1 2 4 7 5 2 0 2 0 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Republic-Franklin Insurance Company

NAIC Group Code 0201 (Current) 0201 (Prior) NAIC Company Code 12475 Employer's ID Number 31-4290270

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

Country of Domicile United States of America

Incorporated/Organized 02/10/1949 Commenced Business 02/10/1949

Statutory Home Office 2 Easton Oval, Suite 225 (Street and Number), Columbus, OH, US 43219 (City or Town, State, Country and Zip Code)

Main Administrative Office 180 Genesee Street (Street and Number)

New Hartford, NY, US 13413 (City or Town, State, Country and Zip Code), 800-598-8422 (Area Code) (Telephone Number)

Mail Address Post Office Box 530 (Street and Number or P.O. Box), Utica, NY, US 13503-0530 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 180 Genesee Street (Street and Number)

New Hartford, NY, US 13413 (City or Town, State, Country and Zip Code), 800-598-8422 (Area Code) (Telephone Number)

Internet Website Address www.uticanational.com

Statutory Statement Contact Sandra Jean Giehl (Name), 315-734-2192 (Area Code) (Telephone Number)

sandy.giehl@uticanational.com (E-mail Address), 315-734-2994 (FAX Number)

OFFICERS

Chairman & CEO	Richard Patrick Creedon	VP, CFO & Treasurer	Brian Wade Miller Jr.
President & COO	Kristen Holly Martin	Secretary	Louisa Suzanne Ruffine

OTHER

Steven Paul Guzski, Executive Vice President

DIRECTORS OR TRUSTEES

Clarence William Bachman	Richard Patrick Creedon	Paul Alan Hagstrom, Ph.D.
Gregory Miller Harden	Zelda Jean Holcomb, Ph.D.	Kristen Holly Martin
Peter Joseph O'Neill	Linda Ellen Romano	Eric Keith Scholl

State of New York
County of Oneida
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.

Kristen Holly Martin	Brian Wade Miller, Jr.	Louisa Suzanne Ruffine
President & COO	VP, CFO & Treasurer	Secretary

Subscribed and sworn to before me this
day of

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	8,618,740	7.398	8,618,740		8,618,740	7.398
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,198,417	1.029	1,198,417		1,198,417	1.029
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	375,000	0.322	375,000		375,000	0.322
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	24,010,518	20.611	24,010,518		24,010,518	20.611
1.06 Industrial and miscellaneous	74,275,683	63.759	74,275,683		74,275,683	63.759
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	108,478,359	93.118	108,478,359		108,478,359	93.118
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds	6,636,930	5.697	6,636,930		6,636,930	5.697
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	6,636,930	5.697	6,636,930		6,636,930	5.697
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,279,894	1.099	1,279,894		1,279,894	1.099
6.02 Cash equivalents (Schedule E, Part 2)	100,089	0.086	100,089		100,089	0.086
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	1,379,983	1.185	1,379,983		1,379,983	1.185
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	116,495,271	100.000	116,495,271		116,495,271	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		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		108,016,694
2.	Cost of bonds and stocks acquired, Part 3, Column 7		22,532,059
3.	Accrual of discount		57,094
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	927,450	
	4.4. Part 4, Column 11		927,450
5.	Total gain (loss) on disposals, Part 4, Column 19		(14,960)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		16,016,041
7.	Deduct amortization of premium		444,381
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		57,367
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		115,115,283
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		115,115,283

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	8,618,740	9,257,066	8,683,183	8,595,067
	2.	Canada				
	3.	Other Countries				
	4.	Totals	8,618,740	9,257,066	8,683,183	8,595,067
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,198,417	1,231,187	1,314,393	1,175,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	375,000	419,066	375,000	375,000
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	24,010,518	25,307,500	24,352,758	23,290,490
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	63,023,536	68,566,283	63,053,256	62,448,748
	9.	Canada	2,699,484	3,049,467	2,721,162	2,650,000
	10.	Other Countries	8,552,663	9,586,444	8,572,592	8,500,000
	11.	Totals	74,275,683	81,202,195	74,347,010	73,598,748
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	108,478,359	117,417,014	109,072,343	107,034,306
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States	6,636,930	6,636,930	3,246,127	
	21.	Canada				
	22.	Other Countries				
	23.	Totals	6,636,930	6,636,930	3,246,127	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	6,636,930	6,636,930	3,246,127	
	26.	Total Stocks	6,636,930	6,636,930	3,246,127	
	27.	Total Bonds and Stocks	115,115,288	124,053,944	112,318,471	

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	464,146	5,422,329	1,438,048	68,309	1,225,909	XXX	8,618,740	7.9	8,404,649	8.2	8,618,740	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	464,146	5,422,329	1,438,048	68,309	1,225,909	XXX	8,618,740	7.9	8,404,649	8.2	8,618,740	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	966,777	231,640				XXX	1,198,417	1.1	1,215,537	1.2	1,198,417	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	966,777	231,640				XXX	1,198,417	1.1	1,215,537	1.2	1,198,417	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			375,000			XXX	375,000	0.3	375,000	0.4	375,000	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			375,000			XXX	375,000	0.3	375,000	0.4	375,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,314,590	12,886,497	5,730,922	1,052,930	25,579	XXX	24,010,518	22.1	26,135,218	25.5	24,010,518	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	4,314,590	12,886,497	5,730,922	1,052,930	25,579	XXX	24,010,518	22.1	26,135,218	25.5	24,010,518	

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	4,020,635	21,476,581	21,735,131	2,567,199	1,111,346	XXX	50,910,892	46.9	47,233,360	46.2	43,806,112	7,104,780
6.2 NAIC 2	2,270,732	12,508,415	6,613,383	1,774,986	197,276	XXX	23,364,791	21.5	18,943,457	18.5	21,351,321	2,013,471
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	6,291,366	33,984,996	28,348,514	4,342,185	1,308,621	XXX	74,275,683	68.5	66,176,817	64.7	65,157,433	9,118,250
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 9,766,148	40,017,047	29,279,101	3,688,437	2,362,834		85,113,567	78.5	XXX	XXX	78,008,788	7,104,780
11.2 NAIC 2	(d) 2,270,732	12,508,415	6,613,383	1,774,986	197,276		23,364,791	21.5	XXX	XXX	21,351,321	2,013,471
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	12,036,880	52,525,462	35,892,484	5,463,423	2,560,109		(b) 108,478,359	100.0	XXX	XXX	99,360,108	9,118,250
11.8 Line 11.7 as a % of Col. 7	11.1	48.4	33.1	5.0	2.4		100.0	XXX	XXX	XXX	91.6	8.4
12. Total Bonds Prior Year												
12.1 NAIC 1	6,205,856	36,523,840	34,250,140	5,193,661	1,190,267		XXX	XXX	83,363,764	81.5	80,047,492	3,316,271
12.2 NAIC 2	570,397	7,938,462	9,332,089	1,102,509			XXX	XXX	18,943,457	18.5	17,200,670	1,742,786
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	6,776,253	44,462,301	43,582,229	6,296,171	1,190,267		XXX	XXX	(b) 102,307,220	100.0	97,248,163	5,059,058
12.8 Line 12.7 as a % of Col. 9	6.6	43.5	42.6	6.2	1.2		XXX	XXX	100.0	XXX	95.1	4.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	8,908,944	37,377,440	26,493,218	3,168,676	2,060,510		78,008,788	71.9	80,047,492	78.2	78,008,788	XXX
13.2 NAIC 2	1,769,700	11,790,238	5,819,121	1,774,986	197,276		21,351,321	19.7	17,200,670	16.8	21,351,321	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	10,678,645	49,167,678	32,312,339	4,943,662	2,257,785		99,360,108	91.6	97,248,163	95.1	99,360,108	XXX
13.8 Line 13.7 as a % of Col. 7	10.7	49.5	32.5	5.0	2.3		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	9.8	45.3	29.8	4.6	2.1		91.6	XXX	XXX	XXX	91.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	857,204	2,639,607	2,785,883	519,761	302,324		7,104,780	6.5	3,316,271	3.2	XXX	7,104,780
14.2 NAIC 2	501,031	718,177	794,262				2,013,471	1.9	1,742,786	1.7	XXX	2,013,471
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	1,358,235	3,357,784	3,580,146	519,761	302,324		9,118,250	8.4	5,059,058	4.9	XXX	9,118,250
14.8 Line 14.7 as a % of Col. 7	14.9	36.8	39.3	5.7	3.3		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.3	3.1	3.3	0.5	0.3		8.4	XXX	XXX	XXX	XXX	8.4

(a) Includes $ 9,118,250 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		4,184,445	905,760		1,225,706	XXX	6,315,911	5.8	5,517,177	5.4	6,315,911	
1.02 Residential Mortgage-Backed Securities	162,334	336,120	117,677	31,431	203	XXX	647,766	0.6	861,898	0.8	647,766	
1.03 Commercial Mortgage-Backed Securities	301,813	901,763	414,611	36,878		XXX	1,655,064	1.5	2,025,573	2.0	1,655,064	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	464,146	5,422,329	1,438,048	68,309	1,225,909	XXX	8,618,740	7.9	8,404,649	8.2	8,618,740	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	966,777	231,640				XXX	1,198,417	1.1	1,215,537	1.2	1,198,417	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	966,777	231,640				XXX	1,198,417	1.1	1,215,537	1.2	1,198,417	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			375,000			XXX	375,000	0.3	375,000	0.4	375,000	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals			375,000			XXX	375,000	0.3	375,000	0.4	375,000	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	15,306	2,790,447	2,589,782	216,689		XXX	5,612,225	5.2	5,399,656	5.3	5,612,225	
5.02 Residential Mortgage-Backed Securities	4,299,284	10,096,050	3,141,140	836,240	25,579	XXX	18,398,293	17.0	20,735,562	20.3	18,398,293	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	4,314,590	12,886,497	5,730,922	1,052,930	25,579	XXX	24,010,518	22.1	26,135,218	25.5	24,010,518	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	5,389,583	32,649,851	27,033,187	3,629,001	1,006,297	XXX	69,707,919	64.3	63,459,613	62.0	63,252,810	6,455,110
6.02 Residential Mortgage-Backed Securities	53,761	152,370	110,538	85,406	100,220	XXX	502,296	0.5	340,274	0.3		502,296
6.03 Commercial Mortgage-Backed Securities			677,143			XXX	677,143	0.6	744,027	0.7	677,143	
6.04 Other Loan-Backed and Structured Securities	848,022	1,182,775	527,646	627,778	202,104	XXX	3,388,325	3.1	1,632,903	1.6	1,227,480	2,160,845
6.05 Totals	6,291,366	33,984,996	28,348,514	4,342,185	1,308,621	XXX	74,275,683	68.5	66,176,817	64.7	65,157,433	9,118,250
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	6,371,667	39,856,384	30,903,729	3,845,690	2,232,003	XXX	83,209,472	76.7	XXX	XXX	76,754,363	6,455,110
11.02 Residential Mortgage-Backed Securities	4,515,378	10,584,540	3,369,356	953,078	126,003	XXX	19,548,354	18.0	XXX	XXX	19,046,058	502,296
11.03 Commercial Mortgage-Backed Securities	301,813	901,763	1,091,753	36,878		XXX	2,332,207	2.1	XXX	XXX	2,332,207	
11.04 Other Loan-Backed and Structured Securities	848,022	1,182,775	527,646	627,778	202,104	XXX	3,388,325	3.1	XXX	XXX	1,227,480	2,160,845
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	12,036,880	52,525,462	35,892,484	5,463,423	2,560,109		108,478,359	100.0	XXX	XXX	99,360,108	9,118,250
11.09 Line 11.08 as a % of Col. 7	11.1	48.4	33.1	5.0	2.4		100.0	XXX	XXX	XXX	91.6	8.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	3,119,437	32,424,730	36,472,139	3,208,716	741,961	XXX	XXX	XXX	75,966,983	74.3	71,779,150	4,187,833
12.02 Residential Mortgage-Backed Securities	3,296,446	9,738,131	5,486,864	2,977,167	439,127	XXX	XXX	XXX	21,937,735	21.4	21,597,461	340,274
12.03 Commercial Mortgage-Backed Securities	216,893	1,318,549	1,153,638	80,519		XXX	XXX	XXX	2,769,600	2.7	2,769,600	
12.04 Other Loan-Backed and Structured Securities	143,477	980,891	469,588	29,769	9,179	XXX	XXX	XXX	1,632,903	1.6	1,101,952	530,951
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	6,776,253	44,462,301	43,582,229	6,296,171	1,190,267		XXX	XXX	102,307,220	100.0	97,248,163	5,059,058
12.09 Line 12.08 as a % of Col. 9	6.6	43.5	42.6	6.2	1.2		XXX	XXX	100.0	XXX	95.1	4.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	5,371,500	37,638,845	27,666,326	3,845,690	2,232,003	XXX	76,754,363	70.8	71,779,150	70.2	76,754,363	XXX
13.02 Residential Mortgage-Backed Securities	4,461,617	10,432,170	3,258,817	867,671	25,782	XXX	19,046,058	17.6	21,597,461	21.1	19,046,058	XXX
13.03 Commercial Mortgage-Backed Securities	301,813	901,763	1,091,753	36,878		XXX	2,332,207	2.1	2,769,600	2.7	2,332,207	XXX
13.04 Other Loan-Backed and Structured Securities	543,715	194,900	295,442	193,423		XXX	1,227,480	1.1	1,101,952	1.1	1,227,480	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	10,678,645	49,167,678	32,312,339	4,943,662	2,257,785		99,360,108	91.6	97,248,163	95.1	99,360,108	XXX
13.09 Line 13.08 as a % of Col. 7	10.7	49.5	32.5	5.0	2.3		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	9.8	45.3	29.8	4.6	2.1		91.6	XXX	XXX	XXX	91.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,000,167	2,217,539	3,237,403	0		XXX	6,455,110	6.0	4,187,833	4.1	XXX	6,455,110
14.02 Residential Mortgage-Backed Securities	53,761	152,370	110,538	85,406	100,220	XXX	502,296	0.5	340,274	0.3	XXX	502,296
14.03 Commercial Mortgage-Backed Securities			0			XXX	0	0.0			XXX	0
14.04 Other Loan-Backed and Structured Securities	304,307	987,875	232,204	434,355	202,104	XXX	2,160,845	2.0	530,951	0.5	XXX	2,160,845
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	1,358,235	3,357,784	3,580,146	519,761	302,324		9,118,250	8.4	5,059,058	4.9	XXX	9,118,250
14.09 Line 14.08 as a % of Col. 7	14.9	36.8	39.3	5.7	3.3		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.3	3.1	3.3	0.5	0.3		8.4	XXX	XXX	XXX	XXX	8.4

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

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	100,001		100,001	
2. Cost of cash equivalents acquired	13,313		13,313	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	13,225		13,225	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	100,089		100,089	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	100,089		100,089	

(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 - Other Long-Term Invested Assets Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FB-9	UNITED STATES TREASURY	SD			1.A	645,750	137.2031	830,079	605,000	621,451		(1,914)			6.125	5.642	MN	4,811	37,056	12/01/1999	11/15/2027
912810-QT-8	UNITED STATES TREASURY				1.A	499,824	130.7500	653,750	500,000	499,862		5			3.125	3.127	MN	2,029	15,625	12/14/2016	11/15/2041
912810-SP-4	UNITED STATES TREASURY				1.A	725,742	93.6406	702,305	750,000	725,843		101			1.375	1.510	FA	3,895		11/05/2020	08/15/2050
912828-2S-8	UNITED STATES TREASURY				1.A	100,215	102.4688	102,469	100,000	100,128		(75)			1.625	1.547	FA	552	1,625	10/31/2019	08/31/2022
912828-M5-6	UNITED STATES TREASURY	SD			1.A	352,069	109.2188	393,188	360,000	355,458		867			2.250	2.527	MN	1,052	8,100	12/14/2016	11/15/2025
912828-TY-6	UNITED STATES TREASURY				1.A	2,101,313	102.7813	2,158,406	2,100,000	2,100,836		(434)			1.625	1.603	MN	4,431	34,125	11/25/2019	11/15/2022
912828-UN-8	UNITED STATES TREASURY	SD			1.A	824,355	103.9375	831,500	800,000	814,768		(3,331)			2.000	1.113	FA	6,043	10,000	08/24/2020	02/15/2023
912828-V9-8	UNITED STATES TREASURY				1.A	279,316	110.5313	331,594	300,000	284,308		2,286			2.250	3.198	FA	2,550	6,750	10/10/2018	02/15/2027
912828-ZC-7	UNITED STATES TREASURY				1.A	413,531	103.5156	414,063	400,000	413,209		(322)			1.125	0.325	FA	1,529		11/23/2020	02/28/2025
91282C-AZ-4	UNITED STATES TREASURY				1.A	400,047	100.1406	400,563	400,000	400,046		0			0.375	0.373	MN	132		12/15/2020	11/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,342,163	XXX	6,817,915	6,315,000	6,315,911		(2,819)			XXX	XXX	XXX	27,023	113,281	XXX	XXX
36180M-2R-7	G2 AD8884 - RMBS			4	1.A	552,824	107.8107	592,992	550,031	552,389		(347)			3.500	3.332	MON	1,604	19,250	08/29/2018	03/20/2043
36202E-RS-0	G2 004097 - RMBS			4	1.A	22,915	112.0099	26,170	23,364	22,961		21			5.000	5.517	MON	97	1,168	05/13/2008	03/20/2038
36205B-4L-3	GN 386127 - RMBS			4	1.A	23,899	122.3004	29,155	23,839	23,837		(14)			8.000	8.005	MON	159	1,907	01/21/2000	01/15/2030
36209D-B2-9	GN 468157 - RMBS			4	1.A	4,407	112.8550	4,972	4,405	4,402		(1)			6.500	6.498	MON	24	286	08/10/1998	08/15/2028
36209U-PA-8	GN 482017 - RMBS			4	1.A	3,187	110.6891	3,531	3,190	3,185		(1)			6.500	6.544	MON	17	207	07/22/1998	08/15/2028
36209W-4J-8	GN 484225 - RMBS			4	1.A	955	101.0213	863	854	849		1			6.500	6.750	MON	5	56	07/22/1998	08/15/2028
36211C-QY-1	GN 509071 - RMBS			4	1.A	11,143	108.8006	12,770	11,737	11,396		58			6.500	7.874	MON	64	763	12/01/1999	05/15/2029
36220U-Z2-0	GN 288861 - RMBS			4	1.A	786	104.6310	828	791	788		0			7.500	7.741	MON	5	59	12/03/1992	12/15/2022
36224J-HS-4	GN 329741 - RMBS			4	1.A	238	105.4926	245	232	233		(1)			7.500	6.847	MON	1	17	02/04/1993	01/15/2023
36225A-KU-3	GN 780307 - RMBS			4	1.A	136	101.6214	129	127	127		(1)			9.000	7.122	MON	1	11	01/12/1996	12/15/2021
36225A-NY-2	GN 780407 - RMBS			4	1.A	3,352	107.5218	3,583	3,332	3,331		(3)			7.000	6.883	MON	19	233	11/12/1997	08/15/2024
36290S-ZC-8	GN 616439 - RMBS			4	1.A	24,237	105.6112	25,690	24,325	24,266		3			5.000	5.084	MON	101	1,215	08/03/2004	06/15/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						648,079	XXX	700,928	646,229	647,766		(285)			XXX	XXX	XXX	2,098	25,172	XXX	XXX
38376G-5S-5	GNR 2011-142 B - CMBS			4	1.A	645,129	102.2110	647,853	633,839	635,715		(967)			3.442	3.056	MON	1,818	21,985	12/07/2011	02/16/2044
38378B-AN-9	GNR 2011-164 C - CMBS			4	1.A	1,047,813	109.0370	1,090,370	1,000,000	1,019,349		(1,737)			3.573	3.141	MON	2,978	35,773	12/05/2011	09/16/2052
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,692,942	XXX	1,738,223	1,633,839	1,655,064		(2,705)			XXX	XXX	XXX	4,796	57,757	XXX	XXX
0599999. Total - U.S. Government Bonds						8,683,183	XXX	9,257,066	8,595,067	8,618,740		(5,808)			XXX	XXX	XXX	33,917	196,211	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
419791-5Z-7	HAWAII ST	SD		2	1.C FE	255,306	116.1440	249,710	215,000	231,640		(4,363)			5.000	2.719	FA	4,479	10,750	03/12/2015	08/01/2029
419791-YN-2	HAWAII ST	SD		1	1.C FE	252,200	100.3110	250,778	250,000	250,021		(250)			4.600	4.496	FA	4,792	11,500	02/10/2010	02/01/2021
57582P-AB-6	MASSACHUSETTS (COMMONWEALTH OF)	SD			1.B FE	567,105	103.3030	516,515	500,000	503,914		(5,731)			5.250	4.040	MS	8,750	26,250	10/04/2006	09/01/2021
658256-V3-3	NORTH CAROLINA ST	SD			1.A FE	239,782	101.9930	214,185	210,000	212,842		(6,776)			5.000	1.710	JD	875	10,500	11/29/2016	06/01/2021
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,314,393	XXX	1,231,187	1,175,000	1,198,417		(17,120)			XXX	XXX	XXX	18,896	59,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,314,393	XXX	1,231,187	1,175,000	1,198,417		(17,120)			XXX	XXX	XXX	18,896	59,000	XXX	XXX
442331-3J-1	HOUSTON TEX			2	1.D FE	375,000	111.7510	419,066	375,000	375,000					4.061	4.061	MS	5,076	15,229	12/20/2017	03/01/2035
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						375,000	XXX	419,066	375,000	375,000					XXX	XXX	XXX	5,076	15,229	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						375,000	XXX	419,066	375,000	375,000					XXX	XXX	XXX	5,076	15,229	XXX	XXX
059231-W3-0	BALTIMORE MD REV			2	1.C FE	387,015	102.8720	390,914	380,000	386,962		(53)			2.025	1.814	JJ	620		12/02/2020	07/01/2032
386442-VR-5	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	341,601	112.7210	338,163	300,000	317,436		(4,762)			5.000	3.190	JD	1,250	15,000	07/17/2015	06/01/2033
39081J-AL-2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1.E FE	140,464	121.3780	145,654	120,000	132,335		(2,036)			5.000	2.961	JJ	3,000	6,000	10/14/2016	07/01/2031
442435-5B-5	HOUSTON TEX UTIL SYS REV			1	1.C FE	200,000	115.0450	230,090	200,000	200,000					3.828	3.827	MN	978	7,656	03/13/2014	05/15/2028
45505M-EC-6	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1.E FE	461,268	115.5390	462,156	400,000	426,252		(6,515)			5.000	3.130	AO	5,000	20,000	03/12/2015	10/01/2033
47770V-AX-8	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	475,000	105.4490	500,883	475,000	475,000					3.235	3.235	JJ	7,683	15,366	01/29/2013	01/01/2023
56682H-CA-5	MARICOPA CNTY ARIZ INDL DEV AUTH REV			2	1.D FE	262,748	113.1590	282,898	250,000	258,070		(1,193)			4.000	3.401	JJ	5,000	10,000	10/13/2016	01/01/2036
575831-FW-7	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1	1.D FE	119,749	102.6200	123,144	120,000	119,751		1			2.251	2.268	MN	450		12/02/2020	05/01/2035
64461X-DB-8	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.D FE	197,314	108.8680	217,736	200,000	197,850		188			3.379	3.513	JJ	3,379	6,758	01/23/2018	07/01/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO 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
645790-FH-4	NEW JERSEY HEALTH CARE FACS FING AUTH RE			2	1.E FE	474,412	121.4250	485,700	400,000	444,766		(7,431)			5.000	2.791	JJ	10,000	20,000	10/21/2016	07/01/2029
646139-5A-9	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	393,425	113.8660	398,531	350,000	366,928		(4,469)			5.000	3.519	JJ	8,750	17,500	06/18/2014	01/01/2031
64986A-L8-2	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1	1.A FE	500,000	126.7360	633,680	500,000	500,000					5.339	5.339	JD	1,186	26,695	02/02/2010	06/15/2027
73358W-ZB-3	PORT AUTH N Y & N J			2	1.D FE	418,352	119.3530	417,736	350,000	385,415		(6,846)			5.000	2.730	AO	3,694	17,500	11/24/2015	10/15/2030
736742-XH-5	PORTLAND ORE SWR SYS REV			2	1.C FE	357,072	119.4770	358,431	300,000	327,873		(5,863)			5.000	2.750	JD	1,250	15,000	09/17/2015	06/01/2028
91412G-VZ-5	UNIVERSITY CALIF REVS			2	1.C FE	412,251	119.8910	419,619	350,000	380,123		(6,383)			5.000	2.889	MN	2,236	17,500	08/18/2015	05/15/2031
92778V-EV-6	VIRGINIA COLLEGE BUILDING AUTHORITY			1	1.B FE	440,136	109.4720	492,624	450,000	443,464		1,169			2.800	3.111	FA	5,250	12,600	01/24/2018	02/01/2026
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	250,000	112.5310	281,328	250,000	250,000					3.294	3.294	MN	1,373	8,235	08/03/2016	05/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						5,830,805	XXX	6,179,284	5,395,000	5,612,225		(44,195)			XXX	XXX	XXX	61,100	215,810	XXX	XXX
31283G-K8-9	FH G00319 - RMBS			4	1.A	306	112.1042	327	291	296		(2)			9.500	8.241	MON	2	28	02/23/1995	04/01/2025
31283H-HN-8	FH G01137 - RMBS			4	1.A	1,170	113.8873	1,336	1,173	1,170		0			7.500	7.601	MON	7	88	12/01/2000	09/01/2030
31287Q-ND-9	FH C64888 - RMBS			4	1.A	2,255	113.6847	2,532	2,227	2,244		(2)			6.500	6.231	MON	12	145	06/01/2002	03/01/2032
3128M9-2M-3	FH G07680 - RMBS			4	1.A	86,922	110.0551	90,581	82,306	86,068		(422)			4.000	2.671	MON	274	3,291	08/05/2014	04/01/2044
3128M9-XG-2	FH G07579 - RMBS			4	1.A	74,463	110.0825	79,127	71,880	74,352		(174)			4.000	2.995	MON	240	2,873	04/02/2014	08/01/2043
3128MC-UW-3	FH G13997 - RMBS			4	1.A	18,166	106.0992	18,804	17,723	17,951		(67)			4.000	3.102	MON	59	708	02/03/2011	12/01/2025
3128ME-4A-6	FH G16017 - RMBS			4	1.A	133,009	105.4477	136,584	129,528	131,798		(493)			3.000	2.319	MON	324	3,885	01/31/2017	12/01/2031
3128ME-6K-2	FH G16074 - RMBS			4	1.A	120,048	107.0260	125,053	116,844	118,987		(492)			3.000	2.290	MON	292	3,504	03/28/2017	02/01/2032
3128MJ-2G-4	FH G08774 - RMBS			4	1.A	119,687	106.1669	123,031	115,885	118,776		(489)			3.500	2.520	MON	338	4,055	07/21/2017	08/01/2047
3128MJ-UH-1	FH G08583 - RMBS			4	1.A	62,233	111.4454	64,554	57,925	61,927		(181)			4.500	2.555	MON	217	2,606	04/28/2014	04/01/2044
3128MJ-YM-6	FH G08715 - RMBS			4	1.A	119,635	105.7685	121,633	114,999	118,345		(796)			3.000	1.999	MON	288	3,449	07/29/2016	08/01/2046
3128MJ-YT-1	FH G08721 - RMBS			4	1.A	96,634	105.7686	98,425	93,057	95,613		(624)			3.000	2.053	MON	233	2,791	08/24/2016	09/01/2046
3128MJ-Z9-4	FH G08767 - RMBS			4	1.A	114,069	107.4836	116,059	107,979	113,234		(315)			4.000	2.239	MON	360	4,317	08/16/2017	06/01/2047
3128MJ-ZH-6	FH G08743 - RMBS			4	1.A	180,491	108.8466	186,631	171,462	179,075		(884)			4.000	2.607	MON	572	6,856	02/23/2017	01/01/2047
3128MJ-ZP-8	FH G08749 - RMBS			4	1.A	128,970	107.4834	132,060	122,865	127,959		(674)			4.000	2.485	MON	410	4,912	10/31/2017	02/01/2047
3128MM-WS-8	FH G18656 - RMBS			4	1.A	172,176	106.2336	178,665	168,181	171,284		(439)			3.500	2.794	MON	491	5,884	02/07/2018	08/01/2032
3128P8-C4-1	FH C91891 - RMBS			4	1.A	105,991	105.6726	106,655	100,929	104,521		(520)			3.000	1.855	MON	252	3,027	09/21/2016	09/01/2036
31292H-D6-8	FH C01025 - RMBS			4	1.A	836	119.5388	989	827	834		(1)			8.000	7.666	MON	6	66	08/08/2000	07/01/2030
31292K-7G-6	FH C03595 - RMBS			4	1.A	104,346	109.8009	109,952	100,138	103,662		(424)			4.000	2.938	MON	334	4,004	11/20/2013	10/01/2040
31293R-ME-8	FH C27557 - RMBS			4	1.A	3,437	110.3532	3,976	3,603	3,502		15			6.500	7.630	MON	20	234	08/08/2000	06/01/2029
312942-NF-8	FH A93990 - RMBS			4	1.A	37,300	109.8110	39,592	36,055	37,137		(88)			4.000	3.094	MON	120	1,442	10/12/2010	09/01/2040
31298U-CF-4	FH C57270 - RMBS			4	1.A	3,478	112.6449	3,977	3,530	3,490		3			6.000	6.398	MON	18	212	09/04/2001	09/01/2031
31298W-CR-4	FH C59080 - RMBS			4	1.A	3,850	112.6372	4,360	3,871	3,854		1			6.000	6.149	MON	19	232	10/01/2001	10/01/2031
31307A-EK-4	FH J21938 - RMBS			4	1.A	238,024	104.4378	238,203	228,081	232,911		(805)			2.500	1.573	MON	475	5,698	01/15/2013	01/01/2028
3132A5-KA-2	FH ZS4789 - RMBS			4	1.A	93,982	105.9786	96,854	91,390	95,057		742			3.500	1.772	MON	267	3,199	08/26/2019	09/01/2048
3132AD-PF-9	FH ZT1322 - RMBS			4	1.A	131,584	111.3444	136,826	122,886	134,243		2,590			5.000	1.867	MON	512	6,144	11/01/2019	11/01/2048
3132DV-4H-5	FH SD8024 - RMBS			4	1.A	154,466	104.7165	159,171	152,002	154,613		189			3.000	2.318	MON	380	4,560	11/01/2019	11/01/2049
3132GD-H5-4	FH Q00252 - RMBS			4	1.A	153,365	111.6494	166,954	149,534	152,619		(207)			4.500	3.888	MON	561	6,729	04/25/2011	04/01/2041
3132GK-5A-0	FH Q04741 - RMBS			4	1.A	75,689	110.1317	77,995	70,820	75,070		(556)			4.500	2.833	MON	266	3,185	03/28/2014	11/01/2041
3132GK-V9-4	FH Q04540 - RMBS			4	1.A	283,010	107.9042	299,633	277,684	282,055		(289)			3.500	3.012	MON	810	9,717	12/05/2011	11/01/2041
3132GK-ZN-9	FH Q04649 - RMBS			4	1.A	329,279	107.9041	349,624	324,013	328,045		(511)			3.500	3.109	MON	945	11,338	11/18/2011	11/01/2041
3132GL-FM-1	FH Q04972 - RMBS			4	1.A	196,653	107.9042	207,671	192,458	195,503		(324)			3.500	3.011	MON	561	6,735	12/07/2011	12/01/2041
3132J4-GX-1	FH G30913 - RMBS			4	1.A	92,926	108.4112	94,524	87,190	91,239		(565)			3.500	1.675	MON	254	3,050	09/13/2016	04/01/2036
3132J6-US-1	FH Q15592 - RMBS			4	1.A	212,839	107.7372	224,090	207,997	211,120		(873)			3.000	2.563	MON	520	6,239	02/13/2013	02/01/2043
3132L8-CS-4	FH V82781 - RMBS			4	1.A	142,683	107.1606	154,835	144,489	143,183		379			3.000	3.293	MON	361	4,334	02/01/2017	12/01/2046
3132M8-3G-9	FH Q28299 - RMBS			4	1.A	63,510	108.3675	65,362	60,315	63,049		(200)			4.000	2.598	MON	201	2,411	09/12/2014	09/01/2044
3132M9-2R-4	FH Q29184 - RMBS			4	1.A	86,527	108.3675	87,780	81,002	86,134		(448)			4.000	2.080	MON	270	3,238	12/11/2014	10/01/2044
3132QW-MS-5	FH Q39368 - RMBS			4	1.A	146,333	107.0566	148,010	138,254	144,882		(1,416)			3.500	1.913	MON	403	4,837	05/17/2016	03/01/2046
3132WD-YQ-1	FH Q40718 - RMBS			4	1.A	108,991	106.8174	110,173	103,141	107,870		(694)			3.500	1.980	MON	301	3,608	07/13/2016	05/01/2046
3132WG-Q2-6	FH Q43172 - RMBS			4	1.A	140,251	105.7687	143,304	135,488	138,801		(1,014)			3.000	2.154	MON	339	4,064	10/20/2016	09/01/2046
3132WH-PT-6	FH Q44033 - RMBS			4	1.A	183,782	105.7687	193,109	182,577	183,415		(274)			3.000	2.819	MON	456	5,476	09/18/2017	11/01/2046
31335A-QK-7	FH G60458 - RMBS			4	1.A	101,134	108.1770	103,992	96,132	100,398		(525)			3.500	2.205	MON	280	3,364	04/19/2016	01/01/2044
31335A-S7-4	FH G60542 - RMBS			4	1.A	53,091	109.8584	54,542	49,647	52,712		(283)			4.000	2.127	MON	165	1,985	06/23/2016	09/01/2045
31335A-YT-9	FH G60722 - RMBS			4	1.A	72,916	107.4852	79,662	74,114	73,263		259			3.000	3.379	MON	185	2,223	12/27/2016	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, NAIC Designation Modifier and SVO 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
31346Y-XG-3	FH QA5179 - RMBS			4	1.A	250,550	105.3189	262,840	249,565	250,674		124			2.500	2.365	MON	520	4,679	03/13/2020	12/01/2049
313615-LF-1	FN 050726 - RMBS			4	1.A	555	106.7059	590	553	552		0			7.000	6.861	MON	3	39	05/01/1993	05/01/2023
31365D-UL-7	FN 124887 - RMBS			4	1.A	1,095	106.4096	1,158	1,088	1,086		(1)			7.000	6.813	MON	6	76	05/13/1993	06/01/2023
31369T-N7-7	FN 220114 - RMBS			4	1.A	159	100.9540	161	159	159		0			7.000	6.938	MON	1	11	05/19/1993	06/01/2023
31371K-HW-4	FN 254145 - RMBS			4	1.A	6,137	117.0006	7,124	6,089	6,125		(7)			5.500	5.220	MON	28	335	11/01/2002	01/01/2032
3137A9-6G-6	FHR 3851 PG - CMO/RMBS			4	1.A	1,049,531	103.0620	1,030,620	1,000,000	1,007,086		(9,245)			4.000	3.425	MON	3,333	40,000	12/02/2011	12/15/2039
31380S-5J-8	FN 449149 - RMBS			4	1.A	1,216	110.4524	1,361	1,232	1,221		1			6.000	6.285	MON	6	74	01/26/1999	12/01/2028
31386T-FU-4	FN 572679 - RMBS			4	1.A	1,026	111.1945	1,124	1,010	1,024		(1)			6.500	5.851	MON	5	66	01/14/2002	04/01/2031
3138AW-RQ-8	FN AJ4994 - RMBS			4	1.A	101,816	111.5408	105,505	94,589	100,705		(526)			4.500	2.658	MON	355	4,256	11/19/2013	11/01/2041
3138E7-TV-6	FN AK3263 - RMBS			4	1.A	128,132	105.3825	130,858	124,174	126,452		(570)			3.000	1.966	MON	310	3,723	11/28/2016	02/01/2027
3138EJ-3Y-2	FN AL2614 - RMBS			4	1.A	138,209	107.8800	144,188	133,656	137,621		(813)			3.500	2.599	MON	390	4,674	12/14/2015	11/01/2042
3138EK-QD-0	FN AL3151 - RMBS			4	1.A	127,972	111.1939	132,562	119,217	127,450		(289)			4.500	2.522	MON	447	5,364	11/15/2013	06/01/2042
3138EN-4H-9	FN AL6223 - RMBS			4	1.A	168,828	111.3954	172,836	155,155	166,811		(1,027)			4.500	2.382	MON	582	6,979	01/16/2015	08/01/2044
3138ER-7D-6	FN AL9891 - RMBS			4	1.A	92,332	107.9455	95,748	88,701	92,379		(266)			4.000	2.687	MON	296	3,544	03/15/2017	02/01/2046
3138ER-J7-6	FN AL9285 - RMBS			4	1.A	166,919	105.6262	173,584	164,338	166,442		(516)			3.500	3.019	MON	479	5,749	12/15/2016	10/01/2046
3138ER-NP-1	FN AL9397 - RMBS			4	1.A	192,773	107.1372	204,487	190,864	192,095		(528)			3.000	2.729	MON	477	5,725	08/21/2017	10/01/2046
3138ET-YK-6	FN AL8813 - RMBS			4	1.A	118,989	109.3829	124,177	113,525	117,750		(823)			4.000	2.809	MON	378	4,541	12/18/2017	04/01/2046
3138M5-EA-3	FN AP1928 - RMBS			4	1.A	146,153	110.2249	151,220	137,193	144,610		(965)			4.000	2.505	MON	457	5,486	11/10/2014	08/01/2042
3138M5-LP-2	FN AP2133 - RMBS			4	1.A	148,992	108.6807	156,073	143,607	147,703		(598)			3.500	2.624	MON	419	5,025	11/18/2014	08/01/2042
3138MP-YV-1	FN AQ7923 - RMBS			4	1.A	360,730	106.9232	369,426	345,506	355,296		(2,111)			3.000	2.173	MON	864	10,363	12/18/2012	12/01/2042
3138W6-SU-1	FN AR8630 - RMBS			4	1.A	172,363	104.7421	177,160	169,139	171,758		(640)			3.000	2.535	MON	423	5,070	11/10/2016	04/01/2043
3138W9-HL-7	FN AS0234 - RMBS			4	1.A	67,813	109.8968	71,071	64,671	67,823		11			4.000	2.581	MON	216	2,585	11/15/2013	08/01/2043
3138WB-AR-6	FN AS1815 - RMBS			4	1.A	146,146	110.6202	155,239	140,335	144,465		(639)			4.000	3.032	MON	468	5,611	03/24/2014	02/01/2044
3138WB-GU-3	FN AS2010 - RMBS			4	1.A	117,349	110.1025	123,788	112,430	116,312		(418)			4.000	2.881	MON	375	4,496	04/21/2014	03/01/2044
3138WB-UK-9	FN AS2385 - RMBS			4	1.A	118,072	110.1283	123,161	111,834	116,633		(476)			4.000	2.637	MON	373	4,473	05/16/2014	05/01/2044
3138WE-6G-9	FN AS5370 - RMBS			4	1.A	98,094	106.9470	100,752	94,208	97,383		(346)			3.500	2.353	MON	275	3,296	10/30/2015	07/01/2045
3138WE-EV-7	FN AS4647 - RMBS			4	1.A	109,984	107.6946	114,701	106,506	109,423		(396)			3.500	2.549	MON	311	3,727	05/22/2017	03/01/2045
3138WE-KB-4	FN AS4789 - RMBS			4	1.A	116,773	106.1679	119,189	112,265	115,580		(852)			3.000	1.954	MON	281	3,367	09/23/2016	04/01/2045
3138WE-ZJ-1	FN AS5244 - RMBS			4	1.A	154,789	108.6566	161,744	148,858	152,935		(1,170)			3.500	2.550	MON	434	5,209	09/02/2015	06/01/2045
3138WF-B6-2	FN AS5460 - RMBS			4	1.A	84,749	106.9470	86,513	80,894	83,980		(283)			3.500	2.214	MON	236	2,831	10/15/2015	07/01/2045
3138WF-GE-0	FN AS5596 - RMBS			4	1.A	101,891	106.6827	103,973	97,460	101,289		(655)			3.500	2.185	MON	284	3,410	05/19/2016	08/01/2045
3138WJ-3C-0	FN AS8894 - RMBS			4	1.A	121,649	105.6593	126,182	119,424	120,999		(218)			3.000	2.440	MON	299	3,582	03/15/2017	03/01/2032
3138WJ-PC-6	FN AS8518 - RMBS			4	1.A	223,362	105.5923	237,057	224,502	223,571		121			3.000	3.091	MON	561	6,734	02/23/2017	12/01/2046
3138WJ-QE-1	FN AS8552 - RMBS			4	1.A	160,017	107.7224	168,504	156,425	158,875		(600)			3.000	2.454	MON	391	4,692	08/02/2017	12/01/2036
3138WK-4X-0	FN AS9837 - RMBS			4	1.A	216,608	104.9063	227,493	216,854	216,559		(31)			3.000	2.993	MON	542	6,502	02/14/2018	06/01/2032
3138X4-V9-8	FN AU5139 - RMBS			4	1.A	132,244	108.7925	138,042	126,886	131,798		(587)			3.500	2.368	MON	370	4,440	01/19/2016	08/01/2043
3138Y6-3S-1	FN AX5308 - RMBS			4	1.A	88,607	107.8795	91,118	84,463	88,128		(295)			3.500	2.209	MON	246	2,956	02/12/2015	01/01/2042
3138YW-KG-1	FN AZ4794 - RMBS			4	1.A	100,602	105.7696	101,506	95,969	98,995		(723)			3.000	1.700	MON	240	2,878	10/20/2016	10/01/2030
31390E-SX-1	FN 644134 - RMBS			4	1.A	3,049	111.1270	3,370	3,033	3,039		(3)			6.500	6.345	MON	16	197	05/01/2002	05/01/2032
31403C-6L-0	FN 745275 - RMBS			4	1.A	11,994	113.8305	14,014	12,311	12,017		12			5.000	5.667	MON	51	615	12/12/2006	02/01/2036
31403C-6U-0	FN 745283 - RMBS			4	1.A	32,526	115.0157	38,729	33,673	32,654		85			5.500	6.449	MON	154	1,852	05/11/2006	01/01/2036
31408J-DS-7	FN 852513 - RMBS			4	1.A	9,769	114.1402	11,262	9,866	9,787		7			5.500	5.702	MON	45	543	02/28/2006	01/01/2036
31409W-D9-9	FN 880428 - RMBS			4	1.A	13,126	117.1502	15,328	13,084	13,102		(11)			6.500	6.408	MON	71	850	06/23/2006	04/01/2036
3140E0-EJ-0	FN AZ7336 - RMBS			4	1.A	57,348	108.8865	61,333	56,327	57,103		(177)			3.500	2.990	MON	164	1,971	12/27/2016	11/01/2045
3140EV-JC-2	FN BC1158 - RMBS			4	1.A	95,901	106.7922	99,281	92,966	95,406		(367)			3.500	2.577	MON	271	3,253	06/01/2017	02/01/2046
3140FM-BD-7	FN BE1835 - RMBS			4	1.A	144,281	105.8296	150,575	142,281	143,613		(325)			3.000	2.651	MON	356	4,268	01/09/2017	11/01/2036
3140FM-DF-0	FN BE1901 - RMBS			4	1.A	153,254	106.2596	162,752	153,164	153,112		(82)			3.000	2.960	MON	383	4,594	11/22/2016	12/01/2046
3140GQ-4C-7	FN BH2618 - RMBS			4	1.A	117,681	106.1419	125,739	118,463	117,775		62			3.500	3.659	MON	346	4,146	04/27/2018	08/01/2047
3140GS-KW-1	FN BH3908 - RMBS			4	1.A	163,008	107.1673	164,997	153,963	160,947		(688)			4.000	2.329	MON	513	6,157	08/11/2017	08/01/2047
3140GS-PD-8	FN BH4019 - RMBS			4	1.A	133,415	108.1189	138,144	127,770	132,313		(397)			4.000	2.664	MON	426	5,109	01/11/2018	09/01/2047
3140GU-MA-2	FN BH5752 - RMBS			4	1.A	102,450	106.1420	105,933	99,803	101,641		(446)			3.500	2.735	MON	291	3,493	12/19/2017	11/01/2047
3140J7-UL-7	FN BM3286 - RMBS			4	1.A	111,089	109.4689	115,834	105,815	110,823		(219)			4.500	2.856	MON	397	4,759	04/11/2018	11/01/2047
3140J8-HC-0	FN BM3826 - RMBS			4	1.A	145,949	110.7880	156,746	141,483	146,113		103			4.500	3.331	MON	531	6,366	11/20/2018	04/01/2048

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO 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
3140J9-EB-3	FN BM4629 - RMBS			4	1.A	224,139	109.6124	244,995	223,510	223,845		(96)			4.000	3.857	MON	745	8,940	11/13/2018	10/01/2048
3140JX-RN-0	FN BO3192 - RMBS			4	1.A	168,927	104.7165	172,206	164,449	169,474		547			3.000	1.832	MON	411	4,111	02/24/2020	10/01/2049
3140K3-BL-5	FN BO7242 - RMBS			4	1.A	373,162	104.7166	383,541	366,266	373,044		(119)			3.000	2.290	MON	916	10,072	01/13/2020	01/01/2050
3140K3-BN-1	FN BO7244 - RMBS			4	1.A	186,517	104.7166	191,463	182,839	186,491		(27)			3.000	2.239	MON	457	5,028	01/22/2020	01/01/2050
3140KL-JF-0	FN BQ1161 - RMBS			4	1.A	1,038,015	106.7578	1,050,391	983,901	1,035,516		(2,499)			2.500	1.372	MON	2,050	8,199	08/24/2020	08/01/2050
3140KL-JH-6	FN BQ1163 - RMBS			4	1.A	1,020,558	103.8959	1,023,187	984,820	1,018,809		(1,748)			2.000	1.240	MON	1,641	6,565	08/24/2020	08/01/2050
3140Q8-3U-7	FN CA1710 - RMBS			4	1.A	101,430	109.1166	106,321	97,438	101,472		462			4.500	2.981	MON	365	4,384	08/22/2018	05/01/2048
3140Q8-K8-7	FN CA1218 - RMBS			4	1.A	195,363	109.7425	206,678	188,330	195,187		496			4.500	3.147	MON	706	8,473	08/01/2018	02/01/2048
3140X7-YP-8	FN FM4317 - RMBS			4	1.A	466,978	105.0964	465,847	443,257	467,617		639			3.000	0.814	MON	1,108	3,324	09/17/2020	09/01/2050
31410X-ZR-0	FN 900852 - RMBS			4	1.A	17,214	118.6712	20,323	17,126	17,187		(12)			6.000	5.841	MON	86	1,027	02/02/2007	01/01/2037
31416X-QU-7	FN AB2266 - RMBS			4	1.A	98,102	112.4012	105,899	94,215	97,212		(486)			4.000	3.026	MON	314	3,768	12/09/2013	02/01/2041
31417D-TR-4	FN AB6859 - RMBS			4	1.A	122,556	107.8801	127,205	117,914	121,811		(517)			3.500	2.504	MON	344	4,126	01/11/2016	11/01/2042
31417E-CG-4	FN AB7270 - RMBS			4	1.A	214,747	108.7375	223,389	205,438	211,349		(1,327)			3.000	2.160	MON	514	6,163	01/17/2013	12/01/2042
31417E-H2-0	FN AB7448 - RMBS			4	1.A	362,436	104.4240	364,983	349,521	355,550		(1,188)			2.500	1.709	MON	728	8,733	02/05/2013	01/01/2028
31417E-ZK-0	FN AB7945 - RMBS			4	1.A	342,323	109.4034	362,724	331,548	338,174		(1,763)			3.000	2.406	MON	829	9,946	02/05/2013	02/01/2043
31417G-5A-0	FN AB9840 - RMBS			4	1.A	81,696	107.7372	83,851	77,829	81,017		(358)			3.500	2.301	MON	227	2,724	02/18/2016	07/01/2043
31418C-4G-6	FN MA3522 - RMBS			4	1.A	362,930	108.6186	373,658	344,009	369,867		5,339			4.500	1.898	MON	1,290	15,480	09/23/2019	11/01/2048
31418C-EE-0	FN MA2832 - RMBS			4	1.A	99,726	106.6728	106,198	99,555	99,630		(34)			3.000	2.928	MON	249	2,986	12/20/2016	12/01/2036
31418C-FD-1	FN MA2863 - RMBS			4	1.A	224,979	106.1880	238,565	224,663	224,771		(152)			3.000	2.932	MON	562	6,739	12/18/2017	01/01/2047
31418C-ND-2	FN MA3087 - RMBS			4	1.A	165,231	106.4471	171,371	160,992	164,198		(579)			3.500	2.679	MON	470	5,633	10/27/2017	08/01/2047
31418C-QB-3	FN MA3149 - RMBS			4	1.A	171,797	107.9804	178,674	165,469	170,875		(600)			4.000	2.766	MON	552	6,615	01/24/2018	10/01/2047
31418C-U8-5	FN MA3306 - RMBS			4	1.A	108,486	107.3488	114,228	106,408	108,058		(28)			4.000	3.281	MON	355	4,255	04/27/2018	03/01/2048
31418D-MJ-8	FN MA3960 - RMBS			4	1.A	714,836	104.9549	732,403	697,826	714,989		153			3.000	1.977	MON	1,745	17,446	02/07/2020	03/01/2050
31419F-FW-1	FN AE4680 - RMBS			4	1.A	81,232	109.8254	86,027	78,331	80,699		(247)			4.000	3.065	MON	261	3,132	10/21/2010	11/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						18,521,953	XXX	19,128,216	17,895,490	18,398,293		(44,841)			XXX	XXX	XXX	50,019	553,356	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						24,352,758	XXX	25,307,500	23,290,490	24,010,518		(89,036)			XXX	XXX	XXX	111,119	769,166	XXX	XXX
00037B-AF-9	ABB FINANCE (USA) INC			1,2	1.G FE	400,000	117.6221	470,488	400,000	400,000					3.800	3.800	AO	3,716	15,200	03/26/2018	04/03/2028
001055-AP-7	AFLAC INC			1	1.G FE	323,707	110.3812	358,739	325,000	324,411		129			3.250	3.296	MS	3,110	10,563	03/09/2015	03/17/2025
00138C-AK-4	AIG GLOBAL FUNDING				1.F FE	249,928	102.9155	257,289	250,000	249,963		24			2.300	2.310	JJ	2,875	5,734	06/25/2019	07/01/2022
00182E-BK-4	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)		C		1.E FE	499,955	108.6130	543,065	500,000	499,970		9			3.400	3.402	MS	4,817	17,000	03/12/2019	03/19/2024
00206R-DP-4	AT&T INC			1,2	2.B FE	399,744	109.1350	436,540	400,000	399,890		32			3.800	3.809	MS	5,067	15,200	01/31/2017	03/01/2024
002824-BH-2	ABBOTT LABORATORIES			1,2	1.G FE	354,068	147.4888	368,722	250,000	352,456		(1,611)			4.900	2.669	MN	1,055	6,125	06/03/2020	11/30/2046
00287Y-AL-3	ABBVIE INC			1	2.B FE	262,598	104.5606	261,402	250,000	261,299		(1,299)			2.900	0.438	MN	1,108	3,625	10/13/2020	11/06/2022
00287Y-AY-5	ABBVIE INC			1,2	2.B FE	233,300	111.0007	277,502	250,000	237,279		2,069			3.200	4.271	MN	1,044	8,000	01/15/2019	05/14/2026
00724F-AC-5	ADOBE INC			1,2	1.F FE	84,089	110.2460	93,709	85,000	84,592		92			3.250	3.377	FA	1,151	2,763	01/21/2015	02/01/2025
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.D FE	150,000	114.9100	172,365	150,000	150,000					3.829	3.829	FA	2,170	5,744	08/07/2018	08/15/2028
009158-AT-3	AIR PRODUCTS AND CHEMICALS INC			1	1.F FE	229,064	104.8545	241,165	230,000	229,784		99			2.750	2.797	FA	2,600	6,325	01/30/2013	02/03/2023
02209S-BD-4	ALTRIA GROUP INC			1,2	2.B FE	414,435	119.4030	417,911	350,000	411,082		(3,353)			4.800	2.358	FA	6,393	8,400	07/07/2020	02/14/2029
023135-BF-2	AMAZON.COM INC			1,2	1.E FE	451,217	124.2342	559,054	450,000	451,097		(49)			3.875	3.854	FA	6,248	17,438	08/16/2017	08/22/2037
02364W-BD-6	AMERICA MOVIL SAB DE CV		C	1	1.G FE	396,752	104.0057	416,023	400,000	399,196		501			3.125	3.260	JJ	5,729	12,500	10/23/2015	07/16/2022
025816-BY-4	AMERICAN EXPRESS CO			2	1.G FE	99,978	102.5000	102,500	100,000	99,994		7			3.700	3.708	MN	576	3,700	11/01/2018	11/05/2021
02665W-CD-1	AMERICAN HONDA FINANCE CORP			1	1.G FE	459,356	100.2420	461,113	460,000	459,975		221			2.650	2.699	FA	4,707	12,190	02/12/2018	02/12/2021
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	147,797	122.8058	184,209	150,000	147,977		76			4.375	4.488	AO	1,385	6,563	08/29/2018	04/15/2038
037833-BY-5	APPLE INC			1,2	1.B FE	1,075,340	112.2407	1,122,407	1,000,000	1,066,780		(6,381)			3.250	1.792	FA	11,556	24,375	07/21/2020	02/23/2026
04685A-2R-1	ATHENE GLOBAL FUNDING				1.F FE	999,300	100.2461	1,002,461	1,000,000	999,307		7			2.550	2.558	MN	2,975		11/16/2020	11/19/2030
048303-CE-9	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	249,620	100.2671	250,668	250,000	249,990		41			4.350	4.367	AO	2,719	10,875	03/29/2011	04/01/2021
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	99,902	117.6322	117,632	100,000	99,920		9			4.000	4.012	AO	844	4,000	10/09/2018	10/15/2028
049560-AN-5	ATMOS ENERGY CORP			1,2	1.F FE	448,763	110.7689	498,460	450,000	449,165		115			3.000	3.032	JD	600	13,500	06/05/2017	06/15/2027
05348E-AR-0	AVALONBAY COMMUNITIES INC			2	1.G FE	173,635	104.4999	182,875	175,000	174,673		142			2.850	2.938	MS	1,469	4,988	12/05/2012	03/15/2023
05348E-AW-9	AVALONBAY COMMUNITIES INC			1,2	1.G FE	124,593	112.4008	140,501	125,000	124,786		40			3.500	3.539	MN	559	4,375	11/04/2015	11/15/2025
05526D-AZ-8	BAT CAPITAL CORP			1,2	2.B FE	485,050	108.3800	541,900	500,000	489,680		2,608			3.222	3.838	FA	6,086	16,110	03/12/2019	08/15/2024

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	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO 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
05578D-AX-0	BPCE SA		C		1.E FE	371,355	112.8473	423,177	375,000	372,698		345			3.375	3.491	JD	1,020	12,656	11/29/2016	12/02/2026
05971K-AE-9	BANCO SANTANDER SA		C		1.G FE	400,000	106.8273	427,309	400,000	400,000					2.746	2.746	MN	1,007	5,492	05/20/2020	05/28/2025
06051G-GA-1	BANK OF AMERICA CORP			1,2	1.F FE	287,573	111.9183	307,775	275,000	285,355		(1,638)			3.248	2.546	AO	1,737	8,932	08/19/2019	10/21/2027
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.F FE	450,000	113.4361	510,462	450,000	450,000					3.705	3.705	AO	3,103	16,673	04/19/2017	04/24/2028
06367W-HH-9	BANK OF MONTREAL		C		1.F FE	249,485	108.2342	270,586	250,000	249,671		99			3.300	3.345	FA	3,346	8,250	01/31/2019	02/05/2024
06406F-AD-5	BANK OF NEW YORK MELLON CORP			2	1.E FE	124,783	104.7212	130,902	125,000	124,915		31			2.200	2.227	FA	1,031	2,750	08/09/2016	08/16/2023
06406R-AB-3	BANK OF NEW YORK MELLON CORP			2,5	1.E FE	200,000	113.8742	227,748	200,000	200,000					3.442	3.442	FA	2,754	6,884	01/31/2017	02/07/2028
064159-KD-7	BANK OF NOVA SCOTIA		C		1.C FE	488,435	103.6276	518,138	500,000	494,377		3,154			2.450	3.130	MS	3,471	12,250	02/01/2019	09/19/2022
06738E-BD-6	BARCLAYS PLC		C	1,2,5	2.B FE	263,423	119.0731	297,683	250,000	261,465		(1,300)			4.972	4.241	MN	1,554	12,430	06/19/2019	05/16/2029
07330M-AA-5	TRUIST BANK			2	1.G FE	409,608	115.2382	460,953	400,000	406,710		(1,038)			3.800	3.476	AO	2,576	15,200	02/06/2018	10/30/2026
080807-AA-8	BELROSE FUNDING TRUST			1,2	2.A FE	335,000	102.8020	344,387	335,000	335,000					2.330	2.330	FA	2,884		08/11/2020	08/15/2030
084670-BS-6	BERKSHIRE HATHAWAY INC			1,2	1.C FE	242,315	111.7596	279,399	250,000	244,239		992			3.125	3.615	MS	2,300	7,813	01/10/2019	03/15/2026
097023-CM-5	BOEING CO			1,2	2.C FE	508,470	104.0014	520,007	500,000	506,991		(1,083)			2.700	2.445	FA	5,625	13,538	08/14/2019	02/01/2027
09857L-AR-9	BOOKING HOLDINGS INC			1,2	1.G FE	134,776	124.0567	167,477	135,000	134,789		13			4.625	4.646	AO	1,353	3,122	04/08/2020	04/13/2030
10373Q-AL-4	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	742,485	105.4368	790,776	750,000	748,046		791			2.750	2.865	MN	2,922	20,625	05/07/2013	05/10/2023
110122-BB-3	BRISTOL-MYERS SQUIBB CO			1	1.F FE	535,070	113.2889	566,445	500,000	529,856		(4,481)			3.250	2.207	FA	5,597	16,250	10/30/2019	02/27/2027
11135F-AQ-4	BROADCOM INC			1,2	2.C FE	269,995	115.6309	289,077	250,000	269,073		(922)			4.150	3.222	MN	1,326	5,389	06/09/2020	11/15/2030
115637-AS-9	BROWN-FORMAN CORP			1,2	1.G FE	174,539	110.7414	193,797	175,000	174,708		62			3.500	3.542	AO	1,293	6,125	03/22/2018	04/15/2025
125523-BT-6	CIGNA CORP			1,2	2.B FE	399,172	104.3046	417,218	400,000	399,684		169			3.050	3.093	MN	1,051	12,200	11/20/2017	11/30/2022
12572Q-AJ-4	CME GROUP INC			1,2	1.D FE	450,745	118.7034	534,165	450,000	450,577		(67)			3.750	3.730	JD	750	16,875	06/14/2018	06/15/2028
126408-HM-8	CSX CORP			1,2	2.A FE	285,360	120.7473	301,868	250,000	280,725		(3,451)			4.250	2.534	MS	3,128	10,625	08/22/2019	03/15/2029
126650-BZ-2	CVS HEALTH CORP			1,2	2.B FE	399,444	103.8799	415,520	400,000	399,884		58			2.750	2.766	JD	917	11,000	11/26/2012	12/01/2022
136385-AE-1	CANADIAN NATURAL RESOURCES LTD		C	1	2.B FE	413,249	131.5000	460,250	350,000	399,191		(2,791)			6.450	4.930	JD	63	22,575	05/12/2015	06/30/2033
14040H-BG-9	CAPITAL ONE FINANCIAL CORP			2	2.A FE	483,415	109.0142	545,071	500,000	488,096		2,637			3.200	3.834	FA	6,489	16,000	03/12/2019	02/05/2025
141781-BM-5	CARGILL INC			1,2	1.F FE	499,420	105.2132	526,066	500,000	499,456		36			2.125	2.138	AO	2,007	5,313	04/20/2020	04/23/2030
149123-BV-2	CATERPILLAR INC			1	1.F FE	298,881	101.4429	304,329	300,000	299,947		128			3.900	3.945	MN	1,105	11,700	05/24/2011	05/27/2021
14916R-AC-8	COMMONSPIRIT HEALTH			1	2.A FE	302,230	104.6320	313,896	300,000	300,458		(241)			2.950	2.864	MN	1,475	8,850	10/26/2012	11/01/2022
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	2.A FE	249,345	112.3637	280,909	250,000	249,592		61			3.400	3.431	JD	708	8,500	11/17/2016	12/01/2026
166764-BT-6	CHEVRON CORP			1,2	1.C FE	400,000	106.1126	424,450	400,000	400,000					2.895	2.895	MS	3,796	11,580	02/28/2017	03/03/2024
17108J-AA-1	CHRISTUS HEALTH			1,2	1.E FE	400,000	118.0455	472,182	400,000	400,000					4.341	4.342	JJ	8,682	17,364	10/23/2018	07/01/2028
172967-KY-6	CITIGROUP INC			1,2	1.G FE	709,930	111.5020	780,514	700,000	708,173		(1,356)			3.200	2.968	AO	4,356	22,400	08/19/2019	10/21/2026
172967-LD-1	CITIGROUP INC			1,2,5	1.G FE	268,528	114.0709	285,177	250,000	265,795		(2,380)			3.887	2.742	JJ	4,616	9,718	11/04/2019	01/10/2028
172967-LW-9	CITIGROUP INC			1,2,5	1.G FE	244,645	117.0287	292,572	250,000	245,522		442			4.075	4.335	AO	1,924	10,188	01/02/2019	04/23/2029
191098-AK-8	COCA-COLA CONSOLIDATED INC			1,2	2.B FE	229,943	111.4027	256,226	230,000	229,973		5			3.800	3.803	MN	874	8,740	11/20/2015	11/25/2025
191216-BS-8	COCA-COLA CO			1	1.E FE	248,875	110.9105	277,276	250,000	249,164		159			2.875	2.950	AO	1,278	7,188	03/08/2019	10/27/2025
20030N-BP-5	COMCAST CORP			1,2	1.G FE	301,437	126.7677	380,303	300,000	301,142		(57)			4.400	4.364	FA	4,987	13,200	05/20/2015	08/15/2035
20030N-CT-6	COMCAST CORP			1,2	1.G FE	798,190	119.6957	897,718	750,000	791,327		(4,832)			4.150	3.310	AO	6,571	31,125	10/10/2019	10/15/2028
205887-CB-6	CONAGRA BRANDS INC			1,2	2.C FE	444,067	117.8402	524,389	445,000	444,331		121			4.600	4.635	MN	3,412	20,470	10/15/2018	11/01/2025
209111-FE-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	199,306	109.2736	218,547	200,000	199,704		70			3.300	3.341	JD	550	6,600	11/19/2014	12/01/2024
21688A-AE-2	COOPERATIEVE RABOBANK UA (NEW YORK BRANC				1.D FE	392,280	112.0001	448,000	400,000	396,257		775			3.375	3.608	MN	1,500	13,500	06/17/2015	05/21/2025
219350-AZ-8	CORNING INC			1,2	2.A FE	448,997	107.9699	485,865	450,000	449,680		104			3.700	3.726	MN	2,128	16,650	11/13/2013	11/15/2023
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	260,560	110.8852	277,213	250,000	255,749		(1,458)			3.625	2.962	MS	2,819	9,063	07/24/2017	09/09/2024
244199-BH-7	DEERE & CO			1,2	1.F FE	499,320	108.6438	543,219	500,000	499,420		100			2.750	2.779	AO	2,903	7,448	03/25/2020	04/15/2025
24422E-SL-4	JOHN DEERE CAPITAL CORP				1.F FE	299,622	100.3716	301,115	300,000	299,990		56			2.800	2.819	MS	2,730	8,400	02/25/2014	03/04/2021
24422E-UM-9	JOHN DEERE CAPITAL CORP				1.F FE	200,249	109.2662	218,532	200,000	200,144		(48)			3.650	3.623	AO	1,602	7,300	10/09/2018	10/12/2023
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	400,054	117.4023	469,609	400,000	400,049		(9)			4.900	4.897	MS	5,989	19,600	03/09/2016	03/11/2026
25470D-BA-6	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	219,318	103.0878	226,793	220,000	219,853		97			3.500	3.548	JD	342	7,700	05/18/2015	06/15/2022
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	256,868	114.7781	286,945	250,000	255,773		(631)			3.450	3.120	MS	2,540	8,625	03/25/2019	03/15/2029
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	299,997	109.3851	328,155	300,000	300,000					3.150	3.150	AO	2,363	9,450	03/12/2015	04/01/2025
26884A-BJ-1	ERP OPERATING LP			1,2	1.G FE	447,309	113.8355	512,260	450,000	447,997		242			3.500	3.571	MS	5,250	15,750	02/01/2018	03/01/2028
26884T-AD-4	ERAC USA FINANCE LLC			1	2.A FE	513,240	102.5283	512,642	500,000	501,031		(1,598)			4.500	4.162	FA	8,438	22,500	12/21/2011	08/16/2021
278062-AC-8	EATON CORP			1	2.A FE	249,231	104.3709	260,927	250,000	249,829		90			2.750	2.788	MN	1,127	6,875	11/14/2013	11/02/2022
278642-AE-3	EBAY INC			1,2	2.A FE	289,563	102.8287	308,486	300,000	297,592		1,505			2.600	3.139	JJ	3,597	7,800	04/07/2015	07/15/2022

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, NAIC Designation Modifier and SVO 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
278642-AU-7	EBAY INC			1,2	2.A FE	149,876	113.8428	170,764	150,000	149,917		11			3.600	3.610	JD	390	5,400	05/30/2017	06/05/2027
29273R-BK-4	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	202,724	109.8750	219,750	200,000	201,895		(271)			4.200	4.022	AO	1,773	8,400	09/21/2017	04/15/2027
29364D-AU-4	ENTERGY ARKANSAS LLC			1,2	1.F FE	473,437	112.9809	536,659	475,000	474,131		148			3.500	3.539	AO	4,156	16,625	01/05/2016	04/01/2026
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	159,698	109.4958	175,193	160,000	159,896		31			3.900	3.922	FA	2,357	6,240	02/05/2014	02/15/2024
29379V-BP-7	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	299,838	100.1234	300,370	300,000	299,993		55			2.800	2.819	FA	3,173	8,400	02/01/2018	02/15/2021
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.F FE	299,451	102.0728	306,218	300,000	299,502		51			1.400	1.438	JJ	2,030		06/29/2020	07/07/2025
30231G-AF-9	EXXON MOBIL CORP			1,2	1.C FE	385,172	107.1633	428,653	400,000	390,803		2,025			2.709	3.303	MS	3,462	10,836	02/15/2018	03/06/2025
302491-AR-6	FMC CORP			1,2	2.C FE	298,725	102.5715	307,715	300,000	299,845		137			3.950	3.999	FA	4,938	11,850	11/17/2011	02/01/2022
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST			1,2	1.G FE	173,282	108.7788	190,363	175,000	174,412		178			3.950	4.069	JJ	3,187	6,913	12/04/2013	01/15/2024
31428X-BA-3	FEDEX CORP			1	2.B FE	237,148	119.2337	298,084	250,000	238,473		583			3.900	4.341	FA	4,063	9,750	08/30/2018	02/01/2035
31428X-BF-2	FEDEX CORP			1,2	2.B FE	429,271	111.6427	502,392	450,000	435,466		2,452			3.250	3.937	AO	3,656	14,625	05/24/2018	04/01/2026
316773-CY-4	FIFTH THIRD BANCORP			1,2	2.A FE	200,390	106.4362	212,872	200,000	200,305		(73)			2.375	2.335	JJ	2,019	3,563	11/04/2019	01/28/2025
31677Q-BC-2	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	308,404	101.6656	315,163	310,000	309,818		238			2.875	2.955	AO	2,228	8,913	09/02/2014	10/01/2021
36166N-AB-9	GE CAPITAL FUNDING LLC			1,2	2.A FE	210,148	117.5990	235,198	200,000	209,671		(477)			4.400	3.769	MN	1,124	4,327	06/08/2020	05/15/2030
37045V-AN-0	GENERAL MOTORS CO			1,2	2.C FE	449,334	113.0903	508,906	450,000	449,583		53			4.200	4.216	AO	4,725	18,900	08/02/2017	10/01/2027
375558-AQ-6	GILEAD SCIENCES INC			1,2	2.A FE	495,710	99.9904	499,952	500,000	499,872		506			4.500	4.606	AO	5,625	22,500	03/23/2011	04/01/2021
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	273,152	112.6316	309,737	275,000	273,791		250			3.625	3.735	MN	1,274	9,969	05/10/2018	05/15/2025
38141G-VM-3	GOLDMAN SACHS GROUP INC				1.G FE	1,063,015	109.9086	1,099,086	1,000,000	1,055,386		(6,103)			4.000	2.160	MS	13,111	20,000	09/23/2020	03/03/2024
404280-AW-9	HSBC HOLDINGS PLC		C		1.F FE	416,120	115.2593	461,037	400,000	412,591		(2,175)			4.300	3.628	MS	5,399	17,200	05/06/2019	03/08/2026
404280-BX-6	HSBC HOLDINGS PLC		C	2,5	1.F FE	251,250	113.5454	283,864	250,000	250,927		(176)			4.292	4.204	MS	3,249	10,730	01/23/2019	09/12/2026
42217K-BF-2	WELLTOWER INC			1,2	2.A FE	394,328	113.0140	452,056	400,000	397,100		587			4.000	4.182	JD	1,333	16,000	11/20/2015	06/01/2025
427866-BG-2	HERSHEY CO			1,2	1.F FE	214,293	105.8625	227,604	215,000	214,302		9			2.650	2.666	JD	475	2,849	05/27/2020	06/01/2050
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	521,270	110.0590	550,295	500,000	516,985		(4,285)			4.450	3.113	AO	5,501	10,692	04/15/2020	10/02/2023
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	423,237	119.8576	509,395	425,000	423,548		153			3.900	3.951	JD	1,151	16,575	11/27/2018	12/06/2028
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	100,000	110.8592	110,859	100,000	100,000					3.737	3.737	AO	934	3,737	03/23/2018	04/01/2028
444859-BA-9	HUMANA INC			1,2	2.B FE	89,649	104.5190	94,067	90,000	89,924		38			3.150	3.196	JD	236	2,835	12/05/2012	12/01/2022
456837-AH-6	ING GROEP NV		C		1.G FE	449,010	115.6631	520,484	450,000	449,353		90			3.950	3.976	MS	4,543	17,775	03/22/2017	03/29/2027
458140-AM-2	INTEL CORP			1	1.E FE	248,933	104.7157	261,789	250,000	249,769		114			2.700	2.749	JD	300	6,750	12/04/2012	12/15/2022
458140-BR-0	INTEL CORP			1,2	1.E FE	249,488	119.7756	299,439	250,000	249,520		33			3.900	3.925	MS	2,600	4,875	03/20/2020	03/25/2030
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.F FE	398,660	112.9080	451,632	400,000	399,262		129			3.450	3.490	FA	5,060	13,800	02/16/2016	02/19/2026
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.F FE	249,200	108.0899	270,225	250,000	249,447		153			3.000	3.070	MN	958	7,500	05/14/2019	05/15/2024
461070-AL-8	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	446,648	109.4050	492,323	450,000	448,563		338			3.250	3.338	JD	1,219	14,625	11/17/2014	12/01/2024
46132F-AA-8	INVESCO FINANCE PLC		C	1	1.G FE	124,901	105.0084	131,261	125,000	124,980		10			3.125	3.134	MN	336	3,906	11/05/2012	11/30/2022
46132F-AB-6	INVESCO FINANCE PLC		C	1	1.G FE	397,136	109.8777	439,511	400,000	399,033		289			4.000	4.084	JJ	6,711	16,000	11/06/2013	01/30/2024
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	399,524	111.7401	446,960	400,000	399,742		44			3.300	3.314	AO	3,300	13,200	03/18/2016	04/01/2026
49326E-EJ-8	KEYCORP				2.A FE	124,900	108.0590	135,074	125,000	124,913		9			2.550	2.559	AO	797	3,365	09/04/2019	10/01/2029
49327M-2W-3	KEYBANK NA				1.G FE	450,018	101.3537	456,092	450,000	450,003		(6)			3.350	3.349	JD	670	15,075	06/07/2018	06/15/2021
501044-CX-7	KROGER CO			1	2.B FE	269,339	100.0785	270,212	270,000	269,996		102			3.300	3.339	JJ	4,109	8,910	12/16/2013	01/15/2021
501044-DP-3	KROGER CO			1,2	2.B FE	299,358	104.6388	313,916	300,000	299,397		39			2.200	2.224	MN	1,100	3,355	04/21/2020	05/01/2030
539439-AP-4	LLOYDS BANKING GROUP PLC		C	2,5	1.G FE	450,000	104.0000	468,000	450,000	450,000					2.907	2.907	MN	1,962	13,082	10/31/2017	11/07/2023
53944Y-AD-5	LLOYDS BANKING GROUP PLC		C		1.G FE	476,755	113.3415	566,708	500,000	481,592		2,609			3.750	4.453	JJ	8,854	18,750	02/11/2019	01/11/2027
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II				1.B FE	449,856	107.4604	483,572	450,000	449,926		20			2.750	2.755	JD	309	12,375	06/19/2017	06/22/2024
57636Q-AJ-3	MASTERCARD INC			1,2	1.E FE	39,906	115.6516	46,261	40,000	39,930		8			3.500	3.528	FA	486	1,400	02/21/2018	02/26/2028
57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC			1,2	2.A FE	249,810	111.9724	279,931	250,000	249,872		17			3.450	3.459	JD	383	8,625	06/08/2017	06/15/2027
579780-AK-3	MCCORMICK & COMPANY INC			1,2	2.B FE	148,895	109.6128	164,419	150,000	149,420		108			3.250	3.337	MN	623	4,875	11/03/2015	11/15/2025
58013M-FF-6	MCDONALD'S CORP			1,2	2.A FE	449,510	116.8776	525,949	450,000	449,633		43			3.800	3.813	AO	4,275	17,100	03/14/2018	04/01/2028
58013M-FN-9	MCDONALD'S CORP			1,2	2.A FE	162,306	111.2293	166,844	150,000	160,816		(1,490)			3.300	1.603	JJ	2,475	1,293	05/11/2020	07/01/2025
59156R-BQ-0	METLIFE INC			1,2	1.G FE	423,275	113.3761	481,848	425,000	423,798		222			3.600	3.664	MN	2,040	15,300	08/27/2018	11/13/2025
594918-BQ-6	MICROSOFT CORP			1,2	1.A FE	448,655	104.3331	469,499	450,000	449,479		193			2.000	2.046	FA	3,575	9,000	08/01/2016	08/08/2023
594918-BY-9	MICROSOFT CORP			1,2	1.A FE	255,490	113.8098	284,525	250,000	254,351		(671)			3.300	2.974	FA	3,323	8,250	04/05/2019	02/06/2027
615369-AT-2	MOODY'S CORP			1,2	2.A FE	197,242	109.3428	218,686	200,000	197,276		34			3.250	3.323	MN	740	3,250	05/12/2020	05/20/2050
61744Y-AG-3	MORGAN STANLEY			2	1.F FE	400,000	101.9718	407,887	400,000	400,000					1.433	1.452	FMAN	844	9,373	04/19/2017	05/08/2024
61744Y-AL-2	MORGAN STANLEY			1,2,5	1.F FE	160,000	122.8621	196,579	160,000	160,000					3.971	3.971	JJ	2,806	6,354	07/19/2017	07/22/2038

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, NAIC Designation Modifier and SVO 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
61746B-EF-9	MORGAN STANLEY			1	1.F FE	492,410	114.5842	572,921	500,000	494,006		864			3.625	3.849	JJ	8,106	18,125	02/19/2019	01/20/2027
62854A-AN-4	MYLAN II BV			1,2	2.C FE	206,204	114.5125	229,025	200,000	205,145		(888)			3.950	3.407	JD	351	7,900	10/16/2019	06/15/2026
63254A-AY-4	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR				1.D FE	494,285	105.6729	528,365	500,000	496,721		1,369			2.875	3.176	AO	3,155	14,375	03/13/2019	04/12/2023
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	249,848	108.6261	271,565	250,000	249,935		15			2.850	2.857	JJ	3,048	7,125	01/20/2015	01/27/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	199,610	106.9868	213,974	200,000	199,819		55			2.950	2.981	FA	2,360	5,900	01/31/2017	02/07/2024
656531-AJ-9	EQUINOR ASA		C	1	1.D FE	1,041,730	137.1357	1,371,357	1,000,000	1,020,958		(1,904)			7.150	6.807	JJ	32,969	71,500	06/28/2002	01/15/2029
66989H-AJ-7	NOVARTIS CAPITAL CORP			1,2	1.D FE	502,500	110.6061	553,031	500,000	501,860		(367)			3.000	2.914	MN	1,708	15,000	03/12/2019	11/20/2025
67077M-AD-0	NUTRIEN LTD		C	1,2	2.B FE	174,160	108.0678	189,119	175,000	174,616		83			3.000	3.055	AO	1,313	5,250	03/23/2015	04/01/2025
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	260,540	118.4396	296,099	250,000	258,738		(1,042)			4.350	3.789	JD	906	10,875	03/22/2019	06/01/2028
68389X-BN-4	ORACLE CORP			1,2	1.G FE	384,596	114.0280	456,112	400,000	387,938		1,514			3.250	3.752	MN	1,661	13,000	09/27/2018	11/15/2027
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	358,327	108.9406	381,292	350,000	355,413		(1,712)			3.500	2.954	JJ	5,376	12,250	04/08/2019	01/23/2024
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	537,340	115.3702	576,851	500,000	532,479		(3,590)			3.450	2.553	AO	3,258	17,250	08/19/2019	04/23/2029
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	314,663	123.5920	389,315	315,000	314,748		13			4.200	4.208	MN	1,470	13,230	11/18/2014	11/21/2034
709599-AZ-7	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	254,011	111.9283	285,417	255,000	254,376		134			3.950	4.014	MS	3,106	10,073	03/05/2018	03/10/2025
713448-DN-5	PEPSICO INC			1,2	1.E FE	402,692	108.7502	462,188	425,000	407,539		2,726			2.375	3.161	AO	2,383	10,094	03/12/2019	10/06/2026
717081-EP-4	PFIZER INC			1,2	1.F FE	401,620	117.9307	471,723	400,000	401,339		(153)			3.600	3.549	MS	4,240	14,400	01/04/2019	09/15/2028
717081-ES-8	PFIZER INC			1,2	1.F FE	324,834	107.7510	350,191	325,000	324,892		32			2.950	2.961	MS	2,823	9,588	03/04/2019	03/15/2024
718172-CR-8	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	448,340	100.4203	451,891	450,000	448,388		49			0.875	0.944	MN	645		10/29/2020	05/01/2026
75513E-BW-0	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	996,910	103.5354	1,035,354	1,000,000	999,343		330			2.500	2.535	JD	1,111	26,000	11/27/2012	12/15/2022
7591EP-AP-5	REGIONS FINANCIAL CORP			1,2	2.A FE	474,720	108.2970	514,411	475,000	474,847		55			3.800	3.813	FA	6,869	18,050	08/08/2018	08/14/2023
760759-AZ-3	REPUBLIC SERVICES INC			1,2	2.B FE	674,595	100.0555	675,375	675,000	674,596		1			1.750	1.756	FA	1,214		11/09/2020	02/15/2032
780097-BK-6	NATWEST GROUP PLC		C	2,5	2.B FE	772,465	109.7001	822,751	750,000	765,594		(4,502)			4.269	3.579	MS	8,805	32,018	06/20/2019	03/22/2025
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	472,014	113.6797	511,559	450,000	463,801		(2,658)			4.000	3.294	JD	500	18,000	10/12/2017	12/21/2025
808513-AX-3	CHARLES SCHWAB CORP			1,2	1.F FE	450,210	113.7522	511,885	450,000	450,138		(28)			3.850	3.842	MN	1,925	17,325	05/18/2018	05/21/2025
816851-BF-5	SEMPRA ENERGY			1,2	2.A FE	298,863	104.8753	314,626	300,000	299,512		224			2.900	2.981	FA	3,625	8,700	01/09/2018	02/01/2023
822582-BD-3	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	502,280	110.7402	553,701	500,000	501,663		(351)			3.250	3.168	MN	2,257	16,250	02/28/2019	05/11/2025
822582-CB-6	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	263,485	118.4915	296,229	250,000	261,366		(1,299)			3.875	3.198	MN	1,292	9,688	05/06/2019	11/13/2028
822582-CE-0	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	242,083	111.0067	277,517	250,000	242,263		160			3.125	3.292	MN	1,172	7,813	11/12/2019	11/07/2049
828807-DK-0	SIMON PROPERTY GROUP LP			1,2	1.G FE	996,590	106.2470	1,062,470	1,000,000	996,736		146			2.650	2.689	JJ	12,661		07/06/2020	07/15/2030
832696-AH-1	J M SMUCKER CO			1	2.B FE	99,588	103.0670	103,067	100,000	99,918		66			3.000	3.070	MS	883	3,000	10/07/2015	03/15/2022
83368R-AG-7	SOCIETE GENERALE SA		C		1.F FE	493,315	100.5716	502,858	500,000	499,136		3,195			2.500	3.159	AO	2,882	12,500	02/26/2019	04/08/2021
84265V-AH-8	SOUTHERN COPPER CORP			1	2.A FE	387,120	110.9787	443,915	400,000	391,059		1,847			3.875	4.451	AO	2,928	15,500	10/22/2018	04/23/2025
84610W-AB-1	LIFE STORAGE LP			1,2	2.B FE	333,147	113.0389	378,680	335,000	333,906		177			3.500	3.566	JJ	5,863	11,725	06/13/2016	07/01/2026
855244-AQ-2	STARBUCKS CORP			1,2	2.A FE	299,907	113.8035	341,411	300,000	299,937		12			3.800	3.805	FA	4,307	11,400	08/08/2018	08/15/2025
857477-AW-3	STATE STREET CORP				1.E FE	339,524	109.9123	373,702	340,000	339,732		46			2.650	2.666	MN	1,051	9,010	05/16/2016	05/19/2026
867224-AA-5	SUNCOR ENERGY INC		C	1,2	2.A FE	124,044	110.3024	137,878	125,000	124,586		97			3.600	3.692	JD	375	4,500	11/20/2014	12/01/2024
86787E-BB-2	TRUIST BANK			1,2	1.F FE	359,780	114.7253	413,011	360,000	359,844		29			4.050	4.060	MN	2,349	14,580	10/24/2018	11/03/2025
86787E-BC-0	TRUIST BANK			1,2	1.F FE	521,080	108.5114	542,557	500,000	515,435		(4,665)			3.200	2.185	AO	4,000	16,000	10/10/2019	04/01/2024
87236Y-AE-8	TD AMERITRADE HOLDING CORP			1,2	1.F FE	99,765	102.7411	102,741	100,000	99,956		34			2.950	2.986	AO	738	2,950	03/04/2015	04/01/2022
87236Y-AH-1	TD AMERITRADE HOLDING CORP			1,2	1.F FE	449,006	109.7325	493,796	450,000	449,373		178			3.750	3.796	AO	4,219	16,875	10/30/2018	04/01/2024
87612E-BH-8	TARGET CORP			1,2	1.F FE	516,140	116.9375	584,688	500,000	513,815		(1,500)			3.375	2.986	AO	3,563	16,875	05/31/2019	04/15/2029
89114Q-C4-8	TORONTO-DOMINION BANK		C		1.C FE	499,320	107.9922	539,961	500,000	499,639		133			3.500	3.530	JJ	7,875	17,500	07/12/2018	07/19/2023
89236T-DK-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	199,472	105.0943	210,189	200,000	199,781		75			2.250	2.291	AO	913	4,500	10/13/2016	10/18/2023
89236T-DR-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	159,470	111.8592	178,975	160,000	159,662		50			3.200	3.239	JJ	2,418	5,120	01/04/2017	01/11/2027
89236T-GU-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	248,995	106.8828	267,207	250,000	249,074		79			2.150	2.195	FA	2,060	2,688	02/18/2020	02/13/2030
89236T-HM-0	TOYOTA MOTOR CREDIT CORP				1.E FE	499,555	100.2498	501,249	500,000	499,602		47			0.350	0.395	AO	365		10/13/2020	10/14/2022
89352L-AC-4	TRANSCANADA PIPELINES LTD		C	1	2.A FE	772,470	124.4715	933,536	750,000	757,404		(1,272)			7.060	6.815	AO	11,325	52,950	03/13/1998	10/14/2025
902613-AA-6	UBS GROUP AG		C	2,5	1.G FE	260,578	111.9644	279,911	250,000	259,876		(701)			3.126	2.611	FA	2,996	3,908	04/16/2020	08/13/2030
902613-AC-2	UBS GROUP AG		C	2,5	1.G FE	500,000	100.8000	504,000	500,000	500,000					1.364	1.364	JJ	2,861		07/27/2020	01/30/2027
90265E-AQ-3	UDR INC			1,2	2.A FE	524,640	111.0886	555,443	500,000	522,561		(2,079)			3.200	2.622	JJ	7,378	8,000	01/27/2020	01/15/2030
90320W-AA-1	UPMC			1	1.F FE	450,000	101.3035	455,866	450,000	450,000					3.853	3.853	JD	771	17,339	11/23/2011	12/15/2021
90327Q-D5-5	USAA CAPITAL CORP			1,2	1.C FE	184,467	105.0549	194,352	185,000	184,501		34			2.125	2.157	MN	655	2,075	04/14/2020	05/01/2030
90331H-MS-9	US BANK NA			2	1.D FE	258,268	108.5100	271,275	250,000	256,430		(1,528)			2.800	2.124	JJ	2,994	7,000	10/15/2019	01/27/2025

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, NAIC Designation Modifier and SVO 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
91324P-CQ-3	UNITEDHEALTH GROUP INC			1	1.F FE	535,905	134.6467	673,234	500,000	532,092		(1,596)			4.625	4.037	JJ	10,663	23,125	07/12/2018	07/15/2035
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	250,238	110.2632	275,658	250,000	250,112		(27)			3.500	3.488	MN	1,458	8,750	01/12/2015	11/01/2024
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	171,797	120.1306	204,222	170,000	171,481		(160)			4.329	4.196	MS	2,044	7,359	08/29/2018	09/21/2028
92826C-AE-2	VISA INC			1,2	1.D FE	411,536	129.7717	519,087	400,000	409,683		(490)			4.150	3.929	JD	784	16,600	12/16/2016	12/14/2035
931142-ED-1	WALMART INC			1,2	1.C FE	448,704	113.1482	509,167	450,000	449,133		175			3.550	3.597	JD	222	15,975	06/20/2018	06/26/2025
95000U-2A-0	WELLS FARGO & CO			2,5	1.F FE	483,030	113.2964	566,482	500,000	486,132		1,589			3.584	4.023	MN	1,941	17,920	01/07/2019	05/22/2028
95000U-2D-4	WELLS FARGO & CO			1,2	1.F FE	557,470	118.3551	591,776	500,000	549,819		(5,648)			4.150	2.726	JJ	9,049	20,750	08/19/2019	01/24/2029
96332H-CD-9	WHIRLPOOL CORP			1	2.B FE	399,868	101.9287	407,715	400,000	399,994		12			4.850	4.853	JD	862	19,400	06/02/2011	06/15/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						69,770,136	XXX	76,533,001	69,055,000	69,707,919		(49,642)			XXX	XXX	XXX	596,586	2,174,175	XXX	XXX
12597K-AA-7	COLT 2020-1 A1 - CMO/RMBS			4	1.A FE	294,729	101.1270	298,053	294,732	294,697		(32)			2.488	2.466	MON	611	6,722	01/15/2020	02/25/2050
43789V-AA-6	HOF 192 A1 - CMO/RMBS			4	1.A FE	207,598	101.1011	209,887	207,601	207,599		0			2.702	2.702	MON	93	5,609	08/19/2019	09/25/2059
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						502,327	XXX	507,941	502,333	502,296		(32)			XXX	XXX	XXX	705	12,331	XXX	XXX
36251X-AR-8	GSMS 2016-GS4 A4 - CMBS			4	1.A FE	530,449	112.3380	578,541	515,000	524,438		(1,538)			3.442	3.098	MON	1,477	17,726	11/16/2016	11/15/2049
61690Y-BU-5	MSC 2016-BNK2 A4 - CMBS			4	1.A FE	154,495	110.2740	165,411	150,000	152,705		(454)			3.049	2.705	MON	381	4,573	11/04/2016	11/18/2049
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						684,944	XXX	743,952	665,000	677,143		(1,992)			XXX	XXX	XXX	1,858	22,300	XXX	XXX
05522R-CZ-9	BACCT 2018-2 A - ABS			4	1.A FE	494,899	100.7812	498,867	495,000	494,990		33			3.000	3.026	MON	660	14,850	05/10/2018	09/15/2023
22535M-AE-9	CAALT 202 C - ABS			4	1.G FE	763,564	102.6232	769,674	750,000	762,167		(1,397)			2.730	2.079	MON	910	6,825	09/10/2020	11/15/2029
55283A-AA-7	MCA FUND III HOLDING LLC - ABS			4	1.F FE	593,610	100.0000	593,610	593,610	593,610					3.250	3.247	FMAN	4,073	1,018	10/21/2020	11/15/2035
65341K-BA-3	NFMOT 181 A2 - ABS			4	1.A FE	234,972	100.2970	235,698	235,000	234,999		20			3.220	3.245	MON	336	7,567	03/06/2018	02/15/2023
872480-AA-6	TIF 201 A - ABS			4	1.F FE	175,424	101.0493	177,341	175,500	175,424		1			2.090	2.092	MON	102	1,162	08/17/2020	08/21/2045
89680H-AA-0	TCF 2020-1 A - ABS			4	1.F FE	895,388	101.1636	905,975	895,555	895,389		1			2.110	2.111	MON	577	4,672	08/25/2020	09/20/2045
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS			1	1.E FE	138,881	100.6147	139,734	138,881	138,881					3.100	3.100	JJ	2,081	4,305	06/06/2016	01/07/2030
918286-AA-3	VSTNA 2018-A A - RMBS			4	1.A FE	92,866	103.8036	96,402	92,870	92,866		0			3.560	3.588	MON	101	3,305	08/07/2018	02/20/2036
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,389,603	XXX	3,417,302	3,376,415	3,388,325		(1,341)			XXX	XXX	XXX	8,840	43,704	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						74,347,010	XXX	81,202,195	73,598,748	74,275,683		(53,007)			XXX	XXX	XXX	607,989	2,252,509	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						83,632,497	XXX	91,180,453	82,315,000	83,209,472		(113,775)			XXX	XXX	XXX	708,681	2,577,495	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						19,672,358	XXX	20,337,085	19,044,052	19,548,354		(45,158)			XXX	XXX	XXX	52,821	590,859	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,377,885	XXX	2,482,175	2,298,839	2,332,207		(4,697)			XXX	XXX	XXX	6,654	80,057	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						3,389,603	XXX	3,417,302	3,376,415	3,388,325		(1,341)			XXX	XXX	XXX	8,840	43,704	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						109,072,343	XXX	117,417,014	107,034,306	108,478,359		(164,971)			XXX	XXX	XXX	776,997	3,292,115	XXX	XXX

1A $ 30,435,998	1B $ 2,464,085	1C $ 4,689,310	1D $ 6,498,863	1E $ 6,701,878	1F $ 19,499,091	1G $ 14,824,343
2A $ 11,917,199	2B $ 8,450,828	2C $ 2,996,764				
3A $	3B $	3C $				
4A $	4B $	4C $				
5A $	5B $	5C $				
6 $						

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/ 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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ .... 1B ..$ .... 1C ..$ .... 1D ..$ .... 1E ..$ .... 1F ..$ .... 1G ..$ ....
2A ..$ .... 2B ..$ .... 2C ..$ ....
3A ..$ .... 3B ..$ .... 3C ..$ ....
4A ..$ .... 4B ..$ .... 4C ..$ ....
5A ..$ .... 5B ..$ .... 5C ..$ ....
6 ....$ ....

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	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
922908-71-0	VANGUARD 500 IDX ADM			19,150.329	6,636,930	346.570	6,636,930	3,246,127		101,707		927,450		927,450		09/22/2017	
9499999. Subtotal - Mutual Funds					6,636,930	XXX	6,636,930	3,246,127		101,707		927,450		927,450		XXX	XXX
9799999 - Total Common Stocks					6,636,930	XXX	6,636,930	3,246,127		101,707		927,450		927,450		XXX	XXX
9899999 - Total Preferred and Common Stocks					6,636,930	XXX	6,636,930	3,246,127		101,707		927,450		927,450		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ .... 1B ..$ .... 1C ..$ .... 1D ..$ .... 1E ..$ .... 1F ..$ .... 1G ..$ ....
2A ..$ .... 2B ..$ .... 2C ..$ ....
3A ..$ .... 3B ..$ .... 3C ..$ ....
4A ..$ .... 4B ..$ .... 4C ..$ ....
5A ..$ .... 5B ..$ .... 5C ..$ ....
6 ....$ ....

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-SP-4	UNITED STATES TREASURY		11/05/2020	JP MORGAN SECURITIES LLC		725,742	750,000	2,326
912828-UN-8	UNITED STATES TREASURY		08/24/2020	Citigroup (SSB)		313,652	300,000	163
912828-ZC-7	UNITED STATES TREASURY		11/23/2020	JP MORGAN SECURITIES LLC		413,531	400,000	1,069
91282C-AZ-4	UNITED STATES TREASURY		12/15/2020	BARCLAYS CAPITAL INC		400,047	400,000	66
0599999. Subtotal - Bonds - U.S. Governments						1,852,973	1,850,000	3,624
059231-W3-0	BALTIMORE MD REV		12/02/2020	RAYMOND JAMES & ASSOCIATES		387,015	380,000	43
31346Y-XG-3	FH QA5179 - RMBS		03/13/2020	JP MORGAN SECURITIES LLC		327,231	325,945	362
3140JX-RN-0	FN BO3192 - RMBS		02/24/2020	WELLS FARGO SECURITIES LLC		257,352	250,531	522
3140K3-BL-5	FN BO7242 - RMBS		01/13/2020	BARCLAYS CAPITAL INC		509,414	500,000	583
3140K3-BN-1	FN BO7244 - RMBS		01/22/2020	WELLS FARGO SECURITIES LLC		255,029	250,000	479
3140KL-JF-0	FN BQ1161 - RMBS		08/24/2020	WELLS FARGO SECURITIES LLC		1,055,000	1,000,000	1,736
3140KL-JH-6	FN BQ1163 - RMBS		08/24/2020	WELLS FARGO SECURITIES LLC		1,036,289	1,000,000	1,389
3140X7-YP-8	FN FM4317 - RMBS		09/17/2020	WELLS FARGO SECURITIES LLC		526,758	500,000	833
31418D-MJ-8	FN MA3960 - RMBS		02/07/2020	BARCLAYS CAPITAL INC		1,024,375	1,000,000	833
575831-FW-7	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		12/02/2020	RAYMOND JAMES & ASSOCIATES		119,749	120,000	248
3199999. Subtotal - Bonds - U.S. Special Revenues						5,498,212	5,326,476	7,029
002824-BH-2	ABBOTT LABORATORIES		06/03/2020	WELLS FARGO SECURITIES LLC		354,068	250,000	170
00287Y-AL-3	ABBVIE INC		10/13/2020	BANC OF AMERICA/FIXED INCOME		262,598	250,000	3,202
02209S-BD-4	ALTRIA GROUP INC		07/07/2020	BARCLAYS CAPITAL INC		414,435	350,000	6,767
037833-BY-5	APPLE INC		07/21/2020	Citigroup (SSB)		567,190	500,000	6,771
04685A-2R-1	ATHENE GLOBAL FUNDING		11/16/2020	DEUTSCHE BANK SECURITIES, INC.		999,300	1,000,000	
05971K-AE-9	BANCO SANTANDER SA	C	05/20/2020	BANC OF AMERICA/FIXED INCOME		400,000	400,000	
080807-AA-8	BELROSE FUNDING TRUST		08/11/2020	CREDIT SUISSE SECURITIES (USA)		335,000	335,000	
09857L-AR-9	BOOKING HOLDINGS INC		04/08/2020	GOLDMAN		134,776	135,000	
11135F-AP-6	BROADCOM INC		06/09/2020	BANC OF AMERICA/FIXED INCOME		269,995	250,000	951
12597K-AA-7	COLT 201 A1 - CMO/RMBS		01/15/2020	NOMURA SECURITIES/FIXED INCOME		424,996	425,000	646
141781-BM-5	CARGILL INC		04/20/2020	BANC OF AMERICA/FIXED INCOME		499,420	500,000	
22535M-AE-9	CAALT 202 C - ABS		09/10/2020	WELLS FARGO SECURITIES LLC		763,564	750,000	739
244199-BH-7	DEERE & CO		03/25/2020	Citigroup (SSB)		499,320	500,000	
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		06/29/2020	JP MORGAN SECURITIES LLC		299,451	300,000	
36166N-AB-9	GE CAPITAL FUNDING LLC		06/08/2020	MORGAN STANLEY CO		210,148	200,000	660
38141G-VM-3	GOLDMAN SACHS GROUP INC		09/23/2020	NATL FINANCIAL SERVICES CORP (NFS)		552,580	500,000	1,222
427866-BG-2	HERSHEY CO		05/27/2020	RBC CAPITAL MARKETS		214,293	215,000	
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO		04/15/2020	BNP Paribas		521,270	500,000	494
458140-BR-0	INTEL CORP		03/20/2020	JP MORGAN SECURITIES LLC		249,488	250,000	
501044-DP-3	KROGER CO		04/21/2020	Citigroup (SSB)		299,358	300,000	
55283A-AA-7	MCA FUND III HOLDING LLC - ABS		10/21/2020	BARCLAYS CAPITAL INC		595,000	595,000	
58013M-FN-9	MCDONALD'S CORP		05/11/2020	WELLS FARGO SECURITIES LLC		162,306	150,000	633
615369-AT-2	MOODY'S CORP		05/12/2020	JP MORGAN SECURITIES LLC		197,242	200,000	
718172-CR-8	PHILIP MORRIS INTERNATIONAL INC		10/29/2020	SG AMERICAS SECURITIES, LLC		448,340	450,000	
760759-AZ-3	REPUBLIC SERVICES INC		11/09/2020	JP MORGAN SECURITIES LLC		674,595	675,000	
828807-DK-0	SIMON PROPERTY GROUP LP		07/06/2020	JP MORGAN SECURITIES LLC		996,590	1,000,000	
872480-AA-6	TIF 201 A - RMBS		08/17/2020	WELLS FARGO SECURITIES LLC		179,922	180,000	
89236T-GU-3	TOYOTA MOTOR CREDIT CORP		02/18/2020	GOLDMAN		248,995	250,000	105
89236T-HM-0	TOYOTA MOTOR CREDIT CORP		10/13/2020	BANC OF AMERICA/FIXED INCOME		499,555	500,000	
89680H-AA-0	TCF 201 A - RMBS		08/25/2020	RBC CAPITAL MARKETS		914,829	915,000	
902613-AA-6	UBS GROUP AG	C	04/16/2020	UBS SECURITIES LLC		260,578	250,000	1,454
902613-AC-2	UBS GROUP AG	C	07/27/2020	UBS SECURITIES LLC		500,000	500,000	
90265E-AQ-3	UDR INC		01/27/2020	WELLS FARGO SECURITIES LLC		524,640	500,000	622
90327Q-D5-5	USAA CAPITAL CORP		04/14/2020	BANC OF AMERICA/FIXED INCOME		184,467	185,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,658,306	14,260,000	24,437
8399997. Total - Bonds - Part 3						22,009,491	21,436,476	35,089
8399998. Total - Bonds - Part 5						522,568	525,000	
8399999. Total - Bonds						22,532,059	21,961,476	35,089
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						22,532,059	XXX	35,089

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
36180M-2R-7	G2 AD8884 - RMBS		12/01/2020	Paydown		185,793	185,793	186,737	186,707		(914)		(914)		185,793		0	0	3,787	03/20/2043
36202E-RS-0	G2 004097 - RMBS		12/01/2020	Paydown		7,518	7,518	7,373	7,381		137		137		7,518		0	0	206	03/20/2038
36205B-4L-3	GN 386127 - RMBS		12/01/2020	Paydown		1,947	1,947	1,952	1,948		(1)		(1)		1,947		0	0	88	01/15/2030
36209D-B2-9	GN 468157 - RMBS		12/01/2020	Paydown		1,699	1,699	1,700	1,699		1		1		1,699		0	0	62	08/15/2028
36209U-PA-8	GN 482017 - RMBS		12/01/2020	Paydown		379	379	378	378		1		1		379				14	08/15/2028
36209W-4J-8	GN 484225 - RMBS		12/01/2020	Paydown		128	128	143	127		1		1		128		0	0	5	08/15/2028
36211C-QY-1	GN 509071 - RMBS		12/01/2020	Paydown		1,836	1,836	1,743	1,773		62		62		1,836				65	05/15/2029
36220U-Z2-0	GN 288861 - RMBS		12/01/2020	Paydown		553	553	549	550		2		2		553				23	12/15/2022
36224J-HS-4	GN 329741 - RMBS		12/01/2020	Paydown		103	103	106	104		(1)		(1)		103		0	0	4	01/15/2023
36225A-KU-3	GN 780307 - RMBS		12/01/2020	Paydown		414	414	443	418		(4)		(4)		414		0	0	21	12/15/2021
36225A-NY-2	GN 780407 - RMBS		12/01/2020	Paydown		1,710	1,710	1,720	1,711		(1)		(1)		1,710				62	08/15/2024
36290S-ZC-8	GN 616439 - RMBS		12/01/2020	Paydown		11,079	11,079	11,039	11,051		28		28		11,079		0	0	215	06/15/2024
38376G-5S-5	GNR 2011-142 B - CMBS		12/01/2020	Paydown		366,161	366,161	372,683	367,804		(1,643)		(1,643)		366,161				8,427	02/16/2044
912828-2S-8	UNITED STATES TREASURY		06/10/2020	Various		567,801	550,000	551,182	551,118		(129)		(129)		550,988		16,812	16,812	5,862	08/31/2022
912828-TY-6	UNITED STATES TREASURY		09/01/2020	NOMURA SECURITIES/FIXED INCOME		516,367	500,000	500,313	500,302		(69)		(69)		500,234		16,134	16,134	6,491	11/15/2022
0599999. Subtotal - Bonds - U.S. Governments						1,663,488	1,629,320	1,638,060	1,633,072		(2,530)		(2,530)		1,630,542		32,946	32,946	25,332	XXX
25477G-CV-5	DISTRICT COLUMBIA INCOME TAX REV		12/01/2020	Maturity @ 100.00		250,000	250,000	250,000	250,000						250,000				11,683	12/01/2020
31283G-K8-9	FH G00319 - RMBS		12/01/2020	Paydown		73	73	77	75		(2)		(2)		73				4	04/01/2025
31283H-HN-8	FH G01137 - RMBS		12/01/2020	Paydown		163	163	163	163		0		0		163		0	0	6	09/01/2030
31287Q-ND-9	FH C64888 - RMBS		12/01/2020	Paydown		529	529	536	534		(4)		(4)		529				29	03/01/2032
31288E-B5-5	FH C75460 - RMBS		08/17/2020	Paydown		297	297	301	298		(1)		(1)		297		0	0	6	01/01/2033
3128M9-2M-3	FH G07680 - RMBS		12/01/2020	Paydown		26,498	26,498	27,985	27,846		(1,347)		(1,347)		26,498				647	04/01/2044
3128M9-XG-2	FH G07579 - RMBS		12/01/2020	Paydown		31,881	31,881	33,026	33,054		(1,173)		(1,173)		31,881				719	08/01/2043
3128MC-UW-3	FH G13997 - RMBS		12/01/2020	Paydown		7,726	7,726	7,919	7,855		(128)		(128)		7,726		0	0	162	12/01/2025
3128ME-4A-6	FH G16017 - RMBS		12/01/2020	Paydown		35,019	35,019	35,960	35,766		(747)		(747)		35,019				559	12/01/2031
3128ME-6K-2	FH G16074 - RMBS		12/01/2020	Paydown		28,771	28,771	29,560	29,420		(649)		(649)		28,771		0	0	494	02/01/2032
3128MJ-2G-4	FH G08774 - RMBS		12/01/2020	Paydown		108,285	108,285	111,839	111,444		(3,158)		(3,158)		108,285				2,263	08/01/2047
3128MJ-UH-1	FH G08583 - RMBS		12/01/2020	Paydown		25,010	25,010	26,870	26,816		(1,807)		(1,807)		25,010		0	0	651	04/01/2044
3128MJ-YM-6	FH G08715 - RMBS		12/01/2020	Paydown		64,342	64,342	66,936	66,660		(2,317)		(2,317)		64,342		0	0	1,239	08/01/2046
3128MJ-YT-1	FH G08721 - RMBS		12/01/2020	Paydown		50,888	50,888	52,844	52,628		(1,739)		(1,739)		50,888		0	0	983	09/01/2046
3128MJ-Z9-4	FH G08767 - RMBS		12/01/2020	Paydown		95,121	95,121	100,487	100,029		(4,907)		(4,907)		95,121				2,134	06/01/2047
3128MJ-ZH-6	FH G08743 - RMBS		12/01/2020	Paydown		76,859	76,859	80,906	80,667		(3,809)		(3,809)		76,859		0	0	1,837	01/01/2047
3128MJ-ZP-8	FH G08749 - RMBS		12/01/2020	Paydown		72,890	72,890	76,512	76,311		(3,421)		(3,421)		72,890		0	0	1,646	02/01/2047
3128MM-WS-8	FH G18656 - RMBS		12/01/2020	Paydown		53,848	53,848	55,127	54,982		(1,134)		(1,134)		53,848		0	0	1,122	08/01/2032
3128P8-C4-1	FH C91891 - RMBS		12/01/2020	Paydown		38,269	38,269	40,188	39,828		(1,559)		(1,559)		38,269				712	09/01/2036
31292H-D6-8	FH C01025 - RMBS		12/01/2020	Paydown		293	293	296	296		(3)		(3)		293				19	07/01/2030
31292K-7G-6	FH C03595 - RMBS		12/01/2020	Paydown		36,737	36,737	38,281	38,186		(1,449)		(1,449)		36,737		0	0	778	10/01/2040
31293R-ME-8	FH C27557 - RMBS		12/01/2020	Paydown		304	304	290	294		10		10		304				11	06/01/2029
312942-NF-8	FH A93990 - RMBS		12/01/2020	Paydown		16,859	16,859	17,441	17,406		(547)		(547)		16,859		0	0	409	09/01/2040
31298U-CF-4	FH C57270 - RMBS		12/01/2020	Paydown		575	575	566	568		7		7		575		0	0	18	09/01/2031
31298W-CR-4	FH C59080 - RMBS		12/01/2020	Paydown		614	614	611	611		3		3		614		0	0	20	10/01/2031
31307A-EK-4	FH J21938 - RMBS		12/01/2020	Paydown		88,222	88,222	92,068	90,401		(2,180)		(2,180)		88,222				1,226	01/01/2028
3132A5-KA-2	FH ZS4789 - RMBS		12/01/2020	Paydown		119,959	119,959	123,361	123,798		(3,838)		(3,838)		119,959				2,333	09/01/2048
3132AD-6N-3	FH ZT1777 - RMBS		05/07/2020	Various		184,530	175,941	181,961	183,339		(2,132)		(2,132)		181,207		3,322	3,322	2,732	03/01/2049
3132AD-PF-9	FH ZT1322 - RMBS		12/01/2020	Paydown		107,719	107,719	115,344	115,405		(7,686)		(7,686)		107,719		0	0	2,720	11/01/2048
3132DV-4H-5	FH SD8024 - RMBS		12/01/2020	Paydown		96,136	96,136	97,694	97,668		(1,532)		(1,532)		96,136		0	0	1,964	11/01/2049
3132GD-H5-4	FH Q00252 - RMBS		12/01/2020	Paydown		55,276	55,276	56,692	56,493		(1,217)		(1,217)		55,276				1,419	04/01/2041
3132GK-5A-0	FH Q04741 - RMBS		12/01/2020	Paydown		16,361	16,361	17,485	17,471		(1,110)		(1,110)		16,361		0	0	540	11/01/2041
3132GK-V9-4	FH Q04540 - RMBS		12/01/2020	Paydown		177,676	177,676	181,084	180,658		(2,982)		(2,982)		177,676				3,797	11/01/2041
3132GK-ZN-9	FH Q04649 - RMBS		12/01/2020	Paydown		155,328	155,328	157,852	157,506		(2,178)		(2,178)		155,328				3,415	11/01/2041
3132GL-FM-1	FH Q04972 - RMBS		12/01/2020	Paydown		100,677	100,677	102,871	102,439		(1,762)		(1,762)		100,677				2,238	12/01/2041
3132J4-GX-1	FH G30913 - RMBS		12/01/2020	Paydown		32,225	32,225	34,345	33,930		(1,705)		(1,705)		32,225				628	04/01/2036
3132J6-US-1	FH Q15592 - RMBS		12/01/2020	Paydown		31,875	31,875	32,617	32,488		(612)		(612)		31,875		0	0	611	02/01/2043
3132L8-CS-4	FH V82781 - RMBS		12/01/2020	Paydown		40,642	40,642	40,134	40,168		474		474		40,642		0	0	796	12/01/2046
3132M8-3G-9	FH Q28299 - RMBS		12/01/2020	Paydown		31,511	31,511	33,180	33,044		(1,533)		(1,533)		31,511		0	0	671	09/01/2044
3132M9-2R-4	FH Q29184 - RMBS		12/01/2020	Paydown		41,601	41,601	44,438	44,466		(2,866)		(2,866)		41,601				1,061	10/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3132QW-MS-5	FH Q39368 - RMBS		12/01/2020	Paydown		59,688	59,688	63,176	63,161		(3,473)		(3,473)		59,688		0	0	1,220	03/01/2046
3132WD-YQ-1	FH Q40718 - RMBS		12/01/2020	Paydown		64,783	64,783	68,457	68,189		(3,406)		(3,406)		64,783		0	0	1,431	05/01/2046
3132WG-Q2-6	FH Q43172 - RMBS		12/01/2020	Paydown		51,287	51,287	53,090	52,925		(1,638)		(1,638)		51,287		0	0	959	09/01/2046
3132WH-PT-6	FH Q44033 - RMBS		12/01/2020	Paydown		86,220	86,220	86,789	86,745		(525)		(525)		86,220		0	0	1,700	11/01/2046
31335A-QK-7	FH G60458 - RMBS		12/01/2020	Paydown		43,586	43,586	45,854	45,758		(2,172)		(2,172)		43,586				960	01/01/2044
31335A-S7-4	FH G60542 - RMBS		12/01/2020	Paydown		24,140	24,140	25,815	25,768		(1,628)		(1,628)		24,140		0	0	586	09/01/2045
31335A-YT-9	FH G60722 - RMBS		12/01/2020	Paydown		19,865	19,865	19,544	19,568		298		298		19,865		0	0	374	10/01/2046
31346Y-XG-3	FH QA5179 - RMBS		12/01/2020	Paydown		76,380	76,380	76,681			(301)		(301)		76,380				998	12/01/2049
313615-LF-1	FN 050726 - RMBS		12/01/2020	Paydown		417	417	418	417		1		1		417		0	0	16	05/01/2023
31365D-UL-7	FN 124887 - RMBS		12/01/2020	Paydown		858	858	863	857		1		1		858				35	06/01/2023
31369T-N7-7	FN 220114 - RMBS		12/01/2020	Paydown		59	59	59	59		0		0		59				2	06/01/2023
31371K-HW-4	FN 254145 - RMBS		12/01/2020	Paydown		1,217	1,217	1,227	1,226		(9)		(9)		1,217		0	0	46	01/01/2032
31380S-5J-8	FN 449149 - RMBS		12/01/2020	Paydown		117	117	115	116		1		1		117		0	0	4	12/01/2028
31386T-FU-4	FN 572679 - RMBS		12/01/2020	Paydown		292	292	296	296		(4)		(4)		292		0	0	10	04/01/2031
3138AW-RQ-8	FN AJ4994 - RMBS		12/01/2020	Paydown		30,447	30,447	32,774	32,586		(2,138)		(2,138)		30,447		0	0	814	11/01/2041
3138E7-TV-6	FN AK3263 - RMBS		12/01/2020	Paydown		51,377	51,377	53,015	52,555		(1,178)		(1,178)		51,377		0	0	866	02/01/2027
3138EJ-3Y-2	FN AL2614 - RMBS		12/01/2020	Paydown		39,089	39,089	40,420	40,486		(1,397)		(1,397)		39,089		0	0	823	11/01/2042
3138EK-QD-0	FN AL3151 - RMBS		12/01/2020	Paydown		57,584	57,584	61,813	61,701		(4,117)		(4,117)		57,584				1,550	06/01/2042
3138EN-4H-9	FN AL6223 - RMBS		12/01/2020	Paydown		48,023	48,023	52,255	51,949		(3,926)		(3,926)		48,023		0	0	1,210	08/01/2044
3138EQ-7K-2	FN AL8097 - RMBS		04/17/2020	Various		186,182	172,734	185,419	185,765		(2,043)		(2,043)		183,722		2,460	2,460	2,590	01/01/2046
3138ER-7D-6	FN AL9891 - RMBS		12/01/2020	Paydown		53,693	53,693	55,891	56,081		(2,388)		(2,388)		53,693		0	0	1,415	02/01/2046
3138ER-J7-6	FN AL9285 - RMBS		12/01/2020	Paydown		75,812	75,812	77,002	77,020		(1,208)		(1,208)		75,812				1,653	10/01/2046
3138ER-NP-1	FN AL9397 - RMBS		12/01/2020	Paydown		56,638	56,638	57,205	57,160		(522)		(522)		56,638				1,111	10/01/2046
3138ET-YK-6	FN AL8813 - RMBS		12/01/2020	Paydown		28,403	28,403	29,770	29,665		(1,263)		(1,263)		28,403		0	0	735	04/01/2046
3138M5-EA-3	FN AP1928 - RMBS		12/01/2020	Paydown		39,542	39,542	42,125	41,958		(2,416)		(2,416)		39,542		0	0	1,036	08/01/2042
3138M5-LP-2	FN AP2133 - RMBS		12/01/2020	Paydown		57,893	57,893	60,064	59,785		(1,892)		(1,892)		57,893		0	0	1,251	08/01/2042
3138MP-YV-1	FN AQ7923 - RMBS		12/01/2020	Paydown		92,668	92,668	96,751	95,860		(3,192)		(3,192)		92,668				1,730	12/01/2042
3138W6-SU-1	FN AR8630 - RMBS		12/01/2020	Paydown		39,286	39,286	40,035	40,043		(757)		(757)		39,286		0	0	684	04/01/2043
3138W9-HL-7	FN AS0234 - RMBS		12/01/2020	Paydown		44,568	44,568	46,733	46,732		(2,165)		(2,165)		44,568		0	0	1,103	08/01/2043
3138WB-AR-6	FN AS1815 - RMBS		12/01/2020	Paydown		44,981	44,981	46,843	46,510		(1,529)		(1,529)		44,981		0	0	1,041	02/01/2044
3138WB-GU-3	FN AS2010 - RMBS		12/01/2020	Paydown		48,721	48,721	50,852	50,584		(1,863)		(1,863)		48,721		0	0	1,166	03/01/2044
3138WB-UK-9	FN AS2385 - RMBS		12/01/2020	Paydown		51,884	51,884	54,778	54,331		(2,447)		(2,447)		51,884				1,445	05/01/2044
3138WE-6G-9	FN AS5370 - RMBS		12/01/2020	Paydown		72,461	72,461	75,451	75,169		(2,708)		(2,708)		72,461		0	0	1,674	07/01/2045
3138WE-EV-7	FN AS4647 - RMBS		12/01/2020	Paydown		69,535	69,535	71,806	71,698		(2,163)		(2,163)		69,535				1,536	03/01/2045
3138WE-KB-4	FN AS4789 - RMBS		12/01/2020	Paydown		56,860	56,860	59,144	58,971		(2,111)		(2,111)		56,860				1,145	04/01/2045
3138WE-ZJ-1	FN AS5244 - RMBS		12/01/2020	Paydown		39,422	39,422	40,993	40,812		(1,390)		(1,390)		39,422		0	0	872	06/01/2045
3138WF-B6-2	FN AS5460 - RMBS		12/01/2020	Paydown		64,168	64,168	67,226	66,839		(2,672)		(2,672)		64,168		0	0	1,376	07/01/2045
3138WF-GE-0	FN AS5596 - RMBS		12/01/2020	Paydown		53,082	53,082	55,495	55,524		(2,442)		(2,442)		53,082		0	0	1,134	08/01/2045
3138WJ-3C-0	FN AS8894 - RMBS		12/01/2020	Paydown		68,517	68,517	69,794	69,546		(1,029)		(1,029)		68,517				1,272	03/01/2032
3138WJ-PC-6	FN AS8518 - RMBS		12/01/2020	Paydown		98,228	98,227	97,729	97,767		460		460		98,227		0	0	1,920	12/01/2046
3138WJ-QE-1	FN AS8552 - RMBS		12/01/2020	Paydown		30,139	30,139	30,832	30,727		(588)		(588)		30,139		0	0	544	12/01/2036
3138WK-4X-0	FN AS9837 - RMBS		12/01/2020	Paydown		66,817	66,817	66,741	66,735		81		81		66,817		0	0	1,263	06/01/2032
3138X4-V9-8	FN AU5139 - RMBS		12/01/2020	Paydown		56,440	56,440	58,823	58,886		(2,446)		(2,446)		56,440		0	0	1,203	08/01/2043
3138Y6-3S-1	FN AX5308 - RMBS		12/01/2020	Paydown		48,000	48,000	50,355	50,251		(2,251)		(2,251)		48,000		0	0	961	01/01/2042
3138YW-KG-1	FN AZ4794 - RMBS		12/01/2020	Paydown		27,931	27,931	29,279	29,022		(1,091)		(1,091)		27,931		0	0	487	10/01/2030
31390E-SX-1	FN 644134 - RMBS		12/01/2020	Paydown		281	280	282	281		(1)		(1)		280		0	0	10	05/01/2032
31403A-XD-2	FN 743276 - RMBS		08/01/2020	Paydown		408	408	419	409		(1)		(1)		408				8	10/01/2033
31403C-6L-0	FN 745275 - RMBS		12/01/2020	Paydown		3,279	3,279	3,194	3,197		82		82		3,279		0	0	95	02/01/2036
31403C-6U-0	FN 745283 - RMBS		12/01/2020	Paydown		6,475	6,475	6,254	6,263		212		212		6,475				192	01/01/2036
31408J-DS-7	FN 852513 - RMBS		12/01/2020	Paydown		396	396	392	393		3		3		396				12	01/01/2036
31409W-D9-9	FN 880428 - RMBS		12/01/2020	Paydown		617	617	619	618		(1)		(1)		617		0	0	22	04/01/2036
3140E0-EJ-0	FN AZ7336 - RMBS		12/01/2020	Paydown		24,508	24,508	24,952	24,922		(414)		(414)		24,508		0	0	543	11/01/2045
3140EV-JC-2	FN BC1158 - RMBS		12/01/2020	Paydown		59,682	59,682	61,566	61,484		(1,802)		(1,802)		59,682				1,287	02/01/2046
3140FM-BD-7	FN BE1835 - RMBS		12/01/2020	Paydown		32,769	32,769	33,230	33,151		(382)		(382)		32,769		0	0	606	11/01/2036
3140FM-DF-0	FN BE1901 - RMBS		12/01/2020	Paydown		49,368	49,368	49,397	49,378		(10)		(10)		49,368		0	0	1,018	12/01/2046
3140GQ-4C-7	FN BH2618 - RMBS		12/01/2020	Paydown		85,842	85,842	85,275	85,299		543		543		85,842		0	0	1,852	08/01/2047
3140GS-KW-1	FN BH3908 - RMBS		12/01/2020	Paydown		110,112	110,112	116,581	115,600		(5,487)		(5,487)		110,112		0	0	2,900	08/01/2047
3140GS-PD-8	FN BH4019 - RMBS		12/01/2020	Paydown		94,678	94,678	98,861	98,339		(3,660)		(3,660)		94,678				2,229	09/01/2047

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3140GU-MA-2	FN BH5752 - RMBS		12/01/2020	Paydown		66,415	66,415	68,177	67,935		(1,520)		(1,520)		66,415		0	0	1,491	11/01/2047
3140J7-UL-7	FN BM3286 - RMBS		12/01/2020	Paydown		57,048	57,048	59,892	59,866		(2,818)		(2,818)		57,048		0	0	1,419	11/01/2047
3140J8-HC-0	FN BM3826 - RMBS		12/01/2020	Paydown		87,338	87,338	90,095	90,132		(2,794)		(2,794)		87,338		0	0	2,369	04/01/2048
3140J9-EB-3	FN BM4629 - RMBS		12/01/2020	Paydown		88,246	88,246	88,494	88,416		(170)		(170)		88,246		0	0	2,111	10/01/2048
3140JX-RN-0	FN BO3192 - RMBS		12/01/2020	Paydown		86,081	86,081	88,425			(2,344)		(2,344)		86,081				1,321	10/01/2049
3140K3-BL-5	FN BO7242 - RMBS		12/01/2020	Paydown		133,734	133,734	136,252			(2,518)		(2,518)		133,734		0	0	2,642	01/01/2050
3140K3-BN-1	FN BO7244 - RMBS		12/01/2020	Paydown		67,161	67,161	68,512			(1,351)		(1,351)		67,161		0	0	1,335	01/01/2050
3140KL-JF-0	FN BQ1161 - RMBS		12/01/2020	Paydown		16,099	16,099	16,985			(885)		(885)		16,099				81	08/01/2050
3140KL-JH-6	FN BQ1163 - RMBS		12/01/2020	Paydown		15,180	15,180	15,731			(551)		(551)		15,180				70	08/01/2050
3140Q8-3U-7	FN CA1710 - RMBS		12/01/2020	Paydown		71,960	71,960	74,908	74,598		(2,638)		(2,638)		71,960		0	0	1,840	05/01/2048
3140Q8-K8-7	FN CA1218 - RMBS		12/01/2020	Paydown		124,127	124,127	128,762	128,320		(4,193)		(4,193)		124,127		0	0	3,133	02/01/2048
3140X7-YP-8	FN FM4317 - RMBS		12/01/2020	Paydown		56,743	56,743	59,779			(3,037)		(3,037)		56,743		0	0	302	09/01/2050
31410X-ZR-0	FN 900852 - RMBS		12/01/2020	Paydown		2,380	2,380	2,392	2,390		(10)		(10)		2,380		0	0	88	01/01/2037
31416X-QU-7	FN AB2266 - RMBS		12/01/2020	Paydown		25,265	25,265	26,307	26,198		(934)		(934)		25,265				631	02/01/2041
31417D-TR-4	FN AB6859 - RMBS		12/01/2020	Paydown		51,554	51,554	53,584	53,485		(1,930)		(1,930)		51,554		0	0	1,106	11/01/2042
31417E-CG-4	FN AB7270 - RMBS		12/01/2020	Paydown		49,150	49,150	51,377	50,881		(1,732)		(1,732)		49,150		0	0	838	12/01/2042
31417E-H2-0	FN AB7448 - RMBS		12/01/2020	Paydown		118,399	118,399	122,774	120,844		(2,445)		(2,445)		118,399				1,621	01/01/2028
31417E-ZK-0	FN AB7945 - RMBS		12/01/2020	Paydown		56,338	56,338	58,169	57,763		(1,426)		(1,426)		56,338		0	0	1,051	02/01/2043
31417G-5A-0	FN AB9840 - RMBS		12/01/2020	Paydown		35,337	35,337	37,092	36,947		(1,610)		(1,610)		35,337				795	07/01/2043
31418C-4G-6	FN MA3522 - RMBS		12/01/2020	Paydown		303,491	303,491	320,183	321,593		(18,102)		(18,102)		303,491		0	0	7,190	11/01/2048
31418C-EE-0	FN MA2832 - RMBS		12/01/2020	Paydown		43,022	43,022	43,096	43,069		(47)		(47)		43,022		0	0	819	12/01/2036
31418C-FD-1	FN MA2863 - RMBS		12/01/2020	Paydown		99,091	99,091	99,231	99,206		(115)		(115)		99,091		0	0	1,969	01/01/2047
31418C-ND-2	FN MA3087 - RMBS		12/01/2020	Paydown		147,554	147,554	151,439	151,023		(3,468)		(3,468)		147,554		0	0	3,142	08/01/2047
31418C-QB-3	FN MA3149 - RMBS		12/01/2020	Paydown		109,919	109,919	114,123	113,909		(3,990)		(3,990)		109,919		0	0	2,520	10/01/2047
31418C-U8-5	FN MA3306 - RMBS		12/01/2020	Paydown		82,271	82,271	83,877	83,568		(1,298)		(1,298)		82,271		0	0	1,870	03/01/2048
31418D-MJ-8	FN MA3960 - RMBS		12/01/2020	Paydown		302,174	302,174	309,539			(7,365)		(7,365)		302,174				5,629	03/01/2050
31419F-FW-1	FN AE4680 - RMBS		12/01/2020	Paydown		32,596	32,596	33,803	33,684		(1,088)		(1,088)		32,596		0	0	847	11/01/2040
3199999. Subtotal - Bonds - U.S. Special Revenues						7,325,976	7,303,938	7,549,666	6,761,972		(213,684)		(213,684)		7,320,193		5,783	5,783	159,257	XXX
02376A-AA-7	AMERICAN AIRLINES INC - ABS		05/19/2020	Various		413,706	459,408	459,408	459,408						459,408		(45,702)	(45,702)	9,189	04/15/2031
024836-AE-8	AMERICAN CAMPUS COMMUNITIES OPERATING PA		07/10/2020	SUNTRUST ROBINSON HUMPHREY INC		515,185	500,000	498,520	498,628		102		102		498,730		16,455	16,455	17,554	07/15/2026
038222-AF-2	APPLIED MATERIALS INC		06/29/2020	Call @ 100.00		518,924	500,000	515,665	510,041		(3,351)		(3,351)		506,690		(6,690)	(6,690)	30,391	06/15/2021
06739F-JJ-1	BARCLAYS BANK PLC	C	04/14/2020	WELLS FARGO SECURITIES LLC		501,585	500,000	495,365	497,389		733		733		498,122		3,463	3,463	10,122	01/11/2021
097023-CC-7	BOEING CO		05/21/2020	PERSHING DIV OF DLJ SEC LNDING		190,492	200,000	198,166	198,468		139		139		198,607		(8,115)	(8,115)	4,122	03/01/2024
110122-CT-3	BRISTOL-MYERS SQUIBB CO		09/14/2020	BANC OF AMERICA/FIXED INCOME		501,495	500,000	497,420	499,768		209		209		499,978		1,517	1,517	18,159	10/15/2020
125523-BL-3	CIGNA CORP		03/30/2020	Call @ 102.22		122,665	120,000	119,748	119,941		13		13		119,954		2,711	2,711	2,376	02/25/2021
12597K-AA-7	COLT 2020-1 A1 - CMO/RMBS		12/01/2020	Paydown		130,268	130,268	130,267			1		1		130,268		0	0	1,802	02/25/2050
20030N-BR-1	COMCAST CORP		09/10/2020	Call @ 100.00		264,290	250,000	246,463	247,166		594		594		247,760		2,240	2,240	21,337	03/01/2023
209111-EZ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK		04/29/2020	PERSHING DIV OF DLJ SEC LNDING		250,910	250,000	249,458	249,971		21		21		249,992		918	918	4,203	06/15/2020
260543-CH-4	DOW CHEMICAL CO		03/25/2020	Call @ 106.25		132,814	125,000	122,833	124,308		54		54		124,362		8,452	8,452	1,365	11/15/2022
278865-AL-4	ECOLAB INC		09/15/2020	Call @ 100.00		427,398	408,000	435,177	414,052		(2,160)		(2,160)		411,892		(3,892)	(3,892)	32,906	12/08/2021
291011-BC-7	EMERSON ELECTRIC CO		11/15/2020	Maturity @ 100.00		250,000	250,000	248,675	249,875		125		125		250,000				10,625	11/15/2020
343412-AC-6	FLUOR CORP		08/10/2020	MORGAN STANLEY CO		329,000	400,000	395,676	397,683		265		265		397,948		(68,948)	(68,948)	9,217	12/15/2024
36252A-AA-4	GSMS 2015-GS1 A1 - CMBS		11/13/2020	Paydown		64,914	64,914	64,912	64,892		22		22		64,914				634	11/13/2048
43789V-AA-6	HOF 192 A1 - CMO/RMBS		12/25/2020	Paydown		132,676	132,676	132,674	132,675		2		2		132,676		0	0	1,906	09/25/2059
55283A-AA-7	MCA FUND III HOLDING LLC - ABS		11/01/2020	Paydown		1,390	1,390	1,390							1,390				2	11/15/2035
594918-AH-7	MICROSOFT CORP		10/01/2020	Maturity @ 100.00		300,000	300,000	307,590	302,063		(2,063)		(2,063)		300,000				9,000	10/01/2020
60871R-AG-5	MOLSON COORS BREWING CO		01/24/2020	BANC OF AMERICA/FIXED INCOME		408,668	400,000	367,496	372,218		273		273		372,491		36,177	36,177	6,433	07/15/2026
682134-AC-5	OMNICOM GROUP INC		03/23/2020	Call @ 100.00		304,755	300,000	306,528	300,502		(179)		(179)		300,323		(323)	(323)	12,839	08/15/2020
68389X-AK-1	ORACLE CORP		07/08/2020	JP MORGAN SECURITIES LLC		100,056	100,000	99,805	99,986		13		13		100,000		56	56	3,810	07/15/2020
78410T-AA-4	SCFET 2017-1 A - ABS		12/21/2020	Paydown		97,669	97,669	97,648	98,631		(962)		(962)		97,669				2,219	01/20/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
872480-AA-6	TIF 201 A - ABS		12/21/2020	Paydown		4,500	4,500	4,498			2		2		4,500				18	08/21/2045
89680H-AA-0	TCF 2020-1 A - ABS		12/20/2020	Paydown		19,445	19,445	19,442			4		4		19,445		(1)	(1)	67	09/20/2045
90931L-AA-6	UNITED AIRLINES INC - ABS		07/07/2020	Paydown		8,706	8,706	8,706	8,706						8,706		0	0	202	01/07/2030
91159H-HL-7	U.S. BANCORP		12/29/2020	Call @ 100.00		400,000	400,000	399,944	399,989		10		10		399,999		1	1	13,317	01/29/2021
918286-AA-3	VSTNA 2018-A A - RMBS		12/20/2020	Paydown		35,762	35,762	35,760	35,760		2		2		35,762				703	02/20/2036
92211M-AC-7	VDC 2018-1 A2 - ABS		10/05/2020	Paydown		68,717	68,717	68,717	68,717						68,717		0	0	5,410	02/16/2043
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,495,990	6,526,456	6,527,951	6,350,836		(6,131)		(6,131)		6,500,302		(61,679)	(61,679)	229,929	XXX
8399997. Total - Bonds - Part 4						15,485,454	15,459,715	15,715,677	14,745,881		(222,345)		(222,345)		15,451,038		(22,950)	(22,950)	414,517	XXX
8399998. Total - Bonds - Part 5						530,587	525,000	522,568			28		28		522,596		7,991	7,991	1,198	XXX
8399999. Total - Bonds						16,016,041	15,984,715	16,238,245	14,745,881		(222,316)		(222,316)		15,973,634		(14,960)	(14,960)	415,716	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						16,016,041	XXX	16,238,245	14,745,881		(222,316)		(222,316)		15,973,634		(14,960)	(14,960)	415,716	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
03027X-BC-3	AMERICAN TOWER CORP		06/01/2020	RBC CAPITAL MARKETS	07/07/2020	PERSHING DIV OF DLJ SEC LNDING	375,000	372,844	381,004	372,863		19		19			8,141	8,141	788	
58013M-FL-3	MCDONALD'S CORP		03/03/2020	GOLDMAN	05/11/2020	WELLS FARGO SECURITIES LLC	150,000	149,724	149,583	149,733		9		9			(150)	(150)	411	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							525,000	522,568	530,587	522,596		28		28			7,991	7,991	1,198	
8399998. Total - Bonds							525,000	522,568	530,587	522,596		28		28			7,991	7,991	1,198	
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								522,568	530,587	522,596		28		28			7,991	7,991	1,198	

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 *
BANK OF NEW YORK	NEW YORK, NY		0.010	366	24	1,279,894	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	366	24	1,279,894	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	366	24	1,279,894	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	366	24	1,279,894	XXX

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

1. January	239,910	4. April	290,812	7. July	600,626	10. October	3,060,593
2. February	198,150	5. May	1,107,862	8. August	162,691	11. November	371,798
3. March	300,992	6. June	1,248,124	9. September	189,647	12. December	1,279,894

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
31846V-41-9	FIRST AMER:TRS OBG V		12/01/2020	0.010		1		
94975H-29-6	WELLSFARGO:TRS+ MM I	SD	12/02/2020	0.010		100,088	1	325
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						100,089	1	325
8899999 - Total Cash Equivalents						100,089	1	325

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ .... 1B ..$ .... 1C ..$ .... 1D ..$ .... 1E ..$ .... 1F ..$ .... 1G ..$ ....
2A ..$ .... 2B ..$ .... 2C ..$ ....
3A ..$ .... 3B ..$ .... 3C ..$ ....
4A ..$ .... 4B ..$ .... 4C ..$ ....
5A ..$ .... 5B ..$ .... 5C ..$ ....
6 ....$ ....

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted 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	B	DE RSD FOR WC BY INS CODE TITLE 85 CH 5 SEC 513			107,855	144,063
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	ST	GA RSD BY RULES & REG CH 120-2-18.01			100,088	100,088
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	B	MA RSD BY GEN LAWS CH 152 SEC 61 & 62			151,174	154,955
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	B	NH RSD BY RSA 402:2			503,048	519,688
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	B	NC RSD BY GEN STAT 58-5-5 & 58-5-10			316,517	328,865
35.	North Dakota ND						
36.	Ohio OH	B	PLEDGED WITH THE STATE OF OHIO FOR THE BENEFIT OF ALL POLICYHOLDERS	1,694,817	1,916,282		
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	VA RSD BY INS CODE SEC 1314 & 1315			216,683	222,101
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	1,694,817	1,916,282	1,395,365	1,469,759
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				