819	.....	3,000	3.020	MON...	.....	7,500	.....	90,000	11/22/2016.	05/15/2035.	
3137BS	FA	6	FHR 4622 TQ.....				.....	..	.....	...1FE	.....	3,588,098	101.845	.....	3,733,663	.....	3,666,000	.....	.....	3,604,256	.....	7,589	.....	3,000	3.190	MON...	.....	9,165	.....	109,980	11/22/2016.	03/15/2045.	
3137BS	FF	5	FHR 4622 VB.....				.....	..	.....	...1FE	.....	2,988,750	102.046	.....	3,061,399	.....	3,000,000	.....	.....	2,990,804	.....	921	.....	3,000	3.020	MON...	.....	7,500	.....	90,000	11/18/2016.	12/15/2039.	
3137BS	FR	9	FHR 4621 DB.....				.....	..	.....	...1FE	.....	1,864,154	100.172	.....	1,855,192	.....	1,852,000	.....	.....	1,862,211	.....	(632)	.....	3,000	2.940	MON...	.....	4,630	.....	55,560	10/26/2016.	10/15/2046.	
3137FH	JW	4	FHR 4823 DG.....				.....	..	.....	...1	.....	2,169,370	100.966	.....	2,168,979	.....	2,148,223	.....	.....	2,156,962	.....	(26,926)	.....	3,500	2.680	MON...	.....	6,266	.....	75,188	08/22/2018.	06/15/2040.	
3138L4	2C	6	FN AM4370.....				.....	..	.....	...1FE	.....	971,730	115.021	.....	969,012	.....	842,465	.....	.....	950,065	.....	(9,002)	.....	4,870	3,400	MON...	.....	3,648	.....	41,598	11/18/2016.	09/01/2031.	
3138L4	6B	4	FN AM4465.....				.....	..	.....	...1FE	.....	2,136,696	112.475	.....	2,165,102	.....	1,924,951	.....	.....	2,098,806	.....	(20,486)	.....	4,500	3.120	MON...	.....	7,219	.....	86,623	11/16/2016.	10/01/2033.	

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138L6	ES	3	FN	AM5544.....	.....	..	.....	....1FE	1,914,538	...113.450	1,926,433	1,698,038	1,884,331	.....	.....(13,347)	.....	.....	.....4.450	3.330	MON...	6,718	76,612	11/18/2016.	03/01/2034.
31393M	W9	8	FHR	2586 WG.....	.....	..	.....	....1FE	283,511	...106.829	295,038	276,176	279,960	.....	.....(894)	.....	.....	.....4.000	3.570	MON...	921	11,047	08/08/2010.	03/15/2033.
31395B	D7	5	FNR	2006-22 CE.....	.....	..	.....	....1	130,502	...103.300	131,285	127,091	127,702	.....	.....(522)	.....	.....	.....4.500	3.950	MON...	477	5,719	03/15/2010.	08/25/2023.
31395E	YP	6	FHR	2835 HB.....	.....	..	.....	....1FE	101,902	...103.875	101,841	98,041	99,267	.....	.....(708)	.....	.....	.....5.500	4.590	MON...	449	5,392	02/10/2009.	08/15/2024.
31396J	2L	8	FHR	3127 CY.....	.....	..	.....	....1FE	117,178	...107.826	121,489	112,671	114,688	.....	.....(559)	.....	.....	.....5.500	4.670	MON...	516	6,197	02/23/2009.	03/15/2026.
31397S	5N	0	FNR	2011-43 B.....	.....	..	.....	....1	531,172	...104.652	523,261	500,000	515,181	.....	.....(4,942)	.....	.....	.....3.500	2.610	MON...	1,458	17,500	09/30/2015.	05/25/2031.
31398L	BJ	6	FHR	3597 LE.....	.....	..	.....	....1	196,279	...103.720	194,612	187,631	195,827	.....	.....(417)	.....	.....	.....4.000	2.550	MON...	625	7,505	01/22/2014.	07/15/2039.
31398T	B8	3	FNR	2010-92 B.....	.....	..	.....	....1	2,268,125	...112.325	2,246,510	2,000,000	2,181,173	.....	.....(21,706)	.....	.....	.....4.500	3.060	MON...	7,500	90,000	12/14/2015.	08/25/2030.
31402R	JV	2	FN	735676.....	.....	..	.....	....1FE	99,956	...110.206	106,368	96,518	99,956	.....	.....(627)	.....	.....	.....5.000	3.730	MON...	402	4,826	04/27/2009.	07/01/2035.
31403D	BW	8	FN	745353.....	.....	..	.....	....1FE	95,622	...112.538	110,620	98,295	95,622	.....	.....(239)	.....	.....	.....5.500	6.070	MON...	451	5,406	04/25/2006.	03/01/2036.
31404A	GX	6	FN	762614.....	.....	..	.....	....1FE	94,439	...106.710	99,471	93,216	93,416	.....	.....(194)	.....	.....	.....5.000	4.660	MON...	388	4,661	12/22/2003.	12/01/2023.
31404S	GD	1	FN	776996.....	.....	..	.....	....1FE	74,573	...109.282	78,479	71,813	74,573	.....	.....(718)	.....	.....	.....5.000	3.600	MON...	299	3,591	09/28/2009.	04/01/2034.
31417G	VK	9	FN	AB9617.....	.....	..	.....	....1	470,280	...99.830	468,748	469,546	469,773	.....	.....(161)	.....	.....	.....2.500	2.440	MON...	978	11,739	06/05/2013.	06/01/2033.
31417Y	2J	5	FN	MA0776.....	.....	..	.....	....1FE	300,599	...107.459	306,547	285,266	299,794	.....	.....(2,735)	.....	.....	.....4.500	3.020	MON...	1,070	12,837	06/22/2011.	06/01/2031.
31417Y	3N	5	FN	MA0804.....	.....	..	.....	....1	149,372	...106.485	154,474	145,066	149,087	.....	.....(1,018)	.....	.....	.....4.000	3.140	MON...	484	5,803	06/06/2011.	07/01/2031.
31417Y	TV	9	FN	MA0563.....	.....	..	.....	....1	155,054	...106.471	160,086	150,356	150,356	.....	.....(5,623)	.....	.....	.....4.000	.....	MON...	501	6,014	11/15/2010.	11/01/2030.
31418A	E9	5	FN	MA1059.....	.....	..	.....	....1	316,099	...104.538	312,200	298,647	312,406	.....	.....(2,077)	.....	.....	.....3.500	2.350	MON...	871	10,453	05/30/2012.	05/01/2032.
31418A	EB	0	FN	MA1029.....	.....	..	.....	....1	286,266	...104.532	284,609	272,270	283,511	.....	.....(2,649)	.....	.....	.....3.500	2.420	MON...	794	9,529	04/16/2012.	04/01/2032.
31418A	TA	6	FN	MA1444.....	.....	..	.....	....1	456,188	...99.830	440,278	441,028	451,508	.....	.....(2,326)	.....	.....	.....2.500	1.930	MON...	919	11,026	04/30/2013.	05/01/2033.
31418B	TK	2	FN	MA2353.....	.....	..	.....	....1	2,929,829	...102.590	2,933,299	2,859,241	2,917,805	.....	.....(13,684)	.....	.....	.....3.000	2.530	MON...	7,148	85,777	07/28/2015.	08/01/2035.
38380U	QZ	9	GNR	2018-15 GZ.....	.....	..	.....	....1	1,014,737	...98.499	1,043,219	1,059,109	1,015,120	.....	.....383	.....	.....	.....3.000	3.180	MON...	2,648	13,140	06/27/2019.	01/20/2048.
38381B	X3	3	GNR	2019-18 PZ.....	.....	..	.....	....1	502,282	...103.468	532,632	514,776	502,657	.....	.....376	.....	.....	.....3.500	3.680	MON...	1,501	11,855	04/11/2019.	02/20/2049.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....								69,444,247	XXX	70,950,596	68,333,266	69,121,234	0	(157,913)	0	0	XXX	XXX	XXX	192,904	2,247,929	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....								104,071,322	XXX	107,746,976	101,258,266	103,422,499	0	(232,938)	0	0	XXX	XXX	XXX	535,026	3,622,137	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
002824	BG	4	ABBOTT	LABORATORIES.....	.....	..	.....	....1FE	1,027,260	...124.803	1,248,033	1,000,000	1,026,096	.....	.....(1,053)	.....	.....	.....4.750	4.520	MN....	4,090	47,500	11/14/2018.	11/30/2036.
00287Y	AR	0	ABBVIE	INC.....	.....	..	.....	....2FE	757,605	...113.167	848,759	750,000	756,562	.....	.....(307)	.....	.....	.....4.500	4.410	MN....	4,406	33,750	05/19/2016.	05/14/2035.
00507V	AM	1	ACTIVISION	BLIZZARD INC.....	.....	..	.....	....2FE	464,285	...104.261	521,306	500,000	468,211	.....	.....3,531	.....	.....	.....3.400	4.410	JD....	756	17,000	11/19/2018.	06/15/2027.
010392	EC	8	ALABAMA	POWER CO.....	.....	..	.....	....1FE	1,005,300	...126.675	1,266,755	1,000,000	1,003,390	.....	.....(170)	.....	.....	.....5.700	5.660	FA....	21,533	57,000	02/24/2003.	02/15/2033.
012725	AC	1	ALBEMARLE	CORP.....	.....	..	.....	....2FE	502,110	...107.089	535,446	500,000	501,769	.....	.....(327)	.....	.....	.....4.150	4.060	JD....	1,729	20,750	12/12/2018.	12/01/2024.
01273P	AA	0	ALBEMARLE	WOD PTY LTD.....	.....	..	.....	....2FE	498,580	...99.894	499,474	500,000	498,591	.....	.....11	.....	.....	.....3.450	3.480	MN....	1,725	.....	11/19/2019.	11/15/2029.
017475	AC	8	ALLEGIANCE	(CARDINAL HLTH) PUT.....	.....	..	.....	....2FE	1,014,863	...120.435	903,268	750,000	895,721	.....	.....(18,541)	.....	.....	.....7.000	3.730	AO....	11,083	52,500	10/25/2012.	10/15/2026.
020002	BG	5	ALLSTATE	CORP.....	.....	..	.....	....1FE	993,030	...110.383	1,103,834	1,000,000	993,166	.....	.....136	.....	.....	.....3.850	3.880	FA....	21,496	.....	06/05/2019.	08/10/2049.
023135	AJ	5	AMAZON.COM	INC.....	.....	..	.....	....1FE	476,830	...101.937	509,686	500,000	490,156	.....	.....3,177	.....	.....	.....2.500	3.210	MN....	1,111	12,500	07/29/2015.	11/29/2022.
023135	AP	1	AMAZON.COM	INC.....	.....	..	.....	....1FE	530,230	...125.854	629,275	500,000	528,656	.....	.....(1,413)	.....	.....	.....4.800	4.260	JD....	1,733	24,000	11/14/2018.	12/05/2034.
029163	AD	4	MUNICH RE	AMERICA CORP.....	.....	..	.....	....1FE	1,012,635	...128.842	966,319	750,000	900,201	.....	.....(18,309)	.....	.....	.....7.450	4.110	JD....	2,483	55,875	02/05/2013.	12/15/2026.
03040W	AK	1	AMERICAN	WATER CAP CORP.....	.....	..	.....2	2FE	996,010	...105.994	1,059,950	1,000,000	998,170	.....	.....397	.....	.....	.....3.850	3.890	MS....	12,833	38,500	11/08/2013.	03/01/2024.
03040W	AN	5	AMERICAN	WATER CAPITAL C.....	.....	..	.....	....2FE	1,107,980	...101.976	1,131,939	1,110,000	1,108,538	.....	.....187	.....	.....	.....3.000	3.020	JD....	2,775	33,300	11/14/2016.	12/01/2026.
03073E	AJ	4	AMERISOURCE	BERGEN CORP.....	.....	..	.....2	1FE	855,899	...102.371	870,157	850,000	851,386	.....	.....(799)	.....	.....	.....3.500	3.390	MN....	3,801	29,750	11/05/2013.	11/15/2021.
03076K	AB	4	AMERIS	BANCORP.....	.....	..	.....	....2FE	500,000	...100.714	503,571	500,000	500,000	.....	.....	.....	.....	.....4.250	4.250	JD....	1,476	.....	12/04/2019.	12/15/2024.
031162	BA	7	AMGEN	INC.....	.....	..	.....	....2FE	1,055,290	...134.743	1,347,434	1,000,000	1,045,007	.....	.....(1,236)	.....	.....	.....6.400	6.000	FA....	26,667	64,000	01/21/2009.	02/01/2039.
032095	AG	6	AMPHENOL	CORP.....	.....	..	.....	....2FE	957,790	...103.680	1,036,806	1,000,000	965,916	.....	.....7,231	.....	.....	.....3.200	4.080	AO....	8,000	32,000	11/14/2018.	04/01/2024.

E10.3

SCHEDULE D - PART 1

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

E10.4

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
032654	AH 8	ANALOG DEVICES INC.....	.....	..	.....2	2FE	479,695	...101.837	509,190	500,000	491,107	.....	.....2,414	.....	.....	.....2.875	3.430	JD.....	1,198	14,375	12/10/2014.	06/01/2023.	
036752	AG 8	ANTHEM INC.....	.....	..	.....	.....2FE	973,680	...108.528	1,085,285	1,000,000	976,520	.....	.....2,359	.....	.....	.....4.101	4.440	MS.....	13,670	41,010	10/17/2018.	03/01/2028.	
037833	BX 7	APPLE INC.....	.....	..	.....	.....1FE	1,038,070	...125.094	1,250,946	1,000,000	1,037,265	.....	.....(739)	.....	.....	.....4.650	4.400	FA.....	16,533	46,500	11/14/2018.	02/23/2046.	
038222	AK 1	APPLIED MATERIALS INC.....	.....	..	.....	.....1FE	1,163,640	...126.173	1,261,737	1,000,000	1,142,344	.....	.....(6,749)	.....	.....	.....5.100	3.850	AO.....	12,750	51,000	09/14/2016.	10/01/2035.	
03835V	AG 1	APTIV PLC.....	.....	..	.....	.....2FE	500,645	...108.371	541,860	500,000	500,604	.....	.....(41)	.....	.....	.....4.350	4.330	MS.....	6,404	10,935	03/01/2019.	03/15/2029.	
03836W	AC 7	AQUA AMERICA INC.....	.....	..	.....	.....2FE	999,990	...111.913	1,119,136	1,000,000	999,996	.....	.....6	.....	.....	.....4.276	4.270	MN.....	7,127	21,974	04/24/2019.	05/01/2049.	
03937L	AA 3	ARCH CAPITAL GROUP LTD.....	.....	..	.....	.....2FE	1,006,755	...141.718	1,062,886	750,000	972,794	.....	.....(10,856)	.....	.....	.....7.350	4.510	MN.....	9,188	55,125	09/15/2016.	05/01/2034.	
039483	BP 6	ARCHER DANIELS MIDLAND C.....	.....	..	.....	.....1FE	499,480	...103.124	515,625	500,000	499,633	.....	.....145	.....	.....	.....3.375	3.400	MS.....	4,969	13,219	11/28/2018.	03/15/2022.	
040555	CF 9	ARIZONA PUBLIC SERVICE.....	.....	..	.....	.....1FE	563,552	...122.748	559,734	456,000	551,995	.....	.....(5,493)	.....	.....	.....5.625	3.620	MN.....	3,278	25,650	11/08/2017.	05/15/2033.	
040555	DA 9	ARIZONA PUBLIC SERVICE.....	.....	..	.....	.....1FE	499,720	...100.499	502,495	500,000	499,722	.....	.....2	.....	.....	.....3.500	3.500	JD.....	1,993	.....	11/18/2019.	12/01/2049.	
04351L	AB 6	ASCENSION HEALTH.....	.....	..	.....	.....1FE	488,735	...110.706	553,535	500,000	488,965	.....	.....230	.....	.....	.....3.945	4.080	MN.....	2,520	19,725	01/28/2019.	11/15/2046.	
05348E	AW 9	AVALONBAY COMMUNITIES.....	.....	..	.....	.....1FE	992,340	...106.125	1,061,253	1,000,000	993,967	.....	.....907	.....	.....	.....3.500	3.610	MN.....	4,472	35,000	03/20/2018.	11/15/2025.	
05379B	AM 9	AVISTA CORP.....	.....	..	.....	.....1FE	854,020	...125.240	1,252,407	1,000,000	882,495	.....	.....3,397	.....	.....	.....5.700	6.860	JJ.....	28,500	57,000	04/30/2008.	07/01/2037.	
05568Y	AA 6	BNSF RAILWAY CO 2007-1 P.....	.....	..	.....	.....1FE	337,876	...108.954	368,132	337,876	337,876	.....	.....	.....	.....	.....5.996	5.990	AO.....	5,065	20,259	06/11/2007.	04/01/2024.	
072863	AC 7	BAYLOR SCOTT & WHITE HOLDINGS.....	.....	..	.....	.....1FE	550,565	...111.502	557,511	500,000	550,063	.....	.....(502)	.....	.....	.....4.185	3.580	MN.....	2,674	10,463	07/23/2019.	11/15/2045.	
07330M	AB 3	BRANCH BANKING & TRUST.....	.....	..	.....	.....1FE	973,590	...106.479	1,064,791	1,000,000	977,493	.....	.....3,466	.....	.....	.....3.625	4.070	MS.....	10,573	36,250	11/14/2018.	09/16/2025.	
079857	AC 2	BELLSOUTH CAP FUNDING.....	.....	..	.....	.....2FE	1,115,000	...116.647	1,166,470	1,000,000	1,048,717	.....	.....(5,767)	.....	.....	.....6.040	5.180	MN.....	7,718	60,400	05/02/2003.	11/15/2026.	
09062X	AF 0	BIOGEN INC.....	.....	..	.....	.....1FE	1,038,010	...108.673	1,086,730	1,000,000	1,025,542	.....	.....(4,169)	.....	.....	.....4.050	3.530	MS.....	11,925	40,500	11/21/2016.	09/15/2025.	
097023	AQ 8	BOEING CO.....	.....	..	.....	.....1FE	1,157,340	...152.433	1,524,337	1,000,000	1,130,379	.....	.....(2,520)	.....	.....	.....7.500	6.400	FA.....	28,333	75,000	02/26/2003.	08/15/2042.	
10112R	AY 0	BOSTON PROPERTIES LP.....	.....	..	.....	.....2FE	489,975	...101.325	506,627	500,000	492,943	.....	.....931	.....	.....	.....2.750	2.980	AO.....	3,438	13,750	09/13/2016.	10/01/2026.	
110122	BG 2	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	.....2FE	585,210	...102.322	613,935	600,000	594,946	.....	.....1,807	.....	.....	.....3.250	3.580	FA.....	7,367	20,100	02/21/2014.	08/15/2022.	
110122	CC 0	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	.....1FE	498,290	...115.130	575,653	500,000	498,344	.....	.....54	.....	.....	.....4.125	4.150	JD.....	917	11,974	05/07/2019.	06/15/2039.	
11133T	AD 5	BROADRIDGE FINANCIAL SOL.....	.....	..	.....	.....2FE	997,170	...99.878	998,782	1,000,000	997,185	.....	.....15	.....	.....	.....2.900	2.930	JD.....	1,772	.....	12/04/2019.	12/01/2029.	
12189L	AJ 0	BURLINGTON NORTH SANTA FE.....	.....	..	.....	.....1FE	1,235,268	...115.539	1,419,985	1,229,000	1,235,165	.....	.....(103)	.....	.....	.....4.400	4.360	MS.....	15,922	54,076	12/12/2018.	03/15/2042.	
125523	AH 3	HALFMOON PARENT INC.....	.....	..	.....	.....2FE	982,865	...110.647	1,106,470	1,000,000	984,567	.....	.....1,456	.....	.....	.....4.375	4.590	AO.....	9,236	47,153	11/14/2018.	10/15/2028.	
12572Q	AE 5	CME GROUP INC.....	.....	..	.....	.....1FE	996,910	...102.894	1,028,941	1,000,000	999,071	.....	.....325	.....	.....	.....3.000	3.030	MS.....	8,833	30,000	09/05/2012.	09/15/2022.	
12641L	BU 6	CSX CORP.....	.....	..	.....	.....2FE	1,324,520	...128.622	1,286,222	1,000,000	1,208,175	.....	.....(19,087)	.....	.....	.....6.800	4.000	JD.....	5,667	68,000	03/04/2013.	12/01/2028.	
126650	BQ 2	CVS PASS-THROUGH.....	.....	..	.....	.....2FE	327,664	...117.038	375,975	321,239	324,848	.....	.....(556)	.....	.....	.....6.943	6.690	MON...	1,301	22,304	09/22/2009.	01/10/2030.	
133131	AX 0	CAMDEN PROPERTY TRUST.....	.....	..	.....	.....1FE	498,755	...104.016	520,081	500,000	498,817	.....	.....62	.....	.....	.....3.150	3.170	JJ.....	8,488	.....	06/06/2019.	07/01/2029.	
14040H	BN 4	CAPITAL ONE FINANCIAL CO.....	.....	..	.....	.....2FE	697,448	...106.552	799,141	750,000	703,042	.....	.....5,398	.....	.....	.....3.750	4.780	MS.....	8,750	28,125	12/14/2018.	03/09/2027.	
141784	AM 0	CARGILL INC.....	.....	..	.....	.....1FE	661,650	...126.055	630,278	500,000	591,339	.....	.....(10,098)	.....	.....	.....7.410	4.500	MN.....	4,734	37,050	11/17/2011.	06/18/2027.	
14309U	AA 0	CARLYLE HOLDINGS FINANCE.....	.....	..	.....	.....2FE	198,731	...103.283	194,173	188,000	191,759	.....	.....(1,143)	.....	.....	.....3.875	3.180	FA.....	3,035	7,285	04/30/2013.	02/01/2023.	
149123	BN 0	CATERPILLAR INC.....	.....	..	.....	.....1FE	1,291,620	...136.546	1,365,467	1,000,000	1,255,342	.....	.....(10,704)	.....	.....	.....6.050	3.940	FA.....	22,856	60,500	06/07/2016.	08/15/2036.	
15189X	AT 5	CENTERPOINT ENER HOUSTON.....	.....	..	.....	.....1FE	993,930	...117.304	1,173,046	1,000,000	994,049	.....	.....119	.....	.....	.....4.250	4.280	FA.....	17,708	23,139	01/10/2019.	02/01/2049.	
166754	AP 6	CHEVRON PHILLIPS CHEM CO.....	.....	..	.....	.....1FE	986,780	...104.798	1,047,983	1,000,000	989,128	.....	.....1,363	.....	.....	.....3.400	3.570	JD.....	2,833	34,000	04/11/2018.	12/01/2026.	
16876A	AB 0	CHILDRENS HOSPITAL MEDI.....	.....	..	.....	.....1FE	1,938,560	...101.533	2,030,675	2,000,000	1,955,712	.....	.....5,674	.....	.....	.....2.853	3.210	MN.....	7,291	57,060	11/16/2016.	11/15/2026.	
171340	AH 5	CHURCH & DWIGHT INC.....	.....	..	.....	.....2FE	678,307	...101.825	712,777	700,000	691,224	.....	.....2,999	.....	.....	.....2.875	3.350	AO.....	5,031	20,125	06/10/2015.	10/01/2022.	
17252M	AN 0	CINTAS CORPORATION NO. 2.....	.....	..	.....	.....1FE	964,080	...108.370	1,083,704	1,000,000	968,244	.....	.....3,701	.....	.....	.....3.700	4.210	AO.....	9,250	37,000	11/14/2018.	04/01/2027.	
172967	AR 2	CITIGROUP INC.....	.....	..	.....	.....1FE	1,078,650	...126.331	1,263,310	1,000,000	1,047,170	.....	.....(4,476)	.....	.....	.....6.625	5.880	JJ.....	30,549	66,250	04/04/2011.	01/15/2028.	
178566	AC 9	RBC USA HOLDCO CORP.....	.....	..	.....	.....1FE	788,452	...102.281	715,967	700,000	710,384	.....	.....(14,356)	.....	.....	.....5.250	3.100	MS.....	10,821	36,750	02/24/2014.	09/15/2020.	
191216	AV 2	COCA-COLA CO/THE.....	.....	..	.....	.....1FE	936,210	...102.455	1,024,555	1,000,000	987,558	.....	.....7,078	.....	.....	.....3.300	4.080	MS.....	11,000	33,000	08/16/2011.	09/01/2021.	
191219	AX 2	COCA-COLA REFRESH USA.....	.....	..	.....	.....1FE	669,940	...1															

SCHEDULE D - PART 1

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

E10.5

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC 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
20030N	CS	8	COMCAST CORP NEW.....	.....	..	.....1FE	498,840	...109.057	545,287	500,000	499,020	158	.....	.....3.950	3.980	AO.....	4,169	20,299	11/14/2018.	10/15/2025.					
205887	AX	0	CONAGRA BRANDS INC.....	.....	..	.....2FE	1,001,363	...140.164	1,051,235	750,000	925,189	(11,856)	.....	.....8.250	5.350	MS.....	18,219	61,875	05/22/2012.	09/15/2030.					
209111	EL	3	CONSOLIDATED EDISON CO O.....	.....	..	.....1FE	1,160,450	...129.262	1,292,625	1,000,000	1,153,512	(6,276)	.....	.....5.850	4.500	MS.....	17,225	58,500	11/19/2018.	03/15/2036.					
21036P	BC	1	CONSTELLATION BRANDS INC.....	.....	..	.....2FE	1,008,820	...112.394	1,123,944	1,000,000	1,008,068	(716)	.....	.....4.650	4.530	MN.....	5,942	48,567	12/07/2018.	11/15/2028.					
210518	DC	7	CONSUMERS ENERGY CO.....	.....	..	.....1FE	498,760	...110.442	552,210	500,000	498,879	105	.....	.....3.800	3.830	MN.....	2,428	19,106	10/29/2018.	11/15/2028.					
210795	QB	9	CONTL AIRLINES 2012-2 A.....	.....	..	.....1FE	446,092	...105.462	479,451	454,616	450,730	980	.....	.....4.000	4.380	AO.....	3,132	18,185	07/03/2013.	10/29/2024.					
219350	AH	8	CORNING INC.....	.....	..	.....2FE	1,199,590	...124.483	1,244,836	1,000,000	1,129,689	(10,880)	.....	.....6.850	5.060	MS.....	22,833	68,500	06/20/2012.	03/01/2029.					
224399	AP	0	CRANE CO.....	.....	..	.....2FE	1,058,400	...124.759	1,247,597	1,000,000	1,049,581	(1,651)	.....	.....6.550	6.070	MN.....	8,369	65,500	09/12/2013.	11/15/2036.					
231021	AJ	5	CUMMINS INC.....	.....	..	.....1FE	1,385,591	...131.976	1,342,199	1,017,000	1,296,254	(29,394)	.....	.....7.125	3.260	MS.....	24,154	72,461	11/08/2016.	03/01/2028.					
233851	DT	8	DAIMLER FINANCE NA LLC.....	.....	..	.....1FE	498,795	...112.523	562,616	500,000	498,880	85	.....	.....4.300	4.320	FA.....	7,704	10,750	02/19/2019.	02/22/2029.					
256677	AD	7	DOLLAR GENERAL CORP.....	.....	..	.....2FE	493,985	...108.774	543,875	500,000	494,848	767	.....	.....4.150	4.350	MN.....	3,458	20,750	11/14/2018.	11/01/2025.					
256677	AF	2	DOLLAR GENERAL CORP.....	.....	..	.....2FE	487,590	...109.088	545,444	500,000	488,890	1,080	.....	.....4.125	4.440	MN.....	3,438	20,625	10/17/2018.	05/01/2028.					
257469	AJ	5	DOMINION ENERGY INC.....	.....	..	.....2FE	990,000	...120.349	1,203,492	1,000,000	993,590	315	.....	.....5.250	5.310	FA.....	21,875	52,500	12/02/2003.	08/01/2033.					
260003	AC	2	DOVER CORP.....	.....	..	.....2FE	981,930	...125.921	944,413	750,000	956,322	18,429	.....	.....6.600	4.390	JD.....	4,125	49,875	04/05/2016.	03/15/2038.					
26078J	AD	2	DUPONT DE NEMOURS INC.....	.....	..	.....2FE	1,126,610	...113.398	1,133,988	1,000,000	1,124,884	(1,726)	.....	.....4.725	3.060	MN.....	6,038	23,625	11/07/2019.	11/15/2028.					
26441Y	AZ	0	DUKE REALTY LP.....	.....	..	.....2FE	495,350	...103.506	517,533	500,000	496,809	433	.....	.....3.250	3.360	JD.....	45	16,250	06/16/2016.	06/30/2026.					
26443C	AA	1	DUKE UNIV HEALTH.....	.....	..	.....1FE	468,850	...111.318	556,592	500,000	469,503	575	.....	.....3.920	4.300	JD.....	1,633	19,600	11/14/2018.	06/01/2047.					
26884A	BK	8	ERP OPERATING LP.....	.....	..	.....1FE	998,210	...112.168	1,121,683	1,000,000	998,372	149	.....	.....4.150	4.170	JD.....	3,458	41,615	11/28/2018.	12/01/2028.					
26969P	AA	6	EAGLE MATERIALS INC.....	.....	..	.....2FE	947,600	...103.793	954,904	920,000	940,775	(4,059)	.....	.....4.500	3.950	FA.....	17,250	41,400	04/13/2018.	08/01/2026.					
278865	BD	1	ECOLAB INC.....	.....	..	.....1FE	950,630	...105.726	1,057,268	1,000,000	955,829	4,679	.....	.....3.250	3.900	JD.....	2,708	32,500	11/19/2018.	12/01/2027.					
29278N	AG	8	ENERGY TRANSFER OPERATING.....	.....	..	.....2FE	498,945	...112.225	561,126	500,000	498,983	38	.....	.....5.250	5.270	AO.....	5,542	19,688	01/09/2019.	04/15/2029.					
29379V	BV	4	ENTERPRISE PRODUCTS OPER.....	.....	..	.....2FE	499,775	...102.610	513,051	500,000	499,791	16	.....	.....3.125	3.130	JJ.....	7,552	.....	06/24/2019.	07/31/2029.					
30040W	AG	3	EVERSOURCE ENERGY.....	.....	..	.....2FE	996,380	...105.254	1,052,547	1,000,000	997,080	668	.....	.....3.800	3.880	JD.....	3,167	36,733	12/10/2018.	12/01/2023.					
302508	AQ	9	FMR LLC.....	.....	..	.....1FE	934,673	...139.468	1,046,010	750,000	877,941	(10,215)	.....	.....7.570	5.250	JD.....	2,523	56,775	08/20/2013.	06/15/2029.					
31620M	BJ	4	FIDELITY NATL INFO SERV.....	.....	..	.....2FE	998,260	...109.330	1,093,302	1,000,000	998,349	89	.....	.....3.750	3.770	MN.....	4,167	18,750	05/14/2019.	05/21/2029.					
316773	CU	2	FIFTH THIRD BANCORP.....	.....	..	.....2FE	480,795	...101.228	506,144	500,000	486,564	5,130	.....	.....2.600	3.750	JD.....	578	13,000	11/14/2018.	06/15/2022.					
337738	AQ	1	FISERV INC.....	.....	..	.....2FE	499,405	...105.559	527,798	500,000	499,546	123	.....	.....3.800	3.820	AO.....	4,750	19,317	11/19/2018.	10/01/2023.					
33803W	AA	7	FISHERS LANE ASSOC LLC.....	.....	..	.....1FE	693,671	...104.611	707,395	676,211	687,829	(1,913)	.....	.....3.666	3.320	MON...	1,790	24,790	08/17/2015.	08/05/2030.					
34110Q	AL	2	DUKE ENERGY FLORIDA LLC.....	.....	..	.....1FE	931,928	...125.761	943,208	750,000	883,335	(13,634)	.....	.....6.750	4.130	FA.....	21,094	50,625	03/23/2016.	02/01/2028.					
347466	AE	4	IRWIN LAND LLC.....	.....	..	.....1FE	778,760	...111.021	880,362	792,962	782,650	875	.....	.....5.300	5.490	JD.....	1,868	42,027	02/16/2012.	12/15/2035.					
36158F	AA	8	SWISS RE AMERICA HOLDING.....	.....	..	.....1FE	899,562	...123.747	1,051,854	850,000	871,505	(2,782)	.....	.....7.000	6.490	FA.....	22,478	59,500	05/17/2005.	02/15/2026.					
373298	BR	8	GEORGIA-PACIFIC LLC.....	.....	..	.....1FE	1,543,685	...141.379	1,669,694	1,181,000	1,424,368	(18,592)	.....	.....7.750	5.070	MN.....	11,695	91,528	06/25/2012.	11/15/2029.					
375558	BF	9	GILEAD SCIENCES INC.....	.....	..	.....1FE	1,047,450	...107.535	1,075,354	1,000,000	1,032,402	(4,922)	.....	.....3.650	3.040	MS.....	12,167	36,500	11/02/2016.	03/01/2026.					
39121J	AE	0	GREAT RIVER ENERGY.....	.....	..	.....1FE	793,098	...116.890	996,831	852,794	821,569	4,008	.....	.....6.254	6.970	JJ.....	26,667	53,334	06/20/2008.	07/01/2038.					
40414L	AK	5	HCP INC.....	.....	..	.....2FE	515,460	...106.854	534,272	500,000	508,755	(2,035)	.....	.....4.200	3.710	MS.....	7,000	21,000	07/18/2016.	03/01/2024.					
406216	BD	2	HALLIBURTON CO.....	.....	..	.....2FE	490,750	...103.953	519,769	500,000	492,750	1,860	.....	.....3.500	3.930	FA.....	7,292	17,500	12/03/2018.	08/01/2023.					
427866	AL	2	HERSHEY COMPANY.....	.....	..	.....1FE	1,043,640	...130.631	979,739	750,000	962,974	(24,522)	.....	.....7.200	3.000	FA.....	20,400	54,000	08/04/2016.	08/15/2027.					
428236	BV	4	HP INC.....	.....	..	.....2FE	708,701	...104.513	731,595	700,000	702,081	(1,005)	.....	.....4.650	4.480	JD.....	1,989	32,550	05/23/2012.	12/09/2021.					
443510	AG	7	HUBBELL INC.....	.....	..	.....2FE	996,410	...102.102	1,021,022	1,000,000	997,515	357	.....	.....3.350	3.390	MS.....	11,167	33,500	11/23/2016.	03/01/2026.					
446150	AJ	3	HUNTINGTON BANCSHARES.....	.....	..	.....2FE	499,015	...101.222	506,115	500,000	499,749	202	.....	.....3.150	3.190	MS.....	4,681	15,750	03/09/2016.	03/14/2021.					
458140	AN	0	INTEL CORP.....	.....	..	.....1FE	862,444	...116.425	989,613	850,000	859,097	(531)	.....	.....4.000	3.890	JD.....	1,511	34,000	12/05/2012.	12/15/2032.					
460690	BL	3	INTERPUBLIC GROUP COS.....	.....	..	.....2FE	1,015,420	...107.585	1,075,852	1,000,000	1,011,371	(2,391)	.....	.....4.200	3.900	AO.....	8,867	42,000	04/13/2018.	04/15/2024.					

SCHEDULE D - PART 1

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

E10.6

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	n	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
46625H	HF	0	JPMORGAN CHASE & CO.....	.....	.....	1FE	1,020,225	144.605	1,084,541	750,000	990,019		(8,768)			6.400	3.930	MN.....	6,133	48,000	05/17/2016.	05/15/2038.
478165	AF	0	JOHNSON S C & SON IN.....	.....	.....	1FE	577,690	126.719	633,600	500,000	573,320		(4,073)			5.750	4.270	FA.....	10,861	28,750	11/29/2018.	02/15/2033.
48305Q	AD	5	KAISER FOUNDATION HOSPITAL.....	.....	.....	1FE	567,200	114.001	570,005	500,000	566,991		(209)			4.150	3.380	MN.....	3,458		11/07/2019.	05/01/2047.
49326E	EG	4	KEYCORP.....	.....	.....	2FE	987,410	109.533	1,095,335	1,000,000	988,675		1,124			4.100	4.260	AO.....	6,947	41,000	11/14/2018.	04/30/2028.
494368	AS	2	KIMBERLY-CLARK CORP.....	.....	.....	1FE	399,087	125.773	377,322	300,000	358,967		(6,276)			6.375	3.530	JJ.....	9,563	19,125	11/26/2012.	01/01/2028.
49456B	AP	6	KINDER MORGAN INC.....	.....	.....	2FE	963,680	108.971	1,089,711	1,000,000	967,336		3,239			4.300	4.780	MS.....	14,333	43,000	11/14/2018.	03/01/2028.
501044	DJ	7	KROGER CO.....	.....	.....	2FE	472,975	106.966	534,831	500,000	475,719		2,653			3.700	4.460	FA.....	7,708	18,500	12/17/2018.	08/01/2027.
50540R	AU	6	LABORATORY CORP OF AMER.....	.....	.....	2FE	470,340	105.520	527,604	500,000	473,555		2,857			3.600	4.420	MS.....	6,000	18,000	11/14/2018.	09/01/2027.
505588	BJ	1	LACLEDE GAS CO.....	.....	.....	1FE	498,815	103.749	518,748	500,000	499,524		122			3.400	3.420	FA.....	6,422	17,000	08/13/2013.	08/15/2023.
512807	AN	8	LAM RESEARCH CORP.....	.....	2	2FE	696,143	106.679	746,759	700,000	697,800		375			3.800	3.860	MS.....	7,832	26,600	05/05/2015.	03/15/2025.
53227J	AB	0	LIFE STORAGE LP.....	.....	.....	2FE	497,380	106.948	534,745	500,000	497,511		131			4.000	4.060	JD.....	889	10,667	05/22/2019.	06/15/2029.
532457	BT	4	ELI LILLY & CO.....	.....	.....	1FE	997,700	115.445	1,154,452	1,000,000	997,762		62			3.950	3.960	MS.....	11,631	22,274	02/20/2019.	03/15/2049.
539830	BB	4	LOCKHEED MARTIN CORP.....	.....	.....	1FE	474,835	114.340	571,704	500,000	475,476		608			4.070	4.410	JD.....	904	20,350	12/10/2018.	12/15/2042.
54866N	BL	2	LOWES COMPANIES INC.....	.....	.....	2FE	384,495	130.635	391,905	300,000	360,003		(6,653)			7.590	4.410	MS.....	7,590	22,770	01/29/2016.	06/18/2027.
54866N	BP	3	LOWES COMPANIES INC.....	.....	.....	2FE	1,199,260	126.373	1,263,737	1,000,000	1,095,974		(9,767)			7.200	5.640	MS.....	24,000	72,000	09/22/2004.	09/01/2027.
55336V	AG	5	MPLX LP.....	.....	.....	2FE	509,155	108.624	543,124	500,000	507,651		(1,430)			4.875	4.500	JD.....	2,031	24,375	12/10/2018.	12/01/2024.
571676	AE	5	MARS INC.....	.....	.....	1FE	997,790	112.548	1,125,486	1,000,000	997,832		42			3.950	3.960	AO.....	9,875	19,969	03/26/2019.	04/01/2044.
571748	BG	6	MARSH & MCLENNAN COS INC.....	.....	.....	1FE	499,825	113.861	569,308	500,000	499,886		61			4.375	4.370	MS.....	6,441	14,583	01/08/2019.	03/15/2029.
58013M	FB	5	MCDONALDS CORP MED T.....	.....	.....	2FE	481,970	106.715	533,578	500,000	483,952		1,917			3.500	4.020	MS.....	5,833	17,500	12/17/2018.	03/01/2027.
581557	BN	4	MCKESSON CORP.....	.....	.....	2FE	999,100	112.301	1,123,016	1,000,000	999,174		68			4.750	4.760	MN.....	4,090	47,500	11/28/2018.	05/30/2029.
585055	BT	2	MEDTRONIC INC.....	.....	.....	1FE	832,703	118.239	886,795	750,000	821,625		(3,499)			4.375	3.550	MS.....	9,661	32,813	09/15/2016.	03/15/2035.
591894	CC	2	METROPOLITAN EDISON CO.....	.....	.....	2FE	1,002,090	111.350	1,113,502	1,000,000	1,001,928		(162)			4.300	4.270	JJ.....	19,828	22,097	01/07/2019.	01/15/2029.
594918	BZ	6	MICROSOFT CORP.....	.....	.....	1FE	997,660	117.967	1,179,675	1,000,000	997,807		111			4.100	4.110	FA.....	16,514	41,000	11/19/2018.	02/06/2037.
59523U	AQ	0	MID-AMERICA APARTMENTS.....	.....	.....	2FE	997,200	109.091	1,090,914	1,000,000	997,398		198			3.950	3.980	MS.....	11,631	20,628	02/26/2019.	03/15/2029.
59562H	AJ	7	MIDAMERICAN FUNDING LLC.....	.....	.....	1FE	1,284,970	131.686	1,316,861	1,000,000	1,189,188		(16,440)			6.927	4.390	MS.....	23,090	69,270	06/10/2013.	03/01/2029.
59833C	AC	6	MIDWEST CONNECTOR CAPIT.....	.....	.....	2FE	1,020,480	108.864	1,088,643	1,000,000	1,019,464		(1,016)			4.625	4.350	AO.....	11,563	25,694	05/17/2019.	04/01/2029.
608190	AJ	3	MOHAWK INDUSTRIES INC.....	.....	2	2FE	498,730	104.200	521,001	500,000	499,063		290			3.850	3.910	FA.....	8,021	19,250	11/19/2018.	02/01/2023.
615369	AP	0	MOODY'S CORPORATION.....	.....	.....	2FE	992,490	113.113	1,131,131	1,000,000	993,081		581			4.250	4.340	FA.....	17,708	26,444	12/03/2018.	02/01/2029.
649322	AC	8	NY & PRESBYTERIAN HOSPITAL.....	.....	.....	1FE	546,486	102.143	612,860	600,000	548,750		2,099			3.563	4.280	FA.....	8,908	21,378	12/03/2018.	08/01/2036.
649840	CQ	6	NEW YORK STATE ELECTRIC & GAS.....	.....	2	1FE	992,820	103.618	1,036,188	1,000,000	994,804		658			3.250	3.330	JD.....	2,708	32,500	11/21/2016.	12/01/2026.
654106	AD	5	NIKE INC.....	.....	.....	1FE	654,011	108.105	781,602	723,000	655,836		1,672			3.625	4.250	MN.....	4,368	26,209	11/26/2018.	05/01/2043.
655844	AX	6	NORFOLK SOUTHERN CORP.....	.....	.....	2FE	1,187,330	120.872	1,208,730	1,000,000	1,178,569		(8,761)			5.640	3.400	MN.....	6,893	28,200	06/12/2019.	05/17/2029.
665772	CA	5	NORTHERN STATES PWR-MINN.....	.....	.....	1FE	1,149,900	122.242	1,222,423	1,000,000	1,126,214		(5,692)			5.250	4.140	JJ.....	24,208	52,500	07/15/2015.	07/15/2035.
665859	AN	4	NORTHERN TRUST CORP.....	.....	.....	1FE	724,283	101.235	759,265	750,000	740,736		3,404			2.375	2.870	FA.....	7,372	17,813	11/19/2014.	08/02/2022.
665859	AS	3	NORTHERN TRUST CORP.....	.....	.....	1FE	696,278	102.670	770,029	750,000	702,294		5,396			3.375	4.390	MN.....	3,727	25,313	11/15/2018.	05/08/2027.
666807	BP	6	NORTHROP GRUMMAN CORP.....	.....	.....	2FE	900,920	111.508	1,115,082	1,000,000	902,827		1,713			4.030	4.650	AO.....	8,508	40,300	11/19/2018.	10/15/2047.
66765R	CH	7	NORTHWEST NATURAL GAS CO.....	.....	.....	1FE	500,000	104.824	524,125	500,000	500,000					3.869	3.860	JD.....	860	9,565	06/11/2019.	06/15/2049.
67066G	AE	4	NVIDIA CORP.....	.....	.....	1FE	933,830	104.906	1,049,067	1,000,000	942,017		7,373			3.200	4.200	MS.....	9,333	32,000	11/19/2018.	09/16/2026.
677415	CF	6	OHIO POWER COMPANY.....	.....	.....	1FE	791,712	135.444	812,669	600,000	770,045		(9,812)			6.600	3.830	FA.....	14,960	39,600	09/26/2017.	02/15/2033.
678858	BU	4	OKLAHOMA G&E CO.....	.....	.....	1FE	1,015,080	105.241	1,052,415	1,000,000	1,014,472		(608)			3.300	3.120	MS.....	9,717	8,983	07/10/2019.	03/15/2030.
68233J	AH	7	ONCOR ELECTRIC DELIVERY.....	.....	.....	1FE	1,118,810	127.937	1,279,378	1,000,000	1,115,156		(3,307)			5.250	4.390	MS.....	13,271	52,500	11/19/2018.	09/30/2040.
68235P	AF	5	ONE GAS INC.....	.....	.....	1FE	522,115	118.616	593,084	500,000	521,590		(502)			4.658	4.360	FA.....	9,704	23,290	12/04/2018.	02/01/2044.

SCHEDULE D - PART 1

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

E10.7

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68235P AG 3	ONE GAS INC.....		.....	..	.....	....1FE	494,560	...118.490	592,450	500,000	494,659	.....	.....86	.....	.....	....4.500	4.560	MN.....	3,750	22,250	11/01/2018.	11/01/2048.
68389X BE 4	ORACLE CORP.....		.....	..	.....	....1FE	1,057,460	...111.305	1,113,051	1,000,000	1,051,882	.....	.....(2,631)	.....	.....	....3.900	3.450	MN.....	4,983	39,000	10/31/2017.	05/15/2035.
69349L AR 9	PNC BANK NA.....		.....	..	.....	....1FE	491,705	...109.651	548,260	500,000	492,526	.....	.....718	.....	.....	....4.050	4.260	JJ.....	8,719	20,250	11/14/2018.	07/26/2028.
693506 AQ 0	PPG INDUSTRIES INC.....		.....	..	.....	....1FE	705,240	...108.259	541,296	500,000	537,908	.....	.....(27,432)	.....	.....	....9.000	3.140	MN.....	7,500	45,000	05/07/2013.	05/01/2021.
69351U AV 5	PPL ELEC UTILS CORP.....		.....	..	.....	....1FE	995,610	...114.250	1,142,509	1,000,000	995,695	.....	.....82	.....	.....	....4.150	4.170	JD.....	1,844	41,500	12/17/2018.	06/15/2048.
695156 AT 6	PACKAGING CORP OF AMERICA.....		.....	..	.....	....2FE	460,130	...104.577	522,885	500,000	464,257	.....	.....3,666	.....	.....	....3.400	4.470	JD.....	756	17,000	11/14/2018.	12/15/2027.
712704 AA 3	PEOPLES UNITED FIN INC.....		.....	..	.....	....2FE	517,110	...103.817	519,087	500,000	505,437	.....	.....(1,906)	.....	.....	....3.650	3.220	JD.....	1,267	18,250	04/17/2013.	12/06/2022.
718546 AK 0	PHILLIPS 66.....		.....	..	.....	....1FE	861,624	...117.305	938,448	800,000	853,231	.....	.....(2,688)	.....	.....	....4.650	4.030	MN.....	4,753	37,200	09/20/2016.	11/15/2034.
720186 AE 5	PIEDMONT NATURAL GAS CO.....		.....	..	.....	....1FE	995,260	...125.497	1,254,971	1,000,000	996,553	.....	.....162	.....	.....	....6.000	6.030	JJ.....	30,000	60,000	04/01/2010.	12/19/2033.
740189 AN 5	PRECISION CASTPARTS CORP.....		.....	..	.....	....1FE	606,199	...110.861	642,998	580,000	605,403	.....	.....(796)	.....	.....	....4.200	3.810	JD.....	1,083	24,360	05/02/2019.	06/15/2035.
741503 AW 6	BOOKING HOLDINGS INC.....		.....	..	.....	....1FE	630,344	...106.819	667,623	625,000	628,002	.....	.....(541)	.....	.....	....3.650	3.540	MS.....	6,717	22,813	05/06/2015.	03/15/2025.
743917 AH 9	PRUDENTIAL INSURANCE CO.....		.....	..	.....	....1FE	469,865	...128.289	641,445	500,000	484,679	.....	.....2,072	.....	.....	....8.300	9.010	JJ.....	20,750	41,500	07/22/2009.	07/01/2025.
744482 BM 1	PUB SVC NEW HAMP.....		.....	..	.....	....1FE	498,815	...106.513	532,570	500,000	498,828	.....	.....13	.....	.....	....3.600	3.610	JJ.....	9,150	.....	06/24/2019.	07/01/2049.
74456Q AV 8	PUBLIC SVC ELEC GAS.....		.....	..	.....	....1FE	594,465	...132.295	661,476	500,000	591,989	.....	.....(2,476)	.....	.....	....5.500	4.140	MS.....	9,167	27,500	02/19/2019.	03/01/2040.
747525 AJ 2	QUALCOMM INC.....		.....	..	.....	....1FE	789,105	...118.639	889,794	750,000	783,590	.....	.....(1,591)	.....	.....	....4.650	4.240	MN.....	3,972	34,875	04/28/2016.	05/20/2035.
74834L AX 8	QUEST DIAGNOSTICS INC.....		.....	..	.....2	2FE	758,355	...105.268	789,513	750,000	754,662	.....	.....(838)	.....	.....	....3.500	3.360	MS.....	6,635	26,250	04/21/2015.	03/30/2025.
759891 AA 2	RENRE NORTH AMERICA HLDG.....		.....	..	.....	....1FE	545,960	...100.667	503,335	500,000	501,631	.....	.....(7,790)	.....	.....	....5.750	4.130	MS.....	8,465	28,750	09/03/2013.	03/15/2020.
760759 AK 6	REPUBLIC SERVICES INC.....		.....	..	.....	....2FE	635,880	...135.504	677,524	500,000	632,825	.....	.....(3,055)	.....	.....	....6.200	4.220	MS.....	10,333	15,500	04/01/2019.	03/01/2040.
773903 AH 2	ROCKWELL AUTOMATION.....		.....	..	.....	....1FE	498,330	...107.386	536,930	500,000	498,448	.....	.....118	.....	.....	....3.500	3.540	MS.....	5,833	8,750	02/27/2019.	03/01/2029.
776743 AF 3	ROPER TECHNOLOGIES INC.....		.....	..	.....	....2FE	490,990	...109.460	547,301	500,000	491,873	.....	.....776	.....	.....	....4.200	4.420	MS.....	6,183	21,992	11/14/2018.	09/15/2028.
78408L AA 5	JOHNSON (S.C.) & SON INC.....		.....	..	.....	....1FE	261,740	...103.920	259,801	250,000	261,591	.....	.....(149)	.....	.....	....4.000	3.700	MN.....	1,278	5,000	06/27/2019.	05/15/2043.
79466L AF 1	SALESFORCE.COM, INC.....		.....	..	.....	....1FE	979,150	...109.571	1,095,716	1,000,000	981,390	.....	.....1,871	.....	.....	....3.700	3.960	AO.....	8,222	37,000	10/17/2018.	04/11/2028.
806854 AH 8	SCHLUMBERGER INVESTMENT.....		.....	..	.....	....1FE	746,243	...105.738	793,038	750,000	746,994	.....	.....703	.....	.....	....3.650	3.760	JD.....	2,281	27,375	12/04/2018.	12/01/2023.
808513 AZ 8	CHARLES SCHWAB CORP.....		.....	..	.....	....1FE	497,985	...111.484	557,423	500,000	498,153	.....	.....157	.....	.....	....4.000	4.040	FA.....	8,333	15,056	10/29/2018.	02/01/2029.
808513 BA 2	CHARLES SCHWAB CORP.....		.....	..	.....	....1FE	498,265	...105.734	528,672	500,000	498,355	.....	.....90	.....	.....	....3.250	3.290	MN.....	1,760	8,125	05/20/2019.	05/22/2029.
857477 BC 6	STATE STREET CORP.....		.....	..	.....	....1FE	500,000	...105.747	528,739	500,000	500,000	.....	.....	.....	.....	....3.776	3.770	JD.....	1,468	18,880	11/28/2018.	12/03/2024.
857477 BD 4	STATE STREET CORP.....		.....	..	.....	....1FE	500,000	...111.461	557,309	500,000	500,000	.....	.....	.....	.....	....4.141	4.140	JD.....	1,610	20,705	11/28/2018.	12/03/2028.
860630 AD 4	STIFEL FINANCIAL CORP.....		.....	..	.....	....2FE	496,300	...106.381	531,907	500,000	497,949	.....	.....400	.....	.....	....4.250	4.350	JJ.....	9,622	21,250	08/05/2015.	07/18/2024.
863667 AF 8	STRYKER CORP.....		.....	..	.....2	1FE	498,885	...104.996	524,985	500,000	499,417	.....	.....122	.....	.....	....3.375	3.400	MN.....	2,156	16,875	06/03/2015.	05/15/2024.
867914 AH 6	SUNTRUST BANKS INC.....		.....	..	.....	....2FE	838,500	...117.358	1,173,588	1,000,000	919,601	.....	.....9,962	.....	.....	....6.000	7.670	FA.....	22,667	60,000	02/27/2008.	02/15/2026.
871829 AY 3	SYSCO CORPORATION.....		.....	..	.....	....2FE	572,645	...119.836	599,184	500,000	571,926	.....	.....(719)	.....	.....	....4.850	3.940	AO.....	6,063	12,125	07/17/2019.	10/01/2045.
87305Q CD 1	TTX CO.....		.....	..	.....	....1FE	493,985	...102.260	511,301	500,000	497,473	.....	.....827	.....	.....	....3.050	3.230	MN.....	1,949	15,250	07/24/2015.	11/15/2022.
883556 BN 1	THERMO FISHER SCIENTIFIC.....		.....	..	.....	....2FE	481,710	...102.755	513,777	500,000	485,956	.....	.....3,942	.....	.....	....3.000	3.910	AO.....	3,167	15,000	11/29/2018.	04/15/2023.
89417E AJ 8	TRAVELERS COMPANIES.....		.....	..	.....	....1FE	556,483	...120.918	643,284	532,000	555,910	.....	.....(561)	.....	.....	....4.600	4.290	FA.....	10,197	24,472	12/17/2018.	08/01/2043.
907818 EQ 7	UNION PACIFIC CORP.....		.....	..	.....	....1FE	499,505	...104.084	520,421	500,000	499,546	.....	.....18	.....	.....	....3.600	3.600	MS.....	5,300	18,000	09/12/2017.	09/15/2037.
911312 BQ 8	UNITED PARCEL SERVICE.....		.....	..	.....	....1FE	999,330	...116.764	1,167,648	1,000,000	999,339	.....	.....9	.....	.....	....4.250	4.250	MS.....	12,514	21,250	03/13/2019.	03/15/2049.
913017 BK 4	UNITED TECHNOLOGIES CORP.....		.....	..	.....	....2FE	1,063,120	...136.051	1,088,412	800,000	1,029,340	.....	.....(9,998)	.....	.....	....6.050	3.700	JD.....	4,033	48,400	06/17/2016.	06/01/2036.
91324P DP 4	UNITEDHEALTH GROUP INC.....		.....	..	.....	....1FE	996,560	...110.573	1,105,730	1,000,000	996,857	.....	.....286	.....	.....	....3.875	3.910	JD.....	1,722	38,535	12/13/2018.	12/15/2028.
91412N AF 7	UNIVERSITY OF CHICAGO.....		.....	..	.....	....1FE	1,034,910	...119.093	1,190,938	1,000,000	1,020,659	.....	.....(1,825)	.....	.....	....5.420	5.120	AO.....	13,550	54,200	06/02/2010.	10/01/2030.
92343V CK 8	VERIZON COMMUNICATIONS.....		.....	..	.....	....2FE	491,745	...123.763	618,816	500,000	491,931	.....	.....169	.....	.....	....4.862	4.970	FA.....	8,779	24,310	12/11/2018.	08/21/2046.
92345Y AF 3	VERISK ANALYTICS INC.....		.....	..	.....	....2FE	1,001,700	...109.675	1,096,756	1,000,000	1,001,595	.....	.....(105)	.....	.....	....4.125	4.100	MS.....	12,146	21,656	02/27/2019.	03/15/2029.
92826C AE 2	VISA INC.....		.....	..	.....	....1FE	824,933	...117.699	882,743	750,000	814,146	.....	.....(3,102)	.....	.....	....4.150	3.430	JD.....	1,470	31,125	05/10/2016.	12/14/2035.

SCHEDULE D - PART 1

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

E10.8

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94106L	AN	9	WASTE MANAGEMENT INC.			2FE				1,338,300	144,744	1,447,445	1,000,000	1,276,760			(16,104)			7.750	4.760	MN.	9,903	77,500	11/23/2015.	05/15/2032.
947890	AJ	8	WEBSTER FINANCIAL CORP.			2FE				498,335	105,952	529,764	500,000	498,440			105			4.100	4.140	MS.	5,467	10,250	03/20/2019.	03/25/2029.
957576	AA	9	WESTERN & SOUTHERN FIN.			1FE				359,100	126.030	630,153	500,000	390,675			4,186			5.750	8.490	JJ.	13,257	28,750	12/11/2008.	07/15/2033.
960402	AS	4	CBS CORP.			2FE				1,055,690	116.120	1,161,201	1,000,000	1,016,466			(3,786)			7.875	7.350	MS.	26,250	78,750	03/21/2002.	09/01/2023.
97650W	AG	3	WINTRUST FINANCIAL CORP.			2FE				1,000,000	106.258	1,062,582	1,000,000	1,000,000						4.850	4.850	JD.	3,368	24,250	06/03/2019.	06/06/2029.
976826	BE	6	WISCONSIN POWER & LIGHT			1FE				2,010,330	136.711	1,982,311	1,450,000	1,948,594			(19,765)			6.375	3.700	FA.	34,921	92,438	11/01/2016.	08/15/2037.
98385X	AQ	9	XTO ENERGY INC.			1FE				1,377,920	142.805	1,428,051	1,000,000	1,350,401			(12,999)			6.375	3.730	JD.	2,833	63,750	10/31/2017.	06/15/2038.
983919	AJ	0	XILINX INC.			1FE				948,790	102.813	1,028,138	1,000,000	958,217			8,491			2.950	3.990	JD.	2,458	29,500	11/19/2018.	06/01/2024.
98978V	AL	7	ZOETIS INC.			2FE				496,410	102.702	513,514	500,000	497,142			324			3.000	3.080	MS.	4,542	15,000	09/12/2017.	09/12/2027.
008916	AC	2	AGRIUM INC.			2FE				995,340	123.101	923,262	750,000	890,581			(16,405)			7.800	4.660	FA.	24,375	58,500	08/21/2012.	02/01/2027.
06368B	GS	1	BANK OF MONTREAL			2FE				914,960	104.295	1,042,950	1,000,000	923,585			7,658			3.803	4.970	JD.	2,007	38,030	11/14/2018.	12/15/2027.
064159	HB	5	BANK OF NOVA SCOTIA			2FE				988,800	109.741	1,097,411	1,000,000	990,375			1,371			4.500	4.680	JD.	1,875	45,000	11/14/2018.	12/16/2025.
112585	AH	7	BROOKFIELD ASSET MAN INC.			1FE				761,250	107.473	806,049	750,000	756,822			(1,270)			4.000	3.790	JJ.	13,833	30,000	04/21/2016.	01/15/2025.
13645R	AE	4	CANADIAN PACIFIC RR CO.			2FE				927,200	124.608	996,868	800,000	903,460			(5,655)			5.750	4.440	MS.	13,544	46,000	06/16/2015.	03/15/2033.
29250N	AF	2	ENBRIDGE INC.			2FE				495,005	105.590	527,951	500,000	497,885			512			4.000	4.120	AO.	5,000	20,000	09/25/2013.	10/01/2023.
29250N	AR	6	ENBRIDGE INC.			2FE				473,450	105.803	529,020	500,000	476,205			2,611			3.700	4.450	JJ.	8,531	18,500	12/10/2018.	07/15/2027.
67077M	AC	2	NUTRIEN LTD.			2FE				960,812	104.377	1,038,553	995,000	967,071			5,976			3.625	4.360	MS.	10,620	36,069	12/12/2018.	03/15/2024.
867229	AE	6	SUNCOR ENERGY INC.			1FE				975,340	138.893	1,388,936	1,000,000	979,934			540			6.500	6.690	JD.	2,889	65,000	05/19/2008.	06/15/2038.
875127	BG	6	TAMPA ELECTRIC CO.			1FE				493,870	105.180	525,901	500,000	493,903			33			3.625	3.690	JD.	806	7,099	07/22/2019.	06/15/2050.
89352H	AK	5	TRANSCANADA PIPELINES.			2FE				496,320	105.487	527,437	500,000	497,086			715			3.750	3.910	AO.	3,906	18,750	12/04/2018.	10/16/2023.
037389	BB	8	AON CORP.			2FE				748,013	112.653	844,902	750,000	748,198			171			4.500	4.530	JD.	1,500	34,875	11/29/2018.	12/15/2028.
046353	AT	5	ASTRAZENECA PLC.			2FE				964,920	110.953	1,109,536	1,000,000	968,101			2,819			4.000	4.430	JJ.	18,222	36,667	11/14/2018.	01/17/2029.
05541V	AE	6	BG ENERGY CAPITAL PLC.			1FE				521,058	103.268	516,340	500,000	505,243			(2,798)			4.000	3.390	AO.	4,222	20,000	11/05/2013.	10/15/2021.
05565E	BE	4	BMW US CAP LLC.			1FE				490,560	109.339	546,697	500,000	491,465			822			3.950	4.180	FA.	7,516	19,750	11/26/2018.	08/14/2028.
114259	AU	8	BROOKLYN UNION GAS CO.			1FE				500,000	114.658	573,291	500,000	500,000						4.487	4.480	MS.	7,291	11,218	02/27/2019.	03/04/2049.
12625G	AC	8	CNOOC FINANCE 2013 LTD.			1FE				712,343	101.640	762,307	750,000	734,218			4,344			3.000	3.670	MN.	3,250	22,500	07/21/2014.	05/09/2023.
12626P	AF	0	CRH AMERICA INC.			2FE				1,562,088	128.750	1,609,377	1,250,000	1,529,144			(14,638)			6.400	4.240	AO.	16,889	80,000	09/07/2017.	10/15/2033.
22541L	AE	3	CREDIT SUISSE USA INC.			1FE				1,340,350	146.678	1,466,784	1,000,000	1,288,570			(17,238)			7.125	4.140	JJ.	32,854	71,250	11/10/2016.	07/15/2032.
278062	AD	6	EATON CORP.			2FE				989,100	113.249	1,132,497	1,000,000	991,910			471			4.000	4.080	MN.	6,556	40,000	03/12/2013.	11/02/2032.
30217A	AB	9	EXPERIAN FINANCE PLC.			2FE				1,000,650	109.898	1,098,980	1,000,000	1,000,602			(48)			4.250	4.240	FA.	17,708	21,368	01/24/2019.	02/01/2029.
404280	AW	9	HSBC HOLDINGS PLC.			1FE				1,071,110	108.799	1,087,999	1,000,000	1,049,533			(7,081)			4.300	3.400	MS.	13,497	43,000	11/02/2016.	03/08/2026.
456837	AQ	6	ING GROEP NV.			1FE				499,835	109.731	548,656	500,000	499,845			10			4.050	4.050	AO.	4,613	10,125	04/02/2019.	04/09/2029.
494386	AB	1	KIMBERLY-CLARK DE MEXICO			1FE				513,940	102.000	510,000	500,000	506,703			(1,434)			3.800	3.450	AO.	4,381	19,000	07/17/2014.	04/08/2024.
55608J	AC	2	MACQUARIE GROUP LTD.			1FE				496,840	100.120	500,602	500,000	499,985			405			6.000	6.080	JJ.	13,917	30,000	03/10/2010.	01/14/2020.
606822	AD	6	MITSUBISHI UFJ FIN GRP.			1FE				733,964	107.372	751,605	700,000	722,488			(3,242)			3.850	3.270	MS.	8,983	26,950	04/18/2016.	03/01/2026.
60688Q	AS	4	MIZUHO BANK LTD.			1FE				857,412	103.415	879,028	850,000	852,719			(786)			3.500	3.390	MS.	8,264	29,750	05/29/2013.	03/21/2023.
63254A	AE	8	NATIONAL AUSTRALIA BK/NY.			1FE				472,710	102.436	512,180	500,000	490,256			2,963			3.000	3.680	JJ.	6,708	15,000	06/20/2013.	01/20/2023.
656531	AD	2	EQUINOR ASA			1FE				1,051,260	125.112	938,342	750,000	906,687			(23,881)			7.150	3.210	MN.	6,852	53,625	05/22/2013.	11/15/2025.
69832A	AC	0	PANASONIC CORP.			1FE				500,000	102.582	512,911	500,000	500,000						3.113	3.110	JJ.	7,004		07/10/2019.	07/19/2029.
77578J	AB	4	ROLLS ROYCE PLC.		2	2FE				525,692	103.146	515,730	500,000	516,337			(2,674)			3.625	2.980	AO.	3,877	18,125	05/11/2016.	10/14/2025.
826200	AD	9	SIEMENS FINANCIERINGSMAT.			1FE				1,072,960	122.043	1,220,438	1,000,000	1,037,163			(4,545)			6.125	5.440	FA.	22,799	61,250	02/11/2010.	08/17/2026.
85771P	AK	8	EQUINOR ASA			1FE				744,264	102.496	819,973	800,000	776,326			5,375			2.650	3.440	JJ.	9,776	21,200	06/20/2013.	01/15/2024.

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	n	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
92857T AH 0	VODAFONE GROUP PLC.....			.....	D	.....	.....2FE	739,205	...139.310	696,553	500,000	659,885	.....	.....(12,589)	.....	.....	.....7.875	4.000	FA.....	14,875	39,375	11/29/2012.	02/15/2030.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			.....				.....179,896,238	XXX	195,454,717	170,691,698	177,592,991	0	(404,082)	0	0	XXX	XXX	XXX	1,996,786	7,264,104	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
88315L AC 2	TMCL 2019-1A A.....			.....	..	.....	.....1FE	473,178	...100.653	476,428	473,333	473,190	.....	.....(34)	.....	.....	.....3.960	3.960	MON...	573	12,288	04/17/2019.	10/20/2026.
89657B AA 2	TRL 2019-1A A.....			.....	..	.....	.....1FE	976,610	...102.477	1,001,295	977,089	976,643	.....	.....19	.....	.....	.....3.820	3.820	MON...	1,452	25,609	04/02/2019.	04/17/2026.
89679H AN 5	TCF 2018-2A A.....			.....	..	.....	.....1FE	1,283,965	...101.289	1,291,443	1,275,000	1,283,218	.....	.....(1,713)	.....	.....	.....4.190	4.090	MON...	1,632	49,494	01/18/2019.	06/20/2028.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....			.....				.....2,733,753	XXX	2,769,166	2,725,422	2,733,051	0	(1,728)	0	0	XXX	XXX	XXX	3,657	87,391	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....			.....				.....182,629,991	XXX	198,223,883	173,417,120	180,326,042	0	(405,810)	0	0	XXX	XXX	XXX	2,000,443	7,351,495	XXX	XXX
Totals																							
7699999.	Total - Issuer Obligations.....			.....				.....237,100,150	XXX	255,470,523	225,966,698	234,240,958	0	(514,382)	0	0	XXX	XXX	XXX	2,653,789	9,714,615	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....			.....				.....118,413,084	XXX	120,933,164	117,978,263	118,035,299	0	(136,275)	0	0	XXX	XXX	XXX	314,296	3,711,126	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....			.....				.....2,733,753	XXX	2,769,166	2,725,422	2,733,051	0	(1,728)	0	0	XXX	XXX	XXX	3,657	87,391	XXX	XXX
8399999.	Grand Total - Bonds.....			.....				.....358,246,987	XXX	379,172,853	346,670,383	355,009,308	0	(652,385)	0	0	XXX	XXX	XXX	2,971,742	13,513,132	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
9899999. Total Common and Preferred Stock.....					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

SCHEDULE D - PART 3

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

1			2			3	4	5	6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government												
38380A	A5	6	GNR 2016-121 AZ.....		12/20/2019.....		CAPITALIZED INTEREST.....			89,143	89,143	
38380B	N2	7	GNR 2016-153 AZ.....		12/20/2019.....		CAPITALIZED INTEREST.....			192,340	192,340	
38380B	N4	3	GNR 2016-153 ZB.....		12/20/2019.....		CAPITALIZED INTEREST.....			165,761	165,761	
0599999. Total - Bonds - U.S. Government.....										447,244	447,244	0
Bonds - U.S. Special Revenue and Special Assessment												
3136AG	RG	9	FNR 2013-109 PZ.....		12/26/2019.....		CAPITALIZED INTEREST.....			150,393	150,393	
3136AW	B4	8	FNR 2017-45 MK.....		07/19/2019.....		WELLS FARGO.....			2,214,745	2,265,000	4,341
3137BA	AN	2	FHR 4332 VZ.....		12/16/2019.....		CAPITALIZED INTEREST.....			62,700	62,700	
38380U	QZ	9	GNR 2018-15 GZ.....		12/20/2019.....		VARIOUS.....			1,014,737	1,059,109	87
38381B	X3	3	GNR 2019-18 PZ.....		12/20/2019.....		VARIOUS.....			502,282	514,776	733
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....										3,944,857	4,051,978	5,161
Bonds - Industrial and Miscellaneous												
01273P	AA	0	ALBEMARLE WOD PTY LTD.....		11/19/2019.....		BANK OF AMERICA.....			498,580	500,000	
020002	BG	5	ALLSTATE CORP.....		06/05/2019.....		BANK OF AMERICA.....			993,030	1,000,000	
03076K	AB	4	AMERIS BANCORP.....		12/04/2019.....		SANDLER O'NEILL.....			500,000	500,000	
03835V	AG	1	APTIV PLC.....		03/01/2019.....		STIFEL NICOLAUS & CO.....			500,645	500,000	
03836W	AC	7	AQUA AMERICA INC.....		04/24/2019.....		RBC DOMINION.....			999,990	1,000,000	
040555	DA	9	ARIZONA PUBLIC SERVICE.....		11/18/2019.....		CITIGROUP.....			499,720	500,000	
04351L	AB	6	ASCENSION HEALTH.....		01/28/2019.....		RAYMOND JAMES & ASSOCIATES, INC.....			488,735	500,000	4,109
072863	AC	7	BAYLOR SCOTT & WHITE HOLDINGS.....		07/23/2019.....		RAYMOND JAMES & ASSOCIATES, INC.....			550,565	500,000	4,069
110122	CC	0	BRISTOL-MYERS SQUIBB CO.....		05/07/2019.....		MORGAN STANLEY/DEAN WITTER.....			498,290	500,000	
11133T	AD	5	BROADRIDGE FINANCIAL SOL.....		12/04/2019.....		J. P. MORGAN.....			997,170	1,000,000	
133131	AX	0	CAMDEN PROPERTY TRUST.....		06/06/2019.....		J. P. MORGAN.....			498,755	500,000	
15189X	AT	5	CENTERPOINT ENER HOUSTON.....		01/10/2019.....		US BANCORP.....			993,930	1,000,000	
233851	DT	8	DAIMLER FINANCE NA LLC.....		02/19/2019.....		CITIGROUP.....			498,795	500,000	
26078J	AD	2	DUPONT DE NEMOURS INC.....		11/07/2019.....		J. P. MORGAN.....			1,126,610	1,000,000	23,231
29278N	AG	8	ENERGY TRANSFER OPERATING.....		01/09/2019.....		RBC DOMINION.....			498,945	500,000	
29379V	BV	4	ENTERPRISE PRODUCTS OPER.....		06/24/2019.....		J. P. MORGAN.....			499,775	500,000	
31620M	BJ	4	FIDELITY NATL INFO SERV.....		05/14/2019.....		J. P. MORGAN.....			998,260	1,000,000	
48305Q	AD	5	KAISER FOUNDATION HOSPITAL.....		11/07/2019.....		GOLDMAN SACHS, NEW YORK.....			567,200	500,000	634
53227J	AB	0	LIFE STORAGE LP.....		05/22/2019.....		CITIGROUP.....			497,380	500,000	
532457	BT	4	ELI LILLY & CO.....		02/20/2019.....		JEFFERIES.....			997,700	1,000,000	
571676	AE	5	MARS INC.....		03/26/2019.....		J. P. MORGAN.....			997,790	1,000,000	
571748	BG	6	MARSH & MCLENNAN COS INC.....		01/08/2019.....		GOLDMAN SACHS, NEW YORK.....			499,825	500,000	
591894	CC	2	METROPOLITAN EDISON CO.....		01/07/2019.....		MESIROW FINANCIAL.....			1,002,090	1,000,000	
59523U	AQ	0	MID-AMERICA APARTMENTS.....		02/26/2019.....		WELLS FARGO.....			997,200	1,000,000	
59833C	AC	6	MIDWEST CONNECTOR CAPIT.....		05/17/2019.....		VARIOUS.....			1,020,480	1,000,000	4,497
655844	AX	6	NORFOLK SOUTHERN CORP.....		06/12/2019.....		FIRST TENNESEE BANK.....			1,187,330	1,000,000	4,230
66765R	CH	7	NORTHWEST NATURAL GAS CO.....		06/11/2019.....		US BANCORP.....			500,000	500,000	
678858	BU	4	OKLAHOMA G&E CO.....		07/10/2019.....		KEY BANC CAPITAL MARKETS.....			1,015,080	1,000,000	3,208
740189	AN	5	PRECISION CASTPARTS CORP.....		05/02/2019.....		KEY BANC CAPITAL MARKETS.....			606,199	580,000	9,541
744482	BM	1	PUB SVC NEW HAMP.....		06/24/2019.....		J. P. MORGAN.....			498,815	500,000	
74456Q	AV	8	PUBLIC SVC ELEC GAS.....		02/19/2019.....		KEY BANC CAPITAL MARKETS.....			594,465	500,000	12,986
760759	AK	6	REPUBLIC SERVICES INC.....		04/01/2019.....		KEY BANC CAPITAL MARKETS.....			635,880	500,000	2,756
773903	AH	2	ROCKWELL AUTOMATION.....		02/27/2019.....		BANK OF AMERICA.....			498,330	500,000	
78408L	AA	5	JOHNSON (S.C.) & SON INC.....		06/27/2019.....		KEY BANC CAPITAL MARKETS.....			261,740	250,000	1,278
808513	BA	2	CHARLES SCHWAB CORP.....		05/20/2019.....		CREDIT SUISSE FIRST BOSTON.....			498,265	500,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
871829 AY 3	SYSCO CORPORATION.....			07/17/2019.....	FIRST TENNESEE BANK.....		572,645	500,000	7,275
88315L AC 2	TMCL 2019-1A A.....			04/17/2019.....	RBC DOMINION.....		499,836	500,000	
89657B AA 2	TRL 2019-1A A.....			04/02/2019.....	WELLS FARGO.....		999,499	1,000,000	
89679H AN 5	TCF 2018-2A A.....			01/18/2019.....	BOK FINANCIAL SECURITIES INC.....		1,435,020	1,425,000	498
911312 BQ 8	UNITED PARCEL SERVICE.....			03/13/2019.....	MORGAN STANLEY/DEAN WITTER.....		999,330	1,000,000	
92345Y AF 3	VERISK ANALYTICS INC.....			02/27/2019.....	BAIRD, ROBERT W.....		1,001,700	1,000,000	
947890 AJ 8	WEBSTER FINANCIAL CORP.....			03/20/2019.....	JPM CHASE.....		498,335	500,000	
97650W AG 3	WINTRUST FINANCIAL CORP.....			06/03/2019.....	RBC DOMINION.....		1,000,000	1,000,000	
875127 BG 6	TAMPA ELECTRIC CO.....		A.....	07/22/2019.....	mitsubishi ufj securities.....		493,870	500,000	
114259 AU 8	BROOKLYN UNION GAS CO.....		D.....	02/27/2019.....	BANK OF AMERICA.....		500,000	500,000	
30217A AB 9	EXPERIAN FINANCE PLC.....		D.....	01/24/2019.....	STIFEL NICOLAUS & CO.....		1,000,650	1,000,000	
456837 AQ 6	ING GROEP NV.....		D.....	04/02/2019.....	CITIGROUP.....		499,835	500,000	
69832A AC 0	PANASONIC CORP.....		D.....	07/10/2019.....	GOLDMAN SACHS, NEW YORK.....		500,000	500,000	
3899999	Total - Bonds - Industrial and Miscellaneous.....						34,518,284	33,755,000	78,312
8399997	Total - Bonds - Part 3.....						38,910,385	38,254,222	83,473
8399999	Total - Bonds.....						38,910,385	38,254,222	83,473
9999999	Total - Bonds, Preferred and Common Stocks.....						38,910,385	XXX	83,473

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
38378C	RT	6	GNR 2012-13 EG.....	..	12/01/2019.	MBS PAYDOWN.....		57,586	57,586	58,243	57,615	.....	.....(29)	.....	.....(29)	.....	.....57,586	.....	.....	.....0	662	10/20/2040.
38378D	BL	8	GNR 2012-17 CD.....	..	12/01/2019.	MBS PAYDOWN.....		23,271	23,271	25,329	23,202	.....	.....69	.....	.....69	.....	.....23,271	.....	.....	.....0	573	09/20/2040.
38378G	CY	2	GNR 2012-134 EA.....	..	12/01/2019.	MBS PAYDOWN.....		29,404	29,404	30,819	29,517	.....	.....(114)	.....	.....(114)	.....	.....29,404	.....	.....	.....0	580	11/20/2042.
38379U	6F	8	GNR 2017-24 BC.....	..	12/01/2019.	MBS PAYDOWN.....		117,534	117,534	112,135	117,444	.....	.....90	.....	.....90	.....	.....117,534	.....	.....	.....0	1,294	07/16/2050.
38380J	HK	7	GNR 2017-181 AB.....	..	12/01/2019.	MBS PAYDOWN.....		91,643	91,643	88,264	91,564	.....	.....79	.....	.....79	.....	.....91,643	.....	.....	.....0	1,199	04/16/2052.
38380J	XC	7	GNR 2018-45 A.....	..	12/01/2019.	MBS PAYDOWN.....		48,379	48,379	46,670	48,292	.....	.....87	.....	.....87	.....	.....48,379	.....	.....	.....0	730	11/16/2048.
912828	D2	3	US TREASURY N/B.....	..	04/30/2019.	MATURITY.....		10,000,000	10,000,000	9,975,000	9,993,924	.....	.....6,076	.....	.....6,076	.....	.....10,000,000	.....	.....	.....0	81,250	04/30/2019.
0599999.	Total - Bonds - U.S. Government.....							10,367,817	10,367,817	10,336,460	10,361,558	0	6,258	0	6,258	0	10,367,817	0	0	0	86,288	XXX
Bonds - U.S. Political Subdivisions of States																						
180848	DV	2	CLARK CNTY NV.....	..	11/01/2019.	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	999,420	999,705	.....	.....45	.....	.....45	.....	.....999,750	.....	.....250	250	62,600	11/01/2023.
213633	GD	6	COOK CNTY IL CMNTY CONSOL SCH.....	..	12/02/2019.	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,008,540	1,000,965	.....	.....(965)	.....	.....(965)	.....	.....1,000,000	.....	.....	.....0	53,910	12/01/2024.
236091	F3	3	DANE CNTY WI.....	..	10/10/2019.	SECURITY CALLED BY ISSUER at 100.000		715,000	715,000	713,928	714,488	.....	.....65	.....	.....65	.....	.....714,553	.....	.....447	447	30,992	06/01/2024.
567609	EJ	7	MARIEMONT OH CITY SCH DIST.....	..	12/02/2019.	SECURITY CALLED BY ISSUER at 100.000		5,000	5,000	5,115	5,032	.....	.....(17)	.....	.....(17)	.....	.....5,014	.....	.....(14)	(14)	295	12/01/2030.
725277	CD	7	PITTSBURGH PA SCH DIST.....	..	09/03/2019.	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,005,000	1,000,416	.....	.....(416)	.....	.....(416)	.....	.....1,000,000	.....	.....	.....0	52,020	09/01/2024.
940157	RF	9	WASHINGTON MD SUBURBAN SAN DIS.....	..	06/11/2019.	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	997,040	998,248	.....	.....75	.....	.....75	.....	.....998,323	.....	.....1,677	1,677	25,000	06/01/2027.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							4,720,000	4,720,000	4,729,043	4,718,854	0	(1,213)	0	(1,213)	0	4,717,640	0	2,360	2,360	224,817	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
10901R	AV	1	BRIER CREEK IN SCH BLDG CORP.....	..	07/15/2019.	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	60,800	07/15/2024.
155888	AT	7	CENTRL WEBER UT SWR IMPT DIST.....	..	03/01/2019.	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	991,250	994,753	.....	.....83	.....	.....83	.....	.....994,836	.....	.....5,164	5,164	30,750	03/01/2029.
3128HX	SS	5	FHS 268 30.....	..	12/01/2019.	MBS PAYDOWN.....		217,587	217,587	226,563	217,904	.....	.....(317)	.....	.....(317)	.....	.....217,587	.....	.....	.....0	4,038	08/15/2042.
3128KJ	CZ	3	FG A55488.....	..	12/01/2019.	MBS PAYDOWN.....		20,307	20,307	20,224	20,299	.....	.....8	.....	.....8	.....	.....20,307	.....	.....	.....0	709	12/01/2036.
3128MJ	BW	9	FG G08052.....	..	12/01/2019.	MBS PAYDOWN.....		13,968	13,968	13,900	13,964	.....	.....4	.....	.....4	.....	.....13,968	.....	.....	.....0	412	04/01/2035.
3128P7	RY	1	FG C91403.....	..	12/01/2019.	MBS PAYDOWN.....		73,536	73,536	79,167	73,536	.....	.....	.....	.....0	.....	.....73,536	.....	.....	.....0	1,467	03/01/2032.
3128P7	S2	0	FG C91437.....	..	12/01/2019.	MBS PAYDOWN.....		51,534	51,534	54,175	51,666	.....	.....(133)	.....	.....(133)	.....	.....51,534	.....	.....	.....0	1,000	04/01/2032.
31294M	A7	6	FG E02730.....	..	12/01/2019.	MBS PAYDOWN.....		23,125	23,125	24,058	23,246	.....	.....(121)	.....	.....(121)	.....	.....23,125	.....	.....	.....0	494	10/01/2025.
3130AD	SW	3	FEDERAL HOME LOAN BANK.....	..	08/12/2019.	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	998,500	998,635	.....	.....103	.....	.....103	.....	.....998,738	.....	.....1,262	1,262	31,986	03/13/2026.
3133EH	UW	1	FEDERAL FARM CREDIT BANK.....	..	08/28/2019.	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	976,000	978,697	.....	.....2,013	.....	.....2,013	.....	.....980,710	.....	.....19,290	19,290	21,539	05/15/2025.
3136A7	ZV	7	FNR 2012-83 BA.....	..	12/01/2019.	MBS PAYDOWN.....		64,116	64,116	65,759	64,130	.....	.....(14)	.....	.....(14)	.....	.....64,116	.....	.....	.....0	1,459	03/25/2041.
3136A9	BL	1	FNR 2012-106 QP.....	..	12/01/2019.	MBS PAYDOWN.....		61,820	61,820	62,322	61,844	.....	.....(25)	.....	.....(25)	.....	.....61,820	.....	.....	.....0	1,405	10/25/2042.
31371N	CM	5	FN 256676.....	..	12/01/2019.	MBS PAYDOWN.....		31,767	31,767	34,020	32,008	.....	.....(241)	.....	.....(241)	.....	.....31,767	.....	.....	.....0	1,004	04/01/2027.
31371N	SQ	9	FN 257127.....	..	12/01/2019.	MBS PAYDOWN.....		22,813	22,813	24,709	23,044	.....	.....(232)	.....	.....(232)	.....	.....22,813	.....	.....	.....0	702	02/01/2023.
3137A3	JW	0	FHR 3753 AS.....	..	12/01/2019.	MBS PAYDOWN.....		79,779	79,779	82,309	80,170	.....	.....(391)	.....	.....(391)	.....	.....79,779	.....	.....	.....0	1,493	11/15/2025.
3137A8	XZ	6	FHR 3844 DA.....	..	12/01/2019.	MBS PAYDOWN.....		56,749	56,749	60,535	57,269	.....	.....(520)	.....	.....(520)	.....	.....56,749	.....	.....	.....0	1,448	10/15/2039.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3137AG CA 6	FHR 3947 BC.....	..	12/01/2019.	MBS PAYDOWN.....	.....	23,391	23,391	24,192	23,439	.....	.....	(48)	.....	(48)	23,391	.....	.....	.....	.....	330	10/15/2026.
3137AM K7 1	FHR 4020 EJ.....	..	12/01/2019.	MBS PAYDOWN.....	.....	134,372	134,372	134,372	134,372	.....	.....	.....	.....	0	134,372	.....	.....	.....	.....	2,437	02/15/2042.
3137AN QF 5	FHR 4036 PA.....	..	12/01/2019.	MBS PAYDOWN.....	.....	63,998	63,998	65,113	64,084	.....	.....	(86)	.....	(86)	63,998	.....	.....	.....	.....	1,157	04/15/2041.
3137AX TP 8	FHR 4156 PC.....	..	12/01/2019.	MBS PAYDOWN.....	.....	793,187	793,187	788,230	792,424	.....	.....	763	.....	763	793,187	.....	.....	.....	.....	17,664	01/15/2043.
3137BA AN 2	FHR 4332 VZ.....	..	04/15/2019.	MBS PAYDOWN.....	.....	4,800	4,800	4,504	4,792	.....	.....	8	.....	8	4,800	.....	.....	.....	.....	40	01/15/2033.
3137BJ H4 8	FHR 4471 N.....	..	11/01/2019.	MBS PAYDOWN.....	.....	123,515	123,515	138,684	123,924	.....	.....	(409)	.....	(409)	123,515	.....	.....	.....	.....	3,828	12/15/2053.
3137FH JW 4	FHR 4823 DG.....	..	12/01/2019.	MBS PAYDOWN.....	.....	2,646,396	2,646,396	2,672,447	2,656,785	.....	.....	(10,389)	.....	(10,389)	2,646,396	.....	.....	.....	.....	64,380	06/15/2040.
3138L4 2C 6	FN AM4370.....	..	12/01/2019.	MBS PAYDOWN.....	.....	13,918	13,918	16,053	13,984	.....	.....	(66)	.....	(66)	13,918	.....	.....	.....	.....	374	09/01/2031.
3138L4 6B 4	FN AM4465.....	..	12/01/2019.	MBS PAYDOWN.....	.....	88,824	88,824	98,595	89,260	.....	.....	(436)	.....	(436)	88,824	.....	.....	.....	.....	2,184	10/01/2033.
3138L6 ES 3	FN AM5544.....	..	12/01/2019.	MBS PAYDOWN.....	.....	30,204	30,204	34,055	30,309	.....	.....	(106)	.....	(106)	30,204	.....	.....	.....	.....	741	03/01/2034.
31393M W9 8	FHR 2586 WG.....	..	12/01/2019.	MBS PAYDOWN.....	.....	61,287	61,287	62,915	61,375	.....	.....	(88)	.....	(88)	61,287	.....	.....	.....	.....	1,258	03/15/2033.
31395B D7 5	FNR 2006-22 CE.....	..	12/01/2019.	MBS PAYDOWN.....	.....	63,659	63,659	65,367	63,777	.....	.....	(118)	.....	(118)	63,659	.....	.....	.....	.....	1,535	08/25/2023.
31395E YP 6	FHR 2835 HB.....	..	12/01/2019.	MBS PAYDOWN.....	.....	39,351	39,351	40,900	39,475	.....	.....	(124)	.....	(124)	39,351	.....	.....	.....	.....	1,121	08/15/2024.
31396J 2L 8	FHR 3127 CY.....	..	12/01/2019.	MBS PAYDOWN.....	.....	28,162	28,162	29,288	28,241	.....	.....	(79)	.....	(79)	28,162	.....	.....	.....	.....	823	03/15/2026.
31398L BJ 6	FHR 3597 LE.....	..	12/01/2019.	MBS PAYDOWN.....	.....	40,541	40,541	42,410	40,535	.....	.....	7	.....	7	40,541	.....	.....	.....	.....	947	07/15/2039.
31402R JV 2	FN 735676.....	..	12/01/2019.	MBS PAYDOWN.....	.....	19,137	19,137	19,818	19,192	.....	.....	(55)	.....	(55)	19,137	.....	.....	.....	.....	524	07/01/2035.
31403D BW 8	FN 745353.....	..	12/01/2019.	MBS PAYDOWN.....	.....	16,842	16,842	16,385	16,836	.....	.....	6	.....	6	16,842	.....	.....	.....	.....	497	03/01/2036.
31404A GX 6	FN 762614.....	..	12/01/2019.	MBS PAYDOWN.....	.....	34,789	34,789	35,246	34,821	.....	.....	(32)	.....	(32)	34,789	.....	.....	.....	.....	903	12/01/2023.
31404S GD 1	FN 776996.....	..	12/01/2019.	MBS PAYDOWN.....	.....	20,819	20,819	21,619	20,901	.....	.....	(82)	.....	(82)	20,819	.....	.....	.....	.....	659	04/01/2034.
31417G VK 9	FN AB9617.....	..	12/01/2019.	MBS PAYDOWN.....	.....	87,077	87,077	87,213	87,075	.....	.....	2	.....	2	87,077	.....	.....	.....	.....	1,452	06/01/2033.
31417Y 2J 5	FN MA0776.....	..	12/01/2019.	MBS PAYDOWN.....	.....	57,646	57,646	60,745	57,863	.....	.....	(217)	.....	(217)	57,646	.....	.....	.....	.....	1,433	06/01/2031.
31417Y 3N 5	FN MA0804.....	..	12/01/2019.	MBS PAYDOWN.....	.....	31,283	31,283	32,212	31,365	.....	.....	(82)	.....	(82)	31,283	.....	.....	.....	.....	705	07/01/2031.
31417Y TV 9	FN MA0563.....	..	12/01/2019.	MBS PAYDOWN.....	.....	32,370	32,370	33,382	32,458	.....	.....	(88)	.....	(88)	32,370	.....	.....	.....	.....	754	11/01/2030.
31418A E9 5	FN MA1059.....	..	12/01/2019.	MBS PAYDOWN.....	.....	50,172	50,172	53,104	50,326	.....	.....	(154)	.....	(154)	50,172	.....	.....	.....	.....	973	05/01/2032.
31418A EB 0	FN MA1029.....	..	12/01/2019.	MBS PAYDOWN.....	.....	49,461	49,461	52,004	49,658	.....	.....	(197)	.....	(197)	49,461	.....	.....	.....	.....	960	04/01/2032.
31418A TA 6	FN MA1444.....	..	12/01/2019.	MBS PAYDOWN.....	.....	73,330	73,330	75,851	73,493	.....	.....	(163)	.....	(163)	73,330	.....	.....	.....	.....	962	05/01/2033.
31418B TK 2	FN MA2353.....	..	12/01/2019.	MBS PAYDOWN.....	.....	450,180	450,180	461,294	450,923	.....	.....	(742)	.....	(742)	450,180	.....	.....	.....	.....	7,779	08/01/2035.
590545 D9 7	MESA AZ UTILITY SYS REVENUE MUNI TAXBL ..	07/01/2019.	SECURITY CALLED BY ISSUER at 100.000	.....	320,000	320,000	327,270	320,464	.....	.....	(464)	.....	.....	(464)	320,000	.....	.....	.....	.....	19,200	07/01/2024.
590545 F4 6	MESA AZ UTILITY SYS REVENUE MUNI TAXBL ..	07/01/2019.	SECURITY CALLED BY ISSUER at 100.000	.....	680,000	680,000	695,450	680,986	.....	.....	(986)	.....	.....	(986)	680,000	.....	.....	.....	.....	40,800	07/01/2024.
65830T AF 2	NORTH CAROLINA ST TURNPIKE AUT.....	..	01/02/2019.	SECURITY CALLED BY ISSUER at 100.000	.....	1,000,000	1,000,000	1,008,750	1,000,000	.....	.....	.....	.....	0	1,000,000	.....	.....	.....	.....	30,000	01/01/2025.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						11,795,812	11,795,812	11,910,959	11,784,302	0	(14,208)	0	(14,208)	0	11,770,096	0	25,716	25,716	367,126	XXX
Bonds - Industrial and Miscellaneous																					
01877K AB 9	ALLIANCE PIPELINE LP.....	..	12/31/2019.	VARIOUS.....	.....	100,511	100,511	110,311	102,556	.....	.....	(2,045)	.....	(2,045)	100,511	.....	.....	.....	.....	3,516	12/31/2019.
05568Y AA 6	BNSF RAILWAY CO 2007-1 P.....	..	10/02/2019.	SINKING FUND REDEMPTION.....	.....	54,627	54,627	54,627	54,627	.....	.....	.....	.....	0	54,627	.....	.....	.....	.....	1,671	04/01/2024.
06048W QR 4	BANK OF AMERICA CORP.....	..	10/30/2019.	SECURITY CALLED BY ISSUER at 100.000	.....	750,000	750,000	750,000	750,000	.....	.....	.....	.....	0	750,000	.....	.....	.....	.....	22,500	04/30/2030.
09256B AB 3	BLACKSTONE HOLDINGS FINA.....	..	10/10/2019.	SECURITY CALLED BY ISSUER at 105.428	.....	527,140	500,000	494,180	498,435	.....	.....	526	.....	526	498,962	.....	1,038	.....	1,038	58,555	03/15/2021.
126650 BQ 2	CVS PASS-THROUGH.....	..	12/10/2019.	SINKING FUND REDEMPTION.....	.....	21,309	21,309	21,735	21,326	.....	.....	(17)	.....	(17)	21,309	.....	.....	.....	.....	810	01/10/2030.
210795 QB 9	CONTL AIRLINES 2012-2 A.....	..	10/29/2019.	SINKING FUND REDEMPTION.....	.....	31,874	31,874	31,276	31,789	.....	.....	85	.....	85	31,874	.....	.....	.....	.....	951	10/29/2024.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
263534 BR 9	E.I. DU PONT DE NEMOURS.....		..	04/22/2019.	SECURITY CALLED BY ISSUER at 136.913	.....	.....1,369,134	1,000,000	1,206,296	1,190,650	.....	.....(2,245)	.....	.....(2,245)	.....	.....1,188,405	.....	....(188,405)	(188,405)	388,889	12/15/2036.
33803W AA 7	FISHERS LANE ASSOC LLC.....		..	12/05/2019.	SINKING FUND REDEMPTION.....	.....	.....50,866	50,866	52,180	50,932	.....	.....(66)	.....	.....(66)	.....	.....50,866	.....	.....	.....0	1,016	08/05/2030.
347466 AE 4	IRWIN LAND LLC.....		..	12/15/2019.	SINKING FUND REDEMPTION.....	.....	.....30,926	30,926	30,372	30,845	.....	.....81	.....	.....81	.....	.....30,926	.....	.....	.....0	1,235	12/15/2035.
39121J AE 0	GREAT RIVER ENERGY.....		..	07/01/2019.	SINKING FUND REDEMPTION.....	.....	.....72,385	72,385	67,318	72,446	.....	.....(61)	.....	.....(61)	.....	.....72,385	.....	.....	.....0	4,527	07/01/2038.
48248N AA 8	KKR GROUP FINANCE CO.....		..	07/31/2019.	SECURITY CALLED BY ISSUER at 104.421	.....	.....835,371	800,000	861,176	814,724	.....	.....(4,779)	.....	.....(4,779)	.....	.....809,945	.....	.....(9,945)	(9,945)	78,155	09/29/2020.
485134 BL 3	KANSAS CITY POWER & LT.....		..	04/01/2019.	MATURITY.....	.....	.....500,000	500,000	504,385	500,149	.....	.....(149)	.....	.....(149)	.....	.....500,000	.....	.....	.....0	17,875	04/01/2019.
88315L AC 2	TMCL 2019-1A A.....		..	12/20/2019.	MBS PAYDOWN.....	.....	.....26,667	26,667	26,658	.....	.....	.....55	.....	.....55	.....	.....26,667	.....	.....	.....0	384	10/20/2026.
89236T BK 0	TOYOTA MOTOR CREDIT CORP.....		..	06/20/2019.	SECURITY CALLED BY ISSUER at 100.000	.....	.....750,000	750,000	739,875	745,215	.....	.....617	.....	.....617	.....	.....745,832	.....	.....4,168	4,168	11,250	06/20/2029.
89657B AA 2	TRL 2019-1A A.....		..	12/17/2019.	MBS PAYDOWN.....	.....	.....22,911	22,911	22,890	.....	.....	.....35	.....	.....35	.....	.....22,911	.....	.....	.....0	383	04/17/2026.
89679H AN 5	TCF 2018-2A A.....		..	12/20/2019.	MBS PAYDOWN.....	.....	.....150,000	150,000	151,055	.....	.....	.....(89)	.....	.....(89)	.....	.....150,000	.....	.....	.....0	2,942	06/20/2028.
981811 AD 4	WORTHINGTON INDUSTRIES.....		..	08/30/2019.	SECURITY CALLED BY ISSUER at 102.617	.....	.....769,628	750,000	835,553	768,145	.....	.....(9,220)	.....	.....(9,220)	.....	.....758,924	.....	.....(8,924)	(8,924)	62,284	04/15/2020.
67077M AA 6	NUTRIEN LTD.....		A	05/15/2019.	MATURITY.....	.....	.....500,000	500,000	520,780	501,007	.....	.....(1,007)	.....	.....(1,007)	.....	.....500,000	.....	.....	.....0	16,250	05/15/2019.
893526 8Y 2	TRANSCANADA PIPELINES.....		A	01/15/2019.	MATURITY.....	.....	.....750,000	750,000	773,258	750,121	.....	.....(121)	.....	.....(121)	.....	.....750,000	.....	.....	.....0	26,719	01/15/2019.
256853 AA 0	DOLPHIN ENERGY LTD.....		D	06/14/2019.	SINKING FUND REDEMPTION.....	.....	.....43,600	43,600	43,709	43,600	.....	.....	.....	.....0	.....	.....43,600	.....	.....	.....0	1,284	06/15/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						7,356,949	6,905,676	7,297,634	6,926,567	0	(18,400)	0	(18,400)	0	7,107,744	0	(202,068)	(202,068)	701,196	XXX
8399997.	Total - Bonds - Part 4.....						34,240,578	33,789,305	34,274,096	33,791,281	0	(27,563)	0	(27,563)	0	33,963,297	0	(173,992)	(173,992)	..1,379,427	XXX
8399999.	Total - Bonds.....						34,240,578	33,789,305	34,274,096	33,791,281	0	(27,563)	0	(27,563)	0	33,963,297	0	(173,992)	(173,992)	..1,379,427	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						34,240,578	XXX	34,274,096	33,791,281	0	(27,563)	0	(27,563)	0	33,963,297	0	(173,992)	(173,992)	..1,379,427	XXX

E14.2

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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.

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest

NONE

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Cost or Realized Gain (Loss) (Decrease)	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Written Options																								
TOTALS																								

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				0	0						

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)

NONE

SCHEDULE DB - PART E

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

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

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

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 one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

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

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

GRANGE LIFE INSURANCE COMPANY
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							
Fifth Third Bank.....	Kansas City, MO.....					73,299	XXX
Commerce Bank.....	Kansas City, MO.....					100,000	XXX
PNC EFT.....	Kansas City, MO.....					77,091	XXX
PNC Operating.....	Kansas City, MO.....					642,998	XXX
UMB Bank, N.A.....	Kansas City, MO.....					24,500	XXX
0199999. Total - Open Depositories.....		XXX	XXX	0	0	917,888	XXX
0399999. Total Cash on Deposit.....		XXX	XXX	0	0	917,888	XXX
0599999. Total Cash.....		XXX	XXX	0	0	917,888	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	582,922	4. April.....	728,586	7. July.....	1,495,619	10. October.....	725,204
2. February.....	547,451	5. May.....	799,568	8. August.....	284,148	11. November.....	520,077
3. March.....	236,099	6. June.....	398,013	9. September.....	346,912	12. December.....	619,108

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
Exempt Money Market Mutual Funds as Identified by the SVO										
316175	10	8	Fidelity US Government Fund #57.....		12/31/2019.....	1.460		15,834,297	19,717	154,696
38141W	25	7	Goldman Sachs Financial Square Government Fund.....		12/31/2019.....	1.510		1,092,100		8,193
316175	60	3	PNC Fidelity Institutional Government Portfolio - Class III.....		12/31/2019.....	1.750		3,574,894		155,285
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								20,501,291	19,717	318,174
8899999. Total - Cash Equivalents.....								20,501,291	19,717	318,174

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR						
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA	B...	Required Statutory Deposit.....			99,621	100,410
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA						
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM						
33.	New York.....NY						
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH	B...	Required Statutory Deposit.....	2,795,454	2,833,009		
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...	Required Statutory Deposit.....			250,526	251,025
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	2,795,454	2,833,009	350,147	351,435
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

2019 ALPHABETICAL INDEX

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