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LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

Loyal American Life Insurance Company

NAIC Group Code 0901 (Current) 0901 (Prior) NAIC Company Code 65722 Employer's ID Number 63-0343428

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 05/18/1955 Commenced Business 07/04/1955

Statutory Home Office 1300 East Ninth Street (Street and Number), Cleveland, OH, US 44114 (City or Town, State, Country and Zip Code)

Main Administrative Office 11200 Lakeline Blvd., Suite 100 (Street and Number)
Austin, TX, US 78717 (City or Town, State, Country and Zip Code), 512-451-2224 (Area Code) (Telephone Number)

Mail Address 11200 Lakeline Blvd., Suite 100 (Street and Number or P.O. Box), Austin, TX, US 78717 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 11200 Lakeline Blvd., Suite 100 (Street and Number)
Austin, TX, US 78717 (City or Town, State, Country and Zip Code), 512-451-2224 (Area Code) (Telephone Number)

Internet Website Address www.CignaSupplementalBenefits.com

Statutory Statement Contact Renee Wilkins Feldman (Name), 512-531-1465 (Area Code) (Telephone Number)
CSBFinRpt@cigna.com (E-mail Address), 512-467-1399 (FAX Number)

OFFICERS

President Stephen Burnett Jones
Secretary Jill Mary Stadelman #
Treasurer and Chief Accounting Officer Byron Keith Buescher
Appointed Actuary Mohammed Umar Gilani

OTHER

Tyler Michael Lester #, Executive Vice President and Chief Financial Officer
David Lawrence Chambers, Vice President-Sales and Marketing
Mark Fleming, Vice President and Assistant Treasurer
Joanne Ruth Hart, Vice President and Assistant Treasurer
Scott Ronald Lambert, Vice President and Assistant Treasurer
Ryan Bruce McGroarty, Vice President
Kathleen Murphy O'Neil, Vice President
Drew Jerome Reynolds #, Vice President and Assistant Treasurer

DIRECTORS OR TRUSTEES

Brian Case Evanko
Stephen Burnett Jones
Tyler Michael Lester #
Ryan Bruce McGroarty
Frank Sataline Jr.
James Yablecki

State of Tennessee
County of Davidson
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.

Stephen Burnett Jones	Byron Keith Buescher	Jill Mary Stadelman
President	Treasurer and Chief Accounting Officer	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.....

This document is executed in compliance with Executive Order No. 72 by Tennessee Governor Bill Lee dated December 22, 2020 to expire February 27, 2021.

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	4,099,190	1.079	4,099,191		4,099,191	1.079
1.02 All other governments	1,011,099	0.266	1,011,099		1,011,099	0.266
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	2,017,070	0.531	2,017,070		2,017,070	0.531
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed		0.000				0.000
1.06 Industrial and miscellaneous	274,854,301	72.353	274,854,307		274,854,307	72.353
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	281,981,660	74.230	281,981,667		281,981,667	74.230
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	84,547,835	22.257	84,547,835		84,547,835	22.257
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	84,547,835	22.257	84,547,835		84,547,835	22.257
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)	(7,744,066)	(2.039)	(7,744,066)		(7,744,066)	(2.039)
6.02 Cash equivalents (Schedule E, Part 2)	2,742,323	0.722	2,742,323		2,742,323	0.722
6.03 Short-term investments (Schedule DA)	18,329,496	4.825	18,329,496		18,329,496	4.825
6.04 Total cash, cash equivalents and short-term investments	13,327,753	3.508	13,327,753		13,327,753	3.508
7. Contract loans	19,798	0.005	19,798		19,798	0.005
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	379,877,046	100.000	379,877,053		379,877,053	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

NONE

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)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		308,388,579
2.	Cost of bonds and stocks acquired, Part 3, Column 7		78,287,860
3.	Accrual of discount		249,789
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	20,821,164	
	4.4. Part 4, Column 11		20,821,164
5.	Total gain (loss) on disposals, Part 4, Column 19		(16,968)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		41,379,682
7.	Deduct amortization of premium		424,213
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		602,976
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		366,529,505
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		366,529,505

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	4,099,190	4,153,255	4,123,891	4,096,000
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries	1,011,099	1,113,839	1,026,000	1,000,000
	4. Totals	5,110,289	5,267,094	5,149,891	5,096,000
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	2,017,070	2,045,380	2,182,740	2,000,000
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				
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	266,915,818	292,290,866	267,398,849	265,867,258
	9. Canada	4,950,307	5,545,697	4,921,563	5,000,000
	10. Other Countries	2,988,183	3,106,529	3,121,011	3,000,000
	11. Totals	274,854,308	300,943,092	275,441,423	273,867,258
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	281,981,667	308,255,566	282,774,054	280,963,258
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	84,547,835	84,547,835	244,875,879	
	25. Total Common Stocks	84,547,835	84,547,835	244,875,879	
	26. Total Stocks	84,547,835	84,547,835	244,875,879	
	27. Total Bonds and Stocks	366,529,502	392,803,401	527,649,933	

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	3,231,052	868,139				XXX	4,099,191	1.4	4,118,862	1.5	4,099,191	
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	3,231,052	868,139				XXX	4,099,191	1.4	4,118,862	1.5	4,099,191	
2. All Other Governments												
2.1 NAIC 1		1,011,099				XXX	1,011,099	0.3	1,014,383	0.4		1,011,099
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		1,011,099				XXX	1,011,099	0.3	1,014,383	0.4		1,011,099
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	2,017,070					XXX	2,017,070	0.7	2,039,322	0.8	2,017,070	
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	2,017,070					XXX	2,017,070	0.7	2,039,322	0.8	2,017,070	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1						XXX						
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						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)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	23,367,174	19,162,813	48,598,259	1,894,407	1,279,028	XXX	94,301,681	31.4	96,972,176	36.3	75,081,693	19,219,988
6.2 NAIC 2	8,112,108	48,867,932	131,954,133	5,931,978		XXX	194,866,151	64.9	157,667,209	59.1	171,069,679	23,796,472
6.3 NAIC 3	2,017,051	1,998,919				XXX	4,015,970	1.3	5,023,376	1.9	4,015,970	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	33,496,333	70,029,664	180,552,392	7,826,385	1,279,028	XXX	293,183,802	97.6	259,662,761	97.3	250,167,342	43,016,460
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) 28,615,296	21,042,051	48,598,259	1,894,407	1,279,028		101,429,041	33.8	XXX	XXX	81,197,954	20,231,087
11.2 NAIC 2	(d) 8,112,108	48,867,932	131,954,133	5,931,978			194,866,151	64.9	XXX	XXX	171,069,679	23,796,472
11.3 NAIC 3	(d) 2,017,051	1,998,919					4,015,970	1.3	XXX	XXX	4,015,970	
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	38,744,455	71,908,902	180,552,392	7,826,385	1,279,028		(b) 300,311,162	100.0	XXX	XXX	256,283,603	44,027,559
11.8 Line 11.7 as a % of Col. 7	12.9	23.9	60.1	2.6	0.4		100.0	XXX	XXX	XXX	85.3	14.7
12. Total Bonds Prior Year												
12.1 NAIC 1	28,751,741	34,931,361	39,175,782		1,285,859		XXX	XXX	104,144,743	39.0	82,929,259	21,215,484
12.2 NAIC 2	2,210,123	44,049,878	110,808,780	598,428			XXX	XXX	157,667,209	59.1	141,368,997	16,298,212
12.3 NAIC 3	2,007,400	3,015,976					XXX	XXX	5,023,376	1.9	4,005,917	1,017,459
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	32,969,264	81,997,215	149,984,562	598,428	1,285,859		XXX	XXX	(b) 266,835,328	100.0	228,304,173	38,531,155
12.8 Line 12.7 as a % of Col. 9	12.4	30.7	56.2	0.2	0.5		XXX	XXX	100.0	XXX	85.6	14.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	26,599,290	15,988,748	36,715,510	1,894,407			81,197,955	27.0	82,929,259	31.1	81,197,955	XXX
13.2 NAIC 2	4,082,238	43,766,047	117,790,201	5,431,193			171,069,679	57.0	141,368,997	53.0	171,069,679	XXX
13.3 NAIC 3	2,017,051	1,998,919					4,015,970	1.3	4,005,917	1.5	4,015,970	XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	32,698,579	61,753,714	154,505,711	7,325,600			256,283,604	85.3	228,304,173	85.6	256,283,604	XXX
13.8 Line 13.7 as a % of Col. 7	12.8	24.1	60.3	2.9			100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.9	20.6	51.4	2.4			85.3	XXX	XXX	XXX	85.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	2,016,006	5,053,303	11,882,749		1,279,028		20,231,086	6.7	21,215,484	8.0	XXX	20,231,086
14.2 NAIC 2	4,029,870	5,101,885	14,163,932	500,785			23,796,472	7.9	16,298,212	6.1	XXX	23,796,472
14.3 NAIC 3									1,017,459	0.4	XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	6,045,876	10,155,188	26,046,681	500,785	1,279,028		44,027,558	14.7	38,531,155	14.4	XXX	44,027,558
14.8 Line 14.7 as a % of Col. 7	13.7	23.1	59.2	1.1	2.9		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.0	3.4	8.7	0.2	0.4		14.7	XXX	XXX	XXX	XXX	14.7

(a) Includes $ 44,027,560 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 $ 18,329,496 ; 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	3,231,052	868,139				XXX	4,099,191	1.4	4,118,862	1.5	4,099,191	
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	3,231,052	868,139				XXX	4,099,191	1.4	4,118,862	1.5	4,099,191	
2. All Other Governments												
2.01 Issuer Obligations		1,011,099				XXX	1,011,099	0.3	1,014,383	0.4		1,011,099
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		1,011,099				XXX	1,011,099	0.3	1,014,383	0.4		1,011,099
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	2,017,070					XXX	2,017,070	0.7	2,039,322	0.8	2,017,070	
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	2,017,070					XXX	2,017,070	0.7	2,039,322	0.8	2,017,070	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations						XXX						
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals						XXX						
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	33,438,188	69,754,148	180,552,392	7,826,385	1,279,028	XXX	292,850,141	97.5	258,945,940	97.0	249,833,682	43,016,459
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities	58,145	275,517				XXX	333,662	0.1	716,822	0.3	333,661	1
6.05 Totals	33,496,333	70,029,665	180,552,392	7,826,385	1,279,028	XXX	293,183,803	97.6	259,662,762	97.3	250,167,343	43,016,460
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	38,686,310	71,633,386	180,552,392	7,826,385	1,279,028	XXX	299,977,501	99.9	XXX	XXX	255,949,943	44,027,558
11.02 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
11.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
11.04 Other Loan-Backed and Structured Securities	58,145	275,517				XXX	333,662	0.1	XXX	XXX	333,661	1
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	38,744,455	71,908,903	180,552,392	7,826,385	1,279,028		300,311,163	100.0	XXX	XXX	256,283,604	44,027,559
11.09 Line 11.08 as a % of Col. 7	12.9	23.9	60.1	2.6	0.4		100.0	XXX	XXX	XXX	85.3	14.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	32,969,265	81,280,393	149,984,562	598,428	1,285,859	XXX	XXX	XXX	266,118,507	99.7	227,587,350	38,531,157
12.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
12.04 Other Loan-Backed and Structured Securities		716,822				XXX	XXX	XXX	716,822	0.3	716,822	
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	32,969,265	81,997,215	149,984,562	598,428	1,285,859		XXX	XXX	266,835,329	100.0	228,304,172	38,531,157
12.09 Line 12.08 as a % of Col. 9	12.4	30.7	56.2	0.2	0.5		XXX	XXX	100.0	XXX	85.6	14.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	32,640,435	61,478,198	154,505,711	7,325,600		XXX	255,949,944	85.2	227,587,350	85.3	255,949,944	XXX
13.02 Residential Mortgage-Backed Securities						XXX						XXX
13.03 Commercial Mortgage-Backed Securities						XXX						XXX
13.04 Other Loan-Backed and Structured Securities	58,145	275,517				XXX	333,662	0.1	716,822	0.3	333,662	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	32,698,580	61,753,715	154,505,711	7,325,600			256,283,606	85.3	228,304,172	85.6	256,283,606	XXX
13.09 Line 13.08 as a % of Col. 7	12.8	24.1	60.3	2.9			100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	10.9	20.6	51.4	2.4			85.3	XXX	XXX	XXX	85.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	6,045,875	10,155,188	26,046,681	500,785	1,279,028	XXX	44,027,557	14.7	38,531,157	14.4	XXX	44,027,557
14.02 Residential Mortgage-Backed Securities						XXX					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	6,045,875	10,155,188	26,046,681	500,785	1,279,028		44,027,557	14.7	38,531,157	14.4	XXX	44,027,557
14.09 Line 14.08 as a % of Col. 7	13.7	23.1	59.2	1.1	2.9		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.0	3.4	8.7	0.2	0.4		14.7	XXX	XXX	XXX	XXX	14.7

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	27,173,422	27,173,422			
2. Cost of short-term investments acquired	272,342,903	272,342,903			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	281,175,558	281,175,558			
7. Deduct amortization of premium	11,272	11,272			
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)	18,329,495	18,329,495			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	18,329,495	18,329,495			

(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				
2. Cost of cash equivalents acquired	6,409,759	1,005,229		5,404,530
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	3,662,207	1,000,000		2,662,207
7. Deduct amortization of premium	5,229	5,229		
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)	2,742,323			2,742,323
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	2,742,323			2,742,323

(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-F2-1	US TREASURY N/B	SD			1.A	3,254,603	101.4840	3,275,916	3,228,000	3,231,052		(4,092)			2.125	1.995	MS	17,526	68,595	05/19/2017	09/30/2021
912828-XQ-8	US TREASURY N/B	SD			1.A	311,648	102.9380	319,106	310,000	310,394		(244)			2.000	1.918	JJ	2,595	6,200	08/27/2015	07/31/2022
912828-XQ-8	US TREASURY N/B				1.A	5,027	102.9380	5,147	5,000	5,006		(4)			2.000	1.918	JJ	42	100	08/27/2015	07/31/2022
912828-ZM-5	US TREASURY N/B	SD			1.A	552,613	100.0160	553,086	553,000	552,738		125			0.125	0.161	AO	118	346	05/11/2020	04/30/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,123,891	XXX	4,153,255	4,096,000	4,099,190		(4,215)			XXX	XXX	XXX	20,281	75,241	XXX	XXX
0599999. Total - U.S. Government Bonds						4,123,891	XXX	4,153,255	4,096,000	4,099,190		(4,215)			XXX	XXX	XXX	20,281	75,241	XXX	XXX
085209-AC-8	GOVT OF BERMUDA SERIES 144A SERIES 144A		C	1	1.F FE	1,026,000	111.3840	1,113,839	1,000,000	1,011,099		(3,284)			4.854	4.465	FA	19,551	48,540	01/19/2016	02/06/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,026,000	XXX	1,113,839	1,000,000	1,011,099		(3,284)			XXX	XXX	XXX	19,551	48,540	XXX	XXX
1099999. Total - All Other Government Bonds						1,026,000	XXX	1,113,839	1,000,000	1,011,099		(3,284)			XXX	XXX	XXX	19,551	48,540	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
584002-QB-8	MECKLENBURG CNTY N C			2	1.A FE	2,182,740	102.2690	2,045,380	2,000,000	2,017,070		(22,252)			4.349	3.182	AO	21,745	86,980	08/31/2012	10/01/2030
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,182,740	XXX	2,045,380	2,000,000	2,017,070		(22,252)			XXX	XXX	XXX	21,745	86,980	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						2,182,740	XXX	2,045,380	2,000,000	2,017,070		(22,252)			XXX	XXX	XXX	21,745	86,980	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds							XXX								XXX	XXX	XXX			XXX	XXX
00287Y-AY-5	ABBVIE INC			1	2.B FE	2,955,200	110.9800	3,329,385	3,000,000	2,972,127		4,527			3.200	3.386	MN	12,533	96,000	01/11/2017	05/14/2026
00510R-AD-5	ACUITY BRANDS LIGHTING			1	2.B FE	2,946,174	101.3080	2,978,461	2,940,000	2,946,131		(43)			2.150	2.125	JD	8,955		12/09/2020	12/15/2030
00846U-AJ-0	AGILENT TECHNOLOGIES INC			1	2.A FE	2,483,070	107.6090	2,690,218	2,500,000	2,495,041		1,808			3.875	3.957	JJ	44,670	96,875	08/07/2013	07/15/2023
00912X-BA-1	AIR LEASE CORP			1	2.B FE	1,260,579	106.4970	1,411,084	1,325,000	1,283,838		8,883			3.250	4.067	MS	14,354	43,063	04/17/2018	03/01/2025
015271-AU-3	ALEXANDRIA REAL ESTATE E			1	2.A FE	899,397	127.0560	1,143,507	900,000	899,347		(50)			4.900	4.909	JD	1,960	31,728	03/23/2020	12/15/2030
023135-BC-9	AMAZON.COM INC SERIES WI			1	1.E FE	998,301	113.7170	1,137,172	1,000,000	998,724		167			3.150	3.171	FA	11,288	31,500	06/06/2018	08/22/2027
025816-CC-1	AMERICAN EXPRESS CO			2	1.G FE	998,860	108.8810	1,088,813	1,000,000	999,232		219			3.400	3.425	FA	12,183	34,000	02/19/2019	02/22/2024
025816-CF-4	AMERICAN EXPRESS CO			2	1.G FE	498,660	112.1100	560,549	500,000	498,933		177			3.125	3.168	MN	1,780	15,625	05/15/2019	05/20/2026
02666Q-J7-9	AMERICAN HONDA FINANCE				1.G FE	2,181,479	102.4740	2,049,482	2,000,000	2,016,006		(21,832)			3.800	2.665	MS	21,322	76,000	08/31/2012	09/20/2021
026874-CY-1	AMERICAN INTL GROUP			1	2.A FE	1,998,740	110.6080	2,212,168	2,000,000	1,999,457		137			4.125	4.133	FA	31,167	82,500	09/25/2013	02/15/2024
03040W-AU-9	AMERICAN WATER CAPITAL C			1	2.A FE	3,392,486	114.5770	3,895,604	3,400,000	3,393,514		646			3.450	3.476	JD	9,775	117,300	05/06/2019	06/01/2029
03073E-AR-6	AMERISOURCEBERGEN CORP			1	2.B FE	1,075,050	108.5810	1,085,812	1,000,000	1,072,885		(2,165)			2.800	1.925	MN	3,578	13,689	09/10/2020	05/15/2030
031162-BY-5	AMGEN INC			1	2.A FE	971,950	109.7290	1,097,285	1,000,000	986,597		2,814			3.125	3.460	MN	5,208	31,250	05/07/2015	05/01/2025
031162-CW-8	AMGEN INC			1	2.A FE	1,467,040	106.1290	1,485,805	1,400,000	1,465,220		(1,820)			2.300	1.784	FA	21,019		09/25/2020	02/25/2031
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV			1	2.B FE	946,030	113.0120	1,130,122	1,000,000	957,738		7,221			3.650	4.591	FA	15,208	36,500	05/10/2019	02/01/2026
035240-AL-4	ANHEUSER-BUSCH INBEV WOR			1	2.B FE	496,080	117.5580	587,789	500,000	496,978		347			4.000	4.096	AO	4,333	20,000	03/20/2018	04/13/2028
037833-CR-9	APPLE INC			1	1.B FE	1,000,000	113.1550	1,131,554	1,000,000	1,000,000					3.200	3.200	MN	4,444	32,000	05/04/2017	05/11/2027
040555-CV-4	ARIZONA PUBLIC SERVICE			1	1.F FE	995,370	106.9390	1,069,389	1,000,000	997,188		448			2.550	2.603	MS	7,508	25,500	09/15/2016	09/15/2026
040555-CZ-5	ARIZONA PUBLIC SERVICE			1	1.F FE	540,075	109.1960	545,981	500,000	538,954		(1,121)			2.600	1.602	FA	4,911		09/24/2020	08/15/2029
049560-AT-2	ATMOS ENERGY CORP			1	1.F FE	497,825	100.0330	500,163	500,000	497,870		45			1.500	1.546	JJ	1,875		09/23/2020	01/15/2031
053332-BA-9	AUTOZONE INC			1	2.B FE	689,262	99.2460	694,721	700,000	689,505		243			1.650	1.814	JJ	4,395		09/25/2020	01/15/2031
05351W-AA-1	AVANGRID INC			1	2.A FE	499,895	108.9800	544,901	500,000	499,938		13			3.150	3.153	JD	1,313	15,750	01/03/2018	12/01/2024
05351W-AB-9	AVANGRID INC			1	2.A FE	1,398,012	114.6410	1,604,967	1,400,000	1,398,269		168			3.800	3.817	JD	4,433	53,200	05/14/2019	06/01/2029
05531F-BB-8	BB&T CORPORATION SERIES DMTN			2	1.G FE	958,020	107.7500	1,077,503	1,000,000	974,473		6,126			2.850	3.570	AO	5,146	28,500	03/21/2018	10/26/2024
05531F-BH-5	BB&T CORPORATION SERIES MTN			1	1.G FE	999,160	106.4580	1,064,584	1,000,000	999,378		161			2.500	2.518	FA	10,417	25,139	07/23/2019	08/01/2024
05565E-AY-1	BMW US CAPITAL LLC SERIES 144A			1	1.F FE	599,502	114.8890	689,333	600,000	599,594		45			3.750	3.760	AO	4,938	22,500	04/05/2018	04/12/2028
05565E-BE-4	BMW US CAPITAL LLC SERIES 144A			1	1.F FE	1,079,357	116.9530	1,097,022	938,000	1,075,349		(4,008)			3.950	1.817	FA	14,100		10/06/2020	08/14/2028
06406R-AG-2	BANK OF NY MELLON CORP SERIES MTN				1.F FE	699,237	107.0860	749,604	700,000	699,603		151			3.500	3.524	AO	4,288	24,500	04/23/2018	04/28/2023
06406R-AH-0	BANK OF NY MELLON CORP SERIES MTN				1.E FE	598,668	119.5190	717,116	600,000	598,949		119			3.850	3.877	AO	4,043	23,100	04/23/2018	04/28/2028
081437-AS-4	BEMIS COMPANY INC			1	2.B FE	1,985,603	108.0010	2,160,018	2,000,000	1,986,990		1,387			3.100	3.225	MS	18,256	31,000	04/21/2020	09/15/2026
081437-AT-2	BEMIS COMPANY INC			1	2.B FE	500,000	108.1320	540,660	500,000	500,000					2.630	2.630	JD	438	6,575	06/12/2020	06/19/2030
084659-AM-3	BERKSHIRE HATHAWAY ENERG			1	1.G FE	498,183	113.6810	568,405	500,000	498,601		165			3.250	3.293	AO	3,431	16,250	05/02/2018	04/15/2028
084659-AS-0	BERKSHIRE HATHAWAY ENERG SERIES 144A			1	1.G FE	1,048,646	113.4030	1,190,736	1,050,000	1,048,805		160			4.050	4.078	AO	8,978	23,743	03/20/2020	04/15/2025
084664-CW-9	BERKSHIRE HATHAWAY FIN			1	1.C FE	598,776	101.2010	607,205	600,000	598,796		20			1.450	1.472	AO	1,837		10/05/2020	10/15/2030
09062X-AH-6	BIOGEN INC			1	2.A FE	1,032,410	103.9670	1,039,668	1,000,000	1,031,358		(1,052)			2.250	1.873	MN	3,750	11,313	08/28/2020	05/01/2030
092113-AL-3	BLACK HILLS CORP			1	2.A FE	996,970	112.6370	1,126,368	1,000,000	998,312		294			3.950	3.987	JJ	18,214	39,500	01/08/2016	01/15/2026
09247X-AH-4	BLACKROCK INC			1	1.D FE	1,125,951	101.5270	1,015,267	1,000,000	1,006,340		(15,777)			4.250	2.626	MN	4,368	42,500	08/31/2012	05/24/2021

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
09952A-AC-0	BORAL FINANCE PTY LTD SERIES 144A			1	2.B FE	953,500	105.6420	1,056,422	1,000,000	964,024		4,083			3.750	4.327	MN	6,250	37,500	04/24/2018	05/01/2028
10112R-BA-1	BOSTON PROPERTIES LP			1	2.A FE	448,385	119.9290	539,680	450,000	448,651		137			4.500	4.545	JD	1,688	20,250	11/13/2018	12/01/2028
101137-AS-6	BOSTON SCIENTIFIC CORP			1	2.C FE	1,264,143	117.4680	1,468,351	1,250,000	1,261,819		(1,490)			4.000	3.841	MS	16,667	50,000	05/10/2019	03/01/2028
101137-AX-5	BOSTON SCIENTIFIC CORP			1	2.C FE	921,892	117.3870	1,085,827	925,000	922,341		266			4.000	4.041	MS	12,333	37,000	02/21/2019	03/01/2029
101137-BA-4	BOSTON SCIENTIFIC CORP			1	2.C FE	754,047	107.0160	749,111	700,000	752,405		(1,642)			2.650	1.762	JD	1,546	9,945	09/03/2020	06/01/2030
110122-AW-8	BRISTOL- MYERS SQUIBB CO			1	1.F FE	989,130	108.2480	1,082,484	1,000,000	996,513		1,144			3.250	3.379	MN	5,417	32,500	10/24/2013	11/01/2023
110122-CP-1	BRISTOL-MYERS SQUIBB CO SERIES WI			1	1.F FE	992,613	115.3420	1,153,424	1,000,000	992,928		314			3.400	3.496	JJ	14,639	17,000	07/15/2020	07/26/2029
110122-DD-7	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	1,053,143	114.7690	1,147,690	1,000,000	1,049,974		(3,169)			3.450	2.622	MN	4,408	17,250	07/15/2020	11/15/2027
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS			1	2.A FE	995,890	112.6310	1,126,314	1,000,000	997,568		395			3.400	3.449	JD	378	34,000	06/21/2016	06/27/2026
115236-AC-5	BROWN & BROWN INC			1	2.C FE	499,450	104.0020	520,011	500,000	499,454		4			2.375	2.387	MS	3,200		09/17/2020	03/15/2031
118230-AK-7	BUCKEYE PARTNERS LP			1	3.B FE	1,996,200	103.2500	2,065,000	2,000,000	1,998,919		402			4.150	4.173	JJ	41,500	88,000	06/03/2013	07/01/2023
120568-AX-8	BUNGE LTD FINANCE CORP			1	2.C FE	1,293,318	111.0800	1,444,037	1,300,000	1,294,278		906			3.250	3.336	FA	15,961	42,250	12/10/2019	08/15/2026
124857-AR-4	VIACOMCBS INC			1	2.B FE	945,600	109.5410	1,095,413	1,000,000	963,987		5,255			2.900	3.568	JJ	13,372	29,000	04/28/2017	01/15/2027
12527G-AH-6	CF INDUSTRIES INC SERIES 144A			1	2.C FE	246,203	118.3630	295,906	250,000	247,078		418			4.500	4.728	JD	938	11,250	11/01/2018	12/01/2026
125896-BS-8	CMS ENERGY CORP			1	2.B FE	980,650	112.5870	1,125,874	1,000,000	986,853		1,720			3.450	3.675	FA	13,033	34,500	03/10/2017	08/15/2027
126117-AS-9	CNA FINANCIAL CORP			1	2.B FE	1,002,350	110.6110	1,106,106	1,000,000	1,000,997		(291)			3.950	3.916	MN	5,047	39,500	12/22/2015	05/15/2024
126117-AU-4	CNA FINANCIAL CORP			1	2.B FE	997,730	113.0740	1,130,735	1,000,000	998,388		209			3.450	3.477	FA	13,033	34,500	08/07/2017	08/15/2027
126117-AW-0	CNA FINANCIAL CORP			1	2.A FE	897,732	102.8840	925,954	900,000	897,801		69			2.050	2.078	FA	7,021		08/11/2020	08/15/2030
12636Y-AA-0	CRH AMERICA FINANCE INC SERIES 144A			1	2.A FE	992,710	111.5430	1,115,430	1,000,000	995,050		680			3.400	3.487	MN	4,911	34,000	05/02/2017	05/09/2027
127055-AK-7	CABOT CORP			1	2.C FE	1,001,250	108.0400	1,080,404	1,000,000	1,000,733		(120)			3.400	3.385	MS	10,011	34,000	09/15/2016	09/15/2026
134429-BJ-7	CAMPBELL SOUP CO			1	2.C FE	2,944,088	104.8670	2,936,268	2,800,000	2,943,435		(653)			2.375	1.761	AO	12,376		12/11/2020	04/24/2030
14040H-BN-4	CAPITAL ONE FINANCIAL CO			2	2.B FE	984,600	113.4920	1,134,915	1,000,000	989,610		1,450			3.750	3.940	MS	11,667	37,500	05/09/2017	03/09/2027
14040H-BZ-7	CAPITAL ONE FINANCIAL CO			2	2.A FE	1,899,886	113.4840	2,156,200	1,900,000	1,899,831		15			4.250	4.251	AO	13,683	80,750	04/26/2018	04/30/2025
14149Y-AY-4	CARDINAL HEALTH INC			1	2.B FE	1,977,660	105.8760	2,117,522	2,000,000	1,994,281		2,431			3.200	3.334	MS	18,844	64,000	05/24/2013	03/15/2023
142339-AG-5	CARLISLE COS INC			1	2.B FE	499,465	109.3530	546,765	500,000	499,680		73			3.500	3.517	JD	1,458	17,500	11/13/2017	12/01/2024
142339-AH-3	CARLISLE COS INC			1	2.B FE	1,003,660	113.4700	1,134,701	1,000,000	1,002,661		(357)			3.750	3.703	JD	3,125	37,500	01/02/2018	12/01/2027
15189T-AX-5	CENTERPOINT ENERGY INC			1	2.B FE	499,985	108.6840	543,418	500,000	499,987		2			2.950	2.950	MS	4,917	15,447	01/06/2020	03/01/2030
166754-AS-0	CHEVRON PHILLIPS CHEM CO SERIES 144A			1	2.A FE	497,955	113.9740	569,868	500,000	498,414		181			3.700	3.749	JD	1,542	18,500	02/27/2018	06/01/2028
166764-AH-3	CHEVRON CORP			1	1.C FE	2,000,000	106.1220	2,122,442	2,000,000	2,000,000					3.191	3.191	JD	1,241	63,820	06/17/2013	06/24/2023
171239-AG-1	CHUBB INA HOLDINGS INC			1	1.F FE	1,484,667	99.5830	1,493,750	1,500,000	1,485,029		362			1.375	1.486	MS	5,958		09/25/2020	09/15/2030
171340-AN-2	CHURCH & DWIGHT CO INC			1	2.A FE	1,959,580	110.6940	2,213,874	2,000,000	1,970,923		3,874			3.150	3.398	FA	26,250	63,000	12/20/2017	08/01/2027
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	491,655	115.0820	575,409	500,000	493,850		850			3.700	3.923	AO	4,625	18,500	04/23/2018	04/01/2027
17275R-BL-5	CISCO SYSTEMS INC			1	1.E FE	999,120	109.5700	1,095,697	1,000,000	999,451		85			2.500	2.510	MS	7,014	25,000	09/13/2016	09/20/2026
174610-AT-2	CITIZENS FINANCIAL GROUP			1	2.A FE	1,111,280	112.8840	1,128,842	1,000,000	1,107,965		(3,315)			3.250	1.947	AO	5,507	16,250	09/09/2020	04/30/2030
174610-AV-7	CITIZENS FINANCIAL GROUP SERIES 144A			2	2.B FE	500,810	105.5130	527,567	500,000	500,785		(25)			2.638	2.622	MS	3,334		09/30/2020	09/30/2032
191098-AK-8	COCA COLA BOTTLING CONSOL			1	2.B FE	999,750	111.3880	1,113,876	1,000,000	999,837		24			3.800	3.803	MN	3,800	38,000	11/20/2015	11/25/2025
191216-BE-9	COCA-COLA CO/THE			1	1.F FE	1,000,000	108.2550	1,082,553	1,000,000	1,000,000					3.200	3.200	MN	5,333	32,000	10/29/2013	11/01/2023
191216-CR-9	COCA-COLA CO/THE			1	1.E FE	499,905	114.4190	572,095	500,000	499,897		(8)			3.375	3.378	MS	4,500	8,438	03/20/2020	03/25/2027
198280-AF-6	COLUMBIA PIPELINE GROUP SERIES WI			1	1.G FE	963,920	115.2480	1,152,478	1,000,000	980,362		3,875			4.500	5.000	JD	3,750	45,000	05/12/2016	06/01/2025
20030N-CH-2	COMCAST CORP			1	1.G FE	996,470	115.1070	1,151,068	1,000,000	997,279		315			3.550	3.592	MN	5,917	35,500	02/01/2018	05/01/2028
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A			1	2.B FE	2,287,345	99.8650	2,296,904	2,300,000	2,287,632		287			1.800	1.860	AO	11,960		09/25/2020	10/01/2030
231021-AT-3	CUMMINS INC			1	1.F FE	1,743,237	100.5050	1,758,834	1,750,000	1,743,377		140			1.500	1.542	MS	9,260		12/08/2020	09/01/2030
233851-AF-1	DAIMLER FINANCE SERIES 144A			1	2.A FE	2,159,848	102.3980	2,047,960	2,000,000	2,013,944		(19,382)			3.875	2.865	MS	22,819	77,500	08/31/2012	09/15/2021
254687-CZ-7	WALT DISNEY COMPANY/THE SERIES WI			1	2.A FE	1,023,761	110.9250	1,109,245	1,000,000	1,018,257		(4,973)			3.700	3.134	MS	10,894	37,000	11/22/2019	09/15/2024
25470D-AH-2	DISCOVERY COMMUNICATIONS			1	2.C FE	958,620	104.8860	1,048,861	1,000,000	988,717		4,702			3.250	3.776	AO	8,125	32,500	10/28/2013	04/01/2023
25470D-BF-5	DISCOVERY COMMUNICATIONS			1	2.C FE	698,810	116.0660	812,461	700,000	698,938		101			4.125	4.146	MN	3,690	28,875	05/16/2019	05/15/2029
256677-AE-5	DOLLAR GEN CORP NEW			1	2.B FE	1,013,990	115.5300	1,155,298	1,000,000	1,009,276		(1,349)			3.875	3.702	AO	8,181	38,750	05/02/2017	04/15/2027
256746-AH-1	DOLLAR TREE INC			1	2.B FE	505,870	118.2700	591,348	500,000	504,906		(583)			4.200	4.040	MN	2,683	21,000	05/07/2019	05/15/2028
260543-CX-9	DOW CHEMICAL CO/THE SERIES WI			1	2.B FE	499,800	112.2190	561,097	500,000	499,817		28			3.625	3.632	MN	2,316	18,125	11/18/2019	05/15/2026
26078J-AD-2	DOWDUPONT INC			1	2.A FE	1,375,000	122.3390	1,682,159	1,375,000	1,375,000					4.725	4.725	MN	8,302	64,969	11/14/2018	11/15/2028
26138E-AS-8	DR PEPPER SNAPPLE GROUP			1	2.B FE	994,030	111.5070	1,115,068	1,000,000	996,814		585			3.400	3.471	MN	4,344	34,000	10/29/2015	11/15/2025
26442C-AX-2	DUKE ENERGY CAROLINAS			1	1.F FE	298,893	118.1070	354,320	300,000	299,086		96			3.950	3.995	MN	1,514	11,850	11/05/2018	11/15/2028
266233-AH-8	DUQUESNE LIGHT HOLDINGS SERIES 144A			1	2.C FE	500,000	103.4670	517,336	500,000	500,000					2.532	2.532	AO	3,517		09/17/2020	10/01/2030

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
26884T-AH-5	ERAC USA FINANCE LLC SERIES 144A			1	2.A FE	472,285	104.9560	524,780	500,000	493,648		3,347			3.300	4.041	AO	3,483	16,500	10/10/2013	10/15/2022
278062-AG-9	EATON CORP			1	2.A FE	2,000,000	111.6870	2,233,742	2,000,000	2,000,000					3.103	3.103	MS	18,273	62,060	09/06/2017	09/15/2027
278265-AD-5	EATON VANCE CORP			1	1.G FE	995,200	107.6210	1,076,206	1,000,000	998,636		516			3.625	3.683	JD	1,611	36,250	06/14/2013	06/15/2023
29364D-AV-2	ENTERGY ARKANSAS LLC			1	1.F FE	547,365	117.1040	585,521	500,000	543,122		(4,243)			4.000	2.670	JD	1,667	20,000	03/13/2020	06/01/2028
29364N-AU-2	ENTERGY MISSISSIPPI INC			1	1.F FE	996,590	109.4670	1,094,670	1,000,000	997,527		311			3.250	3.290	JD	2,708	32,500	11/09/2017	12/01/2027
29379V-BL-6	ENTERPRISE PRODUCTS OPER			1	2.A FE	1,025,420	112.3700	1,123,696	1,000,000	1,015,367		(2,313)			3.950	3.655	FA	14,922	39,500	05/20/2016	02/15/2027
29379V-BV-4	ENTERPRISE PRODUCTS OPER			1	2.A FE	601,254	110.6740	664,043	600,000	601,102		(108)			3.125	3.100	JJ	7,865	19,948	07/23/2019	07/31/2029
30040W-AE-8	EVERSOURCE ENERGY			1	2.A FE	1,498,980	111.5930	1,673,900	1,500,000	1,499,241		93			3.300	3.308	JJ	22,825	49,500	01/03/2018	01/15/2028
30231G-BN-1	EXXON MOBIL CORPORATION			1	1.C FE	2,592,504	109.1400	2,619,362	2,400,000	2,588,935		(3,569)			2.610	1.712	AO	13,224		10/19/2020	10/15/2030
31428X-BF-2	FEDEX CORP			1	2.B FE	479,445	111.6230	558,116	500,000	485,704		2,410			3.250	3.856	AO	4,063	16,250	04/20/2018	04/01/2026
31428X-BZ-8	FEDEX CORP			1	2.B FE	600,360	121.4050	607,025	500,000	597,939		(2,421)			4.250	1.901	MN	2,715	12,868	09/30/2020	05/15/2030
320844-PD-9	FIRST MERIT BANK (OHIO)				2.A FE	1,006,120	114.3970	1,143,974	1,000,000	1,003,592		(531)			4.270	4.200	MN	4,270	42,700	11/23/2015	11/25/2026
340711-AW-0	FLORIDA GAS TRANSMISSION SERIES 144A			1	2.B FE	928,160	113.7350	1,137,354	1,000,000	960,966		7,414			4.350	5.329	JJ	20,058	43,500	02/09/2016	07/15/2025
35137L-AL-9	FOX CORP			1	2.B FE	569,305	113.3130	566,567	500,000	568,778		(527)			3.500	1.838	AO	4,035		12/02/2020	04/08/2030
361448-AZ-6	GATX CORP			1	2.B FE	1,994,880	112.6660	2,253,316	2,000,000	1,996,609		458			3.850	3.880	MS	19,464	77,000	02/06/2017	03/30/2027
369550-BM-9	GENERAL DYNAMICS CORP			1	1.F FE	841,050	118.5300	1,007,508	850,000	841,592		542			3.625	3.752	AO	7,703	15,920	03/23/2020	04/01/2030
37331N-AD-3	GEORGIA PACIFIC LLC SERIES 144A			1	1.G FE	980,100	107.2780	1,072,776	1,000,000	994,148		2,144			3.734	3.978	JJ	17,218	37,340	08/13/2013	07/15/2023
375558-BY-8	GILEAD SCIENCES INC			1	2.A FE	598,566	100.1340	600,802	600,000	598,594		28			1.650	1.676	AO	2,503		09/23/2020	10/01/2030
37959E-AA-0	GLOBE LIFE INC			1	2.A FE	2,449,349	101.3660	2,483,462	2,450,000	2,449,349					2.150	2.153	FA	19,022		08/31/2020	08/15/2030
38141G-RD-8	GOLDMAN SACHS GROUP INC				2.A FE	516,275	106.5530	532,765	500,000	506,865		(3,193)			3.625	2.932	JJ	8,005	18,125	12/14/2017	01/22/2023
40139L-AE-3	GUARDIAN LIFE GLOB FUND SERIES 144A				1.B FE	499,405	106.8230	534,115	500,000	499,695		118			3.400	3.426	AO	3,117	17,000	04/18/2018	04/25/2023
402740-AD-6	GULFSTREAM NATURAL GAS SERIES 144A			1	2.B FE	1,053,520	111.9960	1,119,956	1,000,000	1,029,228		(5,921)			4.600	3.877	MS	13,544	46,000	08/16/2016	09/15/2025
40434L-AB-1	HP INC			1	2.B FE	1,894,642	110.2960	2,095,626	1,900,000	1,895,000		358			3.000	3.045	JD	2,217	28,500	06/09/2020	06/17/2027
413875-AR-6	HARRIS CORPORATION			1	2.B FE	989,850	111.9730	1,119,732	1,000,000	995,070		1,018			3.832	3.956	AO	6,812	38,320	05/06/2015	04/27/2025
418056-AV-9	HASBRO INC			1	2.C FE	1,997,480	109.3140	2,186,286	2,000,000	1,998,145		232			3.500	3.515	MS	20,611	70,000	09/08/2017	09/15/2027
443510-AJ-1	HUBBELL INC			1	2.A FE	987,980	109.4140	1,094,139	1,000,000	991,008		1,084			3.500	3.644	FA	13,222	35,000	02/02/2018	02/15/2028
446150-AS-3	HUNTINGTON BANCSHARES			1	2.A FE	1,583,920	106.8330	1,602,489	1,500,000	1,581,402		(2,518)			2.550	1.880	FA	15,619		10/02/2020	02/04/2030
45687A-AJ-1	INGERSOLL-RAND GL HLD CO			1	2.B FE	1,996,572	109.0610	2,181,214	2,000,000	1,998,901		402			4.250	4.273	JD	3,778	85,000	06/10/2014	06/15/2023
458140-BQ-2	INTEL CORP			1	1.E FE	1,871,344	115.7740	2,170,755	1,875,000	1,871,617		273			3.750	3.782	MS	18,750	35,156	03/20/2020	03/25/2027
459200-JZ-5	IBM CORP			1	1.F FE	1,896,466	112.8550	2,144,241	1,900,000	1,897,167		466			3.300	3.330	MN	8,012	62,700	05/08/2019	05/15/2026
459200-KJ-9	IBM CORP			1	1.F FE	1,089,232	102.8230	1,087,862	1,058,000	1,089,045		(187)			1.950	1.603	MN	2,636		12/08/2020	05/15/2030
460146-CP-6	INTERNATIONAL PAPER CO			1	2.B FE	996,240	110.0600	1,100,604	1,000,000	997,647		342			3.000	3.042	FA	11,333	30,000	08/02/2016	02/15/2027
46849L-SQ-5	JACKSON NATL LIFE GLOBAL SERIES 144A				1.F FE	1,958,905	110.2650	2,205,298	2,000,000	1,974,940		4,200			3.050	3.307	AO	10,506	61,000	01/05/2017	04/29/2026
476556-DB-8	JERSEY CENTRAL PWR & LT SERIES 144A			1	2.B FE	994,645	109.0410	1,090,412	1,000,000	998,025		530			4.700	4.764	AO	11,750	47,000	08/15/2013	04/01/2024
478160-CK-8	JOHNSON & JOHNSON			1	1.A FE	499,405	112.7020	563,508	500,000	499,585		52			2.900	2.913	JJ	6,686	14,500	11/08/2017	01/15/2028
49326E-EG-4	KEYCORP SERIES MTN				2.A FE	798,632	118.5740	948,594	800,000	798,907		121			4.100	4.121	AO	5,558	32,800	04/23/2018	04/30/2028
49326E-EJ-8	KEYCORP SERIES MTN				2.A FE	1,170,422	108.0100	1,188,114	1,100,000	1,167,969		(2,453)			2.550	1.784	AO	7,013	14,025	08/26/2020	10/01/2029
49327V-2A-1	KEY BANK NA				2.A FE	1,500,840	111.6530	1,674,792	1,500,000	1,500,700		(124)			3.400	3.390	MN	5,808	51,000	09/13/2017	05/20/2026
49338C-AB-9	KEYSPAN GAS EAST CORP SERIES 144A			1	1.G FE	1,000,000	109.8820	1,098,823	1,000,000	1,000,000					2.742	2.742	FA	10,359	27,420	08/02/2016	08/15/2026
49427R-AN-2	KILROY REALTY LP			1	2.B FE	1,494,510	117.7490	1,766,235	1,500,000	1,495,446		457			4.750	4.796	JD	3,167	71,250	11/14/2018	12/15/2028
494550-BQ-8	KINDER MORGAN ENER PART			1	2.B FE	953,350	106.8760	1,068,760	1,000,000	985,444		5,053			3.500	4.080	MS	11,667	35,000	10/25/2013	09/01/2023
497266-AC-0	KIRBY CORPORATION			1	2.C FE	1,276,565	110.2220	1,432,880	1,300,000	1,281,550		2,125			4.200	4.432	MS	18,200	54,600	11/02/2018	03/01/2028
501044-CS-8	KROGER CO/THE			1	2.A FE	982,110	107.8270	1,078,269	1,000,000	994,630		1,923			3.850	4.070	FA	16,042	38,500	08/13/2013	08/01/2023
501044-DC-2	KROGER CO/THE			1	2.A FE	997,630	112.1510	1,121,513	1,000,000	998,684		229			3.500	3.528	FA	14,583	35,000	01/08/2016	02/01/2026
501044-DE-8	KROGER CO			1	2.A FE	465,785	109.3280	546,642	500,000	472,552		4,175			2.650	3.712	AO	2,797	13,250	05/08/2019	10/15/2026
50540R-AL-6	LABORATORY CORP OF AMERICA HOL			1	2.B FE	2,045,160	104.6260	2,092,524	2,000,000	2,007,950		(5,462)			3.750	3.456	FA	26,667	75,000	05/16/2013	08/23/2022
50540R-AQ-5	LABORATORY CORP OF AMERICA HOL			1	2.B FE	503,590	110.4950	552,474	500,000	502,591		(617)			3.600	3.455	FA	7,500	18,000	05/06/2019	02/01/2025
524660-AY-3	LEGGETT & PLATT INC			1	2.C FE	990,450	108.8360	1,088,360	1,000,000	992,999		878			3.500	3.615	MN	4,472	35,000	01/09/2018	11/15/2027
531546-AB-5	LIBERTY UTILITIES FIN SERIES 144A			1	2.B FE	498,700	99.9720	499,859	500,000	498,725		25			2.050	2.079	MS	2,790		09/16/2020	09/15/2030
55279H-AQ-3	MANUF& TRADERS TRUST CO				1.G FE	999,660	112.9010	1,129,012	1,000,000	999,735		31			3.400	3.404	FA	12,656	34,000	08/14/2017	08/17/2027
571748-AU-6	MARSH & MCLENNAN COS INC			1	2.A FE	996,060	109.2560	1,092,563	1,000,000	998,698		415			4.050	4.098	AO	8,550	40,500	09/24/2013	10/15/2023
571903-AY-9	MARRIOTT INTERNATIONAL SERIES X			1	2.C FE	496,405	109.6740	548,372	500,000	497,226		318			4.000	4.088	AO	4,222	20,000	04/03/2018	04/15/2028
571903-BB-8	MARRIOTT INTERNATIONAL SERIES AA			1	2.C FE	548,240	115.9280	637,604	550,000	548,538		147			4.650	4.690	JD	2,131	25,575	11/13/2018	12/01/2028

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
573284-AQ-9	MARTIN MARIETTA MATERIALS INC			1	2.B FE	997,980	111.5770	1,115,773	1,000,000	998,613		187			3.450	3.474	JD	2,875	34,500	05/17/2017	06/01/2027
573284-AT-3	MARTIN MARIETTA MATERIAL			1	2.B FE	492,487	113.4140	595,424	525,000	500,245		2,994			3.500	4.291	JD	817	18,375	04/24/2018	12/15/2027
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDIN SERIES 144A				1.B FE	1,297,166	106.6630	1,386,620	1,300,000	1,297,523		357			2.350	2.384	JJ	14,172	15,275	01/09/2020	01/14/2027
579780-AN-7	MCCORMICK & CO INC			1	2.B FE	1,494,825	112.2880	1,684,314	1,500,000	1,496,346		478			3.400	3.441	FA	19,267	51,000	08/09/2017	08/15/2027
582839-AH-9	MEAD JOHNSON NUTRITION C			1	1.G FE	999,580	115.2490	1,152,494	1,000,000	999,742		40			4.125	4.130	MN	5,271	41,250	10/29/2015	11/15/2025
59156R-BQ-0	METLIFE INC			1	1.G FE	999,920	113.3610	1,133,610	1,000,000	999,926		8			3.600	3.601	MN	4,800	36,000	11/09/2015	11/13/2025
59217G-DC-0	MET LIFE GLOB FUNDING I SERIES 144A				1.D FE	1,227,828	112.5050	1,350,061	1,200,000	1,224,268		(2,512)			3.050	2.780	JD	1,423	36,600	07/24/2019	06/17/2029
609207-AT-2	MONDELEZ INTERNATIONAL			1	2.B FE	1,358,675	109.6830	1,371,036	1,250,000	1,358,058		(617)			2.750	1.712	AO	7,448		12/09/2020	04/13/2030
609207-AX-3	MONDELEZ INTERNATIONAL			1	2.B FE	1,252,724	98.3640	1,254,145	1,275,000	1,253,230		506			1.500	1.685	FA	6,216		09/24/2020	02/04/2031
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	299,295	101.4160	304,249	300,000	299,303		8			1.875	1.897	AO	1,188		09/30/2020	10/15/2032
610202-BR-3	MONONGAHELA POWER CO SERIES 144A			1	2.A FE	999,580	108.1780	1,081,780	1,000,000	999,685		39			3.550	3.555	MN	4,536	35,500	05/09/2017	05/15/2027
615369-AS-4	MOODY'S CORPORATION			1	2.A FE	998,870	112.1310	1,121,305	1,000,000	998,987		117			3.750	3.775	MS	10,104	18,750	03/20/2020	03/24/2025
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A			1	1.G FE	569,131	113.1240	565,622	500,000	567,551		(1,580)			3.395	1.768	AO	3,867		10/07/2020	04/09/2030
637432-NW-1	NATIONAL RURAL UTIL COOP			1	1.E FE	1,396,472	98.7330	1,382,268	1,400,000	1,396,537		65			1.350	1.376	MS	4,358		09/29/2020	03/15/2031
64952W-CX-9	NEW YORK LIFE GLOBAL FDG SERIES 144A				1.A FE	496,025	111.4870	557,436	500,000	497,080		366			3.000	3.093	JJ	7,125	15,000	01/03/2018	01/10/2028
65473P-AL-9	NISOURCE INC			1	2.B FE	497,950	99.3530	496,767	500,000	498,010		60			1.700	1.743	FA	3,140		08/20/2020	02/15/2031
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	978,810	113.0080	1,130,077	1,000,000	984,573		2,101			3.490	3.764	MN	4,459	34,900	02/27/2018	05/15/2027
655664-AP-5	NORDSTROM INC			1	3.A FE	2,254,498	101.2500	2,025,000	2,000,000	2,017,051		(31,064)			4.000	2.398	AO	16,889	80,000	08/31/2012	10/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.B FE	1,989,240	107.3130	2,146,260	2,000,000	1,996,914		1,112			3.250	3.312	FA	27,083	65,000	05/28/2013	08/01/2023
67021C-AP-2	NSTAR ELECTRIC CO			1	1.F FE	497,260	121.0950	605,476	500,000	497,411		151			3.950	4.017	AO	4,938	10,149	03/23/2020	04/01/2030
670346-AP-0	NUCOR CORP			1	2.A FE	499,260	117.5410	587,706	500,000	499,411		65			3.950	3.968	MN	3,292	19,750	04/23/2018	05/01/2028
67079B-AD-2	NUTRITION & BIOSCIENCES SERIES 144A			1	2.B FE	2,319,400	102.5540	2,358,742	2,300,000	2,319,223		(177)			2.300	2.202	MN	15,429		12/09/2020	11/01/2030
67103H-AD-9	O'REILLY AUTOMOTIVE INC			1	2.A FE	1,976,350	107.0780	2,141,564	2,000,000	1,993,057		2,621			3.850	3.999	JD	3,422	77,000	10/09/2013	06/15/2023
67103H-AK-3	O'REILLY AUTOMOTIVE INC			1	2.B FE	1,696,580	100.0430	1,700,729	1,700,000	1,696,645		65			1.750	1.771	MS	8,099		09/09/2020	03/15/2031
68217F-AA-0	OMNICOM GROUP INC			1	2.A FE	999,070	113.9380	1,139,376	1,000,000	999,434		89			3.600	3.611	AO	7,600	36,000	03/28/2016	04/15/2026
68389X-BN-4	ORACLE CORP			1	1.G FE	501,420	113.9810	569,905	500,000	500,992		(138)			3.250	3.215	MN	2,076	16,250	11/10/2017	11/15/2027
69349L-AQ-1	PNC BANK NA			2	1.G FE	999,710	114.6610	1,146,612	1,000,000	999,821		24			4.200	4.203	MN	7,000	42,000	10/21/2013	11/01/2025
69349L-AS-7	PNC BANK NA SERIES BKNT				1.G FE	995,830	108.9670	1,089,666	1,000,000	996,248		370			2.700	2.748	AO	5,175	27,000	10/17/2019	10/22/2029
693506-BP-1	PPG INDUSTRIES INC			1	1.G FE	249,643	119.2950	298,237	250,000	249,723		32			3.750	3.767	MS	2,760	9,375	02/22/2018	03/15/2028
69352P-AL-7	PPL CAPITAL FUNDING INC			1	2.B FE	2,395,620	110.3540	2,758,838	2,500,000	2,432,509		11,164			3.100	3.657	MN	9,903	77,500	05/16/2019	05/15/2026
695156-AQ-2	PACKAGING CORP OF AMERICA			1	2.B FE	997,350	110.0120	1,100,115	1,000,000	999,075		281			4.500	4.533	MN	7,500	45,000	10/15/2013	11/01/2023
695156-AU-3	PACKAGING CORP OF AMERIC			1	2.B FE	549,100	111.0840	555,420	500,000	547,852		(1,248)			3.000	1.806	JD	667	7,500	09/30/2020	12/15/2029
708696-BY-4	PENNSYLVANIA ELECTRIC CO SERIES 144A			1	2.B FE	998,580	106.4890	1,064,888	1,000,000	998,948		124			3.250	3.266	MS	9,569	32,500	09/05/2017	03/15/2028
709599-AZ-7	PENSKE TRUCK LEASING/PTL SERIES 144A			1	2.B FE	498,060	111.9200	559,600	500,000	498,752		263			3.950	4.014	MS	6,090	19,750	03/05/2018	03/10/2025
709599-BC-7	PENSKE TRUCK LEASING/PTL SERIES 144A			1	2.B FE	1,134,452	108.6460	1,195,109	1,100,000	1,121,265		(8,099)			4.125	3.306	FA	18,906	45,375	05/06/2019	08/01/2023
723787-AM-9	PIONEER NATURAL RESOURCES CO			1	2.B FE	1,820,360	116.2500	2,325,000	2,000,000	1,896,709		17,267			4.450	5.641	JJ	41,039	89,000	02/03/2016	01/15/2026
74251V-AR-3	PRINCIPAL FINANCIAL GRP			1	1.G FE	498,010	117.0020	585,008	500,000	498,273		171			3.700	3.748	MN	2,364	18,500	05/07/2019	05/15/2029
74256L-AU-3	PRINCIPAL LFE GLB FND II SERIES 144A				1.E FE	1,993,840	111.2790	2,225,570	2,000,000	1,996,445		600			3.000	3.036	AO	12,167	60,000	05/20/2016	04/18/2026
74368C-AY-0	PROTECTIVE LIFE GLOBAL SERIES 144A				1.E FE	1,650,000	100.5390	1,658,898	1,650,000	1,650,000					1.737	1.737	MS	7,961		09/14/2020	09/21/2030
744542-AB-7	PUBLIC SERVICE CO OF NEW MEX			1	2.B FE	998,570	102.1900	1,021,901	1,000,000	999,774		175			5.350	5.369	AO	13,375	53,500	10/06/2011	10/01/2021
745310-AH-5	PUGET ENERGY INC SERIES WI			1	2.C FE	998,713	109.0080	1,090,084	1,000,000	999,329		133			3.650	3.666	MN	4,664	36,500	12/24/2015	05/15/2025
74834L-BB-5	QUEST DIAGNOSTICS INC			1	2.B FE	2,135,530	109.9270	2,198,530	2,000,000	2,134,666		(865)			2.950	2.133	JD	164	39,038	12/02/2020	06/30/2030
749685-AV-5	RPM INTERNATIONAL INC			1	2.C FE	1,997,160	110.5490	2,210,970	2,000,000	1,998,054		262			3.750	3.767	MS	22,083	75,000	02/27/2017	03/15/2027
75884R-AU-7	REGENCY CENTERS LP			1	2.A FE	1,016,250	111.0130	1,110,128	1,000,000	1,009,368		(1,843)			3.900	3.676	MN	6,500	39,000	01/19/2017	11/01/2025
75884R-AV-5	REGENCY CENTERS LP			1	2.A FE	992,270	110.0280	1,100,277	1,000,000	994,951		724			3.600	3.693	FA	15,000	36,000	01/24/2017	02/01/2027
75884R-AX-1	REGENCY CENTERS LP			1	2.A FE	499,185	114.1240	570,621	500,000	499,358		72			4.125	4.145	MS	6,073	20,625	02/28/2018	03/15/2028
760759-AS-9	REPUBLIC SERVICES INC			1	2.B FE	980,034	113.0880	1,159,156	1,025,000	991,021		4,224			3.375	3.929	MN	4,420	34,594	04/23/2018	11/15/2027
78408L-AB-3	JOHNSON (S.C.) & SON INC 144A			1	1.G FE	999,080	108.3930	1,083,927	1,000,000	999,583		94			3.350	3.361	MS	8,468	33,500	09/30/2014	09/30/2024
78516F-AA-7	SABAL TRAIL TRANS SERIES 144A			1	2.A FE	1,000,000	115.7680	1,157,675	1,000,000	1,000,000					4.246	4.246	MN	7,077	42,460	04/26/2018	05/01/2028
808513-AG-0	CHARLES SCHWAB CORP/THE			1	1.F FE	1,000,548	104.6050	1,046,047	1,000,000	1,000,084		(65)			3.225	3.218	MS	10,750	32,250	01/15/2013	09/01/2022
808513-AM-7	CHARLES SCHWAB CORP/THE			1	1.F FE	996,190	112.9680	1,129,684	1,000,000	997,882		367			3.450	3.495	FA	13,225	34,500	11/09/2015	02/13/2026
808513-BA-2	CHARLES SCHWAB CORP			1	1.F FE	1,494,795	114.5970	1,718,955	1,500,000	1,495,488		456			3.250	3.291	MN	5,281	48,750	05/20/2019	05/22/2029
824348-AW-6	THE SHERWIN-WILLIAMS CO			1	2.C FE	996,370	113.4180	1,134,184	1,000,000	997,526		336			3.450	3.493	JD	2,875	34,500	05/02/2017	06/01/2027

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
824348-BF-2	SHERWIN-WILLIAMS COMPANY			1	2.C FE	1,027,858	114.0190	1,140,190	1,000,000	1,017,269		(3,250)			3.950	3.555	JJ	18,214	39,500	08/07/2017	01/15/2026
828807-CW-5	SIMON PROPERTY GROUP LP			1	1.G FE	994,010	109.5100	1,095,096	1,000,000	996,725		585			3.300	3.371	JJ	15,217	33,000	01/08/2016	01/15/2026
828807-DC-8	SIMON PROPERTY GROUP LP			1	1.G FE	496,920	110.7620	553,808	500,000	497,899		285			3.375	3.448	JD	750	16,875	05/22/2017	06/15/2027
832696-AR-9	JM SMUCKER CO			1	2.B FE	960,340	112.5920	1,125,915	1,000,000	970,350		3,648			3.375	3.865	JD	1,500	33,750	02/28/2018	12/15/2027
832696-AS-7	JM SMUCKER CO			1	2.B FE	525,696	105.6950	528,474	500,000	525,499		(197)			2.375	1.756	MS	3,497		12/02/2020	03/15/2030
84756N-AF-6	SPECTRA ENERGY PARTNERS			1	2.A FE	1,796,680	109.7360	2,194,728	2,000,000	1,894,635		22,030			3.500	4.900	MS	20,611	70,000	02/10/2016	03/15/2025
84756N-AH-2	SPECTRA ENERGY PARTNERS			1	2.A FE	968,290	111.2460	1,112,458	1,000,000	979,796		3,063			3.375	3.766	AO	7,125	33,750	01/10/2017	10/15/2026
84857L-AA-9	SPIRE INC			1	2.B FE	2,000,000	105.1400	2,102,790	2,000,000	2,000,000					3.543	3.543	FA	24,407	70,860	02/22/2017	02/27/2024
858119-BM-1	STEEL DYNAMICS INC			1	2.C FE	1,574,865	111.6250	1,674,375	1,500,000	1,573,211		(1,654)			3.250	2.671	JJ	27,896		09/21/2020	01/15/2031
858119-BN-9	STEEL DYNAMICS INC			1	2.C FE	397,212	102.4810	409,924	400,000	397,294		82			1.650	1.756	AO	1,503		10/07/2020	10/15/2027
863667-AH-4	STRYKER CORP			1	2.A FE	994,270	111.8690	1,118,692	1,000,000	996,918		571			3.375	3.444	MN	5,625	33,750	01/14/2016	11/01/2025
863667-AQ-4	STRYKER CORP			1	2.A FE	499,790	115.6340	578,169	500,000	499,822		19			3.650	3.655	MS	5,779	18,250	02/26/2018	03/07/2028
86787E-AN-7	SUNTRUST BANK			2	1.F FE	903,410	105.3060	1,053,056	1,000,000	973,274		10,714			2.750	3.959	MN	4,583	27,500	08/16/2013	05/01/2023
86787G-AJ-1	TRUIST BANK			2	1.G FE	994,940	111.6680	1,116,682	1,000,000	997,046		489			3.300	3.360	MN	4,217	33,000	05/11/2016	05/15/2026
867914-BS-1	SUNTRUST BANKS INC			1	1.G FE	499,360	112.7540	563,771	500,000	499,563		86			4.000	4.021	MN	3,333	20,000	04/24/2018	05/01/2025
871829-BC-0	SYSCO CORPORATION			1	2.C FE	3,859,720	110.9200	4,436,808	4,000,000	3,901,125		15,676			3.300	3.797	JJ	60,867	132,000	04/24/2018	07/15/2026
87264A-BJ-3	T-MOBILE USA INC SERIES 144A			1	2.C FE	886,703	104.9320	891,919	850,000	885,945		(758)			2.550	2.074	FA	11,259		09/22/2020	02/15/2031
87305Q-CE-9	TTX CO SERIES 144A			1	1.F FE	499,995	109.3080	546,538	500,000	499,973					4.125	4.125	AO	5,156	20,625	09/19/2013	10/01/2023
882587-AZ-1	TEXAS- NEW MEXICO PR SERIES 144A			1	1.F FE	1,324,360	160.0710	1,600,711	1,000,000	1,279,028		(6,831)			6.950	4.880	AO	17,375	69,500	04/03/2013	04/01/2043
883203-BW-0	TEXTRON INC			1	2.B FE	1,285,428	112.8090	1,353,708	1,200,000	1,271,441		(13,296)			4.000	2.708	MS	14,133	48,000	12/10/2019	03/15/2026
883203-BX-8	TEXTRON INC			1	2.B FE	1,005,550	110.9540	1,109,543	1,000,000	1,003,722		(551)			3.650	3.580	MS	10,747	36,500	07/05/2017	03/15/2027
883203-BY-6	TEXTRON INC			1	2.B FE	271,986	110.2920	330,875	300,000	277,401		2,604			3.375	4.621	MS	3,375	10,125	11/08/2018	03/01/2028
883556-BR-2	THERMO FISHER SCIENTIFIC INC			1	2.A FE	943,600	111.3430	1,113,433	1,000,000	963,790		5,593			2.950	3.657	MS	8,358	29,500	03/08/2017	09/19/2026
883556-BX-9	THERMO FISHER SCIENTIFIC			1	2.A FE	992,630	112.3740	1,123,737	1,000,000	994,834		685			3.200	3.287	FA	12,089	32,000	08/10/2017	08/15/2027
883556-CG-5	THERMO FISHER SCIENTIFIC			1	2.A FE	500,000	124.0030	620,016	500,000	500,000					4.497	4.496	MS	5,996	11,243	03/23/2020	03/25/2030
89233P-5F-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	2,179,444	102.1120	2,042,242	2,000,000	2,015,331		(21,376)			3.400	2.295	MS	20,022	68,000	08/31/2012	09/15/2021
902494-BC-6	TYSON FOODS INC			1	2.B FE	2,012,250	113.8240	2,276,474	2,000,000	2,008,249		(1,193)			3.550	3.474	JD	5,719	71,000	06/28/2017	06/02/2027
911312-BM-7	UNITED PARCEL SERVICE			1	1.G FE	497,820	113.0660	565,332	500,000	498,421		202			3.050	3.101	MN	1,949	15,250	11/09/2017	11/15/2027
91159H-HS-2	US BANCORP SERIES MTN	SD		2	1.E FE	149,594	118.8080	178,211	150,000	149,681		36			3.900	3.933	AO	1,056	5,850	04/24/2018	04/26/2028
91159H-HS-2	US BANCORP SERIES MTN			2	1.E FE	1,720,325	118.8080	2,049,431	1,725,000	1,721,330		416			3.900	3.933	AO	12,147	67,275	04/24/2018	04/26/2028
91159H-HW-3	US BANCORP			2	1.F FE	499,955	111.2060	556,028	500,000	499,953		4			3.000	3.001	JJ	6,292	15,042	07/24/2019	07/30/2029
92343V-EN-0	VERIZON COMMUNICATIONS			1	2.A FE	198,040	111.0000	220,889	199,000	198,409		130			3.376	3.453	FA	2,538	6,718	01/19/2018	02/15/2025
92343V-EU-4	VERIZON COMMUNICATIONS SERIES WI			1	2.A FE	1,306,456	118.5520	1,550,654	1,308,000	1,306,644		121			4.016	4.030	JD	4,086	52,529	09/10/2019	12/03/2029
927804-FZ-2	VIRGINIA ELEC & POWER CO SERIES A			1	1.F FE	498,840	116.4520	582,262	500,000	499,099		103			3.800	3.828	AO	4,750	19,000	03/20/2018	04/01/2028
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	2.B FE	995,420	110.7520	1,107,522	1,000,000	997,039		485			3.450	3.510	JD	2,875	34,500	07/05/2017	06/01/2026
96145D-AD-7	WRKCO INC			1	2.B FE	2,001,644	111.5690	2,231,372	2,000,000	2,001,281		(181)			3.375	3.363	MS	19,875	67,500	02/15/2019	09/15/2027
96145D-AH-8	WRKCO INC			1	2.B FE	499,193	115.4590	577,297	500,000	499,324		77			4.000	4.021	MS	5,889	20,000	02/15/2019	03/15/2028
962166-BX-1	WEYERHAEUSER CO			1	2.B FE	795,696	117.5680	940,541	800,000	796,248		342			4.000	4.063	MN	4,089	32,000	02/21/2019	11/15/2029
98419M-AB-6	XYLEM INC			1	2.B FE	3,260,595	103.0470	3,091,398	3,000,000	3,024,320		(31,759)			4.875	3.760	AO	36,563	146,250	08/31/2012	10/01/2021
98956P-AF-9	ZIMMER BIOMET HOLDINGS, INC			1	2.B FE	1,490,140	110.5090	1,657,631	1,500,000	1,495,751		878			3.550	3.620	AO	13,313	53,250	05/07/2019	04/01/2025
98956P-AT-9	ZIMMER BIOMET HOLDINGS			1	2.B FE	1,496,370	112.9160	1,693,745	1,500,000	1,496,551		181			3.550	3.579	MS	14,940	26,625	03/13/2020	03/20/2030
98978V-AL-7	ZOETIS INC			1	2.B FE	994,440	111.7010	1,117,007	1,000,000	996,066		518			3.000	3.065	MS	9,083	30,000	09/05/2017	09/12/2027
124900-AB-7	CCL INDUSTRIES INC SERIES 144A			1	2.B FE	995,070	109.5500	1,095,495	1,000,000	996,949		469			3.250	3.308	AO	8,125	32,500	09/15/2016	10/01/2026
67077M-AD-0	NUTRIEN LTD			1	2.B FE	946,903	108.0590	1,080,592	1,000,000	965,942		7,230			3.000	3.876	AO	7,500	30,000	03/23/2018	04/01/2025
87971M-BD-4	TELUS CORPORATION			1	2.A FE	1,983,780	109.2400	2,184,808	2,000,000	1,989,818		1,493			2.800	2.891	FA	21,000	56,000	09/14/2016	02/16/2027
89352H-AT-6	TRANSCANADA PIPELINES LTD			1	2.A FE	995,810	118.4800	1,184,802	1,000,000	997,597		407			4.875	4.929	JJ	22,479	48,750	01/22/2016	01/15/2026
05523R-AB-3	BAE SYSTEMS PLC		C	1	2.B FE	2,161,911	103.2430	2,064,868	2,000,000	2,015,926		(19,954)			4.750	3.695	AO	21,111	95,000	08/31/2012	10/11/2021
067316-AD-1	BACARDI LTD SERIES 144A		C	1	2.C FE	959,100	104.1660	1,041,661	1,000,000	972,257		4,493			2.750	3.302	JJ	12,681	27,500	12/20/2017	07/15/2026
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						275,048,592	XXX	300,612,522	273,543,000	274,520,640		(22,133)			XXX	XXX	XXX	2,285,268	7,977,159	XXX	XXX
31331F-AX-9	FEDEX CORP 1998 PASS TST ETC				2.A FE	392,834	101.9510	330,586	324,258	333,661		(16,453)			6.720	3.284	JJ	10,048	21,790	08/31/2012	07/15/2023

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
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						392,834	XXX	330,586	324,258	333,661		(16,453)			XXX	XXX	XXX	10,048	21,790	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						275,441,426	XXX	300,943,108	273,867,258	274,854,301		(38,586)			XXX	XXX	XXX	2,295,316	7,998,949	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						282,381,223	XXX	307,924,996	280,639,000	281,647,999		(51,884)			XXX	XXX	XXX	2,346,845	8,187,920	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						392,834	XXX	330,586	324,258	333,661		(16,453)			XXX	XXX	XXX	10,048	21,790	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						282,774,057	XXX	308,255,582	280,963,258	281,981,660		(68,337)			XXX	XXX	XXX	2,356,893	8,209,710	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 7,112,925 1B ...$ 2,797,218 1C ..$ 5,187,731 1D ..$ 2,230,608 1E ...$ 13,897,962 1F ...$ 28,072,149 1G ..$ 23,800,951

2A ..$ 68,712,940 2B ...$ 96,983,540 2C ..$ 29,169,666

3A ..$ 2,017,051 3B ...$ 1,998,919 3C ..$

4A ..$ 4B ...$ 4C ..$

5A ..$ 5B ...$ 5C ..$

6 ....$

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other						XXX										XXX	XXX
20931#-10-6	American Retirement Life Insurance Company			250,000.000	84,547,835	338.191	84,547,835	244,875,879				20,821,164		20,821,164		06/08/2005	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					84,547,835	XXX	84,547,835	244,875,879				20,821,164		20,821,164		XXX	XXX
9799999 - Total Common Stocks					84,547,835	XXX	84,547,835	244,875,879				20,821,164		20,821,164		XXX	XXX
9899999 - Total Preferred and Common Stocks					84,547,835	XXX	84,547,835	244,875,879				20,821,164		20,821,164		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-ZM-5	US TREASURY N/B 0.125% 04/30/22		05/11/2020	J.P. MORGAN SECURITIES INC.		552,613	553,000	23
0599999. Subtotal - Bonds - U.S. Governments						552,613	553,000	23
00510R-AD-5	ACUITY BRANDS LIGHTING 2.150% 12/15/30		12/09/2020	SunTrust		2,946,174	2,940,000	5,443
015271-AU-3	ALEXANDRIA REAL ESTATE E 4.900% 12/15/30		03/23/2020	CITIGROUP GLOBAL MARKETS		899,397	900,000	
03073E-AR-6	AMERISOURCEBERGEN CORP 2.800% 05/15/30		09/10/2020	Royal Bank of Canada Europe		1,075,050	1,000,000	8,944
031162-CW-8	AMGEN INC 2.300% 02/25/31		09/25/2020	Various		1,467,040	1,400,000	10,906
040555-CZ-5	ARIZONA PUBLIC SERVICE 2.600% 08/15/29		09/24/2020	DEUTSCHE BANK CAPITAL		540,075	500,000	1,553
049560-AT-2	ATMOS ENERGY CORP 1.500% 01/15/31		09/23/2020	BANK OF AMERICA		497,825	500,000	
053332-BA-9	AUTOZONE INC 1.650% 01/15/31		09/25/2020	CITIGROUP GLOBAL MARKETS		689,262	700,000	1,444
05565E-BE-4	BMW US CAPITAL LLC SERIES 144A 3.950% 08/14/28		10/06/2020	BANK OF AMERICA		1,079,357	938,000	5,558
081437-AS-4	BEMIS COMPANY INC 3.100% 09/15/26		04/21/2020	Tax Free Exchange		1,985,603	2,000,000	6,544
081437-AT-2	BEMIS COMPANY INC 2.630% 06/19/30		06/12/2020	J.P. MORGAN SECURITIES INC.		500,000	500,000	
084659-AS-0	BERKSHIRE HATHAWAY ENERG SERIES 144A 4.050% 04/15/25		03/20/2020	WELLS FARGO BANK N A		1,048,646	1,050,000	
084664-CW-9	BERKSHIRE HATHAWAY FIN 1.450% 10/15/30		10/05/2020	J.P. MORGAN SECURITIES INC.		598,776	600,000	
09062X-AH-6	BIOGEN INC 2.250% 05/01/30		08/28/2020	Royal Bank of Canada Europe		1,032,410	1,000,000	7,563
101137-BA-4	BOSTON SCIENTIFIC CORP 2.650% 06/01/30		09/03/2020	Royal Bank of Canada Europe		754,047	700,000	5,668
110122-CP-1	BRISTOL-MYERS SQUIBB CO SERIES WI 3.400% 07/26/29		07/15/2020	Tax Free Exchange		992,613	1,000,000	15,961
110122-DD-7	BRISTOL MYERS SQUIBB CO SERIES WI 3.450% 11/15/27		07/15/2020	Tax Free Exchange		1,053,143	1,000,000	5,750
115236-AC-5	BROWN & BROWN INC 2.375% 03/15/31		09/17/2020	J.P. MORGAN SECURITIES INC.		499,450	500,000	
126117-AW-0	CNA FINANCIAL CORP 2.050% 08/15/30		08/11/2020	WELLS FARGO BANK N A		897,732	900,000	
134429-BJ-7	CAMPBELL SOUP CO 2.375% 04/24/30		12/11/2020	Royal Bank of Canada Europe		2,944,088	2,800,000	9,421
15189T-AX-5	CENTERPOINT ENERGY INC 2.950% 03/01/30		01/06/2020	DEUTSCHE BANK CAPITAL		499,985	500,000	5,900
171239-AG-1	CHUBB INA HOLDINGS INC 1.375% 09/15/30		09/25/2020	Various		1,484,667	1,500,000	638
174610-AT-2	CITIZENS FINANCIAL GROUP 3.250% 04/30/30		09/09/2020	CITIGROUP GLOBAL MARKETS		1,111,280	1,000,000	11,826
174610-AV-7	CITIZENS FINANCIAL GROUP SERIES 144A 2.638% 09/30/32		09/30/2020	BANK OF AMERICA		500,810	500,000	73
191216-CR-9	COCA-COLA CO/THE 3.375% 03/25/27		03/20/2020	J.P. MORGAN SECURITIES INC.		499,905	500,000	
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A 1.800% 10/01/30		09/25/2020	Various		2,287,345	2,300,000	420
231021-AT-3	CUMMINS INC 1.500% 09/01/30		12/08/2020	Various		1,743,237	1,750,000	4,650
266233-AH-8	DUQUESNE LIGHT HOLDINGS SERIES 144A 2.532% 10/01/30		09/17/2020	J.P. MORGAN SECURITIES INC.		500,000	500,000	
29364D-AV-2	ENTERGY ARKANSAS LLC 4.000% 06/01/28		03/13/2020	BNP PARIBAS		547,365	500,000	5,944
30231G-BN-1	EXXON MOBIL CORPORATION 2.610% 10/15/30		10/19/2020	Royal Bank of Canada Europe		2,592,504	2,400,000	1,044
31428X-BZ-8	FEDEX CORP 4.250% 05/15/30		09/30/2020	BNP PARIBAS		600,360	500,000	10,330
35137L-AL-9	FOX CORP 3.500% 04/08/30		12/02/2020	Key Bank Capital Markets		569,305	500,000	2,722
369550-BM-9	GENERAL DYNAMICS CORP 3.625% 04/01/30		03/23/2020	WELLS FARGO BANK N A		841,050	850,000	
375558-BY-8	GILEAD SCIENCES INC 1.650% 10/01/30		09/23/2020	BARCLAYS BANK PLC		598,566	600,000	
37959E-AA-0	GLOBE LIFE INC 2.150% 08/15/30		08/31/2020	Various		2,449,349	2,450,000	657
40434L-AB-1	HP INC 3.000% 06/17/27		06/09/2020	J.P. MORGAN SECURITIES INC.		1,894,642	1,900,000	
446150-AS-3	HUNTINGTON BANCSHARES 2.550% 02/04/30		10/02/2020	Various		1,583,920	1,500,000	4,321
458140-BQ-2	INTEL CORP 3.750% 03/25/27		03/20/2020	J.P. MORGAN SECURITIES INC.		1,871,344	1,875,000	
459200-KJ-9	IBM CORP 1.950% 05/15/30		12/08/2020	WELLS FARGO BANK N A		1,089,232	1,058,000	1,433
49326E-EJ-8	KEYCORP SERIES MTN 2.550% 10/01/29		08/26/2020	Key Bank Capital Markets		1,170,422	1,100,000	11,454
531546-AB-5	LIBERTY UTILITIES FIN SERIES 144A 2.050% 09/15/30		09/16/2020	J.P. MORGAN SECURITIES INC.		498,700	500,000	
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDIN SERIES 144A 2.350% 01/14/27		01/09/2020	J.P. MORGAN SECURITIES INC.		1,297,166	1,300,000	
609207-AT-2	MONDELEZ INTERNATIONAL 2.750% 04/13/30		12/09/2020	WELLS FARGO BANK N A		1,358,675	1,250,000	5,538
609207-AX-3	MONDELEZ INTERNATIONAL 1.500% 02/04/31		09/24/2020	Various		1,252,724	1,275,000	1,275
609207-AY-1	MONDELEZ INTERNATIONAL 1.875% 10/15/32		09/30/2020	BARCLAYS BANK PLC		299,295	300,000	
615369-AS-4	MOODY'S CORPORATION 3.750% 03/24/25		03/20/2020	BANK OF AMERICA		998,870	1,000,000	
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A 3.395% 04/09/30		10/07/2020	Various		569,131	500,000	
637432-NW-1	NATIONAL RURAL UTIL COOP 1.350% 03/15/31		09/29/2020	J.P. MORGAN SECURITIES INC.		1,396,472	1,400,000	
65473P-AL-9	NISOURCE INC 1.700% 02/15/31		08/20/2020	BANK OF AMERICA		497,950	500,000	142
67021C-AP-2	NSTAR ELECTRIC CO 3.950% 04/01/30		03/23/2020	MITSUBISHI UFJ SECURITIE		497,260	500,000	
67079B-AD-2	NUTRITION & BIOSCIENCES SERIES 144A 2.300% 11/01/30		12/09/2020	Various		2,319,400	2,300,000	4,728
67103H-AK-3	O'REILLY AUTOMOTIVE INC 1.750% 03/15/31		09/09/2020	Various		1,696,580	1,700,000	
695156-AU-3	PACKAGING CORP OF AMERIC 3.000% 12/15/29		09/30/2020	CITIGROUP GLOBAL MARKETS		549,100	500,000	4,458
74368C-AY-0	PROTECTIVE LIFE GLOBAL SERIES 144A 1.737% 09/21/30		09/14/2020	US Bancorp Investments		1,650,000	1,650,000	
74834L-BB-5	QUEST DIAGNOSTICS INC 2.950% 06/30/30		12/02/2020	Susquehanna International Gro		1,537,102	1,400,000	17,667
832696-AS-7	JM SMUCKER CO 2.375% 03/15/30		12/02/2020	Various		525,696	500,000	2,606
858119-BM-1	STEEL DYNAMICS INC 3.250% 01/15/31		09/21/2020	Various		1,574,865	1,500,000	9,705
858119-BN-9	STEEL DYNAMICS INC 1.650% 10/15/27		10/07/2020	Morgan Stanley		397,212	400,000	
87264A-BJ-3	T-MOBILE USA INC SERIES 144A 2.550% 02/15/31		09/22/2020	BARCLAYS BANK PLC		886,703	850,000	6,141
883556-CG-5	THERMO FISHER SCIENTIFIC 4.497% 03/25/30		03/23/2020	J.P. MORGAN SECURITIES INC.		500,000	500,000	
98956P-AT-9	ZIMMER BIOMET HOLDINGS 3.550% 03/20/30		03/13/2020	CITIGROUP GLOBAL MARKETS		1,496,370	1,500,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						67,735,247	66,036,000	198,427
8399997. Total - Bonds - Part 3						68,287,860	66,589,000	198,450

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
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						68,287,860	66,589,000	198,450
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
02931#-10-6	American Retirement Life Insurance Company		03/31/2020	Capital Contribution		10,000,000		
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						10,000,000	XXX	
9799997. Total - Common Stocks - Part 3						10,000,000	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						10,000,000	XXX	
9899999. Total - Preferred and Common Stocks						10,000,000	XXX	
9999999 - Totals						78,287,860	XXX	198,450

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-ND-8	US TREASURY N/B 3.500% 05/15/20		05/15/2020	Maturity		565,000	565,000	627,768	568,069		(3,069)		(3,069)		565,000				9,888	05/15/2020
0599999. Subtotal - Bonds - U.S. Governments						565,000	565,000	627,768	568,069		(3,069)		(3,069)		565,000				9,888	XXX
00206R-HL-9	AT&T INC 4.000% 01/15/22		07/08/2020	Call 105.3587		1,053,587	1,000,000	1,029,200	1,022,992		(5,731)		(5,731)		1,017,261		(17,261)	(17,261)	92,810	01/15/2022
013817-AU-5	ARCONIC INC 6.150% 08/15/20		04/06/2020	Various		2,040,300	2,000,000	2,081,210	2,007,400		(3,345)		(3,345)		2,004,055		(4,055)	(4,055)	119,225	08/15/2020
081437-AP-0	BEMIS COMPANY INC SERIES 144A 3.100% 09/15/26		04/21/2020	Tax Free Exchange		1,985,603	2,000,000	1,983,993	1,984,960		643		643		1,985,603				37,544	09/15/2026
110122-BP-2	BRISTOL-MYERS SQUIBB CO SERIES 144A 3.450% 11/15/27		07/15/2020	Tax Free Exchange		1,053,143	1,000,000	1,057,594	1,056,808		(3,665)		(3,665)		1,053,143				23,000	11/15/2027
110122-CB-2	BRISTOL-MYERS SQUIBB CO SERIES 144A 3.400% 07/26/29		07/15/2020	Tax Free Exchange		992,613	1,000,000	991,750	992,217		397		397		992,613				39,572	07/26/2029
124857-AE-3	VIACOMCBS INC 4.300% 02/15/21		05/04/2020	Call 103.0190		1,030,190	1,000,000	1,106,225	1,012,510		(4,869)		(4,869)		1,007,641		(7,641)	(7,641)	61,126	02/15/2021
12505B-AC-4	CBRE SERVICES INC 5.250% 03/15/25		12/28/2020	Call 117.3267		1,173,267	1,000,000	1,015,000	1,009,030		(1,657)		(1,657)		1,007,374		(7,374)	(7,374)	240,788	03/15/2025
19122T-AE-9	COCA-COLA ENTERPRISES 3.250% 08/19/21		02/06/2020	Call 102.4574		1,024,574	1,000,000	982,460	996,682		209		209		996,890		3,110	3,110	39,651	08/19/2021
205887-BL-5	CONAGRA BRANDS INC 4.950% 08/15/20		08/15/2020	Maturity		186,000	186,000	204,593	188,631		(2,631)		(2,631)		186,000				9,207	08/15/2020
26884L-AB-5	EQT CORP 4.875% 11/15/21		11/13/2020	Corp Action		515,000	500,000	505,711	501,298		(582)		(582)		500,717		14,283	14,283	24,510	11/15/2021
31331F-AX-9	FEDEX CORP 1998 PASS TST ETC 6.720% 07/15/23		07/15/2020	Redemption 100.0000		339,627	339,627	411,453	366,708		(27,081)		(27,081)		339,627				11,504	07/15/2023
449505-AA-4	IFM US COLONIAL PIPELINE SERIES 144A 6.450% 05/01/21		01/15/2020	Call 105.5910		1,055,910	1,000,000	1,114,612	1,017,459		(619)		(619)		1,016,840		(16,840)	(16,840)	69,168	05/01/2021
63946B-AE-0	NBC UNIVERSAL MEDIA LLC 4.375% 04/01/21		03/06/2020	Call 103.4530		1,034,530	1,000,000	1,127,063	1,020,343		(2,882)		(2,882)		1,017,461		(17,461)	(17,461)	53,367	04/01/2021
674599-CC-7	OCCIDENTAL PETROLEUM COR 3.125% 02/15/22		12/22/2020	Corp Action		2,035,000	2,000,000	2,142,165	2,031,383		(16,178)		(16,178)		2,015,205		19,795	19,795	84,549	02/15/2022
70213H-AB-4	PARTNERS HEALTHCARE SYSTEM 3.443% 07/01/21		01/29/2020	Call 102.3784		1,023,784	1,000,000	1,048,822	1,009,168		(482)		(482)		1,008,686		(8,686)	(8,686)	43,677	07/01/2021
808513-AD-7	CHARLES SCHWAB CORP/THE 4.450% 07/22/20		07/22/2020	Maturity		1,000,000	1,000,000	1,132,233	1,010,249		(10,249)		(10,249)		1,000,000				44,500	07/22/2020
854502-AC-5	STANLEY BLACK & DECKER I 3.400% 12/01/21		12/02/2020	Call 103.0214		1,030,214	1,000,000	1,042,400	1,008,721		(4,737)		(4,737)		1,003,985		(3,985)	(3,985)	64,308	12/01/2021
918204-AV-0	VF CORP 3.500% 09/01/21		03/04/2020	Various		2,067,800	2,000,000	2,075,791	2,013,802		(1,573)		(1,573)		2,012,229		(12,229)	(12,229)	103,383	09/01/2021
92553P-AJ-1	VIACOM INC 3.875% 12/15/21		05/26/2020	Corp Action		2,104,720	2,000,000	2,172,158	2,040,042		(8,187)		(8,187)		2,031,855		72,865	72,865	35,090	12/15/2021
884903-BK-0	THOMSON REUTERS CORP 3.950% 09/30/21		01/15/2020	Call 103.4410		2,068,820	2,000,000	2,172,379	2,032,309		(820)		(820)		2,031,489		(31,489)	(31,489)	91,862	09/30/2021
92849T-AJ-7	VITERRA INC SERIES 144A 5.950% 08/01/20		08/01/2020	Maturity		1,000,000	1,000,000	1,105,025	1,008,982		(8,982)		(8,982)		1,000,000				59,500	08/01/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						25,814,682	25,025,627	26,501,837	25,331,694		(103,021)		(103,021)		25,228,674		(16,968)	(16,968)	1,348,341	XXX
8399997. Total - Bonds - Part 4						26,379,682	25,590,627	27,129,605	25,899,763		(106,090)		(106,090)		25,793,674		(16,968)	(16,968)	1,358,229	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						26,379,682	25,590,627	27,129,605	25,899,763		(106,090)		(106,090)		25,793,674		(16,968)	(16,968)	1,358,229	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							XXX													XXX
02931#-10-6	Amreican Retirement Life Insurance Company		11/10/2020	Return of Capital		15,000,000		244,875,879	68,726,671						259,875,879					
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						15,000,000	XXX	244,875,879	68,726,671						259,875,879					XXX
9799997. Total - Common Stocks - Part 4						15,000,000	XXX	244,875,879	68,726,671						259,875,879					XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						15,000,000	XXX	244,875,879	68,726,671						259,875,879					XXX
9899999. Total - Preferred and Common Stocks						15,000,000	XXX	244,875,879	68,726,671						259,875,879					XXX
9999999 - Totals						41,379,682	XXX	272,005,484	94,626,434		(106,090)		(106,090)		285,669,553		(16,968)	(16,968)	1,358,229	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
8399998. Total - Bonds																				
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals																				

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
02931#-10-6	American Retirement Life Insurance Company		88366	59-2760189	8BI	NO		84,547,835		250,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								84,547,835		XXX	XXX
1899999. Total Common Stocks								84,547,835		XXX	XXX
1999999 - Totals								84,547,835		XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 117,272,938
2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
CORPORATE PASTI 95			12/31/2020	Various	01/04/2021	18,329,496					18,329,496	18,329,496			0.690	0.690	Daily	212,617	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						18,329,496					18,329,496	18,329,496			XXX	XXX	XXX	212,617	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						18,329,496					18,329,496	18,329,496			XXX	XXX	XXX	212,617	
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						18,329,496					18,329,496	18,329,496			XXX	XXX	XXX	212,617	
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						18,329,496					18,329,496	18,329,496			XXX	XXX	XXX	212,617	
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						18,329,496					XXX	18,329,496			XXX	XXX	XXX	212,617	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ ..... 1B ...$ ..... 1C ..$ ..... 1D ..$ .....18,329,496 1E ..$ ..... 1F ...$ ..... 1G ..$ .....

2A ..$ ..... 2B ...$ ..... 2C ..$ .....

3A ..$ ..... 3B ...$ ..... 3C ..$ .....

4A ..$ ..... 4B ...$ ..... 4C ..$ .....

5A ..$ ..... 5B ...$ ..... 5C ..$ .....

6 ....$ .....

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 America	Richmond, VA					(7,021,173)	XXX
Bank of New York Mellon	New York, NY					45,000	XXX
JPMorgan Chase	Austin, TX					(1,332,377)	XXX
JPMorgan Chase	Brooklyn, NY					5,205	XXX
Wachovia Bank	Winston Salem, NC					458,114	XXX
Wells Fargo	Salt Lake City, UT					101,165	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			(7,744,066)	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			(7,744,066)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(7,744,066)	XXX

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

1.	January	6,995,218	4.	April	(2,331,361)	7.	July	1,624,742	10.	October	(2,130,528)
2.	February	(287,397)	5.	May	2,607,312	8.	August	8,193,816	11.	November	(3,420,989)
3.	March	(8,707,267)	6.	June	(256,544)	9.	September	(3,706,455)	12.	December	(7,744,066)

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								
481200-67-0	JPMORGAN US GOVT MMKT-CAP		12/30/2020	0.000		2,742,323	62	20
8699999. Subtotal - All Other Money Market Mutual Funds						2,742,323	62	20
8899999 - Total Cash Equivalents						2,742,323	62	20

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	B	Life Insurance			110,104	111,633
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL	B	Life Insurance			569,905	573,011
11.	Georgia GA	B	Life Insurance			35,033	35,520
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	Life Insurance			210,081	211,898
33.	New York NY						
34.	North Carolina NC	B	Life Insurance			851,805	863,632
35.	North Dakota ND						
36.	Ohio OH	B	Life Insurance	1,601,513	1,623,750		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Life Insurance			149,681	178,211
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Life Insurance			210,267	216,169
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	B	Life Insurance			505,478	512,496
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX			143,998,049	157,174,992
59.	Subtotal	XXX	XXX	1,601,513	1,623,750	146,640,403	159,877,562
	DETAILS OF WRITE-INS						
5801.	Reinsurance with Great American and Continental General					143,998,049	157,174,992
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			143,998,049	157,174,992