



ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

Neighborhood Health Plan of Rhode Island

NAIC Group Code	0000 <small>(Current Period)</small>	0000 <small>(Prior Period)</small>	NAIC Company Code	95402	Employer's ID Number	05-0477052
Organized under the Laws of	Rhode Island		State of Domicile or Port of Entry	RI		
Country of Domicile	United States					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]	Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]	Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]			
Incorporated/Organized	12/09/1993		Commenced Business	12/01/1994		
Statutory Home Office	910 Douglas Pike <small>(Street and Number)</small>		Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>			
Main Administrative Office	910 Douglas Pike <small>(Street and Number)</small>		Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>			
Mail Address	910 Douglas Pike <small>(Street and Number or P.O. Box)</small>		Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>			
Primary Location of Books and Records	Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>		910 Douglas Pike <small>(Street and Number)</small>			
Internet Website Address	http://www.nhpri.org/		(401)459-6000 <small>(Area Code) (Telephone Number)</small>			
Statutory Statement Contact	Joanne Roux <small>(Name)</small>		(401)459-6118 <small>(Area Code)(Telephone Number)(Extension)</small>			
	jroux@nhpri.org <small>(E-Mail Address)</small>		(401)459-6043 <small>(Fax Number)</small>			

OFFICERS

Name	Title
Peter Marino	Chief Executive Officer
Frank Meaney	Chief Financial Officer
Peter Lymm	Chief Operating Officer
Marylou Buyse	Chief Medical Officer

OTHERS

Peter Bancroft, Chairman	Jane Hayward, Vice Chairman
Brenda Dowlatshahi, Secretary	Merrill Thomas, Treasurer

DIRECTORS OR TRUSTEES

Merrill Thomas	Brenda Dowlatshahi
Raymond Joseph Lavoie Jr.	Christopher Little Esq.
Pablo Rodriguez MD	Jane Hayward
Peter Bancroft CPA	Doris De Los Santos
Jeanne LaChance	William Hochstrasser-Walsh
Dennis Roy	Patricia Martinez
Richard Besdine MD	Peter Marino
Gary Furtado	Keith Oliveira
Alison Croke	

State of Rhode Island
County of Providence ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of the 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.

(Signature) Peter Marino	(Signature) Frank Meaney	(Signature) Peter Lymm
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
Chief Executive Officer	Chief Financial Officer	Chief Operating Officer
(Title)	(Title)	(Title)

Subscribed and sworn to before me this _____ day of _____, 2020

a. Is this an original filing?
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

Yes[X] No[]

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D Part 1):						
1.01 U.S. governments	51,640,820	35.056	51,640,820		51,640,820	35.056
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	10,525,332	7.145	10,525,332		10,525,332	7.145
1.06 Industrial and miscellaneous	30,075,437	20.417	30,075,437		30,075,437	20.417
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Bank loans						
1.11 Total long-term bonds	92,241,588	62.618	92,241,588		92,241,588	62.618
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual Funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total mortgages loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	23,268,894	15.796	23,268,894		23,268,894	15.796
6.02 Cash equivalents (Schedule E, Part 2)	3,926,873	2.666	3,926,873		3,926,873	2.666
6.03 Short-term investments (Schedule DA)	27,870,486	18.920	27,870,486		27,870,486	18.920
6.04 Total Cash, cash equivalents and short-term investments	55,066,253	37.382	55,066,253		55,066,253	37.382
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities						
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	147,307,841	100.000	147,307,841		147,307,841	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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 6)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
3. Current year change in encumbrances:		
3.1 TOTALS, Part 1, Column 13		
3.2 TOTALS, Part 3, Column 11		
4. TOTAL gain (loss) on disposals, Part 3, Column 18		
5. Deduct amounts received on disposals, Part 3, Column 15		
6. TOTAL foreign exchange change in book/adjusted	NONE	
6.1 TOTALS, Part 1, Column 15		
6.2 TOTALS, Part 3, Column 13		
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 TOTALS, Part 1, Column 12		
7.2 TOTALS, Part 3, Column 10		
8. Deduct current year's depreciation:		
8.1 TOTALS, Part 1, Column 11		
8.2 TOTALS, Part 3, Column 9		
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Lines 9 minus 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7)		
2.2 Additional investment made after acquisition (Part 2, Column 8)		
3. Capitalized deferred interest and other:		
3.1 TOTALS, Part 1, Column 12		
3.2 TOTALS, Part 3, Column 11		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 TOTALS, Part 1, Column 9		
5.2 TOTALS, Part 3, Column 8		
6. TOTAL gain (loss) on disposals, Part 3, Column 18		
7. Deduct amounts received on disposals, Part 3, Column 15	NONE	
8. Deduct amortization of premium and mortgage interest		
9. TOTAL foreign exchange change in book value/recorded interest		
9.1 TOTALS, Part 1, Column 13		
9.2 TOTALS, Part 3, Column 13		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 TOTALS, Part 1, Column 11		
10.2 TOTALS, Part 3, Column 10		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. TOTAL valuation allowance		
13. Subtotal (Lines 11 plus 12)		
14. Deduct total nonadmitted amounts		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
3. Capitalized deferred interest and other:		
3.1 TOTALS, Part 1, Column 16		
3.2 TOTALS, Part 3, Column 12		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 TOTALS, Part 1, Column 13		
5.2 TOTALS, Part 3, Column 9		
6. TOTAL gain (loss) on disposals, Part 3, Column 19	NONE	
7. Deduct amounts received on disposals, Part 3, Column 18		
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		104,084,675
2. Cost of bonds and stocks acquired, Part 3, Column 7		34,737,131
3. Accrual of Discount		89,827
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	370,676	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11	(396,302)	(25,626)
5. TOTAL gain (loss) on disposals, Part 4, Column 19		842,479
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		47,205,905
7. Deduct amortization of premium		292,237
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, Notes 5Q, Line 5Q(2)		11,244
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		92,241,588
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		92,241,588

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	51,640,820	52,634,468	50,414,763	51,390,594
	2. Canada				
	3. Other Countries				
	4. TOTALS	51,640,820	52,634,468	50,414,763	51,390,594
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				
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	10,525,332	10,616,232	10,534,653	10,227,985
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	30,075,437	30,693,083	30,401,318	29,805,318
	9. Canada				
	10. Other Countries				
	11. TOTALS	30,075,437	30,693,083	30,401,318	29,805,318
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	92,241,588	93,943,783	91,350,733	91,423,897
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. TOTALS				
Parent, Subsidiaries and Affiliates	18. TOTALS				
	19. TOTAL Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States				
	21. Canada				
	22. Other Countries				
	23. TOTALS				
Parent, Subsidiaries and Affiliates	24. TOTALS				
	25. TOTAL Common Stocks				
	26. TOTAL Stocks				
	27. TOTAL Bonds and Stocks	92,241,588	93,943,783	91,350,733	

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

	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 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
NAIC Designation												
1. U.S. Governments												
1.1 NAIC 1	32,217,989	25,016,821	23,598,515	1,653,488		X X X	82,486,813	67.01	112,904,807	71.98	82,486,813	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	32,217,989	25,016,821	23,598,515	1,653,488		X X X	82,486,813	67.01	112,904,807	71.98	82,486,813	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						X X X						
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS						X X X						
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						X X X			39,548	0.03		
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS						X X X			39,548	0.03		
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	2,476,137	5,145,501	1,979,930	551,409	372,355	X X X	10,525,332	8.55	5,996,477	3.82	10,525,332	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	2,476,137	5,145,501	1,979,930	551,409	372,355	X X X	10,525,332	8.55	5,996,477	3.82	10,525,332	

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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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	2,989,488	21,600,211	3,606,959	161,781		X X X	28,358,439	23.04	36,679,686	23.38	28,358,439	
6.2 NAIC 2	889,210	827,788				X X X	1,716,998	1.39	1,234,278	0.79	1,716,998	
6.3 NAIC 3						X X X						
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	3,878,698	22,427,999	3,606,959	161,781		X X X	30,075,437	24.43	37,913,964	24.17	30,075,437	
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						X X X						
10.2 NAIC 2						X X X						
10.3 NAIC 3						X X X						
10.4 NAIC 4						X X X						
10.5 NAIC 5						X X X						
10.6 NAIC 6						X X X						
10.7 TOTALS						X X X						

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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 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 37,683,614	51,762,534	29,185,403	2,366,678	372,355		121,370,584	98.61	X X X	X X X	121,370,584	
11.2 NAIC 2	(d) 889,210	827,788					1,716,998	1.39	X X X	X X X	1,716,998	
11.3 NAIC 3	(d)								X X X	X X X		
11.4 NAIC 4	(d)								X X X	X X X		
11.5 NAIC 5	(d)						(c)		X X X	X X X		
11.6 NAIC 6	(d)						(c)		X X X	X X X		
11.7 TOTALS	38,572,824	52,590,322	29,185,403	2,366,678	372,355		(b) 123,087,582	100.00	X X X	X X X	123,087,582	
11.8 Line 11.7 as a % of Column 7	31.34	42.73	23.71	1.92	0.30		100.00		X X X	X X X	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	62,967,535	59,619,143	30,558,556	2,426,338	48,946		X X X	X X X	155,620,518	99.21	155,620,518	
12.2 NAIC 2	139,072	1,095,206					X X X	X X X	1,234,278	0.79	1,234,278	
12.3 NAIC 3							X X X	X X X				
12.4 NAIC 4							X X X	X X X				
12.5 NAIC 5							X X X	X X X	(c)			
12.6 NAIC 6							X X X	X X X	(c)			
12.7 TOTALS	63,106,607	60,714,349	30,558,556	2,426,338	48,946		X X X	X X X	(b) 156,854,796	100.00	156,854,796	
12.8 Line 12.7 as a % of Col. 9	40.23	38.71	19.48	1.55	0.03		X X X	X X X	100.00	X X X	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	37,683,614	51,762,534	29,185,403	2,366,678	372,355		121,370,584	98.61	155,620,518	99.21	121,370,584	X X X
13.2 NAIC 2	889,210	827,788					1,716,998	1.39	1,234,278	0.79	1,716,998	X X X
13.3 NAIC 3												X X X
13.4 NAIC 4												X X X
13.5 NAIC 5												X X X
13.6 NAIC 6												X X X
13.7 TOTALS	38,572,824	52,590,322	29,185,403	2,366,678	372,355		123,087,582	100.00	156,854,796	100.00	123,087,582	X X X
13.8 Line 13.7 as a % of Col. 7	31.34	42.73	23.71	1.92	0.30		100.00		X X X	X X X	100.00	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	31.34	42.73	23.71	1.92	0.30		100.00		X X X	X X X	100.00	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1											X X X	
14.2 NAIC 2											X X X	
14.3 NAIC 3											X X X	
14.4 NAIC 4											X X X	
14.5 NAIC 5											X X X	
14.6 NAIC 6											X X X	
14.7 TOTALS											X X X	
14.8 Line 14.7 as a % of Col. 7									X X X	X X X	X X X	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11									X X X	X X X	X X X	

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(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....987,113 current year of bonds with Z designations, \$.....592,857 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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
 (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5* or 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....30,845,993; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

	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 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
1. U.S. Governments												
1.01 Issuer Obligations	31,595,622	23,089,120	21,805,700			X X X	76,490,442	62.14	105,420,161	67.21	76,490,442	
1.02 Residential Mortgage-Backed Securities						X X X						
1.03 Commercial Mortgage-Backed Securities						X X X						
1.04 Other Loan-Backed and Structured Securities	622,368	1,927,701	1,792,815	1,653,488		X X X	5,996,371	4.87	7,484,646	4.77	5,996,371	
1.05 TOTALS	32,217,989	25,016,821	23,598,515	1,653,488		X X X	82,486,813	67.01	112,904,807	71.98	82,486,813	
2. All Other Governments												
2.01 Issuer Obligations						X X X						
2.02 Residential Mortgage-Backed Securities						X X X						
2.03 Commercial Mortgage-Backed Securities						X X X						
2.04 Other Loan-Backed and Structured Securities						X X X						
2.05 TOTALS						X X X						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						X X X						
3.02 Residential Mortgage-Backed Securities						X X X						
3.03 Commercial Mortgage-Backed Securities						X X X						
3.04 Other Loan-Backed and Structured Securities						X X X						
3.05 TOTALS						X X X						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						X X X			39,548	0.03		
4.02 Residential Mortgage-Backed Securities						X X X						
4.03 Commercial Mortgage-Backed Securities						X X X						
4.04 Other Loan-Backed and Structured Securities						X X X						
4.05 TOTALS						X X X			39,548	0.03		
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	571,982	1,090,239	807,540			X X X	2,469,762	2.01	3,516,495	2.24	2,469,762	
5.02 Residential Mortgage-Backed Securities	1,904,154	4,055,262	1,172,389	551,409	372,355	X X X	8,055,570	6.54	2,479,982	1.58	8,055,570	
5.03 Commercial Mortgage-Backed Securities						X X X						
5.04 Other Loan-Backed and Structured Securities						X X X						
5.05 TOTALS	2,476,137	5,145,501	1,979,930	551,409	372,355	X X X	10,525,332	8.55	5,996,477	3.82	10,525,332	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,387,011	13,994,428	2,138,707			X X X	17,520,146	14.23	22,831,797	14.56	17,520,146	
6.02 Residential Mortgage-Backed Securities						X X X						
6.03 Commercial Mortgage-Backed Securities	179,869	4,039,300	1,343,857	161,781		X X X	5,724,807	4.65	5,272,174	3.36	5,724,807	
6.04 Other Loan-Backed and Structured Securities	2,311,818	4,394,271	124,395			X X X	6,830,484	5.55	9,809,993	6.25	6,830,484	
6.05 TOTALS	3,878,698	22,427,999	3,606,959	161,781		X X X	30,075,437	24.43	37,913,964	24.17	30,075,437	
7. Hybrid Securities												
7.01 Issuer Obligations						X X X						
7.02 Residential Mortgage-Backed Securities						X X X						
7.03 Commercial Mortgage-Backed Securities						X X X						
7.04 Other Loan-Backed and Structured Securities						X X X						
7.05 TOTALS						X X X						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						X X X						
8.02 Residential Mortgage-Backed Securities						X X X						
8.03 Commercial Mortgage-Backed Securities						X X X						
8.04 Other Loan-Backed and Structured Securities						X X X						
8.05 Affiliated Bank Loans - Issued						X X X						
8.06 Affiliated Bank Loans - Acquired						X X X						
8.07 TOTALS						X X X						

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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

	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 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.02 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.03 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 TOTALS						X X X						
11. Total Bonds Current Year												
11.01 Issuer Obligations	33,554,615	38,173,788	24,751,947			X X X	96,480,350	78.38	X X X	X X X	96,480,350	
11.02 Residential Mortgage-Backed Securities	1,904,154	4,055,262	1,172,389		551,409	X X X	8,055,570	6.54	X X X	X X X	8,055,570	
11.03 Commercial Mortgage-Backed Securities	179,869	4,039,300	1,343,857		161,781	X X X	5,724,807	4.65	X X X	X X X	5,724,807	
11.04 Other Loan-Backed and Structured Securities	2,934,185	6,321,972	1,917,210		1,653,488	X X X	12,826,855	10.42	X X X	X X X	12,826,855	
11.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
11.06 Affiliated Bank Loans						X X X			X X X	X X X		
11.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
11.08 TOTALS	38,572,824	52,590,322	29,185,403	2,366,678	372,355		123,087,582	100.00	X X X	X X X	123,087,582	
11.09 Line 11.08 as a % of Col. 7	31.34	42.73	23.71	1.92	0.30		100.00	X X X	X X X	X X X	100.00	
12. Total Bonds Prior Year												
12.01 Issuer Obligations	57,705,127	46,943,286	27,159,587			X X X	X X X	X X X	131,808,001	84.03	131,808,001	
12.02 Residential Mortgage-Backed Securities	576,639	1,479,150	234,836		140,411	X X X	X X X	X X X	2,479,982	1.58	2,479,982	
12.03 Commercial Mortgage-Backed Securities	318,331	4,019,952	730,826		203,066	X X X	X X X	X X X	5,272,174	3.36	5,272,174	
12.04 Other Loan-Backed and Structured Securities	4,506,510	8,271,961	2,433,308		2,082,861	X X X	X X X	X X X	17,294,639	11.03	17,294,639	
12.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
12.06 Affiliated Bank Loans						X X X			X X X	X X X		
12.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
12.08 TOTALS	63,106,607	60,714,349	30,558,556	2,426,338	48,946		X X X	X X X	156,854,796	100.00	156,854,796	
12.09 Line 12.08 as a % of Col. 9	40.23	38.71	19.48	1.55	0.03		X X X	X X X	X X X	X X X	100.00	
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	33,554,615	38,173,788	24,751,947			X X X	96,480,350	78.38	131,808,001	84.03	96,480,350	X X X
13.02 Residential Mortgage-Backed Securities	1,904,154	4,055,262	1,172,389		551,409	X X X	8,055,570	6.54	2,479,982	1.58	8,055,570	X X X
13.03 Commercial Mortgage-Backed Securities	179,869	4,039,300	1,343,857		161,781	X X X	5,724,807	4.65	5,272,174	3.36	5,724,807	X X X
13.04 Other Loan-Backed and Structured Securities	2,934,185	6,321,972	1,917,210		1,653,488	X X X	12,826,855	10.42	17,294,639	11.03	12,826,855	X X X
13.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
13.06 Affiliated Bank Loans						X X X						X X X
13.07 Unaffiliated Bank Loans						X X X						X X X
13.08 TOTALS	38,572,824	52,590,322	29,185,403	2,366,678	372,355		123,087,582	100.00	156,854,796	100.00	123,087,582	X X X
13.09 Line 13.08 as a % of Col. 7	31.34	42.73	23.71	1.92	0.30		100.00	X X X	X X X	X X X	100.00	X X X
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	31.34	42.73	23.71	1.92	0.30		100.00	X X X	X X X	X X X	100.00	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						X X X						X X X
14.02 Residential Mortgage-Backed Securities						X X X						X X X
14.03 Commercial Mortgage-Backed Securities						X X X						X X X
14.04 Other Loan-Backed and Structured Securities						X X X						X X X
14.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
14.06 Affiliated Bank Loans						X X X						X X X
14.07 Unaffiliated Bank Loans						X X X						X X X
14.08 TOTALS												X X X
14.09 Line 14.08 as a % of Col. 7								X X X	X X X	X X X		X X X
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11								X X X	X X X	X X X		X X X

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	52,770,121	52,770,121			
2. Cost of short-term investments acquired	70,011,522	70,011,522			
3. Accrual of discount	363,040	363,040			
4. Unrealized valuation increase (decrease)					
5. TOTAL gain (loss) on disposals	67,686	67,686			
6. Deduct consideration received on disposals	95,293,914	95,293,914			
7. Deduct amortization of premium	47,969	47,969			
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)	27,870,486	27,870,486			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	27,870,486	27,870,486			

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions NONE

SI14 Schedule DB Verification NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS (Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	46,948,371		46,948,371	
2. Cost of cash equivalents acquired	271,553,616	13,686,392	257,867,224	
3. Accrual of discount	5,740	5,740		
4. Unrealized valuation increase (decrease)				
5. TOTAL gain (loss) on disposals	(121)	(121)		
6. Deduct consideration received on disposals	314,580,733	10,716,503	303,864,230	
7. Deduct amortization of premium				
8. TOTAL foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	3,926,873	2,975,508	951,365	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Lines 10 minus 11)	3,926,873	2,975,508	951,365	

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed NONE

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	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810FR4	UNITED STATES TREASURY				1	9,012	111.5262	9,135	8,191	9,037	142	(167)			2.375	0.145	JJ	90	192	05/11/2016	01/15/2025
912810FR4	UNITED STATES TREASURY	SD			1	553,572	111.5262	558,758	501,010	551,864	8,676	(10,048)			2.375	0.156	JJ	5,497	11,752	05/11/2016	01/15/2025
912810FS2	UNITED STATES TREASURY				1	5,501	111.2602	5,770	5,186	5,600	90	(67)			2.000	0.545	JJ	48	102	07/31/2015	01/15/2026
912810FS2	UNITED STATES TREASURY	SD			1	367,244	111.2602	383,705	344,872	373,670	5,974	(4,691)			2.000	0.474	JJ	3,186	6,812	07/31/2015	01/15/2026
912810PS1	UNITED STATES TREASURY				1	7,178	115.4762	7,368	6,380	7,209	111	(116)			2.375	0.395	JJ	150	150	04/28/2017	01/15/2027
912810PS1	UNITED STATES TREASURY	SD			1	338,393	115.4762	344,799	298,589	339,082	5,171	(5,685)			2.375	0.304	JJ	3,276	7,004	04/28/2017	01/15/2027
9128282L3	UNITED STATES TREASURY				1	17,747	102.0961	19,332	18,249	18,249	328	88			0.375	0.884	JJ	33	70	09/28/2018	07/15/2027
9128282L3	UNITED STATES TREASURY	SD			1	947,921	102.0961	1,027,818	1,006,716	988,116	17,427	2,394			0.375	0.635	JJ	1,744	3,729	09/28/2018	07/15/2027
9128282V1	UNITED STATES TREASURY				1	99,512	99.8160	99,816	100,000	99,883	164				1.375	1.543	MS	408	1,375	09/18/2017	09/15/2020
9128283R9	UNITED STATES TREASURY				1	18,785	102.6917	20,355	19,821	19,453	343	44			0.500	0.746	JJ	46	98	05/31/2018	01/15/2028
9128283R9	UNITED STATES TREASURY	SD			1	982,160	102.6917	1,065,944	1,038,004	1,023,873	17,970	1,703			0.500	0.681	JJ	2,398	5,126	05/31/2018	01/15/2028
9128283W8	UNITED STATES TREASURY				1	27,745	106.6130	29,852	28,000	27,777		24			2.750	2.861	FA	291	770	08/30/2018	02/15/2028
9128283W8	UNITED STATES TREASURY	SD			1	1,064,450	106.6130	1,150,354	1,079,000	1,066,336		1,364			2.750	2.913	FA	11,208	29,673	08/30/2018	02/15/2028
9128284H0	UNITED STATES TREASURY				1	7,998	101.5860	8,419	8,288	8,274	144	4			0.625	0.679	AO	11	51	04/30/2018	04/15/2023
9128284H0	UNITED STATES TREASURY	SD			1	411,912	101.5860	433,589	426,820	426,099	7,391	216			0.625	0.679	AO	569	2,637	04/30/2018	04/15/2023
9128284S6	UNITED STATES TREASURY				1	57,506	103.6880	60,139	58,000	57,634	101				2.750	2.946	MN	139	1,595	09/27/2018	05/31/2023
9128284S6	UNITED STATES TREASURY	SD			1	2,459,873	103.6880	2,572,499	2,481,000	2,465,332	4,302	4,302			2.750	2.946	MN	5,965	68,228	09/27/2018	05/31/2023
9128284V9	UNITED STATES TREASURY				1	6,245	107.8520	6,471	6,000	6,227		(18)			2.875	2.387	FA	65	86	03/28/2019	08/15/2028
9128284V9	UNITED STATES TREASURY	SD			1	427,777	107.8520	443,272	411,000	426,555		(1,222)			2.875	2.387	FA	4,463	5,908	03/28/2019	08/15/2028
9128285D8	UNITED STATES TREASURY				1	82,332	104.4410	84,597	81,000	82,101		(231)			2.875	2.493	MS	592	2,329	02/27/2019	09/30/2023
9128285D8	UNITED STATES TREASURY	SD			1	4,110,167	104.4410	4,242,393	4,062,000	4,101,502		(8,657)			2.875	2.600	MS	29,674	116,783	02/27/2019	09/30/2023
9128285W6	UNITED STATES TREASURY				1	13,679	106.3084	14,084	13,248	13,801		(35)			0.875	0.399	JJ	54	58	05/31/2019	01/15/2029
9128285W6	UNITED STATES TREASURY	SD			1	661,452	106.3084	705,293	663,441	672,088	11,405	(770)			0.875	0.693	JJ	2,682	2,885	05/31/2019	01/15/2029
9128286B1	UNITED STATES TREASURY				1	44,353	106.0550	44,543	42,000	44,264		(89)			2.625	1.976	FA	416	459	09/27/2019	02/15/2029
9128286B1	UNITED STATES TREASURY	SD			1	2,204,313	106.0550	2,215,489	2,089,000	2,199,431		(4,881)			2.625	1.987	FA	20,713	27,418	08/07/2019	02/15/2029
9128286N5	UNITED STATES TREASURY				1	17,105	101.6672	17,634	17,345	17,403		(9)			0.500	0.420	AO	18	43	04/30/2019	04/15/2024
9128286N5	UNITED STATES TREASURY	SD			1	898,505	101.6672	926,309	911,119	914,147	16,110	(468)			0.500	0.420	AO	971	2,271	04/30/2019	04/15/2024
9128286Z8	UNITED STATES TREASURY				1	73,738	100.3160	73,231	73,000	73,695		(43)			1.750	1.530	JD	4	543	12/30/2019	06/30/2024
9128286Z8	UNITED STATES TREASURY	SD			1	4,747,731	100.3160	4,722,877	4,708,000	4,745,739		(1,992)			1.750	1.564	JD	226	35,543	12/30/2019	06/30/2024
9128287D6	UNITED STATES TREASURY				1	11,035	101.0944	11,187	11,066	11,081		46			0.250	0.236	JJ	13		10/01/2019	07/15/2029
9128287D6	UNITED STATES TREASURY	SD			1	629,613	101.0944	638,676	631,762	632,293		2,685			0.250	0.241	JJ	730		10/01/2019	07/15/2029
912828B25	UNITED STATES TREASURY				1	21,897	102.1635	23,661	23,160	23,450		401			0.625	0.285	JJ	67	143	05/29/2015	01/15/2024
912828B25	UNITED STATES TREASURY	SD			1	1,101,577	102.1635	1,204,442	1,178,936	1,188,492	20,417	(2,349)			0.625	0.403	JJ	3,404	7,277	05/29/2015	01/15/2024
912828C57	UNITED STATES TREASURY				1	198,664	100.7620	201,524	200,000	199,255		585			2.250	2.556	MS	1,143	4,500	12/27/2018	03/31/2021
912828F96	UNITED STATES TREASURY				1	98,809	100.7460	100,746	100,000	99,409		312			2.000	2.332	AO	341	2,000	01/22/2018	10/31/2021
912828H45	UNITED STATES TREASURY				1	22,086	100.9536	24,130	23,902	23,882		414			0.250	0.267	JJ	28	59	05/31/2016	01/15/2025
912828H45	UNITED STATES TREASURY	SD			1	1,135,888	100.9536	1,228,416	1,216,813	1,222,583	21,078	(1,837)			0.250	0.085	JJ	1,405	3,004	05/31/2016	01/15/2025
912828K74	UNITED STATES TREASURY				1	101,652	101.3710	101,371	100,000	101,620		(32)			2.000	1.697	FA	755		11/15/2019	08/15/2025
912828L99	UNITED STATES TREASURY				1	198,609	99.7700	199,540	200,000	199,652		413			1.375	1.587	AO	468	2,750	06/12/2017	10/31/2020
912828M80	UNITED STATES TREASURY				1	196,109	101.1290	202,258	200,000	196,943		834			2.000	2.548	MN	350	4,000	03/01/2019	11/30/2022
912828N71	UNITED STATES TREASURY				1	132,304	103.0640	135,066	131,039	133,819		(86)			0.625	0.266	JJ	378	140	11/18/2019	01/15/2026
912828N71	UNITED STATES TREASURY	SD			1	1,180,568	103.1146	1,280,855	1,242,167	1,260,512	21,506	(3,185)			0.625	0.342	JJ	3,586	7,668	11/30/2016	01/15/2026
912828N89	UNITED STATES TREASURY				1	245,195	99.7230	249,308	250,000	248,298		1,541			1.375	2.015	JJ	1,439	3,438	12/19/2017	01/31/2021
912828NM8	UNITED STATES TREASURY				1	4,547	100.9373	4,764	4,720	4,742		82			1.250	0.301	JJ	27	58	01/04/2016	07/15/2020
912828NM8	UNITED STATES TREASURY	SD			1	235,315	100.9373	246,537	244,248	245,399	4,231	(2,134)			1.250	0.301	JJ	1,410	3,015	01/04/2016	07/15/2020
912828P46	UNITED STATES TREASURY				1	22,572	99.1210	23,789	24,000	23,019		147			1.625	2.346	FA	147	390	11/21/2016	02/15/2026
912828P46	UNITED STATES TREASURY	SD			1	1,765,714	99.1210	1,804,993	1,821,000	1,782,427		5,780			1.625	1.990	FA	11,177	29,591	01/27/2017	02/15/2026
912828PP9	UNITED STATES TREASURY				1	5,703	100.9487	5,938	5,882	5,924		102			1.125	0.369	JJ	31	65	09/18/2014	01/15/2021
912828PP9	UNITED STATES TREASURY	SD			1	309,563	100.9487	319,438	316,435	319,641	5,479	(3,094)			1.125	0.054	JJ	1,645	3,516	05/28/2014	01/15/2021
912828Q60	UNITED STATES TREASURY				1	16,559	99.8121	17,339	17,372	17,335		301			0.125	0.297	AO	5	21	12/28/2017	04/15/2021
912828Q60	UNITED STATES TREASURY	SD			1	850,746	99.8121	888,634	890,307	892,313	15,424	(1,559)			0.125	(0.059)	AO	237	1,100	1	

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates		
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date	
912828V49	UNITED STATES TREASURY				1	129,514	101,5170	131,957	129,964	130,982	675	10			0.375	0.261	JJ	225	87	11/18/2019	01/15/2027	
912828V49	UNITED STATES TREASURY	SD			1	1,078,638	101,6071	1,167,910	1,149,437	1,144,774	19,908	587			0.375	0.431	JJ	1,991	4,257	07/31/2017	01/15/2027	
912828V98	UNITED STATES TREASURY				1	155,952	102,8090	157,298	153,000	156,006		(3)			2.250	1.951	FA	1,300	1,193	11/15/2019	02/15/2027	
912828V98	UNITED STATES TREASURY	SD			1	3,387,027	102,8090	3,511,955	3,416,000	3,394,047		2,778			2.250	2.348	FA	29,031	76,860	10/30/2017	02/15/2027	
912828VF4	UNITED STATES TREASURY				1	99,742	99,8830	99,962	100,000	99,962		92			1.375	1.468	MN	120	1,375	07/31/2017	05/31/2020	
912828VM9	UNITED STATES TREASURY				1	18,153	101,4244	20,187	19,904	19,971		345			0.375	0.550	JJ	34	74	09/18/2014	07/15/2023	
912828VM9	UNITED STATES TREASURY	SD			1	938,234	101,4244	1,049,724	1,034,982	1,033,976		17,924			0.375	0.405	JJ	1,793	3,833	05/28/2014	07/15/2023	
912828WR7	UNITED STATES TREASURY				1	101,617	100,7890	100,789	100,000	100,653		(427)			2.125	1.681	JD	6	2,125	09/18/2017	06/30/2021	
912828WU0	UNITED STATES TREASURY				1	18,454	100,6431	20,723	20,591	20,291		357			0.125	0.467	JJ	12	25	01/29/2016	07/15/2024	
912828WU0	UNITED STATES TREASURY	SD			1	887,500	100,6431	993,628	987,278	974,310		17,099			0.125	0.438	JJ	570	1,219	01/29/2016	07/15/2024	
912828X39	UNITED STATES TREASURY				1	8,065	99,8856	8,455	8,465	8,489		147			0.125	(0.004)	AO	2	10	04/28/2017	04/15/2022	
912828X39	UNITED STATES TREASURY	SD			1	412,248	99,8856	432,272	432,767	433,949		7,497			0.125	(0.001)	AO	115	535	04/28/2017	04/15/2022	
912828XB1	UNITED STATES TREASURY				1	15,412	102,0630	15,309	15,000	15,251		(44)			2.125	1.797	MN	41	319	03/30/2016	05/15/2025	
912828XB1	UNITED STATES TREASURY	SD			1	710,302	102,0630	735,874	721,000	711,071		1,648			2.125	2.393	MN	1,978	15,321	04/27/2018	05/15/2025	
912828XL9	UNITED STATES TREASURY				1	18,471	102,1002	19,942	19,532	19,816		338			0.375	0.089	JJ	34	72	04/29/2016	07/15/2025	
912828XL9	UNITED STATES TREASURY	SD			1	1,032,495	102,1002	1,142,245	1,118,748	1,118,523		19,372			0.375	0.375	JJ	1,938	4,143	04/29/2016	07/15/2025	
912828Y38	UNITED STATES TREASURY				1	22,815	105,3124	23,751	22,553	23,120		335			0.750	0.444	JJ	78	69	11/29/2019	07/15/2028	
912828Y38	UNITED STATES TREASURY	SD			1	1,191,476	105,3124	1,258,814	1,195,313	1,211,544		18,411			0.750	0.581	JJ	4,141	5,363	11/29/2019	07/15/2028	
912828YQ7	UNITED STATES TREASURY				1	99,238	98,7540	98,754	100,000	99,251		13			1.625	1.742	AO	277		11/15/2019	10/31/2026	
912828YS3	UNITED STATES TREASURY				1	13,981	98,5700	13,800	14,000	13,982		0			1.750	1.765	MN	32		11/27/2019	11/15/2029	
0199999	Subtotal - U.S. Governments - Issuer Obligations					44,415,943	X X X	46,509,071	45,379,973	45,644,448	370,676	(33,570)			X X X	X X X	X X X	173,212	540,200	X X X	X X X	
U.S. Governments - Other Loan-Backed and Structured Securities																						
83162CC27	SBAP 1920F A - ABS	SD		4	1	441,005	100,7910	444,493	441,005	441,005				2.600	2.652	JD	956	5,383	06/06/2019	06/01/2039		
83162CPD9	SBAP 0420K A - ABS	SD		4	1	85,792	104,7490	81,149	77,470	83,336		(1,187)		4.880	1.162	MN	630	5,841	05/24/2012	11/01/2024		
83162CRA3	SBAP 0720E A - ABS	SD		4	1	37,657	106,6550	34,939	32,759	37,271		(692)		5.310	0.524	MN	290	2,905	10/22/2012	05/01/2027		
83162CRN5	SBAP 0820A A - ABS	SD		4	1	94,594	106,1350	89,152	83,999	83,999		(987)		5.170	1.926	JJ	2,171	5,328	05/24/2012	01/01/2028		
83162CTB9	SBAP 1020B A - ABS			4	1	7,313	105,3030	7,173	6,812	7,293		(173)		4.140	2.492	FA	118	(2,071)	06/05/2014	02/01/2030		
83162CJR2	SBAP 1220C A - ABS	SD		4	1	466,915	100,2910	478,482	477,094	467,851		376		2.510	2.903	MS	3,992	5,917	09/08/2014	03/01/2032		
83162CLV3	SBAP 1220F A - ABS	SD		4	1	83,563	99,9060	83,484	83,563	83,563				2.420	2.427	JD	169	2,323	06/05/2012	06/01/2032		
83162CVA8	SBAP 1220I A - ABS			4	1	9,772	99,8180	10,043	10,061	9,990		9		2.200	2.735	MS	74	(308)	09/05/2014	09/01/2032		
83162CVB6	SBAP 1220J A - ABS	SD		4	1	428,443	99,8540	447,375	448,029	429,317		132		2.180	2.999	AO	2,442	11,168	06/05/2014	10/01/2032		
83162CVN0	SBAP 1320E A - ABS			4	1	10,686	98,6510	11,250	11,404	10,751		26		2.070	3.147	MN	39	(15)	04/01/2014	05/01/2033		
83162CVN0	SBAP 1320E A - ABS	SD		4	1	151,084	98,6510	158,396	160,562	151,428		350		2.070	3.139	MN	554	3,916	04/01/2014	05/01/2033		
83162CVP5	SBAP 1320F A - ABS			4	1	12,478	99,7510	12,674	12,706	12,498		2		2.450	2.760	JD	26	(47)	07/25/2014	06/01/2033		
83162CVP5	SBAP 1320F A - ABS	SD		4	1	438,218	99,7510	439,375	440,472	438,419		25		2.450	2.546	JD	899	11,284	07/10/2014	06/01/2033		
83162CVR1	SBAP 1320G A - ABS	SD		4	1	366,641	102,6680	368,732	359,150	366,113		(309)		3.150	2.827	JJ	5,657	7,581	09/05/2014	07/01/2033		
83162CWE9	SBAP 1420D A - ABS	SD		4	1	623,185	103,2480	640,656	620,502	622,976		(68)		3.110	3.058	AO	4,824	17,220	06/06/2014	04/01/2034		
83162CWG4	SBAP 1420E A - ABS			4	1	13,081	101,9700	13,339	13,081	13,081				3.000	3.018	MN	65	15	05/08/2014	05/01/2034		
83162CWH2	SBAP 1420F A - ABS			4	1	14,199	101,9220	14,303	14,033	14,190		(7)		2.990	2.821	JD	35	(416)	09/04/2014	06/01/2034		
83162CWH2	SBAP 1420F A - ABS	SD		4	1	470,030	101,9220	477,709	468,701	469,956		(55)		2.990	2.962	JD	1,168	13,928	09/04/2014	06/01/2034		
83162CWK5	SBAP 1420G A - ABS			4	1	13,733	101,0270	13,875	13,733	13,733				2.870	2.888	JJ	197	(212)	07/10/2014	07/01/2034		
83162CWN9	SBAP 1420I A - ABS			4	1	15,103	102,3110	15,304	14,958	15,094		(3)		2.920	2.785	MS	146	343	11/20/2014	09/01/2034		
83162CWN9	SBAP 1420I A - ABS	SD		4	1	198,050	102,3110	202,627	198,050	198,050				2.920	2.938	MS	1,928	4,546	09/11/2014	09/01/2034		
83162CXA6	SBAP 1520E E - ABS	SD		4	1	242,813	101,8040	247,194	242,813	242,813				2.770	2.792	MN	1,121	5,485	05/07/2015	05/01/2035		
83162CXD0	SBAP 1520G G - ABS	SD		4	1	430,978	102,0920	439,994	430,978	430,978				2.880	2.901	JJ	6,206	10,917	07/09/2015	07/01/2035		
83162CYH0	SBAP 1720B B - ABS			4	1	20,136	101,5970	20,457	20,136	20,136				2.820	2.853	FA	237	532	02/09/2017	02/01/2037		
83162CYU1	SBAP 1720H H - ABS	SD		4	1	183,892	101,2210	191,401	189,092	183,864		(28)		2.750	3.209	FA	2,167	5,325	01/16/2019	08/01/2037		
83162CYZ0	SBAP 1720K K - ABS	SD		4	1	346,767	101,3600	351,483	346,767	346,767				2.790	2.829	MN	1,612	9,549	11/09/2017	11/01/2037		
83162CZA4	SBAP 1720L L - ABS	SD		4	1	321,017	101,9220	327,187	321,017	321,017				2.780	2.820	JD	744	9,136	12/07/2017	12/01/2037		
83162CZR7	SBAP 1820H H - ABS	SD		4	1	178,466	105,9960	189,167	178,466	178,466				3.580	3.643	FA	2,662	6,300	08/09/2018	08/01/2038		
83162CZW6	SBAP 1820J J - ABS	SD		4	1	293,208	107,0860	313,985	293,208	293,208				3.770	3.839	AO	2,763	10,769	10/11/2018	10/01/2038		
0499999	Subtotal - U.S. Governments - Other Loan-Backed and Structured Securities					5,998,820	X X X	6,125,398	6,010,621	5,996,371	(2,588)			X X X	X X X	X X X	43,890	152,642	X X X	X X X		
0599999	Subtotal - U.S. Governments</																					

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	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
6500358P6	NEW YORK ST URBAN DEV CORP REV	SD		1	1FE	274,909	105.6790	290,617	275,000	274,939					3.350	3.354	MS	2,713	6,116	02/15/2019	03/15/2026
650035L30	NEW YORK ST URBAN DEV CORP REV	SD		1	1FE	15,616	102.0010	15,600	15,000	15,242		(106)			2.830	2.076	MS	125	425	05/18/2016	03/15/2022
797398DJ0	SAN DIEGO CNTY CALIF PENSION OBLIG	SD		1	1FE	265,073	102.4610	235,660	230,000	234,146		(6,518)			5.795	2.849	FA	5,035	13,329	12/19/2014	08/15/2020
977100AC0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	SD		1	1FE	568,547	112.2870	533,363	475,000	532,601		(7,975)			5.700	3.545	MN	4,513	27,075	03/04/2015	05/01/2026
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						2,497,925	X X X	2,501,966	2,409,000	2,469,762		(6,908)			X X X	X X X	X X X	23,921	67,888	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31288QCA6	FH 840965 - RMBS	SD		4	1	11,333	102.3050	11,352	11,096	11,329		(4)		3.296	2.803	MON	61	122	07/11/2019	05/01/2049	
31288QCA6	FH 840965 - RMBS	SD		4	1	617,654	102.3050	618,672	604,733	617,449		(205)		3.296	2.803	MON	3,337	6,652	07/11/2019	05/01/2049	
31300M7L1	FH 849899 - RMBS	SD		4	1	135,574	102.5240	133,731	130,438	138,197		1,005		2.854	1.872	MON	626	3,043	06/13/2016	06/01/2044	
3131Y9FR9	FH ZN2876 - RMBS	SD		4	1	475,940	107.7150	478,421	444,155	475,780		(160)		4.500	2.033	MON	1,666		11/15/2019	01/01/2049	
31347AJ47	FH 840283 - RMBS	SD		4	1	126,545	102.1900	126,471	123,760	128,856		975		2.640	2.165	MON	553	2,828	06/12/2017	04/01/2046	
3137AJYX6	FHR 3977C AD - CMO/RMBS	SD		4	1	6,331	100.2960	6,126	6,108	6,132		(36)		3.000	1.616	MON	15	420	05/22/2013	09/15/2029	
3137G1BW6	FWLS 17SC02 2A1 - CMO	SD		4	1	80,550	100.9901	79,639	78,859	80,301		23		3.500	2.561	MON	230	2,606	07/19/2017	05/25/2047	
3138ETM45	FN AL8478 - RMBS	SD		4	1	8,815	101.7270	8,628	8,481	9,018		(47)		2.627	1.971	MON	19	170	06/15/2016	09/01/2044	
3138ETM45	FN AL8478 - RMBS	SD		4	1	141,033	101.7270	138,044	135,700	144,280		(760)		2.627	1.971	MON	297	3,277	06/15/2016	09/01/2044	
3138ETND4	FN AL8487 - RMBS	SD		4	1	101,296	102.4080	100,859	98,488	103,110		(2,034)		2.698	1.800	MON	221	2,387	05/20/2016	04/01/2046	
3138ETWN2	FN AL8752 - RMBS	SD		4	1	9,851	101.4640	10,055	9,910	9,900		26		2.641	3.072	MON	22	260	08/23/2018	07/01/2046	
3138ETWN2	FN AL8752 - RMBS	SD		4	1	130,377	101.4640	133,081	131,161	131,025		338		2.641	3.072	MON	289	3,461	08/23/2018	07/01/2046	
3138Y7F98	FN AX5591 - RMBS	SD		4	1	10,162	101.8340	9,962	9,782	10,253		(247)		2.947	1.904	MON	24	226	07/18/2016	01/01/2045	
3138Y7F98	FN AX5591 - RMBS	SD		4	1	121,947	101.8340	119,542	117,389	123,036		(3,001)		2.947	1.904	MON	288	3,138	07/18/2016	01/01/2045	
3140J5YE3	FN BM1608 - RMBS	SD		4	1	160,384	101.5190	162,364	159,934	161,775		61		2.506	2.796	MON	334	3,966	01/31/2019	12/01/2045	
3140J7WG6	FN BM3346 - RMBS	SD		4	1	11,520	103.2380	11,491	11,130	11,532		12		4.389	2.573	MON	41	41	11/22/2019	06/01/2041	
3140J7WG6	FN BM3346 - RMBS	SD		4	1	345,601	103.2380	344,726	333,914	345,950		349		4.389	2.573	MON	1,221	1,235	11/22/2019	06/01/2041	
3140J8M83	FN BM3982 - RMBS	SD		4	1	142,528	104.8430	143,338	136,717	142,323		(205)		4.591	2.704	MON	523	5,264	02/21/2019	07/01/2042	
3140J8RT2	FN BM4097 - RMBS	SD		4	1	9,963	108.3580	10,218	9,430	9,950		(13)		4.500	2.986	MON	35	243	04/09/2019	07/01/2047	
3140J8RT2	FN BM4097 - RMBS	SD		4	1	582,018	108.3580	596,900	550,860	581,233		(785)		4.500	2.986	MON	2,066	14,460	04/09/2019	07/01/2047	
3140J9B83	FN BM4562 - RMBS	SD		4	1	167,997	101.6230	172,129	169,380	168,791		794		2.582	3.171	MON	364	4,016	01/09/2019	05/01/2047	
3140J9CG4	FN BM4570 - RMBS	SD		4	1	610,415	101.7100	608,866	598,630	612,133		1,718		3.026	2.859	MON	1,510	9,101	06/25/2019	12/01/2045	
3140J9QD6	FN BM4951 - RMBS	SD		4	1	9,338	107.5900	9,615	8,936	9,328		(10)		4.500	3.049	MON	34	265	03/14/2019	09/01/2048	
3140J9QD6	FN BM4951 - RMBS	SD		4	1	320,904	107.5900	330,393	307,085	320,561		(344)		4.500	3.049	MON	1,152	9,213	03/14/2019	09/01/2048	
3140JAGZ5	FN BM5615 - RMBS	SD		4	1	11,704	102.4230	11,674	11,398	11,744		39		3.600	2.502	MON	34	137	08/20/2019	12/01/2044	
3140JAGZ5	FN BM5615 - RMBS	SD		4	1	497,423	102.4230	496,141	484,404	499,100		1,678		3.600	2.502	MON	1,453	5,814	08/20/2019	12/01/2044	
3140JAJN6	FN BM5988 - RMBS	SD		4	1	12,832	102.0160	12,823	12,569	12,848		16		3.196	2.683	MON	33	168	07/11/2019	08/01/2048	
3140JAJN6	FN BM5988 - RMBS	SD		4	1	684,366	102.0160	683,872	670,357	685,234		868		3.196	2.683	MON	1,785	8,974	07/11/2019	08/01/2048	
3140JLZZ0	FN BN4359 - RMBS	SD		4	1	11,593	108.2140	11,873	10,972	11,534		(58)		4.500	2.699	MON	41	287	04/11/2019	02/01/2049	
3140JLZZ0	FN BN4359 - RMBS	SD		4	1	216,395	108.2140	221,633	204,810	215,303		(1,092)		4.500	2.699	MON	768	5,376	04/11/2019	02/01/2049	
35563PHF9	SCRT 184SC MA - CMO	SD		4	1	4,274	103.6359	4,520	4,362	4,287		11		3.500	4.103	MON	13	143	11/08/2018	03/25/2058	
35563PHF9	SCRT 184SC MA - CMO	SD		4	1	613,685	103.6359	649,089	626,316	615,634		1,631		3.500	4.103	MON	1,827	21,886	11/08/2018	03/25/2058	
35563PUJ7	SCRT 191SC MA - CMO	SD		4	1	396,356	103.2525	405,736	392,955	397,184		828		3.500	2.661	MON	1,146	11,469	03/07/2019	07/25/2058	
35563PKG3	SCRT 192SC MA - CMO	SD		4	1	395,151	103.9343	404,499	389,187	393,704		(1,447)		3.500	2.591	MON	1,135	9,098	05/08/2019	08/26/2058	
35563PLH0	SCRT 193SC MA - CMO	SD		4	1	15,794	103.9489	15,663	15,068	15,829		35		3.500	2.894	MON	44	220	08/06/2019	10/25/2058	
35563PLH0	SCRT 193SC MA - CMO	SD		4	1	839,081	103.9488	832,120	800,509	840,926		1,845		3.500	2.894	MON	2,335	11,674	08/06/2019	10/25/2058	
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						8,036,728	X X X	8,114,266	7,818,985	8,055,570		1,806		X X X	X X X	X X X	25,542	151,640	X X X	X X X	
3199999 Subtotal - U.S. Special Revenue, Special Assessment						10,534,653	X X X	10,616,232	10,227,985	10,525,332		(5,102)			X X X	X X X	X X X	49,463	219,527	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
007589AA2	ADVOCATE HEALTH AND HOSPITALS CORP			1.2	1FE	8,000	108.7390	8,699	8,000	8,000				3.829	3.829	FA	116	305	08/07/2018	08/15/2028	
007589AA2	ADVOCATE HEALTH AND HOSPITALS CORP	SD		1.2	1FE	253,000	108.7390	275,110	253,000	253,000				3.829	3.829	FA	3,660	9,660	08/07/2018	08/15/2028	
0258M0EL9	AMERICAN EXPRESS CREDIT CORP	SD		2	1FE	10,158	106.2320	10,623	10,000	10,127		(15)		3.300	3.300	MN	53	330	12/07/2017	05/03/2027	
0258M0EL9	AMERICAN EXPRESS CREDIT CORP	SD		2	1FE	213,320	106.2320	223,087	210,000	212,670		(323)		3.300	3.103	MN	1,117	6,930	12/07/2017	05/03/2027	
02665WCY5	AMERICAN HONDA FINANCE CORP	SD		1	1FE	7,993	100.7780	8,062	8,000	7,994		1		2.200	2.232	JD	2	88	06/24/2019	06/27/2022	
02665WCY5	AMERICAN HONDA FINANCE CORP	SD		1	1FE	403,628	100.7780	407,143	404,000	403,690		62		2.200	2.232	JD	99	4,444	06/24/2019	06/27/2022	
037833CU2	APPLE INC	SD		1.2	1FE	229,782	103.4440	237,921	230,000	229,859		30		2.850	2.865	MN	910	6,555	05/04/2017	05/11/2024	
04352EAA3	ASCENSION HEALTH	SD		1.2	1FE	8,000	99.0690	7,926	8,000	8,000				2.532	2.532	MN	26	12	10/16/2019	11/15/2029	
04352EAA3	ASCENSION HEALTH	SD		1.2	1FE	417,000	99.0690	413,118	417,000	417,000				2.532							

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	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During	Acquired	Stated Contractual Maturity Date
166764AH3	CHEVRON CORP			1,2	1FE	10,084		10,411	10,000	10,034		(10)			3.191	3.082	JD	6	319	06/04/2014	06/24/2023
166764AH3	CHEVRON CORP	SD		1,2	1FE	642,654		664,196	638,000	639,853		(536)			3.191	3.096	JD	396	20,359	06/04/2014	06/24/2023
17275RBJ0	CISCO SYSTEMS INC	SD		1,2	1FE	267,671		269,186	269,000	268,516		274			1.850	1.957	MS	1,396	4,977	11/09/2016	09/20/2021
24422EUM9	JOHN DEERE CAPITAL CORP			1,2	1FE	10,276		10,598	10,000	10,226		(50)			3.650	3.013	AO	80	365	01/31/2019	10/12/2023
24422EUM9	JOHN DEERE CAPITAL CORP	SD		1,2	1FE	775,861		800,149	755,000	772,053		(3,808)			3.650	3.013	AO	6,047	27,558	01/31/2019	10/12/2023
26442CAK0	DUKE ENERGY CAROLINAS LLC	SD		1,2	1FE	378,372		357,331	349,000	355,449		(5,214)			3.900	2.336	JD	605	13,611	05/29/2015	06/15/2021
36962G2T0	GENERAL ELECTRIC CO			1,2	2FE	17,450		15,161	15,000	15,151		(437)			5.550	2.551	MN	132	833	06/04/2014	05/04/2020
36962G2T0	GENERAL ELECTRIC CO	SD		1,2	2FE	1,005,713		873,279	864,000	874,059		(29,162)			5.550	2.097	MN	7,592	47,952	04/07/2016	05/04/2020
45866FAE4	INTERCONTINENTAL EXCHANGE INC			1,2	1FE	14,966		15,153	15,000	14,981		7			2.350	2.398	MS	104	353	08/10/2017	09/15/2022
45866FAE4	INTERCONTINENTAL EXCHANGE INC	SD		1,2	1FE	319,267		323,264	320,000	319,601		141			2.350	2.398	MS	2,214	7,520	08/10/2017	09/15/2022
46625HRS1	JPMORGAN CHASE & CO			1,2	1FE	104,080		15,672	15,000	14,192		107			3.200	4.161	JD	21	480	12/13/2018	06/15/2026
46647PAV8	JPMORGAN CHASE & CO	SD		1,2,5	1FE	815,176		814,892	730,000	814,635		(541)			4.203	2.677	JJ	13,466		12/10/2019	07/23/2029
637432ND3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	14,684		15,443	15,000	14,724		41			2.850	3.246	JJ	183	214	03/06/2019	01/27/2025
637432ND3	NATIONAL RURAL UTILITIES COOPERATIVE FIN	SD		1,2	1FE	435,615		458,154	445,000	436,820		1,205			2.850	3.246	JJ	5,425	6,341	03/06/2019	01/27/2025
66989HAD0	NOVARTIS CAPITAL CORP	SD		1,2	1FE	236,246		201,536	200,000	201,609		(5,107)			4.400	1.795	AO	1,638	8,800	11/06/2012	04/24/2020
68389XBK0	ORACLE CORP	SD		1,2	1FE	230,984		232,487	200,000	231,634		209			1.900	1.995	MS	1,298	4,408	11/09/2016	09/15/2021
69353REW4	PNC BANK NA	SD		2	1FE	883,089		894,926	892,000	889,238		2,027			2.150	2.389	AO	3,303	19,178	11/21/2016	04/29/2021
69371RN93	PACCAR FINANCIAL CORP	SD		1,2	1FE	301,852		305,558	302,000	301,942		49			2.800	2.817	MS	2,819	8,456	02/22/2018	03/01/2021
70213HAB4	PARTNERS HEALTHCARE SYSTEM INC			1	1FE	11,589		11,240	11,000	11,151		(97)			3.443	2.506	JJ	189	379	04/10/2015	07/01/2021
70213HAB4	PARTNERS HEALTHCARE SYSTEM INC	SD		1	1FE	457,245		443,457	434,000	439,950		(3,845)			3.443	2.506	JJ	7,471	14,943	04/10/2015	07/01/2021
744448CD1	PUBLIC SERVICE CO OF COLORADO	SD		1,2	1FE	256,179		271,226	270,000	268,560		1,596			3.200	3.829	MN	1,104	8,640	12/13/2010	11/15/2020
74456QBD7	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	10,893		10,582	10,000	10,483		(115)			3.750	2.460	MS	375	375	04/22/2016	03/15/2024
74456QBD7	PUBLIC SERVICE ELECTRIC AND GAS CO	SD		1,2	1FE	784,782		766,137	724,000	755,718		(7,516)			3.750	2.577	MS	7,994	27,150	04/22/2016	03/15/2024
784710AB1	SSM HEALTH CARE CORP			1,2	1FE	17,046		17,737	17,000	17,035		(10)			3.688	3.620	JD	52	627	11/16/2018	06/01/2023
784710AB1	SSM HEALTH CARE CORP	SD		1,2	1FE	389,171		400,658	384,000	388,410		(762)			3.688	3.300	JD	1,180	11,802	06/03/2019	06/01/2023
797440BN3	SAN DIEGO GAS & ELECTRIC CO			1	1FE	10,321		10,139	10,000	10,077		(46)			3.000	2.510	FA	113	300	05/30/2014	08/15/2021
797440BN3	SAN DIEGO GAS & ELECTRIC CO	SD		1	1FE	275,928		263,611	260,000	264,999		(3,011)			3.000	1.792	FA	2,947	7,800	04/07/2016	08/15/2021
797440BR4	SAN DIEGO GAS & ELECTRIC CO			1,2	1FE	15,750		15,686	15,000	15,308		(84)			3.600	2.964	MS	180	540	05/19/2014	09/01/2023
797440BR4	SAN DIEGO GAS & ELECTRIC CO	SD		1,2	1FE	392,447		407,831	390,000	391,007		(276)			3.600	3.519	MS	4,680	14,040	05/19/2014	09/01/2023
828807CN5	SIMON PROPERTY GROUP LP			1,2	1FE	16,747		17,338	17,000	16,866		41			2.750	3.019	FA	195	468	12/29/2016	02/01/2023
828807DB0	SIMON PROPERTY GROUP LP	SD		1,2	1FE	301,794		304,740	300,000	300,926		(401)			2.625	2.481	JD	350	7,875	10/12/2017	06/15/2022
841215AA4	SOUTHAVEN COMBINED CYCLE GENERATION LLC	SD		1	1FE	183,186		192,729	176,332	181,914		(294)			3.846	3.288	FA	2,562	5,881	07/07/2015	08/15/2033
857477AZ6	STATE STREET CORP			2,5	1FE	14,000		14,195	14,000	14,000					2.653	2.654	MN	47	371	05/10/2017	05/15/2023
857477AZ6	STATE STREET CORP	SD		2,5	1FE	365,000		370,084	365,000	365,000					2.653	2.654	MN	1,237	9,683	05/10/2017	05/15/2023
88579YBB6	3M CO			1,2	1FE	10,117		10,467	10,000	10,098		(19)			3.250	2.991	FA	163	124	02/12/2019	02/14/2024
89236TCZ6	TOYOTA MOTOR CREDIT CORP	SD		1	1FE	775,006		792,092	791,000	786,014		3,825			1.900	2.408	AO	3,465	15,029	01/19/2017	04/08/2021
927804FQ2	VIRGINIA ELECTRIC AND POWER CO	SD		1,2	2FE	837,391		859,450	820,000	827,788		(1,856)			3.450	3.188	FA	10,887	28,290	06/04/2014	02/15/2024
931142EK5	WALMART INC	SD		1,2	1FE	284,923		299,678	285,000	284,945		15			3.400	3.406	JD	135	9,690	06/20/2018	06/12/2046
931142EL3	WALMART INC	SD		1,2	1FE	294,640		306,077	295,000	294,678		38			2.850	2.876	JJ	4,040	1,752	04/16/2019	07/08/2024
949746RW3	WELLS FARGO & CO	SD		1,2	1FE	338,704		361,070	351,000	342,331		1,210			3.000	3.439	AO	2,018	10,530	11/22/2016	04/22/2026
95000U2C6	WELLS FARGO & CO			1,2	1FE	14,973		15,860	15,000	14,978		5			3.750	3.790	JJ	285	281	01/16/2019	01/24/2024
95000U2C6	WELLS FARGO & CO	SD		1,2	1FE	419,240		444,079	420,000	419,372		132			3.750	3.790	JJ	6,869	7,875	01/16/2019	01/24/2024
3299999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					17,755,627		17,902,063	17,348,332	17,520,146		(55,163)			X X X	X X X	X X X	135,225	471,369	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06650AAC1	BANK 17BNK8 ASB - CMBS	SD		4	1FE	345,180		368,429	352,000	346,138		897			3.314	3.657	MON	972	11,665	12/04/2018	11/18/2050
12592RBF5	COMM 14CR21 A3 - CMBS	SD		4	1FE	309,415		321,898	307,386	309,165		(250)			3.528	3.395	MON	904	9,970	01/10/2019	12/12/2047
12624PAE5	COMM 12CRE3 A3 - CMBS			4	1FE	15,350		15,832	15,646	15,439		72			2.822	3.354	MON	37	442	10/02/2018	10/17/2045
12625KAD7	COMM 13CRE8 A4 - CMBS			4	1FE	11,724		11,217	10,862	11,465		(69)			3.334	1.563	MON	30	51	07/21/2016	06/12/2046
12625KAD7	COMM 13CRE8 A4 - CMBS	SD		4	1FE	352,751		342,684	331,826	347,061		(1,706)			3.334	2.157	MON	922	8,686	08/22/2017	06/12/2046
17327GAX2	CGCMT 18C6 A3 - CMBS	SD		4	1FE	147,445		146,962	132,000	147,323		(122)			4.145	1.817	MON	456		12/02/2019	11/10/2051
302966AL0	FRESB 18SB56 A1F - CMBS	SD		4	1Z	310,711		331,668	309,880	310,590		(118)			3.700	3.657	MON	955	11,466	12/07/2018	10/25/2028
30306NAE7	FRESB 18SB46 A5H - CMBS			4	1Z	13,166		13,454	13,241	13,104		(40)			2.890	2.691	MON	32	381	02/14/2018	12/25/2037
30306NAE7	FRESB 18SB46 A5H - CMBS	SD		4	1Z	220,054		224,877	221,320	219,030		(661)			2.890	2.691	MON	533	6,387	02/14/2018	12/25/2037
30308MAG2	FRESB 19SB58 AF - CMBS	SD		4	1Z	444,573		467,895	442,516	444,388		(185)			3.610	3.540	MON	1,331	14,644	01/10/2019	10/25/2038
36192BAY3	GSMC 12GC6 A3 - CMBS	SD		4	1FE	273,242		274,794	269,980	272,158		(1,084)			3.482	2.955	MON	783	7,051	03/15/2019	01/12/2045
36192KAT4	GSMC 12GCJ7 A4 - CMBS	SD		4	1FE	671,903		638,873	630,090	645,584		(8,085)			3.377	1.678	MON	1,773	21,079	06/08/2017	05/12/2045
36260JAB3	GSMC 19GC39 A2 - CMBS	SD		4	1FE	270,866		274,087	263,000	269,899		(967)			3.457	2.785	MON	758	5,304	05/09/2019	05/10/2052
46634SAC9	JPMCC 12C6 A3 - CMBS			4	1FE	12,089		11,773	11,455	11,794		(112)			3.507	2.096	MON	33	420	11/28/2016	05/17/2045
61762DAV3	MSBAM 13C9 A3 - CMBS	SD		4	1FE	555,178		560,898	551,816	553,427		(641)			2.834	2.694	MON	1,303	15,448	03/21/2017	05/17/2046
90269GAC5																					

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	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
90353KAW9	UBSCM 18C13 ASB - CMBS	SD		4	1FE	341,959	110.1332	365,642	332,000	340,424		(1,258)			4.241	3.781	MON	1,173	14,080	09/21/2018	10/17/2051	
92890NAU3	WFRBS 12C10 A3 - CMBS			4	1FE	15,941	101.6735	16,268	16,000	15,941		11			2.875	2.987	MON	38	393	02/25/2019	12/15/2045	
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,796,051	XXX	5,848,612	5,643,169	5,724,807		(24,842)			XXX	XXX	XXX	15,885	175,630	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
02005AGU6	AMOT 182 A - ABS			4	1FE	10,000	101.7585	10,176	10,000	10,000		1			3.290	3.316	MON	15	329	05/22/2018	05/15/2023	
02005AGU6	AMOT 182 A - ABS	SD		4	1FE	609,994	101.7585	620,727	610,000	609,997		37			3.290	3.316	MON	892	20,069	05/22/2018	05/15/2023	
02377BAB2	AMERICAN AIRLINES INC - ABS			1	1FE	12,514	105.5010	13,202	12,514	12,514					3.600	3.599	MS	124	216	09/10/2015	03/22/2029	
02377BAB2	AMERICAN AIRLINES INC - ABS	SD		1	1FE	554,163	105.5010	584,404	553,932	554,098		(15)			3.600	3.594	MS	5,484	18,541	09/10/2015	03/22/2029	
05522RCY2	BACCT 181 A - ABS			4	1FE	7,999	100.9853	8,079	8,000	8,000					2.700	2.723	MON	10	216	02/16/2018	07/17/2023	
05522RCY2	BACCT 181 A - ABS	SD		4	1FE	356,951	100.9853	360,518	357,000	356,984		30			2.700	2.723	MON	428	9,639	02/16/2018	07/17/2023	
05586CAC8	BMWLT 181 A3 - ABS			4	1FE	489,932	100.9092	494,455	490,000	489,976		35			3.260	3.290	MON	35	488	10/10/2018	07/20/2021	
17305EGK5	CCCIT 18A1 A1 - ABS			4	1FE	763,334	100.6887	774,296	769,000	766,464		2,341			2.490	2.809	JJ	8,563	19,148	08/28/2018	01/20/2023	
210795PZ7	UNITED AIRLINES INC - ABS			1	1FE	10,990	105.0740	11,433	10,881	10,966		(15)			4.150	3.915	AO	100	442	04/24/2018	10/11/2025	
210795PZ7	UNITED AIRLINES INC - ABS	SD		1	1FE	254,830	105.0739	256,536	244,148	251,539		(1,344)			4.150	3.252	AO	2,252	9,410	03/06/2017	10/11/2025	
210795QB9	UNITED AIRLINES INC - ABS			1	1FE	12,255	105.5267	12,547	11,890	12,154		(42)			4.000	3.401	AO	82	345	03/14/2017	04/29/2026	
210795QB9	UNITED AIRLINES INC - ABS	SD		1	1FE	257,362	105.5267	263,489	249,689	255,233		(877)			4.000	3.401	AO	1,720	9,293	03/14/2017	04/29/2026	
24736XAA6	DELTA AIR LINES INC - ABS			1	1FE	11,473	106.0858	12,279	11,575	11,484		10			3.625	3.775	JJ	176	405	07/02/2018	01/30/2029	
24736XAA6	DELTA AIR LINES INC - ABS	SD		1	1FE	181,893	106.0858	192,962	181,893	181,893					3.625	3.625	JJ	2,766	6,094	08/10/2015	01/30/2029	
24737BAA3	DAL 191AA AA - ABS			4	1FE	14,000	104.0253	14,564	14,000	14,000					3.204	3.203	AO	82	277	03/06/2019	10/25/2025	
24737BAA3	DAL 191AA AA - ABS	SD		4	1FE	308,000	104.0253	320,398	308,000	308,000					3.204	3.203	AO	1,809	6,085	03/06/2019	10/25/2025	
34531EAE6	FORDO 17A A4 - ABS			4	1FE	19,997	99.9520	19,990	20,000	19,999		1			1.920	1.932	MON	17	384	01/18/2017	04/15/2022	
36255PAD2	GMCAR 181 A3 - ABS			4	1FE	11,012	100.2640	11,043	11,014	11,013		1			2.320	2.341	MON	11	256	01/09/2018	07/18/2022	
36255PAD2	GMCAR 181 A3 - ABS	SD		4	1FE	598,295	100.2640	600,011	598,431	598,397		51			2.320	2.341	MON	578	13,884	01/09/2018	07/18/2022	
36256XAD4	GMCAR 191 A3 - ABS			4	1FE	15,998	101.3738	16,220	16,000	15,999		1			2.970	2.995	MON	20	440	01/08/2019	11/16/2023	
43814TAD4	HAROT 171 A4 - ABS			4	1FE	398,973	100.0457	399,182	399,000	398,991		7			2.050	2.061	MON	227	8,179	03/21/2017	06/21/2023	
43815HAC1	HAROT 183 A3 - ABS			4	1FE	19,997	101.0077	20,202	20,000	19,999					2.950	2.974	MON	16	590	08/21/2018	08/22/2022	
43815HAC1	HAROT 183 A3 - ABS	SD		4	1FE	209,971	101.0078	212,116	210,000	209,987		12			2.950	2.974	MON	172	6,195	08/21/2018	08/22/2022	
47787XAC1	JDOT 2017 A3 - ABS			4	1FE	68,459	99.9713	68,449	68,469	68,468		2			1.780	1.795	MON	54	1,153	02/22/2017	04/15/2021	
65478AAE3	NAROT 15C A4 - ABS			4	1FE	155,370	99.9515	155,330	155,405	155,404		6			1.670	1.682	MON	115	2,595	10/06/2015	02/15/2022	
84474YAA4	SOUTHWEST AIRLINES CO - ABS			1	1FE	183,829	105.3452	169,344	160,752	166,780		(1,999)			6.150	3.350	FA	4,119	10,883	05/18/2012	02/01/2024	
89190BAE8	TAOT 17B A4 - ABS			4	1FE	344,907	100.0865	345,298	345,000	344,971		25			2.050	2.066	MON	314	7,072	05/09/2017	09/15/2022	
89238BAD4	TAOT 18A A3 - ABS			4	1FE	12,232	100.2614	12,264	12,232	12,232		0			2.350	2.362	MON	13	287	01/23/2018	05/16/2022	
89238BAD4	TAOT 18A A3 - ABS	SD		4	1FE	270,990	100.2614	271,701	270,993	270,992		1			2.350	2.362	MON	1	6,368	01/23/2018	05/16/2022	
92347YAA2	VZOT 19A A1A - ABS			4	1FE	13,997	101.6353	14,229	14,000	13,998		1			2.930	2.956	MON	47	281	03/05/2019	09/20/2023	
92347YAA2	VZOT 19A A1A - ABS	SD		4	1FE	234,953	101.6353	238,843	235,000	234,969		16			2.930	2.956	MON	784	4,724	03/05/2019	09/20/2023	
92349GAA9	VZOT 19B A1A - ABS			4	1FE	14,999	100.7176	15,108	15,000	14,999		0			2.330	2.344	MON	11	183	06/04/2019	12/20/2023	
92349GAA9	VZOT 19B A1A - ABS	SD		4	1FE	419,971	100.7176	423,014	420,000	419,979		8			2.330	2.344	MON	299	5,110	06/04/2019	12/20/2023	
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,849,640	XXX	6,942,408	6,813,817	6,830,484		(1,703)			XXX	XXX	XXX	32,072	185,069	XXX	XXX	
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						30,401,318	XXX	30,693,083	29,805,318	30,075,437		(81,708)				XXX	XXX	XXX	183,182	832,068	XXX	XXX
7699999 Subtotals - Issuer Obligations						64,669,495	XXX	66,913,099	65,137,306	65,634,357		370,676				XXX	XXX	XXX	332,358	1,079,456	XXX	XXX
7799999 Subtotals - Residential Mortgage-Backed Securities						8,036,728	XXX	8,114,266	7,818,985	8,055,570		1,806				XXX	XXX	XXX	25,542	151,640	XXX	XXX
7899999 Subtotals - Commercial Mortgage-Backed Securities						5,796,051	XXX	5,848,612	5,643,169	5,724,807		(24,842)				XXX	XXX	XXX	15,885	175,630	XXX	XXX
7999999 Subtotals - Other Loan-Backed and Structured Securities						12,848,459	XXX	13,067,806	12,824,437	12,826,855		(4,291)				XXX	XXX	XXX	75,963	337,711	XXX	XXX
8399999 Grand Total - Bonds						91,350,733	XXX	93,943,783	91,423,897	92,241,588		370,676				XXX	XXX	XXX	449,747	1,744,437	XXX	XXX

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E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned NONE

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
Bonds - U.S. Governments								
83162CC27	SBAP 1920F A - ABS		06/06/2019	VARIOUS	X X X	450,000	450,000	
83162CYU1	SBAP 1720H CTF - ABS		01/16/2019	FIRST TENNESSEE BANK N A BOND	X X X	197,363	202,944	2,651
9128284V9	UNITED STATES TREASURY		03/28/2019	NOMURA SECURITIES/FIXED INCOME	X X X	488,145	469,000	1,564
9128285D8	UNITED STATES TREASURY		02/27/2019	VARIOUS	X X X	2,770,427	2,727,000	31,541
9128285W6	UNITED STATES TREASURY		05/31/2019	VARIOUS	X X X	696,177	683,648	959
9128286B1	UNITED STATES TREASURY		09/27/2019	VARIOUS	X X X	2,248,666	2,131,000	23,083
9128286N5	UNITED STATES TREASURY		04/30/2019	MLPFS INC FIXED INCOME	X X X	1,068,547	1,064,390	233
9128286Z8	UNITED STATES TREASURY		12/30/2019	VARIOUS	X X X	4,821,469	4,781,000	20,892
9128287D6	UNITED STATES TREASURY		10/01/2019	VARIOUS	X X X	640,648	640,097	153
912828K74	UNITED STATES TREASURY		11/15/2019	Unknown	X X X	101,652	100,000	516
912828M80	UNITED STATES TREASURY		03/01/2019	Not Provided	X X X	196,109	200,000	1,033
912828N71	UNITED STATES TREASURY		11/18/2019	Unknown	X X X	110,629	108,025	233
912828V49	UNITED STATES TREASURY		12/01/2019	Unknown	X X X	107,513	106,259	138
912828V98	UNITED STATES TREASURY		11/15/2019	Unknown	X X X	103,449	100,000	581
912828Y38	UNITED STATES TREASURY		11/29/2019	VARIOUS	X X X	830,755	807,225	1,813
912828YQ7	UNITED STATES TREASURY		11/15/2019	Unknown	X X X	99,238	100,000	80
912828YS3	UNITED STATES TREASURY		11/27/2019	RBC CAPITAL MARKETS	X X X	13,981	14,000	9
0599999 Subtotal - Bonds - U.S. Governments						14,944,770	14,684,588	85,479
Bonds - U.S. Special Revenue, Special Assessment								
31288QCA6	FH 840965 - RMBS		07/11/2019	MLPFS INC FIXED INCOME	X X X	665,504	651,582	1,373
3131Y9FR9	FH ZN2876 - RMBS		12/01/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	475,940	444,155	611
3140J7WG6	FN BM3346 - RMBS		11/22/2019	CHASE SECURITIES	X X X	374,462	361,799	1,070
3140J8M83	FN BM3982 - RMBS		02/21/2019	CHASE SECURITIES	X X X	191,541	183,732	536
3140J8RT2	FN BM4097 - RMBS		05/01/2019	GOLDMAN	X X X	769,117	727,943	1,092
3140J9B83	FN BM4562 - RMBS		01/09/2019	BNP PARIBAS SECURITIES BOND	X X X	192,542	194,127	321
3140J9CG4	FN BM4570 - RMBS		06/25/2019	Stifel Nicolaus & Co.	X X X	702,503	688,940	1,458
3140J9QD6	FN BM4951 - RMBS		04/01/2019	MLPFS INC FIXED INCOME	X X X	453,494	433,966	488
3140JAGZ5	FN BM5615 - RMBS		08/20/2019	BNP PARIBAS SECURITIES BOND	X X X	619,851	603,628	1,244
3140JAUN6	FN BM5988 - RMBS		07/11/2019	Stifel Nicolaus & Co.	X X X	794,760	778,492	1,601
3140JLZZ0	FN BN4359 - RMBS		05/01/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	279,257	264,307	396
35563PJF7	FHLMC-191-MA - MBS		03/07/2019	MLPFS INC FIXED INCOME	X X X	440,783	437,000	510
35563PKG3	SCRT 192SC MA - CMO		05/08/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	426,436	420,000	1,797
35563PLH0	SCRT 193SC MA - CMO		08/06/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	907,727	866,000	1,095
59447TUG6	MICHIGAN FIN AUTH REV		04/03/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	480,000	480,000	
6500358P6	NEW YORK ST URBAN DEV CORP REV		02/15/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	274,909	275,000	870
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						8,048,826	7,810,671	14,461
Bonds - Industrial and Miscellaneous (Unaffiliated)								
02665WCY5	AMERICAN HONDA FINANCE CORP	C	06/24/2019	MLPFS INC FIXED INCOME	X X X	411,621	412,000	
04352EAA3	ASCENSION HEALTH		10/16/2019	MORGAN STANLEY DEAN WITTER	X X X	425,000	425,000	
06050TMJ8	BANK OF AMERICA NA		01/22/2019	MLPFS INC FIXED INCOME	X X X	610,000	610,000	
06051GHT9	BANK OF AMERICA CORP		04/17/2019	MLPFS INC FIXED INCOME	X X X	150,000	150,000	
06406RAG2	BANK OF NEW YORK MELLON		02/01/2019	HSBC SECURITIES INC.	X X X	1,572,444	1,550,000	14,617
12592RBF5	COMM 14CR21 A3 - CMBS		01/10/2019	GOLDMAN	X X X	331,172	329,000	419
17327GAX2	CGCMT 18C6 A3 - CMBS		12/02/2019	VARIOUS	X X X	147,445	132,000	46
24422EUM9	JOHN DEERE CAPITAL CORP		01/31/2019	MarketAxess	X X X	924,867	900,000	10,220
24737BAA3	DAL 191AA AA - ABS		03/06/2019	Credit Suisse First Boston	X X X	357,000	357,000	
30308MAG2	FRESB 19SB58 AF - CMBS		02/01/2019	CHASE SECURITIES	X X X	461,133	459,000	967
36192BAY3	GSMS 12GC6 A3 - CMBS		03/15/2019	VARIOUS	X X X	273,242	269,980	470
36256XAD4	GMCAR 191 A3 - ABS		01/08/2019	RBC CAPITAL MARKETS	X X X	70,992	71,000	
36260JAB3	GSMS 19GC39 A2 - CMBS		05/09/2019	GOLDMAN	X X X	270,866	263,000	574
46647PAV8	JPMORGAN CHASE & CO		12/10/2019	SUMRIDGE PARTNERS LLC	X X X	815,176	730,000	11,847

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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
637432ND3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		03/06/2019	Deutsche Bank	X X X	518,822	530,000	1,720
784710AB1	SSM HEALTH CARE CORP		06/03/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	133,171	128,000	52
88579YBB6	3M CO		02/12/2019	MORGAN STANLEY DEAN WITTER	X X X	60,703	60,000	43
90349GBF1	UBSBB 13C6 A4 - CMBS		01/11/2019	MLPFS INC FIXED INCOME	X X X	41,058	41,000	52
92347YAA2	VZOT 19A A1A - ABS		03/05/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	278,944	279,000	
92349GAA9	VZOT 19B A1A - ABS		06/04/2019	MITSUBISHI UFJ SECURITIES	X X X	499,965	500,000	
92890NAU3	WFRBS 12C10 A3 - CMBS		02/25/2019	WELLS FARGO SECURITIES	X X X	13,911	14,000	29
931142EL3	WALMART INC		04/16/2019	MIZUHO SECURITIES	X X X	294,640	295,000	
95000U2C6	WELLS FARGO & CO		01/16/2019	WELLS FARGO SECURITIES	X X X	499,095	500,000	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					9,161,269	9,004,980	41,056
8399997	Subtotal - Bonds - Part 3					32,154,864	31,500,239	140,996
8399998	Summary item from Part 5 for Bonds					2,582,267	2,557,633	12,306
8399999	Subtotal - Bonds					34,737,131	34,057,872	153,301
9999999	Totals					34,737,131	X X X	153,301

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Governments																					
83162CC27	SBAP 1920F A - ABS		12/01/2019	Paydown	X X X	8,995	8,995	8,995							8,995					110	06/01/2039
83162CPD9	SBAP 0420K A - ABS		12/01/2019	Paydown	X X X	29,130	29,130	32,260	31,782		(2,652)		(2,652)		29,130					(933)	11/01/2024
83162CRA3	SBAP 0720E A - ABS		12/01/2019	Paydown	X X X	14,115	14,115	16,226	16,357		(2,242)		(2,242)				0	0	(605)		05/01/2027
83162CRN5	SBAP 0820A A - ABS		08/01/2019	Paydown	X X X	24,189	24,189	27,241	27,183		(2,994)		(2,994)						(81)		01/01/2028
83162CTB9	SBAP 1020B A - ABS		09/01/2019	VARIOUS	X X X	92,823	89,614	96,209	98,221		(2,637)		(2,637)		95,584		(2,761)	(2,761)	5,505		02/01/2030
83162CUR2	SBAP 1220C A - ABS		10/01/2019	Paydown	X X X	78,546	78,546	76,870	76,962		1,584		1,584		78,546				7,849		03/01/2032
83162CUV3	SBAP 1220F A - ABS		12/01/2019	Paydown	X X X	18,630	18,630	18,630	18,630						18,630				115		06/01/2032
83162CVA8	SBAP 1220I A - ABS		10/01/2019	VARIOUS	X X X	142,356	144,262	139,217	139,383						139,840		2,516	2,516	3,011		09/01/2032
83162CVB6	SBAP 1220J A - ABS		11/01/2019	Paydown	X X X	95,517	95,517	91,341	91,499		4,017		4,017		95,517				561		10/01/2032
83162CVN0	SBAP 1320E A - ABS		12/01/2019	VARIOUS	X X X	55,380	56,092	52,651	52,688		1,607		1,607		54,371		1,009	1,009	568		05/01/2033
83162CVP5	SBAP 1320F A - ABS		12/01/2019	VARIOUS	X X X	140,150	140,332	139,170	139,261		615		615		139,876		274	274	3,010		06/01/2033
83162CVR1	SBAP 1320G A - ABS		08/01/2019	Paydown	X X X	45,888	45,888	46,845	46,817		(929)		(929)		45,888		0	0	5,253		07/01/2033
83162CWE9	SBAP 1420D A - ABS		11/01/2019	Paydown	X X X	83,217	83,217	83,576	83,558		(341)		(341)		83,217				4,818		04/01/2034
83162CWX4	SBAP 1420E A - ABS		12/01/2019	VARIOUS	X X X	26,540	26,198	26,198	26,198						26,198		341	341	899		05/01/2034
83162CWH2	SBAP 1420F A - ABS		12/01/2019	VARIOUS	X X X	160,280	158,944	160,293	160,274		(297)		(297)		159,977		303	303	4,422		06/01/2034
83162CWX5	SBAP 1420G A - ABS		08/01/2019	VARIOUS	X X X	156,279	155,186	155,186	155,186						155,186		1,093	1,093	4,838		07/01/2034
83162CWN9	SBAP 1420I A - ABS		10/01/2019	VARIOUS	X X X	78,252	77,813	77,835	77,834		(21)		(21)		77,813		439	439	3,429		09/01/2034
83162CXA6	SBAP 1520E E - ABS		12/01/2019	Paydown	X X X	42,474	42,474	42,474	42,474						42,474				2,715		05/01/2035
83162CXD0	SBAP 1520G G - ABS		08/01/2019	Paydown	X X X	36,795	36,795	36,795	36,795						36,795		0	0	2,570		07/01/2035
83162CYH0	SBAP 1720B B - ABS		09/01/2019	VARIOUS	X X X	126,457	125,691	125,691	125,691						125,691		765	765	3,176		02/01/2037
83162CYU1	SBAP 1720H H - ABS		08/01/2019	Paydown	X X X	13,852	13,852	13,471			381		381		13,852				320		08/01/2037
83162CYX5	SBAP 1720J J - ABS		07/01/2019	VARIOUS	X X X	46,004	45,666	45,666	45,666						45,666		338	338	936		10/01/2037
83162CZ0	SBAP 1720K K - ABS		12/01/2019	VARIOUS	X X X	94,816	94,543	94,543	94,543						94,543		273	273	2,072		11/01/2037
83162CZA7	SBAP 1720L L - ABS		12/01/2019	VARIOUS	X X X	410,530	400,180	400,180	400,180						400,180		10,350	10,350	7,904		12/01/2037
83162CZR7	SBAP 1820H H - ABS		08/01/2019	VARIOUS	X X X	48,091	46,534	46,534	46,534						46,534		1,556	1,556	1,369		08/01/2038
83162CZU0	SBAP 1820I I - ABS		06/10/2019	VARIOUS	X X X	62,476	60,000	60,000	60,000						60,000		2,476	2,476	1,589		09/01/2038
83162CZW6	SBAP 1820J J - ABS		10/01/2019	Paydown	X X X	16,792	16,792	16,792	16,792						16,792		0	0	499		10/01/2038
912810FR4	UNITED STATES TREASURY		06/12/2019	SG COWEN SECURITIES CORP	X X X	96,212	86,492	96,569	96,456	(6,239)	(786)		(7,025)		89,431		6,780	6,780	1,864		01/15/2025
912810FS2	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	65,345	59,040	63,533	64,423	(3,728)	(366)		(4,094)		60,329		5,015	5,015	1,071		01/15/2026
912810PS1	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	56,579	49,264	56,449	56,638	(2,090)	(428)		(2,518)		54,120		2,459	2,459	1,061		01/15/2027
9128282L3	UNITED STATES TREASURY		06/12/2019	BARCLAYS CAPITAL INC FIXED INC	X X X	170,010	169,745	161,537	165,303	(3,484)	164		(3,320)		161,982		8,028	8,028	577		07/15/2027
9128283F5	UNITED STATES TREASURY		12/10/2019	VARIOUS	X X X	1,190,029	1,166,000	1,106,181	1,110,273		3,941		3,941		1,114,214		75,815	75,815	21,506		11/15/2027
9128283R9	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	175,958	174,533	166,791	170,693	(3,689)	124		(3,566)		167,127		8,831	8,831	792		01/15/2028
9128283U2	UNITED STATES TREASURY		09/01/2019	VARIOUS	X X X	3,482,872	3,473,000	3,423,967	3,430,550		1,968		1,968		3,432,519		50,353	50,353	45,321		01/31/2023
9128283W8	UNITED STATES TREASURY		12/10/2019	VARIOUS	X X X	667,084	627,000	620,906	621,166		384		384		621,550		45,534	45,534	19,488		02/15/2028
9128284H0	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	72,426	71,789	69,985	71,103	(1,093)	16		(1,077)		70,026		2,400	2,400	294		04/15/2023
9128284S6	UNITED STATES TREASURY		09/01/2019	VARIOUS	X X X	3,525,298	3,417,000	3,408,749	3,409,237		910		910		3,410,146		115,152	115,152	51,060		05/31/2023
9128284V9	UNITED STATES TREASURY		06/11/2019	NOMURA SECURITIES/FIXED INCOME	X X X	55,234	52,000	54,123			(42)		(42)		54,081		1,153	1,153	483		08/15/2028
9128285D8	UNITED STATES TREASURY		11/15/2019	VARIOUS	X X X	3,949,423	3,843,000	3,839,116	3,711,287		54		54		3,839,413		110,010	110,010	65,049		09/30/2023
9128285W6	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	21,044	20,177	21,045			(3)		(3)		21,042		2	2	73		01/15/2029
9128286N5	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	154,696	153,526	152,937			(14)		(14)		152,923		1,772	1,772	124		04/15/2024
912828B25	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	211,288	208,527	199,982	210,255	(13,194)	(290)		(13,484)		196,774		14,513	14,513	1,182		01/15/2024
912828C99	UNITED STATES TREASURY		01/31/2019	DEUTSCHE BANK ALEX BROWN	X X X	137,909	138,755	131,545	139,259		(8,270)		(8,284)		130,976		6,934	6,934	52		04/15/2019
912828H45	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	205,556	206,500	194,913	206,432	(12,897)	(159)		(13,055)		193,377		12,179	12,179	468		01/15/2025
912828K33	UNITED STATES TREASURY		07/31/2019	VARIOUS	X X X	1,305,008	1,312,012	1,249,233	1,318,509	(85,818)	(1,661)		(87,480)		1,231,029		73,979	73,979	894		04/15/2020
912828LA6	UNITED STATES TREASURY		01/31/2019	BNP PARIBAS SECURITIES BOND	X X X	244,257	243,164	255,192	246,822	(16,304)	(457)		(16,761)		230,061		14,196	14,196	2,498		07/15/2019
912828MF4	UNITED STATES TREASURY		01/31/2019	GOLDMAN	X X X	130,756	130,537	131,440	133,297	(8,190)	(191)		(8,381)		124,916		5,841	5,841	983		01/15/2020

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3140JLZZ0	FN BN4359 - RMBS		12/01/2019	VARIOUS	X X X	50,296	48,525	51,269			(1,097)		(1,097)		50,173		124	124	443	02/01/2049
341271AA2	FLORIDA ST BRD ADMIN FIN CORP REV		07/01/2019	VARIOUS	X X X	254,960	255,000	259,197	255,680		(669)		(669)		255,011		(51)	(51)	5,470	07/01/2019
341271AB0	FLORIDA ST BRD ADMIN FIN CORP REV		06/10/2019	FUNB FUNDS II	X X X	25,168	25,000	24,998	24,999		0		0		24,999		169	169	625	07/01/2021
35563PHF9	SCRT 184SC MA - CMO		12/01/2019	VARIOUS	X X X	210,401	207,772	203,582	203,687		1,910		1,910		205,597		4,804	4,804	4,242	03/25/2058
35563PJF7	SCRT 191SC MA - CMO		12/01/2019	Paydown	X X X	44,045	44,045	44,427			(381)		(381)		44,045		0	0	745	07/25/2058
35563PKG3	SCRT 192SC MA - CMO		12/01/2019	Paydown	X X X	30,813	30,813	31,285			(472)		(472)		30,813		0	0	400	08/26/2058
35563PLH0	SCRT 193SC MA - CMO		12/01/2019	Paydown	X X X	50,423	50,423	52,852			(2,430)		(2,430)		50,423		0	0	455	10/25/2058
485429Y24	KANSAS ST DEV FIN AUTH REV		04/15/2019	Maturity @ 100.00	X X X	285,000	285,000	285,000	285,000						285,000				3,218	04/15/2019
59447TUG6	MICHIGAN FIN AUTH REV		06/10/2019	FUNB FUNDS II	X X X	66,112	65,000	65,000							65,000		1,112	1,112	302	09/01/2049
645913AX2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION		02/15/2019	Maturity @ 100.00	X X X	360,000	360,000	317,549	358,835		1,165		1,165		360,000					02/15/2019
64990CEQ0	NEW YORK STATE DORMITORY AUTHORITY		06/10/2019	MarketAxess	X X X	83,716	85,000	85,000	85,000						85,000		(1,284)	(1,284)	1,703	07/01/2022
650035L30	NEW YORK ST URBAN DEV CORP REV		07/01/2019	SUMRIDGE PARTNERS LLC	X X X	100,534	100,000	104,105	102,323		(313)		(313)		102,010		(1,476)	(1,476)	2,099	03/15/2022
797398DJ0	SAN DIEGO CNTY CALIF PENSION OBLIG		06/10/2019	RAYMOND JAMES/FI	X X X	51,897	50,000	57,625	52,318		(627)		(627)		51,692		205	205	2,390	08/15/2020
977100AC0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		06/10/2019	VARIOUS	X X X	123,911	115,000	135,447	130,575		(749)		(749)		129,826		(5,915)	(5,915)	3,732	05/01/2026
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						3,470,690	3,444,601	3,480,474	2,541,825		(35,805)		(35,805)		3,479,063		(8,373)	(8,373)	52,122	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
007589AA2	ADVOCATE HEALTH AND HOSPITALS CORP		06/10/2019	JANE STREET EXECUTION SERVICES LLC	X X X	53,719	50,000	50,000	50,000						50,000		3,719	3,719	1,574	08/15/2028
02005AGU6	AMOT 182 A - ABS		07/01/2019	WELLS FARGO SECURITIES	X X X	101,625	100,000	99,999	99,993		6		6		99,999		1,626	1,626	1,618	05/15/2023
02377BAB2	AMERICAN AIRLINES INC - ABS		10/01/2019	VARIOUS	X X X	131,356	129,143	129,203	129,190		(13)		(13)		129,177		2,179	2,179	5,004	03/22/2029
02580MEK1	AMERICAN EXPRESS CREDIT CORP		04/02/2019	Call @ 100.00	X X X	250,000	250,000	250,435	250,075		(75)		(75)		250,000				1,940	05/03/2019
02580MEL9	AMERICAN EXPRESS CREDIT CORP		07/01/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	31,088	30,000	30,474	30,428		(20)		(20)		30,407		681	681	602	05/03/2027
05522RCY2	BACCT 181 A - ABS		06/10/2019	MLPFS INC FIXED INCOME	X X X	65,366	65,000	64,991	64,992		3		3		64,995		371	371	863	07/17/2023
05531FAV5	BB&T CORP		06/10/2019	MILLENNIUM ADVISORS, LLC	X X X	123,998	125,000	124,260	124,604		73		73		124,678		(680)	(680)	1,509	05/10/2021
06051GHT9	BANK OF AMERICA CORP		06/10/2019	JANE STREET EXECUTION SERVICES LLC	X X X	138,179	135,000	135,000							135,000		3,179	3,179	654	04/23/2027
06406HBP3	BANK OF NEW YORK COMPANY, INC. (THE)		01/30/2019	WELLS FARGO SECURITIES	X X X	630,391	620,000	694,657	632,402		(971)		(971)		631,431		(1,040)	(1,040)	15,528	01/15/2020
06406HCZ0	BANK OF NEW YORK MELLON CORP		01/30/2019	TORONTO DOMINION SECS USA INC	X X X	994,766	1,002,000	1,002,552	1,002,270		(21)		(21)		1,002,249		(7,483)	(7,483)	9,395	02/24/2020
06406RAG2	BANK OF NEW YORK MELLON		06/10/2019	Deutsche Bank	X X X	243,303	235,000	238,403			(261)		(261)		238,142		5,161	5,161	5,118	04/28/2023
072863AA1	BAYLOR SCOTT & WHITE HOLDINGS		08/29/2019	RAYMOND JAMES/FI	X X X	94,327	95,000	95,225	95,088		(25)		(25)		95,063		(736)	(736)	1,183	11/15/2020
084670BR8	BERKSHIRE HATHAWAY FINANCE CORP		10/25/2019	VARIOUS	X X X	613,350	598,000	602,394	601,353		(633)		(633)		600,720		12,630	12,630	17,775	03/15/2023
12592RBF5	COMM 14CR21 A3 - CMBS		12/01/2019	Paydown	X X X	21,614	21,614	21,757			(143)		(143)		21,614		0	0	515	12/12/2047
12592WAD0	CNH 15A A4 - ABS		05/01/2019	Paydown	X X X	80,113	80,113	80,340	80,145		(33)		(33)		80,113		0	0	390	04/15/2021
12623SAB6	COMM 12CRE5 A2 - CMBS		07/01/2019	Paydown	X X X	12,897	12,897	13,220	13,085		(188)		(188)		12,897		0	0	108	12/12/2045
12624PAE5	COMM 12CRE3 A3 - CMBS	C	06/10/2019	VARIOUS	X X X	44,379	44,147	43,312	43,361		96		96		43,457		922	922	662	10/17/2045
12625KAD7	COMM 13CRE8 A4 - CMBS		12/01/2019	VARIOUS	X X X	119,277	118,378	126,538	124,881		(4,355)		(4,355)		120,525		(1,249)	(1,249)	5,335	06/12/2046
14912L4E8	CATERPILLAR FINANCIAL SERVICES CORP		02/15/2019	Maturity @ 100.00	X X X	50,000	50,000	61,264	50,296		(296)		(296)		50,000				1,788	02/15/2019
166764AH3	CHEVRON CORP		06/10/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	92,703	90,000	90,752	90,389		(38)		(38)		90,350		2,353	2,353	1,340	06/24/2023
17275RBJ0	CISCO SYSTEMS INC		08/29/2019	VARIOUS	X X X	44,665	45,000	44,778	44,873		22		22		44,896		(231)	(231)	646	09/20/2021
17305EGK5	CCCIT 18A1 A1 - ABS		06/10/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	145,515	145,000	143,318	143,550		309		309		143,859		1,656	1,656	3,229	01/20/2023
17325FAA6	CITIBANK NA		02/20/2019	Call @ 100.00	X X X	749,000	749,000	748,386	748,933		43		43		748,976		24	24	6,242	03/20/2019
17325FAE8	CITIBANK NA		06/10/2019	CHASE SECURITIES	X X X	249,183	250,000	249,893	249,947		16		16		249,963		(781)	(781)	2,625	06/12/2020
210518CL8	CONSUMERS ENERGY CO		05/29/2019	VARIOUS	X X X	364,533	355,000	401,871	370,245		(4,767)		(4,767)		365,478		(10,478)	(10,478)	22,014	04/15/2020

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
210795PZ7	UNITED AIRLINES INC - ABS		11/01/2019	VARIOUS	X X X	71,520	69,508	72,473	71,935		(815)		(815)		71,120		401	401	2,712	10/11/2025
210795QB9	UNITED AIRLINES INC - ABS		11/01/2019	VARIOUS	X X X	57,137	55,762	57,476	57,197		(559)		(559)		56,638		499	499	2,293	04/29/2026
24422ERY7	JOHN DEERE CAPITAL CORP		01/30/2019	MILLENNIUM ADVISORS, LLC	X X X	905,521	915,000	886,876	909,907		399		399		910,306		(4,786)	(4,786)	8,469	01/15/2020
24422EUM9	JOHN DEERE CAPITAL CORP		06/10/2019	MORGAN STANLEY DEAN WITTER	X X X	141,380	135,000	138,730			(261)		(261)		138,469		2,912	2,912	3,285	10/12/2023
24736XAA6	DELTA AIR LINES INC - ABS		08/01/2019	VARIOUS	X X X	69,104	66,846	66,658	66,659		16		16		66,676		2,428	2,428	2,553	01/30/2029
24737BAA3	DAL 191AA AA - ABS		06/10/2019	BARCLAYS CAPITAL INC FIXED INC	X X X	35,949	35,000	35,000							35,000		949	949	277	10/25/2025
26442CAK0	DUKE ENERGY CAROLINAS LLC		06/10/2019	DAIWA SECURITIES AMERICA INC.	X X X	115,146	112,000	121,598	116,001		(792)		(792)		115,209		(63)	(63)	2,148	06/15/2021
302966AL0	FRESB 18SB56 A1F - CMBS		12/01/2019	Paydown	X X X	10,120	10,120	10,147	10,147		(27)		(27)		10,120		269	269	269	10/25/2028
30306NAE7	FRESB 18SB46 A5H - CMBS		12/01/2019	VARIOUS	X X X	39,796	39,457	39,231	39,167		198		198		39,365		432	432	692	12/25/2037
30308MAG2	FRESB 19SB58 AF - CMBS		12/01/2019	Paydown	X X X	16,484	16,484	16,560			(77)		(77)		16,484		0	0	354	10/25/2038
341099CM9	DUKE ENERGY FLORIDA LLC		08/29/2019	Keybank	X X X	430,942	425,000	454,641	430,942		(3,117)		(3,117)		427,825		3,117	3,117	17,672	04/01/2020
34528QEU4	FORDF 163 A1 - ABS		06/11/2019	CHASE SECURITIES	X X X	85,893	86,000	85,214	85,726		229		229		85,954		(62)	(62)	659	07/15/2021
34528QFD1	FORDF 165 A1 - ABS		12/01/2019	VARIOUS	X X X	745,797	746,000	745,852	745,970		28		28		745,998		(201)	(201)	12,796	11/15/2021
34531EAE6	FORDO 17A A4 - ABS		06/10/2019	WELLS FARGO SECURITIES	X X X	119,330	120,000	119,980	119,990		2		2		119,992		(663)	(663)	1,133	04/15/2022
36192KAT4	GSMS 12GCJ7 A4 - CMBS		07/01/2019	VARIOUS	X X X	236,297	234,288	249,548	242,579		(4,527)		(4,527)		238,052		(1,756)	(1,756)	3,411	05/12/2045
36255PAD2	GMCA 181 A3 - ABS		12/16/2019	VARIOUS	X X X	179,394	179,555	179,514	179,529		12		12		179,541		(148)	(148)	2,644	07/18/2022
36256XAD4	GMCA 191 A3 - ABS		06/10/2019	INTL FCStone Financial Inc.	X X X	55,413	55,000	54,994			(2)		(2)		54,991		421	421	676	11/16/2023
36962G2T0	GENERAL ELECTRIC CO		07/01/2019	CHASE SECURITIES	X X X	174,129	170,000	196,921	176,400		(2,102)		(2,102)		174,296		(166)	(166)	5,713	05/04/2020
36962G4D3	GENERAL ELECTRIC CO		08/07/2019	Maturity @ 100.00	X X X	136,000	136,000	166,444	139,072		(3,072)		(3,072)		136,000				8,160	08/07/2019
437076BC5	HOME DEPOT INC		02/12/2019	US BANCORP INVESTMENTS INC.	X X X	104,112	100,000	101,922	101,915		(40)		(40)		101,875		2,237	2,237	1,865	02/15/2024
43815HAC1	HAROT 183 A3 - ABS		07/01/2019	CHASE SECURITIES	X X X	20,055	20,000	19,997	19,998		1		1		19,998		57	57	280	08/22/2022
458140AR1	INTEL CORP		02/13/2019	US BANCORP INVESTMENTS INC.	X X X	846,670	839,000	871,275	858,154		(635)		(635)		857,519		(10,850)	(10,850)	14,160	07/29/2022
45866FAE4	INTERCONTINENTAL EXCHANGE INC		06/10/2019	JANE STREET EXECUTION SERVICES LLC	X X X	44,785	45,000	44,897	44,924		9		9		44,933		(148)	(148)	784	09/15/2022
46625HRS1	JPMORGAN CHASE & CO		07/01/2019	JANE STREET EXECUTION SERVICES LLC	X X X	136,677	135,000	126,720	126,760		424		424		127,184		9,493	9,493	2,124	06/15/2026
46634SAC9	JPMCC 12C6 A3 - CMBS		11/01/2019	VARIOUS	X X X	36,654	35,862	37,844	37,427		(323)		(323)		36,950		(295)	(295)	710	05/17/2045
47787XAC1	JDOT 2017 A3 - ABS		12/15/2019	Paydown	X X X	371,882	371,882	371,829	371,869		13		13		371,882		0	0	3,433	04/15/2021
48125LRG9	JPMORGAN CHASE BANK NA		08/29/2019	WELLS FARGO SECURITIES	X X X	639,731	640,000	635,558	638,177		1,659		1,659		639,835		(104)	(104)	9,885	09/23/2019
58768MAC5	MBALT 16B A3 - ABS		04/01/2019	Paydown	X X X	2,820	2,820	2,820	2,820						2,820		0	0	1	08/15/2019
61762DAV3	MSBAM 13C9 A3 - CMBS		04/01/2019	Paydown	X X X														190	05/17/2046
637432ND3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		06/10/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	70,918	70,000	68,524			61		61		68,585		2,334	2,334	748	01/27/2025
65477WAD8	NAROT 14B A4 - ABS		04/01/2019	Paydown	X X X	82,476	82,476	82,724	82,490		(14)		(14)		82,476				188	03/15/2021
65478AAE3	NAROT 15C A4 - ABS		12/15/2019	VARIOUS	X X X	505,232	505,595	505,480	505,570		22		22		505,592		(361)	(361)	5,781	02/15/2022
66989HAD0	NOVARTIS CAPITAL CORP		06/10/2019	CHASE SECURITIES	X X X	86,414	85,000	95,212	87,372		(797)		(797)		86,575		(161)	(161)	2,369	04/24/2020
68389XBK0	ORACLE CORP		08/29/2019	VARIOUS	X X X	32,784	33,000	32,855	32,918		15		15		32,933		(150)	(150)	519	09/15/2021
69371RN93	PACCAR FINANCIAL CORP		10/01/2019	VARIOUS	X X X	56,636	56,000	55,973	56,976		4		4		55,985		652	652	1,141	03/01/2021
70213HAB4	PARTNERS HEALTHCARE SYSTEM INC		06/10/2019	RAYMOND JAMES/FI	X X X	71,249	70,000	73,749	71,580		(276)		(276)		71,304		(55)	(55)	2,283	07/01/2021
742718EU9	PROCTER & GAMBLE CO		08/29/2019	JANE STREET EXECUTION SERVICES LLC	X X X	309,932	306,000	305,553	305,673		58		58		305,731		4,201	4,201	6,926	08/11/2022
744448CC3	PUBLIC SERVICE CO OF COLORADO		04/01/2019	VARIOUS	X X X	431,711	430,000	482,143	436,047		(3,604)		(3,604)		432,443		(2,443)	(2,443)	8,934	06/01/2019
744448CD1	PUBLIC SERVICE CO OF COLORADO		06/10/2019	JANE STREET EXECUTION SERVICES LLC	X X X	80,543	80,000	83,124	80,757		(244)		(244)		80,513		30	30	1,472	11/15/2020

E14.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74456QBD7	PUBLIC SERVICE ELECTRIC AND GAS CO		07/01/2019	MILLENNIUM ADVISORS, LLC	X X X	129,975	125,000	135,368	131,670		(563)		(563)		131,106		(1,131)	(1,131)	3,477	03/15/2024
784710AB1	SSM HEALTH CARE CORP		07/01/2019	JANE STREET EXECUTION SERVICES LLC	X X X	140,424	135,000	135,235	135,230		(23)		(23)		135,207		5,217	5,217	2,642	06/01/2023
797440BN3	SAN DIEGO GAS & ELECTRIC CO		07/01/2019	MILLENNIUM ADVISORS, LLC	X X X	141,047	140,000	144,487	141,730		(286)		(286)		141,444		(396)	(396)	3,465	08/15/2021
797440BR4	SAN DIEGO GAS & ELECTRIC CO		06/10/2019	MORGAN STANLEY DEAN WITTER	X X X	36,142	35,000	36,751	35,915		(86)		(86)		35,829		313	313	984	09/01/2023
828807CN5	SIMON PROPERTY GROUP LP		07/01/2019	MORGAN STANLEY DEAN WITTER	X X X	70,266	70,000	68,959	69,282		74		74		69,356		910	910	1,663	02/01/2023
828807DA2	SIMON PROPERTY GROUP LP		11/27/2019	VARIOUS	X X X	254,475	253,000	252,170	252,500		132		132		252,632		1,842	1,842	7,464	01/30/2022
841215AA4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		09/01/2019	VARIOUS	X X X	51,793	50,482	52,444	52,164		(564)		(564)		51,599		194	194	2,448	08/15/2033
842400GH0	SOUTHERN CALIFORNIA EDISON CO		02/20/2019	SEAPORT GROUP SECURITIES, LLC	X X X	307,227	314,000	313,868	313,903		6		6		313,909		(6,682)	(6,682)	4,325	03/01/2021
84474YAA4	SOUTHWEST AIRLINES CO - ABS		09/01/2019	Paydown	X X X	43,287	43,287	49,502	45,449		(2,161)		(2,161)		43,287		0	0	1,024	02/01/2024
857477AZ6	STATE STREET CORP		06/10/2019	SUMRIDGE PARTNERS LLC	X X X	55,415	55,000	55,000	55,000						55,000		415	415	839	05/15/2023
88579YBB6	3M CO		06/10/2019	JANE STREET EXECUTION SERVICES LLC	X X X	51,711	50,000	50,586			(34)		(34)		50,552		1,158	1,158	533	02/14/2024
89236TCZ6	TOYOTA MOTOR CREDIT CORP	C	06/10/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	88,357	89,000	88,835	88,923		15		15		88,938		(582)	(582)	1,146	04/08/2021
89238BAD4	TAOT 18A A3 - ABS		12/15/2019	VARIOUS	X X X	67,619	67,775	67,774	67,775		0		0		67,775		(156)	(156)	995	05/16/2022
90269GAC5	UBSCM 12C1 A3 - CMBS		10/01/2019	VARIOUS	X X X	207,390	203,687	215,165	210,502		(2,540)		(2,540)		207,962		(572)	(572)	4,224	05/12/2045
90349DAD4	UBSBB 12C3 A4 - CMBS	C	07/01/2019	UBS FINANCIAL SERVICES INC.	X X X	71,351	70,000	71,147	70,720		(103)		(103)		70,616		734	734	1,154	08/12/2049
90349GBE4	UBSBB 13C6 A3 - CMBS		04/01/2019	Paydown	X X X														2	04/12/2046
90349GBF1	UBSBB 13C6 A4 - CMBS		06/11/2019	UBS FINANCIAL SERVICES INC.	X X X	102,691	100,000	99,714	69,674		21		21		99,737		2,955	2,955	1,649	04/12/2046
92347YAA2	VZOT 19A A1A - ABS		06/10/2019	MLPFS INC FIXED INCOME	X X X	30,319	30,000	29,994			1		1		29,995		324	324	217	09/20/2023
92349GAA9	VZOT 19B A1A - ABS		06/10/2019	INTL FCStone Financial Inc.	X X X	64,553	65,000	64,995							64,995		(442)	(442)		12/20/2023
92890NAU3	WFRBS 12C10 A3 - CMBS		06/10/2019	WELLS FARGO SECURITIES	X X X	80,731	80,000	81,532	80,991		(121)		(121)		80,870		(139)	(139)	1,220	12/15/2045
92936JBB9	WFRBS 11C5 A4 - CMBS		06/10/2019	WELLS FARGO SECURITIES	X X X	49,976	49,000	51,837	50,614		(284)		(284)		50,330		(354)	(354)	953	11/18/2044
931142EK5	WALMART INC		06/10/2019	GOLDMAN	X X X	111,266	107,000	106,971	106,974		2		2		106,976		4,290	4,290	1,678	06/26/2023
94974GRW3	WELLS FARGO & CO		06/10/2019	Deutsche Bank	X X X	61,720	62,000	59,828	60,255		94		94		60,349		1,371	1,371	1,188	04/22/2026
95000U2C6	WELLS FARGO & CO		06/10/2019	GOLDMAN	X X X	67,653	65,000	64,882	8		8		8		64,891		2,763	2,763	934	01/24/2024
98161FAE5	WOLS 16A A4 - ABS		04/18/2019	Paydown	X X X	1,059,000	1,059,000	1,052,712	1,058,878		122		122		1,059,000				4,227	01/17/2022
98458PAC9	YALE UNIVERSITY		04/15/2019	Maturity @ 100.00	X X X	579,000	579,000	578,496			122		122		579,000				6,039	04/15/2019
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					16,925,364	16,807,177	17,167,332	15,979,774		(35,572)		(35,572)		16,882,517		31,603	31,603	301,855	X X X
8399997	Subtotal - Bonds - Part 4					44,594,066	44,128,972	44,199,167	41,900,020	(396,302)	(80,234)		(476,536)		43,769,122		813,699	813,699	681,479	X X X
8399998	Summary Item from Part 5 for Bonds					2,611,839	2,557,633	2,582,267			792		792		2,583,059		28,780	28,780	23,282	X X X
8399999	Subtotal - Bonds					47,205,905	46,686,605	46,781,433	41,900,020	(396,302)	(79,442)		(475,743)		46,352,181		842,479	842,479	704,761	X X X
9999999	Totals					47,205,905	X X X	46,781,433	41,900,020	(396,302)	(79,442)		(475,743)		46,352,181		842,479	842,479	704,761	X X X

E14.4

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consider- ation	10 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
										12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
Bonds - U.S. Governments																			
83162CWL3	SBAP 1420H A - ABS	02/06/2019	MLPFS INC FIXED INCOME	06/10/2019	MLPFS INC FIXED INCOME	49,754	49,381	50,158	49,376	(5)			(5)			783	783	525	40
9128285A4	UNITED STATES TREASURY	02/20/2019	NOMURA SECURITIES/FIXED INCOME	03/15/2019	NOMURA SECURITIES/FIXED INCOME	240,000	241,631	241,913	241,592	(39)			(39)		320	320	3,354	2,917	
9128285D8	UNITED STATES TREASURY	02/13/2019	VARIOUS	06/11/2019	DEUTSCHE BANK ALEX BROWN	205,000	208,195	213,096	207,987	(208)			(208)		5,109	5,109	4,122	2,226	
9128285W6	UNITED STATES TREASURY	01/31/2019	JEFFERIES & COMPANY, INC.	06/12/2019	BNP PARIBAS SECURITIES BOND	96,822	97,570	102,064	97,544	(26)			(26)		4,520	4,520	352	40	
9128286B1	UNITED STATES TREASURY	05/30/2019	GOLDMAN	06/11/2019	RBC CAPITAL MARKETS	131,000	135,590	136,491	135,576	(14)			(14)		914	914	1,111	997	
9128286G0	UNITED STATES TREASURY	05/30/2019	VARIOUS	08/06/2019	VARIOUS	1,333,000	1,343,212	1,354,947	1,342,981	(231)			(231)		11,967	11,967	9,213	5,244	
912828Y38	UNITED STATES TREASURY	03/29/2019	MORGAN STANLEY DEAN WITTER	06/12/2019	BNP PARIBAS SECURITIES BOND	25,065	25,626	26,203	25,613	(12)			(12)		590	590	78	38	
0599999 Subtotal - Bonds - U.S. Governments						2,080,640	2,101,205	2,124,872	2,100,670	(536)			(536)		24,203	24,203	18,756	11,502	
Bonds - U.S. Special Revenue, Special Assessment																			
3140J8M83	FN BM3982 - RMBS	02/21/2019	CHASE SECURITIES	06/25/2019	VARIOUS	36,168	37,705	36,379	37,463	(242)			(242)		(1,084)	(1,084)	569	106	
3140J9B83	FN BM4562 - RMBS	01/09/2019	BNP PARIBAS SECURITIES BOND	06/25/2019	VARIOUS	38,825	38,508	39,071	38,638	130			130		433	433	439	64	
35563PJF7	FH 191SC MA - CMO	03/07/2019	MLPFS INC FIXED INCOME	07/01/2019	VARIOUS	82,000	82,710	84,012	84,235	1,525			1,525		(223)	(223)	1,023	96	
35563PKG3	SCRT 192SC MA - CMO	05/08/2019	CITIGROUP GLOBAL MARKETS INC.	07/01/2019	VARIOUS	80,000	81,226	82,047	81,204	(21)			(21)		843	843	541	342	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						236,993	240,149	241,509	241,540	1,391			1,391		(32)	(32)	2,573	608	
Bonds - Industrial and Miscellaneous (Unaffiliated)																			
30308MAG2	FRESB 19SB58 AF - CMBS	02/01/2019	CHASE SECURITIES	07/05/2019	VARIOUS	86,000	86,400	89,684	86,376	(23)			(23)		3,308	3,308	1,393	181	
459200JW2	INTERNATIONAL BUSINESS MACHINES CORP	05/08/2019	CHASE SECURITIES	06/10/2019	CITIGROUP GLOBAL MARKETS INC.	100,000	99,994	100,814	99,994	0			0		820	820	210		
61760VAP8	MSC 12C4 A4 - CMBS	04/02/2019	MORGAN STANLEY DEAN WITTER	06/11/2019	MORGAN STANLEY DEAN WITTER	54,000	54,519	54,960	54,479	(40)			(40)		481	481	350	15	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						240,000	240,913	245,458	240,849	(64)			(64)		4,609	4,609	1,953	196	
8399998 Subtotal - Bonds						2,557,633	2,582,267	2,611,839	2,583,059	792			792		28,780	28,780	23,282	12,306	
9999999 Totals							2,582,267	2,611,839	2,583,059	792			792		28,780	28,780	23,282	12,306	

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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
NONE											
1999999 Total - Preferred and Common Stocks										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: \$.....0.
 2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

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

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid For Accrued Interest
	2 Code	3 For- eign					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
Bonds - U.S. Governments - Issuer Obligations																			
UNITED STATES TREASURY			11/06/2019	NOMURA SECURITIES/FIXED INCOME	02/15/2020	3,066,208		(9,508)			3,059,000	3,075,716	41,885		3.625	1.676	FA	2,320	91,370
UNITED STATES TREASURY			11/06/2019	VARIOUS	05/15/2020	3,042,122		(8,903)			3,021,000	3,051,025	13,653		3.500	1.600	MN	52,868	89,073
UNITED STATES TREASURY			11/06/2019	NOMURA SECURITIES/FIXED INCOME	08/15/2020	3,089,895		(4,497)			3,071,000	3,094,392	30,449		2.625	1.626	FA		18,401
UNITED STATES TREASURY			04/30/2019	MLPFS INC FIXED INCOME	01/31/2020	115,903		792			116,000	115,112	667		1.375	2.408	JJ	798	21,273
UNITED STATES TREASURY			11/06/2019	VARIOUS	03/15/2020	3,093,971		187			3,094,000	3,093,783	14,918		1.625	1.626	MS	975	26,511
UNITED STATES TREASURY			11/06/2019	NOMURA SECURITIES/FIXED INCOME	04/15/2020	3,098,346		525			3,099,000	3,097,821	9,907		1.500	1.573	AO	870	20,052
UNITED STATES TREASURY			11/06/2019	VARIOUS	06/15/2020	3,083,232		664			3,085,000	3,082,568	2,149		1.500	1.627	JD	23,138	32,872
UNITED STATES TREASURY			11/06/2019	CITIGROUP GLOBAL MARKETS INC.	07/15/2020	3,087,225		508			3,089,000	3,086,716	21,405		1.500	1.607	JJ		14,452
UNITED STATES TREASURY			11/29/2019	NOMURA SECURITIES/FIXED INCOME	09/15/2020	3,076,857		721			3,083,000	3,076,136	12,578		1.375	1.661	MS		9,084
UNITED STATES TREASURY			12/31/2019	NOMURA SECURITIES/FIXED INCOME	10/15/2020	3,116,728		(2)			3,116,000	3,116,730	10,791		1.625	1.594	AO		10,653
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						27,870,486		(19,514)			27,833,000	27,889,999	158,401		X X X	X X X	X X X	80,968	333,741
0599999 Subtotal - Bonds - U.S. Governments						27,870,486		(19,514)			27,833,000	27,889,999	158,401		X X X	X X X	X X X	80,968	333,741
6599999 Subtotal - Bonds - Unaffiliated Bank Loans															X X X	X X X	X X X		
7699999 Subtotal - Bonds - Issuer Obligations						27,870,486		(19,514)			27,833,000	27,889,999	158,401		X X X	X X X	X X X	80,968	333,741
8399999 Total Bonds						27,870,486		(19,514)			27,833,000	27,889,999	158,401		X X X	X X X	X X X	80,968	333,741
8699999 Total - Parent, Subsidiaries and Affiliates											X X X				X X X	X X X	X X X		
9199999 Total Short-Term Investments						27,870,486		(19,514)			X X X	27,889,999	158,401		X X X	X X X	X X X	80,968	333,741

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity NONE

E24 Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees NONE

E25 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E26 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

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 *
open depositories						
Bank of America - Operating	Providence, RI .....	.....	.....	.....	24,256,859	X X X
Bank of America - A/P	Providence, RI .....	.....	.....	.....	(1,004,821)	X X X
Bank of America - Claims	Providence, RI .....	.....	.....	.....	(685)	X X X
Comerica Bank	Detroit, MI .....	.....	.....	.....	(624)	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories						
			X X X	.....	.....	X X X
0199999 Totals - Open Depositories						
			X X X	.....	23,250,729	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories						
			X X X	.....	.....	X X X
0299999 Totals - Suspended Depositories						
			X X X	.....	.....	X X X
0399999 Total Cash On Deposit						
			X X X	.....	23,250,729	X X X
0499999 Cash in Company's Office						
			X X X	X X X	18,165	X X X
0599999 Total Cash						
			X X X	.....	23,268,894	X X X

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

1. January	(4,585,578)	4. April	18,546,437	7. July	35,037,277	10. October	(1,642,145)
2. February	(984,000)	5. May	54,491,195	8. August	61,200,339	11. November	65,399,713
3. March	38,252,966	6. June	1,308,384	9. September	26,818,380	12. December	23,268,894

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
	UNITED STATES TREASURY		11/06/2019	1.375	01/31/2020	2,975,508	17,124	903
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					2,975,508	17,124	903
0599999	Subtotal - Bonds - U.S. Governments					2,975,508	17,124	903
7699999	Subtotal - Bonds - Issuer Obligations					2,975,508	17,124	903
8399999	Subtotal - Bonds					2,975,508	17,124	903
Exempt Money Market Mutual Funds - as Identified by SVO								
38142B500	GOLDMAN:FS TRS I INST		12/31/2019	1.480	X X X	718,829	858	7,041
38142B500	GOLDMAN:FS TRS I INST	SD	12/27/2019	1.480	X X X	150,983	913 .....	.....
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO					869,812	1,771	7,041
All Other Money Market Mutual Funds								
262006208	DREYFUS GVT CSH MGT INST		12/30/2019	1.500	X X X	81,553	107	84
8699999	Subtotal - All Other Money Market Mutual Funds					81,553	107	84
8899999	Total Cash Equivalents					3,926,873	19,002	8,027

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For		All Other Special Deposits	
				the Benefit of All Policyholders		5	6
				3 Book/Adjusted Carrying Value	4 Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)						
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)	B	HMO Required Deposit	88,432,368	90,075,169		
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	88,432,368	90,075,169		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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