9 5 3 4 8 2 0 1 9 2 0 1 0 0 1 0 0

HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

Humana Health Plan of Ohio, Inc.

NAIC Group Code 0119 (Current) 0119 (Prior) NAIC Company Code 95348 Employer's ID Number 31-1154200

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

Incorporated/Organized 08/19/1985 Commenced Business 03/10/1979

Statutory Home Office 111 Merchant Street (Street and Number), Cincinnati, OH, US 45246 (City or Town, State, Country and Zip Code)

Main Administrative Office 111 Merchant Street (Street and Number)
Cincinnati, OH, US 45246 (City or Town, State, Country and Zip Code), 513-784-5320 (Area Code) (Telephone Number)

Mail Address P.O. Box 740036 (Street and Number or P.O. Box), Louisville, KY, US 40201-7436 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 West Main Street (Street and Number)
Louisville, KY, US 40202 (City or Town, State, Country and Zip Code), 513-784-5320 (Area Code) (Telephone Number)

Internet Website Address www.humana.com

Statutory Statement Contact Stephenie Warren (Name), 502-580-2050 (Area Code) (Telephone Number)
DOIINQUIRIES@humana.com (E-mail Address), 502-580-2099 (FAX Number)

OFFICERS

President & CEO	Bruce Dale Broussard	Chief Financial Officer	Brian Andrew Kane
Associate VP, Asst Gen Counsel & Corporate Secretary	Joseph Matthew Ruschell #	SVP, Chief Actuary	Vanessa Marie Olson

OTHER

Alan James Bailey, VP & Treasurer	Andrew Joseph Besendorf III #, Appointed Actuary	Courtney Danielle Durall #, Sr Legal Professional & Asst Corp Sec
Douglas Allen Edwards, Vice President	Christopher Howal Hunter, Segment President, Group Business	Steven Edward McCulley, SVP, Medicare
Sean Joseph O'Reilly, SVP, Enterprise Compliance & Chief Compliance Officer	William Mark Preston, VP, Investments	Richard Donald Remmers, SVP, Employer Group Sales
George Renaudin II, SVP, Medicare East & Provider	Donald Hank Robinson, SVP, Tax	Richard Andrew Vollmer Jr., SVP, Medicare Divisional Leader
Timothy Alan Wheatley, Segment President, Retail	Ralph Martin Wilson, Vice President	Cynthia Hillebrand Zipperle, SVP, Chief Accounting Officer & Controller

DIRECTORS OR TRUSTEES

Bruce Dale Broussard	Brian Andrew Kane	Timothy Alan Wheatley

State of Kentucky
County of Jefferson SS:

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

Bruce Dale Broussard President & CEO	Joseph Matthew Ruschell # Corporate Secretary	Alan James Bailey VP & Treasurer

Subscribed and sworn to before me this
24th day of February, 2020

Julia Wentworth
Notary Public
January 10, 2021

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

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	1,009,940	2.607	1,009,940	0	1,009,940	2.607
	1.02 All other governments	0	0.000	0	0	0	0.000
	1.03 U.S. states, territories and possessions, etc. guaranteed	3,598,352	9.289	3,598,352	0	3,598,352	9.289
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	579,745	1.497	579,745	0	579,745	1.497
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	24,991,818	64.512	24,991,818	0	24,991,818	64.512
	1.06 Industrial and miscellaneous	2,184,009	5.638	2,184,009	0	2,184,009	5.638
	1.07 Hybrid securities	0	0.000	0	0	0	0.000
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
	1.11 Total long-term bonds	32,363,863	83.542	32,363,863	0	32,363,863	83.542
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Total common stocks	0	0.000	0	0	0	0.000
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	0	0.000	0	0	0	0.000
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total mortgage loans	0	0.000	0	0	0	0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	0	0.000	0	0	0	0.000
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	2,263,140	5.842	2,263,140	0	2,263,140	5.842
	6.02 Cash equivalents (Schedule E, Part 2)	3,808,034	9.830	3,808,034	0	3,808,034	9.830
	6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
	6.04 Total cash, cash equivalents and short-term investments	6,071,174	15.672	6,071,174	0	6,071,174	15.672
7.	Contract loans	0	0.000	0	0	0	0.000
8.	Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9.	Other invested assets (Schedule BA)	304,479	0.786	304,479	0	304,479	0.786
10.	Receivables for securities	0	0.000	0	0	0	0.000
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	38,739,517	100.000	38,739,517	0	38,739,517	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		304,479
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		304,479
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		304,479

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		57,487,643
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,610,815
3.	Accrual of discount		(3)
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		(247,420)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		32,206,304
7.	Deduct amortization of premium		280,867
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		32,363,864
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		32,363,864

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,009,940	1,011,996	1,014,125	1,005,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	1,009,940	1,011,996	1,014,125	1,005,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	3,598,352	3,671,750	3,886,200	3,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	579,745	590,111	631,421	510,000
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	24,991,818	25,398,368	25,139,765	24,283,692
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	2,184,009	2,193,050	2,189,771	2,166,921
	9.	Canada	0	0	0	0
	10.	Other Countries	0	0	0	0
	11.	Totals	2,184,009	2,193,050	2,189,771	2,166,921
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	32,363,863	32,865,275	32,861,282	30,965,613
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	32,363,863	32,865,275	32,861,282	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,069,359	504,545	0	0	0	XXX	2,573,904	7.6	1,007,011	1.7	2,573,904	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	2,069,359	504,545	0	0	0	XXX	2,573,904	7.6	1,007,011	1.7	2,573,904	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	3,598,352	0	0	XXX	3,598,352	10.6	9,266,385	15.7	3,598,352	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	3,598,352	0	0	XXX	3,598,352	10.6	9,266,385	15.7	3,598,352	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	579,745	0	0	0	XXX	579,745	1.7	0	0.0	579,745	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	579,745	0	0	0	XXX	579,745	1.7	0	0.0	579,745	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,953,089	6,361,591	11,693,423	3,036,474	1,064,326	XXX	24,108,903	71.1	36,117,152	61.4	24,085,102	23,801
5.2 NAIC 2	0	593,213	289,702	0	0	XXX	882,915	2.6	1,141,335	1.9	882,915	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,953,089	6,954,804	11,983,125	3,036,474	1,064,326	XXX	24,991,818	73.7	37,258,487	63.3	24,968,017	23,801

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	232,256	1,249,076	494,595	23	6	XXX	1,975,957	5.8	11,321,286	19.2	63,683	1,912,274
6.2 NAIC 2	0	0	208,051	0	0	XXX	208,051	0.6	0	0.0	208,051	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	232,256	1,249,076	702,647	23	6	XXX	2,184,009	6.4	11,321,286	19.2	271,735	1,912,274
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 4,254,705	8,694,957	15,786,371	3,036,497	1,064,332	0	32,836,861	96.8	XXX	XXX	30,900,786	1,936,075
11.2 NAIC 2	(d) 0	593,213	497,753	0	0	0	1,090,966	3.2	XXX	XXX	1,090,966	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	4,254,705	9,288,170	16,284,124	3,036,497	1,064,332	0	(b) 33,927,827	100.0	XXX	XXX	31,991,752	1,936,075
11.8 Line 11.7 as a % of Col. 7	12.5	27.4	48.0	8.9	3.1	0.0	100.0	XXX	XXX	XXX	94.3	5.7
12. Total Bonds Prior Year												
12.1 NAIC 1	2,119,712	7,568,135	20,114,661	3,487,804	24,421,522	0	XXX	XXX	57,711,834	98.1	57,711,834	0
12.2 NAIC 2	0	0	1,141,335	0	0	0	XXX	XXX	1,141,335	1.9	1,141,335	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	2,119,712	7,568,135	21,255,996	3,487,804	24,421,522	0	XXX	XXX	(b) 58,853,169	100.0	58,853,169	0
12.8 Line 12.7 as a % of Col. 9	3.6	12.9	36.1	5.9	41.5	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	4,029,146	7,471,856	15,298,955	3,036,497	1,064,332	0	30,900,786	91.1	57,711,834	98.1	30,900,786	XXX
13.2 NAIC 2	0	593,213	497,753	0	0	0	1,090,966	3.2	1,141,335	1.9	1,090,966	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	4,029,146	8,065,069	15,796,708	3,036,497	1,064,332	0	31,991,752	94.3	58,853,169	100.0	31,991,752	XXX
13.8 Line 13.7 as a % of Col. 7	12.6	25.2	49.4	9.5	3.3	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	11.9	23.8	46.6	8.9	3.1	0.0	94.3	XXX	XXX	XXX	94.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	225,558	1,223,101	487,415	0	0	0	1,936,075	5.7	0	0.0	XXX	1,936,075
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	225,558	1,223,101	487,415	0	0	0	1,936,075	5.7	0	0.0	XXX	1,936,075
14.8 Line 14.7 as a % of Col. 7	11.7	63.2	25.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.7	3.6	1.4	0.0	0.0	0.0	5.7	XXX	XXX	XXX	XXX	5.7

(a) Includes $ 1,524,488 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, $ 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 $ 1,563,964 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,069,359	504,545	0	0	0	XXX	2,573,904	7.6	1,007,011	1.7	2,573,904	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	2,069,359	504,545	0	0	0	XXX	2,573,904	7.6	1,007,011	1.7	2,573,904	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	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	0	0	3,598,352	0	0	XXX	3,598,352	10.6	9,266,385	15.7	3,598,352	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	3,598,352	0	0	XXX	3,598,352	10.6	9,266,385	15.7	3,598,352	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	579,745	0	0	0	XXX	579,745	1.7	0	0.0	579,745	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	579,745	0	0	0	XXX	579,745	1.7	0	0.0	579,745	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	593,213	2,366,249	18,870	630,000	XXX	3,608,331	10.6	10,411,871	17.7	3,584,530	23,801
5.02 Residential Mortgage-Backed Securities	1,953,089	6,357,770	4,423,349	2,936,446	434,326	XXX	16,104,981	47.5	26,846,616	45.6	16,104,981	0
5.03 Commercial Mortgage-Backed Securities	0	3,821	5,193,527	81,158	0	XXX	5,278,506	15.6	0	0.0	5,278,506	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	1,953,089	6,954,804	11,983,125	3,036,474	1,064,326	XXX	24,991,818	73.7	37,258,487	63.3	24,968,017	23,801
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	0	208,051	0	0	XXX	208,051	0.6	1,515,310	2.6	208,051	0
6.02 Residential Mortgage-Backed Securities	309	420	103	23	6	XXX	862	0.0	1,013	0.0	862	0
6.03 Commercial Mortgage-Backed Securities	231,947	545,501	447,631	0	0	XXX	1,225,079	3.6	8,903,866	15.1	62,822	1,162,258
6.04 Other Loan-Backed and Structured Securities	0	703,155	46,861	0	0	XXX	750,016	2.2	901,097	1.5	0	750,016
6.05 Totals	232,256	1,249,076	702,647	23	6	XXX	2,184,009	6.4	11,321,286	19.2	271,735	1,912,274
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	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	2,069,359	1,677,503	6,172,652	18,870	630,000	XXX	10,568,384	31.1	XXX	XXX	10,544,583	23,801
11.02 Residential Mortgage-Backed Securities	1,953,399	6,358,191	4,423,452	2,936,469	434,332	XXX	16,105,842	47.5	XXX	XXX	16,105,842	0
11.03 Commercial Mortgage-Backed Securities	231,947	549,322	5,641,158	81,158	0	XXX	6,503,585	19.2	XXX	XXX	5,341,327	1,162,258
11.04 Other Loan-Backed and Structured Securities	0	703,155	46,861	0	0	XXX	750,016	2.2	XXX	XXX	0	750,016
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	4,254,705	9,288,170	16,284,124	3,036,497	1,064,332	0	33,927,827	100.0	XXX	XXX	31,991,752	1,936,075
11.09 Line 11.08 as a % of Col. 7	12.5	27.4	48.0	8.9	3.1	0.0	100.0	XXX	XXX	XXX	94.3	5.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,119,712	7,568,135	12,092,099	420,631	0	XXX	XXX	XXX	22,200,577	37.7	22,200,577	0
12.02 Residential Mortgage-Backed Securities	0	0	5,881,383	2,166,076	18,800,170	XXX	XXX	XXX	26,847,629	45.6	26,847,629	0
12.03 Commercial Mortgage-Backed Securities	0	0	3,282,514	0	5,621,352	XXX	XXX	XXX	8,903,866	15.1	8,903,866	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	901,097	0	XXX	XXX	XXX	901,097	1.5	901,097	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	2,119,712	7,568,135	21,255,996	3,487,804	24,421,522	0	XXX	XXX	58,853,169	100.0	58,853,169	0
12.09 Line 12.08 as a % of Col. 9	3.6	12.9	36.1	5.9	41.5	0.0	XXX	XXX	100	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,069,359	1,677,503	6,148,851	18,870	630,000	XXX	10,544,583	31.1	22,200,577	37.7	10,544,583	XXX
13.02 Residential Mortgage-Backed Securities	1,953,399	6,358,191	4,423,452	2,936,469	434,332	XXX	16,105,842	47.5	26,847,629	45.6	16,105,842	XXX
13.03 Commercial Mortgage-Backed Securities	6,389	29,375	5,224,405	81,158	0	XXX	5,341,327	15.7	8,903,866	15.1	5,341,327	XXX
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	901,097	1.5	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	4,029,146	8,065,069	15,796,708	3,036,497	1,064,332	0	31,991,752	94.3	58,853,169	100.0	31,991,752	XXX
13.09 Line 13.08 as a % of Col. 7	12.6	25.2	49.4	9.5	3.3	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	11.9	23.8	46.6	8.9	3.1	0.0	94.3	XXX	XXX	XXX	94.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	0	23,801	0	0	XXX	23,801	0.1	0	0.0	XXX	23,801
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	225,558	519,947	416,753	0	0	XXX	1,162,258	3.4	0	0.0	XXX	1,162,258
14.04 Other Loan-Backed and Structured Securities	0	703,155	46,861	0	0	XXX	750,016	2.2	0	0.0	XXX	750,016
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	225,558	1,223,101	487,415	0	0	0	1,936,075	5.7	0	0.0	XXX	1,936,075
14.09 Line 14.08 as a % of Col. 7	11.7	63.2	25.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.7	3.6	1.4	0.0	0.0	0.0	5.7	XXX	XXX	XXX	XXX	5.7

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	6,467,173	1,365,526	5,101,647	0
2. Cost of cash equivalents acquired	1,597,958,131	1,236,889,202	361,068,929	0
3. Accrual of discount	370,762	370,762	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	1,600,988,032	1,237,061,526	363,926,506	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,808,034	1,563,964	2,244,070	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,808,034	1,563,964	2,244,070	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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 Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Essex Woodlands Health Ventures III, L.P.	0	Palo Alto	CA	Essex Woodlands		09/22/1994	1	1,398,817	304,479	304,479	0	0	0	0	0	0	0	0.000
2599999. Joint Venture Interests - Other - Unaffiliated									1,398,817	304,479	304,479	0	0	0	0	0	0	0	XXX
4899999. Total - Unaffiliated									1,398,817	304,479	304,479	0	0	0	0	0	0	0	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									1,398,817	304,479	304,479	0	0	0	0	0	0	0	XXX

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-6D-7	UNITED STATES TREASURY	SD			1	505,117	100.9766	504,883	500,000	504,545	0	(572)	0	0	2.500	1.706	FA	4,224	0	11/07/2019	02/28/2021
912828-MP-2	UNITED STATES TREASURY	SD			1	253,799	100.2317	250,579	250,000	250,311	0	(2,515)	0	0	3.625	2.595	FA	3,423	9,063	08/09/2018	02/15/2020
912828-NT-3	UNITED STATES TREASURY	SD			1	255,209	100.6016	256,534	255,000	255,084	0	(125)	0	0	2.625	2.571	FA	2,528	6,694	01/14/2019	08/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,014,125	XXX	1,011,996	1,005,000	1,009,940	0	(3,212)	0	0	XXX	XXX	XXX	10,175	15,756	XXX	XXX
0599999. Total - U.S. Government Bonds						1,014,125	XXX	1,011,996	1,005,000	1,009,940	0	(3,212)	0	0	XXX	XXX	XXX	10,175	15,756	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
93974D-WZ-7	WASHINGTON ST			2	1FE	1,302,520	122.8810	1,228,810	1,000,000	1,204,039	0	(29,005)	0	0	5.000	1.710	FA	20,833	50,000	06/29/2016	08/01/2027
93974D-YD-4	WASHINGTON ST			2	1FE	1,295,030	122.3970	1,223,970	1,000,000	1,199,215	0	(28,244)	0	0	5.000	1.780	FA	20,833	50,000	06/29/2016	08/01/2028
93974D-YE-2	WASHINGTON ST			2	1FE	1,288,650	121.8970	1,218,970	1,000,000	1,195,098	0	(27,596)	0	0	5.000	1.840	FA	20,833	50,000	06/29/2016	08/01/2029
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,886,200	XXX	3,671,750	3,000,000	3,598,352	0	(84,845)	0	0	XXX	XXX	XXX	62,500	150,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						3,886,200	XXX	3,671,750	3,000,000	3,598,352	0	(84,845)	0	0	XXX	XXX	XXX	62,500	150,000	XXX	XXX
181059-UM-6	CLARK CNTY NEV SCH DIST				1FE	631,421	115.7080	590,111	510,000	579,745	0	(14,942)	0	0	5.000	1.791	JD	1,133	25,500	05/20/2016	06/15/2024
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						631,421	XXX	590,111	510,000	579,745	0	(14,942)	0	0	XXX	XXX	XXX	1,133	25,500	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						631,421	XXX	590,111	510,000	579,745	0	(14,942)	0	0	XXX	XXX	XXX	1,133	25,500	XXX	XXX
114894-YS-1	BROWARD CNTY FLA ARPT SYS REV			2	1FE	54,479	120.9250	54,416	45,000	54,460	0	(19)	0	0	5.000	2.551	AO	250	0	12/20/2019	10/01/2044
115117-MA-8	BROWARD CNTY FLA WTR & SWR UTIL REV			2	1FE	56,335	125.2240	56,351	45,000	56,312	0	(23)	0	0	5.000	2.131	AO	169	0	12/20/2019	10/01/2039
25477G-PG-4	DISTRICT COLUMBIA INCOME TAX REV			2	1FE	69,683	126.8080	69,744	55,000	69,653	0	(30)	0	0	5.000	1.961	MS	206	0	12/20/2019	03/01/2036
392274-Z6-6	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1FE	31,373	125.4330	31,358	25,000	31,360	0	(13)	0	0	5.000	2.100	AO	306	0	12/20/2019	10/01/2032
414009-MH-0	HARRIS CNTY TEX CULTURAL ED FACS FIN COR				1FE	6,149	122.8370	6,142	5,000	6,145	0	(4)	0	0	5.000	1.500	JD	28	0	12/19/2019	12/01/2026
452252-PD-5	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R				1FE	43,031	123.0560	43,070	35,000	43,004	0	(27)	0	0	5.000	1.540	JJ	39	0	12/19/2019	01/01/2027
48504N-AN-9	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB			2	1FE	23,809	119.0180	23,804	20,000	23,801	0	(8)	0	0	5.000	2.650	MS	333	0	12/20/2019	03/01/2044
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1FE	31,417	125.5790	31,395	25,000	31,403	0	(14)	0	0	5.000	1.990	MN	49	0	12/20/2019	05/15/2032
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY REV			2	1FE	25,142	122.3480	24,470	20,000	23,565	0	(505)	0	0	5.000	2.071	JJ	461	1,000	10/06/2016	07/15/2031
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1FE	630,000	99.9700	629,811	630,000	630,000	0	0	0	0	3.395	3.395	AO	2,436	0	11/07/2019	10/15/2040
592190-NZ-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1FE	18,877	125.1670	18,775	15,000	18,870	0	(7)	0	0	5.000	2.230	JJ	29	0	12/20/2019	07/01/2034
59447T-HF-3	MICHIGAN FIN AUTH REV			2	1FE	521,807	114.1090	513,491	450,000	496,555	0	(7,184)	0	0	5.000	3.050	MN	3,750	22,500	05/03/2016	11/01/2044
646136-6M-8	NEW JERSEY ST TRANSN TR FD AUTH			2	2FE	69,940	116.6450	69,987	60,000	69,921	0	(19)	0	0	5.000	3.060	JD	108	0	12/20/2019	12/15/2039
646140-CR-2	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	42,804	122.1930	42,768	35,000	42,785	0	(20)	0	0	5.000	1.980	JJ	875	0	12/19/2019	01/01/2037
64990G-VD-1	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	19,092	127.1590	19,074	15,000	19,084	0	(8)	0	0	5.000	1.860	JJ	125	0	12/20/2019	07/01/2036
650116-AL-0	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2FE	52,230	112.3360	50,551	45,000	49,221	0	(869)	0	0	5.000	2.768	JJ	1,125	2,250	05/19/2016	07/01/2034
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2FE	574,710	111.4120	557,060	500,000	543,992	0	(9,026)	0	0	5.000	2.900	JJ	12,500	25,000	06/16/2016	07/01/2041
677650-HM-1	OHIO ST WTR DEV AUTH REV			2	1FE	18,913	126.3710	18,956	15,000	18,905	0	(8)	0	0	5.000	2.080	JD	88	0	12/20/2019	12/01/2039
718846-AY-4	PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA			2	1FE	12,296	122.9860	12,299	10,000	12,292	0	(5)	0	0	5.000	2.300	JJ	36	0	12/20/2019	07/01/2037
73358W-3U-6	PORT AUTH N Y & N J			2	1FE	43,569	124.5240	43,583	35,000	43,550	0	(19)	0	0	5.000	2.220	MN	136	0	12/19/2019	11/01/2035
796242-TR-6	SAN ANTONIO TEX ARPT SYS REV			2	1FE	12,461	124.6660	12,467	10,000	12,456	0	(5)	0	0	5.000	2.130	JJ	36	0	12/20/2019	07/01/2032
79766D-LY-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1FE	42,845	122.4380	42,853	35,000	42,828	0	(16)	0	0	5.000	2.320	MN	292	0	12/20/2019	05/01/2038
847113-CC-9	SPARTANBURG S C REGL HEALTH SVCS INC HOS			1	1FE	220,000	104.1270	229,079	220,000	220,000	0	0	0	0	3.558	3.557	AO	1,652	7,828	12/15/2017	04/15/2026
882667-AJ-7	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1,2	2FE	115,669	112.2140	112,214	100,000	110,322	0	(1,543)	0	0	5.000	3.101	JD	14	5,000	05/19/2016	12/31/2040
882667-AK-4	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1,2	2FE	114,329	111.4410	111,441	100,000	109,458	0	(1,411)	0	0	5.000	3.251	JD	14	5,000	05/19/2016	12/31/2045
917567-EX-3	UTAH TRAN AUTH SALES TAX REV			1,2	1FE	385,000	101.5260	390,875	385,000	385,000	0	0	0	0	3.443	3.443	JD	1,289	0	11/07/2019	12/15/2042
93974E-BS-4	WASHINGTON ST			2	1FE	43,817	125.3780	43,882	35,000	43,798	0	(19)	0	0	5.000	2.050	JD	146	0	12/20/2019	06/01/2038
956622-K3-7	WEST VIRGINIA ST HOSP FIN AUTH HOSP REV				1FE	432,416	117.9600	406,962	345,000	399,590	0	(9,491)	0	0	5.000	1.910	JD	1,438	17,250	05/06/2016	06/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,712,192	XXX	3,666,877	3,315,000	3,608,331	0	(30,291)	0	0	XXX	XXX	XXX	27,929	85,828	XXX	XXX
3128MJ-Y2-0	FH G08728 - RMBS			4	1	114,712	105.5100	113,164	107,254	114,298	0	20	0	0	4.000	2.592	MON	358	4,290	11/09/2016	10/01/2046
3128MJ-Y8-7	FH G08734 - RMBS			4	1	177,793	105.5049	175,257	166,113	177,290	0	174	0	0	4.000	2.560	MON	554	6,645	11/09/2016	11/01/2046
31329N-J7-4	FH ZA4786 - RMBS			4	1	141,744	102.9460	141,734	137,678	141,781	0	37	0	0	3.000	2.496	MON	344	0	12/23/2019	12/01/2046
3132D5-4K-5	FH SB8026 - RMBS			4	1	503,750	100.9167	504,584	500,000	503,742	0	(8)	0	0	2.500	2.334	MON	1,042	0	12/12/2019	01/01/2035
3132DV-KU-8	FH SD7507 - RMBS			4	1	127,202	102.9448	127,511	123,863	127,206	0	4	0	0	3.000	2.525	MON	310	0	12/23/2019	11/01/2049
3132DV-KV-6	FH SD7508 - RMBS			4	1	52,836	105.2818	52,966	50,309	52,843	0	8	0	0	3.500	2.169	MON	147	0	12/24/2019	10/01/2049
3132DV-KW-4	FH SD7509 - RMBS			4	1	626,035	102.6359	626,423	610,335	625,975	0	(60)	0	0	3.000	2.547	MON	1,526	0	12/23/2019	11/01/2049
3132WG-TS-6	FH G43260 - RMBS			4	1	185,338	105.5035	182,693	173,163	183,570	0	(1,057)	0	0	4.000	2.707	MON	577	6,927	11/09/2016	09/01/2046
3132WH-EE-1	FH G43732 - RMBS			4	1	4,072,620	102.6060	4,179,731	4,073,575	4,072,519	0	(159)	0	0	3.000	3.003	MON	10,184	122,207	11/29/2016	10/01/2046
31335A-ZF-8	FH G60742 - RMBS			4	1	2,110,353	102.6059	2,165,854	2,110,847	2,110,279	0	(21)	0	0	3.000	3.003	MON	5,277	63,325	11/29/2016	10/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BP-DW-6	FHR 4583B UP - CMO/RMBS			4	1	1,174,465	102.3903	1,148,786	1,121,967	1,167,555	0	(2,966)	0	0	3.000	2.041	MON	2,805	33,659	11/01/2016	07/15/2045
3137BS-ZE-6	FHR 4631A GP - CMO/RMBS			4	1	480,268	104.6120	469,139	448,456	476,264	0	(883)	0	0	3.500	2.094	MON	1,308	15,696	11/02/2016	03/15/2046
3138EJ-ZR-2	FN AL2551 - RMBS			4	1	187,626	105.7996	186,256	176,046	186,685	0	(66)	0	0	3.500	2.383	MON	513	6,162	09/19/2016	10/01/2042
3138EP-S4-7	FN AL6838 - RMBS			4	1	196,985	107.1700	197,904	184,664	195,490	0	(343)	0	0	4.000	2.790	MON	616	7,387	08/04/2015	04/01/2043
3138EQ-HY-1	FN AL7446 - RMBS			4	1	245,407	107.0834	246,390	230,091	244,234	0	123	0	0	4.000	2.665	MON	767	9,204	12/02/2015	09/01/2045
3138EQ-ZF-2	FN AL7941 - RMBS			4	1	699,790	107.4739	689,992	642,009	694,984	0	(950)	0	0	4.000	2.247	MON	2,140	25,680	08/29/2016	12/01/2045
3138ET-TP-1	FN AL8657 - RMBS			4	1	651,228	108.8174	645,878	593,543	645,924	0	(1,505)	0	0	4.000	2.119	MON	1,978	23,742	08/29/2016	06/01/2046
3138LV-CV-3	FN A04583 - RMBS			4	1	164,172	105.8060	162,923	153,983	163,553	0	163	0	0	3.500	2.344	MON	449	5,389	09/19/2016	06/01/2042
3138MO-SE-1	FN A08616 - RMBS			4	1	141,281	105.8062	140,207	132,513	140,690	0	79	0	0	3.500	2.357	MON	387	4,638	09/19/2016	07/01/2042
3138W1-4Q-7	FN AR4430 - RMBS			4	1	1,729,210	102.9943	1,720,371	1,670,356	1,720,050	0	722	0	0	3.000	2.483	MON	4,176	50,111	04/03/2013	03/01/2043
3138WE-AJ-8	FN AS4508 - RMBS			4	1	128,274	103.4810	126,531	122,275	126,570	0	(249)	0	0	3.000	1.882	MON	306	3,668	03/05/2015	02/01/2030
3140J7-K4-6	FN BM3014 - RMBS			4	1	148,084	105.3564	150,786	143,120	147,828	0	(81)	0	0	3.500	2.866	MON	417	5,009	11/02/2017	02/01/2045
3140X3-BA-5	FN FM0032 - RMBS			4	1	184,686	105.8267	184,820	174,644	184,796	0	110	0	0	3.500	2.386	MON	509	0	12/23/2019	09/01/2048
3140X5-H3-0	FN FM2049 - RMBS			4	1	177,480	102.1999	177,828	174,000	177,482	0	2	0	0	3.000	2.649	MON	435	0	12/23/2019	12/01/2049
3140X5-J3-8	FN FM2081 - RMBS			4	1	64,883	103.0384	64,914	63,000	64,881	0	(1)	0	0	3.000	2.487	MON	158	0	12/20/2019	12/01/2049
3140X5-JX-2	FN FM2077 - RMBS			4	1	237,605	102.9052	237,711	231,000	237,600	0	(5)	0	0	3.000	2.510	MON	578	0	12/20/2019	12/01/2049
3140X5-JZ-7	FN FM2079 - RMBS			4	1	152,574	102.5865	152,854	149,000	152,575	0	2	0	0	3.000	2.585	MON	373	0	12/23/2019	12/01/2049
3140X5-KF-9	FN FM2093 - RMBS			4	1	127,252	106.1045	127,325	120,000	127,328	0	76	0	0	3.500	2.339	MON	350	0	12/23/2019	07/01/2048
31418D-HD-7	FN MA3827 - RMBS			4	1	504,245	100.9167	504,199	499,619	504,238	0	(7)	0	0	2.500	2.296	MON	1,041	0	12/11/2019	11/01/2034
31418D-JJ-2	FN MA3864 - RMBS			4	1	400,693	100.9167	401,014	397,372	400,687	0	(6)	0	0	2.500	2.315	MON	828	0	11/22/2019	12/01/2034
35563P-LH-0	SCRT 193SC MA - CMO			4	1	137,817	103.9488	137,055	131,849	138,103	0	286	0	0	3.500	2.927	MON	385	1,923	08/06/2019	10/25/2058
35563P-ML-0	SCRT 194SC MA - CMO			4	1	98,155	101.9370	97,910	96,050	97,963	0	(192)	0	0	3.000	2.601	MON	240	480	11/06/2019	02/25/2059
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						16,144,561	XXX	16,240,709	15,708,692	16,104,981	0	(6,754)	0	0	XXX	XXX	XXX	41,075	396,141	XXX	XXX
3137FC-KD-5	FHMS KGS1 AFX - CMBS			4	1	4,757,714	104.0679	4,943,225	4,750,000	4,755,320	0	(1,660)	0	0	3.000	2.974	MON	11,875	142,500	12/05/2017	10/25/2027
3137FD-ES-7	FHMS K1504 A2 - CMBS			4	1	525,298	107.3642	547,557	510,000	523,186	0	(1,213)	0	0	3.424	3.115	MON	1,455	17,462	01/11/2018	04/25/2032
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						5,283,012	XXX	5,490,782	5,260,000	5,278,506	0	(2,873)	0	0	XXX	XXX	XXX	13,330	159,962	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						25,139,765	XXX	25,398,368	24,283,692	24,991,818	0	(39,918)	0	0	XXX	XXX	XXX	82,334	641,931	XXX	XXX
00206R-GL-0	AT&T INC			1,2	2FE	208,516	108.8149	217,630	200,000	208,051	0	(465)	0	0	4.100	3.511	FA	3,098	4,100	06/14/2019	02/15/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						208,516	XXX	217,630	200,000	208,051	0	(465)	0	0	XXX	XXX	XXX	3,098	4,100	XXX	XXX
05946X-BV-4	BAFC 031 A1 - CMO/RMBS			4	1FE	870	102.9853	877	851	862	0	(2)	0	0	6.000	5.404	MON	4	51	05/22/2003	05/20/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						870	XXX	877	851	862	0	(2)	0	0	XXX	XXX	XXX	4	51	XXX	XXX
056054-AA-7	BX 19XL A - CMBS			4	1FE	192,000	100.0802	192,154	192,000	192,000	0	0	0	0	2.685	2.725	MON	243	762	10/09/2019	10/15/2036
05606K-AA-0	BX 19MMP A - CMBS			4	1FE	100,000	99.9374	99,937	100,000	100,000	0	0	0	0	2.740	2.780	MON	129	885	08/15/2019	08/15/2036
06540V-BB-0	BANK 19BN24 A3 - CMBS			4	1FE	62,827	102.5398	62,549	61,000	62,822	0	(5)	0	0	2.960	2.606	MON	150	0	12/11/2019	11/17/2062
23306G-AA-5	DBGS 18BIOD A - CMBS			4	1FE	463,562	99.6864	462,614	464,069	463,472	0	(90)	0	0	2.543	2.605	MON	557	3,174	10/07/2019	05/15/2035
23312V-AF-3	DBJPM 16C3 A5 - CMBS			4	1FE	391,396	102.2898	388,701	380,000	387,786	0	(1,122)	0	0	2.890	2.550	MON	915	10,982	07/26/2016	08/12/2049
46591J-AA-4	JPMCC 19BROK A - CMBS			4	1FE	19,000	99.9985	19,000	19,000	19,000	0	0	0	0	2.740	2.780	MON	25	90	09/24/2019	09/17/2029
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,228,785	XXX	1,224,956	1,216,069	1,225,079	0	(1,217)	0	0	XXX	XXX	XXX	2,020	15,892	XXX	XXX
69335P-DG-7	PFSFC 19B A - ABS			4	1FE	500,000	100.0429	500,215	500,000	500,000	0	0	0	0	2.290	2.325	MON	509	2,061	10/11/2019	09/15/2023
69688X-AS-0	PLMRS 141RR A1R - CDO			4	1FE	251,600	99.7495	249,374	250,000	250,016	0	(1,080)	0	0	3.132	3.143	JAJO	1,653	9,269	02/08/2018	01/17/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						751,600	XXX	749,588	750,000	750,016	0	(1,080)	0	0	XXX	XXX	XXX	2,162	11,330	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,189,771	XXX	2,193,050	2,166,921	2,184,009	0	(2,764)	0	0	XXX	XXX	XXX	7,284	31,373	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7699999. Total - Issuer Obligations						9,452,454	XXX	9,158,363	8,030,000	9,004,420	0	(133,754)	0	0	XXX	XXX	XXX	104,835	281,184	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						16,145,430	XXX	16,241,586	15,709,544	16,105,842	0	(6,757)	0	0	XXX	XXX	XXX	41,079	396,192	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						6,511,797	XXX	6,715,738	6,476,069	6,503,585	0	(4,090)	0	0	XXX	XXX	XXX	15,351	175,854	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						751,600	XXX	749,588	750,000	750,016	0	(1,080)	0	0	XXX	XXX	XXX	2,162	11,330	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						32,861,282	XXX	32,865,275	30,965,613	32,363,863	0	(145,681)	0	0	XXX	XXX	XXX	163,427	864,561	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-6D-7	UNITED STATES TREASURY		11/07/2019	UknownNOMURA		505,117	500,000	2,370
912828-NT-3	UNITED STATES TREASURY		01/14/2019	JP MORGAN SECS INC., - FIXED INCOME		255,209	255,000	2,783
0599999. Subtotal - Bonds - U.S. Governments						760,326	755,000	5,153
114894-YS-1	BROWARD CNTY FLA ARPT SYS REV		12/20/2019	Bank of America Securities		54,479	45,000	206
115117-MA-8	BROWARD CNTY FLA WTR & SWR UTIL REV		12/20/2019	JP MORGAN SECS INC., - FIXED INCOME		56,335	45,000	125
25477G-PG-4	DISTRICT COLUMBIA INCOME TAX REV		12/20/2019	MORGAN STANLEY CO		69,683	55,000	153
31329N-J7-4	FH ZA4786 - RMBS		12/23/2019	JP MORGAN SECS INC., - FIXED INCOME		141,744	137,678	287
3132D5-4K-5	FH SB8026 - RMBS		12/12/2019	GOLDMAN		503,750	500,000	556
3132DV-KU-8	FH SD7507 - RMBS		12/23/2019	CITIGROUP GLOBAL MARKETS INC.		127,202	123,863	258
3132DV-KV-6	FH SD7508 - RMBS		12/24/2019	CITIGROUP GLOBAL MARKETS INC.		52,836	50,309	127
3132DV-KW-4	FH SD7509 - RMBS		12/23/2019	VARIOUS		626,035	610,335	691
3140X3-BA-5	FN FM0032 - RMBS		12/23/2019	MORGAN STANLEY CO		184,686	174,644	424
3140X5-H3-0	FN FM2049 - RMBS		12/23/2019	JP MORGAN SECS INC., - FIXED INCOME		177,480	174,000	363
3140X5-J3-8	FN FM2081 - RMBS		12/20/2019	MORGAN STANLEY CO		64,883	63,000	116
3140X5-JX-2	FN FM2077 - RMBS		12/20/2019	MORGAN STANLEY CO		237,605	231,000	424
3140X5-JZ-7	FN FM2079 - RMBS		12/23/2019	MORGAN STANLEY CO		152,574	149,000	310
3140X5-KF-9	FN FM2093 - RMBS		12/23/2019	MORGAN STANLEY CO		127,252	120,000	292
31418D-HD-7	FN MA3827 - RMBS		12/11/2019	MORGAN STANLEY CO		504,245	499,619	555
31418D-JJ-2	FN MA3864 - RMBS		12/01/2019	MORGAN STANLEY CO		400,693	397,372	442
35563P-LH-0	SCRT 193SC MA - CMO		09/01/2019	CITIGROUP GLOBAL MARKETS INC.		146,337	140,000	585
35563P-ML-0	SCRT 194SC MA - CMO		11/06/2019	WELLS FARGO SECURITIES		100,148	98,000	351
392274-Z6-6	GREATER ORLANDO AVIATION AUTH ORLANDO FL		12/20/2019	WELLS FARGO, N.A./SIG		31,373	25,000	281
414009-MH-0	HARRIS CNTY TEX CULTURAL ED FACS FIN COR		12/19/2019	MORGAN STANLEY CO		6,149	5,000	22
452252-PD-5	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		12/19/2019	WELLS FARGO, N.A./SIG		43,031	35,000	0
48504N-AN-9	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB		12/20/2019	Bank of America Securities		23,809	20,000	314
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV		12/20/2019	CITIGROUP GLOBAL MARKETS INC.		31,417	25,000	24
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		11/07/2019	Bank of America Securities		630,000	630,000	0
592190-NZ-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR		12/20/2019	WELLS FARGO, N.A./SIG		18,877	15,000	15
646136-6M-8	NEW JERSEY ST TRANSN TR FD AUTH		12/20/2019	RBC CAPITAL MARKETS		69,940	60,000	50
646140-CR-2	NEW JERSEY ST TPK AUTH TPK REV		12/19/2019	Bank of America Securities		42,804	35,000	836
64990G-VD-1	NEW YORK STATE DORMITORY AUTHORITY		12/20/2019	Morgan Stanley Senior Funding		19,092	15,000	110
677650-HM-1	OHIO ST WTR DEV AUTH REV		12/20/2019	CITIGROUP GLOBAL MARKETS INC.		18,913	15,000	73
718846-AY-4	PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA		12/20/2019	WELLS FARGO, N.A./SIG		12,296	10,000	26
73358W-3U-6	PORT AUTH N Y & N J		12/19/2019	RBC CAPITAL MARKETS		43,569	35,000	97
796242-TR-6	SAN ANTONIO TEX ARPT SYS REV		12/20/2019	WELLS FARGO, N.A./SIG		12,461	10,000	26
79766D-LY-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		12/20/2019	WELLS FARGO, N.A./SIG		42,845	35,000	258
917567-EX-3	UTAH TRAN AUTH SALES TAX REV		11/07/2019	WELLS FARGO, N.A./SIG		385,000	385,000	0
93974E-BS-4	WASHINGTON ST		12/20/2019	CITIGROUP GLOBAL MARKETS INC.		43,817	35,000	112
3199999. Subtotal - Bonds - U.S. Special Revenues						5,203,357	5,003,820	8,509
00206R-GL-0	AT&T INC		06/14/2019	MORGAN STANLEY CO		208,516	200,000	2,802
056054-AA-7	BX 19XL A - CMBS		10/09/2019	CITIGROUP GLOBAL MARKETS INC.		192,000	192,000	0
05606K-AA-0	BX 19MMP A - CMBS		08/15/2019	MORGAN STANLEY CO		100,000	100,000	0
06540V-BB-0	BANK 19BN24 A3 - CMBS		12/11/2019	Bank of America Securities		62,827	61,000	90
23306G-AA-5	DBGS 18BIOD A - CMBS		10/07/2019	MORGAN STANLEY CO		463,562	464,069	876
46591J-AA-4	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		09/24/2019	JP MORGAN SECS INC., - FIXED INCOME		19,000	19,000	0
69335P-DG-7	PFSFC 19B A - ABS		10/11/2019	JP MORGAN SECS INC., - FIXED INCOME		500,000	500,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,545,905	1,536,069	3,768
8399997. Total - Bonds - Part 3						7,509,589	7,294,889	17,429
8399998. Total - Bonds - Part 5						101,227	100,000	142
8399999. Total - Bonds						7,610,815	7,394,889	17,571
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						7,610,815	XXX	17,571

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-LY-4	UNITED STATES TREASURY		11/15/2019	Maturity @ 100.00		500,000	500,000	507,285	504,096	0	(4,096)	0	(4,096)	0	500,000	0	0	0	16,875	11/15/2019
912828-SD-3	UNITED STATES TREASURY		01/31/2019	Maturity @ 100.00		250,000	250,000	252,686	250,090	0	(90)	0	(90)	0	250,000	0	0	0	1,563	01/31/2019
0599999. Subtotal - Bonds - U.S. Governments						750,000	750,000	759,971	754,186	0	(4,186)	0	(4,186)	0	750,000	0	0	0	18,438	XXX
373384-3Z-7	GEORGIA ST		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		669,632	565,000	734,477	687,254	0	(4,553)	0	(4,553)	0	682,701	0	(13,068)	(13,068)	18,598	02/01/2025
373384-5W-2	GEORGIA ST		01/15/2019	PERSHING LLC		616,273	580,000	671,924	625,097	0	(989)	0	(989)	0	624,108	0	(7,835)	(7,835)	15,789	01/01/2021
419792-MH-6	HAWAII ST		03/20/2019	MORGAN STANLEY CO		121,177	100,000	129,711	123,536	0	(630)	0	(630)	0	122,907	0	(1,730)	(1,730)	2,375	10/01/2026
419792-MJ-2	HAWAII ST		01/15/2019	PERSHING LLC		119,453	100,000	126,124	120,876	0	(110)	0	(110)	0	120,766	0	(1,313)	(1,313)	1,472	10/01/2027
574193-MP-0	MARYLAND ST		01/15/2019	PERSHING LLC		790,375	735,000	875,223	804,456	0	(1,255)	0	(1,255)	0	803,200	0	(12,825)	(12,825)	4,696	06/01/2021
574193-MQ-8	MARYLAND ST		03/20/2019	RBC CAPITAL MARKETS		556,939	505,000	616,347	569,947	0	(4,122)	0	(4,122)	0	565,825	0	(8,886)	(8,886)	7,785	06/01/2022
658256-Z2-1	NORTH CAROLINA ST		01/15/2019	DAVIDSON (D.A.) & CO. INC.		430,654	380,000	471,249	437,144	0	(554)	0	(554)	0	436,590	0	(5,936)	(5,936)	2,428	06/01/2023
658256-Z4-7	NORTH CAROLINA ST		03/20/2019	EMMET + CO., INC		190,027	160,000	206,333	192,932	0	(1,078)	0	(1,078)	0	191,854	0	(1,827)	(1,827)	2,467	06/01/2025
677522-HS-6	OHIO ST		01/15/2019	PERSHING LLC		396,823	355,000	437,740	404,293	0	(537)	0	(537)	0	403,755	0	(6,933)	(6,933)	1,578	12/15/2022
677522-HT-4	OHIO ST		01/15/2019	FIRST TENNESSEE BANK BOND DIVI		406,560	355,000	443,107	412,453	0	(494)	0	(494)	0	411,959	0	(5,399)	(5,399)	1,578	12/15/2023
70914P-D9-0	PENNSYLVANIA (COMMONWEALTH OF)		03/20/2019	PERSHING LLC		235,234	200,000	250,304	238,029	0	(1,190)	0	(1,190)	0	236,839	0	(1,605)	(1,605)	5,194	09/15/2025
70914P-E2-4	PENNSYLVANIA (COMMONWEALTH OF)		03/20/2019	PERSHING LLC		239,344	200,000	253,234	241,692	0	(1,119)	0	(1,119)	0	240,573	0	(1,229)	(1,229)	5,194	09/15/2026
928109-L5-4	VIRGINIA ST		01/15/2019	PERSHING LLC		236,526	220,000	263,855	241,290	0	(385)	0	(385)	0	240,905	0	(4,379)	(4,379)	1,406	06/01/2021
97705M-JG-1	WISCONSIN ST		01/15/2019	PERSHING LLC		197,892	170,000	206,183	200,608	0	(222)	0	(222)	0	200,386	0	(2,494)	(2,494)	1,794	11/01/2024
97705M-KM-6	WISCONSIN ST		01/15/2019	STERNE, AGEE & LEACH, INC.		191,745	170,000	199,493	195,490	0	(165)	0	(165)	0	195,325	0	(3,580)	(3,580)	1,794	05/01/2038
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,398,655	4,795,000	5,885,306	5,495,096	0	(17,403)	0	(17,403)	0	5,477,693	0	(79,039)	(79,039)	74,149	XXX
008770-PQ-6	AIKEN CNTY S C CONS SCH DIST		01/15/2019	PERSHING LLC		415,830	390,000	458,558	420,805	0	(633)	0	(633)	0	420,173	0	(4,343)	(4,343)	7,367	03/01/2021
021087-UZ-2	ALPINE UTAH SCH DIST		03/20/2019	PERSHING LLC		548,415	500,000	610,015	561,076	0	(4,202)	0	(4,202)	0	556,874	0	(8,459)	(8,459)	12,986	03/15/2022
181059-UK-0	CLARK CNTY NEV SCH DIST		01/15/2019	PERSHING LLC		223,922	205,000	246,826	229,536	0	(307)	0	(307)	0	229,229	0	(5,308)	(5,308)	911	06/15/2022
181059-UL-8	CLARK CNTY NEV SCH DIST		03/20/2019	PERSHING LLC		572,001	510,000	624,204	584,185	0	(3,559)	0	(3,559)	0	580,626	0	(8,625)	(8,625)	6,871	06/15/2023
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST NO 194		03/20/2019	PERSHING LLC		143,249	125,000	156,643	146,204	0	(879)	0	(879)	0	145,325	0	(2,076)	(2,076)	4,010	02/01/2024
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,903,416	1,730,000	2,096,246	1,941,806	0	(9,580)	0	(9,580)	0	1,932,227	0	(28,811)	(28,811)	32,145	XXX
08451P-AY-7	BERKS CNTY PA INDL DEV AUTH HEALTH SYS R		03/20/2019	MERRILL LYNCH PIERCE FENNER		165,537	150,000	168,174	166,357	0	(348)	0	(348)	0	166,009	0	(472)	(472)	2,938	11/01/2050
3128MJ-Y2-0	FH G08728 - RMBS		12/01/2019	Paydown		22,992	22,992	24,590	24,497	0	(1,506)	0	(1,506)	0	22,992	0	0	0	550	10/01/2046
3128MJ-Y8-7	FH G08734 - RMBS		12/01/2019	Paydown		38,676	38,676	41,395	41,238	0	(2,562)	0	(2,562)	0	38,676	0	0	0	923	11/01/2046
3132WG-TS-6	FH Q43260 - RMBS		12/01/2019	Paydown		12,980	12,980	13,893	13,839	0	(859)	0	(859)	0	12,980	0	0	0	392	09/01/2046
3132WH-EE-1	FH Q43732 - RMBS		12/01/2019	Paydown		408,500	408,500	408,404	408,410	0	90	0	90	0	408,500	0	0	0	8,381	10/01/2046
31335A-ZF-8	FH G60742 - RMBS		12/01/2019	Paydown		190,455	190,455	190,411	190,413	0	(40)	0	(40)	0	190,455	0	0	0	3,336	10/01/2046
31335B-KG-0	FH G61195 - RMBS		03/22/2019	VARIOUS		311,558	307,217	317,813	317,430	0	(222)	0	(222)	0	317,208	0	(5,650)	(5,650)	3,290	08/01/2044
3137BP-DW-6	FHR 4583B UP - CMO/RMBS		12/01/2019	Paydown		174,127	174,127	182,274	181,662	0	(7,536)	0	(7,536)	0	174,127	0	0	0	2,806	07/15/2045
3137BP-JX-8	FHR 4582B PA - CMO/RMBS		03/26/2019	VARIOUS		1,403,940	1,396,609	1,461,639	1,456,758	0	(3,349)	0	(3,349)	0	1,453,410	0	(49,470)	(49,470)	13,382	11/15/2045
3137BS-ZE-6	FHR 4631A GP - CMO/RMBS		12/01/2019	Paydown		82,292	82,292	88,130	87,557	0	(5,265)	0	(5,265)	0	82,292	0	0	0	1,566	03/15/2046
3137BX-QY-1	FHMS K064 A2 - CMBS		03/20/2019	WELLS FARGO SECURITIES		787,503	775,000	794,072	792,166	0	(464)	0	(464)	0	791,702	0	(4,199)	(4,199)	7,704	03/25/2027
3137FB-BX-3	FHMS K068 A2 - CMBS		03/20/2019	CITIGROUP GLOBAL MARKETS INC.		330,230	325,000	332,998	332,237	0	(182)	0	(182)	0	332,055	0	(1,824)	(1,824)	3,251	08/25/2027
3137FC-M4-3	FHMS K729 A2 - CMBS		12/19/2019	JP MORGAN SECS INC., - FIXED INCOME		3,344,500	3,200,000	3,295,946	3,282,514	0	(14,454)	0	(14,454)	0	3,268,059	0	76,441	76,441	106,763	10/25/2024
3138EJ-ZR-2	FN AL2551 - RMBS		12/01/2019	Paydown		30,404	30,404	32,405	32,253	0	(1,849)	0	(1,849)	0	30,404	0	0	0	607	10/01/2042
3138EP-S4-7	FN AL6838 - RMBS		12/01/2019	Paydown		29,181	29,181	31,128	30,946	0	(1,765)	0	(1,765)	0	29,181	0	0	0	729	04/01/2043
3138EP-WL-4	FN AL6950 - RMBS		12/26/2019	VARIOUS		154,263	145,654	156,180	155,231	0	(1,566)	0	(1,566)	0	153,665	0	597	597	5,778	12/01/2042
3138EQ-HY-1	FN AL7446 - RMBS		12/01/2019	Paydown		49,523	49,523	52,820	52,541	0	(3,017)	0	(3,017)	0	49,523	0	0	0	1,214	09/01/2045
3138EQ-ZF-2	FN AL7941 - RMBS		12/01/2019	Paydown		119,399	119,399	130,145	129,428	0	(10,029)	0	(10,029)	0	119,399	0	0	0	2,862	12/01/2045
3138ET-TP-1	FN AL8657 - RMBS		12/01/2019	Paydown		99,896	99,896	109,605	108,966	0	(9,069)	0	(9,069)	0	99,896	0	0	0	2,238	06/01/2046
3138LV-CV-3	FN A04583 - RMBS		12/01/2019	Paydown		28,635	28,635	30,530	30,384	0	(1,749)	0	(1,749)	0	28,635	0	0	0	581	06/01/2042
3138LW-TP-6	FN A05957 - RMBS		12/26/2019	VARIOUS		364,355	347,735	367,649	363,905	0	(2,102)	0	(2,102)	0	361,804	0	2,552	2,552	12,243	06/01/2042
3138MO-SE-1	FN A08616 - RMBS		12/01/2019	Paydown		29,570	29,570	31,527	31,377	0	(1,807)	0	(1,807)	0	29,570	0	0	0	534	07/01/2042
3138W1-4Q-7	FN AR4430 - RMBS		12/01/2019	Paydown		279,135	279,135	288,970	287,319	0	(8,184)	0	(8,184)	0	279,135	0	0	0	5,529	03/01/2043
3138WE-AJ-8	FN AS4508 - RMBS		12/01/2019	Paydown		31,480	31,480	33,025	32,650	0	(1,170)	0	(1,170)	0	31,480	0	0	0	489	02/01/2030
3138WE-AM-1	FN AS4511 - RMBS		03/26/2019	VARIOUS		260,111	257,327	270,153	267,042	0	(533)	0	(533)	0	266,510	0	(6,398)	(6,398)	2,461	02/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WH-NT-5	FN AS7601 - RMBS		03/26/2019	VARIOUS		709,973	686,930	738,771	735,359	0	(1,606)	0	(1,606)	0	733,753	0	(23,780)	(23,780)	8,806	07/01/2046
3138WJ-EQ-7	FN AS8242 - RMBS		03/25/2019	VARIOUS		1,190,753	1,207,139	1,214,354	1,213,430	0	(322)	0	(322)	0	1,213,109	0	(22,355)	(22,355)	9,153	11/01/2031
31392C-AV-6	FNR 0214E A1 - CMO/RMBS		03/18/2019	Call @ 0.00		0	708	722	722	0	724	0	724	0	1,446	0	(1,446)	(1,446)	0	01/25/2042
3140FG-5N-5	FN BD8952 - RMBS		03/25/2019	VARIOUS		209,187	211,994	213,370	211,245	0	21	0	21	0	211,266	0	(2,079)	(2,079)	1,935	11/01/2046
3140J5-NU-9	FN BM1302 - RMBS		03/25/2019	VARIOUS		467,293	473,039	474,166	474,133	0	(19)	0	(19)	0	474,114	0	(6,821)	(6,821)	4,343	02/01/2047
3140J7-K4-6	FN BM3014 - RMBS		12/01/2019	Paydown		21,279	21,279	22,017	21,991	0	(712)	0	(712)	0	21,279	0	0	0	458	02/01/2045
3140J7-RW-7	FN BM3200 - RMBS		03/25/2019	VARIOUS		431,854	435,419	433,718	433,759	0	46	0	46	0	433,805	0	(1,951)	(1,951)	3,982	07/01/2043
31417D-F7-3	FN AB6489 - RMBS		03/25/2019	VARIOUS		531,676	534,482	531,392	531,485	0	68	0	68	0	531,553	0	123	123	4,898	10/01/2042
35563P-LH-0	SCRT 193SC MA - CMO		12/01/2019	Paydown		8,151	8,151	8,520	0	0	(369)	0	(369)	0	8,151	0	0	0	74	10/25/2058
35563P-ML-0	SCRT 194SC MA - CMO		12/01/2019	Paydown		1,950	1,950	1,993	0	0	(43)	0	(43)	0	1,950	0	0	0	7	02/25/2059
44244C-GK-7	HOUSTON TEX UTIL SYS REV		01/15/2019	PERSHING LLC		279,467	235,000	300,241	284,768	0	(259)	0	(259)	0	284,509	0	(5,042)	(5,042)	2,024	11/15/2027
451174-AC-0	IDAHO ENERGY RES AUTH TRANSMISSION FACS		01/15/2019	RAYMOND JAMES & ASSOCIATES		387,876	410,000	395,064	396,431	0	73	0	73	0	396,504	0	(8,628)	(8,628)	4,294	09/01/2026
45506D-ZG-3	INDIANA ST FIN AUTH REV		01/15/2019	JANNEY MONTGOMERY SCOTT INC		167,642	140,000	177,306	169,627	0	(155)	0	(155)	0	169,472	0	(1,831)	(1,831)	3,228	02/01/2027
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		427,120	400,000	468,768	441,071	0	(4,626)	0	(4,626)	0	436,445	0	(9,325)	(9,325)	13,825	02/01/2034
57584X-7C-9	MASSACHUSETTS ST DEV FIN AGY REV		01/15/2019	PERSHING LLC		413,827	360,000	422,723	420,631	0	(416)	0	(416)	0	420,215	0	(6,387)	(6,387)	9,800	07/01/2038
591745-X9-0	METROPOLITAN ATLANTA RAPID TRAN AUTH GA		01/15/2019	EMMET + CO., INC		269,866	230,000	284,073	272,902	0	(233)	0	(233)	0	272,669	0	(2,803)	(2,803)	6,261	07/01/2030
59261A-PR-2	METROPOLITAN TRANSN AUTH N Y DEDICATED T		01/15/2019	PERSHING LLC		417,046	360,000	432,018	423,189	0	(379)	0	(379)	0	422,811	0	(5,765)	(5,765)	3,100	11/15/2025
59261A-PW-1	METROPOLITAN TRANSN AUTH N Y DEDICATED T		01/15/2019	PERSHING LLC		491,690	420,000	508,704	499,206	0	(408)	0	(408)	0	498,799	0	(7,109)	(7,109)	3,617	11/15/2026
603827-WY-8	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		03/20/2019	PERSHING LLC		117,294	100,000	126,770	119,823	0	(700)	0	(700)	0	119,123	0	(1,829)	(1,829)	3,625	01/01/2025
603827-WZ-5	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		03/20/2019	NATIONAL FINL SVCS CORP,		107,025	90,000	115,831	109,924	0	(596)	0	(596)	0	109,328	0	(2,302)	(2,302)	3,263	01/01/2026
646066-QW-3	NEW JERSEY ST EDL FACS AUTH REV		01/15/2019	MERRILL LYNCH PIERCE FENNER		226,910	195,000	245,294	229,317	0	(265)	0	(265)	0	229,052	0	(2,142)	(2,142)	5,308	07/01/2024
64990A-FM-2	NEW YORK STATE DORMITORY AUTHORITY		01/15/2019	NATIONAL FINL SVCS CORP,		552,460	490,000	603,023	564,602	0	(777)	0	(777)	0	563,825	0	(11,365)	(11,365)	8,303	03/15/2023
64990E-5P-8	NEW YORK STATE DORMITORY AUTHORITY		01/15/2019	PERSHING LLC		142,523	120,000	151,514	144,574	0	(139)	0	(139)	0	144,435	0	(1,912)	(1,912)	2,533	02/15/2026
71781X-DN-0	PHILADELPHIA PA AUTH FOR INDL DEV REVS		11/05/2019	CREWS & ASSOCIATES, INC.		34,054	30,000	34,504	34,074	0	(343)	0	(343)	0	33,732	0	323	323	1,525	05/01/2030
71781X-DP-5	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	WELLS FARGO, N.A./SIG		35,455	30,000	34,312	33,902	0	(243)	0	(243)	0	33,659	0	1,796	1,796	1,200	05/01/2031
71781X-DR-1	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	WELLS FARGO, N.A./SIG		35,164	30,000	34,013	33,633	0	(225)	0	(225)	0	33,408	0	1,756	1,756	1,200	05/01/2033
71781X-DS-9	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	JP MORGAN SECS INC., - FIXED INCOME		23,362	20,000	22,585	22,341	0	(144)	0	(144)	0	22,197	0	1,166	1,166	800	05/01/2034
71781X-DU-4	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	JP MORGAN SECS INC., - FIXED INCOME		11,673	10,000	11,212	11,098	0	(67)	0	(67)	0	11,031	0	643	643	400	05/01/2036
71781X-DV-2	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	JP MORGAN SECS INC., - FIXED INCOME		23,283	20,000	22,371	22,148	0	(132)	0	(132)	0	22,017	0	1,266	1,266	800	05/01/2037
736742-WL-7	PORTLAND ORE SWR SYS REV		01/15/2019	MERRILL LYNCH PIERCE FENNER		446,303	415,000	498,564	453,490	0	(695)	0	(695)	0	452,795	0	(6,491)	(6,491)	2,651	06/01/2021
847113-CD-7	SPARTANBURG S C REGL HEALTH SVCS INC HOS		03/20/2019	PERSHING LLC		78,479	80,000	80,000	80,000	0	0	0	0	0	80,000	0	(1,521)	(1,521)	1,276	04/15/2027
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG		01/15/2019	PERSHING LLC		163,804	140,000	175,074	166,407	0	(176)	0	(176)	0	166,231	0	(2,427)	(2,427)	3,228	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG		01/15/2019	JEFFERIES & COMPANY, INC.		154,735	130,000	164,577	157,061	0	(153)	0	(153)	0	156,908	0	(2,173)	(2,173)	2,997	02/01/2026
92818H-DZ-1	VIRGINIA ST PUB SCH AUTH SCH FING		03/20/2019	MORGAN STANLEY CO		553,975	500,000	612,280	565,865	0	(3,938)	0	(3,938)	0	561,927	0	(7,952)	(7,952)	16,042	08/01/2022
95737T-CD-6	WESTCHESTER CNTY N Y LOC DEV CORP REV		03/20/2019	STERNE, AGEE & LEACH, INC.		156,019	145,000	162,829	158,295	0	(381)	0	(381)	0	157,914	0	(1,896)	(1,896)	2,840	11/01/2046
3199999. Subtotal - Bonds - U.S. Special Revenues						18,038,414	17,212,879	18,576,548	18,253,626	0	(97,123)	0	(97,123)	0	18,167,099	0	(128,685)	(128,685)	328,341	XXX
05946X-BV-4	BAFC 031 A1 - CMO/RMBS		12/01/2019	Paydown		147	147	150	149	0	(2)	0	(2)	0	147	0	0	0	5	05/20/2033
12634N-AT-5	CSAIL 15C2 A4 - CMBS		03/20/2019	CITIGROUP GLOBAL MARKETS INC.		2,069,139	2,025,000	2,085,746	2,065,738	0	(1,414)	0	(1,414)	0	2,064,324	0	4,815	4,815	21,878	06/15/2057
17322M-AW-6	CGCMT 14GC21 A5 - CMBS		03/20/2019	CANTOR FITZGERALD & CO. INC.		2,378,988	2,285,000	2,406,034	2,388,495	0	(4,151)	0	(4,151)	0	2,384,344	0	(5,356)	(5,356)	27,160	05/10/2047
46625H-KC-3	JPMORGAN CHASE & CO		03/20/2019	GOLDMAN		149,385	150,000	149,667	149,784	0	9	0	9	0	149,793	0	(408)	(408)	3,112	01/23/2025
61763M-AF-7	MSBAM 14C16 A5 - CMBS		03/20/2019	UBS SECURITIES LLC		594,025	570,000	601,172	596,744	0	(1,086)	0	(1,086)	0	595,657	0	(1,633)	(1,633)	6,840	06/17/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67590G-BG-3	OCT17 17RRR A1R - CDO		01/15/2019	JP MORGAN SECS INC., - FIXED INCOME		394,804	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(5,196)	(5,196)	3,257	01/27/2031
74988L-AA-2	RRAM 3RR A1R - CDO		01/15/2019	JP MORGAN SECS INC., - FIXED INCOME		247,375	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(2,625)	(2,625)	2,307	01/15/2030
94989W-AS-6	WFCM 15C31 A4 - CMBS		03/20/2019	DEUTSCHE BANK SECURITIES, INC.		180,441	175,000	182,294	181,467	0	(201)	0	(201)	0	181,267	0	(825)	(825)	1,994	11/18/2048
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,014,304	5,855,147	6,075,063	6,032,377	0	(6,845)	0	(6,845)	0	6,025,532	0	(11,228)	(11,228)	66,554	XXX
8399997. Total - Bonds - Part 4						32,104,789	30,343,026	33,393,134	32,477,092	0	(135,136)	0	(135,136)	0	32,352,551	0	(247,762)	(247,762)	519,626	XXX
8399998. Total - Bonds - Part 5						101,515	100,000	101,227	0	0	(53)	0	(53)	0	101,173	0	342	342	590	XXX
8399999. Total - Bonds						32,206,304	30,443,026	33,494,360	32,477,092	0	(135,190)	0	(135,190)	0	32,453,724	0	(247,420)	(247,420)	520,216	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						32,206,304	XXX	33,494,360	32,477,092	0	(135,190)	0	(135,190)	0	32,453,724	0	(247,420)	(247,420)	520,216	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-XT-2	UNITED STATES TREASURY		06/25/2019	CITIGROUP GLOBAL MARKETS INC.	09/13/2019	JP MORGAN SECS INC., - FIXED INCOME	100,000	101,227	101,515	101,173	0	(53)	0	(53)	0	0	342	342	590	142
0599999. Subtotal - Bonds - U.S. Governments							100,000	101,227	101,515	101,173	0	(53)	0	(53)	0	0	342	342	590	142
8399998. Total - Bonds							100,000	101,227	101,515	101,173	0	(53)	0	(53)	0	0	342	342	590	142
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								101,227	101,515	101,173	0	(53)	0	(53)	0	0	342	342	590	142

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US BANK	St. Louis,MO		0.000	0	0	(644,609)	XXX
WELLS FARGO	Atlanta, GA		0.000	0	0	(827)	XXX
JP Morgan Chase	New York , NY		0.000	0	0	2,892	XXX
PNC BANK	Louisville, KY		0.000	0	0	65,453	XXX
JP Morgan Time Deposit	New York , NY		1.600	0	0	2,840,231	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	2,263,140	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	2,263,140	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	2,263,140	XXX

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

1. January	1,231,764	4. April	1,796,845	7. July	948,303	10. October	441,802
2. February	1,138,771	5. May	(12,215)	8. August	(1,789,466)	11. November	727,472
3. March	543,657	6. June	2,049,268	9. September	4,136,807	12. December	2,263,140

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		12/18/2019	0.000	01/02/2020	364,985	0	216
	UNITED STATES TREASURY		12/23/2019	0.000	01/21/2020	1,198,979	0	408
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,563,964	0	625
0599999. Total - U.S. Government Bonds						1,563,964	0	625
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						1,563,964	0	625
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						1,563,964	0	625
4812C2-23-9	JPMORGAN:US TRS+MM CAP		12/12/2019	1.470		2,244,070	12,603	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,244,070	12,603	0
8899999 - Total Cash Equivalents						3,808,034	12,603	625

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY	B	DOI DEPOSIT	505,395	507,113	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	DOI Deposit	504,545	504,883	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,009,940	1,011,996	0	0
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. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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