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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Utica National Insurance Company of Ohio

NAIC Group Code 0201 (Current) 0201 (Prior) NAIC Company Code 13998 Employer's ID Number 27-2764004

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

Country of Domicile United States of America

Incorporated/Organized 04/06/2010 Commenced Business 12/22/2010

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 135030530 (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	CFO & Treasurer	Brian Wade Miller Jr.
President & COO	Kristen Holly Martin	Secretary	Louisa Suzanne Ruffine

OTHER

DIRECTORS OR TRUSTEES

John Martin Anderson	Jolene Marie Casatelli	Paul Lewis Cohen
Richard Patrick Creedon	Steven Paul Guzski	Kristen Holly Martin
Louisa Suzanne Ruffine		

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 President & COO	Brian Wade Miller, Jr. CFO & Treasurer	Louisa Suzanne Ruffine 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		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	4,252,554	18.366	4,252,554		4,252,554	18.366
1.02 All other governments	99,941	0.432	99,941		99,941	0.432
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	101,628	0.439	101,628		101,628	0.439
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	5,548,197	23.962	5,548,197		5,548,197	23.962
1.06 Industrial and miscellaneous	8,913,241	38.495	8,913,241		8,913,241	38.495
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	18,915,561	81.694	18,915,561		18,915,561	81.694
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		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks		0.000				0.000
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)	253,317	1.094	253,317		253,317	1.094
6.02 Cash equivalents (Schedule E, Part 2)		0.000				0.000
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	253,317	1.094	253,317		253,317	1.094
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	3,985,248	17.212	3,985,248		3,985,248	17.212
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	23,154,126	100.000	23,154,126		23,154,126	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		18,126,255
2.	Cost of bonds and stocks acquired, Part 3, Column 7		9,563,093
3.	Accrual of discount		11,431
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		150,107
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		8,852,125
7.	Deduct amortization of premium		91,773
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		8,574
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		18,915,562
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		18,915,562

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	4,252,554	4,423,149	4,242,562	4,266,717
Governments	2.	Canada	99,941	108,273	99,900	100,000
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	4,352,495	4,531,422	4,342,462	4,366,717
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	101,628	119,739	102,008	100,000
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	5,548,197	5,797,305	5,581,741	5,370,462
Industrial and Miscellaneous, SVO	8.	United States	8,133,017	8,917,496	8,134,311	8,103,000
Identified Funds, Unaffiliated Bank	9.	Canada	404,326	430,342	403,198	405,000
Loans and Hybrid Securities	10.	Other Countries	375,899	417,194	379,359	355,000
(unaffiliated)	11.	Totals	8,913,241	9,765,032	8,916,869	8,863,000
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	18,915,561	20,213,497	18,943,079	18,700,180
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	18,915,561	20,213,497	18,943,079	

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	78,645	3,026,915	394,177	25,028	727,789	XXX	4,252,554	22.5	3,229,113	17.8	4,252,554	
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	78,645	3,026,915	394,177	25,028	727,789	XXX	4,252,554	22.5	3,229,113	17.8	4,252,554	
2. All Other Governments												
2.1 NAIC 1		99,941				XXX	99,941	0.5	99,922	0.6	99,941	
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		99,941				XXX	99,941	0.5	99,922	0.6	99,941	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX			200,580	1.1		
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX			200,580	1.1		
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			101,628			XXX	101,628	0.5	101,814	0.6	101,628	
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			101,628			XXX	101,628	0.5	101,814	0.6	101,628	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	981,487	2,990,250	1,395,653	175,341	5,465	XXX	5,548,197	29.3	5,492,414	30.3	5,548,197	
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	981,487	2,990,250	1,395,653	175,341	5,465	XXX	5,548,197	29.3	5,492,414	30.3	5,548,197	

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	564,951	3,387,762	2,220,457	100,235	325,283	XXX	6,598,689	34.9	6,743,984	37.2	6,563,709	34,980
6.2 NAIC 2	49,999	1,134,024	900,678	229,851		XXX	2,314,552	12.2	2,258,428	12.5	2,214,756	99,796
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	614,950	4,521,786	3,121,135	330,087	325,283	XXX	8,913,241	47.1	9,002,412	49.7	8,778,465	134,776
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) 1,625,084	9,504,869	4,111,916	300,604	1,058,537		16,601,009	87.8	XXX	XXX	16,566,029	34,980
11.2 NAIC 2	(d) 49,999	1,134,024	900,678	229,851			2,314,552	12.2	XXX	XXX	2,214,756	99,796
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	1,675,082	10,638,893	5,012,593	530,456	1,058,537		(b) 18,915,561	100.0	XXX	XXX	18,780,785	134,776
11.8 Line 11.7 as a % of Col. 7	8.9	56.2	26.5	2.8	5.6		100.0	XXX	XXX	XXX	99.3	0.7
12. Total Bonds Prior Year												
12.1 NAIC 1	1,551,203	7,879,869	5,274,157	774,964	387,634		XXX	XXX	15,867,826	87.5	15,782,948	84,878
12.2 NAIC 2	329,934	948,522	925,019	54,954			XXX	XXX	2,258,428	12.5	2,208,577	49,851
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	1,881,136	8,828,391	6,199,175	829,917	387,634		XXX	XXX	(b) 18,126,254	100.0	17,991,525	134,729
12.8 Line 12.7 as a % of Col. 9	10.4	48.7	34.2	4.6	2.1		XXX	XXX	100.0	XXX	99.3	0.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,625,084	9,469,889	4,111,916	300,604	1,058,537		16,566,029	87.6	15,782,948	87.1	16,566,029	XXX
13.2 NAIC 2	49,999	1,084,146	850,760	229,851			2,214,756	11.7	2,208,577	12.2	2,214,756	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	1,675,082	10,554,035	4,962,675	530,456	1,058,537		18,780,785	99.3	17,991,525	99.3	18,780,785	XXX
13.8 Line 13.7 as a % of Col. 7	8.9	56.2	26.4	2.8	5.6		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.9	55.8	26.2	2.8	5.6		99.3	XXX	XXX	XXX	99.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1		34,980	0		0		34,980	0.2	84,878	0.5	XXX	34,980
14.2 NAIC 2		49,878	49,918				99,796	0.5	49,851	0.3	XXX	99,796
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals		84,858	49,918		0		134,776	0.7	134,729	0.7	XXX	134,776
14.8 Line 14.7 as a % of Col. 7		63.0	37.0		0.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11		0.4	0.3		0.0		0.7	XXX	XXX	XXX	XXX	0.7

(a) Includes $ 134,776 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		2,848,060	318,720		727,789	XXX	3,894,569	20.6	2,728,586	15.1	3,894,569	0
1.02 Residential Mortgage-Backed Securities	78,645	178,855	75,457	25,028		XXX	357,985	1.9	500,528	2.8	357,985	0
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	78,645	3,026,915	394,177	25,028	727,789	XXX	4,252,554	22.5	3,229,113	17.8	4,252,554	0
2. All Other Governments												
2.01 Issuer Obligations		99,941				XXX	99,941	0.5	99,922	0.6	99,941	
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		99,941				XXX	99,941	0.5	99,922	0.6	99,941	
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX			200,580	1.1		
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX			200,580	1.1		
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			101,628			XXX	101,628	0.5	101,814	0.6	101,628	
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			101,628			XXX	101,628	0.5	101,814	0.6	101,628	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		370,699	567,709			XXX	938,408	5.0	944,087	5.2	938,408	
5.02 Residential Mortgage-Backed Securities	979,819	2,366,835	727,806	175,341	5,465	XXX	4,255,267	22.5	4,191,809	23.1	4,255,267	
5.03 Commercial Mortgage-Backed Securities	1,668	252,716	100,138			XXX	354,522	1.9	356,518	2.0	354,522	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	981,487	2,990,250	1,395,653	175,341	5,465	XXX	5,548,197	29.3	5,492,414	30.3	5,548,197	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	514,950	4,521,786	3,121,135	330,087	325,283	XXX	8,813,241	46.6	8,789,764	48.5	8,678,465	134,776
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities						XXX			33,910	0.2		
6.04 Other Loan-Backed and Structured Securities	100,000					XXX	100,000	0.5	178,738	1.0	100,000	
6.05 Totals	614,950	4,521,786	3,121,135	330,087	325,283	XXX	8,913,241	47.1	9,002,412	49.7	8,778,465	134,776
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	514,950	7,840,486	4,109,192	330,087	1,053,071	XXX	13,847,787	73.2	XXX	XXX	13,713,011	134,776
11.02 Residential Mortgage-Backed Securities	1,058,464	2,545,691	803,263	200,369	5,465	XXX	4,613,252	24.4	XXX	XXX	4,613,252	0
11.03 Commercial Mortgage-Backed Securities	1,668	252,716	100,138			XXX	354,522	1.9	XXX	XXX	354,522	
11.04 Other Loan-Backed and Structured Securities	100,000					XXX	100,000	0.5	XXX	XXX	100,000	
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	1,675,082	10,638,893	5,012,593	530,456	1,058,537		18,915,561	100.0	XXX	XXX	18,780,785	134,776
11.09 Line 11.08 as a % of Col. 7	8.9	56.2	26.5	2.8	5.6		100.0	XXX	XXX	XXX	99.3	0.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,105,486	6,472,782	4,815,307	155,200	315,977	XXX	XXX	XXX	12,864,752	71.0	12,730,022	134,729
12.02 Residential Mortgage-Backed Securities	662,528	2,087,905	1,195,529	674,718	71,657	XXX	XXX	XXX	4,692,336	25.9	4,692,336	0
12.03 Commercial Mortgage-Backed Securities	34,384	167,705	188,339			XXX	XXX	XXX	390,428	2.2	390,428	
12.04 Other Loan-Backed and Structured Securities	78,738	100,000				XXX	XXX	XXX	178,738	1.0	178,738	
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	1,881,136	8,828,391	6,199,175	829,917	387,634		XXX	XXX	18,126,254	100.0	17,991,525	134,729
12.09 Line 12.08 as a % of Col. 9	10.4	48.7	34.2	4.6	2.1		XXX	XXX	100.0	XXX	99.3	0.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	514,950	7,755,628	4,059,274	330,087	1,053,071	XXX	13,713,011	72.5	12,730,022	70.2	13,713,011	XXX
13.02 Residential Mortgage-Backed Securities	1,058,464	2,545,691	803,263	200,369	5,465	XXX	4,613,252	24.4	4,692,336	25.9	4,613,252	XXX
13.03 Commercial Mortgage-Backed Securities	1,668	252,716	100,138			XXX	354,522	1.9	390,428	2.2	354,522	XXX
13.04 Other Loan-Backed and Structured Securities	100,000					XXX	100,000	0.5	178,738	1.0	100,000	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	1,675,082	10,554,035	4,962,675	530,456	1,058,537		18,780,785	99.3	17,991,525	99.3	18,780,785	XXX
13.09 Line 13.08 as a % of Col. 7	8.9	56.2	26.4	2.8	5.6		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.9	55.8	26.2	2.8	5.6		99.3	XXX	XXX	XXX	99.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		84,858	49,918			XXX	134,776	0.7	134,729	0.7	XXX	134,776
14.02 Residential Mortgage-Backed Securities						XXX			0	0.0	XXX	
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
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		84,858	49,918				134,776	0.7	134,729	0.7	XXX	134,776
14.09 Line 14.08 as a % of Col. 7		63.0	37.0				100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11		0.4	0.3				0.7	XXX	XXX	XXX	XXX	0.7

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	0		0	
2. Cost of cash equivalents acquired	1,313		1,313	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	1,313		1,313	
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)				
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)				

(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-QT-8	UNITED STATES TREASURY				1.A	99,965	130.7500	130,750	100,000	99,972		1			3.125	3.127	MN	406	3,125	12/14/2016	11/15/2041
912810-SK-5	UNITED STATES TREASURY				1.A	149,045	117.5313	164,544	140,000	148,851		(194)			2.375	2.083	MN	432	3,325	02/12/2020	11/15/2049
912810-SP-4	UNITED STATES TREASURY				1.A	478,867	93.6406	468,203	500,000	478,965		98			1.375	1.553	FA	2,597		10/29/2020	08/15/2050
912828-3D-0	UNITED STATES TREASURY				1.A	69,798	107.6563	75,359	70,000	69,884		37			2.250	2.295	AO	270	1,938	12/18/2017	10/31/2024
912828-L2-4	UNITED STATES TREASURY	SD			1.A	292,230	102.8906	308,672	300,000	297,084		1,704			1.875	2.476	FA	1,911	5,625	01/29/2018	08/31/2022
912828-L2-4	UNITED STATES TREASURY				1.A	9,741	102.8906	10,289	10,000	9,903		57			1.875	2.476	FA	64	188	01/29/2018	08/31/2022
912828-P3-8	UNITED STATES TREASURY				1.A	127,283	103.3438	134,347	130,000	128,859		530			1.750	2.184	JJ	952	2,275	12/18/2017	01/31/2023
912828-U2-4	UNITED STATES TREASURY				1.A	118,765	108.8125	136,016	125,000	121,121		605			2.000	2.573	MN	325	2,500	12/15/2016	11/15/2026
912828-U5-7	UNITED STATES TREASURY				1.A	133,903	105.7188	142,720	135,000	134,445		182			2.125	2.272	MN	252	2,869	12/19/2017	11/30/2023
912828-V8-0	UNITED STATES TREASURY				1.A	134,657	106.3750	143,606	135,000	134,822		55			2.250	2.295	JJ	1,271	3,038	12/19/2017	01/31/2024
912828-V9-8	UNITED STATES TREASURY				1.A	196,387	110.5313	221,063	200,000	197,599		329			2.250	2.450	FA	1,700	4,500	12/13/2019	02/15/2027
912828-VS-6	UNITED STATES TREASURY				1.A	125,913	106.1563	132,695	125,000	125,378		(138)			2.500	2.380	FA	1,180	3,125	12/15/2016	08/15/2023
912828-XG-0	UNITED STATES TREASURY				1.A	124,365	102.9844	128,730	125,000	124,821		116			2.125	2.223	JD	7	2,656	12/15/2016	06/30/2022
912828-YH-7	UNITED STATES TREASURY	SD			1.A	362,134	104.7188	382,223	365,000	362,800		568			1.500	1.667	MS	2,561	4,253	10/29/2019	09/30/2024
91282C-AZ-4	UNITED STATES TREASURY				1.A	1,400,164	100.1406	1,401,969	1,400,000	1,400,163		(1)			0.375	0.373	MN	462		12/15/2020	11/30/2025
912828-3D-0	UNITED STATES TREASURY	SD			1.A	59,827	107.6563	64,594	60,000	59,901		17			2.250	2.295	AO	231	987	12/18/2017	10/31/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,883,045	XXX	4,045,780	3,920,000	3,894,569		3,966			XXX	XXX	XXX	14,620	40,403	XXX	XXX
36202F-M7-8	G2 004882 - RMBS			4	1.A	39,592	109.8383	42,504	38,697	39,467		(56)			4.000	3.379	MON	129	1,547	06/20/2011	12/20/2040
36202F-PF-7	G2 004922 - RMBS			4	1.A	39,518	109.8451	42,324	38,531	39,399		(46)			4.000	3.328	MON	128	1,541	06/15/2011	01/20/2041
36202F-TL-0	G2 005055 - RMBS			4	1.A	49,207	110.0100	51,099	46,450	49,045		(76)			4.500	2.912	MON	174	2,089	06/28/2011	05/20/2041
36202F-UE-4	G2 005081 - RMBS			4	1.A	32,252	110.7183	34,727	31,365	32,175		(46)			4.000	3.243	MON	105	1,254	06/23/2011	06/20/2041
36202F-UF-1	G2 005082 - RMBS			4	1.A	30,213	110.1423	31,505	28,604	30,123		(50)			4.500	2.989	MON	107	1,287	06/20/2011	06/20/2041
36202F-Y5-9	G2 005232 - RMBS			4	1.A	134,480	107.0362	138,969	129,834	133,595		(442)			3.500	2.617	MON	379	4,543	11/18/2011	11/20/2041
36241L-S3-1	GN 783238 - RMBS			4	1.A	34,255	109.0341	36,240	33,237	34,180		(39)			4.000	3.204	MON	111	1,329	06/24/2011	01/15/2041
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						359,517	XXX	377,369	346,717	357,985		(755)			XXX	XXX	XXX	1,133	13,590	XXX	XXX
0599999. Total - U.S. Government Bonds						4,242,562	XXX	4,423,149	4,266,717	4,252,554		3,210			XXX	XXX	XXX	15,753	53,992	XXX	XXX
013051-EE-3	ALBERTA, PROVINCE OF		C		1.D FE	99,900	108.2725	108,273	100,000	99,941		19			3.350	3.372	MN	558	3,350	10/25/2018	11/01/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						99,900	XXX	108,273	100,000	99,941		19			XXX	XXX	XXX	558	3,350	XXX	XXX
1099999. Total - All Other Government Bonds						99,900	XXX	108,273	100,000	99,941		19			XXX	XXX	XXX	558	3,350	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
736688-LN-0	PORTLAND ORE CMNTY COLLEGE DIST			2	1.B FE	102,008	119.7390	119,739	100,000	101,628		(186)			4.160	3.905	JD	347	4,160	11/27/2018	06/01/2029
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						102,008	XXX	119,739	100,000	101,628		(186)			XXX	XXX	XXX	347	4,160	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						102,008	XXX	119,739	100,000	101,628		(186)			XXX	XXX	XXX	347	4,160	XXX	XXX
386442-VR-5	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	79,707	112.7210	78,905	70,000	74,069		(1,111)			5.000	3.190	JD	292	3,500	07/17/2015	06/01/2033
39081J-AL-2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1.E FE	23,411	121.3780	24,276	20,000	22,056		(339)			5.000	2.961	JJ	500	1,000	10/14/2016	07/01/2031
442435-5B-5	HOUSTON TEX UTIL SYS REV			1	1.C FE	40,000	115.0450	46,018	40,000	40,000					3.828	3.827	MN	196	1,531	03/13/2014	05/15/2028
47770V-AX-8	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	125,000	105.4490	131,811	125,000	125,000					3.235	3.235	JJ	2,022	4,044	01/29/2013	01/01/2023
56682H-CA-5	MARICOPA CNTY ARIZ INDL DEV AUTH REV			2	1.D FE	52,550	113.1590	56,580	50,000	51,614		(239)			4.000	3.401	JJ	1,000	2,000	10/13/2016	01/01/2036
59333P-N5-3	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	85,659	112.1960	84,147	75,000	79,623		(1,144)			5.000	3.239	AO	938	3,750	04/20/2015	10/01/2034
64461X-DB-8	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.D FE	98,657	108.8680	108,868	100,000	98,925		94			3.379	3.513	JJ	1,690	3,379	01/23/2018	07/01/2030
645790-FH-4	NEW JERSEY HEALTH CARE FACS FING AUTH RE			2	1.E FE	83,022	121.4250	84,998	70,000	77,834		(1,300)			5.000	2.791	JJ	1,750	3,500	10/21/2016	07/01/2029
736742-XH-5	PORTLAND ORE SWR SYS REV			2	1.C FE	89,268	119.4770	89,608	75,000	81,968		(1,466)			5.000	2.750	JD	313	3,750	09/17/2015	06/01/2028
880591-EU-2	TENNESSEE VALLEY AUTHORITY				1.A	74,942	112.6532	84,490	75,000	74,963		5			2.875	2.884	FA	898	2,156	02/07/2017	02/01/2027
88213A-DZ-5	TEXAS A & M UNIV REVS			2	1.A FE	10,000	112.6190	11,262	10,000	10,000					3.993	3.993	MN	51	399	03/22/2016	05/15/2037
92778V-EV-6	VIRGINIA COLLEGE BUILDING AUTHORITY			1	1.B FE	97,808	109.4720	109,472	100,000	98,548		260			2.800	3.111	FA	1,167	2,800	01/24/2018	02/01/2026
95667N-EB-5	WEST VA ST SCH BLDG AUTH LOTTERY REV			2	1.E FE	104,716	120.5690	120,569	100,000	103,808		(438)			4.000	3.420	JJ	2,000	4,000	11/15/2018	07/01/2031
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						964,739	XXX	1,031,002	910,000	938,408		(5,679)			XXX	XXX	XXX	12,815	35,810	XXX	XXX
3128M9-2M-3	FH G07680 - RMBS			4	1.A	16,716	110.0551	17,420	15,828	16,552		(81)			4.000	2.671	MON	53	633	08/05/2014	04/01/2044
3128MJ-V2-3	FH G08632 - RMBS			4	1.A	22,662	107.2401	23,266	21,695	22,512		(118)			3.500	2.249	MON	63	759	03/17/2015	03/01/2045

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
3128MJ-XX-3	FH G08693 - RMBS			4	1.A	41,386	106.8172	42,887	40,150	41,213		(141)			3.500	2.593	MON	117	1,405	11/08/2017	03/01/2046
3128MJ-Z9-4	FH G08767 - RMBS			4	1.A	28,050	107.4836	28,539	26,552	27,844		(78)			4.000	2.239	MON	89	1,061	08/16/2017	06/01/2047
3128MJ-ZF-0	FH G08741 - RMBS			4	1.A	51,786	105.7687	55,643	52,608	52,004		140			3.000	3.379	MON	132	1,578	03/02/2017	01/01/2047
3128MJ-ZH-6	FH G08743 - RMBS			4	1.A	33,842	108.8466	34,993	32,149	33,576		(166)			4.000	2.607	MON	107	1,285	02/23/2017	01/01/2047
3128MJ-ZP-8	FH G08749 - RMBS			4	1.A	29,762	107.4834	30,475	28,354	29,529		(156)			4.000	2.485	MON	95	1,133	10/31/2017	02/01/2047
3128MM-WS-8	FH G18656 - RMBS			4	1.A	40,512	106.2336	42,039	39,572	40,302		(103)			3.500	2.794	MON	115	1,384	02/07/2018	08/01/2032
31307N-E3-4	FH J31954 - RMBS			4	1.A	24,709	103.7177	24,408	23,533	24,313		(161)			3.500	1.774	MON	69	822	02/24/2017	12/01/2028
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
3132DV-4P-7	FH SD8030 - RMBS			4	1.A	323,519	104.7165	333,990	318,947	323,643		201			3.000	2.413	MON	797	9,568	11/06/2019	12/01/2049
3132GD-RW-4	FH Q00501 - RMBS			4	1.A	35,175	111.6577	37,884	33,929	34,786		(116)			4.500	3.759	MON	127	1,527	05/11/2011	05/01/2041
3132GK-5A-0	FH Q04741 - RMBS			4	1.A	7,763	110.1317	8,000	7,264	7,700		(57)			4.500	2.833	MON	27	327	03/28/2014	11/01/2041
3132M9-2R-4	FH Q29184 - RMBS			4	1.A	18,541	108.3675	18,810	17,358	18,457		(96)			4.000	2.080	MON	58	694	12/11/2014	10/01/2044
3132XU-SK-2	FH Q52321 - RMBS			4	1.A	50,273	109.0842	52,306	47,950	49,933		(105)			4.500	3.078	MON	180	2,157	03/07/2018	11/01/2047
31335A-S7-4	FH G60542 - RMBS			4	1.A	16,591	109.8584	17,044	15,515	16,473		(88)			4.000	2.127	MON	52	620	06/23/2016	09/01/2045
31339S-BB-0	FH QA2734 - RMBS			4	1.A	139,962	104.7165	144,944	138,416	140,197		247			3.000	2.460	MON	346	4,152	10/25/2019	09/01/2049
3138E7-TV-6	FN AK3263 - RMBS			4	1.A	36,731	105.3825	37,513	35,597	36,249		(163)			3.000	1.966	MON	89	1,067	11/28/2016	02/01/2027
3138EJ-3Y-2	FN AL2614 - RMBS			4	1.A	41,174	107.8800	42,316	39,225	40,926		(341)			3.500	2.220	MON	114	1,372	02/29/2016	11/01/2042
3138EQ-7L-0	FN AL8098 - RMBS			4	1.A	34,405	109.9239	35,253	32,070	34,175		(102)			4.000	2.130	MON	107	1,282	04/08/2016	06/01/2043
3138M0-AK-6	FN AO8109 - RMBS			4	1.A	36,326	108.7313	38,041	34,987	36,134		(166)			3.500	2.512	MON	102	1,224	11/05/2015	08/01/2042
3138M5-EA-3	FN AP1928 - RMBS			4	1.A	23,281	110.2249	24,088	21,854	23,035		(154)			4.000	2.505	MON	73	874	11/10/2014	08/01/2042
3138M5-LP-2	FN AP2133 - RMBS			4	1.A	28,652	108.6807	30,014	27,617	28,404		(115)			3.500	2.624	MON	81	966	11/18/2014	08/01/2042
3138MB-XL-5	FN AP7882 - RMBS			4	1.A	39,080	109.5088	41,606	37,994	38,806		(166)			3.500	2.830	MON	111	1,329	09/08/2014	10/01/2042
3138W6-SU-1	FN AR8630 - RMBS			4	1.A	47,879	104.7421	49,211	46,983	47,711		(178)			3.000	2.535	MON	117	1,408	11/10/2016	04/01/2043
3138W9-BF-6	FN AS0037 - RMBS			4	1.A	28,838	107.7372	29,590	27,465	28,666		(120)			3.500	2.227	MON	80	961	02/12/2016	07/01/2043
3138WB-AR-6	FN AS1815 - RMBS			4	1.A	27,402	110.6202	29,107	26,313	27,087		(120)			4.000	3.032	MON	88	1,052	03/24/2014	02/01/2044
3138WB-UK-9	FN AS2385 - RMBS			4	1.A	21,928	110.1283	22,873	20,769	21,661		(88)			4.000	2.637	MON	69	831	05/16/2014	05/01/2044
3138WD-ME-8	FN AS3956 - RMBS			4	1.A	19,326	109.7466	19,808	18,049	19,319		2			4.000	1.865	MON	60	721	02/06/2015	12/01/2044
3138WE-6G-9	FN AS5370 - RMBS			4	1.A	24,523	106.9470	25,188	23,552	24,346		(86)			3.500	2.353	MON	69	824	10/30/2015	07/01/2045
3138WE-KB-4	FN AS4789 - RMBS			4	1.A	33,364	106.1679	34,054	32,076	33,023		(244)			3.000	1.954	MON	80	962	09/23/2016	04/01/2045
3138WE-KG-3	FN AS4794 - RMBS			4	1.A	21,574	108.6564	22,469	20,679	21,318		(150)			3.500	2.436	MON	60	724	09/23/2015	04/01/2045
3138WF-NN-2	FN AS5796 - RMBS			4	1.A	26,221	106.0569	26,644	25,122	25,864		(163)			3.000	1.765	MON	63	753	02/25/2016	09/01/2030
3138WG-BA-1	FN AS6332 - RMBS			4	1.A	40,082	107.6951	41,019	38,088	39,727		(222)			3.500	2.069	MON	111	1,333	09/21/2016	12/01/2045
3138WG-BW-3	FN AS6352 - RMBS			4	1.A	46,237	108.1741	47,784	44,174	45,953		(212)			4.000	2.722	MON	147	1,766	03/02/2017	12/01/2045
3138WG-DN-1	FN AS6408 - RMBS			4	1.A	27,740	107.6951	28,549	26,510	27,513		(141)			3.500	2.229	MON	77	928	04/27/2016	01/01/2046
3138WJ-H3-5	FN AS8349 - RMBS			4	1.A	59,980	105.8728	61,756	58,330	59,423		(267)			3.000	2.355	MON	146	1,749	11/16/2016	11/01/2036
3138WJ-K5-6	FN AS8415 - RMBS			4	1.A	50,322	105.5923	53,394	50,566	50,360		25			3.000	3.089	MON	126	1,517	02/07/2017	11/01/2046
3138WK-4X-0	FN AS9837 - RMBS			4	1.A	55,411	104.9063	58,196	55,474	55,399		(8)			3.000	2.993	MON	139	1,663	02/14/2018	06/01/2032
3138WL-C2-7	FN AS9988 - RMBS			4	1.A	37,213	109.0781	38,736	35,513	37,191		61			4.500	2.855	MON	133	1,597	03/16/2018	07/01/2047
3138WV-X5-5	FN AT7899 - RMBS			4	1.A	43,670	107.2461	44,658	41,640	43,334		(288)			3.500	2.308	MON	121	1,457	02/05/2016	07/01/2043
3138X4-V9-8	FN AU5139 - RMBS			4	1.A	28,553	108.7925	29,805	27,396	28,456		(127)			3.500	2.368	MON	80	959	01/19/2016	08/01/2043
3138Y6-3S-1	FN AX5308 - RMBS			4	1.A	30,459	107.8795	31,322	29,034	30,294		(102)			3.500	2.209	MON	85	1,016	02/12/2015	01/01/2042
3140EV-T7-2	FN BC1473 - RMBS			4	1.A	56,244	105.1971	59,241	56,314	56,236		(4)			2.500	2.501	MON	117	1,407	03/02/2017	07/01/2031
3140FM-DF-0	FN BE1901 - RMBS			4	1.A	61,302	106.2596	65,101	61,266	61,245		(33)			3.000	2.960	MON	153	1,838	11/22/2016	12/01/2046
3140J5-LM-9	FN BM1231 - RMBS			4	1.A	35,631	106.4788	36,579	34,354	35,239		(165)			3.500	2.154	MON	100	1,201	11/10/2017	11/01/2031
3140J8-HC-0	FN BM3826 - RMBS			4	1.A	47,889	110.7880	51,432	46,424	47,943		34			4.500	3.331	MON	174	2,089	11/20/2018	04/01/2048
3140Q7-LE-5	FN CA0324 - RMBS			4	1.A	32,796	109.4688	34,220	31,260	32,729		(85)			4.500	2.865	MON	117	1,406	03/28/2018	09/01/2047
3140Q8-M9-3	FN CA1283 - RMBS			4	1.A	69,776	105.9058	72,548	68,502	69,273		(209)			3.500	2.969	MON	200	2,397	03/07/2018	02/01/2033
3140X6-UB-5	FN FM3277 - RMBS			4	1.A	380,989	106.4598	384,000	360,700	385,297		4,307			3.500	0.976	MON	1,052	5,260	07/24/2020	05/01/2048
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
3140X8-KF-3	FN FM4793 - RMBS			4	1.A	515,449	104.3697	520,488	498,696	515,101		(348)			2.000	1.282	MON	831	831	11/09/2020	11/01/2050
31417B-7A-9	FN AB5388 - RMBS			4	1.A	15,714	109.9974	16,154	14,686	15,709		13			4.000	2.110	MON	49	587	02/27/2015	06/01/2042
31417C-S3-0	FN AB5937 - RMBS			4	1.A	46,512	106.8076	47,179	44,172	45,902		(324)			3.500	2.333	MON	129	1,546	02/06/2015	08/01/2042

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
31417D-TR-4	FN AB6859 - RMBS			4	1.A	40,372	107.8801	41,903	38,842	40,126		(170)			3.500	2.504	MON	113	1,359	01/11/2016	11/01/2042
31417G-5A-0	FN AB9840 - RMBS			4	1.A	41,649	107.7372	42,747	39,678	41,303		(182)			3.500	2.301	MON	116	1,389	02/18/2016	07/01/2043
31418C-E6-7	FN MA2856 - RMBS			4	1.A	39,527	108.9102	40,380	37,077	38,805		(404)			4.000	2.296	MON	124	1,483	02/24/2017	12/01/2036
31418C-FG-4	FN MA2866 - RMBS			4	1.A	52,507	105.8108	55,170	52,141	52,385		(45)			3.000	2.801	MON	130	1,564	03/02/2017	01/01/2037
31418C-ND-2	FN MA3087 - RMBS			4	1.A	41,308	106.4471	42,843	40,248	41,049		(145)			3.500	2.679	MON	117	1,408	10/27/2017	08/01/2047
31418C-QB-3	FN MA3149 - RMBS			4	1.A	42,949	107.9804	44,668	41,367	42,719		(150)			4.000	2.766	MON	138	1,654	01/24/2018	10/01/2047
31418D-BF-8	FN MA3637 - RMBS			4	1.A	55,312	105.7715	56,978	53,869	55,967		493			3.500	1.892	MON	157	1,885	08/21/2019	04/01/2049
31418D-KJ-0	FN MA3896 - RMBS			4	1.A	138,208	104.2484	142,532	136,723	138,356		148			2.500	2.117	MON	285	3,133	01/02/2020	01/01/2035
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						4,258,783	XXX	4,371,652	4,111,356	4,255,267		1,638			XXX	XXX	XXX	11,058	105,909	XXX	XXX
3137BV-Z8-2	FHMS K-063 A2 - CMBS			4	1.A	102,998	114.8000	114,800	100,000	101,849		(321)			3.430	3.063	MON	286	3,430	03/07/2017	01/25/2027
3137FE-UA-6	FHMS K-730 A2 - CMBS			4	1.A	154,136	110.9310	166,397	150,000	152,375		(650)			3.590	3.115	MON	449	5,385	02/28/2018	01/25/2025
3137FJ-JV-2	FHMS K-083 A1 - CMBS			4	1.A	101,085	114.4780	113,455	99,106	100,298		(464)			3.944	3.523	MON	326	3,909	10/31/2018	07/25/2028
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						358,218	XXX	394,651	349,106	354,522		(1,435)			XXX	XXX	XXX	1,060	12,724	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						5,581,741	XXX	5,797,305	5,370,462	5,548,197		(5,476)			XXX	XXX	XXX	24,933	154,442	XXX	XXX
00037B-AF-9	ABB FINANCE (USA) INC			1,2	1.G FE	100,000	117.6221	117,622	100,000	100,000					3.800	3.800	AO	929	3,800	03/26/2018	04/03/2028
002824-BE-9	ABBOTT LABORATORIES			1,2	1.G FE	32,845	108.3607	35,759	33,000	32,931		22			3.400	3.476	MN	97	1,122	11/17/2016	11/30/2023
00287Y-AP-4	ABBVIE INC			1,2	2.B FE	100,170	104.7643	104,764	100,000	100,069		(37)			3.200	3.160	MN	489	3,200	02/06/2018	11/06/2022
023135-BF-2	AMAZON.COM INC			1,2	1.E FE	100,261	124.2342	124,234	100,000	100,235		(11)			3.875	3.855	FA	1,389	3,875	08/16/2017	08/22/2037
02361D-AP-5	AMEREN ILLINOIS CO			1,2	1.F FE	99,943	109.7386	109,739	100,000	99,975		6			3.250	3.257	MS	1,083	3,250	12/03/2014	03/01/2025
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
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	49,909	110.9049	55,452	50,000	49,944		9			3.000	3.021	JD	125	1,500	11/14/2016	12/01/2026
038222-AL-9	APPLIED MATERIALS INC			1,2	1.G FE	49,823	113.7250	56,863	50,000	49,884		17			3.300	3.342	AO	413	1,650	03/28/2017	04/01/2027
05348E-AW-9	AVALONBAY COMMUNITIES INC			1,2	1.G FE	29,902	112.4008	33,720	30,000	29,949		10			3.500	3.539	MN	134	1,050	11/04/2015	11/15/2025
05531F-BF-9	TRUIST FINANCIAL CORP			2	1.G FE	124,808	109.7066	137,133	125,000	124,883		37			3.750	3.784	JD	326	4,688	11/29/2018	12/06/2023
06051G-FF-1	BANK OF AMERICA CORP				1.F FE	57,096	110.7354	60,904	55,000	55,809		(232)			4.000	3.516	AO	550	2,200	11/25/2014	04/01/2024
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	46,685	112.8653	53,047	47,000	46,762		26			3.419	3.493	JD	49	1,607	12/20/2017	12/20/2028
06367T-4W-7	BANK OF MONTREAL		C		1.C FE	54,936	100.7493	55,412	55,000	54,994		22			3.100	3.141	AO	369	1,705	04/10/2018	04/13/2021
06367W-HH-9	BANK OF MONTREAL		C		1.F FE	99,794	108.2342	108,234	100,000	99,869		40			3.300	3.345	FA	1,338	3,300	01/31/2019	02/05/2024
06406H-DA-4	BANK OF NEW YORK MELLON CORP			2	1.E FE	49,893	109.7412	54,871	50,000	49,952		11			3.000	3.025	FA	529	1,500	02/19/2015	02/24/2025
064159-KD-7	BANK OF NOVA SCOTIA		C		1.C FE	97,687	103.6276	103,628	100,000	98,875		631			2.450	3.130	MS	694	2,450	02/01/2019	09/19/2022
097023-BJ-3	BOEING CO			1,2	2.C FE	48,795	103.7606	51,880	50,000	49,460		121			2.500	2.777	MS	417	1,250	02/18/2015	03/01/2025
10112R-AZ-7	BOSTON PROPERTIES LP			1,2	2.A FE	99,845	109.2519	109,252	100,000	99,911		20			3.200	3.224	JJ	1,476	3,200	11/17/2017	01/15/2025
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	104,403	113.3605	113,361	100,000	103,343		(676)			3.796	3.005	MS	1,054	3,796	05/29/2019	09/21/2025
10373Q-AL-4	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	98,998	105.4368	105,437	100,000	99,739		106			2.750	2.865	MN	390	2,750	05/07/2013	05/10/2023
115637-AS-9	BROWN-FORMAN CORP			1,2	1.G FE	49,873	110.7414	55,371	50,000	49,920		17			3.500	3.541	AO	369	1,750	03/22/2018	04/15/2025
12189L-AD-3	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	69,697	100.5942	70,416	70,000	69,985		35			4.100	4.152	JD	239	2,870	05/16/2011	06/01/2021
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	24,755	113.3727	28,343	25,000	24,845		33			4.100	4.262	MS	273	1,025	03/06/2018	03/25/2025
133131-AZ-5	CAMDEN PROPERTY TRUST			1,2	1.G FE	94,933	110.4813	104,957	95,000	94,938		5			2.800	2.808	MN	340	1,515	04/16/2020	05/15/2030
14040H-BK-0	CAPITAL ONE FINANCIAL CORP			2	2.B FE	75,277	112.8493	84,637	75,000	75,169		(27)			3.750	3.705	JJ	1,195	2,813	08/16/2016	07/28/2026
141781-BG-8	CARGILL INC			1	1.F FE	34,957	106.1115	37,139	35,000	34,980		9			3.250	3.277	MS	379	1,138	02/26/2018	03/01/2023
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	99,890	110.6313	110,631	100,000	99,954		11			3.250	3.263	JD	271	3,250	11/21/2014	12/01/2024
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	2.A FE	49,869	112.3637	56,182	50,000	49,918		12			3.400	3.431	JD	142	1,700	11/17/2016	12/01/2026
17108J-AA-1	CHRISTUS HEALTH			1,2	1.E FE	100,000	118.0455	118,046	100,000	100,000					4.341	4.342	JJ	2,171	4,341	10/23/2018	07/01/2028
172967-JP-7	CITIGROUP INC				1.G FE	100,240	110.5909	110,591	100,000	100,144		(31)			3.300	3.264	AO	587	3,300	06/29/2017	04/27/2025
191216-BS-8	COCA-COLA CO			1	1.E FE	99,550	110.9105	110,911	100,000	99,666		64			2.875	2.950	AO	511	2,875	03/08/2019	10/27/2025
22160K-AP-0	COSTCO WHOLESALE CORP			1,2	1.E FE	199,650	102.3577	204,715	200,000	199,673		23			1.600	1.619	AO	631	1,600	04/16/2020	04/20/2030
24422E-SL-4	JOHN DEERE CAPITAL CORP				1.F FE	124,843	100.3716	125,465	125,000	124,996		23			2.800	2.819	MS	1,138	3,500	02/25/2014	03/04/2021
24422E-TT-6	JOHN DEERE CAPITAL CORP				1.F FE	99,809	107.7132	107,713	100,000	99,901		27			2.650	2.680	JD	52	2,650	06/19/2017	06/24/2024
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	100,023	117.4023	117,402	100,000	100,018		(3)			4.900	4.896	MS	1,497	4,900	03/09/2016	03/11/2026
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	50,000	109.3851	54,693	50,000	50,000					3.150	3.150	AO	394	1,575	03/12/2015	04/01/2025

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
278265-AE-3	EATON VANCE CORP			1,2	1.G FE	99,632	111.2149	111,215	100,000	99,758		34			3.500	3.544	AO	826	3,500	04/03/2017	04/06/2027
29273R-BK-4	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	76,022	109.8750	82,406	75,000	75,711		(102)			4.200	4.022	AO	665	3,150	09/21/2017	04/15/2027
29364D-AR-1	ENTERGY ARKANSAS LLC			1,2	1.F FE	99,917	105.3771	105,377	100,000	99,978		9			3.050	3.059	JD	254	3,050	05/28/2013	06/01/2023
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	34,934	109.4958	38,324	35,000	34,977		7			3.900	3.922	FA	516	1,365	02/05/2014	02/15/2024
29379V-BP-7	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	49,973	100.1234	50,062	50,000	49,999		9			2.800	2.819	FA	529	1,400	02/01/2018	02/15/2021
30040W-AC-2	EVERSOURCE ENERGY			1,2	2.A FE	99,860	102.5945	102,595	100,000	99,965		28			2.750	2.779	MS	810	2,750	03/02/2017	03/15/2022
361448-BD-4	GATX CORP			1,2	2.B FE	99,936	110.3876	110,388	100,000	99,957		13			4.350	4.365	FA	1,643	4,350	11/01/2018	02/15/2024
38141G-WJ-9	GOLDMAN SACHS GROUP INC			1,2,5	1.G FE	100,000	103.5629	103,563	100,000	100,000					2.908	2.909	JD	210	2,908	05/31/2017	06/05/2023
40414L-AJ-8	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	2,986	109.6398	3,289	3,000	2,996		1			4.250	4.306	MN	16	212	11/05/2013	11/15/2023
427866-BG-2	HERSHEY CO			1,2	1.F FE	109,638	105.8625	116,449	110,000	109,643		5			2.650	2.666	JD	243	1,458	05/27/2020	06/01/2050
437076-BM-3	HOME DEPOT INC			1,2	1.F FE	74,517	111.4584	83,594	75,000	74,735		46			3.000	3.074	AO	563	2,250	02/03/2016	04/01/2026
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	49,801	119.8576	59,929	50,000	49,836		17			3.900	3.949	JD	135	1,950	11/27/2018	12/06/2028
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	99,665	112.9080	112,908	100,000	99,816		32			3.450	3.490	FA	1,265	3,450	02/16/2016	02/19/2026
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.F FE	101,142	108.0899	108,090	100,000	100,796		(223)			3.000	2.751	MN	383	3,000	06/04/2019	05/15/2024
461070-AL-8	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	99,255	109.4050	109,405	100,000	99,681		75			3.250	3.338	JD	271	3,250	11/17/2014	12/01/2024
46132F-AB-6	INVESCO FINANCE PLC		C	1	1.G FE	79,427	109.8777	87,902	80,000	79,807		58			4.000	4.084	JJ	1,342	3,200	11/06/2013	01/30/2024
46625H-JX-9	JPMORGAN CHASE & CO				1.F FE	99,510	110.5050	110,505	100,000	99,817		50			3.625	3.683	MN	483	3,625	05/06/2014	05/13/2024
46647P-AR-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	127,788	116.7105	145,888	125,000	127,315		(271)			4.005	3.713	AO	946	5,006	03/20/2019	04/23/2029
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	49,818	112.7608	56,380	50,000	49,879		17			3.150	3.193	MN	263	1,575	04/25/2017	05/01/2027
49446R-AN-9	KIMCO REALTY CORP			1,2	2.A FE	49,660	104.8867	52,443	50,000	49,904		50			3.400	3.509	MN	283	1,700	10/07/2015	11/01/2022
501044-DP-3	KROGER CO			1,2	2.B FE	149,679	104.6388	156,958	150,000	149,699		20			2.200	2.224	MN	550	1,678	04/21/2020	05/01/2030
52107Q-AJ-4	LAZARD GROUP LLC			1,2	2.A FE	99,079	119.0381	119,038	100,000	99,254		79			4.500	4.616	MS	1,275	4,500	09/12/2018	09/19/2028
532457-BV-9	ELI LILLY AND CO			1,2	1.F FE	100,322	116.0402	116,040	100,000	100,273		(29)			3.375	3.336	MS	994	3,375	03/08/2019	03/15/2029
548661-DP-9	LOWE'S COMPANIES INC			1,2	2.A FE	74,885	112.1082	84,081	75,000	74,924		11			3.100	3.118	MN	375	2,325	04/19/2017	05/03/2027
571748-BG-6	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	52,143	121.6201	60,810	50,000	51,816		(192)			4.375	3.841	MS	644	2,188	03/20/2019	03/15/2029
57636Q-AJ-3	MASTERCARD INC			1,2	1.E FE	14,965	115.6516	17,348	15,000	14,974		3			3.500	3.528	FA	182	525	02/21/2018	02/26/2028
579780-AK-3	MCCORMICK & COMPANY INC			1,2	2.B FE	24,816	109.6128	27,403	25,000	24,903		18			3.250	3.337	MN	104	813	11/03/2015	11/15/2025
58013M-FF-6	MCDONALD'S CORP			1,2	2.A FE	99,891	116.8776	116,878	100,000	99,919		10			3.800	3.813	AO	950	3,800	03/14/2018	04/01/2028
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA		C	1,2	1.G FE	100,000	112.6588	112,659	100,000	100,000					3.350	3.350	AO	838	3,350	03/21/2017	04/01/2027
58933Y-AW-5	MERCK & CO INC			1,2	1.E FE	119,277	131.9450	131,945	100,000	118,735		(430)			4.000	2.999	MS	1,267	4,000	09/23/2019	03/07/2049
594918-BQ-6	MICROSOFT CORP			1,2	1.A FE	97,102	104.3331	104,333	100,000	98,262		636			2.000	2.696	FA	794	2,000	02/26/2019	08/08/2023
61746B-EF-9	MORGAN STANLEY			1	1.F FE	95,386	114.5842	114,584	100,000	96,372		514			3.625	4.313	JJ	1,621	3,625	01/16/2019	01/20/2027
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	44,973	108.6261	48,882	45,000	44,988		3			2.850	2.857	JJ	549	1,283	01/20/2015	01/27/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	59,883	106.9868	64,192	60,000	59,946		16			2.950	2.981	FA	708	1,770	01/31/2017	02/07/2024
66989H-AJ-7	NOVARTIS CAPITAL CORP			1,2	1.D FE	100,500	110.6061	110,606	100,000	100,372		(73)			3.000	2.914	MN	342	3,000	03/12/2019	11/20/2025
67021C-AK-3	NSTAR ELECTRIC CO			1,2	1.E FE	99,519	110.7536	110,754	100,000	99,747		47			3.250	3.307	MN	415	3,250	11/13/2015	11/15/2025
67077M-AD-0	NUTRIEN LTD		C	1,2	2.B FE	24,880	108.0678	27,017	25,000	24,945		12			3.000	3.055	AO	188	750	03/23/2015	04/01/2025
69371R-Q8-2	PACCAR FINANCIAL CORP				1.E FE	189,736	101.0131	191,925	190,000	189,785		49			0.800	0.847	JD	97	760	06/01/2020	06/08/2023
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	54,941	123.5920	67,976	55,000	54,956		2			4.200	4.208	MN	257	2,310	11/18/2014	11/21/2034
709599-AZ-7	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	49,806	111.9283	55,964	50,000	49,878		26			3.950	4.014	MS	609	1,975	03/05/2018	03/10/2025
713448-DN-5	PEPSICO INC			1,2	1.E FE	47,376	108.7502	54,375	50,000	47,946		321			2.375	3.161	AO	280	1,188	03/12/2019	10/06/2026
717081-ES-8	PFIZER INC			1,2	1.F FE	64,967	107.7510	70,038	65,000	64,978		6			2.950	2.961	MS	565	1,918	03/04/2019	03/15/2024
718172-CR-8	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	114,576	100.4203	115,483	115,000	114,588		12			0.875	0.944	MN	165		10/29/2020	05/01/2026
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	51,164	117.4980	58,749	50,000	50,743		(118)			4.125	3.825	AO	435	2,063	03/14/2017	10/15/2026
760759-AZ-3	REPUBLIC SERVICES INC			1,2	2.B FE	174,895	100.0555	175,097	175,000	174,895		0			1.750	1.756	FA	315		11/09/2020	02/15/2032
767201-AD-8	RIO TINTO FINANCE (USA) LTD		C	1	1.F FE	103,099	140.8349	105,626	75,000	99,187		(2,892)			7.125	2.419	JJ	2,464	5,344	08/20/2019	07/15/2028
78355H-KH-1	RYDER SYSTEM INC			1,2	2.B FE	99,836	107.5803	107,580	100,000	99,915		33			3.750	3.787	JD	229	3,750	06/14/2018	06/09/2023
808513-AM-7	CHARLES SCHWAB CORP			1,2	1.F FE	24,905	112.9864	28,247	25,000	24,948		9			3.450	3.495	FA	331	863	11/09/2015	02/13/2026
808513-AY-1	CHARLES SCHWAB CORP			1,2	1.F FE	74,896	108.8401	81,630	75,000	74,930		21			3.550	3.582	FA	1,109	2,663	10/29/2018	02/01/2024
816851-BF-5	SEMPRA ENERGY			1,2	2.A FE	49,811	104.8753	52,438	50,000	49,919		37			2.900	2.981	FA	604	1,450	01/09/2018	02/01/2023
822582-CE-0	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	96,833	111.0067	111,007	100,000	96,905		64			3.125	3.292	MN	469	3,125	11/12/2019	11/07/2049
828807-CW-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	69,581	109.5261	76,668	70,000	69,772		41			3.300	3.371	JJ	1,065	2,310	01/08/2016	01/15/2026

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1	2	3	4	5	6	7	8	9	10	11	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
84265V-AH-8	SOUTHERN COPPER CORP			1	2.A FE	96,780	110.9787	110,979	100,000	97,765		462			3.875	4.451	AO	732	3,875	10/22/2018	04/23/2025
84610W-AB-1	LIFE STORAGE LP			1,2	2.B FE	39,779	113.0389	45,216	40,000	39,869		21			3.500	3.566	JJ	700	1,400	06/13/2016	07/01/2026
857477-AN-3	STATE STREET CORP				1.E FE	102,567	110.9280	110,928	100,000	101,242		(292)			3.300	2.965	JD	138	3,300	03/04/2016	12/16/2024
867224-AA-5	SUNCOR ENERGY INC		C	1,2	2.A FE	24,809	110.3024	27,576	25,000	24,917		19			3.600	3.692	JD	75	900	11/20/2014	12/01/2024
86787E-BB-2	TRUIST BANK			1,2	1.F FE	39,976	114.7253	45,890	40,000	39,983		3			4.050	4.060	MN	261	1,620	10/24/2018	11/03/2025
867914-BK-8	TRUIST FINANCIAL CORP			2	1.G FE	59,870	100.1161	60,070	60,000	59,995		27			2.900	2.946	MS	570	1,740	02/29/2016	03/03/2021
87236Y-AE-8	TD AMERITRADE HOLDING CORP			1,2	1.F FE	24,941	102.7411	25,685	25,000	24,989		9			2.950	2.986	AO	184	738	03/04/2015	04/01/2022
89114Q-CB-2	TORONTO-DOMINION BANK		C		1.D FE	101,093	108.4753	108,475	100,000	100,725		(214)			3.250	3.010	MS	993	3,250	04/02/2019	03/11/2024
89236T-DK-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,736	105.0943	105,094	100,000	99,890		38			2.250	2.291	AO	456	2,250	10/13/2016	10/18/2023
908906-AC-4	MUFG AMERICAS HOLDINGS CORP			1	1.G FE	82,157	104.5378	83,630	80,000	80,430		(283)			3.500	3.121	JD	101	2,800	05/02/2014	06/18/2022
91159H-HS-2	U.S. BANCORP			2	1.E FE	106,324	118.8590	118,859	100,000	105,218		(636)			3.900	3.089	AO	704	3,900	03/25/2019	04/26/2028
913017-CY-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	112,621	119.0064	119,006	100,000	111,226		(1,320)			4.125	2.499	MN	516	4,125	12/09/2019	11/16/2028
91324P-DJ-8	UNITEDHEALTH GROUP INC			1	1.F FE	103,186	107.5054	107,505	100,000	101,978		(771)			3.500	2.661	JD	156	3,500	05/30/2019	06/15/2023
92826C-AD-4	VISA INC			1,2	1.D FE	101,233	112.1122	112,112	100,000	100,700		(136)			3.150	2.990	JD	149	3,150	11/16/2016	12/14/2025
931142-ED-1	WALMART INC			1,2	1.C FE	99,712	113.1482	113,148	100,000	99,807		39			3.550	3.597	JD	49	3,550	06/20/2018	06/26/2025
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	75,067	110.7739	83,080	75,000	75,045		(7)			3.450	3.438	JD	216	2,588	06/29/2017	06/01/2026
95000U-2A-0	WELLS FARGO & CO			2,5	1.F FE	96,606	113.2964	113,296	100,000	97,226		318			3.584	4.023	MN	388	3,584	01/07/2019	05/22/2028
983919-AH-4	XILINX INC			1	1.G FE	54,605	100.4604	55,253	55,000	54,988		61			3.000	3.114	MS	486	1,650	03/05/2014	03/15/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,816,877	XXX	9,663,308	8,763,000	8,813,241		(4,192)			XXX	XXX	XXX	64,522	270,282	XXX	XXX
17305E-FX-8	CCCIT 2016-A2 A2 - ABS			4	1.A FE	99,991	101.7241	101,724	100,000	100,000					2.190	2.189	MN	256	2,190	11/29/2016	11/20/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						99,991	XXX	101,724	100,000	100,000					XXX	XXX	XXX	256	2,190	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,916,869	XXX	9,765,032	8,863,000	8,913,241		(4,192)			XXX	XXX	XXX	64,778	272,472	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						13,866,569	XXX	14,968,102	13,793,000	13,847,787		(6,072)			XXX	XXX	XXX	92,863	354,004	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						4,618,300	XXX	4,749,020	4,458,074	4,613,252		882			XXX	XXX	XXX	12,191	119,498	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						358,218	XXX	394,651	349,106	354,522		(1,435)			XXX	XXX	XXX	1,060	12,724	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						99,991	XXX	101,724	100,000	100,000					XXX	XXX	XXX	256	2,190	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						18,943,079	XXX	20,213,497	18,700,180	18,915,561		(6,625)			XXX	XXX	XXX	106,370	488,416	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 9,145,568 1B $ 200,175 1C $ 375,645 1D $ 824,062 1E $ 1,959,284 1F $ 2,546,340 1G $ 1,549,935
2A $ 1,150,175 2B $ 939,189 2C $ 225,188
3A $ 3B $ 3C $
4A $ 4B $ 4C $
5A $ 5B $ 5C $
6 $

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-SK-5	UNITED STATES TREASURY		02/12/2020	NOMURA SECURITIES/FIXED INCOME		149,045	140,000	822
912810-SP-4	UNITED STATES TREASURY		10/29/2020	Citigroup (SSB)		478,867	500,000	1,420
91282C-AZ-4	UNITED STATES TREASURY		12/15/2020	BARCLAYS CAPITAL INC		1,400,164	1,400,000	231
0599999. Subtotal - Bonds - U.S. Governments						2,028,077	2,040,000	2,473
3140X6-UB-5	FN FM3277 - RMBS		07/24/2020	CREDIT SUISSE SECURITIES (USA)		528,322	500,186	1,313
3140X7-YP-8	FN FM4317 - RMBS		09/17/2020	WELLS FARGO SECURITIES LLC		526,758	500,000	833
3140X8-KF-3	FN FM4793 - RMBS		11/09/2020	JP MORGAN SECURITIES LLC		516,797	500,000	306
31418D-KJ-0	FN MA3896 - RMBS		01/02/2020	BONY MELLON/BMO CAP MKTS		200,862	198,704	69
3199999. Subtotal - Bonds - U.S. Special Revenues						1,772,738	1,698,890	2,521
133131-AZ-5	CAMDEN PROPERTY TRUST		04/16/2020	BANC OF AMERICA/FIXED INCOME		94,933	95,000	
22160K-AP-0	COSTCO WHOLESALE CORP		04/16/2020	CREDIT SUISSE SECURITIES (USA)		299,475	300,000	
427866-BG-2	HERSHEY CO		05/27/2020	RBC CAPITAL MARKETS		109,638	110,000	
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)		149,679	150,000	
69371R-Q8-2	PACCAR FINANCIAL CORP		06/01/2020	TORONTO DOMINION SECS USA INC		189,736	190,000	
718172-CR-8	PHILIP MORRIS INTERNATIONAL INC		10/29/2020	SG AMERICAS SECURITIES, LLC		114,576	115,000	
760759-AZ-3	REPUBLIC SERVICES INC		11/09/2020	JP MORGAN SECURITIES LLC		174,895	175,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,382,419	1,385,000	
8399997. Total - Bonds - Part 3						5,183,233	5,123,890	4,994
8399998. Total - Bonds - Part 5						4,379,860	4,211,647	7,435
8399999. Total - Bonds						9,563,093	9,335,537	12,429
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	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						9,563,093	XXX	12,429

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
36202F-M7-8	G2 004882 - RMBS		12/01/2020	Paydown		16,105	16,105	16,478	16,449		(344)		(344)		16,105		0	0	392	12/20/2040
36202F-PF-7	G2 004922 - RMBS		12/01/2020	Paydown		15,442	15,442	15,838	15,809		(367)		(367)		15,442		0	0	373	01/20/2041
36202F-TL-0	G2 005055 - RMBS		12/01/2020	Paydown		19,113	19,113	20,248	20,212		(1,099)		(1,099)		19,113		0	0	517	05/20/2041
36202F-UE-4	G2 005081 - RMBS		12/01/2020	Paydown		11,915	11,915	12,252	12,241		(325)		(325)		11,915				281	06/20/2041
36202F-UF-1	G2 005082 - RMBS		12/01/2020	Paydown		11,373	11,373	12,013	11,997		(624)		(624)		11,373				303	06/20/2041
36202F-Y5-9	G2 005232 - RMBS		12/01/2020	Paydown		48,949	48,949	50,700	50,534		(1,585)		(1,585)		48,949		0	0	1,037	11/20/2041
36241L-S3-1	GN 783238 - RMBS		12/01/2020	Paydown		14,129	14,129	14,562	14,547		(418)		(418)		14,129		0	0	329	01/15/2041
912828-3Z-1	UNITED STATES TREASURY		02/25/2020	BNP Paribas		80,710	75,000	74,941	74,956		1		1		74,957		5,753	5,753	1,014	02/28/2025
912828-F9-6	UNITED STATES TREASURY		08/10/2020	JP MORGAN SECURITIES LLC		102,289	100,000	99,754	99,906		31		31		99,937		2,352	2,352	1,560	10/31/2021
912828-N4-8	UNITED STATES TREASURY		07/30/2020	JP MORGAN SECURITIES LLC		100,699	100,000	99,320	99,827		100		100		99,928		772	772	1,022	12/31/2020
912828-VV-9	UNITED STATES TREASURY		08/31/2020	Maturity @ 100.00		60,000	60,000	61,082	60,196		(196)		(196)		60,000				1,275	08/31/2020
912828-YH-7	UNITED STATES TREASURY		02/11/2020	JP MORGAN SECURITIES LLC		386,609	385,000	381,977	382,079		69		69		382,148		4,461	4,461	2,130	09/30/2024
912828-YK-0	UNITED STATES TREASURY		02/12/2020	JP MORGAN SECURITIES LLC		149,807	150,000	149,045	149,095		37		37		149,132		675	675	682	10/15/2022
0599999. Subtotal - Bonds - U.S. Governments						1,017,141	1,007,026	1,008,210	1,007,846		(4,718)		(4,718)		1,003,128		14,012	14,012	10,917	XXX
649791-DG-2	NEW YORK ST		02/15/2020	Call @ 100.00		200,000	200,000	236,972	200,580		(580)		(580)		200,000				5,000	02/15/2020
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						200,000	200,000	236,972	200,580		(580)		(580)		200,000				5,000	XXX
3128M9-2M-3	FH G07680 - RMBS		12/01/2020	Paydown		5,096	5,096	5,382	5,355		(259)		(259)		5,096				124	04/01/2044
3128MJ-V2-3	FH G08632 - RMBS		12/01/2020	Paydown		13,259	13,259	13,850	13,830		(571)		(571)		13,259		0	0	285	03/01/2045
3128MJ-XX-3	FH G08693 - RMBS		12/01/2020	Paydown		27,742	27,742	28,596	28,574		(833)		(833)		27,742				589	03/01/2046
3128MJ-Z9-4	FH G08767 - RMBS		12/01/2020	Paydown		23,391	23,391	24,710	24,597		(1,207)		(1,207)		23,391				525	06/01/2047
3128MJ-ZF-0	FH G08741 - RMBS		12/01/2020	Paydown		24,209	24,209	23,831	23,866		343		343		24,209				477	01/01/2047
3128MJ-ZH-6	FH G08743 - RMBS		12/01/2020	Paydown		14,411	14,411	15,170	15,125		(714)		(714)		14,411				344	01/01/2047
3128MJ-ZP-8	FH G08749 - RMBS		12/01/2020	Paydown		16,821	16,821	17,657	17,610		(790)		(790)		16,821		0	0	380	02/01/2047
3128MM-WS-8	FH G18656 - RMBS		12/01/2020	Paydown		12,670	12,670	12,971	12,937		(267)		(267)		12,670		0	0	264	08/01/2032
31307N-E3-4	FH J31954 - RMBS		12/01/2020	Paydown		8,313	8,313	8,729	8,646		(333)		(333)		8,313		0	0	165	12/01/2028
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
3132DV-4P-7	FH SD8030 - RMBS		12/01/2020	Paydown		179,443	179,443	182,015	181,972		(2,529)		(2,529)		179,443		0	0	3,805	12/01/2049
3132GD-RW-4	FH Q00501 - RMBS		12/01/2020	Paydown		7,703	7,703	7,986	7,925		(221)		(221)		7,703		0	0	267	05/01/2041
3132GK-5A-0	FH Q04741 - RMBS		12/01/2020	Paydown		1,678	1,678	1,793	1,792		(114)		(114)		1,678				55	11/01/2041
3132M9-2R-4	FH Q29184 - RMBS		12/01/2020	Paydown		8,914	8,914	9,522	9,529		(614)		(614)		8,914				227	10/01/2044
3132XU-SK-2	FH Q52321 - RMBS		12/01/2020	Paydown		24,795	24,795	25,996	25,875		(1,080)		(1,080)		24,795		0	0	675	11/01/2047
31335A-S7-4	FH G60542 - RMBS		12/01/2020	Paydown		7,544	7,544	8,067	8,052		(509)		(509)		7,544				183	09/01/2045
31339S-BB-0	FH QA2734 - RMBS		12/01/2020	Paydown		109,133	109,133	110,352	110,342		(1,210)		(1,210)		109,133		0	0	2,012	09/01/2049
3137FJ-JV-2	FHMS K-083 A1 - CMBS		12/01/2020	Paydown		552	552	563	561		(9)		(9)		552				15	07/25/2028
3138E7-TV-6	FN AK3263 - RMBS		12/01/2020	Paydown		14,728	14,728	15,198	15,066		(338)		(338)		14,728				248	02/01/2027
3138EJ-3Y-2	FN AL2614 - RMBS		12/01/2020	Paydown		11,472	11,472	12,042	12,069		(597)		(597)		11,472		0	0	241	11/01/2042
3138EQ-7L-0	FN AL8098 - RMBS		12/01/2020	Paydown		17,047	17,047	18,289	18,220		(1,173)		(1,173)		17,047				400	06/01/2043
3138M0-AK-6	FN AO8109 - RMBS		12/01/2020	Paydown		14,841	14,841	15,409	15,398		(557)		(557)		14,841				350	08/01/2042
3138M5-EA-3	FN AP1928 - RMBS		12/01/2020	Paydown		6,299	6,299	6,710	6,684		(385)		(385)		6,299		0	0	165	08/01/2042
3138M5-LP-2	FN AP2133 - RMBS		12/01/2020	Paydown		11,133	11,133	11,551	11,497		(364)		(364)		11,133				241	08/01/2042
3138MB-XL-5	FN AP7882 - RMBS		12/01/2020	Paydown		11,036	11,036	11,352	11,321		(284)		(284)		11,036				244	10/01/2042
3138W6-SU-1	FN AR8630 - RMBS		12/01/2020	Paydown		10,913	10,913	11,121	11,123		(210)		(210)		10,913		0	0	190	04/01/2043
3138W9-BF-6	FN AS0037 - RMBS		12/01/2020	Paydown		13,529	13,529	14,205	14,180		(651)		(651)		13,529		0	0	303	07/01/2043
3138WB-AR-6	FN AS1815 - RMBS		12/01/2020	Paydown		8,434	8,434	8,783	8,721		(287)		(287)		8,434				195	02/01/2044
3138WB-UK-9	FN AS2385 - RMBS		12/01/2020	Paydown		9,636	9,636	10,173	10,090		(455)		(455)		9,636		0	0	268	05/01/2044
3138WD-ME-8	FN AS3956 - RMBS		12/01/2020	Paydown		14,829	14,829	15,878	15,871		(1,042)		(1,042)		14,829		0	0	359	12/01/2044
3138WE-6G-9	FN AS5370 - RMBS		12/01/2020	Paydown		18,115	18,115	18,863	18,792		(677)		(677)		18,115		0	0	418	07/01/2045
3138WE-KB-4	FN AS4789 - RMBS		12/01/2020	Paydown		16,246	16,246	16,898	16,849		(603)		(603)		16,246		0	0	327	04/01/2045
3138WE-KG-3	FN AS4794 - RMBS		12/01/2020	Paydown		7,566	7,566	7,894	7,855		(289)		(289)		7,566				162	04/01/2045
3138WF-NN-2	FN AS5796 - RMBS		12/01/2020	Paydown		8,901	8,901	9,290	9,222		(321)		(321)		8,901		0	0	161	09/01/2030
3138WG-BA-1	FN AS6332 - RMBS		12/01/2020	Paydown		24,288	24,288	25,559	25,475		(1,187)		(1,187)		24,288				518	12/01/2045
3138WG-BW-3	FN AS6352 - RMBS		12/01/2020	Paydown		18,723	18,723	19,597	19,567		(844)		(844)		18,723		0	0	441	12/01/2045

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
3138WG-DN-1	FN AS6408 - RMBS		12/01/2020	Paydown		16,677	16,677	17,451	17,397		(720)		(720)		16,677		0	0	368	01/01/2046
3138WJ-H3-5	FN AS8349 - RMBS		12/01/2020	Paydown		11,008	11,008	11,320	11,265		(257)		(257)		11,008		0	0	180	11/01/2036
3138WJ-K5-6	FN AS8415 - RMBS		12/01/2020	Paydown		24,696	24,696	24,576	24,583		113		113		24,696		0	0	466	11/01/2046
3138WK-4X-0	FN AS9837 - RMBS		12/01/2020	Paydown		17,093	17,093	17,073	17,072		21		21		17,093		0	0	323	06/01/2032
3138WL-C2-7	FN AS9988 - RMBS		12/01/2020	Paydown		31,182	31,182	32,675	32,601		(1,419)		(1,419)		31,182		0	0	793	07/01/2047
3138WV-X5-5	FN AT7899 - RMBS		12/01/2020	Paydown		13,404	13,404	14,057	14,041		(638)		(638)		13,404		0	0	294	07/01/2043
3138X4-V9-8	FN AU5139 - RMBS		12/01/2020	Paydown		12,186	12,186	12,700	12,714		(528)		(528)		12,186		0	0	260	08/01/2043
3138Y6-3S-1	FN AX5308 - RMBS		12/01/2020	Paydown		16,500	16,500	17,310	17,274		(774)		(774)		16,500				331	01/01/2042
3140EV-T7-2	FN BC1473 - RMBS		12/01/2020	Paydown		13,963	13,963	13,945	13,944		18		18		13,963		0	0	194	07/01/2031
3140FM-DF-0	FN BE1901 - RMBS		12/01/2020	Paydown		19,747	19,747	19,759	19,751		(4)		(4)		19,747				407	12/01/2046
3140J5-LM-9	FN BM1231 - RMBS		12/01/2020	Paydown		14,403	14,403	14,939	14,844		(440)		(440)		14,403		0	0	283	11/01/2031
3140J8-HC-0	FN BM3826 - RMBS		12/01/2020	Paydown		28,658	28,658	29,562	29,575		(917)		(917)		28,658		0	0	777	04/01/2048
3140Q7-LE-5	FN CA0324 - RMBS		12/01/2020	Paydown		15,697	15,697	16,469	16,477		(780)		(780)		15,697		0	0	393	09/01/2047
3140Q8-M9-3	FN CA1283 - RMBS		12/01/2020	Paydown		11,481	11,481	11,694	11,645		(164)		(164)		11,481		0	0	226	02/01/2033
3140X6-UB-5	FN FM3277 - RMBS		12/01/2020	Paydown		139,486	139,486	147,332			(7,846)		(7,846)		139,486				1,197	05/01/2048
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
3140X8-KF-3	FN FM4793 - RMBS		12/01/2020	Paydown		1,304	1,304	1,348			(44)		(44)		1,304		0	0	2	11/01/2050
31417B-7A-9	FN AB5388 - RMBS		12/01/2020	Paydown		9,916	9,916	10,610	10,597		(682)		(682)		9,916		0	0	214	06/01/2042
31417C-S3-0	FN AB5937 - RMBS		12/01/2020	Paydown		13,108	13,108	13,802	13,717		(610)		(610)		13,108				291	08/01/2042
31417D-TR-4	FN AB6859 - RMBS		12/01/2020	Paydown		16,983	16,983	17,651	17,619		(636)		(636)		16,983				364	11/01/2042
31417G-5A-0	FN AB9840 - RMBS		12/01/2020	Paydown		18,015	18,015	18,910	18,836		(821)		(821)		18,015				405	07/01/2043
31418C-E6-7	FN MA2856 - RMBS		12/01/2020	Paydown		8,270	8,270	8,817	8,746		(476)		(476)		8,270				194	12/01/2036
31418C-FG-4	FN MA2866 - RMBS		12/01/2020	Paydown		21,181	21,181	21,330	21,299		(118)		(118)		21,181		0	0	399	01/01/2037
31418C-ND-2	FN MA3087 - RMBS		12/01/2020	Paydown		36,889	36,889	37,860	37,756		(867)		(867)		36,889		0	0	786	08/01/2047
31418C-QB-3	FN MA3149 - RMBS		12/01/2020	Paydown		27,480	27,480	28,531	28,477		(997)		(997)		27,480				630	10/01/2047
31418D-BF-8	FN MA3637 - RMBS		12/01/2020	Paydown		70,382	70,382	72,268	72,479		(2,097)		(2,097)		70,382		0	0	1,340	04/01/2049
31418D-KJ-0	FN MA3896 - RMBS		12/01/2020	Paydown		61,981	61,981	62,654			(673)		(673)		61,981		0	0	975	01/01/2035
3199999. Subtotal - Bonds - U.S. Special Revenues						1,655,692	1,655,692	1,713,459	1,440,365		(55,787)		(55,787)		1,655,692		0	0	32,702	XXX
00724F-AB-7	ADOBE SYSTEMS INC		02/01/2020	Maturity @ 100.00		50,000	50,000	54,463	50,067		(67)		(67)		50,000				1,188	02/01/2020
02665W-AZ-4	AMERICAN HONDA FINANCE CORP		07/30/2020	JP MORGAN SECURITIES LLC		100,292	100,000	100,650	100,129		(104)		(104)		100,025		267	267	2,103	09/24/2020
037735-CR-6	APPALACHIAN POWER CO		07/30/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		50,984	50,000	49,861	49,980		9		9		49,990		994	994	1,936	03/30/2021
05348E-AS-8	AVALONBAY COMMUNITIES INC		03/11/2020	Call @ 101.00		35,350	35,000	34,905	34,989		3		3		34,992		358	358	564	10/01/2020
05522R-CW-6	BACCT 171 A - ABS		03/16/2020	Various		75,000	75,000		75,000		0		0		75,000				366	08/15/2022
097023-BW-4	BOEING CO		05/20/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		33,958	35,000	34,595	34,738		31		31		34,769		(811)	(811)	711	03/01/2023
20030N-BR-1	COMCAST CORP		09/10/2020	Call @ 100.00		158,574	150,000	148,365	148,948		221		221		149,169		831	831	12,802	03/01/2023
22160K-AP-0	COSTCO WHOLESALE CORP		06/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		100,786	100,000	99,825			3		3		99,828		958	958	284	04/20/2030
343412-AC-6	FLUOR CORP		08/10/2020	MORGAN STANLEY CO		61,688	75,000	74,189	74,566		50		50		74,615		(12,928)	(12,928)	1,728	12/15/2024
36252A-AA-4	GSMS 2015-GS1 A1 - CMBS		11/13/2020	Paydown		19,234	19,234	19,233	19,227		6		6		19,234		0	0	188	11/13/2048
36962G-4R-2	GENERAL ELECTRIC CO		07/30/2020	JP MORGAN SECURITIES LLC		150,686	150,000	149,277	149,938		52		52		149,989		696	696	5,779	09/16/2020
40414L-AJ-8	HEALTHPEAK PROPERTIES INC		06/24/2020	Not Available		50,052	47,000	46,784	46,907		11		11		46,918		3,134	3,134	2,541	11/15/2023
418056-AT-4	HASBRO INC		07/29/2020	MORGAN STANLEY CO		20,303	20,000	19,981	19,996		2		2		19,998		305	305	448	05/15/2021
69371R-N9-3	PACCAR FINANCIAL CORP		06/01/2020	PERSHING DIV OF DLJ SEC LNDING		66,089	65,000	64,968	64,987		4		4		64,992		1,097	1,097	1,375	03/01/2021
713448-BR-8	PEPSICO INC		07/30/2020	PERSHING DIV OF DLJ SEC LNDING		40,280	40,000	37,276	39,720		197		197		39,917		363	363	944	11/01/2020
718546-AS-3	PHILLIPS 66		12/15/2020	MIZUHO SECURITIES USA/FIXED INCOME		100,012	100,000	100,000	100,000						100,000		12	12	1,710	02/26/2021
755111-BX-8	RAYTHEON CO		05/19/2020	PERSHING DIV OF DLJ SEC LNDING		103,387	100,000	99,691	99,901		12		12		99,914		3,473	3,473	1,083	12/15/2022
855244-AJ-8	STARBUCKS CORP		05/27/2020	TORONTO DOMINION SECS USA INC		20,171	20,000	19,989	19,997		1		1		19,998		172	172	344	02/04/2021
855244-AL-3	STARBUCKS CORP		07/30/2020	MORGAN STANLEY CO		80,506	80,000	79,986	79,996		3		3		79,999		507	507	1,227	11/22/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
89152U-AD-4	TOTAL CAPITAL SA	C	06/24/2020	Maturity @ 100.00		40,000	40,000	41,276	40,079		(79)		(79)		40,000				890	06/24/2020
94989X-AY-1	WFCM 15NXS4 A1 - CMBS		01/01/2020	Paydown		14,690	14,690	14,690	14,682		8		8		14,690				42	12/17/2048
961214-CS-0	WESTPAC BANKING CORP	C	07/30/2020	TORONTO DOMINION SECS USA INC		100,725	100,000	99,925	99,986		9		9		99,995		730	730	1,791	11/23/2020
98161Y-AB-0	WOLS 18A A2 - ABS		01/15/2020	Paydown		3,738	3,738	3,738	3,738		0		0		3,738				8	11/16/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,476,503	1,469,662	1,393,667	1,367,572		372		372		1,467,769		160	160	40,051	XXX
8399997. Total - Bonds - Part 4						4,349,335	4,332,380	4,352,308	4,016,363		(60,712)		(60,712)		4,326,589		14,172	14,172	88,670	XXX
8399998. Total - Bonds - Part 5						4,502,790	4,211,647	4,379,860			(13,005)		(13,005)		4,366,855		135,935	135,935	34,018	XXX
8399999. Total - Bonds						8,852,125	8,544,027	8,732,168	4,016,363		(73,717)		(73,717)		8,693,444		150,107	150,107	122,688	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						8,852,125	XXX	8,732,168	4,016,363		(73,717)		(73,717)		8,693,444		150,107	150,107	122,688	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-YS-3	UNITED STATES TREASURY		02/11/2020	BANC OF AMERICA/FIXED INCOME	05/04/2020	Unknown	835,000	847,819	921,109	847,550		(268)		(268)			73,559	73,559	6,865	3,573
912828-Z8-6	UNITED STATES TREASURY		03/02/2020	JP MORGAN SECURITIES LLC	07/30/2020	JP MORGAN SECURITIES LLC	125,000	127,051	128,965	126,768		(283)		(283)			2,197	2,197	789	80
912828-Z9-4	UNITED STATES TREASURY		02/25/2020	Citigroup (SSB)	07/30/2020	Citigroup (SSB)	250,000	253,730	272,744	253,580		(150)		(150)			19,164	19,164	1,720	113
0599999. Subtotal - Bonds - U.S. Governments							1,210,000	1,228,600	1,322,818	1,227,898		(701)		(701)			94,920	94,920	9,374	3,766
3140HM-N2-6	FN BK7608 - RMBS		02/10/2020	TORONTO DOMINION SECS USA INC	04/16/2020	Various	3,001,647	3,151,260	3,179,972	3,138,957		(12,303)		(12,303)			41,015	41,015	24,644	3,669
3199999. Subtotal - Bonds - U.S. Special Revenues							3,001,647	3,151,260	3,179,972	3,138,957		(12,303)		(12,303)			41,015	41,015	24,644	3,669
8399998. Total - Bonds							4,211,647	4,379,860	4,502,790	4,366,855		(13,005)		(13,005)			135,935	135,935	34,018	7,435
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								4,379,860	4,502,790	4,366,855		(13,005)		(13,005)			135,935	135,935	34,018	7,435

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	363	21	253,317	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	363	21	253,317	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	363	21	253,317	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	363	21	253,317	XXX

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

1. January	155,640	4. April	2,810,939	7. July	885,889	10. October	2,348,113
2. February	130,811	5. May	424,191	8. August	393,611	11. November	1,293,747
3. March	102,025	6. June	578,214	9. September	265,646	12. December	253,317

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
8899999 - Total Cash Equivalents								

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 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						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	GA RSD BY O.C.G.A SEC 34-9-129			59,901	64,594
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 FOR WC BY GEN LAWS CH 152 SEC 61 & 62			154,066	162,314
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	PLEDGED WITH THE STATE OF OHIO FOR THE BENEFIT OF ALL POLICYHOLDERS	505,818	528,581		
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						
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	505,818	528,581	213,967	226,908
	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				