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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

FARMERS INSURANCE OF COLUMBUS, INC.

NAIC Group Code 0069 (Current) 0069 (Prior) NAIC Company Code 36889 Employer's ID Number 31-0956373

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

Country of Domicile United States of America

Incorporated/Organized 04/05/1979 Commenced Business 06/08/1979

Statutory Home Office Rockside Center 111 5990 West Creek Rd. (Street and Number), Independence , OH, US 44131 (City or Town, State, Country and Zip Code)

Main Administrative Office Rockside Center 111 5990 West Creek Rd. (Street and Number)
Independence , OH, US 44131 (City or Town, State, Country and Zip Code), 216-446-4401 (Area Code) (Telephone Number)

Mail Address 6301 Owensmouth Ave (Street and Number or P.O. Box), Woodland Hills , CA, US 91367 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6301 Owensmouth Ave (Street and Number)
Woodland Hills , CA, US 91367 (City or Town, State, Country and Zip Code), 818-876-7924 (Area Code) (Telephone Number)

Internet Website Address www.farmers.com

Statutory Statement Contact Joseph Hammond (Name), 818-876-7924 (Area Code) (Telephone Number)
joseph.hammond@farmersinsurance.com (E-mail Address), 818-936-1736 (FAX Number)

OFFICERS

President Keith George Daly
Vice President, Treasurer Thomas Sangkyu Noh
Secretary Doren Eugene Hohl

OTHER

Robert Paul Howard, Vice President
James Leslie Nutting, Vice President and Actuary

DIRECTORS OR TRUSTEES

Julio Areias Da Silva
Keith George Daly
Alan Roy Gildemeister
Ronald Lee Marrone
Gary Randolph Martin

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

State of California
County of Los Angeles 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.

DocuSigned by: Keith G Daly 8DC010292BEB479...	DocuSigned by: 5AA115586887458...	DocuSigned by: Thomas S Noh C054F830480144A...
Keith George Daly President	Doren Eugene Hohl Secretary	Thomas Sangkyu Noh Vice President, Treasurer

Subscribed and sworn to (or affirmed) before me this 15th day of February, 2021, by

(1) Keith George Daly, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and

(2) Doren Eugene Hohl, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and

(3) Thomas Sangkyu Noh, proved to me on the basis or satisfactory evidence to be the person who appeared before me.

To be completed after the COVID-19 pandemic

Keith Eakins, Notary Public
November 1, 2021

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	133,463,484	56.045	133,463,484		133,463,484	56.045
1.02 All other governments		0.000				0.000
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	9,085,097	3.815	9,085,097		9,085,097	3.815
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	29,720,841	12.481	29,720,841		29,720,841	12.481
1.06 Industrial and miscellaneous	62,706,169	26.332	62,706,169		62,706,169	26.332
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	234,975,591	98.673	234,975,591		234,975,591	98.673
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)	3,160,779	1.327	3,160,779		3,160,779	1.327
6.02 Cash equivalents (Schedule E, Part 2)	1	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	3,160,780	1.327	3,160,779		3,160,779	1.327
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	238,136,371	100.000	238,136,370		238,136,370	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	223,059,494
2.	Cost of bonds and stocks acquired, Part 3, Column 7	83,697,725
3.	Accrual of discount	112,339
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	146,250
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	71,269,168
7.	Deduct amortization of premium	771,050
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	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	234,975,589
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	234,975,589

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	133,463,484	134,591,420	133,379,920	133,490,000
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	133,463,484	134,591,420	133,379,920	133,490,000
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	9,085,097	9,952,098	9,919,610	8,340,000
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	29,720,841	32,877,098	32,065,593	27,480,024
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	48,088,543	51,686,021	48,297,569	47,485,051
	9. Canada	439,209	592,088	470,064	400,000
	10. Other Countries	14,178,417	14,208,458	14,172,340	14,180,000
	11. Totals	62,706,169	66,486,567	62,939,973	62,065,051
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	234,975,591	243,907,183	238,305,096	231,375,075
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	234,975,591	243,907,183	238,305,096	

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	48,932,407	84,531,079				XXX	133,463,486	56.8	138,639,102	60.5	133,463,486	
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	48,932,407	84,531,079				XXX	133,463,486	56.8	138,639,102	60.5	133,463,486	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		9,085,096				XXX	9,085,096	3.9	9,246,778	4.0	9,085,096	
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		9,085,096				XXX	9,085,096	3.9	9,246,778	4.0	9,085,096	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	44,162	29,614,864	48,432	13,380		XXX	29,720,838	12.6	30,235,775	13.2	29,720,839	(1)
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	44,162	29,614,864	48,432	13,380		XXX	29,720,838	12.6	30,235,775	13.2	29,720,839	(1)

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	6,694,647	21,507,884	34,015,130	455,106	4,798	XXX	62,677,565	26.7	50,925,582	22.2	41,364,229	21,313,336
6.2 NAIC 2	22,883	5,721				XXX	28,604	0.0				28,604
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	6,717,530	21,513,605	34,015,130	455,106	4,798	XXX	62,706,169	26.7	50,925,582	22.2	41,364,229	21,341,940
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) 55,671,216	144,738,923	34,063,562	468,486	4,798		234,946,985	100.0	XXX	XXX	213,633,650	21,313,335
11.2 NAIC 2	(d) 22,883	5,721					28,604	0.0	XXX	XXX		28,604
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	55,694,099	144,744,644	34,063,562	468,486	4,798		(b) 234,975,589	100.0	XXX	XXX	213,633,650	21,341,939
11.8 Line 11.7 as a % of Col. 7	23.7	61.6	14.5	0.2	0.0		100.0	XXX	XXX	XXX	90.9	9.1
12. Total Bonds Prior Year												
12.1 NAIC 1	68,345,597	90,080,521	70,125,756	490,087	5,276		XXX	XXX	229,047,237	100.0	215,366,783	13,680,454
12.2 NAIC 2							XXX	XXX				
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	68,345,597	90,080,521	70,125,756	490,087	5,276		XXX	XXX	(b) 229,047,237	100.0	215,366,783	13,680,454
12.8 Line 12.7 as a % of Col. 9	29.8	39.3	30.6	0.2	0.0		XXX	XXX	100.0	XXX	94.0	6.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	54,130,211	131,904,051	27,146,798	452,589			213,633,649	90.9	215,366,783	94.0	213,633,649	XXX
13.2 NAIC 2												XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	54,130,211	131,904,051	27,146,798	452,589			213,633,649	90.9	215,366,783	94.0	213,633,649	XXX
13.8 Line 13.7 as a % of Col. 7	25.3	61.7	12.7	0.2			100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	23.0	56.1	11.6	0.2			90.9	XXX	XXX	XXX	90.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,541,005	12,834,872	6,916,764	15,897	4,798		21,313,336	9.1	13,680,454	6.0	XXX	21,313,336
14.2 NAIC 2	22,883	5,721					28,604	0.0			XXX	28,604
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	1,563,888	12,840,593	6,916,764	15,897	4,798		21,341,940	9.1	13,680,454	6.0	XXX	21,341,940
14.8 Line 14.7 as a % of Col. 7	7.3	60.2	32.4	0.1	0.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.7	5.5	2.9	0.0	0.0		9.1	XXX	XXX	XXX	XXX	9.1

(a) Includes $ 21,341,940 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	48,932,407	84,531,079				XXX	133,463,486	56.8	138,639,102	60.5	133,463,486	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	48,932,407	84,531,079				XXX	133,463,486	56.8	138,639,102	60.5	133,463,486	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		9,085,096				XXX	9,085,096	3.9	9,246,778	4.0	9,085,096	
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		9,085,096				XXX	9,085,096	3.9	9,246,778	4.0	9,085,096	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		29,511,947				XXX	29,511,947	12.6	29,970,082	13.1	29,511,947	
5.02 Residential Mortgage-Backed Securities	44,162	102,917	48,432	13,380		XXX	208,891	0.1	265,693	0.1	208,891	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	44,162	29,614,864	48,432	13,380		XXX	29,720,838	12.6	30,235,775	13.2	29,720,838	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations			834,291	439,209		XXX	1,273,500	0.5	1,284,414	0.6	1,273,500	
6.02 Residential Mortgage-Backed Securities	190,998	106,470	15,507	15,896	4,798	XXX	333,669	0.1	2,015,378	0.9		333,669
6.03 Commercial Mortgage-Backed Securities	5,140,900	6,144,673	26,495,874			XXX	37,781,447	16.1	31,186,068	13.6	36,976,528	804,919
6.04 Other Loan-Backed and Structured Securities	1,385,632	15,262,462	6,669,457			XXX	23,317,551	9.9	16,439,721	7.2	3,114,200	20,203,351
6.05 Totals	6,717,530	21,513,605	34,015,129	455,105	4,798	XXX	62,706,167	26.7	50,925,581	22.2	41,364,228	21,341,939
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	48,932,407	123,128,122	834,291	439,209		XXX	173,334,029	73.8	XXX	XXX	173,334,029	
11.02 Residential Mortgage-Backed Securities	235,160	209,387	63,939	29,276	4,798	XXX	542,560	0.2	XXX	XXX	208,891	333,669
11.03 Commercial Mortgage-Backed Securities	5,140,900	6,144,673	26,495,874			XXX	37,781,447	16.1	XXX	XXX	36,976,528	804,919
11.04 Other Loan-Backed and Structured Securities	1,385,632	15,262,462	6,669,457			XXX	23,317,551	9.9	XXX	XXX	3,114,200	20,203,351
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	55,694,099	144,744,644	34,063,561	468,485	4,798		234,975,587	100.0	XXX	XXX	213,633,648	21,341,939
11.09 Line 11.08 as a % of Col. 7	23.7	61.6	14.5	0.2	0.0		100.0	XXX	XXX	XXX	90.9	9.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	64,671,024	73,968,078	40,059,322	441,952		XXX	XXX	XXX	179,140,376	78.2	179,140,377	(1)
12.02 Residential Mortgage-Backed Securities	1,724,611	409,617	93,432	48,135	5,276	XXX	XXX	XXX	2,281,071	1.0	307,020	1,974,051
12.03 Commercial Mortgage-Backed Securities	139,622	4,472,875	26,573,571			XXX	XXX	XXX	31,186,068	13.6	30,377,591	808,477
12.04 Other Loan-Backed and Structured Securities	1,810,339	11,229,951	3,399,431			XXX	XXX	XXX	16,439,721	7.2	5,541,795	10,897,926
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	68,345,596	90,080,521	70,125,756	490,087	5,276		XXX	XXX	229,047,236	100.0	215,366,783	13,680,453
12.09 Line 12.08 as a % of Col. 9	29.8	39.3	30.6	0.2	0.0		XXX	XXX	100.0	XXX	94.0	6.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	48,932,407	123,128,123	834,291	439,209		XXX	173,334,030	73.8	179,140,377	78.2	173,334,030	XXX
13.02 Residential Mortgage-Backed Securities	44,162	102,917	48,432	13,380		XXX	208,891	0.1	307,020	0.1	208,891	XXX
13.03 Commercial Mortgage-Backed Securities	5,140,900	5,710,238	26,125,391			XXX	36,976,529	15.7	30,377,591	13.3	36,976,529	XXX
13.04 Other Loan-Backed and Structured Securities	12,743	2,962,773	138,685			XXX	3,114,201	1.3	5,541,795	2.4	3,114,201	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	54,130,212	131,904,051	27,146,799	452,589			213,633,651	90.9	215,366,783	94.0	213,633,651	XXX
13.09 Line 13.08 as a % of Col. 7	25.3	61.7	12.7	0.2			100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	23.0	56.1	11.6	0.2			90.9	XXX	XXX	XXX	90.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		(1)				XXX	(1)	0.0	(1)	0.0	XXX	(1)
14.02 Residential Mortgage-Backed Securities	190,998	106,470	15,507	15,896	4,798	XXX	333,669	0.1	1,974,051	0.9	XXX	333,669
14.03 Commercial Mortgage-Backed Securities		434,435	370,483			XXX	804,918	0.3	808,477	0.4	XXX	804,918
14.04 Other Loan-Backed and Structured Securities	1,372,889	12,299,689	6,530,772			XXX	20,203,350	8.6	10,897,926	4.8	XXX	20,203,350
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	1,563,887	12,840,593	6,916,762	15,896	4,798		21,341,936	9.1	13,680,453	6.0	XXX	21,341,936
14.09 Line 14.08 as a % of Col. 7	7.3	60.2	32.4	0.1	0.0		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.7	5.5	2.9	0.0	0.0		9.1	XXX	XXX	XXX	XXX	9.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	5,987,743	5,987,743			
2. Cost of short-term investments acquired					
3. Accrual of discount	12,257	12,257			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	6,000,000	6,000,000			
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 assets, for example, joint ventures, transportation equipment:

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1		1	
2. Cost of cash equivalents acquired				
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals				
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)	1		1	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1		1	

(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
912828-3X-6	US TREASURY N/B 2.25 02/15/2021				1.A	8,564,365	100.2383	8,620,492	8,600,000	8,597,610		12,452			2.250	2.408	FA	72,563	193,500	03/05/2018	02/15/2021
912828-4B-3	US TREASURY N/B 2.375 03/15/2021				1.A	9,978,940	100.4336	10,043,359	10,000,000	9,998,791		7,270			2.375	2.464	MS	70,200	237,500	03/29/2018	03/15/2021
912828-4G-2	US TREASURY N/B 2.375 04/15/2021				1.A	1,991,022	100.6289	2,012,578	2,000,000	1,999,122		3,089			2.375	2.548	AO	10,048	47,500	04/17/2018	04/15/2021
912828-4L-1	US TREASURY N/B 2.75 04/30/2023	SD			1.A	418,787	106.0391	445,364	420,000	419,477		264			2.750	2.831	AO	1,936	11,550	05/08/2018	04/30/2023
912828-4L-1	US TREASURY N/B 2.75 04/30/2023				1.A	403,831	106.0391	429,458	405,000	404,495		254			2.750	2.831	AO	1,866	11,138	05/08/2018	04/30/2023
912828-4P-2	US TREASURY N/B 2.625 05/15/2021				1.A	8,822,938	100.9063	8,930,203	8,850,000	8,846,037		8,994			2.625	2.746	MN	29,520	232,313	05/22/2018	05/15/2021
912828-4T-4	US TREASURY N/B 2.625 06/15/2021				1.A	1,501,353	101.1172	1,516,758	1,500,000	1,500,271		(404)			2.625	2.610	JD	1,731	39,375	06/27/2018	06/15/2021
912828-5A-4	US TREASURY N/B 2.75 09/15/2021				1.A	4,979,040	101.8320	5,091,602	5,000,000	4,994,511		7,133			2.750	2.919	MS	40,642	137,500	09/27/2018	09/15/2021
912828-6H-8	US TREASURY N/B 2.375 03/15/2022				1.A	1,004,496	102.6875	1,026,875	1,000,000	1,001,910		(1,507)			2.375	2.229	MS	7,020	23,750	03/29/2019	03/15/2022
912828-6U-9	US TREASURY N/B 2.125 05/15/2022				1.A	5,041,618	102.7266	5,136,328	5,000,000	5,019,887		(14,011)			2.125	1.840	MN	13,501	106,250	06/04/2019	05/15/2022
912828-B6-6	US TREASURY N/B 2.75 02/15/2024	SD			1.A	216,143	108.0234	232,250	215,000	215,615		(173)			2.750	2.671	FA	2,217	5,913	02/06/2018	02/15/2024
912828-T3-4	US TREASURY N/B 1.125 09/30/2021				1.A	9,992,969	100.7578	10,075,781	10,000,000	9,999,190		1,408			1.125	1.140	MS	28,434	112,500	09/30/2016	09/30/2021
912828-TY-6	US TREASURY N/B 1.625 11/15/2022				1.A	4,002,188	102.7773	4,111,094	4,000,000	4,001,417		(658)			1.625	1.612	MN	8,260	65,000	11/25/2019	11/15/2022
912828-YA-2	US TREASURY N/B 1.5 08/15/2022				1.A	4,516,714	102.2227	4,600,020	4,500,000	4,509,551		(5,498)			1.500	1.375	FA	25,313	67,500	09/03/2019	08/15/2022
912828-YT-1	US TREASURY N/B 1.5 11/30/2021				1.A	2,992,862	101.2539	3,037,617	3,000,000	2,996,874		3,596			1.500	1.628	MN	3,832	45,000	11/29/2019	11/30/2021
912828-YW-4	US TREASURY N/B 1.625 12/15/2022				1.A	5,992,754	102.9141	6,174,844	6,000,000	5,995,374		2,542			1.625	1.674	JD	4,286	97,500	12/18/2019	12/15/2022
912828-Z2-9	US TREASURY N/B 1.5 01/15/2023				1.A	2,004,382	102.7813	2,055,625	2,000,000	2,003,036		(1,346)			1.500	1.426	JJ	13,777	15,000	01/29/2020	01/15/2023
912828-ZD-5	US TREASURY N/B 0.5 03/15/2023				1.A	3,022,158	100.7969	3,023,906	3,000,000	3,016,547		(5,612)			0.500	0.249	MS	4,434	7,500	03/31/2020	03/15/2023
912828-ZH-6	US TREASURY N/B 0.25 04/15/2023				1.A	9,995,737	100.2422	10,024,219	10,000,000	9,996,690		954			0.250	0.264	AO	5,288	12,500	04/28/2020	04/15/2023
912828-ZP-8	US TREASURY N/B 0.125 05/15/2023				1.A	8,970,890	99.9609	8,996,484	9,000,000	8,976,831		5,942			0.125	0.234	MN	1,430	5,625	06/05/2020	05/15/2023
912828-ZU-7	US TREASURY N/B 0.25 06/15/2023				1.A	10,005,112	100.2500	10,025,000	10,000,000	10,004,223		(888)			0.250	0.233	JD	1,099	12,500	06/17/2020	06/15/2023
91282C-AF-8	US TREASURY N/B 0.125 08/15/2023				1.A	26,966,067	99.9375	26,983,125	27,000,000	26,970,192		4,125			0.125	0.167	FA	12,656		09/02/2020	08/15/2023
91282C-AP-6	US TREASURY N/B 0.125 10/15/2023				1.A	1,995,554	99.9219	1,998,438	2,000,000	1,995,833		279			0.125	0.200	AO	529		10/23/2020	10/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						133,379,920	XXX	134,591,420	133,490,000	133,463,484		28,205			XXX	XXX	XXX	360,582	1,486,914	XXX	XXX
0599999. Total - U.S. Government Bonds						133,379,920	XXX	134,591,420	133,490,000	133,463,484		28,205			XXX	XXX	XXX	360,582	1,486,914	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
184540-6Y-3	CLEAR CREEK TX INDEP SCH DI 5 02/15/2031			2	1.A FE	2,387,320	118.8640	2,377,280	2,000,000	2,178,878		(40,578)			5.000	3.408	FA	37,500	100,000	04/09/2015	02/15/2031
232760-7W-2	CYPRESS-FAIRBANKS TX INDEP 5 02/15/2029			2	1.A FE	2,414,160	118.9210	2,378,420	2,000,000	2,189,599		(43,143)			5.000	3.143	FA	37,500	100,000	04/09/2015	02/15/2029
438670-W3-1	HONOLULU CITY & CNTY HI 5 10/01/2030			2	1.B FE	1,627,757	121.3710	1,650,646	1,360,000	1,493,533		(25,948)			5.000	3.360	AO	16,811	68,000	03/18/2015	10/01/2030
438670-W4-9	HONOLULU CITY & CNTY HI 5 10/01/2031			2	1.B FE	1,191,870	121.2480	1,212,480	1,000,000	1,096,040		(18,638)			5.000	3.463	AO	12,361	50,000	03/18/2015	10/01/2031
64966L-A3-5	NEW YORK NY 5 08/01/2030			2	1.C FE	2,298,503	117.8420	2,333,272	1,980,000	2,127,047		(33,376)			5.000	3.598	FA	40,975	99,000	03/16/2015	08/01/2030
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						9,919,610	XXX	9,952,098	8,340,000	9,085,097		(161,683)			XXX	XXX	XXX	145,147	417,000	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						9,919,610	XXX	9,952,098	8,340,000	9,085,097		(161,683)			XXX	XXX	XXX	145,147	417,000	XXX	XXX
29270C-H3-2	ENERGY N W WA ELEC REVENUE 5 07/01/2029			2	1.C FE	595,295	120.5780	602,890	500,000	546,391		(9,542)			5.000	3.300	JJ	12,431	25,000	04/24/2015	07/01/2029
38122N-YE-6	GOLDEN ST TOBACCO SECURITIZ 5 06/01/2032			2	1.D FE	580,842	117.4350	587,175	500,000	539,262		(8,184)			5.000	3.717	JD	2,014	25,000	03/26/2015	06/01/2032
452024-HY-1	ILLINOIS ST MUNI ELEC AGY P 5 02/01/2030			2	1.E FE	1,625,456	118.4790	1,658,706	1,400,000	1,511,522		(22,282)			5.000	3.586	FA	28,972	70,000	04/01/2015	02/01/2030
45506D-TK-1	INDIANA ST FIN AUTH REVE 5.25 02/01/2031			2	1.B FE	573,774	119.0720	589,406	495,000	533,799		(7,694)			5.250	3.887	FA	10,756	25,988	05/08/2015	02/01/2031
46874T-DB-5	JACKSON TN HOSP REVENUE 5 04/01/2030			2	1.F FE	2,581,259	117.7480	2,661,105	2,260,000	2,413,213		(33,084)			5.000	3.749	AO	27,936	113,000	04/09/2015	04/01/2030
53945C-CK-4	LOS ANGELES CA WSTWTR SYS R 5 06/01/2031			2	1.B FE	1,039,266	120.2250	1,082,025	900,000	967,042		(13,940)			5.000	3.709	JD	3,625	45,000	05/22/2015	06/01/2031
59334P-FL-6	MIAMI-DADE CNTY FL TRANSIT 5 07/01/2029			2	1.C FE	606,294	120.1050	636,557	530,000	567,219		(7,548)			5.000	3.681	JJ	13,176	26,500	05/14/2015	07/01/2029
59334P-FW-2	MIAMI-DADE CNTY FL TRANSIT 5 07/01/2030			2	1.C FE	919,156	119.9580	971,660	810,000	863,394		(10,798)			5.000	3.817	JJ	20,138	40,500	05/14/2015	07/01/2030
64971W-PH-7	NEW YORK CITY NY TRANSITION 5 11/01/2030			2	1.A FE	2,384,920	119.3570	2,387,140	2,000,000	2,183,007		(39,237)			5.000	3.396	MN	16,389	100,000	04/09/2015	11/01/2030
64971W-TT-7	NEW YORK CITY NY TRANSITION 5 02/01/2031			2	1.A FE	1,171,970	118.3100	1,183,100	1,000,000	1,079,560		(18,115)			5.000	3.566	FA	20,694	50,000	04/17/2015	02/01/2031
64972G-HH-0	NEW YORK CITY NY MUNI WTR F 5 06/15/2032			2	1.B FE	1,608,216	120.1790	1,640,443	1,365,000	1,483,206		(24,514)			5.000	3.601	JD	2,844	68,250	04/01/2015	06/15/2032
64972G-HV-9	NEW YORK CITY NY MUNI WTR F 5 06/15/2031			2	1.B FE	2,290,540	120.2860	2,405,720	2,000,000	2,140,798		(28,915)			5.000	3.784	JD	4,167	100,000	05/20/2015	06/15/2031
662903-PW-7	N TEXAS ST MUNI WTR DIST WT 5 09/01/2031			2	1.C FE	2,374,180	120.4290	2,408,580	2,000,000	2,186,910		(36,968)			5.000	3.483	MS	33,056	100,000	04/24/2015	09/01/2031
684545-YV-2	ORANGE CNTY FL TOURIST DEV 5 10/01/2030			2	1.C FE	2,298,760	118.8020	2,376,040	2,000,000	2,152,744		(29,287)			5.000	3.708	AO	24,722	100,000	05/29/2015	10/01/2030
709224-HG-7	PENNSYLVANIA ST TURNPIKE CO 5 12/01/2029			2	1.E FE	641,089	119.9600	677,774	565,000	601,815		(7,612)			5.000	3.785	JD	2,276	28,250	05/15/2015	12/01/2029
71884A-YW-3	PHOENIX AZ CIVIC IMPT CORP 5 07/01/2030			2	1.C FE	1,242,413	120.4530	1,264,757	1,050,000	1,143,795		(19,250)			5.000	3.437	JJ	26,104	52,500	04/22/2015	07/01/2030
71884A-YX-1	PHOENIX AZ CIVIC IMPT CORP 5 07/01/2031			2	1.C FE	1,236,344	120.3360	1,263,528	1,050,000	1,141,138		(18,675)			5.000	3.546	JJ	26,104	52,500	04/22/2015	07/01/2031

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
73358W-WS-9	PORT AUTH OF NEW YORK & NEW 5 05/01/2030			2	1.D FE	951,328	119.1530	953,224	800,000	872,021		(15,427)			5.000	3.383	MN	6,556	40,000	04/16/2015	05/01/2030
79574C-AP-8	SALT RIVER AZ PROJ AGRIC IM 5 12/01/2032			2	1.B FE	920,896	120.1470	961,176	800,000	858,233		(12,096)			5.000	3.809	JD	3,222	40,000	05/15/2015	12/01/2032
880558-HN-4	TENNESSEE ST SCH BOND AUTH 5 11/01/2029			2	1.B FE	1,819,260	121.8150	1,827,225	1,500,000	1,660,348		(30,757)			5.000	3.158	MN	12,292	75,000	04/09/2015	11/01/2029
880558-HP-9	TENNESSEE ST SCH BOND AUTH 5 11/01/2030			2	1.B FE	905,055	121.6660	912,495	750,000	828,171		(14,971)			5.000	3.286	MN	6,146	37,500	04/09/2015	11/01/2030
91412G-YQ-2	UNIV OF CALIFORNIA CA REVEN 5 05/15/2031			2	1.D FE	2,335,940	119.4770	2,389,540	2,000,000	2,161,536		(34,060)			5.000	3.616	MN	12,500	100,000	03/13/2015	05/15/2031
93978H-NZ-4	WASHINGTON ST HLTH CARE FAC 5 08/15/2030			2	1.D FE	578,380	120.1660	600,830	500,000	539,052		(7,722)			5.000	3.654	FA	9,375	25,000	04/17/2015	08/15/2030
93978H-PA-7	WASHINGTON ST HLTH CARE FAC 5 08/15/2031			2	1.D FE	575,540	120.0450	600,225	500,000	537,774		(7,457)			5.000	3.753	FA	9,375	25,000	04/17/2015	08/15/2031
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						31,856,173	XXX	32,641,321	27,275,000	29,511,950		(458,135)			XXX	XXX	XXX	334,870	1,364,988	XXX	XXX
3128KV-SN-6	FGLMC POOL A65025				1.A	20,854	118.8985	24,745	20,812	20,851		(15)			6.000	6.102	MON	104	1,249	10/09/2007	08/01/2037
3128MJ-CZ-1	FGLMC POOL G08087				1.A	32,486	117.8892	37,685	31,967	32,317		(79)			6.000	5.867	MON	160	1,918	10/21/2005	10/01/2035
312932-Z6-6	FGLMC POOL A86165				1.A	7,064	111.9267	7,706	6,885	7,024		(43)			4.500	3.274	MON	26	310	01/11/2011	05/01/2039
312935-7F-0	FGLMC POOL A88994				1.A	60,473	111.9268	64,341	57,485	60,343		(954)			4.500	3.012	MON	216	2,587	11/08/2010	09/01/2039
31297H-AQ-2	FGLMC POOL A29015				1.A	13,816	114.4398	15,949	13,937	13,839		39			5.000	5.297	MON	58	697	05/03/2005	12/01/2034
31297M-TJ-7	FGLMC POOL A32353				1.A	6,872	114.3980	7,928	6,930	6,884		12			5.000	5.338	MON	29	347	05/03/2005	04/01/2035
31297M-TN-8	FGLMC POOL A32357				1.A	3,926	114.3980	4,529	3,959	3,934		4			5.000	5.228	MON	17	198	05/03/2005	04/01/2035
31371H-E4-6	FNCL POOL 252255				1.A	17,823	114.6405	20,296	17,704	17,754		(17)			6.500	6.585	MON	96	1,151	12/16/1998	02/01/2029
31371K-ML-2	FNCL POOL 254263				1.A	9,082	118.3881	10,616	8,968	9,046		(20)			6.500	6.360	MON	49	583	02/25/2002	04/01/2032
31371M-HK-6	FNCL POOL 255934				1.A	18,233	117.1633	21,040	17,958	18,164		(41)			6.000	5.827	MON	90	1,078	10/21/2005	11/01/2035
31376K-R2-4	FNCL POOL 357905				1.A	11,504	113.3288	12,951	11,428	11,492		(17)			5.500	5.351	MON	52	628	08/24/2005	07/01/2035
31390T-RH-4	FNCL POOL 655788				1.A	7,287	114.2963	7,991	6,991	7,243		(50)			6.500	5.646	MON	38	454	12/31/2002	08/01/2032
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						209,420	XXX	235,777	205,024	208,891		(1,181)			XXX	XXX	XXX	935	11,200	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						32,065,593	XXX	32,877,098	27,480,024	29,720,841		(459,316)			XXX	XXX	XXX	335,805	1,376,188	XXX	XXX
013716-AQ-8	RIO TINTO ALCAN INC 7.25 03/15/2031		A		1.F FE	470,064	148.0220	592,088	400,000	439,209		(2,743)			7.250	5.960	MS	8,539	29,000	12/04/2002	03/15/2031
459200-AR-2	IBM CORP 6.22 08/01/2027				1.F FE	899,506	131.0290	1,008,923	770,000	834,291		(8,171)			6.220	4.731	FA	19,956	47,894	03/17/2011	08/01/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,369,570	XXX	1,601,011	1,170,000	1,273,500		(10,914)			XXX	XXX	XXX	28,495	76,894	XXX	XXX
36228F-EC-6	GSMPS 2001-2 A 7.5 06/19/2032 WHOLE LOAN			5	1.D FM	60,477	100.2880	66,796	66,604	60,477					7.500	9.792	MON	416	4,995	07/20/2001	06/19/2032
46591T-BB-9	JPMMT 2020-2 A FLT 07/25/2050 WHOLE LOAN				1.D FM	156,482	100.0750	156,603	156,485	156,528		25			0.949	0.933	MON	25	1,594	02/19/2020	07/25/2050
81748M-AD-0	SEMT 2020-1 A4 3.5 02/25/2050 WHOLE LOAN			5	1.D FM	116,724	102.4110	118,354	115,568	116,665		(1,012)			3.500	1.372	MON	337	2,697	04/23/2020	02/25/2050
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						333,683	XXX	341,753	338,657	333,670		(987)			XXX	XXX	XXX	778	9,286	XXX	XXX
05491Y-AA-8	BAMLL 2018-PARK 4.09075 08/10/2038 CMBS			5	1.D FM	372,753	117.7028	424,409	360,577	370,483		(1,113)			4.091	3.738	MON	1,229	14,996	08/23/2018	08/10/2038
06036F-BB-6	BANK 2018-BN15 A3 4.138 11/15/2061 CMBS				1.D FM	388,747	118.3090	455,378	384,906	388,017		(352)			4.138	4.089	MON	1,327	15,927	11/16/2018	11/15/2061
06540T-AC-4	BANK 2018-BN11 A2 3.784 03/15/2061 CMBS				1.D FM	2,696,695	115.7200	3,089,724	2,670,000	2,690,169		(2,482)			3.784	3.725	MON	8,419	101,033	04/13/2018	03/15/2061
06541U-CJ-3	BANK 2020-BN30 B 2.445 12/15/2053 CMBS			5	1.D FE	411,990	103.5000	414,000	400,000	411,933		(57)			2.445	2.132	MON	815		12/11/2020	12/15/2053
06541X-AE-0	BANK 2017-BNK7 A4 3.175 09/15/2060 CMBS				1.D FM	5,049,875	111.2350	5,561,750	5,000,000	5,034,537		(4,846)			3.175	3.100	MON	13,229	158,750	09/19/2017	09/15/2060
12595F-AC-6	CSAIL 2017-CX9 A3 3.3566 09/15/2050 CMBS				1.D FM	2,193,889	107.6100	2,292,093	2,130,000	2,164,847		(9,188)			3.357	2.912	MON	5,958	71,496	09/19/2017	09/15/2050
17290X-AS-9	CGCMT 2016-GC37 A3 3.05 04/10/2049 CMBS				1.D FM	203,596	105.8500	222,962	210,640	205,267		962			3.050	3.714	MON	535	7,094	08/28/2018	04/10/2049
17326D-AC-6	CGCMT 2017-P8 A3 3.203 09/15/2050 CMBS				1.D FM	4,130,792	110.0950	4,502,886	4,090,000	4,118,167		(3,984)			3.203	3.128	MON	10,917	131,003	09/18/2017	09/15/2050
17326F-AC-1	CGCMT 2017-C4 A3 3.209 10/12/2050 CMBS				1.D FM	5,049,878	110.2040	5,510,200	5,000,000	5,034,920		(4,865)			3.209	3.134	MON	13,371	160,450	10/19/2017	10/12/2050
17326F-AE-7	CGCMT 2017-C4 AAB 3.297 10/12/2050 CMBS				1.D FM	2,059,945	110.0240	2,200,480	2,000,000	2,035,556		(7,930)			3.297	2.884	MON	5,495	65,940	10/19/2017	10/12/2050
36251P-AD-6	GSMS 2016-GS3 A4 2.85 10/10/2049 CMBS				1.D FM	391,436	108.9130	408,424	375,000	388,491		(2,235)			2.850	2.192	MON	891	10,688	09/04/2019	10/10/2049
36257H-BN-5	GSMS 2019-GC40 A3 2.904 07/10/2052 CMBS				1.D FM	256,706	110.3210	303,383	275,000	258,047		1,341			2.904	3.841	MON	666	5,990	03/20/2020	07/10/2052
36257U-AH-0	GSMS 2019-GC42 A1 2.1351 09/01/2052 CMBS				1.D FM	312,019	102.5660	320,026	312,020	312,014		(4)			2.135	2.157	MON	555	6,662	09/16/2019	09/01/2052
36260T-AA-3	GSCG 2019-600C A 2.9359 09/06/2034 CMBS				1.D FM	437,750	102.3924	435,167	425,000	434,435		(2,445)			2.936	2.329	MON	1,040	12,478	08/20/2019	09/06/2034
61691R-AE-6	MSC 2018-H4 A4 4.31 12/15/2051 CMBS				1.D FM	232,102	119.6640	239,328	200,000	229,877		(2,225)			4.310	2.267	MON	718	5,028	05/07/2020	12/15/2051
90276G-AR-3	UBSCM 2017-C3 A3 3.167 08/15/2050 CMBS				1.D FM	2,019,958	111.1850	2,223,700	2,000,000	2,013,705		(1,924)			3.167	3.093	MON	5,278	63,340	08/17/2017	08/15/2050
90276V-AD-1	UBSCM 2018-C8 A3 3.72 02/15/2051 CMBS				1.D FM	2,019,943	114.1820	2,283,640	2,000,000	2,014,756		(1,869)			3.720	3.660	MON	6,200	74,400	02/12/2018	02/15/2051
90276Y-AD-5	UBSCM 2019-C16 A3 3.3436 04/15/2052 CMBS				1.D FM	353,499	113.2850	396,498	350,000	353,022		(331)			3.344	3.269	MON	975	11,703	03/27/2019	04/15/2052
90353K-AW-9	UBSCM 2018-C13 ASB 4.241 10/15/2051 CMBS				1.D FM	411,998	116.4390	465,756	400,000	408,999		(1,533)			4.241	3.833	MON	1,414	16,964	09/21/2018	10/15/2051

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
94988X-AV-8	WFCM 2014-LC16 ASB 3.477 08/15/2050 CMBS				1.D FM	251,291	104.8300	255,040	243,289	248,939		(3,429)			3.477	2.046	MON	705	8,946	10/01/2019	08/15/2050
95000K-AZ-8	WFCM 2016-NXS6 A2 2.399 11/15/2049 CMBS				1.D FM	4,960,156	100.8410	5,042,050	5,000,000	4,981,714		21,558			2.399	3.036	MON	9,996	89,963	03/26/2020	11/15/2049
95000P-AF-1	WFCM 2016-C37 ASB 3.615 12/15/2049 CMBS				1.D FM	427,972	109.1400	463,845	425,000	426,870		(558)			3.615	3.525	MON	1,280	15,364	12/27/2018	12/15/2049
95001Q-AU-5	WFCM 2018-C46 A4 4.152 08/15/2051 CMBS				1.D FM	1,983,242	119.4730	2,090,778	1,750,000	1,951,770		(24,198)			4.152	2.496	MON	6,055	72,660	09/10/2019	08/15/2051
95001V-AS-9	WFCM 2019-C51 ASB 3.16 06/15/2052 CMBS				1.D FM	360,480	111.4010	389,904	350,000	358,661		(1,383)			3.160	2.727	MON	922	11,060	06/21/2019	06/15/2052
95002R-AT-5	WFCM 2020-C56 A2 2.498 06/15/2053 CMBS				1.A FE	947,566	105.2670	947,403	900,000	946,251		(1,315)			2.498	1.191	MON	1,874	1,874	11/18/2020	06/15/2053
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						37,924,278	XXX	40,938,824	37,251,432	37,781,447		(54,405)			XXX	XXX	XXX	99,864	1,133,809	XXX	XXX
05875P-AC-9	BALLY 2020-1A A1 FLT 07/20/2030 LL		D		1.A FE	1,960,000	100.2713	1,965,317	1,960,000	1,962,546		2,546			2.029	2.013	JAJO	19,551		06/12/2020	07/20/2030
06742L-AR-4	DROCK 2019-1 A 1.96 05/15/2025 ABS				1.A FE	2,154,935	102.5880	2,210,772	2,155,000	2,155,287		(256)			1.960	1.969	MON	1,877	42,238	08/08/2019	05/15/2025
124166-AA-7	BMILK 2018-1A A1 FLT 10/15/2031 LL		D		1.A FE	3,000,000	99.8386	2,995,158	3,000,000	3,002,085		(2,725)			1.337	1.327	JAJO	8,690	74,129	08/27/2018	10/15/2031
17305E-GS-8	CCCIT 2018-A7 A7 3.96 10/13/2030 ABS				1.A FE	140,371	120.4326	150,541	125,000	138,685		(1,582)			3.960	2.424	AO	1,073	4,950	12/06/2019	10/15/2030
24703N-AB-5	DEFT 2020-1 A2 2.26 06/22/2022 ABS				1.A FE	1,039,877	101.1500	1,051,960	1,040,000	1,040,126		249			2.260	2.263	MON	588	15,212	04/21/2020	06/22/2022
26245M-AC-5	DRSLF 2018-55A A1 FLT 04/15/2031 LL		D		1.A FE	560,000	99.6061	557,794	560,000	560,451		(531)			1.257	1.242	JAJO	1,525	13,361	05/09/2018	04/15/2031
33883G-AA-5	FLAT 2018-1A A FLT 04/17/2031 LL		D		1.A FE	300,000	99.4214	298,264	300,000	300,516		(341)			1.168	1.142	JAJO	720	6,915	02/22/2018	04/17/2031
34529S-AA-7	FORDR 2017-2 A 2.36 03/15/2029 ABS				1.A FE	4,499,503	103.4322	4,654,450	4,500,000	4,499,619		27			2.360	2.389	MON	4,720	106,200	09/12/2017	03/15/2029
35105M-AC-5	FORT 2018-2 A3 3.64 05/15/2023 ABS				1.A FE	236,325	100.6630	237,940	236,372	236,368		(75)			3.640	3.709	MON	382	8,604	10/29/2018	05/15/2023
36319Q-BM-3	GALXY 2015-19A A1R FLT 07/24/2030 LL		D		1.A FE	499,400	99.9997	499,999	500,000	499,069		(343)			1.435	1.491	JAJO	1,335	12,619	11/22/2019	07/24/2030
36321J-AC-8	GALXY 2018-28A A1 FLT 07/15/2031 LL		D		1.A FE	1,983,000	99.5020	1,990,040	2,000,000	1,984,263		1,263			1.337	1.542	JAJO	5,793	7,028	08/26/2020	07/15/2031
40438D-AC-3	HPEFS 2019-1A A3 2.21 09/20/2029 ABS				1.A FE	220,610	101.0813	222,379	220,000	220,217		(393)			2.210	2.035	MON	149	4,862	01/06/2020	09/20/2029
42806D-CD-9	HERTZ 2019-1A A 3.71 03/25/2023 ABS				2.A FE	28,585	100.1262	28,626	28,590	28,604		(9)			3.710	3.698	MON	18	1,061	01/29/2019	03/25/2023
55954K-AA-3	MAGNE 2017-19A A FLT 07/17/2030 LL		D		1.A FE	1,409,940	100.0008	1,400,011	1,400,000	1,404,686		(2,410)			1.398	1.317	JAJO	4,022	35,562	12/15/2017	07/17/2030
90290E-AD-1	USAOT 2019-1 A4 2.14 11/15/2024 ABS				1.A FE	149,973	102.4760	153,714	150,000	150,140		(101)			2.140	2.095	MON	143	3,210	07/23/2019	11/15/2024
92348T-AA-2	VZOT 2020-A A1A 1.85 07/22/2024 ABS				1.A FE	669,922	102.4090	686,140	670,000	670,089		168			1.850	1.857	MON	379	11,052	01/21/2020	07/22/2024
98888D-AL-6	ZAIS 2020-15A A2 FLT 07/28/2030 LL		D		1.A FE	4,460,000	100.9389	4,501,875	4,460,000	4,464,801		4,801			3.372	3.392	JAJO	27,156	57,424	06/04/2020	07/28/2030
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						23,312,441	XXX	23,604,980	23,304,962	23,317,552		288			XXX	XXX	XXX	78,121	404,427	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						62,939,972	XXX	66,486,568	62,065,051	62,706,169		(66,018)			XXX	XXX	XXX	207,258	1,624,416	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						176,525,273	XXX	178,785,850	170,275,000	173,334,031		(602,527)			XXX	XXX	XXX	869,094	3,345,796	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						543,103	XXX	577,530	543,681	542,561		(2,168)			XXX	XXX	XXX	1,713	20,486	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						37,924,278	XXX	40,938,824	37,251,432	37,781,447		(54,405)			XXX	XXX	XXX	99,864	1,133,809	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						23,312,441	XXX	23,604,980	23,304,962	23,317,552		288			XXX	XXX	XXX	78,121	404,427	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						238,305,095	XXX	243,907,184	231,375,075	234,975,591		(658,812)			XXX	XXX	XXX	1,048,792	4,904,518	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 165,538,618 1B ...$ 11,061,170 1C ..$ 10,728,638 1D ..$ 41,818,511 1E ..$ 2,113,337 1F ...$ 3,686,713 1G ..$

2A ..$ 28,604 2B ...$ 2C ..$

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
912828-Z2-9	US TREASURY N/B 1.5 01/15/2023		01/29/2020	BNP PARIBAS SECURITIES CORP		2,004,382	2,000,000	1,236
912828-ZD-5	US TREASURY N/B 0.5 03/15/2023		03/31/2020	Citigroup Global Markets Inc.		3,022,158	3,000,000	693
912828-ZH-6	US TREASURY N/B 0.25 04/15/2023		04/28/2020	BARCLAYS CAPITAL SECURITIES INC.		9,995,737	10,000,000	956
912828-ZP-8	US TREASURY N/B 0.125 05/15/2023		06/05/2020	VARIOUS		8,970,890	9,000,000	258
912828-ZU-7	US TREASURY N/B 0.25 06/15/2023		06/17/2020	Citigroup Global Markets Inc.		10,005,112	10,000,000	205
91282C-AF-8	US TREASURY N/B 0.125 08/15/2023		09/02/2020	VARIOUS		26,966,067	27,000,000	948
91282C-AP-6	US TREASURY N/B 0.125 10/15/2023		10/23/2020	GOLDMAN SACHS & CO LLC		1,995,554	2,000,000	76
0599999. Subtotal - Bonds - U.S. Governments						62,959,900	63,000,000	4,372
05875P-AC-9	BALLY 2020-1A A1 FLT 07/20/2030 LL	D	06/12/2020	CITIGROUP GLOBAL MARKETS INC		1,960,000	1,960,000	
06541U-CJ-3	BANK 2020-BN30 B 2.445 12/15/2053 CMBS		12/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		411,990	400,000	571
24703N-AB-5	DEFT 2020-1 A2 2.26 06/22/2022 ABS		04/21/2020	BARCLAYS CAPITAL SECURITIES INC.		1,039,877	1,040,000	
36257H-BN-5	GSMS 2019-GC40 A3 2.904 07/10/2052 CMBS		03/20/2020	CITIGROUP GLOBAL MARKETS INC		256,706	275,000	510
36321J-AC-8	GALXY 2018-28A A1 FLT 07/15/2031 LL	D	08/26/2020	MORGAN STANLEY & CO LLC		1,983,000	2,000,000	3,361
40438D-AC-3	HPEFS 2019-1A A3 2.21 09/20/2029 ABS		01/06/2020	GOLDMAN SACHS & CO LLC		220,610	220,000	243
46591T-BB-9	JPMMT 2020-2 A FLT 07/25/2050 WHOLE LOAN		02/19/2020	JP MORGAN SECURITIES LLC		249,994	250,000	51
61691R-AE-6	MSC 2018-H4 A4 4.31 12/15/2051 CMBS		05/07/2020	BARCLAYS CAPITAL SECURITIES INC.		232,102	200,000	239
81748M-AD-0	SEMT 2020-1 A4 3.5 02/25/2050 WHOLE LOAN		04/23/2020	CITIGROUP GLOBAL MARKETS INC		250,708	248,226	627
92348T-AA-2	VZOT 2020-A A1A 1.85 07/22/2024 ABS		01/21/2020	Bank of America Securities LLC		669,922	670,000	
95000K-AZ-8	WFCM 2016-NXS6 A2 2.399 11/15/2049 CMBS		03/26/2020	WELLS FARGO SECURITIES INTERNATIONAL LTD		4,960,156	5,000,000	9,663
95002R-AT-5	WFCM 2020-C56 A2 2.498 06/15/2053 CMBS		11/18/2020	GOLDMAN SACHS & CO LLC		947,566	900,000	1,187
98888D-AL-6	ZAIS 2020-15A A2 FLT 07/28/2030 LL	D	06/04/2020	RBC CAPITAL MARKETS LLC		4,460,000	4,460,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,642,631	17,623,226	16,452
8399997. Total - Bonds - Part 3						80,602,531	80,623,226	20,824
8399998. Total - Bonds - Part 5						3,095,194	3,096,000	1,249
8399999. Total - Bonds						83,697,725	83,719,226	22,073
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						83,697,725	XXX	22,073

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-2J-8	US TREASURY N/B 1.5 07/15/2020		07/15/2020	MATURITY		2,000,000	2,000,000	1,997,116	1,999,488		512		512		2,000,000				30,000	07/15/2020
912828-2Q-2	US TREASURY N/B 1.5 08/15/2020		08/17/2020	MATURITY		1,000,000	1,000,000	1,002,855	1,000,558		(558)		(558)		1,000,000				15,000	08/15/2020
912828-3L-2	US TREASURY N/B 1.875 12/15/2020		07/29/2020	VARIOUS		7,048,375	7,000,000	7,003,266	7,003,454		(2,120)		(2,120)		7,001,334		47,041	47,041	81,762	12/15/2020
912828-3X-6	US TREASURY N/B 2.25 02/15/2021		10/28/2020	GOLDMAN SACHS & CO LLC		3,522,137	3,500,000	3,482,238	3,492,697		5,007		5,007		3,497,704		24,433	24,433	94,800	02/15/2021
912828-NT-3	US TREASURY N/B 2.625 08/15/2020		08/17/2020	MATURITY		15,000,000	15,000,000	15,037,500	15,001,156		(1,156)		(1,156)		15,000,000				393,750	08/15/2020
912828-V3-1	US TREASURY N/B 1.375 01/15/2020		01/15/2020	MATURITY		3,000,000	3,000,000	2,961,690	2,998,461		1,539		1,539		3,000,000				20,625	01/15/2020
912828-W6-3	US TREASURY N/B 1.625 03/15/2020		03/16/2020	MATURITY		7,750,000	7,750,000	7,786,934	7,752,384		(2,384)		(2,384)		7,750,000				62,969	03/15/2020
912828-X2-1	US TREASURY N/B 1.5 04/15/2020		04/15/2020	MATURITY		11,434,700	11,434,700	11,408,199	11,426,233		8,467		8,467		11,434,700				85,760	04/15/2020
912828-X9-6	US TREASURY N/B 1.5 05/15/2020		05/15/2020	MATURITY		7,000,000	7,000,000	7,013,188	7,001,749		(1,749)		(1,749)		7,000,000				52,500	05/15/2020
912828-XU-9	US TREASURY N/B 1.5 06/15/2020		06/15/2020	MATURITY		4,500,000	4,500,000	4,499,175	4,499,798		202		202		4,500,000				33,750	06/15/2020
0599999. Subtotal - Bonds - U.S. Governments						62,255,212	62,184,700	62,192,161	62,175,978		7,760		7,760		62,183,738		71,474	71,474	870,916	XXX
3128KV-SN-6	FGLMC POOL A65025		12/01/2020	MBS PAYDOWN		5,817	5,817	5,828	5,818		(1)		(1)		5,817				150	08/01/2037
3128MJ-CZ-1	FGLMC POOL G08087		12/01/2020	MBS PAYDOWN		5,585	5,585	5,676	5,591		(6)		(6)		5,585				172	10/01/2035
312932-Z6-6	FGLMC POOL A86165		12/01/2020	MBS PAYDOWN		3,329	3,329	3,415	3,338		(9)		(9)		3,329				92	05/01/2039
312935-7F-0	FGLMC POOL A88994		12/01/2020	MBS PAYDOWN		18,849	18,849	19,829	18,987		(137)		(137)		18,849				434	09/01/2039
31297H-AQ-2	FGLMC POOL A29015		12/01/2020	MBS PAYDOWN		5,291	5,291	5,245	5,289		2		2		5,291				100	12/01/2034
31297M-TJ-7	FGLMC POOL A32353		12/01/2020	MBS PAYDOWN		1,652	1,652	1,638	1,652						1,652				15	04/01/2035
31297M-TN-8	FGLMC POOL A32357		12/01/2020	MBS PAYDOWN		1,278	1,278	1,268	1,278		1		1		1,278				38	04/01/2035
31371H-E4-6	FNCL POOL 252255		12/01/2020	MBS PAYDOWN		4,260	4,260	4,288	4,261		(2)		(2)		4,260				152	02/01/2029
31371K-ML-2	FNCL POOL 254263		12/01/2020	MBS PAYDOWN		2,409	2,409	2,439	2,411		(2)		(2)		2,409				85	04/01/2032
31371M-HK-6	FNCL POOL 255934		12/01/2020	MBS PAYDOWN		2,975	2,975	3,020	2,978		(3)		(3)		2,975				108	11/01/2035
31376K-R2-4	FNCL POOL 357905		12/01/2020	MBS PAYDOWN		2,921	2,921	2,940	2,922		(1)		(1)		2,921				103	07/01/2035
31390T-RH-4	FNCL POOL 655788		12/01/2020	MBS PAYDOWN		1,093	1,093	1,140	1,097		(4)		(4)		1,093				43	08/01/2032
3199999. Subtotal - Bonds - U.S. Special Revenues						55,459	55,459	56,726	55,622		(162)		(162)		55,459				1,492	XXX
05522R-CX-4	BACCT 2017-A2 A2 1.84 01/17/2023 ABS		01/16/2020	Bank of America Securities LLC		470,202	470,000	469,960	470,289		(22)		(22)		470,267		(65)	(65)	865	01/17/2023
17290X-AS-9	CGCMT 2016-GC37 A3 3.05 04/10/2049 CMBS		12/01/2020	MBS PAYDOWN		19,360	19,360	18,713	19,284		76		76		19,360				608	04/10/2049
32051G-ZU-2	FHAMS 2005-FA9 5.5 12/25/2035 WHOLE LOAN - PAID OFF JAN2020-		01/01/2020	MBS PAYDOWN		44,358	51,416	41,327	41,327						41,327		3,031	3,031	236	12/25/2035
35105M-AC-5	FCRT 2018-2 A3 3.64 05/15/2023 ABS		12/15/2020	MBS PAYDOWN		263,628	263,628	263,575	263,699		(72)		(72)		263,628				7,830	05/15/2023
36228F-EC-6	GSMPS 2001-2 A 7.5 06/19/2032 WHOLE LOAN		12/01/2020	MBS PAYDOWN		9,534	11,487	11,487	10,430						10,430		(897)	(897)	480	06/19/2032
36257U-AH-0	GSMS 2019-GC42 A1 2.1351 09/01/2052 CMBS		12/01/2020	MBS PAYDOWN		70,585	70,585	70,585	70,585						70,585				822	09/01/2052
38013F-AD-3	GMCAR 2018-4 A3 3.21 10/16/2023 ABS		07/06/2020	VARIOUS		2,507,767	2,450,000	2,449,612	2,450,426		(242)		(242)		2,450,184		57,584	57,584	44,017	10/16/2023
42806D-CD-9	HERTZ 2019-1A A 3.71 03/25/2023 ABS		12/25/2020	MBS PAYDOWN		96,410	96,410	96,392	96,423		(13)		(13)		96,410				2,374	03/25/2023
46591T-BB-9	JPMMT 2020-2 A FLT 07/25/2050 WHOLE LOAN		12/25/2020	MBS PAYDOWN		93,515	93,515	93,512			24		24		93,515				698	07/25/2050
46650H-AF-5	JPMMT 2019-1 A6 4 05/25/2049 WHOLE LOAN		06/01/2020	MBS PAYDOWN		66,044	66,044	66,516	66,312		(269)		(269)		66,044				741	05/25/2049
81747J-AD-8	SEMT 2018-6 A4 4 07/25/2048 WHOLE LOAN		12/01/2020	MBS PAYDOWN		1,829,851	1,829,851	1,841,538	1,836,831		(6,980)		(6,980)		1,829,851				38,190	07/25/2048
81748M-AD-0	SEMT 2020-1 A4 3.5 02/25/2050 WHOLE LOAN		12/01/2020	MBS PAYDOWN		132,658	132,658	133,984			(373)		(373)		132,658				1,778	02/25/2050
89238U-AD-2	TAOT 2019-C A3 1.91 09/15/2023 ABS		11/19/2020	BARCLAYS CAPITAL SECURITIES INC.		178,035	175,000	174,999	175,030		(26)		(26)		175,004		3,031	3,031	3,110	09/15/2023
94988X-AV-8	WFCM 2014-LC16 ASB 3.477 08/15/2050 CMBS		12/01/2020	MBS PAYDOWN		68,423	68,425	70,676	68,867		(442)		(442)		68,425				1,371	08/15/2050
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,850,370	5,798,379	5,802,876	5,569,503		(8,339)		(8,339)		5,787,688		62,684	62,684	103,120	XXX
8399997. Total - Bonds - Part 4						68,161,041	68,038,538	68,051,763	67,801,103		(741)		(741)		68,026,885		134,158	134,158	975,528	XXX
8399998. Total - Bonds - Part 5						3,108,127	3,096,000	3,095,194			840		840		3,096,034		12,092	12,092	2,341	XXX
8399999. Total - Bonds						71,269,168	71,134,538	71,146,957	67,801,103		99		99		71,122,919		146,250	146,250	977,869	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						71,269,168	XXX	71,146,957	67,801,103		99		99		71,122,919		146,250	146,250	977,869	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
65341K-AT-3	NFMOT 2017-1A A2 2.54 04/18/2022 ABS		03/30/2020	CITIGROUP GLOBAL MARKETS INC	04/15/2020	MATURITY	1,106,000	1,105,309	1,106,000	1,106,000		691		691					2,341	1,249
89237J-AA-4	TALNT 2020-1A A 0 05/25/2033 ABS		06/01/2020	CITIGROUP GLOBAL MARKETS INC	06/03/2020	CITIGROUP GLOBAL MARKETS INC	1,990,000	1,989,885	2,002,127	1,990,034		149		149			12,092	12,092		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,096,000	3,095,194	3,108,127	3,096,034		840		840			12,092	12,092	2,341	1,249
8399998. Total - Bonds							3,096,000	3,095,194	3,108,127	3,096,034		840		840			12,092	12,092	2,341	1,249
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								3,095,194	3,108,127	3,096,034		840		840			12,092	12,092	2,341	1,249

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 *
JJ 420 West Van Buren St., 10th Fl., JP Morgan Chase Bank Chicago, ILL 60606					3,160,779	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			3,160,779	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			3,160,779	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			3,160,779	XXX

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

1.	January	544,079	4.	April	2,767,610	7.	July	6,080,428	10.	October	1,239,617
2.	February	3,056,406	5.	May	7,667,015	8.	August	6,152,610	11.	November	482,213
3.	March	6,854,216	6.	June	2,060,050	9.	September	3,017,957	12.	December	3,160,779

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
09248U-71-8	BLCKRCK LIQ FND T-FND-INST FUND		07/01/2015			1		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1		
8899999 - Total Cash Equivalents						1		

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						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI	B	Workers Comp.			419,477	445,364
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	Benefit of all Policyhold.	215,615	232,250		
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	215,615	232,250	419,477	445,364
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				