



ANNUAL STATEMENT

For the Year Ended December 31, 2019
of the Condition and Affairs of the

EVERGREEN NATIONAL INDEMNITY COMPANY

NAIC Group Code.....	4869, 4869	NAIC Company Code.....	12750	Employer's ID Number.....	36-2467238
	(Current Period) (Prior Period)				
Organized under the Laws of OH		State of Domicile or Port of Entry OH		Country of Domicile	US
Incorporated/Organized.....	December 30, 1939	Commenced Business.....	January 1, 1940		
Statutory Home Office	6140 PARKLAND BLVD, STE 321 .. MAYFIELD HEIGHTS .. OH .. US .. 44124 (Street and Number) (City or Town, State, Country and Zip Code)				
Main Administrative Office	6140 PARKLAND BLVD, STE 321 .. MAYFIELD HEIGHTS .. OH .. US .. 44124 (Street and Number) (City or Town, State, Country and Zip Code) 440-229-3420 (Area Code) (Telephone Number)				
Mail Address	6140 PARKLAND BLVD, STE 321 .. MAYFIELD HEIGHTS .. OH .. US .. 44124 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	6140 PARKLAND BLVD, STE 321 .. MAYFIELD HEIGHTS .. OH .. US .. 44124 (Street and Number) (City or Town, State, Country and Zip Code) 440-229-3403 (Area Code) (Telephone Number)				
Internet Web Site Address					
Statutory Statement Contact	DAVID ALAN CANZONE (Name) 440-229-3403 (Area Code) (Telephone Number) (Extension) dcanzone@evergreen-national.com (E-Mail Address) 440-229-3421 (Fax Number)				

OFFICERS

Name	Title	Name	Title
1. MATTHEW TRACY TUCKER	PRESIDENT	2. DAVID ALAN CANZONE	CFO/TREASURER
3. WAN CHEN COLLIER	SECRETARY	4. ROBERT WILLARD SHEPARD	VICE PRESIDENT OF FINANCE

OTHER

DIRECTORS OR TRUSTEES

CHARLES KYLE SLATERY	MATTHEW TRACY TUCKER	ROBERT WILLARD SHEPARD	JAMES DONALD LACKIE
DAVID ALAN CANZONE	EMMEL BERNHARDT GOLDEN III		

State of..... Ohio
County of..... Cuyahoga

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.

(Signature) MATTHEW TRACY TUCKER	(Signature) DAVID ALAN CANZONE	(Signature) WAN CHEN COLLIER
1. (Printed Name) PRESIDENT	2. (Printed Name) CFO/TREASURER	3. (Printed Name) SECRETARY
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ 2020	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.....	3,402,605	6.3	3,402,605		3,402,605	6.3
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	1,437,807	2.7	1,437,807		1,437,807	2.7
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	8,305,779	15.3	8,305,779		8,305,779	15.3
1.06 Industrial and Miscellaneous.....	9,523,176	17.6	9,523,176		9,523,176	17.6
1.07 Hybrid Securities.....	4,224,107	7.8	4,224,107		4,224,107	7.8
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	26,893,474	49.6	26,893,474	0	26,893,474	49.6
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	5,248,122	9.7	5,248,122		5,248,122	9.7
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	5,248,122	9.7	5,248,122	0	5,248,122	9.7
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	10,583,899	19.5	10,583,899		10,583,899	19.5
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....	666,723	1.2	666,723		666,723	1.2
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....	255,752	0.5	255,752		255,752	0.5
3.08 Total Common Stocks.....	11,506,374	21.2	11,506,374	0	11,506,374	21.2
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....	664,696	1.2	664,696		664,696	1.2
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	664,696	1.2	664,696	0	664,696	1.2
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....	1	0.0	1		1	0.0
5.04 Total Real Estate.....	1	0.0	1	0	1	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	3,286,210	6.1	3,286,210		3,286,210	6.1
6.02 Cash Equivalents (Schedule E, Part 2).....	2,276,724	4.2	2,276,724		2,276,724	4.2
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	5,562,934	10.3	5,562,934	0	5,562,934	10.3
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	4,322,188	8.0	4,322,188		4,322,188	8.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	54,197,789	100.0	54,197,789	0	54,197,789	100.0

EVERGREEN NATIONAL INDEMNITY COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		365,932
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).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		365,931
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		1
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		1

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		664,696
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		664,696
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		664,696
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		664,696

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		2,544,898
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	1,437,500	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	150,000	1,587,500
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	523,073	
5.2	Totals, Part 3, Column 9.....	9,614	532,687
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(500)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		342,396
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		4,322,189
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		4,322,189

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		39,253,676
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		10,919,562
3.	Accrual of discount.....		61,727
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	1,615	
4.2	Part 2, Section 1, Column 15.....	344,781	
4.3	Part 2, Section 2, Column 13.....	2,474,414	
4.4	Part 4, Column 11.....	391,292	3,212,103
5.	Total gain (loss) on disposals, Part 4, Column 19.....		43,534
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		9,775,251
7.	Deduct amortization of premium.....		67,383
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.....		0
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.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		43,647,970
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		43,647,970

EVERGREEN NATIONAL INDEMNITY COMPANY

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.....	3,402,605	3,473,880	3,350,367	3,422,969
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	3,402,605	3,473,880	3,350,367	3,422,969
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	.....	.....	.....	.....
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	1,437,807	1,471,653	1,290,757	2,501,446
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.....	8,305,779	8,629,419	8,460,479	8,770,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	11,939,837	12,004,230	12,126,517	12,059,283
	9. Canada.....	.....	.....	.....	.....
	10. Other Countries.....	1,807,447	1,794,806	1,842,103	1,850,000
	11. Totals.....	13,747,283	13,799,036	13,968,620	13,909,283
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	26,893,474	27,373,988	27,070,224	28,603,698
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	5,078,622	5,259,441	4,983,979	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	169,500	169,500	156,000	
	17. Totals.....	5,248,122	5,428,941	5,139,979	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	5,248,122	5,428,941	5,139,979	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	9,921,514	9,921,514	8,117,894	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	1,584,860	1,584,860	1,173,503	
	23. Totals.....	11,506,374	11,506,374	9,291,397	
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	
	25. Total Common Stocks.....	11,506,374	11,506,374	9,291,397	
	26. Total Stocks.....	16,754,496	16,935,315	14,431,376	
	27. Total Bonds and Stocks.....	43,647,970	44,309,303	41,501,600	

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

SI05

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	498,681	2,903,924				XXX	3,402,605	12.7	3,497,680	13.7	3,402,605	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	498,681	2,903,924	0	0	0	XXX	3,402,605	12.7	3,497,680	13.7	3,402,605	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						XXX	0	0.0		0.0		
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....				1,252,538		XXX	1,252,538	4.7	1,202,923	4.7	1,252,538	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....					185,268	XXX	185,268	0.7		0.0		185,268
4.7 Totals.....	0	0	0	1,252,538	185,268	XXX	1,437,807	5.3	1,202,923	4.7	1,252,538	185,268
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	635,704	2,526,206	661,606		1,384,318	XXX	5,207,834	19.4	5,675,992	22.2	5,207,834	
5.2 NAIC 2.....		552,733	436,966		495,990	XXX	1,485,689	5.5	993,199	3.9	1,048,723	436,966
5.3 NAIC 3.....					498,749	XXX	498,749	1.9	492,665	1.9		498,749
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....	400,000		348,246		365,261	XXX	1,113,507	4.1	494,039	1.9	613,749	499,758
5.6 NAIC 6.....						XXX	0	0.0	337,326	1.3		
5.7 Totals.....	1,035,704	3,078,939	1,446,818	0	2,744,318	XXX	8,305,779	30.9	7,993,221	31.3	6,870,307	1,435,473

SCHEDULE D - PART 1A - SECTION 1 (continued)

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	1,315,632	2,658,846	1,131,861	300,259		XXX	5,406,597	20.1	4,518,267	17.7	3,121,697	2,284,900
6.2 NAIC 2.....	355,644	1,442,918	475,129			XXX	2,273,691	8.5	1,658,247	6.5	1,396,888	876,803
6.3 NAIC 3.....		956,159	55,731			XXX	1,011,890	3.8	657,978	2.6		1,011,890
6.4 NAIC 4.....	412,200	292,061	26,737			XXX	730,999	2.7	868,370	3.4	477,323	253,676
6.5 NAIC 5.....						XXX	0	0.0	22,440	0.1		
6.6 NAIC 6.....		100,000				XXX	100,000	0.4		0.0	100,000	
6.7 Totals.....	2,083,476	5,449,984	1,689,458	300,259	0	XXX	9,523,176	35.4	7,725,303	30.2	5,095,908	4,427,269
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....	669,158	1,772,781			235,931	XXX	2,677,870	10.0	3,290,758	12.9	2,677,870	
7.3 NAIC 3.....	535,103		512,298		498,835	XXX	1,546,236	5.7	1,842,604	7.2	1,546,236	
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	1,204,262	1,772,781	512,298	0	734,766	XXX	4,224,107	15.7	5,133,362	20.1	4,224,107	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						XXX	0	0.0		0.0		
10.2 NAIC 2.....						XXX	0	0.0		0.0		
10.3 NAIC 3.....						XXX	0	0.0		0.0		
10.4 NAIC 4.....						XXX	0	0.0		0.0		
10.5 NAIC 5.....						XXX	0	0.0		0.0		
10.6 NAIC 6.....						XXX	0	0.0		0.0		
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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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

SI07

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....2,450,017	8,088,976	1,793,467	1,552,797	1,384,318	0	15,269,575	56.8	XXX	XXX	12,984,674	2,284,900
11.2 NAIC 2.....	(d).....1,024,802	3,768,432	912,095	0	731,921	0	6,437,250	23.9	XXX	XXX	5,123,481	1,313,769
11.3 NAIC 3.....	(d).....535,103	956,159	568,029	0	997,583	0	3,056,875	11.4	XXX	XXX	1,546,236	1,510,638
11.4 NAIC 4.....	(d).....412,200	292,061	26,737	0	0	0	730,999	2.7	XXX	XXX	477,323	253,676
11.5 NAIC 5.....	(d).....400,000	0	348,246	0	365,261	0	(c).....1,113,507	4.1	XXX	XXX	613,749	499,758
11.6 NAIC 6.....	(d).....0	100,000	0	0	185,268	0	(c).....285,268	1.1	XXX	XXX	100,000	185,268
11.7 Totals.....	4,822,122	13,205,628	3,648,575	1,552,797	3,664,352	0	(b).....26,893,474	100.0	XXX	XXX	20,845,464	6,048,010
11.8 Line 11.7 as a % of Col. 7.....	17.9	49.1	13.6	5.8	13.6	0.0	100.0	XXX	XXX	XXX	77.5	22.5
12. Total Bonds Prior Year												
12.1 NAIC 1.....	1,769,977	5,716,937	3,302,566	2,008,858	2,096,524	.....	.....XXX	XXX	14,894,862	58.3	12,367,851	2,527,011
12.2 NAIC 2.....	.....	.....1,471,744	1,973,289	.....	.....2,497,170	.....	.....XXX	XXX	5,942,204	23.3	4,128,667	1,813,537
12.3 NAIC 3.....	18,976	313,471	311,057	14,475	2,335,269	.....	.....XXX	XXX	2,993,247	11.7	1,999,482	993,765
12.4 NAIC 4.....	476,250	392,120	.....	.....	.....	.....	.....XXX	XXX	868,370	3.4	868,370	.....
12.5 NAIC 5.....	22,440	.....	.....	.....	.....494,039	.....	.....XXX	XXX	(c).....516,479	2.0	22,440	494,039
12.6 NAIC 6.....	.....	.....	.....	.....	.....337,326	.....	.....XXX	XXX	(c).....337,326	1.3	337,326	.....
12.7 Totals.....	2,287,643	7,894,272	5,586,913	2,023,333	7,760,328	0	XXX	XXX	(b).....25,552,489	100.0	19,724,136	5,828,352
12.8 Line 12.7 as a % of Col. 9.....	9.0	30.9	21.9	7.9	30.4	0.0	XXX	XXX	100.0	XXX	77.2	22.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	2,359,384	6,838,421	849,754	1,552,797	1,384,318	.....	.....12,984,674	48.3	12,367,851	48.4	12,984,674	XXX
13.2 NAIC 2.....	794,158	3,393,143	204,259	.....	.....731,921	.....	.....5,123,481	19.1	4,128,667	16.2	5,123,481	XXX
13.3 NAIC 3.....	535,103	.....	.....512,298	.....	.....498,835	.....	.....1,546,236	5.7	1,999,482	7.8	1,546,236	XXX
13.4 NAIC 4.....	412,200	38,385	26,737	.....	.....	.....	.....477,323	1.8	868,370	3.4	477,323	XXX
13.5 NAIC 5.....	.....	.....	.....348,246	.....	.....265,504	.....	.....613,749	2.3	22,440	0.1	613,749	XXX
13.6 NAIC 6.....	.....	.....100,000	.....	.....	.....	.....	.....100,000	0.4	337,326	1.3	100,000	XXX
13.7 Totals.....	4,100,846	10,369,949	1,941,294	1,552,797	2,880,578	0	20,845,464	77.5	19,724,136	77.2	20,845,464	XXX
13.8 Line 13.7 as a % of Col. 7.....	19.7	49.7	9.3	7.4	13.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	15.2	38.6	7.2	5.8	10.7	0.0	77.5	XXX	XXX	XXX	77.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	90,632	1,250,555	943,713	.....	.....	.....	.....2,284,900	8.5	2,527,011	9.9	XXX	2,284,900
14.2 NAIC 2.....	230,644	375,289	707,836	.....	.....	.....	.....1,313,769	4.9	1,813,537	7.1	XXX	1,313,769
14.3 NAIC 3.....	.....	.....956,159	55,731	.....	.....498,749	.....	.....1,510,638	5.6	993,765	3.9	XXX	1,510,638
14.4 NAIC 4.....	.....	.....253,676	.....	.....	.....	.....	.....253,676	0.9	0	0.0	XXX	253,676
14.5 NAIC 5.....	400,000	.....	.....	.....	.....99,758	.....	.....499,758	1.9	494,039	1.9	XXX	499,758
14.6 NAIC 6.....	.....	.....	.....	.....	.....185,268	.....	.....185,268	0.7	0	0.0	XXX	185,268
14.7 Totals.....	721,276	2,835,679	1,707,281	0	783,775	0	6,048,010	22.5	5,828,352	22.8	XXX	6,048,010
14.8 Line 14.7 as a % of Col. 7.....	11.9	46.9	28.2	0.0	13.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	2.7	10.5	6.3	0.0	2.9	0.0	22.5	XXX	XXX	XXX	XXX	22.5

(a) Includes \$.....5,862,741 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....1,486,759 current year of bonds with Z designations and \$.....425,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.....1,013,749 current year of bonds with 5GI designations, \$.....400,000 prior year of bonds with 5GI designations and \$.....185,268 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	497,370	2,902,296				XXX	3,399,666	12.6	3,493,020	13.7	3,399,666	
1.02 Residential Mortgage-Backed Securities.....	1,311	1,628				XXX	2,939	0.0	4,660	0.0	2,939	
1.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.05 Totals.....	498,681	2,903,924	0	0	0	XXX	3,402,605	12.7	3,497,680	13.7	3,402,605	0
2. All Other Governments												
2.01 Issuer Obligations.....						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....				1,252,538	185,268	XXX	1,437,807	5.3	1,202,923	4.7	1,252,538	185,268
4.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.05 Totals.....	0	0	0	1,252,538	185,268	XXX	1,437,807	5.3	1,202,923	4.7	1,252,538	185,268
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	649,605	2,775,285	1,446,818		2,744,318	XXX	7,616,026	28.3	7,593,724	29.7	6,180,553	1,435,473
5.02 Residential Mortgage-Backed Securities.....	88,219	303,654				XXX	391,874	1.5	101,712	0.4	391,874	
5.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities.....	297,880					XXX	297,880	1.1	297,785	1.2	297,880	
5.05 Totals.....	1,035,704	3,078,939	1,446,818	0	2,744,318	XXX	8,305,779	30.9	7,993,221	31.3	6,870,307	1,435,473
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	1,681,974	2,752,702	204,259			XXX	4,638,935	17.2	2,537,665	9.9	4,154,615	484,320
6.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities.....	401,502	2,697,282	1,485,200	300,259		XXX	4,884,242	18.2	5,187,638	20.3	941,293	3,942,949
6.05 Totals.....	2,083,476	5,449,984	1,689,458	300,259	0	XXX	9,523,176	35.4	7,725,303	30.2	5,095,908	4,427,269
7. Hybrid Securities												
7.01 Issuer Obligations.....	1,204,262	1,772,781	512,298		734,766	XXX	4,224,107	15.7	5,133,362	20.1	4,224,107	
7.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.05 Totals.....	1,204,262	1,772,781	512,298	0	734,766	XXX	4,224,107	15.7	5,133,362	20.1	4,224,107	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SI018

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

601S

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 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.03 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	4,033,210	10,203,064	2,163,375	1,252,538	3,664,352	XXX.....	21,316,540	79.3	XXX.....	XXX.....	19,211,479	2,105,060
11.02 Residential Mortgage-Backed Securities.....	89,530	305,282	0	0	0	XXX.....	394,813	1.5	XXX.....	XXX.....	394,813	0
11.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.04 Other Loan-Backed and Structured Securities.....	699,381	2,697,282	1,485,200	300,259	0	XXX.....	5,182,122	19.3	XXX.....	XXX.....	1,239,172	3,942,949
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.08 Totals.....	4,822,122	13,205,628	3,648,575	1,552,797	3,664,352	0	26,893,474	100.0	XXX.....	XXX.....	20,845,464	6,048,010
11.09 Line 11.08 as a % of Col. 7.....	17.9	49.1	13.6	5.8	13.6	0.0	100.0	XXX.....	XXX.....	XXX.....	77.5	22.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	1,517,509	6,957,732	2,037,446	1,687,678	7,760,328	XXX.....	XXX.....	XXX.....	19,960,693	78.1	18,299,155	1,661,538
12.02 Residential Mortgage-Backed Securities.....	24,122	82,251	.....	.....	.....	XXX.....	XXX.....	XXX.....	106,372	0.4	106,372	.....
12.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.04 Other Loan-Backed and Structured Securities.....	746,012	854,290	3,549,467	335,654	.....	XXX.....	XXX.....	XXX.....	5,485,423	21.5	1,318,609	4,166,814
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0	0.0	.....	.....
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.08 Totals.....	2,287,643	7,894,272	5,586,913	2,023,333	7,760,328	0	XXX.....	XXX.....	25,552,489	100.0	19,724,136	5,828,352
12.09 Line 12.08 as a % of Col. 9.....	9.0	30.9	21.9	7.9	30.4	0.0	XXX.....	XXX.....	100.0	XXX.....	77.2	22.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	3,402,566	9,949,388	1,726,409	1,252,538	2,880,578	XXX.....	19,211,479	71.4	18,299,155	71.6	19,211,479	XXX.....
13.02 Residential Mortgage-Backed Securities.....	89,530	305,282	.....	.....	.....	XXX.....	394,813	1.5	106,372	0.4	394,813	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	608,749	115,279	214,885	300,259	.....	XXX.....	1,239,172	4.6	1,318,609	5.2	1,239,172	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.08 Totals.....	4,100,846	10,369,949	1,941,294	1,552,797	2,880,578	0	20,845,464	77.5	19,724,136	77.2	20,845,464	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	19.7	49.7	9.3	7.4	13.8	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	15.2	38.6	7.2	5.8	10.7	0.0	77.5	XXX.....	XXX.....	XXX.....	77.5	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	630,644	253,676	436,966	.....	783,775	XXX.....	2,105,060	7.8	1,661,538	6.5	XXX.....	2,105,060
14.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.04 Other Loan-Backed and Structured Securities.....	90,632	2,582,003	1,270,314	.....	.....	XXX.....	3,942,949	14.7	4,166,814	16.3	XXX.....	3,942,949
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.08 Totals.....	721,276	2,835,679	1,707,281	0	783,775	0	6,048,010	22.5	5,828,352	22.8	XXX.....	6,048,010
14.09 Line 14.08 as a % of Col. 7.....	11.9	46.9	28.2	0.0	13.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	2.7	10.5	6.3	0.0	2.9	0.0	22.5	XXX.....	XXX.....	XXX.....	XXX.....	22.5

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	844,899		844,899	
2. Cost of cash equivalents acquired.....	13,340,701	187,032	13,153,669	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	11,908,877	187,032	11,721,845	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,276,724	0	2,276,724	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	2,276,724	0	2,276,724	0

(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	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for Sale																
Village Glenn Lot 4 Trac 8.....		Madison Village.....	OH.....	10/12/2017..	.....	.....1	.....	.....1	1	.....	.....	.....	.....0	.....	.....	.....
0599999. Total - Properties Held for Sale.....						1	0	1	1	0	0	0	0	0	0	0
0699999. Totals.....						1	0	1	1	0	0	0	0	0	0	0

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
Village Glen Subdivision Phase 1 - Sublot 35.....	Madison Village.....	OH..	01/04/2019.	K. Hovnanian Village Glenn, LLC.....	22,870	.....	.....	.....	.....	.....	.....0	.....	.....22,870	22,870	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 38.....	Madison Village.....	OH..	02/04/2019.	K. Hovnanian Village Glenn, LLC.....	22,870	.....	.....	.....	.....	.....	.....0	.....	.....22,870	22,870	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 25.....	Madison Village.....	OH..	05/01/2019.	K. Hovnanian Village Glenn, LLC.....	22,870	.....	.....	.....	.....	.....	.....0	.....	.....22,870	22,870	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 31.....	Madison Village.....	OH..	05/01/2019.	K. Hovnanian Village Glenn, LLC.....	22,870	.....	.....	.....	.....	.....	.....0	.....	.....22,870	22,870	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 43.....	Madison Village.....	OH..	05/17/2019.	K. Hovnanian Village Glenn, LLC.....	22,871	.....	.....	.....	.....	.....	.....0	.....	.....22,871	22,871	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 44.....	Madison Village.....	OH..	05/31/2019.	K. Hovnanian Village Glenn, LLC.....	22,871	.....	.....	.....	.....	.....	.....0	.....	.....22,871	22,871	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 51.....	Madison Village.....	OH..	06/14/2019.	K. Hovnanian Village Glenn, LLC.....	22,871	.....	.....	.....	.....	.....	.....0	.....	.....22,871	22,871	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 53.....	Madison Village.....	OH..	04/03/2019.	K. Hovnanian Village Glenn, LLC.....	22,871	.....	.....	.....	.....	.....	.....0	.....	.....22,871	22,871	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 55.....	Madison Village.....	OH..	05/01/2019.	K. Hovnanian Village Glenn, LLC.....	22,871	.....	.....	.....	.....	.....	.....0	.....	.....22,871	22,871	.....	.....	.....0	.....	.....
Village Glenn Block A.....	Madison Village.....	OH..	01/01/2019.	Village Glenn Home owners Association, Inc.	1	.....	.....	.....	.....	.....	.....0	.....	.....1	1	.....	.....	.....0	.....	.....
Village Glenn Block B.....	Madison Village.....	OH..	01/01/2019.	Village Glenn Home owners Association, Inc.	1	.....	.....	.....	.....	.....	.....0	.....	.....1	1	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 33.....	Madison Village.....	OH..	07/12/2019.	K. Hovnanian Village Glenn, LLC.....	22,870	.....	.....	.....	.....	.....	.....0	.....	.....22,870	22,870	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 54.....	Madison Village.....	OH..	07/12/2019.	K. Hovnanian Village Glenn, LLC.....	22,871	.....	.....	.....	.....	.....	.....0	.....	.....22,871	22,871	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 63.....	Madison Village.....	OH..	09/20/2019.	K. Hovnanian Village Glenn, LLC.....	22,871	.....	.....	.....	.....	.....	.....0	.....	.....22,871	22,871	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 50.....	Madison Village.....	OH..	08/23/2019.	K. Hovnanian Village Glenn, LLC.....	22,871	.....	.....	.....	.....	.....	.....0	.....	.....22,871	22,871	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 64.....	Madison Village.....	OH..	08/23/2019.	K. Hovnanian Village Glenn, LLC.....	22,871	.....	.....	.....	.....	.....	.....0	.....	.....22,871	22,871	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 34.....	Madison Village.....	OH..	10/18/2019.	K. Hovnanian Village Glenn, LLC.....	22,870	.....	.....	.....	.....	.....	.....0	.....	.....22,870	22,870	.....	.....	.....0	.....	.....
Village Glen Subdivision Phase 1 - Sublot 36.....	Madison Village.....	OH..	11/15/2019.	K. Hovnanian Village Glenn, LLC.....	22,870	.....	.....	.....	.....	.....	.....0	.....	.....22,870	22,870	.....	.....	.....0	.....	.....
0199999. Total - Property Disposed.....					365,931	0	0	0	0	0	0	0	365,931	365,931	0	0	0	0	0
0399999. Totals.....					365,931	0	0	0	0	0	0	0	365,931	365,931	0	0	0	0	0

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed														
001-0260.....		Twinsburg.....	OH.....		01/29/2013.	7.50	664,696	.....	.....	.....	.....	.....	.....1,250,000	12/31/2016
2099999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Comm. Mortgages - Insured or Guaranteed.....							664,696	0	0	0	0	0	1,250,000	XXX
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....							664,696	0	0	0	0	0	1,250,000	XXX
3399999. Totals.....							664,696	0	0	0	0	0	1,250,000	XXX

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.

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																				
000000	00	0	FRONTRANGE PROPERTY FUND III, LP.....	.....	USA...	FRONTRANGE PROPERTY FUND III, LP.....	.....	05/31/2019	.....	.....12,500	12,500	12,500	.....	.....	.....	.....	.....	.....439	237,500	.....
000000	00	0	FRONTRANGE LRC TRANCHE A, LP.....	.....	USA...	FRONTRANGE LRC TRANCHE A, LP.....	.....	05/31/2019	.....	.....493,473	500,000	493,473	.....	.....	.....	.....	.....	.....2,189	.....	.....
000000	00	0	CCALIFEFUNDII.....	.....	USA...	CCALIFEFUNDII.....	.....	06/17/2019	.....	.....425,000	435,817	425,000	.....	.....	.....	.....	.....	.....	.....75,000	.....
19999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....										930,973	948,317	930,973	0	0	0	0	0	2,628	312,500	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																				
000000	00	0	NFC INSURANCE PARTNERS, LLC.....	.....	USA...	NFC INSURANCE PARTNERS, LLC.....	.....	09/01/2014	.....	.....400,000	912,496	912,496	149,235	.....	.....	.....	.....	.....	.....	.....
000000	00	0	NFC HOTEL INVESTORS, LLC.....	.....	USA...	NFC HOTEL INVESTORS, LLC.....	.....	09/05/2014	.....	.....267,070	451,965	451,965	122,703	.....	.....	.....	.....	.....48,204	.....	.....
000000	00	0	ESO VENTURE FUND II, LP.....	.....	USA...	ESO VENTURE FUND II, LP.....	.....	10/08/2014	.....	.....291,325	480,343	480,343	23,048	.....	.....	.....	.....	.....3,600	39,959	.....
000000	00	0	VAL FUND STORAGE I, LLC.....	.....	USA...	VAL FUND STORAGE I, LLC.....	.....	01/25/2016	.....	.....87,636	87,636	87,635	82,321	.....	.....	.....	.....	.....	.....	.....
000000	00	0	NFC UK Venture, LLC.....	.....	USA...	NFC UK Venture, LLC.....	.....	02/28/2017	.....	.....200,000	154,000	154,000	(46,000)	.....	.....	.....	.....	.....	.....	.....
000000	00	0	ESO Venture Fund III, LP.....	.....	USA...	ESO Venture Fund III, LP.....	.....	03/31/2017	.....	.....139,133	238,047	238,047	82,371	.....	.....	.....	.....	.....(0)	75,000	.....
000000	00	0	NFC Hotel Monterey, LLC.....	.....	USA...	NFC Hotel Monterey, LLC.....	.....	10/19/2017	.....	.....239,787	349,065	349,065	91,730	.....	.....	.....	.....	.....34,451	.....	.....
000000	00	0	Resolute Capital Partners Fund IV, LP.....	.....	USA...	Resolute Capital Partners Fund IV, LP.....	.....	03/06/2018	.....	.....200,000	217,664	217,664	17,664	.....	.....	.....	.....	.....	.....300,000	.....
000000	00	0	Active Implants Convertible Note.....	.....	USA...	Active Implants Convertible Note.....	.....	01/25/2019	.....	.....240,000	240,000	240,000	.....	.....	.....	.....	.....	.....	.....	.....
000000	00	0	Active Implants.....	.....	USA...	Active Implants.....	.....	08/27/2019	.....	.....80,000	80,000	80,000	.....	.....	.....	.....	.....	.....	.....	.....
000000	00	0	Active Implants Convertible Note #2.....	.....	USA...	Active Implants Convertible Note #2.....	.....	12/20/2019	.....	.....180,000	180,000	180,000	.....	.....	.....	.....	.....	.....	.....	.....
25999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....										2,324,950	3,391,215	3,391,215	523,073	0	0	0	0	86,255	414,959	XXX
48999999. Subtotal - Unaffiliated.....										3,255,923	4,339,532	4,322,188	523,073	0	0	0	0	88,882	727,459	XXX
50999999. Totals.....										3,255,923	4,339,532	4,322,188	523,073	0	0	0	0	88,882	727,459	XXX

E07

SCHEDULE BA - PART 2

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

1	2			Location		5	6	7	8	9	10	11
				3	4							
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated												
000000	00	0	FRONTRANGE PROPERTY FUND III, LP.....		USA.....	FRONTRANGE PROPERTY FUND III, LP.....	05/31/2019.	.....	.....12,500	.....	.....	.....
000000	00	0	FRONTRANGE LRC TRANCHE A, LP.....		USA.....	FRONTRANGE LRC TRANCHE A, LP.....	05/31/2019.	.....	.....500,000	.....	.....	.....
000000	00	0	CCALIFEFUNDII.....		USA.....	CCALIFEFUNDII.....	06/17/2019.	.....	.....425,000	.....	.....	.....
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									937,500	0	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated												
000000	00	0	ESO VENTURE FUND II, LP.....		USA.....	ESO VENTURE FUND II, LP.....	10/08/2014.	.....	.....	.....25,000	.....	.....
000000	00	0	ESO Venture Fund III, LP.....		USA.....	ESO Venture Fund III, LP.....	03/31/2017.	.....	.....	.....50,000	.....	.....
000000	00	0	Resolute Capital Partners Fund IV, LP.....		USA.....	Resolute Capital Partners Fund IV, LP.....	03/06/2018.	.....	.....	.....75,000	.....	.....
000000	00	0	Active Implants Convertible Note.....		USA.....	Active Implants Convertible Note.....	01/25/2019.	.....	.....240,000	.....	.....	.....
000000	00	0	Active Implants.....		USA.....	Active Implants.....	08/27/2019.	.....	.....80,000	.....	.....	.....
000000	00	0	Active Implants Convertible Note #2.....		USA.....	Active Implants Convertible Note #2.....	12/20/2019.	.....	.....180,000	.....	.....	.....
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....									500,000	150,000	0	XXX
4899999. Subtotal - Unaffiliated.....									1,437,500	150,000	0	XXX
5099999. Totals.....									1,437,500	150,000	0	XXX

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																				
000000	00	0	FRONTRANGE LRC TRANCHE A, LP.....	USA	Return of Capital.....	05/31/2019.	09/06/2019.						0		6,527	6,527			0	6,527
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									0	0	0	0	0	0	6,527	6,527	0	0	0	6,527
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																				
000000	00	0	ESO VENTURE FUND II, LP.....	USA	Return of Capital.....	10/08/2014.	12/19/2019.	29,272					0		30,603	30,603			0	30,603
000000	00	0	VAL FUND STORAGE I, LLC.....	USA	VAL FUND STORAGE I, LLC.....	01/25/2016.	02/04/2019.	748,565					0		294,399	294,399			0	115,564
000000	00	0	ESO Venture Fund III, LP.....	USA	VARIOUS.....	03/31/2017.	12/23/2019.	9,018					0		10,867	10,867			0	10,867
000000	00	0	NFC Green Ventures, LLC.....	USA	NFC Green Ventures, LLC....	08/11/2017.	11/01/2019.	137	363				363		500			(500)	(500)	1,159
000000	00	0	Resolute Capital Partners Fund IV, LP.....	USA	Adjustment.....	03/06/2018.	03/01/2019.	115,749	9,251				9,251						0	
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....									902,742	9,614	0	0	9,614	0	336,369	335,869	0	(500)	(500)	158,194
4899999. Subtotal - Unaffiliated.....									902,742	9,614	0	0	9,614	0	342,896	342,396	0	(500)	(500)	164,720
5099999. Totals.....									902,742	9,614	0	0	9,614	0	342,896	342,396	0	(500)	(500)	164,720

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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912828	3X	6	UNITED STATES TREASURY.....	.....	..	.....	.....1	284,377	...100.671	286,912	285,000	284,761	.....	.....208	.....	.....	.....2.250	2.326	FA.....	2,422	6,413	02/21/2018.	02/15/2021.
912828	D5	6	UNITED STATES TREASURY.....	.....	..	.....	.....1	235,734	...102.994	242,036	235,000	235,650	.....	.....(84)	.....	.....	.....2.375	2.312	FA.....	2,108	2,791	05/02/2019.	08/15/2024.
912828	PC	8	UNITED STATES TREASURY.....	.....	..	.....	.....1	473,928	...100.842	504,210	500,000	497,370	.....	.....2,931	.....	.....	.....2.625	3.243	MN.....	1,695	13,125	12/09/2010.	11/15/2020.
912828	Q3	7	UNITED STATES TREASURY.....	.....	..	.....	.....1	314,234	...99.541	323,508	325,000	320,526	.....	.....3,494	.....	.....	.....1.250	2.379	MS.....	1,032	4,063	03/08/2018.	03/31/2021.
912828	UN	8	UNITED STATES TREASURY.....	.....	..	.....	.....1	896,418	...101.137	910,233	900,000	898,800	.....	.....368	.....	.....	.....2.000	2.044	FA.....	6,799	18,000	03/08/2013.	02/15/2023.
912828	VB	3	UNITED STATES TREASURY.....	.....	..	.....	.....1	408,400	...100.344	426,462	425,000	418,948	.....	.....1,710	.....	.....	.....1.750	2.191	MN.....	960	7,438	06/18/2013.	05/15/2023.
912828	VS	6	UNITED STATES TREASURY.....	.....	..	.....	.....1	240,694	...102.949	257,373	250,000	246,294	.....	.....956	.....	.....	.....2.500	2.934	FA.....	2,361	6,250	09/06/2013.	08/15/2023.
912828	WE	6	UNITED STATES TREASURY.....	.....	..	.....	.....1	493,713	...104.027	520,135	500,000	497,316	.....	.....646	.....	.....	.....2.750	2.898	MN.....	1,775	13,750	01/15/2014.	11/15/2023.
0199999.	U.S. Government - Issuer Obligations.....							3,347,498	XXX	3,470,869	3,420,000	3,399,666	0	10,231	0	0	XXX	XXX	XXX	19,153	71,828	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
38374B	LQ	4	GNR 0360D MA - CMO/RMBS.....	.....	..	.....4	1	2,869	...101.438	3,011	2,969	2,939	.....	.....9	.....	.....	.....3.500	4.223	MON...	9	123	10/02/2003.	07/16/2033.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							2,869	XXX	3,011	2,969	2,939	0	9	0	0	XXX	XXX	XXX	9	123	XXX	XXX
0599999.	Total - U.S. Government.....							3,350,367	XXX	3,473,880	3,422,969	3,402,605	0	10,240	0	0	XXX	XXX	XXX	19,161	71,951	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
088023	LZ	7	BEVERLY HILLS CALIF UNI SCH DIST.....	@....	..	3	1FE	180,400	...57.596	230,384	400,000	212,633	.....	.....11,291	.....	.....	.....	.....4.139	N/A....	.....	.....	02/13/2017.	08/01/2036.
234830	CK	1	DALLAS CNTY TEX SCHS.....	.....	..	.....9	6*	187,032	...105.000	185,268	176,446	185,268	(1,764)	.....	.....	.....	.....8.750	.....	MON...	.....	.....	04/04/2019.	02/15/2018.
521841	GU	4	LEANDER TEX INDPT SCH DIST.....	@....	..	3	1FE	603,600	...58.098	697,176	1,200,000	677,714	.....	.....24,338	.....	.....	.....	.....3.691	N/A....	.....	.....	10/27/2016.	08/15/2035.
521841	SZ	0	LEANDER TEX INDPT SCH DIST.....	@....	..	3	1FE	319,725	...49.493	358,824	725,000	362,191	.....	.....13,987	.....	.....	.....	.....3.977	N/A....	.....	.....	10/27/2016.	08/15/2037.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							1,290,757	XXX	1,471,653	2,501,446	1,437,807	(1,764)	49,616	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							1,290,757	XXX	1,471,653	2,501,446	1,437,807	(1,764)	49,616	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
04052B	FX	7	ARIZONA INDL DEV AUTH REV.....	.....	..	.....2	3FE	498,750	...101.208	506,040	500,000	498,749	6,061	23	.....	.....	.....6.375	6.396	JJ.....	15,938	31,875	03/19/2018.	07/01/2043.
13080S	GJ	7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV.....	.....	..	.....2	5GI	400,000	...100.071	400,284	400,000	400,000	.....	.....	.....	.....	.....12.000	12.005	JJ.....	24,000	48,000	02/18/2015.	01/01/2039.
187145	DB	0	CLIFTON TEX HIGHER ED FIN CORP ED REV.....	.....	..	.....2	1FE	568,045	...112.383	561,915	500,000	534,807	.....	.....(6,851)	.....	.....	.....5.000	3.361	FA.....	9,444	25,000	09/19/2014.	08/15/2039.
60636A	PT	4	MISSOURI ST HEALTH & EDL FACS AUTH EDL F.....	.....	..	.....2	2FE	444,848	...112.198	448,792	400,000	436,966	.....	.....(3,955)	.....	.....	.....5.000	3.650	MJSD.....	1,667	20,000	12/18/2017.	12/01/2037.
60636Y	EM	9	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS.....	.....	..	.....2	1FE	446,435	...102.223	429,337	420,000	424,688	.....	.....(4,523)	.....	.....	.....4.750	3.604	JJ.....	9,975	19,950	10/23/2014.	07/01/2042.
60637B	PX	2	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	.....	..	.....2	1FE	240,000	...105.501	253,202	240,000	240,000	.....	.....	.....	.....	.....3.700	3.700	MN.....	1,480	8,939	12/04/2017.	11/01/2042.
64577B	KH	6	NEW JERSEY ECONOMIC DEV AUTH REV.....	.....	..	.....2	2FE	550,910	...109.184	605,971	555,000	552,733	.....	.....455	.....	.....	.....4.000	4.101	JD.....	987	22,200	08/28/2015.	06/15/2024.
708796	8G	5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....	.....	..	.....2	1FE	277,750	...104.031	286,085	275,000	277,213	.....	.....(263)	.....	.....	.....3.700	3.573	AO.....	2,544	10,175	12/08/2017.	10/01/2047.
744396	CH	3	PUBLIC FIN AUTH WIS CHARTER SCH REV.....	.....	..	.....2	5	99,750	...102.789	102,789	100,000	99,758	5,716	3	.....	.....	.....7.000	7.020	JJ.....	3,500	7,125	06/23/2017.	07/01/2047.
74441X	CS	6	PUBLIC FIN AUTH WIS MULTIFAMILY HSG REV.....	.....	..	.....2	2FE	495,625	...98.703	493,515	500,000	495,990	.....	.....112	.....	.....	.....4.000	4.056	JD.....	1,667	20,000	06/17/2016.	12/01/2041.
74441X	CX	5	PUBLIC FIN AUTH WIS MULTIFAMILY HSG REV.....	.....	..	.....2	1FE	252,500	...103.340	258,350	250,000	252,277	.....	.....(66)	.....	.....	.....4.000	3.937	JJ.....	5,000	10,000	07/27/2016.	07/01/2041.
745181	N5	2	PUERTO RICO COMWLTH HWY & TRANSN AUTH HW.....	.....	..	.....2	1FE	322,800	...101.014	323,245	320,000	320,282	.....	.....(545)	.....	.....	.....4.950	.....	JJ.....	7,920	15,840	11/14/2014.	07/01/2026.
745190	2B	3	PUERTO RICO COMWLTH HWY & TRANSN AUTH TR.....	.....	..	.....2	1FE	330,330	...102.351	337,758	330,000	330,000	.....	.....	.....	.....	.....5.000	.....	JJ.....	.....	.....16,500	03/03/2015.	07/01/2032.
745220	KU	6	PUERTO RICO COMWLTH INFRASTRUCTURE FING.....	.....	..	.....2	1FE	99,114	...102.556	102,556	100,000	99,605	.....	.....101	.....	.....	.....5.000	5.125	JJ.....	2,500	5,000	08/14/2014.	07/01/2023.
74526Q	LS	9	PUERTO RICO ELEC PWR AUTH PWR REV.....	.....	..	.....2	1FE	180,031	...102.556	179,473	175,000	175,000	.....	.....	.....	.....	.....5.000	.....	JJ.....	.....	.....8,750	09/26/2017.	07/01/2023.
745277	QR	7	PUERTO RICO MUN FIN AGY.....	.....	..	.....2	1FE	151,425	...102.434	153,651	150,000	150,000	.....	.....	.....	.....	.....5.000	5.000	FA.....	3,125	7,500	12/10/2014.	08/01/2030.
745277	SG	9	PUERTO RICO MUN FIN AGY.....	.....	..	.....2	1FE	508,445	...107.834	539,170	500,000	503,933	.....	.....(979)	.....	.....	.....5.250	5.007	FA.....	10,938	26,250	10/27/2014.	08/01/2023.
74529J	PX	7	PUERTO RICO SALES TAX FING CORP SALES TA.....	.....	..	.....2	5GI	49,700	...106.353	53,177	50,000	49,696	.....	.....(5)	.....	.....	.....5.000	4.827	JJ.....	1,250	1,283	11/08/2019.	07/01/2058.
74529J	QG	3	PUERTO RICO SALES TAX FING CORP SALES TA.....	@....	..	3	5GI	237,983	...26.916	296,076	1,100,000	247,215	.....	.....(547)	9,779	.....	.....	.....5.695	N/A....	.....	.....	10/04/2019.	07/01/2046.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code		F o r e i g n Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74529J	QH	1	PUERTO RICO SALES TAX FING CORP SALES TA.....	@.....		3	5GI	17,970	19.642	19,642	100,000	18,289	(63)	382				5.433	N/A.....			10/10/2019.	07/01/2051.
74529J	RH	0	PUERTO RICO SALES TAX FING CORP SALES TA.....	@.....		2	5GI	298,592	101.622	304,866	300,000	298,550	(101)	60			4.329	4.352	JJ.....	5,411		10/15/2019.	07/01/2040.
79626P	AC	6	SAN ANTONIO TEX HSG TR FIN CORP MULTIFAM.....	.....		2	1FE	504,205	105.580	527,900	500,000	502,174		(415)			3.500	3.400	AO.....	4,375	17,500	09/29/2014.	04/01/2043.
821697	H7	7	SHELBY CNTY TENN HEALTH EDL & HSG FACS B.....	.....		2	1Z	308,694	99.045	302,087	305,000	306,759	19,904	(425)			5.375		MS.....	5,465	16,394	11/19/2014.	09/01/2041.
914719	QV	4	UNIVERSITY N C GREENSBORO REV.....	.....			1FE	297,460	104.818	262,045	250,000	256,950		(5,396)			5.000	2.719	AO.....	3,125	12,500	09/15/2011.	04/01/2021.
91754T	PS	6	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH.....	.....		2	1FE	143,636	102.076	153,114	150,000	144,393		207			3.250	3.524	AO.....	1,029	4,875	02/18/2016.	10/15/2038.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							7,724,997	XXX	7,901,040	8,470,000	7,616,026	30,970	(12,302)	0	0	XXX	XXX	XXX	121,338	355,657	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
3137BP	D2	2	FHR 4583D IT - CMO/RMBS.....	.....		3	1	56,059	8.371	40,806		42,153		(4,311)			2.500	(0.713)	MON...	1,016	13,602	05/04/2016.	05/15/2031.
3137BP	D4	8	FHR 4583C JI - CMO/RMBS.....	.....		3	1	59,779	8.231	42,786		30,504		(9,002)			2.500	13.577	MON...	1,083	14,384	04/28/2016.	05/15/2031.
3137FP	NQ	4	FHR 4926G QI - CMO/RMBS.....	.....		3	1	321,894	15.531	350,840		319,216		(2,678)			3.500	8.807	MON...	6,588		11/26/2019.	07/25/2048.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							437,732	XXX	434,433	0	391,874	0	(15,991)	0	0	XXX	XXX	XXX	8,687	27,986	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																							
10620N	BD	9	BRASTD 062IB2 IB2 - ABS.....	.....		9	1FE	297,750	97.982	293,946	300,000	297,880		94			3.323	2.950	N/A.....	415	11,174	08/14/2018.	06/25/2042.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....							297,750	XXX	293,946	300,000	297,880	0	94	0	0	XXX	XXX	XXX	415	11,174	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							8,460,479	XXX	8,629,419	8,770,000	8,305,779	30,970	(28,199)	0	0	XXX	XXX	XXX	130,441	394,816	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
02007G	KP	7	Ally Bank.....	.....			6FE	100,000	100.638	100,638	100,000	100,000					2.100	2.100	JJ.....	1,036		07/02/2019.	07/06/2021.
05581W	Z3	2	BMO Harris Bank National Association.....	.....			1FE	125,000	100.085	125,106	125,000	125,000					1.750	1.750	FA.....	785		08/19/2019.	09/23/2020.
06051V	J3	1	Bank of America, National Association.....	.....			1FE	150,000	100.153	150,230	150,000	150,000					1.950	1.950	MAT...	1,402		07/02/2019.	07/09/2020.
064657	BA	6	The Bank of Romney.....	.....			1	150,000	100.220	150,330	150,000	150,000					1.900	1.900	MON...	211	953	07/02/2019.	11/05/2020.
12738A	AD	3	CADENCE BANCORP.....	.....		2,5	2FE	235,290	100.368	230,846	230,000	230,644		(3,269)			6.500	5.008	MS.....	4,568	14,950	07/20/2018.	03/11/2025.
139797	GY	4	Encore Bank.....	.....			1	100,000	100.074	100,074	100,000	100,000					2.500	2.500	MON...	7	2,500	08/20/2018.	01/30/2020.
17312Q	3M	9	Citibank, N.A.....	.....			1FE	50,000	101.079	50,540	50,000	50,000					2.550	2.550	MS.....	360	643	03/15/2019.	03/22/2021.
20033A	W4	4	Comenity Capital Bank.....	.....			1	80,000	101.887	81,510	80,000	80,000					2.550	2.550	MON...	95	1,196	05/06/2019.	05/16/2022.
254673	MV	5	Discover Bank.....	.....			2FE	75,000	100.147	75,110	75,000	75,000					2.400	2.400	MS.....	572	1,800	03/01/2018.	03/09/2020.
254673	WF	9	Discover Bank.....	.....			2FE	50,000	101.158	50,579	50,000	50,000					3.000	3.000	MN.....	226	1,500	11/05/2018.	11/09/2020.
29278T	JR	2	Enerbank USA Inc.....	.....			1	150,000	100.359	150,538	150,000	150,000					2.000	2.000	MON...	181	1,258	07/02/2019.	01/11/2021.
36166T	AA	8	GCI LLC.....	.....		2	4FE	254,063	108.541	271,352	250,000	253,676		(387)			6.625	6.242	JD.....	736		06/06/2019.	06/15/2024.
38148P	3D	7	Goldman Sachs Bank USA.....	.....			1FE	50,000	102.984	51,492	50,000	50,000					3.250	3.250	JD.....	89	1,625	12/04/2018.	12/13/2021.
38149M	FD	0	Goldman Sachs Bank USA.....	.....			1FE	175,000	100.279	175,488	175,000	175,000					1.850	1.850	FA.....	1,118		08/19/2019.	08/30/2021.
410493	DZ	0	Hanmi Bank.....	.....			1	75,000	101.846	76,384	75,000	75,000					3.100	3.100	MON...	96	2,325	12/04/2018.	04/16/2021.
45385J	AD	0	Independent Bank.....	.....			1	125,000	100.074	125,092	125,000	125,000					1.750	1.750	MON...	24	731	08/19/2019.	08/27/2020.
59013J	4P	1	Merrick Bank Corporation.....	.....			1	50,000	101.432	50,716	50,000	50,000					3.050	3.050	MON...	96	1,525	11/05/2018.	01/11/2021.
59013J	X2	0	Merrick Bank Corporation.....	.....			1	50,000	100.492	50,246	50,000	50,000					2.750	2.750	MON...	79	1,375	06/04/2018.	06/11/2020.
59101L	GY	7	MetaBank.....	.....		2	1	125,000	100.054	125,068	125,000	125,000					2.050	2.050	MON...	140	1,074	07/02/2019.	04/12/2021.
61747M	2L	4	Morgan Stanley Bank, N.A.....	.....			1FE	50,000	100.509	50,255	50,000	50,000					2.800	2.800	JD.....	96	702	06/04/2018.	06/08/2020.
61760A	M3	0	Morgan Stanley Private Bank, National As.....	.....			1FE	100,000	100.713	100,713	100,000	100,000					2.150	2.150	JJ.....	1,060		06/27/2019.	07/06/2021.
61760A	U6	4	Morgan Stanley Private Bank, National As.....	.....			1FE	75,000	100.277	75,208	75,000	75,000					1.850	1.850	FA.....	502		08/19/2019.	08/23/2021.
63935L	AA	9	NAVIGATOR HOLDINGS LTD.....	.....	D	2	4	404,000	100.750	403,000	400,000	401,330	10,226	(1,016)			7.750	7.456	FA.....	12,230	31,000	02/01/2017.	02/10/2021.
795450	4E	2	Sallie Mae Bank.....	.....			2FE	50,000	100.370	50,185	50,000	50,000					1.900	1.900	MS.....	255		09/20/2019.	09/27/2021.

SCHEDULE D - PART 1

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

1				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative 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
84470P	AC	3	SOUTHSIDE BANCSHARES INC.....			2.5	2FE	520,269	103.544	517,720	500,000	517,629		(2,640)			5.500	3.400	MS.....	6,951		09/23/2019.	09/30/2026.
856285	RR	4	State Bank of India, New York branch.....				2FE	150,000	100.009	150,014	150,000	150,000					1.850	1.850	MN.....	266		11/13/2019.	11/29/2021.
857894	YR	4	Stearns Bank National Association.....				1	50,000	102.102	51,051	50,000	50,000					3.150	3.150	MON.....	108	1,441	12/04/2018.	06/07/2021.
85916V	CX	1	Sterling Bank.....				1	50,000	103.344	51,672	50,000	50,000					3.200	3.200	JD.....	18	1,600	12/10/2018.	04/28/2022.
88428L	AA	0	THIRD POINT RE (USA) HOLDING INC.....			1	2FE	204,650	100.927	201,854	200,000	204,259		(391)			7.000	6.504	FA.....	5,367	7,000	05/21/2019.	02/13/2025.
89679E	AB	8	TRIUMPH BANCORP INC.....			2.5	2FE	350,000	101.335	354,672	350,000	350,000					4.875	4.876	MN.....	1,611		11/21/2019.	11/27/2029.
909557	JG	6	United Bankers' Bank.....				1	175,000	100.560	175,980	175,000	175,000					2.000	2.000	MON.....	77	1,467	07/02/2019.	10/25/2021.
929328	AE	2	WSFS FINANCIAL CORP.....			2.5	1FE	252,885	102.126	255,315	250,000	251,397		(914)			4.500	4.100	JD.....	500	11,250	05/02/2018.	06/15/2026.
949763	SE	7	Wells Fargo Bank, National Association.....				1FE	50,000	100.617	50,309	50,000	50,000					2.800	2.800	MON.....	73	1,400	06/29/2018.	07/13/2020.
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							4,651,156	XXX	4,679,287	4,610,000	4,638,935	10,226	(8,617)	0	0	XXX	XXX	XXX	40,934	98,010	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00085U	AE	1	ABPCI 4 B - CDO.....		C	4	1FE	295,668	95.779	287,338	300,000	295,063		(747)			4.416	4.774	JAJO..	2,650	15,089	09/10/2018.	01/20/2030.
00100V	AJ	9	ACIS 144 D - CDO.....			4	2FE	294,900	98.139	294,416	300,000	296,159		(2,179)			5.009	5.461	FMAN.	2,546	17,111	06/21/2017.	05/01/2026.
09202V	AE	8	BLACK 171 A1B - CDO.....		C	4	1FE	496,435	100.057	500,285	500,000	497,105		670			3.310	3.551	JAJO..	3,080	8,275	05/01/2019.	04/24/2029.
22845U	AA	4	CRNPT 3 D - CDO.....			4	3FE	250,000	95.477	238,692	250,000	238,692	9,280				7.071	7.134	JAJO..	3,830	19,262	02/14/2018.	12/31/2027.
31683V	BC	3	FIG 132RR BRR - CDO.....			4	1FE	248,125	99.045	247,612	250,000	247,747		(378)			3.758	4.036	MJSD.	313	8,102	04/15/2019.	06/20/2027.
34961J	AJ	3	FCO 9 C - CDO.....			4	1FE	298,377	96.167	288,500	300,000	297,121		(1,485)			4.560	4.821	FMAN.	1,786	15,642	09/10/2018.	11/15/2029.
34961J	AL	8	FCO 9 D - CDO.....			4	2FE	350,000	96.859	339,008	350,000	350,000					5.660	5.696	FMAN.	2,586	22,152	05/18/2018.	11/15/2029.
40538L	AA	8	HLA 152 E - CDO.....			4	3FE	484,580	85.436	427,180	500,000	427,180	(60,463)	(2,722)			7.640	8.385	JAJO..	7,215	41,709	07/26/2017.	07/26/2027.
40538N	AA	4	HLA 153 D - CDO.....		C	4	3FE	245,000	86.119	215,298	250,000	215,298	(14,201)	(2,061)			7.953	8.362	JAJO..	4,142	21,494	09/15/2017.	10/18/2027.
78443C	BP	8	SLMA 04B A4 - ABS.....			4	1FE	244,063	95.934	239,835	250,000	243,611		(655)			2.324	2.799	MJSD.	258	7,357	11/08/2018.	09/15/2033.
78443D	AH	5	SLMA 07A C1 - ABS.....			4	1FE	319,644	84.098	310,768	369,531	321,690		510			2.324	3.785	MJSD.	382	10,875	08/27/2018.	12/16/2041.
78444A	AJ	6	SLMA 074B2 B2B - ABS.....			9	1FE	297,750	99.837	299,512	300,000	300,000		1,500			4.650	4.650	N/A.....	504	14,236	12/20/2018.	01/27/2042.
78444Y	AD	7	SLMA 085 A4 - ABS.....			4	4FE	76,249	100.727	76,303	75,752	75,992		(67)			3.640	3.521	JAJO..	521	2,598	03/07/2016.	07/25/2023.
803169	AU	5	SRANC 3R CR - CDO.....		C	4	1FE	401,000	97.221	388,884	400,000	398,650		(2,957)			4.278	4.393	MJSD.	428	19,540	08/14/2018.	06/24/2030.
89640Q	AA	9	TRNTS 1 E - CDO.....			4	3FE	148,875	87.146	130,719	150,000	130,719	(7,450)	(2,505)			6.751	6.545	JAJO..	2,194	11,071	10/12/2017.	04/15/2026.
89640X	BJ	4	TRNTS 4R 2LR - CDO.....			4	1FE	250,000	99.206	248,016	250,000	250,000					3.603	3.618	JAJO..	1,877	10,468	08/08/2018.	10/20/2031.
91823G	AA	6	VCO 181 A - CDO.....			4	1FE	300,000	100.000	300,000	300,000	299,214		(786)			3.466	3.673	JAJO..	2,080	9,163	01/23/2019.	07/20/2030.
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							5,000,666	XXX	4,832,366	5,095,283	4,884,242	(72,834)	(13,862)	0	0	XXX	XXX	XXX	36,391	254,144	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							9,651,823	XXX	9,511,653	9,705,283	9,523,176	(62,607)	(22,479)	0	0	XXX	XXX	XXX	77,326	352,154	XXX	XXX
Hybrid Securities - Issuer Obligations																							
04622D	AA	9	ASSURED GUARANTY US HOLDINGS INC.....			1.2	2FE	234,375	90.152	225,380	250,000	235,931		299			4.274	4.631	MJSD.	506	12,322	10/16/2014.	12/15/2066.
14040H	BH	7	CAPITAL ONE FINANCIAL CORP.....			2.5	3FE	401,000	101.508	406,032	400,000	400,103	14,099	(240)			5.550	5.486	JD.....	1,850	22,200	09/11/2015.	12/29/2049.
316773	CR	9	FIFTH THIRD BANCORP.....			2	3FE	498,750	99.902	499,510	500,000	498,835	17,567				5.074	5.162	MJSD.	70	18,938	08/12/2014.	12/29/2049.
38144G	AB	7	GOLDMAN SACHS GROUP INC.....			2	3FE	512,500	103.787	518,935	500,000	512,298		(202)			4.950	4.402	FA.....	3,163		11/19/2019.	12/29/2049.
38148B	AA	6	GOLDMAN SACHS GROUP INC.....			2	3FE	136,856	100.625	135,844	135,000	135,000	3,350	(157)			5.785	5.869	FMAN.	1,085	9,026	08/12/2014.	12/29/2049.
48128B	AD	3	JPMORGAN CHASE & CO.....			2.5	2FE	501,875	100.902	504,510	500,000	501,110		(357)			4.625	4.541	MN.....	3,854	23,125	10/17/2017.	11/01/2022.
59156R	BP	2	METLIFE INC.....			2.5	2FE	251,563	101.475	253,688	250,000	250,158		(337)			5.250	5.107	JD.....	583	13,125	05/29/2015.	12/29/2049.
693475	AK	1	PNC FINANCIAL SERVICES GROUP INC.....			2.5	2FE	567,500	106.245	531,225	500,000	517,383		(10,369)			6.750	4.452	FA.....	14,063	33,750	09/08/2014.	12/29/2049.
743315	AU	7	PROGRESSIVE CORP.....			2.5	2FE	503,125	105.248	526,240	500,000	502,220		(621)			5.375	5.223	MS.....	7,913	26,875	06/13/2018.	12/31/2049.
842587	CY	1	SOUTHERN CO.....			2.5	2FE	252,813	104.787	261,968	250,000	252,069		(744)			5.500	5.098	MS.....	4,049	13,750	02/15/2019.	03/15/2057.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative 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
92978A AA 0	WACHOVIA CAPITAL TRUST III.....			.....	..	.....2	2FE	151,463	...100.902	151,353	150,000	150,000	.....	.....	.....	.....	.....5.570	5.651	MJSD.	371	8,447	11/30/2017.	03/29/2049.
949746 PM 7	WELLS FARGO & CO.....			.....	..	.....2	2FE	304,979	...101.375	272,699	269,000	269,000	.....	.....	.....	.....	.....5.664	5.745	MJSD.	677	17,001	08/21/2014.	12/29/2049.
42999999.	Hybrid Securities - Issuer Obligations.....							4,316,798	XXX	4,287,383	4,204,000	4,224,107	35,016	(12,709)	0	0	XXX	XXX	XXX	38,184	198,560	XXX	XXX
48999999.	Total - Hybrid Securities.....							4,316,798	XXX	4,287,383	4,204,000	4,224,107	35,016	(12,709)	0	0	XXX	XXX	XXX	38,184	198,560	XXX	XXX
Totals																							
76999999.	Total - Issuer Obligations.....							21,331,206	XXX	21,810,231	23,205,446	21,316,540	74,449	26,219	0	0	XXX	XXX	XXX	219,609	724,054	XXX	XXX
77999999.	Total - Residential Mortgage-Backed Securities.....							440,601	XXX	437,444	2,969	394,813	0	(15,982)	0	0	XXX	XXX	XXX	8,696	28,109	XXX	XXX
79999999.	Total - Other Loan-Backed and Structured Securities.....							5,298,416	XXX	5,126,312	5,395,283	5,182,122	(72,834)	(13,768)	0	0	XXX	XXX	XXX	36,807	265,318	XXX	XXX
83999999.	Grand Total - Bonds.....							27,070,224	XXX	27,373,987	28,603,698	26,893,474	1,615	(3,531)	0	0	XXX	XXX	XXX	265,111	1,017,482	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value						20	21
				3	4					9	10		12	13	14	15	16	17	18	19			
			F o r e i g n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value			Actual Cost									Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Design ation and Admini strative Symbol	Date Acquired
CUSIP Identification	Description			Code																			
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																							
035710	84	7	ANNALY CAPITAL MANAGEMENT INC.....			20,000.000	25.00	26.000	500,000	26.000	520,000	500,000		8,438				0		5.....	06/20/2019.		
14040H	40	2	CAPITAL ONE FINANCIAL CORP.....			12,000.000	25.00	25.350	289,320	25.350	304,200	289,320		18,000				0		3FE.....	08/21/2014.		
174610	AP	0	CITIZENS FINANCIAL GROUP INC.....			250,000.000	1,000.00	105.902	251,406	105.902	264,755	251,406		16,750			20,781	20,781		3FE.....	05/22/2018.		
313400	66	5	FEDERAL HOME LOAN MORTGAGE CORP.....			1,500.000	25.00	10.050	1,590	10.050	15,075	1,590					0			6FE.....	04/11/2007.		
313400	68	1	FEDERAL HOME LOAN MORTGAGE CORP.....			2,000.000	25.00	10.000	2,500	10.000	20,000	2,500					0			6FE.....	01/10/2007.		
313400	69	9	FEDERAL HOME LOAN MORTGAGE CORP.....			1,000.000	50.00	19.300	1,800	19.300	19,300	1,800					0			6FE.....	01/10/2007.		
313400	85	5	FEDERAL HOME LOAN MORTGAGE CORP.....			1,000.000	50.00	19.250	1,550	19.250	19,250	1,550					0			6FE.....	04/19/2006.		
313586	75	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....			2,000.000	25.00	11.940	4,360	11.940	23,880	4,360					0			6FE.....	12/27/2007.		
313586	82	8	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....			1,000.000	50.00	19.500	3,300	19.500	19,500	3,300					0			6FE.....	12/06/2006.		
337158	20	8	FIRST TENNESSEE BANK NATIONAL ASSOCIATIO.....			500.000	1,000.00	737.812	354,281	737.812	368,906	360,000		19,010			21	21		3FE.....	10/19/2017.		
369604	BQ	5	GENERAL ELECTRIC CO.....			600,000.000	1,000.00		588,588	98.098	588,588	535,957		30,000			128,838	128,838		2FE.....	12/04/2018.		
446150	AL	8	HUNTINGTON BANCSHARES INC.....			350,000.000	1,000.00	103.821	353,500	103.821	363,374	353,500		19,950			42,221	42,221		3FE.....	03/01/2018.		
808513	AP	0	CHARLES SCHWAB CORP.....			420,000.000	1,000.00		433,814	103.289	433,814	419,180		19,425			48,464	48,464		2FE.....	11/08/2016.		
857477	BA	0	STATE STREET CORP.....			500,000.000	1,000.00		531,390	106.278	531,390	502,000		28,125			58,265	58,265		2FE.....	09/21/2018.		
89832Q	AA	7	TRUIST FINANCIAL CORP.....			500,000.000	1,000.00		502,500	100.500	502,500	500,015					2,485	2,485		2FE.....	11/04/2014.		
89832Q	AD	1	TRUIST FINANCIAL CORP.....			250,000.000	1,000.00		258,438	103.375	258,438	249,688	7				8,750	8,750		2FE.....	07/23/2019.		
G0684D	30	5	ATHENE HOLDING LTD.....		C	6,000.000	25.00		169,500	28.250	169,500	156,000		2,381			13,500	13,500		2FE.....	06/14/2019.		
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....									4,247,837	XXX	4,422,469	4,132,167	7	162,079	0	323,324	0	0	323,324	0	XXX	XXX	
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																							
025816	BJ	7	AMERICAN EXPRESS CO.....			250,000.000	1,000.00	100.500	250,000	100.500	251,250	253,750		13,000		4,116	(679)		3,438		3FE.....	01/20/2015.	
172967	JK	8	CITIGROUP INC.....			500,000.000	1,000.00	100.534	500,089	100.534	502,670	501,875		29,375		17,340	(377)		16,964		3FE.....	03/16/2015.	
249670	AA	8	DEPOSITORY TRUST & CLEARING CORP.....			250,000.000	1,000.00		250,197	101.021	252,553	252,188		12,188			(433)	(433)		1FE.....	05/21/2015.		
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....									1,000,285	XXX	1,006,473	1,007,813	0	54,563	0	21,457	(1,488)	0	19,969	0	XXX	XXX	
8999999. Total - Preferred Stocks.....									5,248,122	XXX	5,428,941	5,139,979	7	216,642	0	344,781	(1,488)	0	343,293	0	XXX	XXX	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
				F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation	
CUSIP Identification	Description			Code															
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																			
00912X	30	2	AIR LEASE CL A ORD.....	.....	...	10,500.000	498,960	47.520	498,960	428,304	1,575	5,265	181,755		181,755		12/31/2018.		
02079K	10	7	ALPHABET CL C ORD.....	.....	...	350.000	467,957	1,337.020	467,957	344,165			105,494		105,494		12/21/2018.		
026874	78	4	AMERICAN INTERNATIONAL GROUP ORD.....	.....	...	6,900.000	354,177	51.330	354,177	451,795		4,692	82,248		82,248		12/12/2016.		
053332	10	2	AUTOZONE ORD.....	.....	...	600.000	714,786	1,191.310	714,786	346,319			211,782		211,782		05/23/2018.		
14040H	10	5	CAPITAL ONE FINANCIAL ORD.....	.....	...	5,000.000	514,550	102.910	514,550	430,931		8,000	135,455		135,455		01/23/2019.		
16934Q	20	8	CHIMERA INVESTMENT REIT.....	.....	...	40,000.000	822,400	20.560	822,400	717,256	20,000	80,000	109,600		109,600		11/08/2017.		
20030N	10	1	COMCAST CL A ORD.....	.....	...	12,000.000	539,640	44.970	539,640	399,682		9,840	131,040		131,040		03/27/2018.		
21871N	10	1	CORECIVIC REIT ORD.....	.....	...	12,000.000	208,560	17.380	208,560	271,924		21,000	(5,400)		(5,400)		02/05/2018.		
22052L	10	4	CORTEVA ORD.....	.....	...	2,499.002	73,871	29.560	73,871	81,554		650	(7,684)		(7,684)		01/03/2019.		
237266	10	1	DARLING INGREDIENTS ORD.....	.....	...	13,000.000	365,040	28.080	365,040	226,066			114,920		114,920		11/08/2017.		
26614N	10	2	DUPONT DE NEMOURS ORD.....	.....	...	2,500.000	160,500	64.200	160,500	195,395		1,500	(34,895)		(34,895)		01/03/2019.		
36164V	30	5	GCI LIBERTY CL A ORD.....	.....	...	2,500.000	177,125	70.850	177,125	99,944			74,225		74,225		12/26/2018.		
36251A	20	6	GX ACQUISITON UNT.....	.....	...	25,000.000	257,750	10.310	257,750	250,000			7,750		7,750		05/21/2019.		
476405	10	5	JERNIGAN CAPITAL ORD.....	.....	...	13,000.000	248,820	19.140	248,820	244,598	4,550	18,200	(8,840)		(8,840)		12/22/2017.		
530307	30	5	LIBERTY BROADBAND SRS C ORD.....	.....	...	3,600.000	452,700	125.750	452,700	319,608			193,392		193,392		11/08/2017.		
552848	10	3	MGIC INVESTMENT ORD.....	.....	...	65,000.000	921,050	14.170	921,050	782,322		7,800	241,150		241,150		04/23/2018.		
62010U	10	1	MOTORS LIQUIDATION UNT.....	.....	...	103.000	912	8.850	912	1			(21)		(21)		06/13/2012.		
75972A	30	1	RENEWABLE ENERGY GROUP ORD.....	.....	...	20,000.000	539,000	26.950	539,000	225,269			313,731		313,731		08/19/2019.		
816120	30	7	SELECT INTERIOR CONCEPTS CL A ORD.....	.....	...	5,592.000	50,272	8.990	50,272	66,413			8,220		8,220		11/15/2017.		
85571B	10	5	STARWOOD PROPERTY REIT.....	.....	...	35,000.000	870,100	24.860	870,100	823,637	16,800	63,840	180,250		180,250		08/15/2014.		
862121	10	0	STORE CAPITAL ORD.....	.....	...	9,000.000	335,160	37.240	335,160	205,524	3,150	12,060	80,370		80,370		06/30/2017.		
89679E	30	0	TRIUMPH BANCORP ORD.....	.....	...	11,197.000	425,710	38.020	425,710	262,817			93,159		93,159		12/12/2016.		
G0585R	10	6	ASSURED GUARANTY ORD.....	.....	C	9,500.000	465,690	49.020	465,690	354,238		6,840	102,030		102,030		01/08/2018.		
G0684D	10	7	ATHENE HOLDING CL A ORD.....	.....	D	15,000.000	705,450	47.030	705,450	428,561			108,000		108,000		12/20/2018.		
G3075P	10	1	ENSTAR GROUP ORD.....	.....	C	2,000.000	413,720	206.860	413,720	390,705			78,580		78,580		12/12/2016.		
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						10,583,899	10,583,899	XXX	10,583,899	8,347,025	46,075	239,687	0	2,496,311	0	2,496,311	0	XXX	XXX
Common Stocks - Mutual Funds																			
74676P	75	5	PUTNAM ULT SHT DUR I A.....	.....		66,340.622	666,723	10.050	666,723	666,336		4,432	388		388		12/02/2019.		
9499999. Total - Common Stocks - Mutual Funds.....						666,723	666,723	XXX	666,723	666,336	0	4,432	388	0	388	0	XXX	XXX	
Common Stocks - Closed-End Funds																			
89148B	10	1	TORTOISE MIDSTREAM ENRGY.....	.....		23,335.000	255,752	10.960	255,752	278,036		9,859	(22,285)		(22,285)		10/14/2019.		
9699999. Total - Common Stocks - Closed-End Funds.....						255,752	255,752	XXX	255,752	278,036	0	9,859	(22,285)	0	(22,285)	0	XXX	XXX	
9799999. Total - Common Stock.....						11,506,374	11,506,374	XXX	11,506,374	9,291,397	46,075	253,978	0	2,474,414	0	2,474,414	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						16,754,496	16,935,315	XXX	16,935,315	14,431,376	46,082	470,620	0	2,819,195	0	2,817,707	0	XXX	XXX

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912828	D5	6	UNITED STATES TREASURY		05/02/2019.....	NO BROKER.....		235,734	235,000	1,187
0599999. Total - Bonds - U.S. Government.....								235,734	235,000	1,187
Bonds - U.S. Political Subdivisions of States										
234830	CK	1	DALLAS CNTY TEX SCHS.....		05/01/2019.....	PERSHING LLC.....		187,032	176,446	
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								187,032	176,446	0
Bonds - U.S. Special Revenue and Special Assessment										
3137FP	NQ	4	FHR 4926G QI - CMO/RMBS.....		12/01/2019.....	Stifel Nicolaus & Co.....		321,894		220
74529J	PX	7	PUERTO RICO SALES TAX FING CORP SALES TA.....		11/08/2019.....	VARIOUS.....		49,700	50,000	403
74529J	QG	3	PUERTO RICO SALES TAX FING CORP SALES TA.....		10/04/2019.....	VARIOUS.....		237,983	1,100,000	
74529J	QH	1	PUERTO RICO SALES TAX FING CORP SALES TA.....		10/10/2019.....	VARIOUS.....		17,970	100,000	
74529J	RH	0	PUERTO RICO SALES TAX FING CORP SALES TA.....		10/15/2019.....	Searle & CO.....		298,592	300,000	317
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								926,139	1,550,000	940
Bonds - Industrial and Miscellaneous										
02007G	KP	7	Ally Bank Corp.....		07/02/2019.....	National Financial Securities.....		100,000	100,000	
05581W	Z3	2	BMO Harris Bank National Association.....	C.....	08/19/2019.....	National Financial Securities.....		125,000	125,000	
06051V	J3	1	Bank of America, National Association.....		07/02/2019.....	National Financial Securities.....		150,000	150,000	
064657	BA	6	The Bank of Romney.....		07/02/2019.....	National Financial Securities.....		150,000	150,000	
09202V	AE	8	BLACK 171 A1B - CDO.....	C.....	05/01/2019.....	RAYMOND JAMES & ASSOCIATES.....		496,435	500,000	414
17312Q	3M	9	Citibank (South Dakota), National Associ.....		03/15/2019.....	National Financial Securities.....		50,000	50,000	
20033A	W4	4	Comenity Capital Bank.....		05/06/2019.....	National Financial Securities.....		80,000	80,000	
29278T	JR	2	Enerbank USA Inc.....		07/02/2019.....	National Financial Securities.....		150,000	150,000	
31683V	BC	3	FIG 132RR BRR - CDO.....		04/15/2019.....	RAYMOND JAMES & ASSOCIATES.....		248,125	250,000	872
36166T	AA	8	GCI LLC.....		06/06/2019.....	Stifel Nicolaus & Co.....		254,063	250,000	184
38149M	FD	0	Goldman Sachs Bank USA.....		08/19/2019.....	National Financial Securities.....		175,000	175,000	
45385J	AD	0	Independent Bank.....		08/19/2019.....	National Financial Securities.....		125,000	125,000	
59101L	GY	7	MetaBank.....		07/02/2019.....	National Financial Securities.....		125,000	125,000	
61760A	M3	0	Morgan Stanley Private Bank, National As.....		06/27/2019.....	National Financial Securities.....		100,000	100,000	
61760A	U6	4	Morgan Stanley Private Bank, National As.....		08/19/2019.....	National Financial Securities.....		75,000	75,000	
795450	4E	2	Sallie Mae Bank.....		09/20/2019.....	National Financial Securities.....		50,000	50,000	
84470P	AC	3	SOUTHSIDE BANCSHARES INC.....		09/23/2019.....	Stifel Nicolaus & Co.....		520,269	500,000	13,368
856285	RR	4	State Bank of India, New York branch.....		11/13/2019.....	National Financial Securities.....		150,000	150,000	
88428L	AA	0	THIRD POINT RE (USA) HOLDING INC.....	C.....	05/21/2019.....	Stifel Nicolaus & Co.....		204,650	200,000	3,889
89679E	AB	8	TRIUMPH BANCORP INC.....		11/21/2019.....	Stifel Nicolaus & Co.....		350,000	350,000	
909557	JG	6	United Bankers' Bank.....		07/02/2019.....	National Financial Securities.....		175,000	175,000	
91823G	AA	6	VCO 181 A - CDO.....		01/23/2019.....	RAYMOND JAMES & ASSOCIATES.....		300,000	300,000	107
3899999. Total - Bonds - Industrial and Miscellaneous.....								4,153,541	4,130,000	18,833
Bonds - Hybrid Securities										
38144G	AB	7	GOLDMAN SACHS GROUP INC.....		11/19/2019.....	Stifel Nicolaus & Co.....		512,500	500,000	413
842587	CY	1	SOUTHERN CO.....		02/15/2019.....	Stifel Nicolaus & Co.....		252,813	250,000	5,920
4899999. Total - Bonds - Hybrid Securities.....								765,313	750,000	6,333
8399997. Total - Bonds - Part 3.....								6,267,759	6,841,446	27,293
8399998. Total - Bonds - Summary Item from Part 5.....								44,672	54,000	
8399999. Total - Bonds.....								6,312,431	6,895,446	27,293
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred										
035710	84	7	ANNALY CAPITAL MANAGEMENT INC.....		06/20/2019.....	Stifel Nicolaus & Co.....	20,000.000	500,000		
89832Q	78	6	TRUIST FINANCIAL CORP.....		12/06/2019.....	Sterne Agee & Leach Inc.....	500,000.000	500,015		

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
89832Q 82 8	TRUIST FINANCIAL CORP.....				12/06/2019.....	Stifel Nicolaus & Co.....	250,000.000	249,688		
89832Q AA 7	TRUIST FINANCIAL CORP.....				12/17/2019.....	Sterne Agee & Leach Inc.....	500,000.000	500,015		
G0684D 30 5	ATHENE HOLDING LTD.....			C.....	06/14/2019.....	Stifel Nicolaus & Co.....	6,000.000	156,000		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....								1,905,718	XXX	0
8999997. Total - Preferred Stocks - Part 3.....								1,905,718	XXX	0
8999998. Total - Preferred Stocks - Summary Item from Part 5.....								249,688	XXX	
8999999. Total - Preferred Stocks.....								2,155,405	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded										
14040H 10 5	CAPITAL ONE FINANCIAL ORD.....				01/23/2019.....	HILLTOP SECURITIES INC.....	400.000	31,381	XXX	
22052L 10 4	CORTEVA ORD.....				06/03/2019.....	HILLTOP SECURITIES INC.....	2,500.000	81,589	XXX	
26614N 10 2	DUPONT DE NEMOURS ORD.....				06/03/2019.....	HILLTOP SECURITIES INC.....	2,500.000	195,395	XXX	
36251A 20 6	GX ACQUISITON UNT.....				05/21/2019.....	CANTOR FITZGERALD & CO. INC.....	25,000.000	250,000	XXX	
75972A 30 1	RENEWABLE ENERGY GROUP ORD.....				08/19/2019.....	HILLTOP SECURITIES INC.....	23,000.000	262,115	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								820,480	XXX	0
Common Stocks - Mutual Funds										
74676P 75 5	PUTNAM SHT DUR INC A.....			C.....	04/01/2019.....	VARIOUS.....	200,086.192	200,865	XXX	
74676P 75 5	PUTNAM ULT SHT DUR I A.....				12/02/2019.....	Unknown.....	46,314.849	465,470	XXX	
9499999. Total - Common Stocks - Mutual Funds.....								666,336	XXX	0
Common Stocks - Closed-End Funds										
89148B 10 1	TORTOISE MIDSTREAM ENRGY.....				11/01/2019.....	HILLTOP SECURITIES INC.....	23,335.000	278,036	XXX	
9699999. Total - Common Stocks - Closed-End Funds.....								278,036	XXX	0
9799997. Total - Common Stocks - Part 3.....								1,764,852	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5.....								686,874	XXX	
9799999. Total - Common Stocks.....								2,451,726	XXX	0
9899999. Total - Preferred and Common Stocks.....								4,607,131	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....								10,919,562	XXX	27,293

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			F o r 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
Bonds - U.S. Government																						
38374B LQ 4	GNR 0360D MA - CMO/RMBS.....			..	12/01/2019.	Paydown.....		1,754	1,754	1,695	1,731		2		2		1,733		21	21	12	07/16/2033.
912828 KQ 2	UNITED STATES TREASURY.....			..	05/15/2019.	Maturity @ 100.00.....		340,000	340,000	324,542	339,319		681		681		340,000		0	0	5,313	05/15/2019.
0599999.	Total - Bonds - U.S. Government.....							341,754	341,754	326,237	341,050	0	683	0	683	0	341,733	0	21	21	5,325	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
207784 AQ 2	CONNECTICUT STUDENT LN FNDTN STUDENT LN			..	05/14/2019.	Call @ 100.00.....			200,000	200,000	197,800	200,000			0		200,000			0	1,634	06/01/2034.
232263 GV 9	CUYAHOGA CNTY OHIO ECONOMIC DEV REV.			..	12/02/2019.	VARIOUS.....		5,000	5,000	4,951	4,995		5		5		5,000			0	250	12/01/2019.
3137BP D2 2	FHR 4583D IT - CMO/RMBS.....			..	12/01/2019.	Direct.....				11,470	9,429				0		9,050		(9,050)	(9,050)		05/15/2031.
3137BP D4 8	FHR 4583C JI - CMO/RMBS.....			..	12/01/2019.	Direct.....				11,712	7,568				0		6,691		(6,691)	(6,691)		05/15/2031.
494762 LW 5	KING CNTY WASH HSG AUTH REV.....			..	07/02/2019.	FIRST TENNESSEE BANK N.A. MEMPHIS		259,718	250,000	243,815	243,952		111		111		244,063		15,655	15,655	5,931	05/01/2038.
60637B PX 2	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			..	10/01/2019.	Call @ 100.00.....		5,000	5,000	5,000	5,000				0		5,000			0	95	11/01/2042.
74529J NP 6	PUERTO RICO SALES TAX FING CORP SALES TA			..	03/01/2019.	Not Provided.....		82,679	100,000	42,025	50,046		1,034		1,034		51,081		31,598	31,598	9,893	08/01/2022.
91754T PR 8	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH			..	09/03/2019.	FIRST TENNESSEE BANK BOND DIVI...		101,430	100,000	96,173	96,618		112		112		96,730		4,700	4,700	2,667	10/15/2034.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							653,826	660,000	612,947	617,609	0	1,262	0	1,262	0	617,614	0	36,212	36,212	20,469	XXX
Bonds - Industrial and Miscellaneous																						
05581W F9 1	BMO Harris Bank National Association.....			C	06/14/2019.	Unknown.....		50,000	50,000	50,000	50,000				0		50,000			0	798	09/14/2021.
26780T AA 5	DYNAGAS LNG PARTNERS LP.....			C	10/30/2019.	Maturity @ 100.00.....		500,000	500,000	501,250	476,250	23,980	(230)		23,750		500,000			0	31,250	10/30/2019.
31034U AC 2	Farmers State Bank (Northwood, IA).....			..	09/20/2019.	Maturity @ 100.00.....		50,000	50,000	50,000	50,000				0		50,000			0	689	09/20/2019.
34960Y AL 6	FCO 7 D - CDO.....			..	03/01/2019.	Paydown.....		500,000	500,000	514,310	501,100	15,189	(316)		14,873		515,973		(15,973)	(15,973)	6,898	12/15/2028.
38148P VG 9	Goldman Sachs Bank USA.....			..	06/27/2019.	Maturity @ 100.00.....		50,000	50,000	50,000	50,000				0		50,000			0	474	06/27/2019.
70469X AC 8	PEAKS 2 B - CDO.....			C	08/09/2019.	Paydown.....		500,000	500,000	507,655	510,542		(667)		(667)		509,875		(9,875)	(9,875)	23,384	07/20/2029.
708160 CA 2	J. C. PENNEY CORPORATION INC.....			..	10/01/2019.	Maturity @ 100.00.....		24,000	24,000	24,000	22,440	1,560			1,560		24,000			0	1,950	10/01/2019.
74043A AC 5	PRETSL 23 AFP - CDO.....			..	05/01/2019.	VARIOUS.....		210,492	218,947	157,642	168,800		208		208		169,009		41,483	41,483	497	12/22/2036.
78444Y AD 7	SLMA 085 A4 - ABS.....			..	11/01/2019.	Paydown.....		80,492	80,492	81,020	80,819		(10)		(10)		80,809		(317)	(317)	1,774	07/25/2023.
949763 MC 7	Wells Fargo Bank, National Association.....			..	01/22/2019.	Maturity @ 100.00.....		50,000	50,000	50,000	50,000				0		50,000			0	74	01/22/2019.
949763 PL 4	Wells Fargo Bank, National Association.....			..	04/29/2019.	Maturity @ 100.00.....		75,000	75,000	75,000	75,000				0		75,000			0	539	04/29/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							2,089,984	2,098,439	2,060,877	2,034,951	40,729	(1,014)	0	39,715	0	2,074,666	0	15,319	15,319	68,327	XXX
Bonds - Hybrid Securities																						
060505 EG 5	BANK OF AMERICA CORP.....			..	10/28/2019.	Call @ 100.00.....		500,000	500,000	501,875	500,203		(203)		(203)		500,000			0	17,462	12/29/2049.
38148B AA 6	GOLDMAN SACHS GROUP INC.....			..	12/12/2019.	Call @ 100.00.....		365,000	365,000	370,019	356,368	9,057	(424)		8,632		365,000			0	19,636	12/29/2049.
46625H HA 1	JPMORGAN CHASE & CO.....			..	12/16/2019.	VARIOUS.....		359,098	358,000	399,618	358,000				0		358,000		1,098	1,098	23,523	12/29/2049.
61761J QK 8	MORGAN STANLEY.....			..	11/19/2019.	Stifel Nicolaus & Co.....		502,500	500,000	498,750	486,935	11,900	14		11,914		498,849		3,651	3,651	37,689	12/29/2049.
949746 PM 7	WELLS FARGO & CO.....			..	09/16/2019.	Redemption @ 100.00.....		231,000	231,000	261,896	231,000				0		231,000			0	11,161	12/29/2049.
4899999.	Total - Bonds - Hybrid Securities.....							1,957,598	1,954,000	2,032,158	1,932,506	20,956	(613)	0	20,343	0	1,952,849	0	4,749	4,749	109,471	XXX
8399997.	Total - Bonds - Part 4.....							5,043,162	5,054,193	5,032,219	4,926,116	61,685	318	0	62,003	0	4,986,862	0	56,301	56,301	203,591	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....							48,623	54,000	44,672			261		261		44,933		3,690	3,690	2,251	XXX
8399999.	Total - Bonds.....							5,091,785	5,108,193	5,076,891	4,926,116	61,685	579	0	62,264	0	5,031,795	0	59,991	59,991	205,843	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																						

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			F o r 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													
38144X	50	0	GOLDMAN SACHS GROUP INC.....				09/01/2019.	Redemption @ 25.00.....	750,000	18,750		18,865	18,865				0		18,865		(115)	(115)	872	XXX													
48126H	AC	4	JPMORGAN CHASE & CO.....				06/25/2019.	Stifel Nicolaus & Co.....	500,000,000	539,786		518,603	497,500	21,103			21,103		518,603		21,183	21,183	15,250	XXX													
89832Q	78	6	TRUIST FINANCIAL CORP.....				12/17/2019.	Unknown.....	500,000,000	500,015		500,015					0		500,015		0	0	0	XXX													
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....						1,058,551	XXX	1,037,483	516,365	21,103	0	0	21,103	0	1,037,483	0	21,068	21,068	16,122	XXX														
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																																					
172967	HZ	7	CITIGROUP INC.....			11/15/2019.	Call @ 100.00.....	500,000,000	500,000		503,750	486,895	13,752	(647)		13,105		500,000			0	29,000	XXX														
867914	BJ	1	SUNTRUST BANKS INC.....			12/16/2019.	Unknown.....	500,000,000	500,015		503,125	496,250	4,333	(568)		3,765		500,015			0	28,125	XXX														
8599999.			Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....						1,000,015	XXX	1,006,875	983,145	18,085	(1,215)	0	16,870	0	1,000,015	0	0	0	57,125	XXX														
8999997.			Total - Preferred Stocks - Part 4.....						2,058,566	XXX	2,044,358	1,499,510	39,188	(1,215)	0	37,973	0	2,037,498	0	21,068	21,068	73,247	XXX														
8999998.			Total - Preferred Stocks - Summary Item from Part 5.....						249,688	XXX	249,688					0		249,688					XXX														
8999999.			Total - Preferred Stocks.....						2,308,254	XXX	2,294,045	1,499,510	39,188	(1,215)	0	37,973	0	2,287,185	0	21,068	21,068	73,247	XXX														
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																																					
026874	78	4	AMERICAN INTERNATIONAL GROUP ORD.....			03/01/2019.	Adjustment.....			XXX						0					0	1,932	XXX														
22052L	10	4	CORTEVA ORD.....			06/25/2019.	NO BROKER.....	0.998	28	XXX	34					0		34		(6)	(6)		XXX														
26078J	10	0	DUPONT DE NEMOURS ORD.....			05/01/2019.	VARIOUS.....	7,500,000	411,547	XXX	488,633	401,100	87,533		87,533		488,633		(77,085)	(77,085)	1,140	XXX															
693366	20	5	PICO HOLDINGS ORD.....			03/27/2019.	VARIOUS.....	15,000,000	154,491	XXX	167,428	137,100	30,328		30,328		167,428		(12,937)	(12,937)		XXX															
75972A	30	1	RENEWABLE ENERGY GROUP ORD.....			10/14/2019.	HILLTOP SECURITIES INC.....	3,000,000	47,520	XXX	36,846				36,846		36,846		10,674	10,674		XXX															
816120	30	7	SELECT INTERIOR CONCEPTS CL A ORD.....			12/06/2019.	VARIOUS.....	34,824,000	397,968	XXX	413,582	261,876	151,706		151,706		413,582		(15,614)	(15,614)		XXX															
85571B	10	5	STARWOOD PROPERTY REIT.....			03/01/2019.	Adjustment.....			XXX						0					0	3,360	XXX														
92343E	10	2	VERISIGN ORD.....			04/26/2019.	VARIOUS.....	2,000,000	401,598	XXX	219,060	296,580	(77,520)			(77,520)		219,060		182,539	182,539		XXX														
Y62132	10	8	NAVIGATOR HOLDINGS ORD.....			01/29/2019.	HILLTOP SECURITIES INC.....	10,400,000	99,234	XXX	119,645	97,760	21,885			21,885		119,645		(20,411)	(20,411)		XXX														
9099999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						1,512,387	XXX	1,445,229	1,194,416	213,932	0	0	213,932	0	1,445,229	0	67,159	67,159	6,432	XXX														
Common Stocks - Closed-End Funds																																					
89148B	10	1	TORTOISE MIDSTREAM ENRGY.....			11/15/2019.	HILLTOP SECURITIES INC.....	16,665,000	176,295	XXX	280,634	204,146	76,487			76,487		280,634		(104,338)	(104,338)	21,123	XXX														
9699999.			Total - Common Stocks - Closed-End Funds.....						176,295	XXX	280,634	204,146	76,487	0	0	76,487	0	280,634	0	(104,338)	(104,338)	21,123	XXX														
9799997.			Total - Common Stocks - Part 4.....						1,688,682	XXX	1,725,862	1,398,563	290,419	0	0	290,419	0	1,725,862	0	(37,180)	(37,180)	27,555	XXX														
9799998.			Total - Common Stocks - Summary Item from Part 5.....						686,529	XXX	686,874					0		686,874		(345)	(345)	4,509	XXX														
9799999.			Total - Common Stocks.....						2,375,211	XXX	2,412,736	1,398,563	290,419	0	0	290,419	0	2,412,736	0	(37,525)	(37,525)	32,064	XXX														
9899999.			Total - Preferred and Common Stocks.....						4,683,465	XXX	4,706,781	2,898,073	329,607	(1,215)	0	328,392	0	4,699,922	0	(16,457)	(16,457)	105,311	XXX														
9999999.			Total - Bonds, Preferred and Common Stocks.....						9,775,251	XXX	9,783,672	7,824,189	391,292	(637)	0	390,656	0	9,731,716	0	43,534	43,534	311,154	XXX														

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
Bonds - U.S. Special Revenue and Special Assessment																					
74529J	PU	3	..	02/15/2019	Not Available.....	10/15/2019	Searle & CO.....	4,000	3,995	4,222	3,995	.....	.....0	.....	.....0	.....	.....	.....227	227	218	.....
74529J	PV	1	..	02/15/2019	Not Available.....	10/08/2019	Searle & CO.....	2,000	1,934	2,045	1,935	.....	.....1	.....	.....1	.....	.....	.....111	111	108	.....
74529J	PW	9	..	02/15/2019	Not Available.....	10/11/2019	Searle & CO.....	12,000	11,019	12,277	11,026	.....	.....7	.....	.....7	.....	.....	.....1,251	1,251	689	.....
74529J	PY	5	..	02/15/2019	Not Available.....	10/04/2019	Searle & CO.....	16,000	13,840	14,554	13,874	.....	.....34	.....	.....34	.....	.....	.....679	679	863	.....
74529J	PZ	2	..	03/01/2019	Not Available.....	10/04/2019	Searle & CO.....	1,000	843	900	843	.....	.....1	.....	.....1	.....	.....	.....57	57	31	.....
74529J	QA	6	..	03/01/2019	Not Available.....	10/04/2019	Searle & CO.....	6,000	5,154	5,484	5,158	.....	.....3	.....	.....3	.....	.....	.....326	326	342	.....
74529J	QB	4	..	02/15/2019	Not Available.....	10/03/2019	Searle & CO.....	1,000	828	868	847	.....	.....19	.....	.....19	.....	.....	.....20	20	.....	.....
74529J	QC	2	..	02/15/2019	Not Available.....	10/03/2019	Searle & CO.....	2,000	1,451	1,575	1,487	.....	.....36	.....	.....36	.....	.....	.....87	87	.....	.....
74529J	QD	0	..	02/15/2019	Not Available.....	10/03/2019	Searle & CO.....	2,000	1,289	1,477	1,324	.....	.....36	.....	.....36	.....	.....	.....153	153	.....	.....
74529J	QE	8	..	03/01/2019	Not Available.....	10/03/2019	Searle & CO.....	4,000	2,297	2,728	2,361	.....	.....64	.....	.....64	.....	.....	.....367	367	.....	.....
74529J	QF	5	..	03/01/2019	Not Available.....	10/03/2019	Searle & CO.....	4,000	2,023	2,494	2,082	.....	.....60	.....	.....60	.....	.....	.....411	411	.....	.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments							54,000	44,672	48,623	44,933	0	261	0	261	0	0	3,690	3,690	2,251	0
8399998.	Total - Bonds.....							54,000	44,672	48,623	44,933	0	261	0	261	0	0	3,690	3,690	2,251	0
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																					
054937	AL	1	..	07/23/2019	Stifel Nicolaus & Co.....	12/06/2019	Unknown.....	250,000.000	249,688	249,688	249,688	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....							249,688	249,688	249,688	249,688	0	0	0	0	0	0	0	0	0	0
8999998.	Total - Preferred Stocks.....							249,688	249,688	249,688	249,688	0	0	0	0	0	0	0	0	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
260557	10	3	..	05/01/2019	HILLTOP SECURITIES INC.....	07/12/2019	VARIOUS.....	2,500.000	134,989	123,943	134,989	.....	.....	.....	.....0	.....	.....	.....(11,047)	(11,047)	1,749	.....
26078J	10	0	..	05/01/2019	HILLTOP SECURITIES INC.....	06/03/2019	Unknown.....	12,000.000	514,967	514,967	514,967	.....	.....	.....	.....0	.....	.....	.....0	0	2,760	.....
75972A	30	1	..	08/13/2019	HILLTOP SECURITIES INC.....	10/14/2019	HILLTOP SECURITIES INC.....	3,000.000	36,918	47,620	36,918	.....	.....	.....	.....0	.....	.....	.....10,702	10,702	.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							686,874	686,529	686,874	686,874	0	0	0	0	0	0	(345)	(345)	4,509	0
9799998.	Total - Common Stocks.....							686,874	686,529	686,874	686,874	0	0	0	0	0	0	(345)	(345)	4,509	0
9899999.	Total - Preferred and Common Stocks.....							936,562	936,216	936,562	936,562	0	0	0	0	0	0	(345)	(345)	4,509	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							981,234	984,839	981,495	981,495	0	261	0	261	0	0	3,345	3,345	6,761	0

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

EVERGREEN NATIONAL INDEMNITY COMPANY
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						
HUNTINGTON TRUST..... COLUMBUS, OH.....	.....	.....	.....	.....	.....278,605	XXX
HUNTINGTON OPERATING..... COLUMBUS, OH.....	.....	.....	.....	.....	.....773,786	XXX
FIRST TENNESSEE BANK CHECKING..... MEMPHIS, TN.....	.....	.....	.....	.....	.....711,532	XXX
FIRST TENNESSEE BANK SAVINGS..... MEMPHIS, TN.....	.....	.....	.....	.....	.....526,228	XXX
0199998. Deposits in.....6 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX	4,981	4,967	996,059	XXX
0199999. Total - Open Depositories.....	XXX	XXX	4,981	4,967	3,286,210	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	4,981	4,967	3,286,210	XXX
0599999. Total Cash.....	XXX	XXX	4,981	4,967	3,286,210	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	5,164,334	4. April.....	4,026,563	7. July.....	5,457,307	10. October.....	6,574,674
2. February.....	2,902,094	5. May.....	2,433,498	8. August.....	4,001,213	11. November.....	3,339,089
3. March.....	3,859,908	6. June.....	4,406,530	9. September.....	4,909,475	12. December.....	3,286,210

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2			3	4	5	6	7	8	9
CUSIP	Description			Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO										
94975H	29	6	WELLSFARGO:TRS+ MM I.....		12/03/2019.....	1.440		0		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								0	0	0
All Other Money Market Mutual Funds										
061871	90	1	BANK DEPOSIT PROGRAM.....		12/10/2019.....			653		
101100	84	0	FIRST TENNESSEE BANK DEPOSIT.....		12/31/2019.....			39,604		144
60934N	10	4	FEDERATED GOVT OBL INST.....		12/31/2019.....	1.470		2,236,466	2,578	817
990220	47	7	RBS CITIZENS NA CASH SWEEP.....		11/15/2019.....			1		1
8699999. Total - All Other Money Market Mutual Funds.....								2,276,724	2,578	962
8899999. Total - Cash Equivalents.....								2,276,724	2,578	962

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	B...				174,080	176,474
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA	B...				99,474	100,842
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA	B...				99,474	100,842
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV	B...				248,980	272,960
30.	New Hampshire.....NH	B...				503,933	539,170
31.	New Jersey.....NJ						
32.	New Mexico.....NM	B...				320,526	323,508
33.	New York.....NY						
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH	B...		2,517,458	2,605,065		
37.	Oklahoma.....OK						
38.	Oregon.....OR	B...				284,761	286,912
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC	B...				272,663	277,759
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA	B...				235,650	242,036
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 Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	2,517,458	2,605,065	2,239,541	2,320,503
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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