



53473202020100100

ANNUAL STATEMENT

For the Year Ended December 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) NAIC Company Code 53473 Employer's ID Number 05-0158952

Organized under the Laws of RHODE ISLAND, State of Domicile or Port of Entry RI

Country of Domicile USA

Licensed as business type: Life, Accident & Health Property/Casualty Hospital, Medical & Dental Service or Indemnity
 Dental Service Corporation Vision Service Corporation Health Maintenance Organization
 Other Is HMO Federally Qualified? Yes No

Incorporated/Organized February 27, 1939 Commenced Business September 1, 1939

Statutory Home Office 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903
 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 500 EXCHANGE STREET (Street and Number)
PROVIDENCE, RI, US 02903 (City or Town, State, Country and Zip Code)
401-459-5886 (Area Code) (Telephone Number)

Mail Address 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903
 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 EXCHANGE STREET PROVIDENCE, RI, US 02903 401-459-1000
 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.BCBSRI.COM

Statutory Statement Contact MARK C. STEWART 401-459-5886
 (Name) (Area Code) (Telephone Number) (Extension)
MARK.STEWART@BCBSRI.ORG 401-459-1198
 (E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	MICHELE B. LEDERBERG #	INTERIM PRESIDENT & CEO
2.	MONICA A AUCIELLO	INTERIM SECRETARY & VP - GENERAL COUNSEL
3.	MARK C. STEWART	EXECUTIVE VICE PRESIDENT & CFO

VICE-PRESIDENTS

Name	Title	Name	Title
CHRISTOPHER G. BUSH	VP - NETWORK MANAGEMENT	MATTHEW COLLINS M.D.	EVP - CHIEF MEDICAL OFFICER
DAVID COMELLA	VP - CHIEF INFORMATION OFFICER	MELISSA B. CUMMINGS	EVP - CHIEF CUSTOMER OFFICER
TARA L. DEMOURA	VP - EMPLOYER SEGMENT	JEREMY S. DUNCAN	VP - MARKETING
AMARNATH GURIVIREDDYGARI	VP - CHIEF DATA & ANALYTICS OFFICER	MICHAEL J. MARRONE	VP - FINANCE
COREY R. MCCARTY	VP - CONSUMER SEGMENT	CHRISTINA PITNEY	VP - STRATEGIC PLN & PARTNERSHIPS
KEVIN SPLAINE	EVP - CARE INTEGRATION & MGMT	LINDA WINFREY	VP - INTERNAL AUDIT & ERM

DIRECTORS OR TRUSTEES

ERIC BEANE	STEPHEN COHAN	CHRISTOPHER CROSBY	NICHOLAS DENICE
MICHAEL DICHIRO	PAUL DOUGHTY	LOUIS GIANCOLA	KAREN HAMMOND
DONNA HUNTLEY-NEWBY	MICHAEL A ISRAELITE	ELIZABETH B. LANGE M.D.	JOHN C. LANGENUS
WARREN E. LICHT M.D.	CELESTE MARSELLA	DEBRA PAUL	PETER QUATTROMANI
ROBERT A. SANDERS	MERRILL SHERMAN		

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 said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

DocuSigned by:

 (Signature)
 MICHELE B. LEDERBERG
 (Printed Name)
 1.
 INTERIM PRESIDENT & CEO
 (Title)

DocuSigned by:

 (Signature)
 MONICA A AUCIELLO
 (Printed Name)
 2.
 INTERIM SECRETARY & VP - GENERAL COUNSEL
 (Title)

DocuSigned by:

 (Signature)
 MARK C. STEWART
 (Printed Name)
 3.
 EXECUTIVE VICE PRESIDENT & CFO
 (Title)

Subscribed and sworn to (or affirmed) before me this on this _____ day of _____, 2021, by _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	68,873,047	10.12	68,873,047		68,873,047	10.12
1.02 All other governments	399,811	0.06	399,811		399,811	0.06
1.03 U.S. states, territories and possessions, etc. guaranteed	968,423	0.14	968,423		968,423	0.14
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,471,519	0.36	2,471,519		2,471,519	0.36
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	97,342,907	14.30	97,342,907		97,342,907	14.30
1.06 Industrial and miscellaneous	231,480,129	34.01	231,480,129		231,480,129	34.01
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds	19,971,975	2.93	19,971,975		19,971,975	2.93
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	421,507,811	61.94	421,507,811		421,507,811	61.94
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)	351,800	0.05	351,800		351,800	0.05
3.02 Industrial and miscellaneous Other (Unaffiliated)	1,558,624	0.23	1,558,624		1,558,624	0.23
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds	139,474,284	20.49	139,474,284		139,474,284	20.49
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	141,384,708	20.78	141,384,708		141,384,708	20.78
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 valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	41,399,335	6.08	41,399,335		41,399,335	6.08
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	41,399,335	6.08	41,399,335		41,399,335	6.08
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	38,632,495	5.68	38,632,495		38,632,495	5.68
6.02 Cash equivalents (Schedule E, Part 2)	18,794,799	2.76	18,794,799		18,794,799	2.76
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	57,427,294	8.44	57,427,294		57,427,294	8.44
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	18,793,559	2.76	18,793,559		18,793,559	2.76
10. Receivables for securities	31,568	0.00	31,568		31,568	0.00
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	680,544,275	100.00	680,544,275		680,544,275	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		39,689,896
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	4,369,737	
	3.2 Totals, Part 3, Column 11		4,369,737
4.	Total gain (loss) on disposals, Part 3, Column 18		(202,411)
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	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	2,457,887	
	8.2 Totals, Part 3, Column 9		2,457,887
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		41,399,335
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		41,399,335

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 acquisitions (Part 2, Column 7)		
	2.2 Additional investment made after acquisitions (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		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued 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 (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

1. Book/adjusted carrying value, December 31 of prior year		15,109,487
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	87,373	
2.2 Additional investment made after acquisition (Part 2, Column 9)	6,578,892	6,666,265
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	190,239	
5.2 Totals, Part 3, Column 9	2,182	192,421
6. Total gain (loss) on disposals, Part 3, Column 19		(1,386)
7. Deduct amounts received on disposals, Part 3, Column 16		30,503
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	3,142,725	
10.2 Totals, Part 3, Column 11		3,142,725
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		18,793,559
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		18,793,559

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year		488,370,302
2. Cost of bonds and stocks acquired, Part 3, Column 7		223,777,893
3. Accrual of discount		325,194
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	4,001	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	14,453,363	
4.4 Part 4, Column 11	(899,728)	13,557,636
5. Total gain (loss) on disposals, Part 4, Column 19		581,655
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		162,560,073
7. Deduct amortization of premium		1,389,151
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 2		229,066
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		562,892,522
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		562,892,522

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	68,873,050	73,201,867	68,857,028	68,864,501
	2. Canada				
	3. Other Countries	399,811	413,000	399,068	400,000
	4. Totals	69,272,861	73,614,867	69,256,096	69,264,501
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	968,423	1,084,619	981,684	930,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,471,519	2,656,981	2,534,055	2,375,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	97,342,905	102,953,775	97,665,164	95,621,571
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	226,142,045	242,491,445	226,644,623	202,849,708
	9. Canada	6,175,737	6,469,145	6,175,395	6,185,000
	10. Other Countries	19,134,321	20,910,298	19,141,701	19,207,000
	11. Totals	251,452,103	269,870,888	251,961,719	228,241,708
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	421,507,811	450,181,130	422,398,718	396,432,780
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	141,384,708	141,384,708	116,181,486	
	21. Canada				
	22. Other Countries				
	23. Totals	141,384,708	141,384,708	116,181,486	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	141,384,708	141,384,708	116,181,486	
	26. Total Stocks	141,384,708	141,384,708	116,181,486	
	27. Total Bonds and Stocks	562,892,519	591,565,838	538,580,204	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	10,975,803	37,087,593	11,777,449	1,117,762	7,914,442	X X X	68,873,050	16.340	60,854,271	15.793	68,873,050	
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	10,975,803	37,087,593	11,777,449	1,117,762	7,914,442	X X X	68,873,050	16.340	60,854,271	15.793	68,873,050	
2. All Other Governments												
2.1 NAIC 1						X X X			373,647	0.097		
2.2 NAIC 2		399,811				X X X	399,811	0.095	399,631	0.104		399,811
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		399,811				X X X	399,811	0.095	773,278	0.201		399,811
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	82,424	479,582	378,517	27,900		X X X	968,423	0.230	973,216	0.253	968,423	
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	82,424	479,582	378,517	27,900		X X X	968,423	0.230	973,216	0.253	968,423	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	22,593	1,689,035	558,383	201,507		X X X	2,471,519	0.586	3,500,853	0.909	2,471,519	
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	22,593	1,689,035	558,383	201,507		X X X	2,471,519	0.586	3,500,853	0.909	2,471,519	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	21,927,745	52,930,196	17,847,532	4,482,996	154,436	X X X	97,342,905	23.094	112,041,002	29.076	96,692,905	650,000
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	21,927,745	52,930,196	17,847,532	4,482,996	154,436	X X X	97,342,905	23.094	112,041,002	29.076	96,692,905	650,000

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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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)												
6.1 NAIC 1	11,890,083	52,758,084	59,399,764	1,367,865	1,714,848	X X X	127,130,644	30.161	112,599,941	29.221	114,924,061	12,206,583
6.2 NAIC 2	5,838,739	38,986,536	34,226,641	251,207	1,951,107	X X X	81,254,230	19.277	55,078,606	14.294	76,587,780	4,666,450
6.3 NAIC 3	2,483,520	9,761,812	7,413,175	1,381,010		X X X	21,039,517	4.991	18,838,658	4.889	13,230,755	7,808,762
6.4 NAIC 4		2,055,738				X X X	2,055,738	0.488	669,049	0.174		2,055,738
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 Totals	20,212,342	103,562,170	101,039,580	3,000,082	3,665,955	X X X	231,480,129	54.917	187,186,254	48.578	204,742,595	26,737,534
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		19,971,975	4.738	20,003,822	5.191	19,971,975	
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		19,971,975	4.738	20,003,822	5.191	19,971,975	
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 Col. 7 as a % of Line 11.7	9 Total from Col. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 44,898,649	144,944,491	89,961,644	7,198,030	9,783,727		296,786,541	70.411	X X X	X X X	283,929,958	12,856,583
11.2 NAIC 2	(d) 5,838,739	39,386,347	34,226,641	251,207	1,951,107	19,971,975	101,626,015	24.110	X X X	X X X	96,559,754	5,066,261
11.3 NAIC 3	(d) 2,483,520	9,761,812	7,413,175	1,381,010			21,039,517	4.991	X X X	X X X	13,230,755	7,808,762
11.4 NAIC 4	(d)	2,055,738					2,055,738	0.488	X X X	X X X		2,055,738
11.5 NAIC 5	(d)								X X X	X X X		
11.6 NAIC 6	(d)								X X X	X X X		
11.7 Totals	53,220,907	196,148,388	131,601,460	8,830,247	11,734,834	19,971,975	(b) 421,507,811	100.000	X X X	X X X	393,720,466	27,787,345
11.8 Line 11.7 as a % of Col. 7	12.626	46.535	31.222	2.095	2.784	4.738	100.000	X X X	X X X	X X X	93.408	6.592
12. Total Bonds Prior Year												
12.1 NAIC 1	48,495,000	158,078,787	71,014,175	3,148,362	9,606,606		X X X	X X X	290,342,931	75.349	279,679,622	10,663,308
12.2 NAIC 2	2,242,885	26,962,338	23,418,169	904,394	1,950,453	20,003,822	X X X	X X X	75,482,059	19.589	71,569,549	3,912,511
12.3 NAIC 3	1,292,226	8,263,502	8,601,549	681,381			X X X	X X X	18,838,658	4.889	11,892,169	6,946,489
12.4 NAIC 4		669,049					X X X	X X X	669,049	0.174		669,049
12.5 NAIC 5							X X X	X X X				
12.6 NAIC 6							X X X	X X X				
12.7 Totals	52,030,111	193,973,676	103,033,893	4,734,137	11,557,059	20,003,822	X X X	X X X	(b) 385,332,697	100.000	363,141,341	22,191,356
12.8 Line 12.7 as a % of Col. 9	13.503	50.339	26.739	1.229	2.999	5.191	X X X	X X X	100.000	X X X	94.241	5.759
13. Total Publicly Traded Bonds												
13.1 NAIC 1	42,844,224	138,857,887	86,184,408	6,259,711	9,783,727		283,929,958	67.361	279,679,622	72.581	283,929,958	X X X
13.2 NAIC 2	5,787,171	35,384,411	33,213,884	251,207	1,951,107	19,971,975	96,559,754	22.908	71,569,549	18.573	96,559,754	X X X
13.3 NAIC 3	961,964	5,981,581	5,641,057	646,152			13,230,755	3.139	11,892,169	3.086	13,230,755	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	49,593,359	180,223,880	125,039,350	7,157,070	11,734,834	19,971,975	393,720,466	93.408	363,141,341	94.241	393,720,466	X X X
13.8 Line 13.7 as a % of Col. 7	12.596	45.775	31.758	1.818	2.980	5.073	100.000	X X X	X X X	X X X	100.000	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	11.766	42.757	29.665	1.698	2.784	4.738	93.408	X X X	X X X	X X X	93.408	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1	2,054,424	6,086,604	3,777,236	938,319			12,856,583	3.050	10,663,308	2.767	X X X	12,856,583
14.2 NAIC 2	51,568	4,001,936	1,012,757				5,066,261	1.202	3,912,511	1.015	X X X	5,066,261
14.3 NAIC 3	1,521,556	3,780,231	1,772,117	734,859			7,808,762	1.853	6,946,489	1.803	X X X	7,808,762
14.4 NAIC 4		2,055,738					2,055,738	0.488	669,049	0.174	X X X	2,055,738
14.5 NAIC 5											X X X	
14.6 NAIC 6											X X X	
14.7 Totals	3,627,548	15,924,508	6,562,110	1,673,178			27,787,345	6.592	22,191,356	5.759	X X X	27,787,345
14.8 Line 14.7 as a % of Col. 7	13.055	57.308	23.615	6.021			100.000	X X X	X X X	X X X	X X X	100.000
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.861	3.778	1.557	0.397			6.592	X X X	X X X	X X X	X X X	6.592

(a) Includes \$ 26,088,191 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year of bonds with Z designations, and \$ 0 prior year of bonds with Z designations and \$ 0 current year. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 0 current year of bonds with 5GI designations, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5*" 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 \$ 0; 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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	7,582,053	27,907,889	8,752,715		7,848,074	X X X	52,090,731	12.358	46,496,875	12.067	52,090,731	
1.02 Residential Mortgage-Backed Securities	2,253,968	7,644,156	2,951,499	1,117,762	66,368	X X X	14,033,754	3.329	8,435,803	2.189	14,033,754	
1.03 Commercial Mortgage-Backed Securities	1,139,783	1,535,549	73,234			X X X	2,748,566	0.652	5,313,857	1.379	2,748,566	
1.04 Other Loan-Backed and Structured Securities						X X X			607,737	0.158		
1.05 Totals	10,975,803	37,087,593	11,777,449	1,117,762	7,914,442	X X X	68,873,050	16.340	60,854,271	15.793	68,873,050	
2. All Other Governments												
2.01 Issuer Obligations		399,811				X X X	399,811	0.095	773,278	0.201		399,811
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		399,811				X X X	399,811	0.095	773,278	0.201		399,811
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	82,424	479,582	378,517	27,900		X X X	968,423	0.230	973,216	0.253	968,423	
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	82,424	479,582	378,517	27,900		X X X	968,423	0.230	973,216	0.253	968,423	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	22,593	1,689,035	558,383	201,507		X X X	2,471,519	0.586	3,500,853	0.909	2,471,519	
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	22,593	1,689,035	558,383	201,507		X X X	2,471,519	0.586	3,500,853	0.909	2,471,519	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	1,683,569	1,358,023	1,675,056			X X X	4,716,648	1.119	6,270,612	1.627	4,066,648	650,000
5.02 Residential Mortgage-Backed Securities	20,058,381	45,030,611	15,398,479	3,995,865	154,436	X X X	84,637,773	20.080	96,821,939	25.127	84,637,773	
5.03 Commercial Mortgage-Backed Securities	89,326	6,264,703	632,898	487,131		X X X	7,474,058	1.773	8,353,010	2.168	7,474,058	
5.04 Other Loan-Backed and Structured Securities	96,468	276,859	141,099			X X X	514,426	0.122	595,442	0.155	514,426	
5.05 Totals	21,927,745	52,930,196	17,847,532	4,482,996	154,436	X X X	97,342,905	23.094	112,041,002	29.076	96,692,905	650,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	15,533,704	93,829,713	83,425,742	3,000,082	3,665,955	X X X	199,455,196	47.319	157,831,446	40.960	176,671,933	22,783,262
6.02 Residential Mortgage-Backed Securities						X X X						
6.03 Commercial Mortgage-Backed Securities	1,261,524	4,783,258	17,582,876			X X X	23,627,658	5.606	15,408,194	3.999	21,198,882	2,428,776
6.04 Other Loan-Backed and Structured Securities	3,417,114	4,949,200	30,962			X X X	8,397,275	1.992	13,946,614	3.619	6,871,779	1,525,496
6.05 Totals	20,212,342	103,562,170	101,039,580	3,000,082	3,665,955	X X X	231,480,129	54.917	187,186,254	48.578	204,742,595	26,737,534
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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NONE

NONE

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X	19,971,975	19,971,975	4.738	20,003,822	0.0519	19,971,975	
9.02 Bond Mutual Funds 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	19,971,975	19,971,975	4.738	20,003,822	0.0519	19,971,975	
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						
	NONE											
11. Total Bonds Current Year												
11.01 Issuer Obligations	24,904,343	125,664,053	94,790,413	3,229,489	11,514,030	X X X	260,102,327	61.708	X X X	X X X	236,269,254	23,833,073
11.02 Residential Mortgage-Backed Securities	22,312,349	52,674,766	18,349,978	5,113,627	220,805	X X X	98,671,526	23.409	X X X	X X X	98,671,526	
11.03 Commercial Mortgage-Backed Securities	2,490,634	12,583,510	18,289,007	487,131		X X X	33,850,282	8.031	X X X	X X X	31,421,506	2,428,776
11.04 Other Loan-Backed and Structured Securities	3,513,582	5,226,059	172,061			X X X	8,911,702	2.114	X X X	X X X	7,386,205	1,525,496
11.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	19,971,975	19,971,975	4.738	X X X	X X X	19,971,975	
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	53,220,907	196,148,388	131,601,460	8,830,247	11,734,834	19,971,975	421,507,811	100.000	X X X	X X X	393,720,466	27,787,345
11.09 Line 11.08 as a % of Col. 7	12.626	46.535	31.222	2.095	2.784	4.738	100.000	X X X	X X X	X X X	93.408	6.592
12. Total Bonds Prior Year												
12.01 Issuer Obligations	14,339,365	105,091,980	82,487,815	2,629,169	11,297,952	X X X	X X X	X X X	215,846,280	56.016	196,943,077	18,903,203
12.02 Residential Mortgage-Backed Securities	19,434,489	69,398,542	14,287,084	1,878,519	259,107	X X X	X X X	X X X	105,257,742	27.316	105,257,742	
12.03 Commercial Mortgage-Backed Securities	9,250,938	13,338,681	6,258,994	226,448		X X X	X X X	X X X	29,075,061	7.545	28,731,061	344,000
12.04 Other Loan-Backed and Structured Securities	9,005,319	6,144,473				X X X	X X X	X X X	15,149,792	3.932	12,205,639	2,944,153
12.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	20,003,822	X X X	X X X	20,003,822	5.191	20,003,822	
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	52,030,111	193,973,676	103,033,893	4,734,137	11,557,059	20,003,822	X X X	X X X	385,332,697	100.000	363,141,341	22,191,356
12.09 Line 12.08 as a % of Col. 9	13.503	50.339	26.739	1.229	2.999	5.191	X X X	X X X	100.000%	X X X	94.241	5.759
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	21,746,495	111,108,378	90,344,040	1,556,311	11,514,030	X X X	236,269,254	56.053	196,943,077	51.110	236,269,254	X X X
13.02 Residential Mortgage-Backed Securities	22,312,349	52,674,766	18,349,978	5,113,627	220,805	X X X	98,671,526	23.409	105,257,742	27.316	98,671,526	X X X
13.03 Commercial Mortgage-Backed Securities	2,146,634	12,583,510	16,204,232	487,131		X X X	31,421,506	7.455	28,731,061	7.456	31,421,506	X X X
13.04 Other Loan-Backed and Structured Securities	3,387,881	3,857,225	141,099			X X X	7,386,205	1.752	12,205,639	3.168	7,386,205	X X X
13.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	19,971,975	19,971,975	4.738	20,003,822	5.191	19,971,975	X X X
13.06 Affiliated Bank Loans						X X X			X X X	X X X		
13.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
13.08 Totals	49,593,359	180,223,880	125,039,350	7,157,070	11,734,834	19,971,975	393,720,466	93.408	363,141,341	94.241	393,720,466	X X X
13.09 Line 13.08 as a % of Col. 7	12.596	45.775	31.758	1.818	2.980	5.073	100.000	X X X	X X X	X X X	100.000	X X X
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	11.766	42.757	29.665	1.698	2.784	4.738	93.408	X X X	X X X	X X X	93.408	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	3,157,848	14,555,674	4,446,373	1,673,178		X X X	23,833,073	5.654	18,903,203	4.906	X X X	23,833,073
14.02 Residential Mortgage-Backed Securities						X X X					X X X	
14.03 Commercial Mortgage-Backed Securities	344,000		2,084,776			X X X	2,428,776	0.576	344,000	0.089	X X X	2,428,776
14.04 Other Loan-Backed and Structured Securities	125,700	1,368,834	30,962			X X X	1,525,496	0.362	2,944,153	0.764	X X X	1,525,496
14.05 SVO - Identified Securities	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	3,627,548	15,924,508	6,562,110	1,673,178			27,787,345	6.592	22,191,356	5.759	X X X	27,787,345
14.09 Line 14.08 as a % of Col. 7	13.055	57.308	23.615	6.021			100.000	X X X	X X X	X X X	X X X	100.000
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.861	3.778	1.557	0.397			6.592	X X X	X X X	X X X	X X X	6.592

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

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20	NONE	
8.2	Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)		
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All other:		
3.13	Section 1, Column 18, current year minus		
3.14	Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus		
3.24	Section 1, Column 19, prior year plus		
3.25	SSAP No. 108 adjustments	NONE	
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.23	SSAP No. 108 adjustments		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
NONE																		
999999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

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SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or Disposed of Transactions				NONE						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

S13

SCHEDULE DB VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		
4. Part D, Section 1, Column 5		
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		

NONE

Fair Value Check

7. Part A, Section 1, Column 16		
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		
10. Part D, Section 1, Column 8		
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		

Potential Exposure Check

13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		

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	4,825,235		4,825,235	
2. Cost of cash equivalents acquired	206,118,674		206,118,674	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	192,149,110		192,149,110	
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)	18,794,799		18,794,799	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	18,794,799		18,794,799	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
Corporate Office 500 Exchange St		Providence	RI	09/01/2009	09/01/2009	122,613,541	53,436,527	41,399,335	41,399,335	2,457,887		4,369,737	1,911,850		2,666,224	
0299999 Properties occupied by the reporting entity - Administrative *						122,613,541	53,436,527	41,399,335	41,399,335	2,457,887		4,369,737	1,911,850		2,666,224	
0399999 Total Properties occupied by the reporting entity						122,613,541	53,436,527	41,399,335	41,399,335	2,457,887		4,369,737	1,911,850		2,666,224	
0699999 Totals						122,613,541	53,436,527	41,399,335	41,399,335	2,457,887		4,369,737	1,911,850		2,666,224	

E01

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
NONE														
3399999 Total Mortgages														X X X

E04

General Interrogatory:

- 1. Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
NONE																	
0599999 Totals																	

E06

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
000000-00-0	BCBS Venture Partners IV, LLC		Chicago	IL	BCBS Venture Partners IV, LLC		05/04/2020		428,598	385,472	385,472	(43,126)							0.960
000000-00-0	Blue Health Intelligence		Chicago	IL	Blue Health Intelligence		04/05/2012		980,002	1,441,816	1,441,816	121,444							1.873
000000-00-0	CivicaRX		Lehi	UT	CivicaRX		03/01/2020		294,667	294,667	294,667								2.299
000000-00-0	International Blue Solutions		New Castle	DE	International Blue Solutions		06/26/2009		966,272	1,281,090	1,281,090	52,528							2.190
000000-00-0	Prime Therapeutics		Eagan	MN	Prime Therapeutics		05/26/2016		1,605,315	11,859,312	11,859,312	4,425,384			3,142,725				1.896
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Un								4,274,854	15,262,357	15,262,357	4,556,230			3,142,725				X X X
000000-00-0	Oak Street Health-RI, LLC		Chicago	IL	Oak Street Health-RI, LLC		11/20/2018		9,436,000	3,531,202	3,531,202	(4,365,991)							49.900
2099999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Affi								9,436,000	3,531,202	3,531,202	(4,365,991)							X X X
4899999	Subtotal Unaffiliated								4,274,854	15,262,357	15,262,357	4,556,230			3,142,725				X X X
4999999	Subtotal Affiliated								9,436,000	3,531,202	3,531,202	(4,365,991)							X X X
5099999	Totals								13,710,854	18,793,559	18,793,559	190,239			3,142,725				X X X

E07

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		3 City	4 State								
000000-00-0 000000-00-0	BCBS Venture Partners IV, LLC CivicaRX	CHICAGO LEHI	IL UT	BCBS Venture Partners IV, LLC CivicaRX	05/04/2020 03/01/2020		24,873 62,500	403,725 232,167		0.960 2.299	
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated							87,373	635,892		X X X
000000-00-0	Oak Street Health-RI, LLC	CHICAGO	IL	Oak Street Health-RI, LLC	11/20/2018			5,943,000		49.900	
2099999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Affiliated								5,943,000		X X X
4899999	Subtotal Unaffiliated							87,373	635,892		X X X
4999999	Subtotal Affiliated								5,943,000		X X X
5099999	Totals							87,373	6,578,892		X X X

E08

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)						
09250D-9A-9	BLACKROCK, INC.	NEW YORK	NY	BLACKROCK, INC.	07/01/2011	12/15/2020	29,708	2,182				2,182		31,890	30,503	(1,386)	(1,386)	12
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated						29,708	2,182				2,182		31,890	30,503	(1,386)	(1,386)	12
4899999	Subtotal Unaffiliated						29,708	2,182				2,182		31,890	30,503	(1,386)	(1,386)	12
5099999	Totals						29,708	2,182				2,182		31,890	30,503	(1,386)	(1,386)	12

EO9

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
912810-QX-9	UNITED STATES TREASURY				1.A	1,194,973	123.808	1,547,600	1,250,000	1,198,068		1,688			2.750	3.013	FA	12,984	34,375	02/25/2019	08/15/2042
912810-RK-6	UNITED STATES TREASURY				1.A	3,389,802	119.062	4,464,825	3,750,000	3,407,235		9,533			2.500	3.037	FA	35,411	93,750	02/25/2019	02/15/2045
912810-SF-6	UNITED STATES TREASURY				1.A	3,134,926	131.679	4,180,808	3,175,000	3,136,570		875			3.000	3.065	FA	35,978	95,250	02/27/2019	02/15/2049
912810-SP-4	UNITED STATES TREASURY				1.A	106,167	93.468	102,815	110,000	106,201		34			1.375	1.520	FA	571		08/28/2020	08/15/2050
912828-5M-8	UNITED STATES TREASURY				1.A	105,377	118.359	124,277	105,000	105,309		(34)			3.125	3.083	MN	426	3,281	11/19/2018	11/15/2028
912828-6B-1	UNITED STATES TREASURY				1.A	841,170	114.753	975,401	850,000	842,625		800			2.625	2.745	FA	8,428	22,313	03/01/2019	02/15/2029
912828-6D-7	UNITED STATES TREASURY				1.A	3,403,060	100.358	3,412,172	3,400,000	3,400,257		(1,584)			2.500	2.452	FA	28,881	85,000	03/08/2019	02/28/2021
912828-6F-2	UNITED STATES TREASURY				1.A	1,065,998	110.859	1,164,020	1,050,000	1,062,170		(2,200)			2.500	2.261	FA	8,919	26,250	03/27/2019	02/28/2026
912828-6G-0	UNITED STATES TREASURY				1.A	4,288,921	106.902	4,596,786	4,300,000	4,292,843		2,176			2.375	2.430	FA	34,700	102,125	03/12/2019	02/29/2024
912828-6H-8	UNITED STATES TREASURY				1.A	4,992,196	102.710	5,135,500	5,000,000	4,996,817		2,593			2.375	2.429	MS	35,428	118,750	03/12/2019	03/15/2022
912828-6T-2	UNITED STATES TREASURY				1.A	2,276,196	112.968	2,541,780	2,250,000	2,272,412		(2,410)			2.375	2.244	MN	6,938	53,438	05/30/2019	05/15/2029
912828-6Z-8	UNITED STATES TREASURY				1.A	1,545,340	105.398	1,633,669	1,550,000	1,546,666		915			1.750	1.814	JD	75	27,125	07/24/2019	06/30/2024
912828-7A-2	UNITED STATES TREASURY				1.A	2,489,946	100.747	2,518,675	2,500,000	2,497,419		5,121			1.625	1.835	JD	112	40,625	07/15/2019	06/30/2021
912828-7C-8	UNITED STATES TREASURY				1.A	2,498,539	102.515	2,562,875	2,500,000	2,499,244		484			1.750	1.770	JJ	20,211	43,750	08/01/2019	07/15/2022
912828-WG-1	UNITED STATES TREASURY				1.A	1,493,543	100.694	1,505,375	1,495,000	1,494,756		732			2.250	2.300	AO	5,761	33,638	04/29/2019	04/30/2021
912828-Y9-5	UNITED STATES TREASURY				1.A	1,995,785	107.957	2,159,140	2,000,000	1,996,594		573			1.875	1.907	JJ	15,693	37,500	07/31/2019	07/31/2026
912828-YF-1	UNITED STATES TREASURY				1.A	1,994,613	102.351	2,047,020	2,000,000	1,996,875		1,803			1.500	1.593	MS	8,950	30,000	09/27/2019	09/15/2022
912828-ZY-9	UNITED STATES TREASURY				1.A	2,999,419	99.953	2,998,590	3,000,000	2,999,501		82			0.125	0.132	JJ	1,732		07/30/2020	07/15/2023
91282C-AB-7	UNITED STATES TREASURY				1.A	5,005,477	99.695	4,984,750	5,000,000	5,005,021		(456)			0.250	0.228	JJ	5,231		07/30/2020	07/31/2025
91282C-AL-5	UNITED STATES TREASURY				1.A	2,472,759	98.441	2,461,025	2,500,000	2,473,604		845			0.375	0.535	MS	2,395		10/09/2020	09/30/2027
91282C-AT-8	UNITED STATES TREASURY				1.A	3,976,100	99.558	3,982,320	4,000,000	3,976,887		787			0.250	0.371	AO	1,713		10/29/2020	10/31/2025
690353-Z9-1	US INTERNATIONAL DEVELOPMEN				1.A	783,655	104.381	817,990	783,655	783,655					2.900	2.900	MJSD	694	22,726	03/19/2018	03/20/2024
0199999	U.S. Government - Issuer Obligations					52,053,962	XXX	55,917,413	52,568,655	52,090,729		22,357			XXX	XXX	XXX	271,231	869,896	XXX	XXX
36202E-NA-3	G2 003985 - RMBS				1.A	46,148	117.247	53,621	45,734	46,027		(9)			5.500	5.264	MON	210	2,515	12/04/2007	05/20/2037
36202E-ZG-7	G2 004343 - RMBS				1.A	79,031	116.079	89,026	76,694	78,839		(41)			5.500	4.622	MON	352	4,218	02/12/2009	01/20/2039
36179R-VB-2	G2 MA3310 - RMBS	C			1.A	708,127	108.286	726,290	670,714	705,010		(250)		3.500	1.659	MON	1,956	23,475	02/02/2016	12/20/2045	
36179R-VD-8	G2 MA3312 - RMBS				1.A	492,647	109.997	507,670	461,530	492,618		(265)		4.500	2.399	MON	1,731	20,769	12/22/2016	12/20/2045	
36179S-QX-8	G2 MA4070 - RMBS				1.A	591,834	108.958	609,064	558,993	587,986		(180)		4.000	2.214	MON	1,863	22,360	12/22/2016	11/20/2046	
36179T-4N-2	G2 MA5329 - RMBS				1.A	982,399	107.208	1,027,837	958,730	980,559		(874)		3.500	2.397	MON	2,796	33,556	05/30/2019	07/20/2048	
36179V-VY-3	G2 MA6931 - RMBS				1.A	7,721,098	105.963	7,796,552	7,357,806	7,709,189		(11,908)		2.500	1.394	MON	15,329	30,658	10/07/2020	10/20/2050	
36205R-XM-4	GN 398584 - RMBS				1.A	1,857	104.631	1,993	1,905	1,868		2		7.500	8.310	MON	12	143	02/11/2000	06/15/2029	
36207J-2F-9	GN 433774 - RMBS				1.A	17,382	113.324	19,300	17,031	17,222		(21)		7.000	6.464	MON	99	1,192	08/15/2001	05/15/2028	
36210B-WF-8	GN 487646 - RMBS				1.A	1,340	117.188	1,599	1,364	1,345		1		7.500	8.105	MON	9	102	03/10/2000	09/15/2029	
36200R-LW-0	GN 570141 - RMBS				1.A	3,454	110.361	3,812	3,454	3,453				6.500	6.502	MON	19	225	12/27/2001	12/27/2031	
36225A-D2-3	GN 780121 - RMBS				1.A	168	104.120	163	156	156				10.000	9.490	MON	1	16	04/26/1995	04/15/2025	

01

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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 C H A R	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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
38381R-QR-3 98913L-AA-1	GNR 2019-023 NE - CMO/RMBS ZARAPL 1 A2 - RMBS			4 4	1.A 1.A	2,560,533 851,318	108.654 106.052	2,759,368 909,663	2,539,601 857,751	2,558,127 851,354		(697) (8)			3.500 2.702	3.321 2.969	MON FMAN	7,407 2,640	88,886 23,240	02/06/2019 02/15/2018	11/20/2048 08/20/2026
0299999	U.S. Government - Residential Mortgage-Ba					14,057,336	X X X	14,505,958	13,551,463	14,033,753		(14,250)			X X X	X X X	X X X	34,424	251,355	X X X	X X X
38378B-AA-7 38378N-WU-3 38378N-H8-9 38378N-3N-1 38379U-K5-4 38379R-TQ-6 38380M-JL-6	GNR 2011-165 A - CMBS GNR 2014-017 AM - CMBS GNR 2014-040 AC - CMBS GNR 2014-075 AC - CMBS GNR 2016-131 A - CMBS GNR 2017-051 AB - CMBS GNR 2018-117 AC - CMBS			4 4 4 4 4 4 4	1.A 1.A 1.A 1.A 1.A 1.A 1.A	72,300 416,087 191,246 160,348 397,896 578,037 929,813	100.213 104.921 101.244 101.257 102.250 103.367 98.038	72,295 420,669 190,999 160,868 408,508 597,500 927,659	72,142 400,938 188,652 158,871 399,519 578,037 946,224	72,104 415,269 189,026 159,629 398,290 577,868 936,379		(59) (252) (618) (290) 126 (50) 2,171			2.194 2.682 2.400 2.546 2.200 2.350 2.750	2.038 1.923 2.465 1.894 2.322 2.330 3.392	MON MON MON MON MON MON MON	132 896 377 337 732 1,132 2,168	1,583 15,388 5,430 4,045 8,789 13,584 26,021	03/15/2017 12/04/2017 12/04/2017 04/21/2017 09/20/2017 09/15/2017 08/24/2018	10/16/2037 06/16/2048 11/16/2041 06/16/2053 04/16/2057 04/16/2057 07/16/2046
0399999	U.S. Government - Commercial Mortgage-B					2,745,727	X X X	2,778,498	2,744,383	2,748,565		1,028			X X X	X X X	X X X	5,774	74,840	X X X	X X X
0599999	Subtotals - U.S. Governments					68,857,025	X X X	73,201,869	68,864,501	68,873,047		9,135			X X X	X X X	X X X	311,429	1,196,091	X X X	X X X
455780-BZ-8	INDONESIA, REPUBLIC OF (GOVER	C	C		2.B FE	399,068	103.250	413,000	400,000	399,811		179			3.700	3.748	JJ	7,112	14,800	12/01/2016	01/08/2022
0699999	All Other Governments - Issuer Obligations					399,068	X X X	413,000	400,000	399,811		179			X X X	X X X	X X X	7,112	14,800	X X X	X X X
1099999	Subtotals - All Other Governments					399,068	X X X	413,000	400,000	399,811		179			X X X	X X X	X X X	7,112	14,800	X X X	X X X
13063D-AD-0 57582P-WH-9 68607L-XQ-5 917542-QV-7 93974D-5W-4	CALIFORNIA ST MASSACHUSETTS (COMMONWEAL OREGON ST UTAH ST WASHINGTON ST			1 1 1 2	1.C FE 1.B FE 1.B FE 1.A FE 1.B FE	175,000 240,359 217,359 226,420 122,546	102.531 128.347 125.506 108.823 116.517	179,429 288,781 225,911 244,852 145,646	175,000 225,000 180,000 225,000 125,000	175,000 237,813 206,614 226,008 122,988		(1,119) (3,668) (204) 197		2.367 4.500 5.892 3.539 3.450	2.366 3.773 3.314 3.431 3.670	AO FA JD JJ FA	1,036 4,219 884 3,981 1,797	4,142 10,125 10,606 7,963 4,313	04/27/2017 06/26/2018 12/18/2017 10/30/2018 09/11/2018	04/01/2022 08/01/2031 06/01/2027 07/01/2025 08/01/2029	
1199999	U.S. States, Territories and Possessions (Direct and Guaranteed) I					981,684	X X X	1,084,619	930,000	968,423		(4,794)			X X X	X X X	X X X	11,917	37,149	X X X	X X X
1799999	Subtotals - States, Territories and Possessions (Dir					981,684	X X X	1,084,619	930,000	968,423		(4,794)			X X X	X X X	X X X	11,917	37,149	X X X	X X X
05914F-FE-5 235218-J8-8 382406-PY-6 438687-EJ-0	BALTIMORE CNTY MD DALLAS TEX GOODRICH MICH AREA SCH DIST HONOLULU HAWAII CITY & CNTY			1 1 1 1,2	1.A FE 1.D FE 1.C FE 1.B FE	234,752 1,063,500 215,000 110,000	130.188 102.731 105.173 116.607	260,376 1,027,310 226,122 128,268	200,000 1,000,000 215,000 110,000	225,417 1,018,662 215,000 110,000		(3,257) (16,051)		5.500 5.078 2.720 3.753	3.399 3.368 2.720 3.753	MN FA MN MS	1,833 19,184 975 1,376	11,000 50,780 5,848 4,128	01/10/2018 02/08/2018 11/02/2017 08/16/2018	11/01/2027 02/15/2022 05/01/2023 09/01/2030	

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SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
442331-3E-2	HOUSTON TEX			2	1.D FE	110,000	113,741	125,115	110,000	110,000					3.625	3.625	MS	1,329	3,988	12/20/2017	03/01/2029
68608K-NF-1	OREGON ST			1	1.B FE	119,091	146,206	146,206	100,000	117,759		(654)			5.902	4.437	FA	2,459	5,902	11/20/2018	08/01/2038
882722-VP-3	TEXAS ST			1	1.A FE	199,063	127,624	223,342	175,000	194,726		(1,273)			4.631	3.492	AO	2,026	8,104	05/31/2017	04/01/2033
882724-CV-7	TEXAS ST				1.A FE	250,000	105,826	264,565	250,000	250,000					2.520	2.520	FA	2,625	6,300	05/24/2017	08/01/2023
93974C-RF-9	WASHINGTON ST			1	1.B FE	117,649	131,045	131,045	100,000	114,955		(924)			5.090	3.602	FA	2,121	5,090	12/15/2017	08/01/2033
947627-DM-4	WEBER BASIN UTAH WTR CONSER				1.B FE	115,000	108,376	124,632	115,000	115,000					2.740	2.740	MS	1,050	3,151	08/04/2017	03/01/2025
1899999	U.S. Political Subdivisions - Issuer Obligatio					2,534,055	X X X	2,656,981	2,375,000	2,471,519		(22,159)			X X X	X X X	X X X	34,978	104,291	X X X	X X X
2499999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct					2,534,055	X X X	2,656,981	2,375,000	2,471,519		(22,159)			X X X	X X X	X X X	34,978	104,291	X X X	X X X
E102 04780E-AB-3	ATLANTA GA DOWNTOWN DEV AU				1.B FE	176,733	100,483	160,773	160,000	160,368		(4,303)			6.875	4.088	FA	4,583	11,000	12/13/2016	02/01/2021
44244C-TQ-0	HOUSTON TEX UTIL SYS REV			2	1.C FE	65,000	118,514	77,034	65,000	65,000					3.973	3.973	MN	330	2,582	08/08/2018	11/15/2031
451443-ZJ-7	IDAHO ST BLDG AUTH BLDG REV			1	1.C FE	180,000	112,376	202,277	180,000	180,000					3.080	3.080	MS	1,848	5,544	12/08/2017	09/01/2026
49127K-BX-7	KENTUCKY ECONOMIC DEV FIN AU			1	1.F FE	867,956	101,615	889,131	875,000	873,201		1,910			2.967	3.197	JD	2,163	25,961	03/20/2018	12/01/2021
57419R-PL-3	MARYLAND ST CMNTY DEV ADMIN			2	1.C FE	64,513	101,376	65,894	65,000	64,572		16			2.857	2.901	MS	619	2,120	05/22/2017	09/01/2040
576000-XQ-1	MASSACHUSETTS ST SCH BLDG A			1,2	1.C FE	460,000	107,656	495,218	460,000	460,000					3.395	3.395	AO	3,297	14,099	11/07/2019	10/15/2040
592041-XC-6	MET GOVT NASHVILLE & DAVIDSO			2	1.G FE	685,744	100,042	650,273	650,000	650,000		(10,189)			2.648	1,141	MON	1,482	21,240	06/22/2017	07/01/2046
64469D-B9-1	NEW HAMPSHIRE ST HSG FIN AUT			2	1.C FE	105,000	103,545	108,722	105,000	105,000					3.163	3.163	JJ	1,661	3,487	06/29/2017	07/01/2040
64972E-GL-7	NEW YORK N Y CITY HSG DEV COR			2	1.C FE	100,205	105,800	105,800	100,000	100,173		(21)			3.317	3.290	MN	553	3,317	06/14/2019	11/01/2034
64971W-6A-3	NEW YORK N Y CITY TRANSITIONA			1	1.A FE	130,000	106,893	138,961	130,000	130,000					2.750	2.750	MN	596	3,575	06/22/2017	05/01/2024
64971X-EK-0	NEW YORK N Y CITY TRANSITIONA			1	1.A FE	146,523	113,472	170,208	150,000	147,434		407			3.430	3.773	FA	2,144	5,145	09/19/2018	08/01/2026
655162-FH-3	NOBLESVILLE IND MULTI SCH BLD				1.B FE	203,811	102,132	188,944	185,000	188,935		(3,663)			5.370	3.269	JJ	4,581	9,935	09/22/2016	01/15/2022
73474T-AH-3	PORT MORROW ORE TRANSMISSI			1	1.C FE	139,697	104,481	141,049	135,000	136,624		(950)			2.937	2.196	MS	1,322	3,965	09/05/2017	09/01/2022
74442P-DS-1	PUBLIC FIN AUTH WIS REV			1	1.B FE	100,000	102,842	102,842	100,000	100,000					2.380	2.379	JJ	1,190	2,380	07/18/2017	07/01/2022
801096-AU-2	SANTA ANA CALIF CMNTY REDEV A				1.C FE	190,000	117,379	223,020	190,000	190,000					3.867	3.867	MS	2,449	7,347	10/19/2018	09/01/2026
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	80,000	102,652	82,122	80,000	80,000					3.060	3.060	MN	408	2,593	05/16/2017	11/01/2037
798170-AG-1	SUCCESSOR AGENCY TO THE RED				1.C FE	180,000	108,438	195,188	180,000	180,000					2.958	2.957	FA	2,219	5,324	12/08/2017	08/01/2024
88213A-DP-7	TEXAS A & M UNIV REVS				1.A FE	49,522	102,751	51,376	50,000	49,861		99			2.246	2.454	MN	143	1,123	06/27/2017	05/15/2022
88213A-KB-0	TEXAS A & M UNIV REVS				1.A FE	175,000	107,403	187,955	175,000	175,000					2.549	2.549	MN	570	4,461	06/07/2017	05/15/2024
88213A-KG-9	TEXAS A & M UNIV REVS			2	1.A FE	175,000	112,591	197,034	175,000	175,000					3.086	3.086	MN	690	5,401	06/07/2017	05/15/2029
88283L-HU-3	TEXAS TRANSN COMMN ST HWY F			1	1.A FE	179,051	129,041	193,562	150,000	172,449		(2,049)			5.178	3.288	AO	1,942	7,767	08/22/2017	04/01/2030
91412H-BM-4	UNIVERSITY CALIF REVS			1	1.C FE	135,000	113,268	152,912	135,000	135,000					3.616	3.615	MN	624	4,882	05/23/2018	05/15/2025
977100-CZ-7	WISCONSIN ST GEN FD ANNUAL A			1	1.C FE	195,258	103,696	207,392	200,000	198,032		811			2.049	2.486	MN	683	4,098	06/22/2017	05/01/2023
2599999	U.S. Special Revenue - Issuer Obligations					4,784,013	X X X	4,987,687	4,695,000	4,716,649		(17,932)			X X X	X X X	X X X	36,097	157,346	X X X	X X X

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	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31326M-EY-5	FH 2B6451 - RMBS			4	1.A	171,437	104.433	174,790	167,371	171,758		(188)		2.980	1.868	MON	850	4,964	08/22/2017	08/01/2047	
31292H-BB-9	FH C00934 - RMBS			4	1.A	1,412	119.050	1,681	1,412	1,410				8.000	8.055	MON	9	113	04/27/2000	03/01/2030	
31335H-3N-1	FH C90805 - RMBS			4	1.A	14,130	111.930	15,376	13,737	13,833		(30)		5.500	4.777	MON	63	756	10/25/2004	03/01/2024	
31294M-AC-5	FH E02703 - RMBS			4	1.A	45,449	106.067	47,377	44,667	45,034		(69)		4.000	3.365	MON	149	1,787	12/16/2010	07/01/2025	
3128MJ-V2-3	FH G08632 - RMBS	C		4	1.A	303,193	107.240	310,216	289,272	302,172		(113)		3.500	2.031	MON	844	10,125	03/19/2015	03/01/2045	
31335A-QK-7	FH G60458 - RMBS	C		4	1.A	307,367	108.177	316,055	292,165	306,309		(205)		3.500	2.094	MON	852	10,226	04/19/2016	01/01/2044	
31335B-M7-8	FH G61282 - RMBS			4	1.A	6,307,230	107.671	6,939,637	6,445,198	6,310,452		924		3.000	3.744	MON	16,113	193,356	03/04/2019	01/01/2048	
31335B-2A-3	FH G61669 - RMBS			4	1.A	1,184,561	108.344	1,302,949	1,202,600	1,184,839		135		3.000	3.497	MON	3,007	36,078	03/08/2019	01/01/2047	
31307T-L9-0	FH J36652 - RMBS			4	1.A	1,942,548	105.841	2,052,159	1,938,913	1,942,134		(226)		3.000	2.908	MON	4,847	58,167	03/08/2019	03/01/2032	
31307U-VF-2	FH J37814 - RMBS			4	1.A	248,366	105.710	257,498	243,589	247,401		(162)		3.000	2.388	MON	609	7,308	12/01/2017	10/01/2032	
3132M9-T5-3	FH Q28972 - RMBS	C		4	1.A	1,393,239	108.414	1,417,034	1,307,055	1,388,547		(705)		4.000	2.113	MON	4,357	52,282	12/23/2014	10/01/2044	
3132WN-UV-2	FH Q48695 - RMBS			4	1.A	641,060	110.307	685,703	621,634	640,696		(104)		4.000	2.860	MON	2,072	24,865	03/04/2019	06/01/2047	
3132XT-AE-8	FH Q50904 - RMBS			4	1.A	712,721	108.847	769,761	707,196	712,546		(37)		3.500	3.177	MON	2,063	24,752	02/25/2019	09/01/2047	
3133KG-LG-1	FH RA1227 - RMBS			4	1.A	1,434,639	105.096	1,474,123	1,402,641	1,429,283		(4,524)		3.000	2.226	MON	3,507	42,079	09/30/2019	08/01/2049	
3132DV-KV-6	FH SD7508 - RMBS			4	1.A	2,377,529	109.337	2,475,735	2,264,313	2,355,021		(19,993)		3.500	1.905	MON	6,604	79,251	11/14/2019	10/01/2049	
3132A8-6Y-0	FH ZS8087 - RMBS			4	1.A	4,337,936	105.036	4,494,603	4,279,099	4,333,947		(2,834)		2.500	2.023	MON	8,915	106,977	08/05/2019	04/01/2033	
31403D-XF-1	FN 745978 - RMBS			4	1.A	77,727	106.946	82,725	77,353	77,883		(384)		2.309	2.075	MON	149	2,723	01/25/2007	10/01/2036	
31407X-XZ-9	FN 844096 - RMBS			4	1.A	24,600	113.210	27,676	24,447	24,571		(5)		6.000	5.793	MON	122	1,467	11/16/2005	11/01/2035	
31417G-F2-7	FN AB9184 - RMBS			4	1.A	308,346	107.665	323,884	300,825	307,709		(107)		3.000	2.331	MON	752	9,025	02/02/2016	04/01/2043	
3138E0-KJ-7	FN AJ7496 - RMBS	C		4	1.A	285,238	105.084	290,305	276,260	280,704		(582)		3.000	2.108	MON	691	8,288	12/09/2011	12/01/2026	
3138WB-UK-9	FN AS2385 - RMBS	C		4	1.A	506,398	110.128	527,832	479,288	504,530		(234)		4.000	2.355	MON	1,598	19,172	05/08/2014	05/01/2044	
3138WD-BZ-3	FN AS3655 - RMBS			4	1.A	561,685	111.477	577,015	517,608	559,870		(408)		4.500	2.220	MON	1,941	23,292	08/06/2015	10/01/2044	
3138WE-KK-4	FN AS4797 - RMBS	C		4	1.A	730,673	108.878	767,478	704,900	728,933		(210)		3.500	2.339	MON	2,056	24,672	08/06/2015	04/01/2045	
3138WG-DN-1	FN AS6408 - RMBS	C		4	1.A	291,638	107.695	296,915	275,699	290,324		(119)		3.500	1.766	MON	804	9,649	07/06/2016	01/01/2046	
3138WG-FT-6	FN AS6477 - RMBS			4	1.A	208,493	108.657	225,152	207,214	208,471		(12)		3.500	3.244	MON	604	7,252	02/28/2019	01/01/2046	
3138WG-G6-5	FN AS6520 - RMBS	C		4	1.A	322,082	107.695	329,491	305,948	320,897		(121)		3.500	1.890	MON	892	10,708	10/25/2016	01/01/2046	
3138WL-CM-3	FN AS9975 - RMBS			4	1.A	85,192	102.749	83,677	81,438	84,827		(18)		4.000	2.459	MON	271	3,258	12/01/2017	07/01/2047	
3138Y4-6V-6	FN AX3583 - RMBS	C		4	1.A	483,269	100.413	465,063	463,151	481,265		(287)		3.500	2.321	MON	1,351	16,210	12/23/2014	07/01/2042	
3140FE-5K-6	FN BD7149 - RMBS			4	1.A	5,876,779	108.973	6,350,856	5,827,943	5,875,941		(317)		3.500	3.117	MON	16,998	203,978	02/25/2019	04/01/2047	
3140FX-DM-1	FN BF0107 - RMBS			4	1.A	776,691	115.621	833,952	721,283	776,542		(248)		4.500	2.484	MON	2,705	32,458	07/25/2017	06/01/2056	
3140FX-D7-4	FN BF0125 - RMBS			4	1.A	265,309	110.842	278,168	250,958	265,200		(66)		4.000	2.472	MON	837	10,038	10/13/2017	07/01/2056	
3140FX-EE-8	FN BF0132 - RMBS			4	1.A	291,120	112.722	310,542	275,494	290,996		(72)		4.000	2.481	MON	918	11,020	07/14/2017	07/01/2056	
3140FX-E4-0	FN BF0154 - RMBS			4	1.A	304,005	107.882	315,589	292,532	303,047		(266)		3.500	2.335	MON	853	10,239	08/17/2017	11/01/2046	
3140FX-FN-7	FN BF0172 - RMBS			4	1.A	98,785	110.301	105,579	95,719	98,651		(71)		4.000	2.986	MON	319	3,829	02/13/2018	01/01/2041	
3140FX-GG-1	FN BF0198 - RMBS			4	1.A	489,541	110.295	524,316	475,377	489,019		(301)		4.000	3.117	MON	1,585	19,015	05/25/2018	11/01/2040	
3140FX-GK-2	FN BF0201 - RMBS			4	1.A	440,709	110.911	480,995	433,676	440,647		(52)		4.000	3.535	MON	1,446	17,347	09/17/2018	08/01/2051	
3140FX-GL-0	FN BF0202 - RMBS			4	1.A	322,269	111.720	345,632	309,374	322,364		(88)		4.500	3.353	MON	1,160	13,922	07/17/2018	01/01/2051	

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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	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140GT-V3-1	FN BH5133 - RMBS			4	1.A	244,201	103.931	248,529	239,129	245,547		(391)			2.764	1.512	MON	551	6,725	08/22/2017	09/01/2047
3140GU-KS-5	FN BH5704 - RMBS			4	1.A	248,867	105.660	257,974	244,155	247,887		(162)			3.000	2.379	MON	610	7,325	12/01/2017	10/01/2032
3140H1-VX-5	FN BJ0629 - RMBS			4	1.A	3,145,654	110.124	3,362,259	3,053,159	3,137,249		(2,266)			4.000	2.797	MON	10,177	122,126	03/04/2019	03/01/2048
3140HE-AJ-1	FN BK0908 - RMBS			4	1.A	486,123	112.794	531,462	471,178	483,982		(859)			4.000	2.814	MON	1,571	18,847	03/04/2019	07/01/2048
3140HM-ZD-9	FN BK7939 - RMBS			4	1.A	224,343	110.676	241,695	218,380	222,921		(530)			4.500	3.691	MON	819	9,827	11/05/2018	11/01/2048
3140HP-S9-9	FN BK9543 - RMBS			4	1.A	17,192	110.692	18,235	16,474	17,046		(64)			4.500	3.213	MON	62	741	03/04/2019	11/01/2048
3140J5-FG-9	FN BM1066 - RMBS			4	1.A	99,505	109.490	104,070	95,050	99,397		(33)			4.000	2.565	MON	317	3,802	12/01/2017	02/01/2047
3140J7-VZ-5	FN BM3331 - RMBS			4	1.A	7,120,893	108.904	7,715,565	7,084,761	7,120,209		(355)			3.500	3.279	MON	20,664	247,967	03/04/2019	08/01/2047
3140J8-MN-0	FN BM3964 - RMBS			4	1.A	772,130	109.858	839,976	764,603	771,935		(106)			3.500	3.177	MON	2,230	26,761	02/28/2019	07/01/2046
3140J9-ME-8	FN BM4856 - RMBS			4	1.A	8,958,209	110.340	9,579,871	8,682,131	8,955,147		(1,989)			4.000	2.965	MON	28,940	347,285	02/25/2019	04/01/2047
3140J9-T9-2	FN BM5075 - RMBS			4	1.A	4,905,079	108.647	5,403,072	4,973,065	4,906,663		816			3.000	3.343	MON	12,433	149,192	02/25/2019	08/01/2046
3140JA-CQ-9	FN BM5478 - RMBS			4	1.A	1,725,964	111.660	1,840,091	1,647,944	1,722,553		(525)			4.500	2.922	MON	6,180	74,157	03/01/2019	01/01/2049
3140JA-EU-8	FN BM5546 - RMBS			4	1.A	1,065,607	112.079	1,179,579	1,052,452	1,065,262		(186)			3.500	3.101	MON	3,070	36,836	02/28/2019	05/01/2044
3140JA-GD-4	FN BM5595 - RMBS			4	1.A	294,609	110.063	320,747	291,421	294,524		(46)			3.500	3.145	MON	850	10,200	02/28/2019	08/01/2045
3140QA-NJ-5	FN CA3092 - RMBS			4	1.A	1,674,108	110.692	1,774,364	1,602,976	1,655,236		(8,791)			4.500	3.211	MON	6,011	72,134	02/21/2019	02/01/2049
3140QB-3Q-9	FN CA4406 - RMBS			4	1.A	4,758,383	105.246	4,909,409	4,664,680	4,742,431		(14,538)			3.000	3.228	MON	11,662	139,940	10/30/2019	10/01/2049
3140X4-H6-6	FN FM1152 - RMBS			4	1.A	2,205,519	104.355	2,271,749	2,176,947	2,203,881		(1,679)			2.500	2.012	MON	4,535	54,424	10/24/2019	07/01/2033
3140X7-5M-7	FN FM4451 - RMBS			4	1.A	3,969,223	106.480	3,976,646	3,734,641	3,961,549		(7,674)			2.500	1.220	MON	7,781	15,561	10/09/2020	09/01/2050
3140X8-EE-3	FN FM4632 - RMBS			4	1.A	2,946,414	104.970	2,964,194	2,823,863	2,943,924		(2,490)			2.000	1.083	MON	4,706	4,706	10/22/2020	10/01/2050
31418A-X5-2	FN MA1599 - RMBS	C		4	1.A	560,065	106.812	574,777	538,120	558,523		(311)			3.000	1.936	MON	1,345	16,144	08/15/2016	09/01/2043
31418C-NT-7	FN MA3101 - RMBS			4	1.A	95,436	108.923	97,578	89,585	94,789		(27)			4.500	2.514	MON	336	4,031	12/04/2017	08/01/2047
31418C-QC-1	FN MA3150 - RMBS			4	1.A	92,198	108.923	94,141	86,428	91,408		(29)			4.500	2.531	MON	324	3,889	12/04/2017	10/01/2047
31418D-UG-5	FN MA4182 - RMBS			4	1.A	4,622,549	103.942	4,651,411	4,475,014	4,617,420		(5,130)			2.000	1.311	MON	7,458	14,917	10/07/2020	11/01/2050
3136A0-YR-2	FNR 2011-87 JA - CMO/RMBS			4	1.A	293,705	101.188	296,406	292,927	293,093		(299)			3.000	2.671	MON	732	8,788	03/19/2018	06/25/2040
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS			4	1.A	67,456	106.348	72,129	67,824	67,425		(57)			3.500	3.650	MON	198	2,374	08/09/2018	08/27/2057
2699999	U.S. Special Revenue - Residential Mortgage					84,766,798	X X X	89,603,468	83,004,256	84,637,774		(79,820)			X X X	X X X	X X X	226,475	2,509,347	X X X	X X X
3137B1-UG-5	FHMS K-027 A2 - CMBS			4	1.A	596,540	103.845	607,493	585,000	588,633		(2,427)			2.637	2.222	MON	1,286	15,426	08/04/2017	01/25/2023
3137B2-HN-3	FHMS K-028 A2 - CMBS			4	1.A	662,037	105.164	667,791	635,000	644,470		(5,388)			3.111	2.250	MON	1,646	19,755	08/03/2017	02/25/2023
3137B3-6J-2	FHMS K-029 A2 - CMBS			4	1.A	2,126,100	105.716	2,146,035	2,030,000	2,065,803		(17,728)			3.316	2.336	MON	5,610	67,360	08/02/2017	02/25/2023
3137BW-WD-2	FHMS K-725 A2 - CMBS			4	1.A	514,981	107.667	538,335	500,000	506,455		(2,443)			3.002	2.496	MON	1,251	2,502	04/24/2017	01/25/2024
3137BW-WD-2	FHMS K-725 A2 - CMBS			4	1.A	514,981	107.667	538,335	500,000	506,454		(2,443)			3.002	2.496	MON	1,251	27,518	04/24/2017	01/25/2024
3138LJ-VF-4	FN AN6013 - CMBS/RMBS			4	1.A	884,610	101.186	890,372	879,936	880,389		(1,270)			2.260	2.082	MON	1,712	20,218	06/08/2017	03/01/2022
3138LJ-4T-4	FN AN6233 - CMBS/RMBS			4	1.A	418,404	107.837	441,670	409,573	414,406		(1,195)			3.020	2.842	MON	1,065	12,575	08/25/2017	12/01/2024
3138LK-LX-3	FN AN6641 - CMBS/RMBS			4	1.A	254,219	105.582	263,955	250,000	251,899		(725)			2.710	2.524	MON	583	6,888	08/10/2017	12/01/2023
3138LK-TE-7	FN AN6848 - CMBS/RMBS			4	1.A	301,927	103.813	306,262	295,012	297,930		(1,241)			2.650	2.303	MON	673	7,948	08/30/2017	07/01/2023

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SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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 B o n d C H A R	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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
3140HS-JK-8	FN BL1165 - CMBS/RMBS			4	1.A	193,322	112,215	216,869	193,262	193,193		(67)		3.620	3.599	MON	583	6,996	10/30/2018	01/01/2026
3140HS-JL-6	FN BL1166 - CMBS/RMBS			4	1.A	173,990	112,215	195,182	173,936	173,874		(60)		3.620	3.599	MON	525	6,296	10/30/2018	01/01/2026
302970-AG-3	FRESB 2019-SB59 A1F - CMBS			4	1.A	218,347	108,277	235,266	217,282	218,077		(152)		3.470	3.397	MON	628	7,540	02/13/2019	01/25/2029
302970-AH-1	FRESB 2019-SB59 A1H - CMBS			4	1.A	416,401	109,661	454,394	414,363	412,270		(3,238)		3.610	2.570	MON	1,247	14,959	02/13/2019	11/25/2038
302970-AF-5	FRESB 2019-SB59 A7H - CMBS			4	1.A	324,334	107,222	346,114	322,801	320,205		(3,469)		3.330	1.890	MON	896	10,749	02/13/2019	11/25/2038
2799999	U.S. Special Revenue - Commercial Mortgage-Back					7,600,193	X X X	7,848,073	7,406,165	7,474,058		(41,846)		X X X	X X X	X X X	18,956	226,730	X X X	X X X
91754R-YH-4	USBR 2015-1 A - ABS			4	1.A FE	225,595	99.842	225,732	226,090	225,294		(212)		0.748	0.845	MON	19	2,853	09/07/2017	02/25/2043
91754R-YG-6	UTSHGR 2014-1 NTS - ABS			4	1.A FE	288,564	99.569	288,809	290,059	289,132		183		0.698	0.777	MON	23	3,512	06/26/2017	12/26/2038
2899999	U.S. Special Revenue - Other Loan-Backed and Str					514,159	X X X	514,541	516,149	514,426		(29)		X X X	X X X	X X X	42	6,365	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					97,665,163	X X X	102,953,769	95,621,570	97,342,907		(139,627)		X X X	X X X	X X X	281,570	2,899,788	X X X	X X X
00038A-AB-9	ABB TREASURY CENTER (USA) INC			1	1.G FE	245,203	101.668	233,836	230,000	231,766		(3,836)		4.000	2.286	JD	409	9,200	05/18/2017	06/15/2021
002824-BG-4	ABBOTT LABORATORIES			1,2	1.G FE	431,932	137.812	551,248	400,000	429,545		(1,353)		4.750	4.099	MN	1,636	19,000	03/04/2019	11/30/2036
002824-BM-1	ABBOTT LABORATORIES			1,2	1.G FE	206,312	114.651	229,302	200,000	204,624		(948)		3.875	3.313	MS	2,282	7,750	03/08/2019	09/15/2025
002824-BQ-2	ABBOTT LABORATORIES			1,2	1.G FE	182,349	101.676	188,101	185,000	182,477		128		1.400	1.555	JD	7	1,338	06/22/2020	06/30/2030
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	314,151	111.495	334,485	300,000	311,122		(2,525)		3.600	2.644	MN	1,410	10,800	10/16/2019	05/14/2025
00287Y-AY-5	ABBVIE INC			1,2	2.B FE	940,380	110.897	1,108,970	1,000,000	954,087		7,495		3.200	4.164	MN	4,178	32,000	02/21/2019	05/14/2026
00287Y-BC-2	ABBVIE INC			1,2	2.B FE	307,167	109.089	327,267	300,000	304,566		(1,544)		3.750	3.175	MN	1,469	11,250	04/12/2019	11/14/2023
00287Y-CS-6	ABBVIE INC			1,2	2.A FE	259,648	103.158	257,895	250,000	256,000		(3,647)		3.450	1.114	MS	2,540	4,313	05/14/2020	03/15/2022
00108W-AA-8	AEP TEXAS INC			1,2	2.B FE	74,870	103.151	77,363	75,000	74,954		26		2.400	2.436	AO	450	1,800	09/19/2017	10/01/2022
010392-FT-0	ALABAMA POWER CO			1,2	1.E FE	99,665	118.005	118,005	100,000	99,675		7		3.450	3.468	AO	863	3,584	09/12/2019	10/01/2049
00507U-AS-0	ALLERGAN FUNDING SCS		C	1,2	2.C FE	741,518	106.644	799,830	750,000	743,889		1,316		3.800	4.013	MS	8,392	28,500	03/01/2019	03/15/2025
01882Y-AA-4	ALLIANT ENERGY FINANCE LLC			1,2	2.B FE	69,965	107.209	75,046	70,000	69,986		6		3.750	3.759	JD	117	2,625	06/06/2018	06/15/2023
36186C-BY-8	ALLY FINANCIAL INC				3.A FE	658,962	147.001	793,805	540,000	646,152		(6,991)		8.000	5.560	MN	7,200	43,200	02/08/2019	11/01/2031
023135-BR-6	AMAZON.COM INC			1,2	1.E FE	1,094,639	102.132	1,118,345	1,095,000	1,094,667		29		1.200	1.205	JD	1,022	6,570	06/01/2020	06/03/2027
025816-BD-0	AMERICAN EXPRESS CO			2	2.A FE	957,790	104.409	1,044,090	1,000,000	979,069		10,340		2.650	3.792	JD	2,135	26,500	11/27/2018	12/02/2022
025816-BR-9	AMERICAN EXPRESS CO			2	2.A FE	199,634	109.258	218,516	200,000	199,742		63		3.000	3.036	AO	1,017	6,000	04/15/2019	10/30/2024
025816-BS-7	AMERICAN EXPRESS CO			2	1.G FE	129,882	106.376	138,289	130,000	129,949		23		3.400	3.419	FA	1,522	4,420	02/22/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS CO			2	1.G FE	159,834	108.334	173,334	160,000	159,914		32		3.700	3.722	FA	2,434	5,920	07/31/2018	08/03/2023
02665W-CA-7	AMERICAN HONDA FINANCE CORP			1	1.G FE	250,000	104.290	260,725	250,000	250,000				2.600	2.599	MN	813	6,500	11/13/2017	11/16/2022
02665W-CJ-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	49,914	107.801	53,901	50,000	49,956		17		3.450	3.487	JJ	800	1,725	07/11/2018	07/14/2023
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	687,785	113.254	736,151	650,000	674,537		(7,279)		5.000	3.708	FA	12,278	32,500	02/21/2019	02/15/2024
03027X-AT-7	AMERICAN TOWER CORP			1,2	2.C FE	351,645	108.828	380,898	350,000	351,137		(321)		3.375	3.270	MN	1,509	11,813	04/11/2019	05/15/2024

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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	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03027X-BB-5	AMERICAN TOWER CORP			1,2	2.C FE	204,424	102.325	209,766	205,000	204,488		64			1.300	1.355	MS	1,540		06/01/2020	09/15/2025
03027X-BG-4	AMERICAN TOWER CORP			1,2	2.C FE	632,168	100.945	641,001	635,000	632,236		68			1.875	1.924	AO	3,076		09/23/2020	10/15/2030
032654-AL-9	ANALOG DEVICES INC			1,2	2.A FE	390,172	101.816	407,264	400,000	396,800		3,350			2.500	3.385	JD	722	10,000	12/27/2018	12/05/2021
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLD			1,2	2.A FE	1,661,513	113.905	1,731,356	1,520,000	1,652,732		(8,077)			4.150	1.831	JJ	27,685	20,750	10/07/2020	01/23/2025
035240-AL-4	ANHEUSER-BUSCH INBEV WORLD			1,2	2.B FE	659,406	117.920	707,520	600,000	651,492		(6,584)			4.000	2.654	AO	5,200	24,000	10/16/2019	04/13/2028
036752-AJ-2	ANTHEM INC			1,2	2.B FE	1,711,333	106.994	1,722,603	1,610,000	1,705,895		(5,438)			2.375	0.841	JJ	17,632		10/07/2020	01/15/2025
037389-BB-8	AON CORP			1,2	2.A FE	517,145	120.814	604,070	500,000	514,365		(1,557)			4.500	4.063	JD	1,000	22,500	02/21/2019	12/15/2028
037833-AS-9	APPLE INC			1	1.B FE	705,663	110.155	771,085	700,000	703,224		(898)			3.450	3.303	MN	3,690	24,150	02/21/2018	05/06/2024
037833-BX-7	APPLE INC			1,2	1.B FE	758,534	142.151	995,057	700,000	756,198		(1,288)			4.650	4.128	FA	11,573	32,550	02/21/2019	02/23/2046
037833-CU-2	APPLE INC			1,2	1.B FE	182,066	107.851	194,132	180,000	181,037		(306)			2.850	2.661	MN	713	5,130	06/21/2017	05/11/2024
037833-DP-2	APPLE INC			1,2	1.B FE	1,356,601	108.000	1,479,600	1,370,000	1,358,191		1,218			2.200	2.310	MS	9,209	30,140	09/05/2019	09/11/2029
037833-DU-1	APPLE INC			1,2	1.B FE	3,062,008	103.020	3,136,959	3,045,000	3,061,213		(796)			1.650	1.585	MN	6,978	25,121	06/26/2020	05/11/2030
038222-AN-5	APPLIED MATERIALS INC			1,2	1.G FE	149,426	103.704	155,556	150,000	149,457		31			1.750	1.792	JD	219	1,327	05/26/2020	06/01/2030
038522-AQ-1	ARAMARK SERVICES INC			1,2	4.A FE	712,884	105.500	759,600	720,000	713,986		633			5.000	5.142	FA	15,000	34,750	05/21/2020	02/01/2028
00206R-CN-0	AT&T INC			1,2	2.B FE	177,169	111.167	200,101	180,000	178,351		343			3.400	3.629	MN	782	6,120	06/09/2017	05/15/2025
00206R-CT-7	AT&T INC			1,2	2.B FE	432,604	115.779	463,116	400,000	426,573		(5,030)			4.125	2.664	FA	6,142	16,500	10/16/2019	02/17/2026
00206R-DQ-2	AT&T INC			1,2	2.B FE	250,285	116.994	292,485	250,000	250,234		(30)			4.250	4.233	MS	3,542	10,625	02/21/2019	03/01/2027
00206R-HJ-4	AT&T INC			1,2	2.B FE	641,827	119.264	769,253	645,000	642,340		272			4.350	4.411	MS	9,353	28,058	02/13/2019	03/01/2029
00206R-JX-1	AT&T INC			1,2	2.B FE	778,846	106.710	832,338	780,000	778,937		92			2.300	2.323	JD	1,495	9,120	05/21/2020	06/01/2027
052769-AD-8	AUTODESK INC			1,2	2.B FE	355,114	114.405	400,418	350,000	353,709		(789)			4.375	4.099	JD	681	15,313	02/21/2019	06/15/2025
05348E-AT-6	AVALONBAY COMMUNITIES INC			1,2	1.G FE	183,398	110.240	187,408	170,000	176,097		(2,138)			4.200	2.815	JD	317	7,140	06/12/2017	12/15/2023
05348E-BG-3	AVALONBAY COMMUNITIES INC			1,2	1.G FE	264,716	106.720	282,808	265,000	264,739		22			2.300	2.312	MS	2,032	3,149	02/10/2020	03/01/2030
05348E-BH-1	AVALONBAY COMMUNITIES INC			1,2	1.G FE	647,108	107.675	699,888	650,000	647,244		136			2.450	2.498	JJ	7,343	2,345	05/08/2020	01/15/2031
05523U-AK-6	BAE SYSTEMS HOLDINGS INC			1	2.B FE	233,694	111.301	252,653	227,000	230,621		(890)			3.800	3.345	AO	2,013	8,626	05/11/2017	10/07/2024
058498-AW-6	BALL CORP			1,2	3.A FE	632,711	99.875	634,206	635,000	632,674		(113)			2.875	2.917	FA	6,998		08/13/2020	08/15/2030
05964H-AB-1	BANCO SANTANDER SA		C		1.G FE	210,024	115.729	231,458	200,000	206,904		(965)			4.250	3.630	AO	1,889	8,500	08/07/2017	04/11/2027
06051G-FF-1	BANK OF AMERICA CORP				1.G FE	179,348	111.040	188,768	170,000	174,703		(1,359)			4.000	3.098	AO	1,700	6,800	06/05/2017	04/01/2024
06051G-GC-7	BANK OF AMERICA CORP			2	2.A FE	500,000	116.071	580,355	500,000	500,000					4.183	4.182	MN	2,092	20,915	11/21/2016	11/25/2027
06051G-GF-0	BANK OF AMERICA CORP			1,2,5	1.G FE	322,401	114.879	344,637	300,000	318,984		(2,851)			3.824	2.684	JJ	5,131	11,472	10/16/2019	01/20/2028
06051G-GK-9	BANK OF AMERICA CORP			1,2,5	1.G FE	180,502	103.208	185,774	180,000	180,146		(108)			2.881	2.818	AO	965	5,186	06/05/2017	04/24/2023
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE	1,711,395	113.624	1,988,420	1,750,000	1,718,050		3,604			3.593	3.875	JJ	27,946	62,878	02/21/2019	07/21/2028
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	542,965	113.136	614,328	543,000	543,001		4			3.419	3.420	JD	567	18,565	12/20/2017	12/20/2028
06051G-HF-9	BANK OF AMERICA CORP			1,2,5	1.F FE	260,000	106.877	277,880	260,000	260,000					3.550	3.551	MS	2,974	9,230	02/28/2018	03/05/2024
06051G-HM-4	BANK OF AMERICA CORP			1,2,5	1.G FE	100,000	119.100	119,100	100,000	100,000					4.271	4.271	JJ	1,874	4,271	07/18/2018	07/23/2029
06367T-4W-7	BANK OF MONTREAL		C		1.C FE	99,883	100.808	100,808	100,000	99,989		38			3.100	3.139	AO	672	3,100	04/10/2018	04/13/2021
06368E-A3-6	BANK OF MONTREAL		C	1	1.F FE	1,384,100	100.381	1,390,277	1,385,000	1,384,119		20			0.450	0.472	JD	398		12/03/2020	12/08/2023
06406H-CX-5	BANK OF NEW YORK MELLON COR			2	1.F FE	1,014,280	109.920	1,099,200	1,000,000	1,009,942		(2,572)			3.250	2.958	MS	9,931	32,500	04/11/2019	09/11/2024

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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 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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
06406R-AA-5	BANK OF NEW YORK MELLON COR			2	1.F FE	181,964	102,397	184,315	180,000	180,456		(436)		2,600	2,347	FA	1,872	4,680	05/30/2017	02/07/2022
06406R-AB-3	BANK OF NEW YORK MELLON COR			2,5	1.F FE	424,188	114,270	457,080	400,000	420,512		(3,068)		3,442	2,530	FA	5,507	13,768	10/16/2019	02/07/2028
06406R-AG-2	BANK OF NEW YORK MELLON COR				1.F FE	99,891	107,306	107,306	100,000	99,951		20		3,500	3,522	AO	613	3,500	04/23/2018	04/28/2023
06406R-AJ-6	BANK OF NEW YORK MELLON COR				1.E FE	59,989	108,156	64,894	60,000	59,996		2		3,450	3,453	FA	805	2,070	08/07/2018	08/11/2023
06738E-AW-5	BARCLAYS PLC		C	2	2.C FE	659,995	115,640	809,480	700,000	666,587		3,581		4,836	5,638	MN	4,890	33,852	02/14/2019	05/09/2028
06738E-BQ-7	BARCLAYS PLC		C	1,2	2.B FE	610,000	100,726	614,429	610,000	610,000				1,007	1,007	JD	358		12/03/2020	12/10/2024
91911K-AN-2	BAUSCH HEALTH COMPANIES INC		C	1,2	3.B FE	516,000	103,729	518,645	500,000	512,603		(3,397)		5,500	4,028	MN	4,583	13,750	06/18/2020	11/01/2025
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.A FE	198,542	117,647	235,294	200,000	198,850		118		4,375	4,462	JD	389	8,750	06/18/2018	12/15/2028
07274N-AY-9	BAYER US FINANCE II LLC			1	2.A FE	114,671	117,584	121,112	103,000	112,490		(1,867)		5,500	3,332	FA	2,140	5,665	10/25/2019	08/15/2025
075887-BT-5	BECTON DICKINSON AND CO			1,2	2.C FE	430,083	103,381	441,437	427,000	427,922		(660)		2,894	2,730	JD	858	14,767	07/31/2017	06/06/2022
075887-BW-8	BECTON DICKINSON AND CO			1,2	2.C FE	385,312	114,782	459,128	400,000	388,816		1,487		3,700	4,201	JD	1,028	14,800	08/06/2018	06/06/2027
084664-CW-9	BERKSHIRE HATHAWAY FINANCE			1,2	1.C FE	778,409	101,378	790,748	780,000	778,441		32		1,450	1,472	AO	2,388		10/05/2020	10/15/2030
092113-AH-2	BLACK HILLS CORP			1,2	2.A FE	71,594	109,696	76,787	70,000	70,888		(311)		4,250	3,746	MN	256	2,975	08/21/2018	11/30/2023
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE			1,2	1.E FE	938,280	99,609	936,325	940,000	938,319		39		1,600	1,619	MS	3,844		09/22/2020	03/30/2031
05565E-AL-9	BMW US CAPITAL LLC			1,2	1.F FE	176,558	100,938	181,688	180,000	179,415		819		1,850	2,320	MS	981	3,330	05/30/2017	09/15/2021
05565E-BC-8	BMW US CAPITAL LLC			1	1.F FE	19,980	101,886	20,377	20,000	19,996		7		3,400	3,434	FA	261	680	08/07/2018	08/13/2021
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	1,487,452	112,625	1,678,113	1,490,000	1,487,795		343		3,900	3,938	AO	13,236	29,055	04/06/2020	04/09/2025
05581K-AB-7	BNP PARIBAS SA		C		1.G FE	373,860	109,134	409,253	375,000	374,480		159		3,800	3,849	JJ	6,769	14,250	01/03/2017	01/10/2024
09659W-2F-0	BNP PARIBAS SA		C		1.G FE	198,928	118,611	237,222	200,000	199,153		94		4,400	4,466	FA	3,349	8,800	08/07/2018	08/14/2028
099724-AL-0	BORGWARNER INC			1,2	2.B FE	194,452	107,579	209,779	195,000	194,491		39		2,650	2,694	JJ	2,756		06/16/2020	07/01/2027
10112R-AW-4	BOSTON PROPERTIES LP			1,2	2.A FE	118,862	108,748	130,498	120,000	119,362		192		3,800	3,985	FA	1,900	4,560	05/09/2018	02/01/2024
10112R-AZ-7	BOSTON PROPERTIES LP			1,2	2.A FE	59,854	109,408	65,645	60,000	59,916		19		3,200	3,237	JJ	885	1,920	11/17/2017	01/15/2025
10373Q-AB-6	BP CAPITAL MARKETS AMERICA IN			1,2	1.F FE	140,000	113,401	158,761	140,000	140,000				3,796	3,796	MS	1,476	5,314	09/18/2018	09/21/2025
10373Q-AD-2	BP CAPITAL MARKETS AMERICA IN			1,2	1.F FE	60,000	109,315	65,589	60,000	60,000				3,790	3,789	FA	916	2,274	11/01/2018	02/06/2024
10373Q-AY-6	BP CAPITAL MARKETS AMERICA IN			1,2	1.F FE	174,009	108,183	183,911	170,000	171,975		(598)		3,224	2,833	AO	1,172	5,481	06/06/2017	04/14/2024
05565Q-CP-1	BP CAPITAL MARKETS PLC		C	1	1.G FE	505,550	109,834	549,170	500,000	503,342		(999)		3,814	3,585	FA	7,469	19,070	09/18/2018	02/10/2024
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,668,501	108,620	1,819,385	1,675,000	1,670,553		1,197		2,900	2,979	JJ	20,914	58,020	05/07/2019	07/26/2024
11134L-AF-6	BROADCOM CORP			1,2	2.C FE	495,130	108,131	540,655	500,000	496,816		972		3,625	3,849	JJ	8,358	18,125	04/10/2019	01/15/2024
11134L-AH-2	BROADCOM CORP			1,2	2.C FE	600,270	112,421	674,526	600,000	600,256		(30)		3,875	3,867	JJ	10,721	23,250	10/16/2019	01/15/2027
12189L-AL-5	BURLINGTON NORTHERN SANTA F			1,2	1.E FE	98,524	103,932	103,932	100,000	99,403		344		3,050	3,423	MS	1,017	3,050	05/23/2018	09/01/2022
13645R-AP-9	CANADIAN PACIFIC RAILWAY CO		C	1	2.A FE	183,467	104,166	177,082	170,000	173,172		(2,975)		4,500	2,665	JJ	3,528	7,650	06/26/2017	01/15/2022
13648T-AA-5	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.A FE	94,812	105,229	99,968	95,000	94,826		14		2,050	2,072	MS	628	974	03/03/2020	03/05/2030
14040H-BN-4	CAPITAL ONE FINANCIAL CORP			2	2.B FE	481,270	114,174	570,870	500,000	485,053		2,075		3,750	4,306	MS	5,833	18,750	02/21/2019	03/09/2027
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	198,716	109,893	219,786	200,000	199,089		219		3,300	3,428	AO	1,118	6,600	04/12/2019	10/30/2024
141781-AZ-7	CARGILL INC			1	1.F FE	196,675	102,548	193,816	189,000	190,621		(1,827)		3,250	2,249	MN	785	6,143	08/01/2017	11/15/2021
14912L-6U-0	CATERPILLAR FINANCIAL SERVICE		C	1	1.F FE	193,100	100,867	201,734	200,000	199,060		1,522		1,700	2,487	FA	1,341	3,400	12/05/2016	08/09/2021
149123-CH-2	CATERPILLAR INC			1,2	1.F FE	1,481,939	110,309	1,643,604	1,490,000	1,482,459		520		2,600	2,662	AO	8,824	19,370	04/06/2020	04/09/2030

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SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
12513G-BF-5	CDW LLC			1,2	3.C FE	632,836	102.095	643,199	630,000	632,728		(108)		3.250	3.189	FA	7,849		08/13/2020	02/15/2029
15135B-AR-2	CENTENE CORP			1,2	3.A FE	19,832	106.231	21,246	20,000	19,852		19		4.250	4.374	JD	38	871	11/21/2019	12/15/2027
15135B-AT-8	CENTENE CORP			1,2	3.A FE	217,978	111.150	222,300	200,000	217,290		(688)		4.625	2.854	JD	411	4,625	10/07/2020	12/15/2029
15135B-AW-1	CENTENE CORP			1,2	3.A FE	60,000	106.115	63,669	60,000	60,000				3.000	3.000	AO	420		09/23/2020	10/15/2030
15137T-AA-8	CENTENE CORP			1,2	3.A FE	587,205	105.596	596,617	565,000	582,323		(2,749)		5.375	4.727	JD	2,531	30,369	02/28/2019	06/01/2026
15189X-AP-3	CENTERPOINT ENERGY HOUSTON			1,2	1.F FE	178,281	100.497	180,895	180,000	179,808		458		1.850	2.111	JD	278	3,330	08/07/2017	06/01/2021
15189X-AU-2	CENTERPOINT ENERGY HOUSTON			1,2	1.F FE	109,779	108.615	119,477	110,000	109,783		5		2.900	2.910	JJ	1,825		06/02/2020	07/01/2050
12527G-AC-7	CF INDUSTRIES INC			1	3.A FE	667,368	104.375	720,188	690,000	676,758		5,102		3.450	4.295	JD	1,984	23,805	02/14/2019	06/01/2023
808513-AT-2	CHARLES SCHWAB CORP			1,2	1.F FE	94,848	104.821	99,580	95,000	94,939		29		2.650	2.682	JJ	1,091	2,518	12/04/2017	01/25/2023
808513-AX-3	CHARLES SCHWAB CORP			1,2	1.F FE	99,933	113.856	113,856	100,000	99,962		8		3.850	3.859	MN	428	3,850	05/17/2018	05/21/2025
808513-BB-0	CHARLES SCHWAB CORP			1,2	1.F FE	614,668	114.761	705,780	615,000	614,715		47		4.200	4.212	MS	6,960	12,915	03/20/2020	03/24/2025
161175-BK-9	CHARTER COMMUNICATIONS OPE			1,2	2.C FE	628,336	115.411	750,172	650,000	632,091		2,058		4.200	4.655	MS	8,038	27,300	02/21/2019	03/15/2028
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	112,371	105.927	116,520	110,000	112,155		(188)		4.500	4.230	AO	1,238	5,211	11/04/2019	10/01/2029
166764-BG-4	CHEVRON CORP	C		1,2	1.C FE	297,366	100.547	301,641	300,000	299,770		608		2.100	2.308	MN	788	6,300	12/05/2016	05/16/2021
166764-BT-6	CHEVRON CORP			1,2	1.C FE	107,246	107.251	117,976	110,000	108,391		475		2.895	3.386	MS	1,044	3,185	07/13/2018	03/03/2024
17275R-BC-5	CISCO SYSTEMS INC			1	1.E FE	492,670	111.551	557,755	500,000	494,433		919		2.950	3.173	FA	5,040	14,750	02/21/2019	02/28/2026
125581-GX-0	CIT GROUP INC				3.A FE	655,488	122.356	734,136	600,000	646,046		(5,253)		6.125	4.847	MS	11,433	36,750	02/27/2019	03/09/2028
172967-JP-7	CITIGROUP INC				2.A FE	180,464	110.942	199,696	180,000	180,280		(60)		3.300	3.261	AO	1,056	5,940	06/21/2017	04/27/2025
172967-KN-0	CITIGROUP INC				2.A FE	909,439	112.832	1,049,338	930,000	914,331		2,606		3.400	3.751	MN	5,270	31,620	02/21/2019	05/01/2026
172967-KX-8	CITIGROUP INC			2	2.A FE	409,620	101.727	406,908	400,000	403,258		(1,962)		1.655	1.185	MJSD	570	9,932	09/28/2017	09/01/2023
172967-LB-5	CITIGROUP INC			2	2.A FE	585,356	100.760	579,370	575,000	577,546		(2,996)		1.296	0.793	MJSD	497	11,257	05/21/2018	12/08/2021
172967-LC-3	CITIGROUP INC	C		1,2	2.A FE	678,837	102.172	694,770	680,000	679,782		227		2.900	2.935	JD	1,260	19,720	12/01/2016	12/08/2021
172967-LD-1	CITIGROUP INC			1,2,5	2.A FE	250,000	114.923	287,308	250,000	250,000				3.887	3.888	JJ	4,616	9,718	01/04/2017	01/10/2028
172967-LG-4	CITIGROUP INC			1,2	2.A FE	249,825	103.004	257,510	250,000	249,954		34		2.750	2.764	AO	1,260	6,875	04/25/2017	04/25/2022
172967-LZ-2	CITIGROUP INC			1,2,5	1.G FE	120,000	108.775	130,530	120,000	120,000				4.044	4.045	JD	404	4,853	05/15/2018	06/01/2024
191216-CN-8	COCA-COLA CO			1	1.E FE	414,656	110.270	457,621	415,000	414,705		50		2.950	2.968	MS	3,265	6,121	03/20/2020	03/25/2025
191216-DD-9	COCA-COLA CO			1	1.E FE	939,257	100.441	944,145	940,000	939,285		28		1.000	1.011	MS	2,689		09/14/2020	03/15/2028
20030N-BX-8	COMCAST CORP			1,2	1.G FE	182,563	107.694	193,849	180,000	181,231		(387)		3.000	2.761	FA	2,250	5,400	05/23/2017	02/01/2024
20030N-CS-8	COMCAST CORP			1,2	1.G FE	139,962	114.937	160,912	140,000	139,983		4		3.950	3.954	AO	1,167	5,530	10/03/2018	10/15/2025
20030N-CT-6	COMCAST CORP			1,2	1.G FE	1,288,650	120.404	1,505,050	1,250,000	1,282,113		(3,622)		4.150	3.756	AO	10,951	51,875	02/21/2019	10/15/2028
20030N-DM-0	COMCAST CORP			1,2	1.G FE	388,775	102.921	401,392	390,000	388,834		58		1.950	1.983	JJ	3,507	993	05/20/2020	01/15/2031
202795-HZ-6	COMMONWEALTH EDISON CO			1,2	1.F FE	135,927	101.274	131,656	130,000	130,639		(1,525)		3.400	2.199	MS	1,473	4,420	06/01/2017	09/01/2021
21685W-DF-1	COOPERATIEVE RABOBANK UA	C			2.A FE	1,002,320	106.320	1,063,200	1,000,000	1,001,121		(573)		3.950	3.887	MN	5,706	39,500	08/06/2018	11/09/2022
74977R-DF-8	COOPERATIEVE RABOBANK UA	C			1.G FE	821,049	107.030	880,857	823,000	821,595		374		2.625	2.676	JJ	9,542	21,604	07/15/2019	07/22/2024
21688A-AL-6	COOPERATIEVE RABOBANK UA (N				1.E FE	249,825	104.923	262,308	250,000	249,931		33		2.750	2.764	JJ	3,266	6,875	01/03/2018	01/10/2023
225401-AB-4	CREDIT SUISSE GROUP AG	C	1,2		2.A FE	1,250,000	103.064	1,288,300	1,250,000	1,250,000				3.574	3.573	JJ	21,345	44,675	01/04/2017	01/09/2023
225433-AC-5	CREDIT SUISSE GROUP FUNDING (C			2.A FE	245,970	111.131	277,828	250,000	247,102		618		3.750	4.051	MS	2,474	9,375	02/21/2019	03/26/2025

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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	NAIC Designation Modifier and SVO	Bond CHAR	Administrativ 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
228023-AB-3	CROWLEY CONRO LLC			1	1.B	148,268		119,860	148,268	148,268					4.181	4.181	FA	2,342	6,265	10/24/2018	08/15/2043
22822V-AB-7	CROWN CASTLE INTERNATIONAL			1,2	2.C FE	869,457		115,760	850,000	864,652		(2,652)			4.450	4.058	FA	14,289	37,825	02/21/2019	02/15/2026
22822V-AT-8	CROWN CASTLE INTERNATIONAL			1,2	2.C FE	564,040		103,803	565,000	564,090		50			2.250	2.268	JJ	6,921		06/04/2020	01/15/2031
126307-AS-6	CSC HOLDINGS LLC			1,2	3.C FE	214,218		107,000	200,000	213,383		(835)			5.375	3.282	FA	4,479		10/07/2020	02/01/2028
126307-AZ-0	CSC HOLDINGS LLC			1,2	3.C FE	436,691		113,092	410,000	432,258		(2,589)			6.500	5.541	FA	11,104	26,650	03/22/2019	02/01/2029
126650-CF-5	CVS HEALTH CORP			1,2	2.B FE	323,876		109,282	325,000	324,222		199			3.375	3.446	FA	4,235	10,969	04/11/2019	08/12/2024
126650-CT-5	CVS HEALTH CORP			1,2	2.B FE	598,326		100,595	600,000	599,859		335			2.125	2.182	JD	1,063	12,750	05/16/2016	06/01/2021
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	428,404		113,267	400,000	422,245		(5,122)			4.100	2.648	MS	4,373	16,400	10/16/2019	03/25/2025
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	801,408		119,102	800,000	801,183		(135)			4.300	4.276	MS	9,173	34,400	03/04/2019	03/25/2028
126650-DC-1	CVS HEALTH CORP			1	2.B FE	401,016		100,550	400,000	400,066		(354)			3.350	3.259	MS	4,169	13,400	03/09/2018	03/09/2021
244199-BH-7	DEERE & CO			1,2	1.F FE	89,878		109,034	90,000	89,896		18			2.750	2.779	AO	523	1,341	03/25/2020	04/15/2025
25272K-AG-8	DELL INTERNATIONAL LLC			1,2	2.C FE	266,223		110,631	250,000	256,438		(2,621)			5.450	4.259	JD	606	13,625	01/03/2017	06/15/2023
25243Y-AY-5	DIAGEO CAPITAL PLC		C	1,2	1.G FE	199,554		107,869	200,000	199,764		82			3.500	3.546	MS	2,003	7,000	05/15/2018	09/18/2023
25243Y-BD-0	DIAGEO CAPITAL PLC		C	1,2	1.G FE	1,512,750		104,309	1,520,000	1,513,195		445			2.000	2.053	AO	5,236	15,200	04/27/2020	04/29/2030
260543-CJ-0	DOW CHEMICAL CO			1,2	2.C FE	203,064		109,594	200,000	202,114		(562)			3.500	3.179	AO	1,750	7,000	04/11/2019	10/01/2024
260543-CY-7	DOW CHEMICAL CO			1,2	2.C FE	311,670		123,048	300,000	309,806		(1,059)			4.800	4.295	MN	1,240	14,400	03/04/2019	11/30/2028
250847-EG-1	DTE ELECTRIC CO			1,2	1.F FE	813,416		100,569	800,000	800,903		(5,426)			3.900	3.206	JD	2,600	31,200	08/10/2018	06/01/2021
233331-BB-2	DTE ENERGY CO			1	2.B FE	104,882		103,149	105,000	104,943		38			2.600	2.638	JD	121	2,730	06/10/2019	06/15/2022
26442C-AV-6	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	59,930		105,700	60,000	59,969		13			3.050	3.074	MS	539	1,830	02/26/2018	03/15/2023
26441C-AX-3	DUKE ENERGY CORP			1,2	2.A FE	575,448		111,714	600,000	580,134		2,605			3.150	3.719	FA	7,140	18,900	03/04/2019	08/15/2027
26444H-AJ-0	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	1,018,670		102,322	1,000,000	1,018,254		(416)			1.750	1.537	JD	778	8,944	10/07/2020	06/15/2030
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	59,989		117,150	60,000	59,994		1			3.700	3.701	MS	740	2,220	08/07/2018	09/01/2028
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	190,213		116,186	191,000	190,339		69			3.450	3.499	MS	1,940	6,590	03/04/2019	03/15/2029
26441Y-BB-2	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	39,570		117,960	40,000	39,657		37			4.000	4.131	MS	471	1,600	09/04/2018	09/15/2028
26441Y-BE-6	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	469,826		101,271	470,000	469,834		8			1.750	1.754	JJ	4,158		10/08/2020	07/01/2030
26078J-AC-4	DUPONT DE NEMOURS INC			1,2	2.A FE	467,136		116,786	450,000	462,732		(2,430)			4.493	3.830	MN	2,583	20,219	02/21/2019	11/15/2025
26078J-AD-2	DUPONT DE NEMOURS INC			1,2	2.A FE	230,000		123,220	230,000	230,000					4.725	4.724	MN	1,389	10,868	11/14/2018	11/15/2028
26818L-AB-6	DY9 LEASING LLC				1.D FE	972,515		105,763	985,416	975,928		1,382			2.372	2.692	MJSD	779	23,716	04/11/2018	03/19/2027
278265-AD-5	EATON VANCE CORP			1	1.G FE	996,110		107,769	1,000,000	997,863		818			3.625	3.717	JD	1,611	36,250	12/04/2018	06/15/2023
278865-AY-6	ECOLAB INC			1,2	2.A FE	39,979		103,125	40,000	39,993		4			2.375	2.386	FA	372	950	08/07/2017	08/10/2022
29273R-BD-0	ENERGY TRANSFER OPERATING L			1,2	2.C FE	1,146,357		109,739	1,150,000	1,147,392		552			4.050	4.108	MS	13,714	46,575	03/08/2019	03/15/2025
29379V-BE-2	ENTERPRISE PRODUCTS OPERATI			1,2	2.A FE	710,108		112,068	700,000	707,078		(1,669)			3.750	3.470	FA	9,917	26,250	02/21/2019	02/15/2025
29379V-BK-8	ENTERPRISE PRODUCTS OPERATI			1,2	2.A FE	172,769		100,491	170,000	170,155		(764)			2.850	2.392	AO	1,023	4,845	06/12/2017	04/15/2021
29444U-BG-0	EQUINIX INC			1,2	2.C FE	394,009		103,050	395,000	394,080		71			1.800	1.838	JJ	3,733		06/08/2020	07/15/2027
29444U-BK-1	EQUINIX INC			1,2	2.C FE	298,464		100,368	300,000	298,534		70			1.000	1.107	MS	700		10/07/2020	09/15/2025
26884A-AZ-6	ERP OPERATING LP			1,2	1.G FE	173,394		102,902	160,000	162,292		(3,183)			4.625	2.561	JD	329	7,400	05/19/2017	12/15/2021
26884A-BG-7	ERP OPERATING LP			1,2	1.G FE	423,452		111,853	400,000	419,996		(2,885)			3.250	2.395	FA	5,417	13,000	10/16/2019	08/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	o r e g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO			1,2	2.B FE	655,603	108.441	704,867	650,000	653,781		(1,093)		3.500	3.308	JD	1,011	22,750	04/10/2019	06/15/2024	
31428X-BR-6	FEDEX CORP			1,2	2.B FE	436,083	118.878	511,175	430,000	435,079		(568)		4.200	4.017	AO	3,712	18,060	02/21/2019	10/17/2028	
31620M-AM-8	FIDELITY NATIONAL INFORMATION			1,2	2.B FE	1,132,373	110.196	1,212,156	1,100,000	1,121,672		(6,373)		3.875	3.218	JD	3,078	42,625	04/15/2019	06/05/2024	
337932-AH-0	FIRSTENERGY CORP			1,2	3.B FE	497,510	110.312	551,560	500,000	498,015		263		3.900	4.467	AO	8,992	19,500	03/04/2019	07/15/2027	
337738-AQ-1	FISERV INC			1,2	2.B FE	169,922	108.967	185,244	170,000	169,961		13		3.800	3.809	JJ	1,615	6,460	09/20/2018	10/01/2023	
337738-AT-5	FISERV INC			1,2	2.B FE	234,984	112.074	263,374	235,000	234,992		1		3.200	3.201	JJ	3,760	7,666	06/10/2019	07/01/2026	
340711-AW-0	FLORIDA GAS TRANSMISSION COM			1,2	2.B FE	180,564	113.653	193,210	170,000	176,103		(1,297)		4.350	3.443	JJ	3,410	7,395	05/19/2017	07/15/2025	
341081-FJ-1	FLORIDA POWER & LIGHT CO			1,2	1.E FE	294,732	104.685	303,587	290,000	291,748		(882)		2.750	2.426	JD	665	7,975	06/27/2017	06/01/2023	
345397-A8-6	FORD MOTOR CREDIT COMPANY L			1,2	3.A FE	510,000	104.875	534,863	510,000	510,000				4.125	4.125	FA	7,831		08/12/2020	08/17/2027	
345397-B2-8	FORD MOTOR CREDIT COMPANY L			1,2	3.A FE	200,000	102.531	205,062	200,000	200,000				3.375	3.375	MN	900		11/09/2020	11/13/2025	
35671D-BL-8	FREEPORT-MCMORAN INC			1,2	3.B FE	664,131	109.437	733,228	670,000	665,884		950		4.550	4.726	MN	3,980	30,485	02/27/2019	11/14/2024	
35671D-CE-3	FREEPORT-MCMORAN INC			1,2	3.B FE	45,000	105.062	47,278	45,000	45,000				4.125	4.125	MS	619	913	02/19/2020	03/01/2028	
35671D-CH-6	FREEPORT-MCMORAN INC			1,2	3.A FE	20,000	109.927	21,985	20,000	20,000				4.625	4.625	FA	396		07/13/2020	08/01/2030	
361448-BD-4	GATX CORP			1,2	2.B FE	254,518	110.484	276,210	250,000	252,934		(888)		4.350	3.937	FA	4,108	10,875	03/01/2019	02/15/2024	
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1.F FE	59,264	111.869	67,121	60,000	59,523		99		3.500	3.699	MN	268	2,100	05/08/2018	05/15/2025	
369550-BL-1	GENERAL DYNAMICS CORP			1,2	1.F FE	339,297	115.090	339,516	295,000	337,727		(1,570)		3.500	1.036	AO	2,581		10/07/2020	04/01/2027	
370334-BT-0	GENERAL MILLS INC			1,2	2.B FE	203,918	108.592	217,184	200,000	202,530		(826)		3.650	3.187	FA	2,758	7,300	04/12/2019	02/15/2024	
370334-CE-2	GENERAL MILLS INC			1,2	2.B FE	69,848	108.999	76,299	70,000	69,922		26		3.700	3.742	AO	532	2,590	04/03/2018	10/17/2023	
370334-CF-9	GENERAL MILLS INC			1,2	2.B FE	505,620	113.093	565,465	500,000	504,033		(884)		4.000	3.788	AO	4,111	20,000	02/21/2019	04/17/2025	
37045X-BT-2	GENERAL MOTORS FINANCIAL CO			1,2	2.C FE	950,710	113.946	1,139,460	1,000,000	960,657		5,438		4.350	5.115	JJ	19,817	43,500	02/21/2019	01/17/2027	
37331N-AG-6	GEORGIA-PACIFIC LLC			1,2	1.G FE	168,287	101.897	167,111	164,000	164,751		(1,044)		3.163	2.504	MN	663	5,187	06/26/2017	11/15/2021	
37331N-AJ-0	GEORGIA-PACIFIC LLC			1,2	1.G FE	869,826	104.597	909,994	870,000	869,843		17		1.750	1.754	MS	3,849	6,344	04/27/2020	09/30/2025	
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	400,624	113.661	454,644	400,000	400,482		(83)		3.650	3.624	MS	4,867	14,600	03/08/2019	03/01/2026	
375558-BY-8	GILEAD SCIENCES INC			1,2	2.A FE	663,411	100.487	668,239	665,000	663,448		38		1.650	1.676	AO	2,774		09/23/2020	10/01/2030	
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	180,966	105.713	169,141	160,000	165,030		(4,606)		5.750	2.727	JJ	4,012	9,200	05/30/2017	01/24/2022	
38141G-VM-3	GOLDMAN SACHS GROUP INC				2.A FE	209,142	110.530	221,060	200,000	204,519		(1,335)		4.000	3.244	MS	2,622	8,000	05/15/2017	03/03/2024	
38141G-WB-6	GOLDMAN SACHS GROUP INC			1,2	2.A FE	2,299,884	114.146	2,476,968	2,170,000	2,279,011		(19,778)		3.850	2.779	JJ	35,971	83,545	12/18/2019	01/26/2027	
38141G-WT-7	GOLDMAN SACHS GROUP INC			1,2	1.G FE	39,980	105.687	42,275	40,000	39,993		4		3.200	3.209	FA	455	1,280	01/18/2018	02/23/2023	
38141G-XM-1	GOLDMAN SACHS GROUP INC			1,2,5	1.G FE	1,210,000	101.125	1,223,613	1,210,000	1,210,000				1.093	1.093	JD	808		12/04/2020	12/09/2026	
38869A-AC-1	GRAPHIC PACKAGING INTERNATIO			1,2	3.B FE	100,000	102.437	102,437	100,000	100,000				3.500	3.500	MS	1,196		08/14/2020	03/01/2029	
38869P-AM-6	GRAPHIC PACKAGING INTERNATIO			1,2	3.B FE	685,279	107.114	749,798	700,000	689,839		2,525		4.125	4.564	FA	10,908	28,875	02/27/2019	08/15/2024	
410345-AL-6	HANESBRANDS INC			1,2	3.C FE	217,580	108.750	217,500	200,000	216,886		(694)		4.875	3.081	MN	1,246	4,875	10/07/2020	05/15/2026	
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SE			1,2	2.B FE	344,527	108.385	373,928	345,000	344,577		50		3.350	3.380	JD	738	5,779	06/03/2020	06/08/2025	
404119-BQ-1	HCA INC			1	2.C FE	1,131,088	116.814	1,138,937	975,000	1,123,287		(7,801)		5.250	1.504	AO	10,806	25,594	10/07/2020	04/15/2025	
404119-BW-8	HCA INC			1,2	3.B FE	667,712	120.670	772,288	640,000	663,241		(2,434)		5.875	5.288	FA	15,667	37,600	02/08/2019	02/01/2029	
40414L-AQ-2	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	854,673	112.997	864,427	765,000	851,125		(3,548)		3.250	1.087	JJ	11,464		10/07/2020	07/15/2026	
42328B-AC-6	HELIOS LEASING I LLC			1	1.D FE	228,383	102.412	239,420	233,781	230,782		735		1.562	2.220	MJSD	30	3,652	05/24/2017	09/28/2024	

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
432833-AD-3	HILTON DOMESTIC OPERATING CO			1,2	3.B FE	651,755	103,500	672,750	650,000	651,418		(227)		5.125	5.078	MN	5,552	33,313	02/08/2019	05/01/2026
436440-AM-3	HOLOGIC INC			1,2	3.C FE	663,802	106,437	723,772	680,000	666,653		1,538		4.625	4.957	FA	13,104	31,450	02/08/2019	02/01/2028
436440-AP-6	HOLOGIC INC			1,2	3.C FE	125,000	101,937	127,421	125,000	125,000				3.250	3.250	FA	1,049		09/14/2020	02/15/2029
437076-BN-1	HOME DEPOT INC			1,2	1.F FE	695,198	107,889	809,168	750,000	707,459		6,708		2.125	3.222	MS	4,693	15,938	02/21/2019	09/15/2026
437076-BT-8	HOME DEPOT INC			1,2	1.F FE	548,252	111,394	551,400	495,000	546,469		(1,783)		2.800	1,124	MS	4,120		10/07/2020	09/14/2027
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	243,594	113,696	278,555	245,000	243,784		125		2.950	3.017	JD	321	7,228	06/03/2019	06/15/2029
437076-CA-8	HOME DEPOT INC			1,2	1.F FE	89,562	109,851	98,866	90,000	89,606		44		2.500	2.576	AO	475	1,219	03/26/2020	04/15/2027
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	25,000	112,812	28,203	25,000	25,000				3.737	3.737	AO	234	934	03/23/2018	04/01/2028
44107T-AX-4	HOST HOTELS & RESORTS LP			1,2	2.C FE	186,205	105,787	197,822	187,000	186,622		110		3.875	3.943	MN	926	7,246	03/20/2017	04/01/2024
443201-AA-6	HOWMET AEROSPACE INC			1,2	3.A FE	105,000	118,125	124,031	105,000	105,000				6.875	6.874	MN	1,203	3,750	04/22/2020	05/01/2025
404280-AW-9	HSBC HOLDINGS PLC		C	1,2	1.F FE	2,041,010	115,252	2,305,040	2,000,000	2,031,367		(5,349)		4.300	3.962	MS	26,994	86,000	03/01/2019	03/08/2026
404280-BM-0	HSBC HOLDINGS PLC		C	2,5	1.F FE	200,000	105,130	210,260	200,000	200,000				3.033	3.034	MN	657	6,066	11/15/2017	11/22/2023
458140-BD-1	INTEL CORP			1,2	1.E FE	182,471	107,940	194,292	180,000	181,256		(371)		2.875	2.646	MN	719	5,175	07/28/2017	05/11/2024
459200-JG-7	INTERNATIONAL BUSINESS MACHI			1	1.F FE	351,089	113,633	397,716	350,000	350,839		(145)		3.450	3.399	FA	4,428	12,075	03/08/2019	02/19/2026
459200-JR-3	INTERNATIONAL BUSINESS MACHI			1	1.F FE	343,872	112,978	395,423	350,000	345,430		664		3.300	3.541	JJ	4,941	11,550	08/06/2018	01/27/2027
459200-JZ-5	INTERNATIONAL BUSINESS MACHI			1	1.F FE	423,448	113,052	452,208	400,000	419,417		(3,359)		3.300	2,333	MN	1,687	13,200	10/16/2019	05/15/2026
459200-KH-3	INTERNATIONAL BUSINESS MACHI			1,2	1.F FE	638,816	104,000	665,600	640,000	638,921		105		1.700	1,728	MN	1,390	5,682	04/30/2020	05/15/2027
460690-BP-4	INTERPUBLIC GROUP OF COMPANI			1,2	2.B FE	404,628	120,924	483,696	400,000	403,877		(424)		4.650	4,497	AO	4,650	18,600	02/21/2019	10/01/2028
460690-BR-0	INTERPUBLIC GROUP OF COMPANI			1,2	2.B FE	173,982	124,098	217,172	175,000	174,043		61		4.750	4,824	MS	2,101	4,156	03/26/2020	03/30/2030
449934-AD-0	IQVIA INC			1,2	3.C FE	428,316	104,937	440,735	420,000	426,630		(978)		5.000	4,685	AO	4,433	21,000	03/22/2019	10/15/2026
24422E-TV-1	JOHN DEERE CAPITAL CORP				1.F FE	129,736	103,459	134,497	130,000	129,909		53		2.150	2,193	MS	877	2,795	09/05/2017	09/08/2022
24422E-UM-9	JOHN DEERE CAPITAL CORP				1.F FE	69,987	109,222	76,455	70,000	69,995		2		3.650	3,653	AO	561	2,555	10/09/2018	10/12/2023
24422E-UX-5	JOHN DEERE CAPITAL CORP				1.F FE	194,667	107,098	208,841	195,000	194,770		69		2.600	2,639	MS	1,606	5,070	06/04/2019	03/07/2024
24422E-VF-3	JOHN DEERE CAPITAL CORP				1.F FE	449,703	105,091	472,910	450,000	449,736		33		1.750	1,760	MS	2,450	3,938	03/04/2020	03/09/2027
46625H-KC-3	JPMORGAN CHASE & CO			2	1.F FE	180,329	109,566	197,219	180,000	180,189		(44)		3.125	3,096	JJ	2,469	5,625	06/21/2017	01/23/2025
46625H-RW-2	JPMORGAN CHASE & CO			2	1.F FE	1,022,380	101,830	1,018,300	1,000,000	1,008,005		(4,325)		1.445	1,017	JAJO	2,689	25,340	09/28/2017	10/24/2023
46647P-AP-1	JPMORGAN CHASE & CO			1,2,5	1.F FE	1,620,135	107,210	1,672,476	1,560,000	1,602,029		(17,539)		3.559	2,352	AO	10,487	55,520	12/18/2019	04/23/2024
46647P-AV-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	1,911,248	119,624	2,236,969	1,870,000	1,903,238		(4,408)		4.203	3,921	JJ	34,495	78,596	02/21/2019	07/23/2029
46647P-AX-4	JPMORGAN CHASE & CO			1,2,5	1.F FE	130,000	122,038	158,649	130,000	130,000				4.452	4,452	JD	418	5,788	11/28/2018	12/05/2029
46647P-BE-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,002,261	108,905	2,069,195	1,900,000	1,996,969		(5,292)		2.739	2,098	AO	10,986	26,021	06/26/2020	10/15/2030
48128B-AB-7	JPMORGAN CHASE & CO			1,2	1.F FE	741,153	102,770	750,221	730,000	732,771		(2,600)		2.972	2,599	JJ	10,004	21,696	09/14/2017	01/15/2023
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	448,358	113,050	508,725	450,000	448,911		153		3.150	3,193	MN	2,363	14,175	05/03/2017	05/01/2027
48666K-AY-5	KB HOME			1,2	3.C FE	111,999	109,937	109,937	100,000	109,937		(1,839)		4.800	3,186	MN	613	2,400	10/22/2020	11/15/2029
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	44,965	115,188	51,835	45,000	44,968		2		3.100	3,109	MS	368	698	03/24/2020	03/26/2030
494550-BT-2	KINDER MORGAN ENERGY PARTN			1,2	2.B FE	515,375	100,000	500,000	500,000	500,000		(3,856)		3.500	2,714	MS	5,833	17,500	11/03/2016	03/01/2021
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	505,005	117,371	586,855	500,000	504,109		(497)		4.300	4,163	MS	7,167	21,500	02/21/2019	03/01/2028
482480-AE-0	KLA CORP			1,2	2.A FE	671,100	113,918	711,988	625,000	656,978		(8,314)		4.650	3,130	MN	4,844	29,063	04/10/2019	11/01/2024

E10.11

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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 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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
423074-AF-0	KRAFT HEINZ FOODS CO				3.A FE	229,638	122,990	245,980	200,000	227,796		(1,842)			6.375	4.204	JJ	5,879	6,375	05/21/2020	07/15/2028
50077L-BD-7	KRAFT HEINZ FOODS CO			1,2	3.A FE	403,696	111,536	407,106	365,000	402,990		(706)			4.250	3.027	MS	5,171		10/22/2020	03/01/2031
413875-AR-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	602,334	112,326	673,956	600,000	601,690		(372)			3.832	3.758	AO	4,087	22,992	02/21/2019	04/27/2025
512807-AN-8	LAM RESEARCH CORP			1,2	1.G FE	352,804	112,495	393,733	350,000	351,983		(454)			3.800	3.646	MS	3,916	13,300	02/22/2019	03/15/2025
526057-CV-4	LENNAR CORP			1,2	2.C FE	669,107	118,000	814,200	690,000	673,093		2,134			5.000	5.456	JD	1,533	34,500	02/08/2019	06/15/2027
527298-BS-1	LEVEL 3 FINANCING INC			1,2	3.B FE	382,709	99,937	384,757	385,000	382,764		55			3.625	3.709	JD	620	4,768	10/07/2020	01/15/2029
53944Y-AH-6	LLOYDS BANKING GROUP PLC		C		1.G FE	907,372	110,019	990,171	900,000	904,934		(1,432)			3.900	3.716	MS	10,628	35,100	04/10/2019	03/12/2024
539830-BP-3	LOCKHEED MARTIN CORP			1,2	1.G FE	747,790	104,988	750,664	715,000	747,045		(745)			1.850	1.331	JD	588	7,532	10/07/2020	06/15/2030
548661-DD-6	LOWE'S COMPANIES INC			1,2	2.A FE	754,928	108,739	815,543	750,000	753,392		(914)			3.125	2.987	MS	6,901	23,438	04/11/2019	09/15/2024
559080-AK-2	MAGELLAN MIDSTREAM PARTNER			1,2	2.A FE	167,565	119,309	190,894	160,000	165,606		1,006			5.000	4.204	MS	2,667	8,000	06/09/2017	03/01/2026
564759-QB-7	MANUFACTURERS AND TRADERS			2	1.G FE	913,680	100,030	925,278	925,000	922,830		2,378			0.865	1.137	MJSD	689	15,559	06/20/2018	12/01/2021
565849-AL-0	MARATHON OIL CORP			1,2	2.C FE	494,625	107,282	536,410	500,000	496,106		791			3.850	4.044	JD	1,604	19,250	02/21/2019	06/01/2025
571748-AZ-5	MARSH & MCLENNAN COMPANIES I			1,2	2.A FE	783,296	113,592	851,940	750,000	776,972		(5,054)			3.750	2.957	MS	8,359	28,125	10/16/2019	03/14/2026
571748-BA-9	MARSH & MCLENNAN COMPANIES I			1,2	2.A FE	186,532	105,924	190,663	180,000	182,507		(1,186)			3.300	2.593	MS	1,766	5,940	06/23/2017	03/14/2023
57629W-BY-5	MASSMUTUAL GLOBAL FUNDING II				1.B FE	196,602	100,493	200,986	200,000	199,742		891			2.000	2.456	AO	844	4,000	05/15/2017	04/15/2021
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	798,368	112,519	900,152	800,000	798,763		219			3.400	3.433	MS	8,538	27,200	03/05/2019	03/08/2026
58013M-EY-6	MCDONALD'S CORP			1,2	2.A FE	758,513	113,960	854,700	750,000	756,379		(1,183)			3.700	3.508	JJ	11,640	27,750	02/21/2019	01/30/2026
58013M-FE-9	MCDONALD'S CORP			1,2	2.A FE	149,829	106,555	159,833	150,000	149,919		34			3.350	3.375	AO	1,256	5,025	08/13/2018	04/01/2023
58013M-FM-1	MCDONALD'S CORP			1,2	2.A FE	74,960	105,547	79,160	75,000	74,962		3			2.125	2.131	MS	531	779	03/03/2020	03/01/2030
58013M-FN-9	MCDONALD'S CORP			1,2	2.A FE	64,977	111,449	72,442	65,000	64,978		1			3.300	3.308	JJ	1,073	560	03/25/2020	07/01/2025
58013M-FP-4	MCDONALD'S CORP			1,2	2.A FE	1,274,325	114,799	1,285,749	1,120,000	1,269,200		(5,125)			3.500	1.302	JJ	19,600		10/07/2020	07/01/2027
585055-BS-4	MEDTRONIC INC			1	1.G FE	376,257	112,244	415,303	370,000	374,473		(980)			3.500	3.190	MS	3,813	25,619	02/21/2019	03/15/2025
59001A-BA-9	MERITAGE HOMES CORP			1,2	3.A FE	280,858	112,106	280,265	250,000	279,712		(208)			5.125	2.912	JD	890	6,406	10/22/2020	06/06/2027
552953-CE-9	MGM RESORTS INTERNATIONAL			1,2	3.C FE	661,570	110,752	719,888	650,000	658,456		(1,736)			5.750	5.402	JD	1,661	37,375	02/14/2019	06/15/2025
594918-BL-7	MICROSOFT CORP			1,2	1.A FE	603,152	142,360	782,980	550,000	600,924		(1,245)			4.450	3.860	MN	3,943	24,475	02/21/2019	11/03/2045
606822-AD-6	mitsubishi UFJ FINANCIAL GROUP		C		1.G FE	507,045	115,112	575,560	500,000	505,376		(931)			3.850	3.620	MS	6,417	19,250	03/01/2019	03/01/2026
606822-AP-9	mitsubishi UFJ FINANCIAL GROUP		C		1.G FE	130,043	103,521	134,577	130,000	130,016		(9)			2.665	2.657	JJ	1,501	3,465	07/19/2017	07/25/2022
606822-BD-5	mitsubishi UFJ FINANCIAL GROUP		C		1.G FE	657,995	108,704	706,576	650,000	655,335		(1,572)			3.407	3.134	MS	7,013	22,146	04/10/2019	03/07/2024
60687Y-AE-9	MIZUHO FINANCIAL GROUP INC		C	C	1.G FE	250,000	101,342	253,355	250,000	250,000					2.273	2.273	MS	1,705	5,683	09/07/2016	09/13/2021
615394-AM-5	MOOG INC			1,2	3.C FE	392,000	103,875	415,500	400,000	392,436		436			4.250	4.571	JD	756	8,500	07/14/2020	12/15/2027
617446-8V-4	MORGAN STANLEY			1,2,5	1.F FE	1,030,000	100,784	1,038,075	1,030,000	1,030,000					0.985	0.985	JD	592		12/07/2020	12/10/2026
61744Y-AK-4	MORGAN STANLEY			1,2,5	2.A FE	1,217,163	114,225	1,427,813	1,250,000	1,222,795		3,058			3.591	3.928	JJ	19,825	44,888	02/21/2019	07/22/2028
61746B-EC-6	MORGAN STANLEY		C	2	2.A FE	500,000	101,925	509,625	500,000	500,000					1.615	1.636	JAJO	1,503	13,539	10/19/2016	10/24/2023
61746B-ED-4	MORGAN STANLEY				2.A FE	932,047	101,985	964,778	946,000	942,602		3,777			2.625	3.044	MN	3,035	24,833	04/06/2018	11/17/2021
61746B-EF-9	MORGAN STANLEY			1	2.A FE	419,587	114,831	459,324	400,000	416,305		(2,441)			3.625	2.884	JJ	6,485	14,500	10/16/2019	01/20/2027
61761J-VL-0	MORGAN STANLEY			1	2.A FE	186,217	111,387	200,497	180,000	183,419		(833)			3.700	3.166	AO	1,258	6,660	06/23/2017	10/23/2024
61761J-ZN-2	MORGAN STANLEY				2.A FE	102,105	115,711	115,711	100,000	101,445		(200)			3.950	3.691	AO	746	3,950	06/23/2017	04/23/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55336V-AJ-9	MPLX LP			1,2	2.B FE	653,813	115.594	722,463	625,000	645,858		(4,511)			4.875	3.998	JD	2,539	30,469	03/08/2019	06/01/2025
55336V-AR-1	MPLX LP			1,2	2.B FE	59,731	115.078	69,047	60,000	59,802		24			4.000	4.053	MS	707	2,400	02/05/2018	03/15/2028
55342U-AG-9	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	312,888	104.950	314,850	300,000	310,546		(2,342)			5.250	3.600	FA	6,563	7,875	06/18/2020	08/01/2026
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	212,250	107.672	215,344	200,000	211,853		(397)			4.625	3.464	FA	3,854		10/09/2020	08/01/2029
637417-AL-0	NATIONAL RETAIL PROPERTIES IN			1,2	2.A FE	39,715	116.025	46,410	40,000	39,773		24			4.300	4.387	AO	363	1,720	09/18/2018	10/15/2028
780097-BJ-9	NATWEST GROUP PLC		C	2,5	2.B FE	257,030	109.251	273,128	250,000	254,301		(1,624)			4.519	3.786	JD	188	11,298	04/12/2019	06/25/2024
78442F-EQ-7	NAVIENT CORP			1	3.C FE	663,748	104.812	712,722	680,000	671,039		3,952			5.500	6.190	JJ	16,207	37,400	02/08/2019	01/25/2023
64110L-AX-4	NETFLIX INC			1	3.C FE	655,836	123.625	766,475	620,000	650,810		(2,816)			6.375	5.622	MN	5,050	39,525	02/14/2019	05/15/2029
64952W-CS-0	NEW YORK LIFE GLOBAL FUNDING				1.A FE	199,606	102.922	205,844	200,000	199,885		78			2.300	2.341	JD	268	4,600	06/05/2017	06/10/2022
655844-AW-8	NORFOLK SOUTHERN CORP			1	2.A FE	172,638	119.219	178,829	150,000	163,247		(2,765)			5.590	3.400	MN	1,025	8,385	06/09/2017	05/17/2025
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	264,535	136.612	341,530	250,000	263,818		(400)			4.837	4.427	AO	3,023	12,093	02/21/2019	10/01/2041
655844-CE-6	NORFOLK SOUTHERN CORP			1,2	2.A FE	501,096	108.487	499,040	460,000	500,092		(1,005)			2.550	1.466	MN	1,955	5,865	10/07/2020	11/01/2029
666807-BM-3	NORTHROP GRUMMAN CORP			1,2	2.B FE	296,748	108.806	326,418	300,000	297,662		535			2.930	3.137	JJ	4,053	8,790	04/11/2019	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.B FE	479,680	113.105	565,525	500,000	483,349		2,031			3.250	3.794	JJ	7,493	16,250	03/04/2019	01/15/2028
666807-BQ-4	NORTHROP GRUMMAN CORP			1,2	2.B FE	34,995	103.893	36,363	35,000	34,999		1			2.550	2.552	AO	188	893	10/10/2017	10/15/2022
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.B FE	139,439	124.204	173,886	140,000	139,481		43			4.400	4.449	MN	1,027	3,730	03/19/2020	05/01/2030
871503-AU-2	NORTONLIFELOCK INC			1,2	3.C FE	658,337	102.250	674,850	660,000	658,822		241			5.000	5.047	AO	6,967	33,000	02/14/2019	04/15/2025
67080L-AA-3	NUVEEN LLC			1,2	1.C FE	99,403	119.572	119,572	100,000	99,522		51			4.000	4.072	MN	667	4,000	10/17/2018	11/01/2028
67066G-AE-4	VIDIA CORP			1,2	1.F FE	487,525	113.340	566,700	500,000	490,255		1,518			3.200	3.581	MS	4,667	16,000	03/04/2019	09/16/2026
62947Q-AX-6	NXP BV		C	1,2	2.C FE	524,615	120.606	603,030	500,000	518,759		(3,275)			5.350	4.504	MS	8,917	26,750	03/01/2019	03/01/2026
68389X-BL-8	ORACLE CORP			1,2	1.G FE	292,568	105.194	315,582	300,000	296,109		1,357			2.400	2.900	MS	2,120	7,200	06/14/2018	09/15/2023
68389X-BM-6	ORACLE CORP		C	1,2	1.G FE	238,040	110.003	275,008	250,000	240,773		1,492			2.650	3.387	JJ	3,055	6,625	02/21/2019	07/15/2026
68389X-BS-3	ORACLE CORP			1,2	1.G FE	77,005	108.834	87,067	80,000	78,108		448			2.950	3.610	MN	302	2,360	06/27/2018	11/15/2024
68389X-BU-8	ORACLE CORP			1,2	1.G FE	738,409	110.368	816,723	740,000	738,566		157			2.800	2.834	AO	5,180	10,360	03/30/2020	04/01/2027
686514-AE-0	ORLANDO HEALTH INC			1,2	1.F FE	80,387	113.515	90,812	80,000	80,294		(33)			3.777	3.721	AO	755	3,022	02/06/2018	10/01/2028
69371R-N7-7	PACCAR FINANCIAL CORP				1.E FE	79,947	103.385	82,708	80,000	79,983		11			2.300	2.314	FA	721	1,840	08/07/2017	08/10/2022
69371R-Q6-6	PACCAR FINANCIAL CORP				1.E FE	1,713,980	104.812	1,718,917	1,640,000	1,711,039		(2,941)			1.800	0.725	FA	11,890		10/22/2020	02/06/2025
69371R-Q7-4	PACCAR FINANCIAL CORP				1.E FE	304,844	105.404	321,482	305,000	304,881		37			2.650	2.668	AO	1,908	4,019	04/02/2020	04/06/2023
695114-CQ-9	PACIFICORP			1,2	1.E FE	252,558	105.539	263,848	250,000	251,014		(446)			2.950	2.757	JD	615	7,375	05/10/2017	06/01/2023
70109H-AK-1	PARKER-HANNIFIN CORP			1	2.A FE	188,962	105.079	189,142	180,000	183,180		(1,812)			3.500	2.433	MS	1,855	6,300	09/18/2017	09/15/2022
70450Y-AC-7	PAYPAL HOLDINGS INC			1,2	2.A FE	229,860	106.957	246,001	230,000	229,894		27			2.400	2.413	AO	1,380	5,597	09/19/2019	10/01/2024
693304-AP-2	PECO ENERGY CO			1,2	1.F FE	299,403	103.062	309,186	300,000	299,804		112			2.375	2.414	MS	2,098	7,125	05/24/2017	09/15/2022
709599-AX-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	293,937	115.167	345,501	300,000	295,148		660			4.200	4.500	AO	3,150	12,600	02/21/2019	04/01/2027
709599-BJ-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	389,898	113.449	391,399	345,000	387,766		(2,133)			4.000	1.138	JJ	6,363		10/07/2020	07/15/2025
709599-BL-7	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	494,203	100.926	499,584	495,000	494,232		29			1.200	1.233	MN	1,073		10/19/2020	11/15/2025
713448-EQ-7	PEPSICO INC			1,2	1.E FE	1,099,219	107.051	1,177,561	1,100,000	1,099,336		117			2.250	2.265	MS	7,013	12,375	03/17/2020	03/19/2025
718546-AC-8	PHILLIPS 66			1	2.A FE	182,893	104.743	178,063	170,000	173,582		(2,796)			4.300	2.571	AO	1,828	7,310	07/19/2017	04/01/2022

E10.13

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	o r e i g n CHAR	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
719160-AA-1	PHOENIX 2012 LLC			1	1.D FE	501,009	102.224	532,532	520,946	508,079		3,304			1.607	3.059	JAJO	2,046	8,372	03/21/2018	07/03/2024
69353R-FG-8	PNC BANK NA			2	1.F FE	341,523	112.052	392,182	350,000	343,147		880			3.100	3.425	AO	1,989	10,850	02/21/2019	10/25/2027
693475-AV-7	PNC FINANCIAL SERVICES GROUP			2	1.G FE	563,585	109.033	599,682	550,000	558,857		(2,801)			3.500	2.932	JJ	8,449	19,250	04/11/2019	01/23/2024
742741-AA-9	PROCTER & GAMBLE PROFIT SHAR				1.D FE	163,046	100.000	152,875	152,875	152,875		(7,683)			9.360	2.682	JJ	7,155	14,309	10/30/2018	01/01/2021
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	600,953	107.229	648,735	605,000	601,279		327			2.250	2.324	AO	2,874	8,962	02/03/2020	04/15/2030
744448-CH-2	PUBLIC SERVICE COMPANY OF CO			1,2	1.F FE	79,293	103.613	82,890	80,000	79,716		124			2.500	2.667	MS	589	2,000	06/30/2017	03/15/2023
744482-BL-3	PUBLIC SERVICE COMPANY OF NE			1,2	1.E FE	189,158	108.062	194,512	180,000	184,062		(1,502)			3.500	2.591	MN	1,050	6,300	06/22/2017	11/01/2023
74456Q-BC-9	PUBLIC SERVICE ELECTRIC AND G			1,2	1.E FE	123,487	104.525	135,883	130,000	126,775		1,285			2.375	3.475	MN	395	3,088	05/16/2018	05/15/2023
745867-AX-9	PULTEGROUP INC			1,2	2.C FE	667,437	118.187	815,490	690,000	671,957		2,457			5.000	5.515	JJ	15,908	34,500	02/14/2019	01/15/2027
747525-AT-0	QUALCOMM INC			1,2	1.G FE	569,485	107.724	619,413	575,000	571,257		1,034			2.900	3.104	MN	1,899	16,675	04/12/2019	05/20/2024
747525-BK-8	QUALCOMM INC			1,2	1.G FE	582,637	105.947	619,790	585,000	582,777		140			2.150	2.195	MN	1,432	6,708	05/06/2020	05/20/2030
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,115,740	114.247	1,131,045	990,000	1,111,203		(4,537)			3.500	1.353	MS	10,203		10/07/2020	03/15/2027
756109-AN-4	REALTY INCOME CORP			1,2	1.G FE	66,152	104.290	67,789	65,000	65,403		(252)			3.250	2.371	AO	446	2,113	11/29/2017	10/15/2022
756109-AV-6	REALTY INCOME CORP			1,2	1.G FE	267,356	112.732	293,103	260,000	265,368		(1,205)			3.875	3.332	AO	2,127	10,075	04/16/2019	04/15/2025
7591EP-AP-5	REGIONS FINANCIAL CORP			1,2	2.A FE	109,935	108.526	119,379	110,000	109,968		13			3.800	3.812	FA	1,591	4,180	08/08/2018	08/14/2023
760759-AR-1	REPUBLIC SERVICES INC			1,2	2.B FE	478,475	110.539	552,695	500,000	483,343		2,695			2.900	3.573	JJ	7,250	14,500	03/01/2019	07/01/2026
774341-AE-1	ROCKWELL COLLINS INC			1,2	1.G FE	199,231	108.796	206,712	190,000	194,201		(1,473)			3.700	2.846	JD	312	7,030	06/13/2017	12/15/2023
775109-BE-0	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	175,148	113.258	192,539	170,000	173,143		(609)			3.625	3.199	JD	274	6,163	07/18/2017	12/15/2025
776743-AC-0	ROPER TECHNOLOGIES INC			1,2	2.A FE	563,075	102.148	587,351	575,000	571,510		3,543			2.800	3.453	JD	716	16,100	07/30/2018	12/15/2021
776743-AE-6	ROPER TECHNOLOGIES INC			1,2	2.A FE	99,848	108.535	108,535	100,000	99,919		28			3.650	3.682	MS	1,075	3,650	08/14/2018	09/15/2023
776743-AJ-5	ROPER TECHNOLOGIES INC			1,2	2.B FE	103,821	102.240	107,352	105,000	103,877		56			2.000	2.125	JD	6	1,097	06/08/2020	06/30/2030
78013X-W2-0	ROYAL BANK OF CANADA		C		1.F FE	289,397	109.081	316,335	290,000	289,663		114			3.700	3.745	AO	2,563	10,730	10/01/2018	10/05/2023
78015K-7G-3	ROYAL BANK OF CANADA		C		1.F FE	1,214,222	102.863	1,249,785	1,215,000	1,214,403		180			1.600	1.622	AO	3,996	9,720	04/15/2020	04/17/2023
78355H-KK-4	RYDER SYSTEM INC			1,2	2.B FE	760,815	109.248	819,360	750,000	756,800		(2,240)			3.875	3.536	JD	2,422	29,063	02/21/2019	12/01/2023
78355H-KL-2	RYDER SYSTEM INC			1,2	2.B FE	204,182	109.306	218,612	200,000	202,780		(833)			3.650	3.180	MS	2,089	7,300	04/11/2019	03/18/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	874,224	116.674	933,392	800,000	845,319		(10,492)			5.625	4.046	MS	15,000	45,000	02/21/2019	03/01/2025
81211K-AK-6	SEALED AIR CORP			1	3.C FE	682,500	132.312	860,028	650,000	679,859		(1,522)			6.875	6.338	JJ	20,606	44,688	02/28/2019	07/15/2033
817565-CF-9	SERVICE CORPORATION INTERNA			1,2	3.C FE	253,750	104.208	260,520	250,000	253,681		(69)			3.375	3.196	FA	3,305		10/07/2020	08/15/2030
822582-AX-0	SHELL INTERNATIONAL FINANCE B		C	1	1.D FE	178,101	108.037	183,663	170,000	173,604		(1,316)			3.400	2.556	FA	2,232	5,780	06/14/2017	08/12/2023
822582-BZ-4	SHELL INTERNATIONAL FINANCE B		C	1,2	1.D FE	69,707	108.888	76,222	70,000	69,829		56			3.500	3.590	MN	327	2,450	11/07/2018	11/13/2023
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENT		C	1,2	2.B FE	93,380	101.316	95,237	94,000	93,884		157			2.400	2.573	MS	614	2,852	09/14/2017	09/23/2021
82620K-AL-7	SIEMENS FINANCIERINGSMAATSC		C	1	1.E FE	554,118	108.060	648,360	600,000	564,061		5,520			2.350	3.503	AO	2,977	14,100	03/01/2019	10/15/2026
828807-CS-4	SIMON PROPERTY GROUP LP			1,2	1.G FE	101,151	108.778	108,778	100,000	100,603		(160)			3.375	3.192	AO	844	3,375	05/16/2017	10/01/2024
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	664,953	106.397	734,139	690,000	669,584		2,507			5.000	5.543	FA	14,375	34,500	02/08/2019	08/01/2027
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	103,750	106.562	106,562	100,000	103,681		(69)			4.125	3.656	JD	2,292		10/07/2020	07/01/2030
845011-AC-9	SOUTHWEST GAS CORP			1,2	1.G FE	154,805	105.589	163,663	155,000	154,815		11			2.200	2.214	JD	152	1,809	06/01/2020	06/15/2030
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	212,338	111.733	223,466	200,000	208,031		(2,551)			4.750	3.312	MS	2,797	9,500	04/12/2019	03/15/2024

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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 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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
853496-AD-9	STANDARD INDUSTRIES INC			1,2	3.B FE	388,144	105.375	410,963	390,000	388,413		186		4.750	4.819	JJ	8,542	18,525	08/02/2019	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC			1,2	3.B FE	40,000	107.126	42,850	40,000	40,000				4.375	4.375	JJ	880		06/16/2020	07/15/2030
853496-AH-0	STANDARD INDUSTRIES INC			1,2	3.B FE	55,000	100.625	55,344	55,000	55,000				3.375	3.375	JJ	670		08/07/2020	01/15/2031
854502-AH-4	STANLEY BLACK & DECKER INC			1,2	1.G FE	129,904	121.935	158,516	130,000	129,934		7		4.250	4.258	MN	706	5,525	10/30/2018	11/15/2028
857477-AW-3	STATE STREET CORP				1.F FE	240,095	110.156	275,390	250,000	242,424		1,269		2.650	3.269	MN	773	6,625	02/21/2019	05/19/2026
857477-BC-6	STATE STREET CORP			2,5	1.E FE	50,000	110.014	55,007	50,000	50,000				3.776	3.777	JD	147	1,888	11/28/2018	12/03/2024
857477-BN-2	STATE STREET CORP			2,5	1.E FE	45,000	114.044	51,320	45,000	45,000				3.152	3.152	MS	359	709	03/26/2020	03/30/2031
865622-BJ-2	SUMITOMO MITSUI BANKING CORP			C	1.E FE	835,800	109.720	877,760	800,000	823,415		(7,299)		3.950	2.932	JJ	15,010	31,600	04/10/2019	01/10/2024
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GRO			C	1.G FE	374,832	108.749	434,996	400,000	380,481		3,133		2.632	3.613	JJ	4,884	10,528	03/01/2019	07/14/2026
86562M-BF-6	SUMITOMO MITSUI FINANCIAL GRO			C	1.G FE	190,000	109.655	208,345	190,000	190,000				3.936	3.935	AO	1,558	7,478	10/10/2018	10/16/2023
874060-AT-3	TAKEDA PHARMACEUTICAL CO LT			C	1,2	2.B FE	209,506	110.877	221,754	200,000	206,085		(2,026)	4.400	3.262	MN	856	8,800	04/12/2019	11/26/2023
874060-AW-6	TAKEDA PHARMACEUTICAL CO LT			C	1,2	2.B FE	419,688	124.358	497,432	400,000	416,571		(1,778)	5.000	4.358	MN	1,944	20,000	03/01/2019	11/26/2028
87612E-BL-9	TARGET CORP			1,2	1.F FE	668,888	107.307	718,957	670,000	669,014		126		2.250	2.286	AO	3,183	8,166	03/26/2020	04/15/2025
878742-AZ-8	TECK RESOURCES LTD			C	1,2	2.C FE	670,110	118.973	832,811	700,000	671,294		635	5.400	5.730	FA	15,750	37,800	02/08/2019	02/01/2043
87901J-AE-5	TEGNA INC			1,2	3.C FE	90,000	102.437	92,193	90,000	90,000				4.625	4.623	MS	1,226	2,844	01/07/2020	03/15/2028
880779-AZ-6	TEREX CORP			1,2	4.B FE	667,782	103.200	712,080	690,000	673,951		3,351		5.625	6.280	FA	16,172	38,813	02/08/2019	02/01/2025
88104L-AE-3	TERRAFORM POWER OPERATING			1,2	3.C FE	663,250	112.552	787,864	700,000	669,477		3,405		5.000	5.759	JJ	14,681	35,000	02/14/2019	01/31/2028
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE			C	1	3.C FE	657,912	96.313	760,873	790,000	684,800		10,142	3.150	5.918	AO	6,221	24,885	02/27/2019	10/01/2026
88224L-AK-4	TEXAS CHILDREN'S HOSPITAL			1	1.A FE	203,368	106.007	212,014	200,000	201,872		(469)		2.968	2.704	AO	1,484	5,936	09/08/2017	10/01/2024
883556-BF-8	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	182,826	110.356	193,123	175,000	180,017		(1,667)		4.150	3.087	FA	3,026	7,263	04/12/2019	02/01/2024
883556-BR-2	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	472,235	111.534	557,670	500,000	478,265		3,353		2.950	3.804	MS	4,179	14,750	03/01/2019	09/19/2026
872540-AQ-2	TJX COMPANIES INC			1,2	1.F FE	372,203	107.929	404,734	375,000	373,339		270		2.250	2.333	MS	2,484	8,438	09/07/2016	09/15/2026
87264A-BA-2	T-MOBILE USA INC			1,2	2.C FE	204,953	110.598	226,726	205,000	204,960		7		3.500	3.505	AO	1,515	3,707	04/02/2020	04/15/2025
88947E-AT-7	TOLL BROTHERS FINANCE CORP			1,2	3.A FE	669,384	111.356	801,763	720,000	678,027		4,731		4.350	5.345	FA	11,832	31,320	02/14/2019	02/15/2028
89114Q-BX-5	TORONTO-DOMINION BANK			C	1.C FE	1,183,440	100.119	1,201,428	1,200,000	1,199,548		6,868		2.550	3.136	JJ	13,260	30,600	08/09/2018	01/25/2021
89114Q-C4-8	TORONTO-DOMINION BANK			C	1.C FE	159,782	108.262	173,219	160,000	159,889		42		3.500	3.529	JJ	2,520	5,600	07/12/2018	07/19/2023
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL S			C	1	1.D FE	179,030	109.621	186,356	170,000	174,433		(1,379)	3.700	2.799	JJ	2,900	6,290	07/14/2017	01/15/2024
89236T-DR-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	496,675	112.453	562,265	500,000	497,401		385		3.200	3.296	JJ	7,556	16,000	02/21/2019	01/11/2027
45687A-AM-4	TRANE TECHNOLOGIES GLOBAL H			1	2.B FE	673,907	100.319	677,153	675,000	674,949		365		2.900	2.955	FA	7,069	19,575	02/13/2018	02/21/2021
89352H-AK-5	TRANSCANADA PIPELINES LTD			C	1,2	2.A FE	205,034	108.124	216,248	200,000	203,088		(1,150)	3.750	3.114	AO	1,563	7,500	04/12/2019	10/16/2023
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	670,032	106.625	703,725	660,000	667,802		(1,247)		6.250	5.982	MS	12,146	41,250	02/08/2019	03/15/2026
86787E-AT-4	TRUIST BANK			2	1.F FE	139,751	103.376	144,726	140,000	139,916		52		2.450	2.489	FA	1,429	3,430	07/26/2017	08/01/2022
86787E-BB-2	TRUIST BANK			1,2	1.F FE	39,976	115.445	46,178	40,000	39,985		3		4.050	4.058	MN	261	1,620	10/24/2018	11/03/2025
89788J-AA-7	TRUIST BANK			2	1.F FE	1,157,610	103.573	1,201,447	1,160,000	1,157,988		377		1.500	1.543	MS	5,365	8,748	03/04/2020	03/10/2025
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	1,033,009	108.310	1,126,424	1,040,000	1,035,228		1,165		2.850	2.978	AO	5,352	29,640	04/11/2019	10/26/2024
867914-BS-1	TRUIST FINANCIAL CORP			1,2	1.G FE	660,009	113.325	691,283	610,000	649,330		(8,896)		4.000	2.365	MN	4,067	24,400	10/16/2019	05/01/2025
902133-AR-8	TYCO ELECTRONICS GROUP SA			C	1,2	1.G FE	103,542	108.316	108,316	100,000	101,840		(517)	3.450	2.868	FA	1,438	3,450	07/31/2017	08/01/2024

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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	o r e i g n C H A R	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91159H-HR-4	U.S. BANCORP			2	1.E FE	394,620		112,759	400,000	395,730			598		3.150	3.339	AO	2,240	12,600	02/21/2019	04/27/2027
91159H-HZ-6	U.S. BANCORP			2	1.E FE	928,893	103.867	965,963	930,000	929,030			136		1.450	1.475	MN	1,835	6,743	05/08/2020	05/12/2025
902674-YA-2	UBS AG (LONDON BRANCH)		C	2	1.D FE	963,736	101.795	982,322	965,000	964,172			436		1.750	1.817	AO	3,284	8,444	04/14/2020	04/21/2022
90265E-AQ-3	UDR INC			1,2	2.A FE	665,658	111.198	700,547	630,000	662,883			(2,775)		3.200	2.534	JJ	9,296	10,080	02/19/2020	01/15/2030
904764-BG-1	UNILEVER CAPITAL CORP			1,2	1.E FE	148,917	108.690	163,035	150,000	149,354			190		3.250	3.394	MS	1,544	4,875	09/04/2018	03/07/2024
906581-AA-1	UNION 11 LEASING LLC				1.D FE		102.841								2.405	2.179	JAJO			03/10/2016	01/23/2024
906548-CM-2	UNION ELECTRIC CO			1,2	1.F FE	109,641	110.561	121,617	110,000	109,761			33		2.950	2.987	JD	144	3,245	06/06/2017	06/15/2027
907818-ES-3	UNION PACIFIC CORP			1,2	2.A FE	219,991	113.562	249,836	220,000	220,012					3.750	3.749	JJ	3,804	8,250	06/05/2018	07/15/2025
907818-EV-6	UNION PACIFIC CORP			1,2	2.A FE	251,278	125.907	314,768	250,000	251,207			(45)		4.375	4.335	MS	3,372	10,938	02/21/2019	09/10/2038
907818-EY-0	UNION PACIFIC CORP			1,2	2.A FE	1,031,360	118.823	1,039,701	875,000	1,026,889			(4,482)		3.950	1.472	MS	10,657	1,185	10/07/2020	09/10/2028
907818-FB-9	UNION PACIFIC CORP			1,2	2.A FE	704,697	116.107	818,554	705,000	704,762			29		3.700	3.705	MS	8,695	26,085	02/11/2019	03/01/2029
911312-BK-1	UNITED PARCEL SERVICE INC			1,2	1.G FE	179,446	104.650	188,370	180,000	179,760			102		2.500	2.561	AO	1,125	4,500	11/09/2017	04/01/2023
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.G FE	229,759	113.023	259,953	230,000	229,794			36		3.900	3.923	AO	2,243	4,659	03/19/2020	04/01/2025
911365-BG-8	UNITED RENTALS (NORTH AMERIC			1,2	3.C FE	106,250	106.625	106,625	100,000	105,951			(299)		4.875	3.011	JJ	2,248		10/22/2020	01/15/2028
911365-BN-3	UNITED RENTALS (NORTH AMERIC			1,2	3.C FE	373,500	105.375	379,350	360,000	373,177			(323)		4.000	3.463	JJ	6,640	933	10/07/2020	07/15/2030
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.G FE	1,698,605	114.532	1,763,793	1,540,000	1,692,565			(5,794)		3.450	1.696	JJ	24,499	13,800	10/07/2020	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.G FE	637,098	114.293	685,758	600,000	631,574			(4,595)		3.375	2.466	AO	4,275	20,250	10/16/2019	04/15/2027
90331H-NV-1	US BANK NA			2	1.D FE	249,750	107.474	268,685	250,000	249,873			48		3.400	3.421	JJ	3,707	8,500	07/19/2018	07/24/2023
91911T-AP-8	VALE OVERSEAS LTD		C	1	2.C FE	107,450	124.150	124,150	100,000	105,467			(822)		6.250	5.116	FA	2,448	6,250	06/21/2018	08/10/2026
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2.A FE	433,480	112.778	451,112	400,000	417,451			(6,074)		5.150	3.444	MS	6,066	20,600	04/11/2018	09/15/2023
92343V-CX-0	VERIZON COMMUNICATIONS INC			1	2.A FE	676,501	130.414	912,898	700,000	677,243			397		4.522	4.734	MS	9,320	31,654	02/21/2019	09/15/2048
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2.A FE	206,194	117.968	235,936	200,000	204,952			(699)		4.125	3.675	MS	2,406	8,250	03/08/2019	03/16/2027
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2.A FE	144,881	111.086	166,629	150,000	146,732			718		3.376	3.954	FA	1,913	5,064	05/04/2018	02/15/2025
92343V-FS-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,204,880	100.809	1,214,748	1,205,000	1,204,882			3		0.850	0.852	MN	1,167		11/10/2020	11/20/2025
927804-FS-8	VIRGINIA ELECTRIC AND POWER C		C	1,2	1.F FE	895,030	109.424	984,816	900,000	896,622			709		3.100	3.193	MN	3,565	27,900	03/08/2019	05/15/2025
927804-FV-1	VIRGINIA ELECTRIC AND POWER C			1,2	1.F FE	362,950	111.378	389,823	350,000	360,816			(1,780)		2.950	2.360	MN	1,319	10,325	10/16/2019	11/15/2026
92826C-AD-4	VISA INC			1,2	1.D FE	490,455	112.234	561,170	500,000	493,643			1,160		3.150	3.431	JD	744	15,750	03/08/2018	12/14/2025
92826C-AG-7	VISA INC			1,2	1.D FE	269,185	103.133	278,459	270,000	269,715			163		2.150	2.213	MS	1,709	5,805	09/06/2017	09/15/2022
92857W-BJ-8	VODAFONE GROUP PLC		C	1	2.B FE	59,550	114.396	68,638	60,000	59,706			59		4.125	4.248	MN	213	2,475	05/23/2018	05/30/2025
92857W-BU-3	VODAFONE GROUP PLC		C	1	2.B FE	338,722	124.094	421,920	340,000	338,752			22		4.250	4.272	MS	4,174	14,450	09/10/2019	09/17/2050
929089-AB-6	VOYA FINANCIAL INC			1	2.B FE	339,420	114.488	400,708	350,000	341,834			1,310		3.650	4.132	JD	568	12,775	02/21/2019	06/15/2026
931142-EE-9	WALMART INC			1,2	1.C FE	1,182,752	117.810	1,354,815	1,150,000	1,176,910			(3,234)		3.700	3.334	JD	591	42,550	02/21/2019	06/26/2028
254687-FL-5	WALT DISNEY CO			1,2	1.G FE	261,070	104.542	277,036	265,000	261,543			360		2.000	2.166	MS	1,767	5,226	09/03/2019	09/01/2029
949746-RW-3	WELLS FARGO & CO				2.A FE	307,560	110.115	330,345	300,000	306,253			(1,088)		3.000	2.577	AO	1,725	9,000	10/16/2019	04/22/2026
95000U-2A-0	WELLS FARGO & CO			2,5	2.A FE	1,728,755	113.380	1,984,150	1,750,000	1,732,576			2,031		3.584	3.740	MN	6,795	62,720	02/21/2019	05/22/2028
94988J-5N-3	WELLS FARGO BANK NA				1.D FE	1,079,353	100.065	1,100,715	1,100,000	1,099,695			7,954		2.600	3.342	JJ	13,188	28,600	05/17/2018	01/15/2021
958102-AM-7	WESTERN DIGITAL CORP			1,2	3.A FE	323,828	110.625	331,875	300,000	322,918			(910)		4.750	3.051	FA	5,383		10/22/2020	02/15/2026

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	o r e i g n CHAR	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
772739-AL-2	WESTROCK RKT LLC			1	2.B FE	197,753	105.122	189,220	180,000	184,523		(3,786)			4.900	2.690	MS	2,940	8,820	05/17/2017	03/01/2022
962166-BX-1	WEYERHAEUSER CO			1,2	2.B FE	318,278	118.188	378,202	320,000	318,531		136			4.000	4.062	MN	1,636	12,800	02/21/2019	11/15/2029
96949L-AD-7	WILLIAMS COMPANIES INC			1,2	2.B FE	486,285	114.125	570,625	500,000	488,987		1,461			3.750	4.142	JD	833	18,750	02/21/2019	06/15/2027
96950F-AM-6	WILLIAMS COMPANIES INC			1,2	2.B FE	521,465	110.406	552,030	500,000	513,920		(4,467)			4.300	3.294	MS	6,988	21,500	04/11/2019	03/04/2024
92940P-AB-0	WRKCO INC			1,2	2.B FE	29,956	117.714	35,314	30,000	29,967		6			4.650	4.674	MS	411	1,395	11/27/2018	03/15/2026
98978V-AB-9	ZOETIS INC			1,2	2.B FE	355,037	105.249	368,372	350,000	352,016		(1,049)			3.250	2.927	FA	4,740	11,375	01/10/2018	02/01/2023
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer					199,816,288	X X X	216,166,293	197,170,286	199,455,196	7,982	(225,188)			X X X	X X X	X X X	1,806,638	5,608,989	X X X	X X X
E10.17	06540R-AE-4	BANK 2017-BNK9 A4 - CMBS		4	1.A FE	506,126	115.051	529,235	460,000	502,576		(3,550)			3.538	2.080	MON	1,356	9,494	05/22/2020	11/18/2054
	05550M-AU-8	BBCMS 2019-C3 A4 - CMBS		4	1.A FE	1,895,695	115.831	1,911,212	1,650,000	1,889,445		(6,250)			3.583	1.692	MON	4,927	9,853	10/07/2020	05/17/2052
	08162Q-AE-9	BMARK 20IG3 A4 - CMBS		4	1.A FE	1,037,207	107.947	1,087,026	1,007,000	1,035,622		(1,585)			2.437	2.089	MON	2,045	14,315	05/22/2020	09/17/2048
	125039-AF-4	CD 2017-CD6 A5 - CMBS		4	1.A FE	2,483,789	114.003	2,850,075	2,500,000	2,486,416		1,429			3.456	3.554	MON	7,200	86,400	02/13/2019	11/15/2050
	12529M-AF-5	CF 2019-CF1 A5 - CMBS		4	1.A FE	2,197,969	117.327	2,346,540	2,000,000	2,175,004		(19,658)			3.786	2.597	MON	6,310	75,714	10/23/2019	05/17/2052
	17322M-AW-6	CGCMT 2014-GC21 A5 - CMBS		4	1.A FE	227,144	109.495	246,364	225,000	226,253		(426)			3.855	3.671	MON	723	8,674	10/30/2018	05/10/2047
	17291E-AW-1	CGCMT 2016-P6 A5 - CMBS		4	1.A FE	1,104,375	114.931	1,149,310	1,000,000	1,094,953		(9,422)			3.720	1.993	MON	3,100	21,700	05/21/2020	12/10/2049
	12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS		4	1.A FE	377,832	103.295	377,027	365,000	368,521		(2,767)			3.147	2.393	MON	957	11,487	06/23/2017	08/15/2045
	12624X-AD-0	COMM 2013-CCRE6 A4 - CMBS		4	1.A FE	452,014	103.801	456,724	440,000	444,328		(2,288)			3.101	2.576	MON	1,137	13,644	06/19/2017	03/12/2046
	12597N-AS-2	CSAIL 2020-C19 A3 - CMBS		4	1.A FE	1,553,320	108.144	1,622,160	1,500,000	1,550,073		(3,247)			2.561	2.154	MON	3,201	22,407	05/14/2020	03/17/2053
	23307D-AW-3	DBGS 2018-C1 A1 - CMBS		4	1.A FE	437,159	101.749	444,808	437,162	436,866		(151)			3.409	3.375	MON	1,242	18,546	10/17/2018	10/17/2051
	23312V-AF-3	DBJPM 2016-C3 A5 - CMBS		4	1.A FE	1,054,375	109.551	1,095,510	1,000,000	1,049,153		(5,222)			2.890	1.945	MON	2,408	16,858	05/21/2020	08/12/2049
	36261P-AT-9	GSMS 19GSA1 A4 - CMBS		4	1.A FE	2,004,366	112.522	2,189,678	1,946,000	1,998,081		(5,508)			3.048	2.709	MON	4,943	59,312	10/30/2019	11/13/2052
	36248G-AD-2	GSMS 2013-GCJ16 A4 - CMBS		4	1.A FE	433,719	109.232	436,928	400,000	415,279		(5,608)			4.271	2.793	MON	1,424	17,084	07/18/2017	11/13/2046
	36250H-AE-3	GSMS 2014-GC26 A5 - CMBS		4	1.A FE	268,323	110.299	297,807	270,000	268,819		230			3.629	3.756	MON	817	9,798	10/10/2018	11/13/2047
	36252T-AR-6	GSMS 2016-GS2 A4 - CMBS		4	1.A FE	1,325,584	108.897	1,333,988	1,225,000	1,321,362		(4,222)			3.050	1.441	MON	3,114	6,227	10/07/2020	05/12/2049
	36254C-AV-2	GSMS 2017-GS7 A4 - CMBS		4	1.A FE	2,475,684	114.277	2,856,925	2,500,000	2,480,190		2,459			3.430	3.579	MON	7,146	85,750	02/13/2019	08/12/2050
	46643T-BJ-0	JPMBB 2014-C26 A4 - CMBS		4	1.A FE	137,993	110.187	154,262	140,000	138,614		289			3.494	3.760	MON	408	4,892	10/09/2018	01/17/2048
	46634S-AD-7	JPMCC 2012-C6 ASB - CMBS		4	1.A FE	689,013	101.634	694,356	683,193	684,217		(1,852)			3.144	2.776	MON	1,790	22,296	07/31/2018	05/17/2045
	482598-AA-7	KNDL 2019-KNSQ A - CMBS		4	1.A FE	344,000	100.201	344,691	344,000	344,000					0.959	0.961	MON	156	5,047	05/10/2019	05/15/2036
	61762X-AS-6	MSBAM 2013-C12 ASB - CMBS		4	1.A FE	237,351	104.046	234,072	224,969	229,203		(1,942)			3.824	2.196	MON	717	8,603	07/19/2017	10/17/2046
	61690K-AE-2	MSBAM 2013-C7 A4 - CMBS		4	1.A FE	499,532	104.007	509,634	490,000	493,194		(1,929)			2.918	2.527	MON	1,192	14,298	07/19/2017	02/16/2046
	61761Q-AE-3	MSBAM 2013-C8 A4 - CMBS		4	1.A FE	461,760	104.435	469,958	450,000	454,058		(2,355)			3.134	2.614	MON	1,175	14,103	07/19/2017	12/17/2048
	61764P-BU-5	MSBAM 2014-C19 A4 - CMBS		4	1.A FE	187,773	109.790	208,601	190,000	188,454		317			3.526	3.746	MON	558	6,699	10/09/2018	12/17/2047
	94989D-AW-9	WFCM 2015-C27 A5 - CMBS		4	1.A FE	1,037,765	109.748	1,067,848	973,000	1,029,339		(8,426)			3.451	1.952	MON	2,798	19,587	05/19/2020	02/18/2048
	92937F-AD-3	WFRBS 2013-C12 A4 - CMBS		4	1.A FE	330,012	104.732	335,142	320,000	323,637		(1,916)			3.198	2.589	MON	853	10,234	06/23/2017	03/17/2048
3499999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-					23,759,880	X X X	25,249,881	22,740,324	23,627,657		(83,600)			X X X	X X X	X X X	61,697	593,022	X X X	X X X

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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 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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
03066G-AD-1	AMCAR 2019-1 A3 - ABS			4	1.A FE	680,038	101.283	688,854	680,128	680,111		38			2.970	2.993	MON	729	20,200	03/05/2019	11/20/2023
05568Y-AA-6	BNSF 2007-1 PTC - ABS			1	1.C FE	519,815	110.024	519,304	471,991	518,229	(1,037)				5.996	0.633	AO	7,075	28,301	10/18/2018	04/01/2024
14314W-AD-3	CARMX 2017-3 A3 - ABS			4	1.A FE	48,907	100.166	48,998	48,917	48,916		1			1.970	2.001	MON	43	964	07/18/2017	04/15/2022
126410-LM-9	CSX TRANSPORTATION INC - ABS			1	1.E FE	347,217	110.443	337,122	305,245	333,098	(4,674)				6.251	1.392	JJ	8,798	19,081	11/17/2017	01/15/2023
254683-CG-8	DCENT 2018-4 A - ABS			4	1.A FE	1,499,592	101.547	1,523,205	1,500,000	1,499,674		126			3.110	3.171	MON	2,073	46,650	07/24/2018	01/16/2024
28108Q-AA-2	ESLFT 2012-1 A - ABS			4	1.A FE	221,899	100.445	222,192	221,208	221,546	(93)				1.148	1.063	MON	28	3,696	05/18/2017	09/25/2030
34528H-AA-2	FORDR 2018-REV2 A - ABS			4	1.A FE	324,988	107.315	348,774	325,000	325,001		4			3.470	3.495	MON	501	11,278	07/17/2018	01/15/2030
43814U-AG-4	HAROT 2018-2 A3 - ABS			4	1.A FE	99,630	100.837	100,466	99,632	99,424	(64)				3.010	3.664	MON	108	2,999	05/22/2018	05/18/2022
61205P-AK-5	MHESA 2012 A2 - ABS			4	1.A FE	174,961	100.197	174,163	173,820	174,374	(167)				1.152	0.884	MON	61	2,907	08/03/2017	05/20/2030
65474V-AQ-4	NMOTR 2019-A A - ABS			4	1.A FE	3,020,000	100.535	3,036,157	3,020,000	3,020,000					0.719	0.715	MON	1,025	36,829	03/05/2019	02/15/2024
85208N-AA-8	SPRNTS 161 A1 - ABS	C		4	2.A FE	51,562	101.096	52,128	51,563	51,568		3			3.360	3.349	MJSD	53	1,733	10/20/2016	03/20/2023
87165L-BB-6	SYNCT 2016-2 A - ABS			4	1.A FE	384,985	100.710	387,734	385,000	385,011	(28)				2.210	2.212	MON	378	8,508	05/20/2016	05/15/2024
92917J-AA-5	VOYA 182 A1 - CDO			4	1.A FE	924,061	99.435	929,719	935,000	927,381		1,652			1.237	1.429	JAJO	2,506	22,153	02/12/2019	07/15/2031
98162E-AC-1	WOART 2017-A A3 - ABS			4	1.A FE	111,961	100.309	113,945	113,594	112,943		300			1.930	4.758	MON	97	2,192	03/20/2018	09/15/2022
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed an					8,409,616	X X X	8,482,761	8,331,098	8,397,276		(3,939)			X X X	X X X	X X X	23,475	207,491	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Un					231,985,784	X X X	249,898,935	228,241,708	231,480,129		7,982	(312,727)		X X X	X X X	X X X	1,891,810	6,409,502	X X X	X X X
46431W-50-7	ISHARES:BR SH MAT BD				2.A	19,975,955	50.170	19,971,975		19,971,975	(3,981)						N/A		66,470	09/16/2020	
5899999	SVO Identified Funds - Exchange Traded Funds - a					19,975,955	X X X	19,971,975		19,971,975	(3,981)				X X X	X X X	X X X		66,470	X X X	X X X
6099999	Subtotals - SVO Identified Funds					19,975,955	X X X	19,971,975		19,971,975	(3,981)				X X X	X X X	X X X		66,470	X X X	X X X
7699999	Totals - Issuer Obligations					260,569,070	X X X	281,225,993	258,138,941	260,102,327		7,982	(247,537)		X X X	X X X	X X X	2,167,973	6,792,471	X X X	X X X
7799999	Totals - Residential Mortgage-Backed Securities					98,824,134	X X X	104,109,426	96,555,719	98,671,527		(94,070)			X X X	X X X	X X X	260,899	2,760,702	X X X	X X X
7899999	Totals - Commercial Mortgage-Backed Securities					34,105,800	X X X	35,876,452	32,890,872	33,850,280		(124,418)			X X X	X X X	X X X	86,427	894,592	X X X	X X X
7999999	Totals - Other Loan-Backed and Structured Securities					8,923,775	X X X	8,997,302	8,847,247	8,911,702		(3,968)			X X X	X X X	X X X	23,517	213,856	X X X	X X X
8099999	Totals - SVO Identified Funds					19,975,955	X X X	19,971,975		19,971,975	(3,981)				X X X	X X X	X X X		66,470	X X X	X X X
8199999	Totals - Affiliated Bank Loans						X X X								X X X	X X X	X X X			X X X	X X X

E10.18

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrativ 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 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	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date		
8299999	Totals – Unaffiliated Bank Loans						XXX								XXX	XXX	XXX					XXX	XXX
8399999	Total Bonds				422,398,734		XXX	450,181,148	396,432,779	421,507,811	4,001	(469,993)			XXX	XXX	XXX	2,538,816	10,728,091			XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$	195,449,919	1B \$	8,681,068	1C \$	6,645,090	1D \$	6,940,201	1E \$	12,432,597	1F \$	36,052,525	1G \$	30,585,140
2A \$	59,029,447	2B \$	26,283,166	2C \$	16,313,402								
3A \$	6,749,937	3B \$	4,804,332	3C \$	9,485,248								
4A \$	1,381,788	4B \$	673,951	4C \$									
5A \$		5B \$		5C \$									
6 \$													

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other -Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.		
								NONE												
8999999	Total Preferred Stocks							XXX											XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
31338#-10-4	Federal Home Loan Bank - Boston			3,518.000	351,800	100.000	351,800	351,800							04/24/2020	XXX	
9099999	Industrial and Miscellaneous (Unaffiliated) Publicly Traded				351,800	XXX	351,800	351,800							XXX	XXX	
05536J-10-0	BCS FINANCIAL CORPORATION			11,868.000	1,558,624	131.330	1,558,624					191,668		191,668	12/30/2016	XXX	
9199999	Industrial and Miscellaneous (Unaffiliated) Other				1,558,624	XXX	1,558,624					191,668		191,668	XXX	XXX	
649280-81-5	AMERICAN FUNDS NWLD R6			257.975	22,679	87.910	22,679	17,838		98		4,841		4,841	12/28/2020		
256219-10-6	DODGE & COX STOCK			20.801	4,005	192.560	4,005	3,784		50		221		221	12/28/2020		
315911-75-0	FIDELITY 500 INDEX FUND			2,500.579	325,500	130.170	325,500	278,172		4,705		47,329		47,329	12/28/2020		
41665H-78-9	HARTFD:SCHR EM E SDR			663,779.150	13,521,181	20.370	13,521,181	10,688,058		124,776		2,322,325		2,322,325	12/29/2020		
464287-20-0	ISHARES:CORE S&P 500			149,379.000	56,075,383	375.390	56,075,383	42,128,274		865,819		7,893,824		7,893,824	06/30/2020		
464288-68-7	ISHARES:PREF AND INC SEC			773,050.000	29,770,156	38.510	29,770,156	28,564,169		276,949		1,205,986		1,205,986	11/30/2020	4.B	
57630E-87-5	MASSMUTUAL S:BL CH I			2,709.480	81,366	30.030	81,366	66,514				14,852		14,852	12/28/2020		
57630E-57-8	MASSMUTUAL S:ST BD I			73,460.777	811,007	11.040	811,007	804,080		22,743		6,927		6,927	12/28/2020		
57630G-49-0	MASSMUTUAL S:TRP 20 I			1,278.928	21,831	17.070	21,831	20,160		414		1,672		1,672	12/21/2020		
57630G-45-8	MASSMUTUAL S:TRP 25 I			10,922.772	192,241	17.600	192,241	173,735		3,397		18,506		18,506	12/28/2020		
57630G-41-7	MASSMUTUAL S:TRP 30 I			15,243.794	274,388	18.000	274,388	242,099		4,510		32,289		32,289	12/28/2020		
57630G-36-7	MASSMUTUAL S:TRP 35 I			3,756.172	68,926	18.350	68,926	60,526		1,012		8,400		8,400	12/28/2020		
57630G-32-6	MASSMUTUAL S:TRP 40 I			8,541.804	159,390	18.660	159,390	137,434		2,083		21,956		21,956	12/28/2020		
57630G-27-6	MASSMUTUAL S:TRP 45 I			3,066.441	57,741	18.830	57,741	49,647		707		8,094		8,094	12/28/2020		
552966-80-6	MFS INSTL:INTL EQUITY			843,149.390	25,834,097	30.640	25,834,097	20,952,833		255,947		2,415,264		2,415,264	12/10/2020		
704329-24-2	PAYDEN:EM MKT BD SI			867,056.730	12,026,077	13.870	12,026,077	11,457,140		528,906		217,136		217,136	12/30/2020		
779562-20-6	T ROWE PRICE NH I			1,571.905	129,761	82.550	129,761	103,490				26,271		26,271	12/28/2020		
922908-83-5	VANGUARD MD-CP I INST			696.392	39,444	56.640	39,444	33,327		509		6,117		6,117	12/28/2020		
921908-87-7	VANGUARD RE IDX ADM			61.348	7,385	120.380	7,385	7,008		282		(643)		(643)	12/24/2020		
922908-87-6	VANGUARD S-C ID INST			188.556	17,577	93.220	17,577	14,265		181		3,312		3,312	12/28/2020		
969251-71-9	WM BLAIR:INTL LDRS I			1,497.760	34,149	22.800	34,149	27,133		17		7,016		7,016	12/28/2020		
9499999	Mutual Funds				139,474,284	XXX	139,474,284	115,829,686		2,093,105		14,261,695		14,261,695	XXX	XXX	
9799999	Total Common Stocks				141,384,708	XXX	141,384,708	116,181,486		2,093,105		14,453,363		14,453,363	XXX	XXX	
9899999	Total Preferred and Common Stocks				141,384,708	XXX	141,384,708	116,181,486		2,093,105		14,453,363		14,453,363	XXX	XXX	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Annual Statement for the year 2020 of the **BLUE CROSS & BLUE SHIELD OF RHODE ISLAND**

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$				
3A \$	3B \$	3C \$				
4A \$	4B \$ 29,770,156	4C \$				
5A \$	5B \$	5C \$				
6 \$						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179V-VY-3	G2 MA6931 - RMBS		10/07/2020	BONYMELL		7,765,375	7,400,000.00	10,278
912810-SP-4	UNITED STATES TREASURY		08/28/2020	DEUTSCHE BANK ALEX BROWN		965,158	1,000,000.00	598
912828-ZY-9	UNITED STATES TREASURY		07/30/2020	GOLDMAN		2,999,419	3,000,000.00	163
91282C-AB-7	UNITED STATES TREASURY		07/30/2020	Montgomery		5,005,477	5,000,000.00	
91282C-AL-5	UNITED STATES TREASURY		10/09/2020	GOLDMAN		3,956,414	4,000,000.00	536
91282C-AT-8	UNITED STATES TREASURY		10/29/2020	Montgomery		3,976,100	4,000,000.00	55
0599999	Subtotal - Bonds - U. S. Government				X X X	24,667,943	24,400,000.00	11,630
3140X7-5M-7	FN FM4451 - RMBS		10/09/2020	HARRIS NESBITT CORP BONDS		3,985,029	3,749,512.74	3,385
3140X8-EE-3	FN FM4632 - RMBS		10/22/2020	Morgan Stanley		2,955,130	2,832,216.20	1,731
31418D-UG-5	FN MA4182 - RMBS		10/07/2020	Montgomery		4,653,524	4,505,000.00	3,254
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	11,593,683	11,086,728.94	8,370
002824-BQ-2	ABBOTT LABORATORIES		06/22/2020	Morgan Stanley		182,349	185,000.00	
00287Y-CF-4	ABBVIE INC		05/14/2020	Northern Trust		259,648	250,000.00	1,414
023135-BR-6	AMAZON.COM INC		06/01/2020	GOLDMAN		1,094,639	1,095,000.00	
03027X-BB-5	AMERICAN TOWER CORP		06/01/2020	Dain Rauscher		204,424	205,000.00	
03027X-BG-4	AMERICAN TOWER CORP		09/23/2020	SALOMON BROTHERS INC		632,168	635,000.00	
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		10/07/2020	COWEN AND COMPANY, LLC		1,156,588	1,020,000.00	8,936
036752-AJ-2	ANTHEM INC		10/07/2020	DAIWA SECURITIES AMERICA INC.		1,711,333	1,610,000.00	8,922
037833-DU-1	APPLE INC		06/26/2020	Various		3,062,008	3,045,000.00	2,372
038222-AN-5	APPLIED MATERIALS INC		05/26/2020	Montgomery		149,426	150,000.00	
038522-AQ-1	ARAMARK SERVICES INC		05/21/2020	Barclays Bank		48,619	50,000.00	799
00206R-JX-1	AT&T INC		05/21/2020	Montgomery		778,846	780,000.00	
05348E-BG-3	AVALONBAY COMMUNITIES INC		02/10/2020	DEUTSCHE BANK ALEX BROWN		264,716	265,000.00	
05348E-BH-1	AVALONBAY COMMUNITIES INC		05/08/2020	SALOMON BROTHERS INC		647,108	650,000.00	
058498-AW-6	BALL CORP		08/13/2020	Various		632,711	635,000.00	174
06540R-AE-4	BANK 2017-BNK9 A4 - CMBS		05/22/2020	DONALDSON LUFKIN & JENRETTE		506,126	460,000.00	1,175
06368E-A3-6	BANK OF MONTREAL	C	12/03/2020	HARRIS NESBITT CORP BONDS		1,384,100	1,385,000.00	
06738E-BQ-7	BARCLAYS PLC	C	12/03/2020	Barclays Bank		610,000	610,000.00	
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	C	06/18/2020	Montgomery		516,000	500,000.00	3,896
05550M-AU-8	BBCMS 2019-C3 A4 - CMBS		10/07/2020	Barclays Bank		1,895,695	1,650,000.00	1,314
084664-CW-9	BERKSHIRE HATHAWAY FINANCE CORP		10/05/2020	CHASE SECURITIES INC		778,409	780,000.00	
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC		09/22/2020	Montgomery		938,280	940,000.00	
08162Q-AE-9	BMARK 20IG3 A4 - CMBS		05/22/2020	CHASE SECURITIES INC		1,037,207	1,007,000.00	1,909
05565E-BK-0	BMW US CAPITAL LLC		04/06/2020	Montgomery		1,487,452	1,490,000.00	
099724-AL-0	BORGWARNER INC		06/16/2020	Montgomery		194,452	195,000.00	
13648T-AA-5	CANADIAN PACIFIC RAILWAY CO	C	03/03/2020	Barclays Bank		94,812	95,000.00	
149123-CH-2	CATERPILLAR INC		04/06/2020	Montgomery		1,481,939	1,490,000.00	
12513G-BF-5	CDW LLC		08/13/2020	Various		632,836	630,000.00	193
15135B-AT-8	CENTENE CORP		10/07/2020	MARKET04		217,978	200,000.00	2,929

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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
15135B-AW-1	CENTENE CORP		09/23/2020	Montgomery		60,000	60,000.00	
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		06/02/2020	MITSUBISHI UFJ SECURITIES		109,779	110,000.00	
17291E-AW-1	CGCMT 2016-P6 A5 - CMBS		05/21/2020	HARRIS NESBITT CORP BONDS		1,104,375	1,000,000.00	2,583
808513-BB-0	CHARLES SCHWAB CORP		03/20/2020	First Boston Corp		614,668	615,000.00	
191216-CN-8	COCA-COLA CO		03/20/2020	SALOMON BROTHERS INC		414,656	415,000.00	
191216-DD-9	COCA-COLA CO		09/14/2020	SALOMON BROTHERS INC		939,257	940,000.00	
20030N-DM-0	COMCAST CORP		05/20/2020	Dain Rauscher		388,775	390,000.00	
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP		06/04/2020	CHASE SECURITIES INC		564,040	565,000.00	
12597N-AS-2	CSAIL 2020-C19 A3 - CMBS		05/14/2020	HARRIS NESBITT CORP BONDS		1,553,320	1,500,000.00	1,814
126307-AS-6	CSC HOLDINGS LLC		10/07/2020	MARKET04		214,218	200,000.00	2,031
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS		05/21/2020	HARRIS NESBITT CORP BONDS		1,054,375	1,000,000.00	2,007
244199-BH-7	DEERE & CO		03/25/2020	SALOMON BROTHERS INC		89,878	90,000.00	
25243Y-BD-0	DIAGEO CAPITAL PLC	C	04/27/2020	Montgomery		1,512,750	1,520,000.00	
26444H-AJ-0	DUKE ENERGY FLORIDA LLC		10/07/2020	Merrill Lynch		1,018,670	1,000,000.00	5,736
26441Y-BE-6	DUKE REALTY PARTNERSHIP LTD		10/08/2020	CHASE SECURITIES INC		469,826	470,000.00	2,376
29444U-BG-0	EQUINIX INC		06/08/2020	Montgomery		394,009	395,000.00	
29444U-BK-1	EQUINIX INC		10/07/2020	GOLDMAN		298,464	300,000.00	17
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		08/12/2020	SALOMON BROTHERS INC		510,000	510,000.00	
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC		11/09/2020	MIZUHO SECURITIES FIXED		200,000	200,000.00	
35671D-CE-3	FREEMPORT-MCMORAN INC		02/19/2020	CHASE SECURITIES INC		45,000	45,000.00	
35671D-CH-6	FREEMPORT-MCMORAN INC		07/13/2020	CHASE SECURITIES INC		20,000	20,000.00	
369550-BL-1	GENERAL DYNAMICS CORP		10/07/2020	Montgomery		339,297	295,000.00	229
37331N-AJ-0	GEORGIA-PACIFIC LLC		04/27/2020	GOLDMAN		869,826	870,000.00	
375558-BY-8	GILEAD SCIENCES INC		09/23/2020	Barclays Bank		663,411	665,000.00	
38141G-XM-1	GOLDMAN SACHS GROUP INC		12/04/2020	GOLDMAN		1,210,000	1,210,000.00	
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC		08/14/2020	Montgomery		100,000	100,000.00	
36252T-AR-6	GSMS 2016-GS2 A4 - CMBS		10/07/2020	GOLDMAN		1,325,584	1,225,000.00	830
410345-AL-6	HANESBRANDS INC		10/07/2020	SALOMON BROTHERS INC		217,580	200,000.00	3,900
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC		06/03/2020	CHASE SECURITIES INC		344,527	345,000.00	
404119-BQ-1	HCA INC		10/07/2020	SALOMON BROTHERS INC		1,131,088	975,000.00	24,741
40414L-AQ-2	HEALTHPEAK PROPERTIES INC		10/07/2020	Wachovia Bank		854,673	765,000.00	5,801
436440-AP-6	HOLOGIC INC		09/14/2020	GOLDMAN		125,000	125,000.00	
437076-BT-8	HOME DEPOT INC		10/07/2020	Merrill Lynch		548,252	495,000.00	963
437076-CA-8	HOME DEPOT INC		03/26/2020	CHASE SECURITIES INC		89,562	90,000.00	
443201-AA-6	HOWMET AEROSPACE INC		04/22/2020	CHASE SECURITIES INC		105,000	105,000.00	
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CORP		05/01/2020	GOLDMAN		638,816	640,000.00	
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC		03/26/2020	SALOMON BROTHERS INC		173,982	175,000.00	
24422E-VF-3	JOHN DEERE CAPITAL CORP		03/04/2020	Dain Rauscher		449,703	450,000.00	
46647P-BE-5	JPMORGAN CHASE & CO		06/26/2020	Various		2,002,261	1,900,000.00	8,856
48666K-AY-5	KB HOME		10/22/2020	DONALDSON LUFKIN & JENRETTE		111,999	100,000.00	2,147
494368-CB-7	KIMBERLY-CLARK CORP		03/24/2020	CHASE SECURITIES INC		44,965	45,000.00	
423074-AF-0	KRAFT HEINZ FOODS CO		05/21/2020	DONALDSON LUFKIN & JENRETTE		229,638	200,000.00	4,640
50077L-BD-7	KRAFT HEINZ FOODS CO		10/22/2020	MARKET04		403,696	365,000.00	1,868

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
527298-BS-1	LEVEL 3 FINANCING INC		10/07/2020	GOLDMAN		382,709	385,000.00	2,210
539830-BP-3	LOCKHEED MARTIN CORP		10/07/2020	SALOMON BROTHERS INC		747,790	715,000.00	5,107
58013M-FM-1	MCDONALD'S CORP		03/03/2020	CHASE SECURITIES INC		74,960	75,000.00	
58013M-FN-9	MCDONALD'S CORP		03/25/2020	Montgomery		64,977	65,000.00	
58013M-FP-4	MCDONALD'S CORP		10/07/2020	JEFFERIES & COMPANY, INC.		1,274,325	1,120,000.00	10,671
59001A-BA-9	MERITAGE HOMES CORP		10/22/2020	Various		280,858	250,000.00	4,705
615394-AM-5	MOOG INC		07/14/2020	CHASE SECURITIES INC		392,000	400,000.00	1,464
617446-8V-4	MORGAN STANLEY		12/07/2020	Morgan Stanley		1,030,000	1,030,000.00	
55342U-AG-9	MPT OPERATING PARTNERSHIP LP		06/18/2020	Morgan Stanley		312,888	300,000.00	6,169
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		10/09/2020	CHASE SECURITIES INC		212,250	200,000.00	1,876
655844-CE-6	NORFOLK SOUTHERN CORP		10/07/2020	NATIFISE		501,096	460,000.00	5,148
666807-BS-0	NORTHROP GRUMMAN CORP		03/19/2020	CHASE SECURITIES INC		139,439	140,000.00	
68389X-BU-8	ORACLE CORP		03/30/2020	CHASE SECURITIES INC		738,409	740,000.00	
69371R-Q6-6	PACCAR FINANCIAL CORP		10/22/2020	Montgomery		1,713,980	1,640,000.00	6,806
69371R-Q7-4	PACCAR FINANCIAL CORP		04/02/2020	CHASE SECURITIES INC		304,844	305,000.00	
709599-BJ-2	PENSKE TRUCK LEASING CO LP		10/07/2020	GOLDMAN		389,898	345,000.00	3,220
709599-BL-7	PENSKE TRUCK LEASING CO LP		10/19/2020	Montgomery		494,203	495,000.00	
713448-EQ-7	PEPSICO INC		03/17/2020	Montgomery		1,099,219	1,100,000.00	
74340X-BM-2	PROLOGIS LP		02/03/2020	Wachovia Bank		600,953	605,000.00	
747525-BK-8	QUALCOMM INC		05/06/2020	CHASE SECURITIES INC		582,637	585,000.00	
75513E-BE-0	RAYTHEON TECHNOLOGIES CORP		10/07/2020	Merrill Lynch		1,115,740	990,000.00	2,310
776743-AJ-5	ROPER TECHNOLOGIES INC		06/08/2020	Wachovia Bank		103,821	105,000.00	
78015K-7G-3	ROYAL BANK OF CANADA	C	04/15/2020	Dain Rauscher		1,214,222	1,215,000.00	
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		10/07/2020	Montgomery		253,750	250,000.00	1,383
82967N-BG-2	SIRIUS XM RADIO INC		10/07/2020	Morgan Stanley		103,750	100,000.00	1,352
845011-AC-9	SOUTHWEST GAS CORP		06/01/2020	US Bancorp Piper-DTC		154,805	155,000.00	
853496-AG-2	STANDARD INDUSTRIES INC		06/16/2020	Montgomery		40,000	40,000.00	
853496-AH-0	STANDARD INDUSTRIES INC		08/07/2020	Montgomery		55,000	55,000.00	
857477-BK-8	STATE STREET CORP		03/26/2020	Morgan Stanley		45,000	45,000.00	
87612E-BL-9	TARGET CORP		03/26/2020	SALOMON BROTHERS INC		668,888	670,000.00	
87901J-AE-5	TEGNA INC		01/07/2020	SALOMON BROTHERS INC		90,000	90,000.00	
87264A-BA-2	T-MOBILE USA INC		04/02/2020	DEUTSCHE BANK ALEX BROWN		204,953	205,000.00	
89788J-AA-7	TRUIST BANK		03/04/2020	BNY/SUNTRUST CAPITAL MARKETS		1,157,610	1,160,000.00	
91159H-HZ-6	U.S. BANCORP		05/08/2020	US BANCORP INVESTMENTS INC.		928,893	930,000.00	37
902674-YA-2	UBS AG (LONDON BRANCH)	C	04/14/2020	Warburg Dillon Reed		963,736	965,000.00	
90265E-AQ-3	UDR INC		02/19/2020	Wachovia Bank		665,658	630,000.00	2,408
907818-EY-0	UNION PACIFIC CORP		10/07/2020	GOLDMAN		1,001,435	845,000.00	2,689
911312-BX-3	UNITED PARCEL SERVICE INC		03/19/2020	Montgomery		229,759	230,000.00	
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		10/22/2020	DONALDSON LUFKIN & JENRETTE		106,250	100,000.00	1,368
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		10/07/2020	Various		373,500	360,000.00	2,800
91324P-CW-0	UNITEDHEALTH GROUP INC		10/07/2020	Montgomery		1,295,861	1,140,000.00	9,177
92343V-FS-8	VERIZON COMMUNICATIONS INC		11/10/2020	GOLDMAN		1,204,880	1,205,000.00	
958102-AM-7	WESTERN DIGITAL CORP		10/22/2020	Various		323,828	300,000.00	2,362

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
94989D-AW-9	WFCM 2015-C27 A5 - CMBS		05/19/2020	DONALDSON LUFKIN & JENRETTE		1,037,765	973,000.00	1,865
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	70,831,328	68,405,000.00	179,699
46431W-50-7	ISHARES:SHORT MAT BD		09/16/2020	Northern Trust		49,999,954		
8099999	Subtotal - Bonds - SVO Identified Funds				X X X	49,999,954		
8399997	Subtotal - Bonds - Part 3				X X X	157,092,908	103,891,728.94	199,699
8399998	Summary Item from Part 5 for Bonds				X X X	14,162,808	13,975,000.00	8,688
8399999	Total - Bonds				X X X	171,255,716	117,866,729	208,387
31338#-10-4	Federal Home Loan Bank - Boston		04/24/2020	FHLB BANK	17,629.000	1,762,900		
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	1,762,900	X X X	
649280-81-5	AMERICAN FUNDS NWLD R6		12/28/2020	Reliance Trust	259.055	17,912		
256219-10-6	DODGE & COX STOCK		12/28/2020	Reliance Trust	20.801	3,784		
315911-75-0	FIDELITY 500 INDEX FUND		12/28/2020	Reliance Trust	2,506.521	278,837		
41665H-78-9	HARTFD:SCHR EM E SDR		12/29/2020	Northern Trust	258,476.290	4,466,776		
464287-20-0	ISHARES:CORE S&P 500		06/30/2020	Various	6,410.000	1,968,259		
464288-68-7	ISHARES:PREF AND INC SEC		11/30/2020	Merrill Lynch	773,050.000	28,564,169		
57630E-87-5	MASSMUTUAL S:BL CH I		12/28/2020	Reliance Trust	2,729.533	66,993		
57630E-57-8	MASSMUTUAL S:ST BD I		12/28/2020	Reliance Trust	73,663.447	806,295		
57630G-49-0	MASSMUTUAL S:TRP 20 I		12/21/2020	Reliance Trust	1,278.928	20,160		
57630G-45-8	MASSMUTUAL S:TRP 25 I		12/28/2020	Reliance Trust	13,306.377	211,634		
57630G-41-7	MASSMUTUAL S:TRP 30 I		12/28/2020	Reliance Trust	18,814.018	299,116		
57630G-36-7	MASSMUTUAL S:TRP 35 I		12/28/2020	Reliance Trust	4,231.660	68,167		
57630G-32-6	MASSMUTUAL S:TRP 40 I		12/28/2020	Reliance Trust	8,668.313	139,476		
57630G-27-6	MASSMUTUAL S:TRP 45 I		12/28/2020	Reliance Trust	3,066.441	49,647		
552966-80-6	MFS INSTL:INTL EQUITY		12/10/2020	Northern Trust	169,966.120	4,663,947		
704329-24-2	PAYDEN:EM MKT BD SI		12/30/2020	Northern Trust	115,318.000	1,487,568		
779562-20-6	T ROWE PRICE NH I		12/28/2020	Reliance Trust	1,574.380	103,645		
922908-83-5	VANGUARD MD-CP I INST		12/28/2020	Reliance Trust	698.601	33,434		
921908-87-7	VANGUARD RE IDX ADM		12/24/2020	Reliance Trust	2.481	282		
922908-87-6	VANGUARD S-C ID INST		12/28/2020	Reliance Trust	189.404	14,331		
969251-71-9	WM BLAIR:INTL LDRS I		12/28/2020	Reliance Trust	1,501.264	27,196		
9499999	Common Stocks - Mutual Funds				X X X	43,291,628	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	45,054,528	X X X	

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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
9799998	Summary Item from Part 5 for Common Stocks				X X X	7,467,649	X X X	
9799999	Total - Common Stocks				X X X	52,522,177	X X X	
9899999	Total - Preferred and Common Stocks				X X X	52,522,177	X X X	
9999999	Totals				X X X	223,777,893	X X X	208,387

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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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (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	
36202E-NA-3	G2 003985 - RMBS		12/01/2020	Paydown		16,980	16,980.38	17,134	17,093		(112)		(112)		16,980				560	05/20/2037	
36202E-ZG-7	G2 004343 - RMBS		12/01/2020	Paydown		21,606	21,606.39	22,265	22,222		(616)		(616)		21,606				691	01/20/2039	
36179R-VB-2	G2 MA3310 - RMBS		12/01/2020	Paydown		309,395	309,395.04	326,653	325,331		(15,936)		(15,936)		309,395				6,413	12/20/2045	
36179R-VD-8	G2 MA3312 - RMBS		12/01/2020	Paydown		195,263	195,263.01	208,428	208,528		(13,265)		(13,265)		195,263				5,195	12/20/2045	
36179S-QX-8	G2 MA4070 - RMBS		12/01/2020	Paydown		274,034	274,033.85	290,133	288,335		(14,302)		(14,302)		274,034				6,155	11/20/2046	
36179T-4N-2	G2 MA5329 - RMBS		12/01/2020	Paydown		646,144	646,144.43	662,096	661,445		(15,300)		(15,300)		646,144				12,828	07/20/2048	
36179V-VY-3	G2 MA6931 - RMBS		12/01/2020	Paydown		42,194	42,193.91	44,277			(2,083)		(2,083)		42,194				138	10/20/2050	
36205R-XM-4	GN 398584 - RMBS		12/01/2020	Paydown		159	159.37	155	156		3		3		159				7	06/15/2029	
36207J-2F-9	GN 433774 - RMBS		12/01/2020	Paydown		1,852	1,852.25	1,890	1,875		(23)		(23)		1,852				71	05/15/2028	
36210B-WF-8	GN 487646 - RMBS		12/01/2020	Paydown		150	149.70	147	147		2		2		150				6	09/15/2029	
36200R-LW-0	GN 570141 - RMBS		12/01/2020	Paydown		1,353	1,353.44	1,353	1,353						1,353				54	12/15/2031	
36225A-D2-3	GN 780121 - RMBS		12/01/2020	Paydown		187	186.69	201	187						187				9	04/15/2025	
38378B-AA-7	GNR 2011-165 A - CMBS		12/01/2020	Paydown		230,092	230,091.94	230,597	230,161		(70)		(70)		230,092				2,900	10/16/2037	
38378N-WU-3	GNR 2014-017 AM - CMBS		12/01/2020	Paydown		282,007	282,006.83	292,662	292,264		(10,257)		(10,257)		282,007				6,707	06/16/2048	
38378N-H8-9	GNR 2014-040 AC - CMBS		12/01/2020	Paydown		126,657	126,657.28	128,399	127,323		(666)		(666)		126,657				2,142	11/16/2041	
38378N-3G-6	GNR 2014-067 AE - CMBS		07/16/2020	Paydown		420,639	420,638.93	427,869	423,311		(2,672)		(2,672)		420,639				9,027	05/16/2039	
38378N-3N-1	GNR 2014-075 AC - CMBS		12/01/2020	Paydown		278,218	278,217.85	280,804	280,054		(1,837)		(1,837)		278,218				4,530	06/16/2053	
38379K-LJ-5	GNR 2015-075 AB - CMBS		09/16/2020	Paydown		537,792	537,791.65	550,060	543,374		(5,582)		(5,582)		537,792				8,704	11/16/2044	
38379U-K5-4	GNR 2016-131 A - CMBS		12/01/2020	Paydown		259,106	259,106.06	258,054	258,228		878		878		259,106				2,898	04/16/2057	
38379R-TQ-6	GNR 2017-051 AB - CMBS		12/01/2020	Paydown		196,402	196,401.69	196,402	196,361		40		40		196,402				2,612	04/16/2057	
38380M-JL-6	GNR 2018-117 AC - CMBS		12/01/2020	Paydown		218,010	218,010.32	214,229	215,242		2,768		2,768		218,010				4,565	07/16/2046	
38381R-QR-3	GNR 2019-023 NE - CMO/R		12/01/2020	Paydown		443,905	443,904.91	447,564	447,265		(3,360)		(3,360)		443,905				10,756	11/20/2048	
74046B-AA-4	PARCFT 1003 N - ABS	C	06/29/2020	Various		606,855	594,248.44	607,079	607,737		(8,488)		(8,488)		599,248				12,480	02/06/2022	
912810-SP-4	UNITED STATES TREASUR		10/07/2020	HSBC SECURITIES		846,367	890,000.00	858,991			85		85		859,076		7,607	(12,709)	1,796	08/15/2050	
912828-4N-7	UNITED STATES TREASUR		06/29/2020	GOLDMAN		3,824,487	3,247,000.00	3,224,861	3,227,985		972		972		3,228,956			595,531	595,531	56,938	05/15/2028
912828-4V-9	UNITED STATES TREASUR		06/17/2020	GOLDMAN		1,130,436	960,000.00	956,175	956,544		162		162		956,706			173,730	173,730	23,202	08/15/2028
912828-4X-5	UNITED STATES TREASUR		06/17/2020	SALOMON BROTHERS INC		1,403,947	1,300,000.00	1,298,578	1,298,952		126		126		1,299,079			104,868	104,868	28,561	08/31/2023
912828-6D-7	UNITED STATES TREASUR		06/17/2020	JP Morgan		487,855	480,000.00	480,432	480,258		(102)		(102)		480,157			7,699	7,699	9,587	02/28/2021
912828-6F-2	UNITED STATES TREASUR		06/11/2020	Various		838,528	750,000.00	760,168	759,133		(618)		(618)		758,515			80,013	80,013	14,647	02/28/2026
912828-6T-2	UNITED STATES TREASUR		06/05/2020	GOLDMAN		339,070	300,000.00	303,493	303,309		(139)		(139)		303,170			35,899	35,899	4,027	05/15/2029
912828-6Z-8	UNITED STATES TREASUR		05/26/2020	Various		529,640	500,000.00	498,497	498,626		117		117		498,743			30,897	30,897	3,493	06/30/2024
912828-Y9-5	UNITED STATES TREASUR		05/28/2020	CHASE SECURITIES INC		1,085,076	1,000,000.00	997,893	998,010		116		116		998,127			86,949	86,949	15,505	07/31/2026
912828-YF-1	UNITED STATES TREASUR		03/05/2020	Morgan Stanley		306,703	300,000.00	299,192	299,261		48		48		299,309			7,394	7,394	2,139	09/15/2022
91282C-AL-5	UNITED STATES TREASUR		11/02/2020	Societe Generale		1,476,091	1,500,000.00	1,483,655			133		133		1,483,788			(7,698)	(7,698)	525	09/30/2027
690353-Z9-1	US INTERNATIONAL DEVEL		09/20/2020	Paydown		166,345	166,345.00	166,345	166,345						166,345					2,205	03/20/2024
98913L-AA-1	ZARAPL 1 A2 - RMBS		11/20/2020	Paydown		135,971	135,970.54	134,951	134,958		1,013		1,013		135,971					2,312	08/20/2026
0599999	Subtotal - Bonds - U.S. Governments				X X X	17,679,516	16,625,709.90	16,671,682	14,271,373		(88,965)		(88,965)		16,569,335			1,110,180	1,110,180	264,385	X X X
80413T-AA-7	SAUDI ARABIA, KINGDOM	C	06/30/2020	Various		381,195	375,000.00	371,276	373,647		373		373		374,020			7,175	7,175	6,086	10/26/2021
1099999	Subtotal - Bonds - All Other Governments				X X X	381,195	375,000.00	371,276	373,647		373		373		374,020			7,175	7,175	6,086	X X X

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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
725208-7V-8	PITTSBURGH PA		03/01/2020	Maturity @ 100.00		1,000,000	1,000,000.00	1,118,490	1,007,176		(7,176)		(7,176)		1,000,000				33,000	03/01/2020
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	1,000,000	1,000,000.00	1,118,490	1,007,176		(7,176)		(7,176)		1,000,000				33,000	X X X
04780E-AB-3	ATLANTA GA DOWNTOWN		02/03/2020	Call @ 100.00		150,000	150,000.00	165,687	154,390		(356)		(356)		154,034		(4,034)	(4,034)	5,156	02/01/2021
25483V-PR-9	DISTRICT COLUMBIA REV		06/01/2020	Maturity @ 100.00		625,000	625,000.00	635,469	626,670		(1,670)		(1,670)		625,000				8,825	06/01/2020
31326M-EY-5	FH 2B6451 - RMBS		12/01/2020	Paydown		132,580	132,580.34	135,802	136,205		(3,625)		(3,625)		132,580				2,843	08/01/2047
31292H-BB-9	FH C00934 - RMBS		12/01/2020	Paydown		488	487.94	488	487		1		1		488				20	03/01/2030
31335H-3N-1	FH C90805 - RMBS		12/01/2020	Paydown		8,606	8,606.32	8,852	8,685		(79)		(79)		8,606				258	03/01/2024
31294M-AC-5	FH E02703 - RMBS		12/01/2020	Paydown		25,633	25,632.49	26,081	25,882		(250)		(250)		25,632				550	07/01/2025
3128MJ-V2-3	FH G08632 - RMBS		12/01/2020	Paydown		176,791	176,790.89	185,299	184,743		(7,952)		(7,952)		176,791				3,797	03/01/2045
31335A-QK-7	FH G60458 - RMBS		12/01/2020	Paydown		132,466	132,466.28	139,359	138,972		(6,506)		(6,506)		132,466				2,915	01/01/2044
31335B-M7-8	FH G61282 - RMBS		12/01/2020	Paydown		1,802,683	1,802,682.64	1,764,094	1,764,736		37,946		37,946		1,802,683				35,328	01/01/2048
31335B-2A-3	FH G61669 - RMBS		12/01/2020	Paydown		264,745	264,744.76	260,774	260,805		3,940		3,940		264,745				5,077	01/01/2047
31307T-L9-0	FH J36652 - RMBS		12/01/2020	Paydown		304,806	304,805.87	305,377	305,348		(542)		(542)		304,806				4,782	03/01/2032
31307U-VF-2	FH J37814 - RMBS		12/01/2020	Paydown		78,852	78,852.14	80,398	80,139		(1,286)		(1,286)		78,852				1,456	10/01/2032
3132M9-T5-3	FH Q28972 - RMBS		12/01/2020	Paydown		270,125	270,125.16	287,937	287,113		(16,987)		(16,987)		270,125				6,141	10/01/2044
3132WN-UV-2	FH Q48695 - RMBS		12/01/2020	Paydown		221,128	221,128.21	228,038	227,946		(6,818)		(6,818)		221,128				5,042	06/01/2047
3132XT-AE-8	FH Q50904 - RMBS		12/01/2020	Paydown		289,991	289,991.14	292,257	292,200		(2,209)		(2,209)		289,991				7,218	09/01/2047
3133KG-LG-1	FH RA1227 - RMBS		12/01/2020	Paydown		472,658	472,657.59	483,440	483,160		(10,502)		(10,502)		472,658				9,060	08/01/2049
3132DV-KV-6	FH SD7508 - RMBS		12/01/2020	Paydown		587,491	587,490.63	616,865	616,213		(28,722)		(28,722)		587,491				13,335	10/01/2049
3132A8-6Y-0	FH ZS8087 - RMBS		12/01/2020	Paydown		1,609,055	1,609,054.56	1,631,179	1,630,745		(21,690)		(21,690)		1,609,055				24,626	04/01/2033
31403D-XF-1	FN 745978 - RMBS		12/01/2020	Paydown		34,386	34,386.40	34,553	34,793		(407)		(407)		34,386				381	10/01/2036
31407X-XZ-9	FN 844096 - RMBS		12/01/2020	Paydown		968	968.00	974	973		(5)		(5)		968				32	11/01/2035
31417G-F2-7	FN AB9184 - RMBS		12/01/2020	Paydown		72,843	72,843.28	74,664	74,536		(1,693)		(1,693)		72,843				1,455	04/01/2043
3138E0-KJ-7	FN AJ7496 - RMBS		12/01/2020	Paydown		113,119	113,118.62	116,795	115,176		(2,058)		(2,058)		113,119				1,952	12/01/2026
3138LJ-VF-4	FN AN6013 - CMBS/RMBS		12/01/2020	Paydown		15,454	15,453.50	15,536	15,484		(30)		(30)		15,454				194	03/01/2022
3138LJ-3P-3	FN AN6205 - CMBS/RMBS		10/26/2020	Paydown		776,627	776,626.71	780,995	779,307		(2,680)		(2,680)		776,627				76,763	08/01/2024
3138LJ-4T-4	FN AN6233 - CMBS/RMBS		12/01/2020	Paydown		6,474	6,473.93	6,614	6,569		(95)		(95)		6,474				109	12/01/2024
3138LK-TE-7	FN AN6848 - CMBS/RMBS		12/01/2020	Paydown		4,293	4,292.71	4,393	4,353		(61)		(61)		4,293				63	07/01/2023
3138WB-UK-9	FN AS2385 - RMBS		12/01/2020	Paydown		222,359	222,358.52	234,936	234,177		(11,819)		(11,819)		222,359				6,192	05/01/2044
3138WD-BZ-3	FN AS3655 - RMBS		12/01/2020	Paydown		253,778	253,778.22	275,389	274,699		(20,921)		(20,921)		253,778				6,198	10/01/2044
3138WE-KK-4	FN AS4797 - RMBS		12/01/2020	Paydown		317,037	317,036.84	328,629	327,940		(10,903)		(10,903)		317,037				7,019	04/01/2045
3138WG-DN-	FN AS6408 - RMBS		12/01/2020	Paydown		173,437	173,437.15	183,464	182,712		(9,275)		(9,275)		173,437				3,821	01/01/2046
3138WG-FT-6	FN AS6477 - RMBS		12/01/2020	Paydown		83,107	83,107.35	83,620	83,616		(509)		(509)		83,107				1,779	01/01/2046
3138WG-G6-5	FN AS6520 - RMBS		12/01/2020	Paydown		214,336	214,335.85	225,639	224,893		(10,557)		(10,557)		214,336				4,670	01/01/2046
3138WL-CM-3	FN AS9975 - RMBS		12/01/2020	Paydown		61,663	61,663.20	64,505	64,242		(2,579)		(2,579)		61,663				1,438	07/01/2047
3138Y4-6V-6	FN AX3583 - RMBS		12/01/2020	Paydown		215,603	215,603.22	224,968	224,169		(8,566)		(8,566)		215,603				4,816	07/01/2042
3140FE-5K-6	FN BD7149 - RMBS		12/01/2020	Paydown		2,241,598	2,241,597.70	2,260,382	2,260,181		(18,583)		(18,583)		2,241,598				49,918	04/01/2047
3140FX-DM-1	FN BF0107 - RMBS		12/01/2020	Paydown		158,757	158,757.20	170,953	170,974		(12,217)		(12,217)		158,757				3,591	06/01/2056
3140FX-D7-4	FN BF0125 - RMBS		12/01/2020	Paydown		51,794	51,794.14	54,756	54,747		(2,953)		(2,953)		51,794				1,176	07/01/2056
3140FX-EE-8	FN BF0132 - RMBS		12/01/2020	Paydown		43,709	43,708.90	46,188	46,180		(2,471)		(2,471)		43,709				977	07/01/2056

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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's (Amortization)/Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
3140FX-E4-0	FN BF0154 - RMBS		12/01/2020	Paydown		108,490	108,490.39	112,745	112,489		(3,998)		(3,998)		108,490				2,229	11/01/2046
3140FX-FN-7	FN BF0172 - RMBS		12/01/2020	Paydown		35,304	35,303.89	36,435	36,412		(1,108)		(1,108)		35,304				806	01/01/2041
3140FX-GG-1	FN BF0198 - RMBS		12/01/2020	Paydown		158,865	158,864.79	163,598	163,524		(4,660)		(4,660)		158,865				3,752	11/01/2040
3140FX-GK-2	FN BF0201 - RMBS		12/01/2020	Paydown		129,172	129,172.37	131,267	131,264		(2,091)		(2,091)		129,172				2,980	08/01/2051
3140FX-GL-0	FN BF0202 - RMBS		12/01/2020	Paydown		94,924	94,923.82	98,880	98,936		(4,013)		(4,013)		94,924				2,460	01/01/2051
3140GT-V3-1	FN BH5133 - RMBS		12/01/2020	Paydown		115,966	115,966.30	118,426	119,268		(3,302)		(3,302)		115,966				2,297	09/01/2047
3140GU-KS-5	FN BH5704 - RMBS		12/01/2020	Paydown		85,740	85,739.85	87,394	87,107		(1,367)		(1,367)		85,740				1,656	10/01/2032
3140H1-VX-5	FN BJ0629 - RMBS		12/01/2020	Paydown		788,226	788,226.16	812,105	810,521		(22,294)		(22,294)		788,226				19,251	03/01/2048
3140HE-AJ-1	FN BK0908 - RMBS		12/01/2020	Paydown		119,720	119,720.12	123,518	123,192		(3,472)		(3,472)		119,720				2,707	07/01/2048
3140HM-ZD-9	FN BK7939 - RMBS		12/01/2020	Paydown		132,360	132,359.53	135,974	135,433		(3,073)		(3,073)		132,360				3,403	11/01/2048
3140HP-S9-9	FN BK9543 - RMBS		12/01/2020	Paydown		8,507	8,506.81	8,878	8,835		(328)		(328)		8,507				195	11/01/2048
3140HS-JK-8	FN BL1165 - CMBS/RMBS		12/01/2020	Paydown		3,582	3,581.80	3,583	3,582						3,582				71	01/01/2026
3140HS-JL-6	FN BL1166 - CMBS/RMBS		12/01/2020	Paydown		3,224	3,223.62	3,225	3,224						3,224				64	01/01/2026
3140J5-FG-9	FN BM1066 - RMBS		12/01/2020	Paydown		52,461	52,460.66	54,920	54,878		(2,417)		(2,417)		52,461				1,183	02/01/2047
3140J7-VZ-5	FN BM3331 - RMBS		12/01/2020	Paydown		2,509,919	2,509,918.79	2,522,719	2,522,603		(12,684)		(12,684)		2,509,919				54,356	08/01/2047
3140J8-MN-0	FN BM3964 - RMBS		12/01/2020	Paydown		217,774	217,773.61	219,917	219,892		(2,118)		(2,118)		217,774				4,625	07/01/2046
3140J9-ME-8	FN BM4856 - RMBS		12/01/2020	Paydown		2,776,560	2,776,560.24	2,864,851	2,864,508		(87,947)		(87,947)		2,776,560				65,575	04/01/2047
3140J9-T9-2	FN BM5075 - RMBS		12/01/2020	Paydown		1,093,161	1,093,161.43	1,078,217	1,078,386		14,776		14,776		1,093,161				20,571	08/01/2046
3140JA-CQ-9	FN BM5478 - RMBS		12/01/2020	Paydown		775,489	775,489.39	812,204	810,846		(35,357)		(35,357)		775,489				20,059	01/01/2049
3140JA-EU-8	FN BM5546 - RMBS		12/01/2020	Paydown		161,961	161,961.32	163,986	163,961		(2,000)		(2,000)		161,961				3,332	05/01/2044
3140JA-GD-4	FN BM5595 - RMBS		12/01/2020	Paydown		94,859	94,859.32	95,897	95,884		(1,025)		(1,025)		94,859				2,006	08/01/2045
3140QA-NJ-5	FN CA3092 - RMBS		12/01/2020	Paydown		1,007,450	1,007,450.26	1,052,156	1,045,820		(38,370)		(38,370)		1,007,450				24,810	02/01/2049
3140QB-3Q-9	FN CA4406 - RMBS		12/01/2020	Paydown		912,415	912,414.63	930,743	930,467		(18,052)		(18,052)		912,415				19,086	10/01/2049
3140X4-H6-6	FN FM1152 - RMBS		12/01/2020	Paydown		635,508	635,507.89	643,849	643,861		(8,353)		(8,353)		635,508				9,342	07/01/2033
3140X7-5M-7	FN FM4451 - RMBS		12/01/2020	Paydown		14,872	14,871.83	15,806			(934)		(934)		14,872				45	09/01/2050
3140X8-EE-3	FN FM4632 - RMBS		12/01/2020	Paydown		8,353	8,353.32	8,716			(363)		(363)		8,353				14	10/01/2050
31418A-X5-2	FN MA1599 - RMBS		12/01/2020	Paydown		119,692	119,691.65	124,573	124,299		(4,607)		(4,607)		119,692				2,119	09/01/2043
31418C-NT-7	FN MA3101 - RMBS		12/01/2020	Paydown		50,020	50,019.62	53,287	52,940		(2,921)		(2,921)		50,020				1,313	08/01/2047
31418C-QC-1	FN MA3150 - RMBS		12/01/2020	Paydown		46,384	46,384.09	49,481	49,072		(2,688)		(2,688)		46,384				1,272	10/01/2047
31418D-UG-5	FN MA4182 - RMBS		12/01/2020	Paydown		29,986	29,986.14	30,975			(989)		(989)		29,986				80	11/01/2050
3136A0-YR-2	FNR 2011-87 JA - CMO/RMB		12/01/2020	Paydown		324,803	324,802.98	325,666	325,319		(516)		(516)		324,803				5,481	06/25/2040
302970-AG-3	FRESB 2019-SB59 A1F - CM		12/01/2020	Paydown		16,197	16,197.20	16,277	16,268		(71)		(71)		16,197				368	01/25/2029
302970-AH-1	FRESB 2019-SB59 A1H - CM		12/01/2020	Paydown		4,991	4,991.44	5,016	5,005		(14)		(14)		4,991				101	11/25/2038
302970-AF-5	FRESB 2019-SB59 A7H - CM		12/01/2020	Paydown		3,306	3,306.46	3,322	3,315		(9)		(9)		3,306				63	11/25/2038
57419R-PL-3	MARYLAND ST CMNTY DEV		08/31/2020	Call @ 100.00		25,000	25,000.00	24,813	24,829		2		2		24,831		169	169	215	09/01/2040
64469D-B9-1	NEW HAMPSHIRE ST HSG		09/01/2020	Call @ 100.00		30,000	30,000.00	30,000	30,000						30,000				585	07/01/2040
655162-FH-3	NOBLESVILLE IND MULTI S		07/15/2020	Call @ 100.00		125,000	125,000.00	137,710	130,142		(687)		(687)		129,454		(4,454)	(4,454)	4,967	01/15/2022
35563P-GG-8	SCRT 2018-3 MA - CMO/RM		12/01/2020	Paydown		15,508	15,508.40	15,424	15,430		78		78		15,508				326	08/27/2057
83756C-SA-4	SOUTH DAKOTA HSG DEV		08/12/2020	Call @ 100.00		20,000	20,000.00	20,000	20,000						20,000				180	11/01/2037
798170-AC-0	SUCCESSOR AGENCY TO		08/01/2020	Maturity @ 100.00		550,000	550,000.00	550,000	550,000						550,000				12,425	08/01/2020
91754R-YH-4	USBR 2015-1 A - ABS		12/28/2020	Paydown		39,304	39,304.11	39,218	39,203		101		101		39,304				298	02/25/2043
91754R-YG-6	UTSHGR 2014-1 NTS - ABS		12/28/2020	Paydown		41,945	41,944.74	41,728	41,784		161		161		41,945				326	12/26/2038

E14.2

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar.				X X X	25,701,438	25,701,437.37	26,202,848	26,096,659		(442,399)		(442,399)		25,709,756		(8,319)	(8,319)	605,967	X X X
00507U-AR-2	ACTAVIS FUNDING SCS	C	05/14/2020	Northern Trust		259,898	250,000.00	256,775	252,799		(490)		(490)		252,309		7,589	7,589	5,726	03/15/2022
008686-AA-5	ADNA 01 A1 - CMBS	C	01/02/2020	Paydown		4,285	4,284.93	4,649	4,285						4,285				168	01/02/2020
00130H-BW-4	AES CORP		12/10/2020	Call @ 102.75		647,325	630,000.00	652,050	648,508		(4,938)		(4,938)		643,570		3,755	3,755	39,944	04/15/2025
03066G-AD-1	AMCAR 2019-1 A3 - ABS		12/18/2020	Paydown		79,872	79,872.23	79,862	79,866		6		6		79,872				2,315	11/20/2023
00206R-DB-5	AT&T INC		07/23/2020	Call @ 100.00		745,704	707,000.00	708,425	708,026		(247)		(247)		707,779		(779)	(779)	61,689	03/15/2022
06051G-FN-4	BANK OF AMERICA CORP		04/21/2020	Maturity @ 100.00		1,000,000	1,000,000.00	987,540	997,765		2,235		2,235		1,000,000				11,250	04/21/2020
075887-BT-5	BECTON DICKINSON AND		12/18/2020	Call @ 100.00		75,751	73,000.00	73,527	73,271		(109)		(109)		73,162		(162)	(162)	2,525	06/06/2022
05568Y-AA-6	BNSF 2007-1 PTC - ABS		10/01/2020	Paydown		102,398	102,397.71	112,773	112,654		(10,256)		(10,256)		102,398				3,080	04/01/2024
142339-AE-0	CARLISLE CO INC		03/30/2020	Call @ 100.00		645,907	625,000.00	681,824	635,837		(3,731)		(3,731)		632,107		(7,107)	(7,107)	30,161	12/15/2020
14314W-AD-3	CARMX 2017-3 A3 - ABS		12/15/2020	Paydown		293,226	293,225.85	293,169	293,210		15		15		293,226				3,017	04/15/2022
12513G-BC-2	CDW LLC		09/09/2020	Call @ 100.00		664,000	640,000.00	644,192	643,718		(398)		(398)		643,320		(3,320)	(3,320)	56,711	09/01/2025
210518-CT-1	CONSUMERS ENERGY CO		09/24/2020	Call @ 100.00		293,830	282,000.00	286,588	284,126		(717)		(717)		283,409		(1,409)	(1,409)	18,728	05/15/2022
228023-AB-3	CROWLEY CONRO LLC		08/17/2020	Redemption @ 100.00		10,132	10,131.63	10,132	10,132						10,132				289	08/15/2043
126410-LM-9	CSX TRANSPORTATION IN		07/15/2020	Paydown		33,808	33,807.68	38,456	37,410		(3,603)		(3,603)		33,808				2,113	01/15/2023
233851-BV-5	DAIMLER FINANCE NORTH		05/18/2020	Maturity @ 100.00		180,000	180,000.00	181,676	180,234		(234)		(234)		180,000				2,205	05/18/2020
23307D-AW-3	DBGS 2018-C1 A1 - CMBS		12/01/2020	Paydown		164,531	164,530.96	164,530	164,477		54		54		164,531				4,350	10/17/2051
26441Y-AW-7	DUKE REALTY PARTNERS		06/29/2020	Northern Trust		181,050	170,000.00	177,891	174,044		(760)		(760)		173,284		7,766	7,766	4,648	10/15/2022
26818L-AB-6	DY9 LEASING LLC		12/19/2020	Paydown		159,058	159,058.02	156,976	157,303		1,755		1,755		159,058				2,164	03/19/2027
290015-AA-4	ELMW1 1 A - CDO		10/21/2020	Paydown		1,240,000	1,240,000.00	1,240,000	1,240,000						1,240,000				33,261	04/22/2030
29336U-AF-4	ENLINK MIDSTREAM PART		06/17/2020	Wachovia Bank		540,600	680,000.00	662,864	639,078	25,500	936		26,436		665,514		(124,914)	(124,914)	30,598	07/15/2026
28108Q-AA-2	ESLFT 2012-1 A - ABS		12/28/2020	Paydown		67,101	67,101.41	67,311	67,232		(131)		(131)		67,101				680	09/25/2030
35104V-AB-8	FCRT 2016-1 A2 - ABS		04/15/2020	Paydown		44,285	44,284.62	44,176	44,239		46		46		44,285				220	10/15/2021
345397-XZ-1	FORD MOTOR CREDIT CO		07/08/2020	CHASE SECURITIES INC		286,563	300,000.00	281,922	286,645		1,961		1,961		288,606		(2,043)	(2,043)	6,347	05/04/2023
34528Q-FK-5	FORDF 2017-1 A2 - ABS		05/15/2020	Paydown		1,290,000	1,290,000.00	1,291,450	1,290,238		(238)		(238)		1,290,000				9,422	05/15/2022
34531D-AE-8	FORDL 17B A4 - ABS		03/16/2020	Paydown		923,549	923,549.10	920,980	923,427		122		122		923,549				2,627	02/15/2021
369550-BA-5	GENERAL DYNAMICS COR		05/11/2020	Maturity @ 100.00		1,550,000	1,550,000.00	1,546,063	1,549,283		717		717		1,550,000				22,281	05/11/2020
38141G-VP-6	GOLDMAN SACHS GROUP I		08/15/2020	Call @ 100.00		200,000	200,000.00	199,592	199,942		51		51		199,993		7	7	5,042	09/15/2020
38141G-VX-9	GOLDMAN SACHS GROUP I		10/29/2020	GOLDMAN		1,041,745	1,000,000.00	1,000,000	1,000,000						1,000,000		41,745	41,745	30,424	10/28/2027
38141G-WD-2	GOLDMAN SACHS GROUP I		10/29/2020	TORONTO DOMINION SECURTI		1,003,822	1,000,000.00	1,011,520	1,004,256		(2,707)		(2,707)		1,001,548		2,274	2,274	24,033	04/26/2022
43814U-AG-4	HAROT 2018-2 A3 - ABS		12/18/2020	Paydown		170,368	170,368.05	170,364	170,122		246		246		170,368				3,191	05/18/2022
42328B-AA-0	HELIOS LEASING I LLC		06/29/2020	Various		544,874	534,376.40	533,324	533,579		176		176		533,754		11,120	11,120	6,078	05/29/2024
42328B-AC-6	HELIOS LEASING I LLC		12/28/2020	Paydown		59,942	59,941.82	58,558	58,985		957		957		59,942				586	09/28/2024
42824C-AG-4	HEWLETT PACKARD ENTE		08/17/2020	Various		501,235	500,000.00	505,330	501,592		(1,413)		(1,413)		500,179		(179)	(179)	16,335	10/15/2020
44107T-AX-4	HOST HOTELS & RESORTS		05/08/2020	Various		184,240	188,000.00	187,201	187,510		39		39		187,549		(3,309)	(3,309)	3,582	04/01/2024
44328M-AK-0	HSBC BANK PLC	C	06/29/2020	Merrill Lynch		173,959	170,000.00	182,454	174,206		(1,980)		(1,980)		172,226		1,733	1,733	7,649	01/19/2021
45167R-AE-4	IDEX CORP		05/27/2020	Call @ 100.00		618,625	605,000.00	617,584	609,213		(2,397)		(2,397)		606,816		(1,816)	(1,816)	25,876	12/15/2020
459200-HA-2	INTERNATIONAL BUSINES		03/06/2020	Call @ 100.00		205,301	200,000.00	204,564	201,772		(169)		(169)		201,603		(1,603)	(1,603)	7,314	11/01/2021
46643T-AZ-5	JPMBB 14C26 A2 - CMBS		01/17/2020	Paydown		61,198	61,198.34	63,034	61,198						61,198				542	01/17/2048
46634S-AD-7	JPMCC 2012-C6 ASB - CMB		12/01/2020	Paydown		260,398	260,397.85	262,616	261,494		(1,096)		(1,096)		260,398				4,764	05/17/2045
46625H-HS-2	JPMORGAN CHASE & CO		07/22/2020	Maturity @ 100.00		1,050,000	1,050,000.00	1,089,264	1,059,417		(9,417)		(9,417)		1,050,000				46,200	07/22/2020
53944V-AK-5	LLOYDS BANK PLC	C	08/17/2020	Maturity @ 100.00		350,000	350,000.00	356,468	351,430		(1,430)		(1,430)		350,000				9,450	08/17/2020

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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (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
56585A-AL-6	MARATHON PETROLEUM C		11/15/2020	Call @ 100.00		170,000	170,000.00	176,006	171,565		(1,565)		(1,565)		170,000				5,298	12/15/2020
585055-BS-4	MEDTRONIC INC		10/29/2020	Call @ 100.00		146,565	130,000.00	132,198	131,915		(283)		(283)		131,632		(1,632)	(1,632)	9,001	03/15/2025
61205P-AK-5	MHESA 2012 A2 - ABS		12/21/2020	Paydown		60,018	60,018.31	60,412	60,267		(249)		(249)		60,018				645	05/20/2030
609207-AQ-8	MONDELEZ INTERNATIONA		12/04/2020	Call @ 100.00		86,140	80,000.00	79,794	79,863		36		36		79,899		101	101	9,258	05/07/2023
61762X-AS-6	MSBAM 2013-C12 ASB - CM		12/01/2020	Paydown		87,700	87,699.98	92,527	90,107		(2,407)		(2,407)		87,700				1,822	10/17/2046
62886H-AP-6	DONALDSON LUFKIN & JENRE		05/29/2020			192,150	305,000.00	305,000	305,000						305,000		(112,850)	(112,850)	5,098	12/15/2024
64952W-CP-6	NEW YORK LIFE GLOBAL F		04/09/2020	Maturity @ 100.00		145,000	145,000.00	144,912	144,992		8		8		145,000				1,450	04/09/2020
674599-CE-3	OCCIDENTAL PETROLEUM		04/13/2020	Montgomery		81,000	100,000.00	96,318	97,283		238		238		97,521		(16,521)	(16,521)	1,800	02/15/2023
674599-CP-8	OCCIDENTAL PETROLEUM		04/14/2020	Montgomery		165,675	195,000.00	194,791	194,820		20		20		194,840		(29,165)	(29,165)	3,621	08/15/2022
674599-CZ-6	OCCIDENTAL PETROLEUM		04/13/2020	Barclays Bank		187,504	200,000.00	217,106	204,680		(1,187)		(1,187)		203,493		(15,989)	(15,989)	5,658	03/15/2021
709604-AB-8	PENTA AIRCRAFT LEASING		06/29/2020	Various		486,686	468,136.48	473,352	472,016		(607)		(607)		471,409		15,277	15,277	7,182	11/25/2025
719160-AA-1	PHOENIX 2012 LLC		10/03/2020	Paydown		134,632	134,632.45	129,480	130,453		4,179		4,179		134,632				1,354	07/03/2024
742741-AA-9	PROCTER & GAMBLE PRO		07/01/2020	Paydown		284,750	284,750.00	303,694	299,060		(4,310)		(4,310)		284,750				20,149	01/01/2021
74340X-AW-1	PROLOGIS LP		09/08/2020	Call @ 100.00		55,567	50,000.00	51,525	51,081		(209)		(209)		50,872		(872)	(872)	7,828	08/15/2023
759470-AV-9	RELIANCE INDUSTRIES LT	C	06/29/2020	Various		945,167	923,684.21	903,784	904,695		2,647		2,647		907,342		37,824	37,824	15,989	01/15/2026
77578J-AA-6	ROLLS-ROYCE PLC	C	10/14/2020	Maturity @ 100.00		200,000	200,000.00	200,320	200,074		(74)		(74)		200,000				4,750	10/14/2020
797224-AA-0	SAN CLEMENTE LEASING L		06/29/2020	Various		493,503	487,180.20	498,639	493,631		(2,992)		(2,992)		490,639		2,864	2,864	9,280	08/27/2021
806854-AB-1	SCHLUMBERGER INVESTM	C	06/26/2020	Northern Trust		51,303	50,000.00	51,610	50,622		(204)		(204)		50,417		886	886	1,293	09/14/2021
82481L-AB-5	SHIRE ACQUISITIONS INVE	C	08/03/2020	Call @ 102.18		261,578	256,000.00	254,310	255,257		249		249		255,506		6,072	6,072	4,695	09/23/2021
828807-CU-9	SIMON PROPERTY GROUP		07/22/2020	Call @ 100.00		80,000	80,000.00	81,062	80,150		(150)		(150)		80,000				1,783	09/01/2020
78447Y-AC-6	SLMA 2013-3 A3 - ABS		06/30/2020	Various		386,687	410,060.44	409,388	409,454		(420)		(420)		409,034		(22,347)	(22,347)	3,336	04/26/2027
78448B-AC-5	SLMA 2013-5 A3 - ABS		06/30/2020	Various		357,856	379,394.67	380,432	380,142		(219)		(219)		379,924		(22,068)	(22,068)	3,278	10/25/2027
85208N-AA-8	SPRNTS 161 A1 - ABS		12/20/2020	Paydown		68,750	68,750.00	68,749	68,753		(3)		(3)		68,750				1,444	03/20/2023
902674-XF-2	UBS AG (LONDON BRANCH	C	05/11/2020	Call @ 100.00		200,000	200,000.00	199,868	199,983		14		14		199,997		3	3	1,833	06/08/2020
906581-AA-1	UNION 11 LEASING LLC		04/23/2020	Paydown		773,774	773,773.69	787,090	780,557		(6,783)		(6,783)		773,774				36,067	01/23/2024
911365-BK-9	UNITED RENTALS (NORTH		08/10/2020	Call @ 100.00		699,857	630,000.00	651,061	651,012		(160)		(160)		650,852		(20,852)	(20,852)	96,588	12/15/2026
913017-CN-7	UNITED TECHNOLOGIES C		03/04/2020	Call @ 100.00		192,585	180,000.00	181,654	181,090		(43)		(43)		181,047		(1,047)	(1,047)	14,265	05/04/2024
92242V-AB-2	VCK LEASE S A	C	06/29/2020	Various		282,067	270,356.80	274,391	273,451		(417)		(417)		273,034		9,033	9,033	4,640	07/24/2026
94989W-AQ-0	WFCM 2015-C31 A2 - CMBS		09/17/2020	Paydown		634,138	634,138.38	622,100	629,821		4,317		4,317		634,138				6,530	11/18/2048
98162E-AC-1	WOART 2017-A A3 - ABS		12/15/2020	Paydown		371,495	371,495.44	366,155	368,385		3,111		3,111		371,495				3,709	09/15/2022
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	26,190,727	26,173,597.65	26,395,402	26,232,702	25,500	(54,608)		(29,108)		26,203,594		(241,935)	(241,935)	837,229	X X X
46431W-50-7	ISHARES:SHORT MAT BD		10/05/2020	Northern Trust		49,879,282		50,031,801	20,003,822	3,981			3,981		50,031,801		(152,519)	(152,519)	280,198	
8099999	Bonds - SVO Identified Funds				X X X	49,879,282		50,031,801	20,003,822	3,981			3,981		50,031,801		(152,519)	(152,519)	280,198	X X X
8399997	Subtotal - Bonds - Part 4				X X X	120,832,158	69,875,745	120,791,499	87,985,379	29,481	(592,775)		(563,294)		119,888,506		714,582	714,582	2,026,865	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	14,486,232	13,975,000.00	14,162,808			(1,193)		(1,193)		14,161,613		324,619	324,619	37,719	X X X
8399999	Total - Bonds				X X X	135,318,390	83,850,744.92	134,954,307	87,985,379	29,481	(593,968)		(564,487)		134,050,119		1,039,201	1,039,201	2,064,584	X X X

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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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
31338#-10-4	Federal Home Loan Bank - B		08/06/2020	FHLB BANK	17,680,000	1,768,000		1,768,000	356,900						1,768,000					
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	1,768,000	X X X	1,768,000	356,900						1,768,000					X X X
E14.5																				
024524-12-6	AM BEACON:BW LC VAL IN		01/31/2020	Reliance Trust	79,288	2,116		2,086	2,152	(66)			(66)		2,086		30	30		
649280-83-1	AMERICAN FUNDS NWLD R		01/31/2020	Reliance Trust	148,267	10,405		9,262	10,481	(1,219)			(1,219)		9,262		1,143	1,143		
649280-81-5	AMERICAN FUNDS NWLD R		12/18/2020	Reliance Trust	1,080	94		74						74		19	19			
19248B-40-4	COHEN&STEERS GL INFR I		10/07/2020	Northern Trust	274,364,490	5,517,470		5,528,646	5,948,222	(419,577)			(419,577)		5,528,646		(11,176)	(11,176)	59,637	
19247N-40-9	COHEN&STEERS GL RLTY I		10/07/2020	Northern Trust	103,634,160	5,262,542		5,728,058	5,923,729	(195,670)			(195,670)		5,728,058		(465,517)	(465,517)	78,194	
233203-84-3	DFA US SMALL CAP I		02/04/2020	Northern Trust	115,583,260	3,962,194		3,849,130	4,048,882	(199,752)			(199,752)		3,849,130		113,065	113,065	36	
256219-10-6	DODGE & COX STOCK		12/22/2020	Reliance Trust		181										181	181			
315911-75-0	FIDELITY 500 INDEX FUND		12/18/2020	Reliance Trust	5,942	766		665						665		101	101		12	
464287-20-0	ISHARES: CORE S&P 500		10/07/2020	CITIGROUP GLOBAL MARKETS	660,000	225,644		194,771	213,338	(18,568)			(18,568)		194,771		30,873	30,873	2,837	
57629E-15-9	MASSMUTUAL P:CR B R5		01/31/2020	Reliance Trust	48,169,614	541,426		523,083	531,793	(8,709)			(8,709)		523,083		18,343	18,343		
57629E-30-8	MASSMUTUAL P:INTL R5		01/31/2020	Reliance Trust	1,661,319	21,481		20,692	21,547	(855)			(855)		20,692		789	789		
57630E-87-5	MASSMUTUAL S:BL CH I		12/18/2020	Reliance Trust	20,053	4,122		480						480		3,642	3,642			
57629S-73-7	MASSMUTUAL S:BL CH R5		01/31/2020	Reliance Trust	1,876,036	45,400		39,501	44,068	(4,567)			(4,567)		39,501		5,899	5,899		
57629S-68-7	MASSMUTUAL S:S&P500 R		01/31/2020	Reliance Trust	10,333,180	193,231		188,463	189,924	(1,460)			(1,460)		188,463		4,767	4,767		
57630E-57-8	MASSMUTUAL S:ST BD I		12/18/2020	Reliance Trust	202,670	20,834		2,215						2,215		18,618	18,618		42	
57630G-49-0	MASSMUTUAL S:TRP 20 I		12/21/2020	Reliance Trust		504										504	504			
57630G-45-8	MASSMUTUAL S:TRP 25 I		12/21/2020	Reliance Trust	2,383,605	36,248		37,899						37,899		(1,651)	(1,651)		8	
57630G-41-7	MASSMUTUAL S:TRP 30 I		12/21/2020	Reliance Trust	3,570,224	56,563		57,016						57,016		(454)	(454)		8	
57630G-36-7	MASSMUTUAL S:TRP 35 I		12/21/2020	Reliance Trust	475,488	8,999		7,641						7,641		1,358	1,358			
57630G-32-6	MASSMUTUAL S:TRP 40 I		12/21/2020	Reliance Trust	126,509	4,357		2,042						2,042		2,315	2,315		10	
57630G-27-6	MASSMUTUAL S:TRP 45 I		12/21/2020	Reliance Trust		721										721	721			
665130-10-0	NORTHERN FDS:MID CAP I		01/31/2020	Reliance Trust	1,244,017	23,898		23,343	24,047	(704)			(704)		23,343		555	555		
665162-72-3	NORTHERN FDS:SM CAP I		01/31/2020	Reliance Trust	743,706	9,735		9,624	9,854	(230)			(230)		9,624		111	111		
704329-24-2	PAYDEN:EM MKT BD SI		10/07/2020	Northern Trust	121,858,340	1,600,000		1,614,623	1,673,115	(58,492)			(58,492)		1,614,623		(14,623)	(14,623)	58,663	
779546-10-0	T ROWE PRICE DIV GR		01/31/2020	Reliance Trust	197,449	10,749		9,491	10,528	(1,037)			(1,037)		9,491		1,258	1,258		
779562-10-7	T ROWE PRICE NEW HZNS		01/31/2020	Reliance Trust	1,085,820	68,320		59,822	64,465	(4,643)			(4,643)		59,822		8,498	8,498		
779562-20-6	T ROWE PRICE NH I		12/18/2020	Reliance Trust		15,673		154								154	15,519	15,519		
74149P-20-0	T ROWE PRICE RET:2020		01/31/2020	Reliance Trust	864,033	19,242		18,780	19,086	(306)			(306)		18,780		462	462		
74149P-78-8	T ROWE PRICE RET:2025		01/31/2020	Reliance Trust	9,217,477	165,269		162,049	163,887	(1,837)			(1,837)		162,049		3,220	3,220		
74149P-30-9	T ROWE PRICE RET:2030		01/31/2020	Reliance Trust	8,146,173	212,860		205,550	210,986	(5,436)			(5,436)		205,550		7,309	7,309		
74149P-77-0	T ROWE PRICE RET:2035		01/31/2020	Reliance Trust	2,715,926	52,119		50,740	51,684	(944)			(944)		50,740		1,379	1,379		
74149P-40-8	T ROWE PRICE RET:2040		01/31/2020	Reliance Trust	3,459,177	94,436		89,060	93,605	(4,546)			(4,546)		89,060		5,376	5,376		
74149P-76-2	T ROWE PRICE RET:2045		01/31/2020	Reliance Trust	1,564,306	29,206		28,380	28,971	(591)			(591)		28,380		826	826		
922908-83-5	VANGUARD MD-CP I INST		12/18/2020	Reliance Trust		126		107								18	18		1	
922908-87-6	VANGUARD S-C ID INST		12/18/2020	Reliance Trust		79		66								13	13		1	
969251-71-9	WM BLAIR:INTL LDRS I		12/21/2020	Reliance Trust	3,504	332		63								269	269			

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
9499999	Common Stocks - Mutual Funds				X X X	18,217,342	X X X	18,463,576	19,284,364	(929,209)			(929,209)		18,463,576		(246,240)	(246,240)	199,449	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	19,985,342	X X X	20,231,576	19,641,264	(929,209)			(929,209)		20,231,576		(246,240)	(246,240)	199,449	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	7,256,341	X X X	7,467,649							7,467,649		(211,306)	(211,306)	74,518	X X X
9799999	Total - Common Stocks				X X X	27,241,683	X X X	27,699,225	19,641,264	(929,209)			(929,209)		27,699,225		(457,546)	(457,546)	273,967	X X X
9899999	Total - Preferred and Common Stocks				X X X	27,241,683	X X X	27,699,225	19,641,264	(929,209)			(929,209)		27,699,225		(457,546)	(457,546)	273,967	X X X
9999999	Totals					162,560,073	X X X	162,653,532	107,626,643	(899,728)	(593,968)		(1,493,696)		161,749,344		581,655	581,655	2,338,551	X X X

E14.6

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-YY-0	UNITED STATES TREASURY		01/02/2020	Wachovia Bank	05/26/2020	Various	1,000,000.000	1,003,869	1,064,475	1,003,603		(266)		(266)			60,872	60,872	6,380	144
912828-Z5-2	UNITED STATES TREASURY		01/29/2020	SALOMON BROTHERS I	05/26/2020	Various	3,250,000.000	3,245,308	3,403,006	3,245,544		236		236			157,462	157,462	11,595	
912828-Z9-4	UNITED STATES TREASURY		04/30/2020	DEUTSCHE BANK ALEX	06/05/2020	Various	4,400,000.000	4,619,134	4,729,079	4,617,628		(1,506)		(1,506)			111,451	111,451	13,331	7,797
91282C-AE-1	UNITED STATES TREASURY		08/28/2020	Barclays Bank	10/07/2020	Nomura International T	2,750,000.000	2,721,002	2,708,422	2,721,292		291		291			(12,870)	(12,870)	2,522	747
91282C-AH-4	UNITED STATES TREASURY		08/28/2020	Morgan Stanley	10/07/2020	Montgomery	2,000,000.000	1,998,832	1,993,668	1,998,849		17		17			(5,181)	(5,181)	1,050	
0599999	Bonds - U.S. Governments						13,400,000.000	13,588,145	13,898,650	13,586,916		(1,228)		(1,228)			311,734	311,734	34,878	8,688
49327M-2Z-6	KEYBANK NA		03/05/2020	DONALDSON LUFKIN & J	06/29/2020	NATIFISE	515,000.000	514,758	523,039	514,782		24		24			8,257	8,257	1,967	
742718-FF-1	PROCTER & GAMBLE CO		03/23/2020	SALOMON BROTHERS I	10/29/2020	Call @ 107.57	60,000.000	59,905	64,543	59,915		11		11			4,628	4,628	874	
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)						575,000.000	574,663	587,582	574,697		35		35			12,885	12,885	2,841	
8399998	Subtotal - Bonds						13,975,000.000	14,162,808	14,486,232	14,161,613		(1,193)		(1,193)			324,619	324,619	37,719	8,688
8999998	Subtotal - Preferred Stocks						X X X													
024524-12-6	AM BEACON:BW LC VAL INST		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	2,337	63	62	63							(1)	(1)		
649280-83-1	AMERICAN FUNDS NWLD R5		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	11,619	832	815	832							(16)	(16)		
19248B-40-4	COHEN&STEERS GL INFR I		06/30/2020	Northern Trust	10/07/2020	Northern Trust	56,341,060	1,099,989	1,133,019	1,099,989							33,029	33,029	11,351	
19247N-40-9	COHEN&STEERS GL RLTY I		06/30/2020	Northern Trust	10/07/2020	Northern Trust	32,540,620	1,600,110	1,652,412	1,600,110							52,303	52,303	22,800	
464287-80-4	ISHARES:CORE S&P SM-CP		06/30/2020	Various	10/07/2020	Merrill Lynch	59,181,000	4,708,732	4,411,964	4,708,732							(296,768)	(296,768)	40,367	
57629E-15-9	MASSMUTUAL P:CR B R5		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	1,502,370	16,741	16,887	16,741							145	145		
57629E-30-8	MASSMUTUAL P:INTL R5		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	52,236	687	675	687							(11)	(11)		
57629S-73-7	MASSMUTUAL S:BL CH R5		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	107,983	2,612	2,613	2,612							1	1		
57629S-68-7	MASSMUTUAL S:S&P500 R5		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	502,039	9,351	9,388	9,351							38	38		
665130-10-0	NORTHERN FDS:MID CAP IDX		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	64,731	1,247	1,243	1,247							(4)	(4)		
665162-72-3	NORTHERN FDS:SM CAP IDX		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	48,649	641	637	641							(4)	(4)		
779546-10-0	T ROWE PRICE DIV GR		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	7,160	387	390	387							3	3		
779562-10-7	T ROWE PRICE NEW HZNS		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	38,620	2,391	2,430	2,391							39	39		
74149P-78-8	T ROWE PRICE RET:2025		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	354,972	6,375	6,365	6,375							(10)	(10)		
74149P-30-9	T ROWE PRICE RET:2030		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	345,143	9,038	9,019	9,038							(20)	(20)		
74149P-77-0	T ROWE PRICE RET:2035		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	49,933	962	958	962							(4)	(4)		
74149P-40-8	T ROWE PRICE RET:2040		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	226,414	6,201	6,181	6,201							(19)	(19)		
74149P-76-2	T ROWE PRICE RET:2045		01/27/2020	Reliance Trust	01/31/2020	Reliance Trust	68,733	1,290	1,283	1,290							(7)	(7)		
9499999	Common Stocks - Mutual Funds						X X X	7,467,649	7,256,341	7,467,649							(211,306)	(211,306)	74,518	
9899999	Subtotal - Stocks						X X X	7,467,649	7,256,341	7,467,649							(211,306)	(211,306)	74,518	
9999999	Totals						X X X	21,630,457	21,742,573	21,629,262		(1,193)		(1,193)			113,313	113,313	112,237	8,688

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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 Totals												X X X	X X X

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

El 6

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 Goodwill 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				X X X	X X X

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 F o r e i g n					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	
							NONE											
9199999	TOTALS										XXX			XXX	XXX	XXX		

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Rece Paid)	Current Year Initial Cost of Undiscounted Prem (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
NONE																							
1759999999 Totals						XXX	XXX	XXX	XXX					XXX								XXX	XXX

E18

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premiums (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
NONE																									
1759999999 Totals						XXX	XXX	XXX	XXX	XXX	XXX						XXX							XXX	

E19

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
NONE																					
1759999999 Total						XXX	XXX	XXX	XXX	XXX	XXX								XXX	XXX	

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercis Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point	
															16 Gain (Loss) Recognized In Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
NONE																				
1759999999 Total							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX	

E21

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
NONE								
019999999 Total Collateral Pledged by Reporting Entity							XXX	XXX

E23

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
NONE								
029999999 Total Collateral Pledged to Reporting Entity						XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
 and not included on Schedule A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Dates
NONE						
9999999 Totals						XXX
General Interrogatories:						
1. Total activity for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$	0	
2. Average balance for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$	0	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
 and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Date
NONE						
9999999 Totals						XXX

General Interrogatories:			
1. Total activity for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$
2. Average balance for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
OPEN DEPOSITORIES						
CITIZENS BANK - OPERATING	PROVIDENCE, RI	0.020	109,262		23,609,644	
CITIZENS BANK - DENTAL UCDS	PROVIDENCE, RI				(1,060,742)	
CITIZENS BANK - FACETS	PROVIDENCE, RI				(93,799)	
CITIZENS BANK - CLEARCYCLE	PROVIDENCE, RI				(4,549,799)	
CITIZENS BANK - ADMIN	PROVIDENCE, RI				(1,653,631)	
CITIZENS BANK - CASH BLDG MGMT	PROVIDENCE, RI				(41,912)	
CITIZENS BANK - CERIDIAN	PROVIDENCE, RI				20,923	
CITIZENS BANK - HEALTH EXCHANGE	PROVIDENCE, RI				124,829	
CITIZENS BANK - VALUEPAY	PROVIDENCE, RI				(578)	
RELIANCE TRUST	WARRINGTON, PA				5	
FHLB BOSTON	BOSTON, MA	0.010	255,718	367	22,277,555	
0199998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X	364,980	367	38,632,495	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X	364,980	367	38,632,495	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X		X X X
0599999 Total Cash	X X X	X X X	364,980	367	38,632,495	X X X

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

1. January	86,690,678	4. April	55,912,856	7. July	228,935,854	10. October	117,378,706
2. February	111,395,723	5. May	82,528,905	8. August	124,730,698	11. November	76,643,556
3. March	63,010,219	6. June	135,355,006	9. September	71,988,223	12. December	38,632,495

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
665279-87-3	NORTHERN INST:TREAS PRM		12/31/2020	0.010	X X X	18,773,526	141	3,780
8599999	Exempt Money Market Mutual Funds – as Identified by SVO					18,773,526	141	3,780
000000-00-0 57629E-20-9	FEP FACETS REPURCHASE AGREEMENT MASSMUTUAL P:USGMM R5	RA	12/31/2020 05/01/2020	0.200	X X X X X X	14,418 6,855		271 1
8699999	All Other Money Market Mutual Funds					21,273		272
8899999	Total Cash Equivalents					18,794,799	141	4,052
8899999	Total Cash Equivalents					18,794,799	141	4,052

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

E28

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

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 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					
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. US Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT					
59. Total						

NONE

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898.	Sum of remaining write-ins for Line 58 from overflow page					
5899.	Totals (Lines 5801 - 5803 + 5898) (Line 58 above)					

NONE

OVERFLOW PAGE FOR WRITE-INS
