



ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

Affinity Mutual Insurance Company

NAIC Group Code.....	0, 0	NAIC Company Code.....	16748	Employer's ID Number.....	34-4317240
	(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 17, 1934	Commenced Business.....	May 1, 1935		
Statutory Home Office	722 North Cable Road .. Lima .. OH .. US .. 45805-1795				
	(Street and Number) (City or Town, State, Country and Zip Code)				
Main Administrative Office	722 North Cable Road .. Lima .. OH .. US .. 45805-1795			419-227-6604	
	(Street and Number) (City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)	
Mail Address	722 North Cable Road .. Lima .. OH .. US .. 45805-1795				
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	722 North Cable Road .. Lima .. OH .. US .. 45805-1795			419-227-6604	
	(Street and Number) (City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)	
Internet Web Site Address	www.affinity-mutual.com				
Statutory Statement Contact	Brent A. Helmke			419-227-6604	
	(Name)			(Area Code) (Telephone Number) (Extension)	
	bhelmke@affinity-mutual.com			419-224-4874	
	(E-Mail Address)			(Fax Number)	

OFFICERS

Name	Title	Name	Title
1. Brent A. Helmke	President	2. Brent A. Helmke	Secretary
3. Daniel R. Combs	Treasurer	4.	
Eldon M. Helmke	Chairman	David W. Seemann	Vice Chairman

OTHER

DIRECTORS OR TRUSTEES

Daniel R. Combs	David W. Seemann	Alvin J. King	Scott W. Boulis
Eldon M. Helmke	Dale N. Hirschfeld	Gary L. Luginbill	Brent R. Petersen
Dennis A. Kapcar			

State of..... Ohio
County of..... Allen

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)	(Signature)	(Signature)
Brent A. Helmke	Brent A. Helmke	Daniel R. Combs
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(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.....	399,676	3.4	399,676		399,676	3.4
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.....		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....		0.0			0	0.0
1.06 Industrial and Miscellaneous.....	2,339,782	20.0	2,339,782		2,339,782	20.0
1.07 Hybrid Securities.....		0.0			0	0.0
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.....	2,739,458	23.4	2,739,458	0	2,739,458	23.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	795,272	6.8	795,272		795,272	6.8
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	795,272	6.8	795,272	0	795,272	6.8
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	6,540,956	56.0	6,540,956		6,540,956	56.0
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.....	926	0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	6,541,882	56.0	6,540,956	0	6,540,956	56.0
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.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	95,200	0.8	95,200		95,200	0.8
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	95,200	0.8	95,200	0	95,200	0.8
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	687,197	5.9	687,197		687,197	5.9
6.02 Cash Equivalents (Schedule E, Part 2).....	824,686	7.1	824,686		824,686	7.1
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	1,511,882	12.9	1,511,882	0	1,511,882	12.9
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....	259	0.0	259		259	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.....	11,683,953	100.0	11,683,027	0	11,683,027	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		101,608
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.....		
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.....	6,408	
8.2	Totals, Part 3, Column 9.....		6,408
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		95,200
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		95,200

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		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).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
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.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		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).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		8,591,677
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		5,161,533
3.	Accrual of discount.....		910
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....	22,125	
4.3	Part 2, Section 2, Column 13.....	814,432	
4.4	Part 4, Column 11.....	254,770	1,091,326
5.	Total gain (loss) on disposals, Part 4, Column 19.....		163,120
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		4,884,206
7.	Deduct amortization of premium.....		47,748
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).....		10,076,612
12.	Deduct total nonadmitted amounts.....		926
13.	Statement value at end of current period (Line 11 minus Line 12).....		10,075,686

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.....	399,676	401,938	399,497	400,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	399,676	401,938	399,497	400,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	.....	.....	.....	.....
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	.....	.....	.....	.....
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	.....	.....	.....	.....
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	2,134,591	2,141,131	2,180,131	2,105,000
	9. Canada.....	50,756	51,001	52,795	50,000
	10. Other Countries.....	154,435	153,899	154,435	150,000
	11. Totals.....	2,339,782	2,346,031	2,387,361	2,305,000
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	2,739,458	2,747,968	2,786,858	2,705,000
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	769,792	772,630	748,107	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	25,480	25,480	25,040	
	17. Totals.....	795,272	798,110	773,147	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	795,272	798,110	773,147	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,723,031	5,723,031	5,168,070	
	21. Canada.....	131,200	131,200	157,698	
	22. Other Countries.....	686,725	686,725	643,164	
	23. Totals.....	6,540,956	6,540,956	5,968,932	
Parent, Subsidiaries and Affiliates	24. Totals.....	926	926	5,000	
	25. Total Common Stocks.....	6,541,882	6,541,882	5,973,932	
	26. Total Stocks.....	7,337,154	7,339,992	6,747,080	
	27. Total Bonds and Stocks.....	10,076,612	10,087,961	9,533,938	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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.....	199,963	199,713				XXX	399,676	14.6	399,882	9.9	399,676	
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.....	199,963	199,713	0	0	0	XXX	399,676	14.6	399,882	9.9	399,676	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.....						XXX	0	0.0		0.0		
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.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....						XXX	0	0.0		0.0		
5.2 NAIC 2.....						XXX	0	0.0		0.0		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

9015

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

901S

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)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	729,715	452,539				.XXX.	1,182,254	43.2	1,540,897	38.2	1,182,254	
6.2 NAIC 2.....	518,961	638,566				.XXX.	1,157,527	42.3	2,097,939	51.9	1,157,527	
6.3 NAIC 3.....						.XXX.	0	0.0		0.0		
6.4 NAIC 4.....						.XXX.	0	0.0		0.0		
6.5 NAIC 5.....						.XXX.	0	0.0		0.0		
6.6 NAIC 6.....						.XXX.	0	0.0		0.0		
6.7 Totals.....	1,248,676	1,091,106	0	0	0	.XXX.	2,339,782	85.4	3,638,837	90.1	2,339,782	0
7. Hybrid Securities												
7.1 NAIC 1.....						.XXX.	0	0.0		0.0		
7.2 NAIC 2.....						.XXX.	0	0.0		0.0		
7.3 NAIC 3.....						.XXX.	0	0.0		0.0		
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.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	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

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).....929,678	652,253	0	0	0	0	1,581,930	57.7	XXX.....	XXX.....	1,581,930	0
11.2 NAIC 2.....	(d).....518,961	638,566	0	0	0	0	1,157,527	42.3	XXX.....	XXX.....	1,157,527	0
11.3 NAIC 3.....	(d)......0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.4 NAIC 4.....	(d)......0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.5 NAIC 5.....	(d)......0	0	0	0	0	0	(c)......0	0.0	XXX.....	XXX.....	0	0
11.6 NAIC 6.....	(d)......0	0	0	0	0	0	(c)......0	0.0	XXX.....	XXX.....	0	0
11.7 Totals.....	1,448,639	1,290,819	0	0	0	0	(b).....2,739,458	100.0	XXX.....	XXX.....	2,739,458	0
11.8 Line 11.7 as a % of Col. 7.....	52.9	47.1	0.0	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	835,170	1,105,610	.....	.....	.....	.....	.....XXX.....	XXX.....	1,940,780	48.1	1,940,780	.....
12.2 NAIC 2.....	815,419	1,282,520	.....	.....	.....	.....	.....XXX.....	XXX.....	2,097,939	51.9	2,097,939	.....
12.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....XXX.....	XXX.....	0	0.0	.....	.....
12.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....XXX.....	XXX.....	0	0.0	.....	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX.....	XXX.....	(c)......0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX.....	XXX.....	(c)......0	0.0	.....	.....
12.7 Totals.....	1,650,588	2,388,130	0	0	0	0	XXX.....	XXX.....	(b).....4,038,719	100.0	4,038,719	0
12.8 Line 12.7 as a % of Col. 9.....	40.9	59.1	0.0	0.0	0.0	0.0	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	929,678	652,253	.....	.....	.....	.....	.....1,581,930	57.7	1,940,780	48.1	1,581,930	XXX.....
13.2 NAIC 2.....	518,961	638,566	.....	.....	.....	.....	.....1,157,527	42.3	2,097,939	51.9	1,157,527	XXX.....
13.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	0	XXX.....
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	0	XXX.....
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	0	XXX.....
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	0	XXX.....
13.7 Totals.....	1,448,639	1,290,819	0	0	0	0	2,739,458	100.0	4,038,719	100.0	2,739,458	XXX.....
13.8 Line 13.7 as a % of Col. 7.....	52.9	47.1	0.0	0.0	0.0	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.....	52.9	47.1	0.0	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX.....	0
14.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX.....	0
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX.....	0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX.....	0
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX.....	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX.....	0
14.7 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
14.8 Line 14.7 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0

(a) Includes \$.0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes \$.0 current year of bonds with 5GI designations, \$.0 prior year of bonds with 5GI designations and \$.0 current year, \$.0 prior year of bonds with 6* designations. "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.....	199,963	199,713				.XXX.	399,676	14.6	399,882	9.9	399,676	
1.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
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.....	199,963	199,713	.0	.0	.0	.XXX.	399,676	14.6	399,882	9.9	399,676	.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.....						.XXX.	.0	.0.0		.0.0		
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	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....						.XXX.	.0	.0.0		.0.0		
5.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
5.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
5.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
5.05 Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	1,248,676	1,091,106				.XXX.	2,339,782	85.4	3,638,837	90.1	2,339,782	
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.....						.XXX.	.0	.0.0		.0.0		
6.05 Totals.....	1,248,676	1,091,106	.0	.0	.0	.XXX.	2,339,782	85.4	3,638,837	90.1	2,339,782	.0
7. Hybrid Securities												
7.01 Issuer Obligations.....						.XXX.	.0	.0.0		.0.0		
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.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.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

801S

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.....	1,448,639.....	1,290,819.....	0	0	0	XXX.....	2,739,458.....	100.0.....	XXX.....	XXX.....	2,739,458.....	0
11.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	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.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
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.....	1,448,639.....	1,290,819.....	0	0	0	0	2,739,458.....	100.0.....	XXX.....	XXX.....	2,739,458.....	0
11.09 Line 11.08 as a % of Col. 7.....	52.9.....	47.1.....	0.0	0.0	0.0	0.0	100.0.....	XXX.....	XXX.....	XXX.....	100.0.....	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	1,650,588.....	2,388,130.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	4,038,719.....	100.0.....	4,038,719.....	.....
12.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.05 SVO Identified Funds.....	XXX.....	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.....	1,650,588.....	2,388,130.....	0	0	0	XXX.....	XXX.....	XXX.....	4,038,719.....	100.0.....	4,038,719.....	0
12.09 Line 12.08 as a % of Col. 9.....	40.9.....	59.1.....	0.0	0.0	0.0	0.0	XXX.....	XXX.....	100.0.....	XXX.....	100.0.....	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	1,448,639.....	1,290,819.....	.....	.....	.....	XXX.....	2,739,458.....	100.0.....	4,038,719.....	100.0.....	2,739,458.....	XXX.....
13.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	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.....	1,448,639.....	1,290,819.....	0	0	0	0	2,739,458.....	100.0.....	4,038,719.....	100.0.....	2,739,458.....	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	52.9.....	47.1.....	0.0	0.0	0.0	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.....	52.9.....	47.1.....	0.0	0.0	0.0	0.0	100.0.....	XXX.....	XXX.....	XXX.....	100.0.....	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
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.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
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.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
14.09 Line 14.08 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	0				
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	0				
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).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....		
3.2	Section 2, Column 19.....		0
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		
7.	Amortization:		
7.1	Section 1, Column 19.....		
7.2	Section 2, Column 21.....		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....		
8.2	Section 2, Column 23.....		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....		
9.2	Section 2, Column 20.....		0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		0
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		0

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....		
3.14	Section 1, Column 18, prior year.....	0	0
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....		
3.22	Section 1, Column 17, prior year.....		0
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....		
3.24	Section 1, Column 19, prior year plus.....		
3.25	SSAP No. 108 Adjustments.....	0	0
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....		
4.23	SSAP No. 108 Adjustments.....		0
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		0

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....			0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX.....		XXX.....		XXX.....		XXX.....		XXX.....	0
4. Less: Closed or Disposed of Transactions.....									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX.....		XXX.....		XXX.....		XXX.....		XXX.....	0
7. Ending inventory.....	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....

2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....

3. Total (Line 1 plus Line 2).....

4. Part D, Section 1, Column 5.....

5. Part D, Section 1, Column 6.....

6. Total (Line 3 minus Line 4 minus Line 5).....

00

NONE

Fair Value Check

7. Part A, Section 1, Column 16.....

8. Part B, Section 1, Column 13.....

9. Total (Line 7 plus Line 8).....

10. Part D, Section 1, Column 8.....

11. Part D, Section 1, Column 9.....

12. Total (Line 9 minus Line 10 minus Line 11).....

0

Potential Exposure Check

13. Part A, Section 1, Column 21.....

14. Part B, Section 1, Column 20.....

15. Part D, Section 1, Column 11.....

16. Total (Line 13 plus Line 14 minus Line 15).....

0

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.....	816,957		816,957	
2. Cost of cash equivalents acquired.....	7,729		7,729	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	0			
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).....	824,686	0	824,686	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	824,686	0	824,686	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 Occupied by the Reporting Entity - Administrative																
50' X 80' 1-Story Brick Building.....		Lima.....	OH.....	01/01/1975.	01/01/2015.	293,778	.....	.....95,200	313,500	6,408	.....	.....	.....(6,408)	.....	.....15,000	21,152
0299999. Properties Occupied by the Reporting Entity - Administrative.....						293,778	0	95,200	313,500	6,408	0	0	(6,408)	0	15,000	21,152
0399999. Total - Properties Occupied by the Reporting Entity.....						293,778	0	95,200	313,500	6,408	0	0	(6,408)	0	15,000	21,152
0699999. Totals.....						293,778	0	95,200	313,500	6,408	0	0	(6,408)	0	15,000	21,152

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

NONE

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

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.

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

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

NONE

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

NONE

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

NONE

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC 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
U.S. Government - Issuer Obligations																							
912828	Y4	6	U.S. Treasury Note.....	SD..	..	.....	.....1	99,938	...100.563	100,563	100,000	99,982	.....	.....31	.....	.....	.....2.625	2.656	JJ.....	1,094	2,625	07/31/2018.	07/31/2020.
912828	4Y	3	U.S. Treasury Note.....	SD..	..	.....	.....1	99,942	...100.625	100,625	100,000	99,981	.....	.....29	.....	.....	.....2.625	2.655	FA.....	875	2,625	08/31/2018.	08/31/2020.
912828	5X	4	U.S. Treasury Note.....	SD..	..	.....	.....1	99,806	...100.906	100,906	100,000	99,895	.....	.....88	.....	.....	.....2.500	2.599	JJ.....	1,042	1,250	01/31/2019.	01/31/2021.
912828	YT	1	U.S. Treasury Note.....	SD..	..	.....	.....1	99,811	...99.844	99,844	100,000	99,819	.....	.....8	.....	.....	.....1.500	1.597	MN.....	250	.....	11/30/2019.	11/30/2021.
0199999.		U.S. Government - Issuer Obligations.....						399,497	XXX	401,938	400,000	399,676	0	156	0	0	XXX	XXX	XXX	3,260	6,500	XXX	XXX
0599999.		Total - U.S. Government.....						399,497	XXX	401,938	400,000	399,676	0	156	0	0	XXX	XXX	XXX	3,260	6,500	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00440E	AT	4	ACE INA Holdings GTD Sr Note.....				1	1FE	49,593	...100.361	50,181	50,000	49,879	.....	.....159	.....	.....2.300	2.625	MS.....	185	1,150	03/15/2018.	11/03/2020.
00846U	AH	2	Agilent Technologies Inc Sr Note.....				1	2FE	51,658	...102.306	51,153	50,000	50,890	.....	.....(360)	.....	.....3.200	2.435	AO.....	400	1,600	11/16/2017.	10/01/2022.
032095	AE	1	Amphenol Corp Sr Note.....				1	2FE	51,489	...101.327	50,664	50,000	50,640	.....	.....(398)	.....	.....3.125	2.317	MS.....	460	1,563	11/16/2017.	09/15/2021.
036752	AE	3	Anthem Inc Note.....				2	2FE	49,993	...100.460	50,230	50,000	49,998	.....	.....3	.....	.....2.500	2.509	MN.....	139	1,250	02/18/2015.	11/21/2020.
053332	AL	6	Autozone Inc Sr Note.....				1	2FE	52,804	...101.151	50,576	50,000	50,622	.....	.....(1,016)	.....	.....4.000	1.943	MN.....	256	2,000	11/16/2017.	11/15/2020.
06051G	DZ	9	Bank America Corp Med Term.....				1	1FE	52,636	...103.903	51,952	50,000	52,189	.....	.....(447)	.....	.....5.875	1.465	JJ.....	1,436	.....	10/17/2019.	06/01/2019.
06406H	DF	3	Bank Of New York Med Term Sr Note.....				1	1FE	49,663	...100.501	50,251	50,000	49,894	.....	.....129	.....	.....2.450	2.713	MN.....	116	1,225	03/15/2018.	11/27/2020.
09062X	AC	7	Biogen Inc Sr Note.....				1	1FE	25,770	...100.745	25,186	25,000	25,166	.....	.....(236)	.....	.....2.900	1.944	MS.....	213	725	06/15/2017.	09/15/2020.
099724	AG	1	Borgwarner Ins Sr Note.....				2	2FE	52,866	...101.595	50,798	50,000	50,747	.....	.....(1,076)	.....	.....4.625	2.437	MS.....	681	2,313	01/18/2018.	09/15/2020.
125509	BN	8	Cigna Corp Note.....				1	2FE	26,797	...101.668	25,417	25,000	25,426	.....	.....(615)	.....	.....4.375	1.884	JD.....	49	1,094	10/19/2017.	12/15/2020.
126650	CJ	7	CVS Health Corp Sr Note.....				1	2FE	25,570	...100.292	25,073	25,000	25,099	.....	.....(213)	.....	.....2.800	1.941	JJ.....	313	700	10/19/2017.	07/20/2020.
134429	AY	5	Campbell Soup Co Note.....				1	2FE	50,297	...101.206	50,603	50,000	50,163	.....	.....(63)	.....	.....2.500	2.366	FA.....	517	1,250	11/16/2017.	08/02/2022.
143658	BA	9	Carnival Corp GTD Sr Note.....				1	1FE	52,321	...101.507	50,754	50,000	50,658	.....	.....(846)	.....	.....3.950	2.230	AO.....	417	1,975	01/18/2018.	10/15/2020.
151020	AQ	7	Celgene Corp Sr Note.....				1	2FE	50,900	...100.463	50,232	50,000	50,203	.....	.....(327)	.....	.....2.875	2.212	FA.....	543	1,438	11/16/2017.	08/15/2020.
172967	KB	6	Citigroup Inc Note.....				2	2FE	25,559	...100.554	25,139	25,000	25,143	.....	.....(175)	.....	.....2.650	1.940	AO.....	120	663	08/17/2017.	10/26/2020.
189054	AS	8	Clorox Co Sr Note.....				2	2FE	51,746	...103.341	51,671	50,000	50,866	.....	.....(468)	.....	.....3.800	2.816	MN.....	243	1,900	03/15/2018.	11/15/2021.
209111	EZ	2	Consolidated Edison Co NY Inc.....				1	1FE	52,805	...101.154	50,577	50,000	50,519	.....	.....(1,160)	.....	.....4.450	2.109	JD.....	99	2,225	01/18/2018.	06/15/2020.
216871	AE	3	Cooper US Inc Sr Note.....				1	2FE	51,677	...101.334	50,667	50,000	50,455	.....	.....(649)	.....	.....3.875	2.554	JD.....	86	1,938	02/15/2018.	10/07/2493.
219023	AF	5	Corn Products International Inc Note.....				2	2FE	51,987	...102.064	51,032	50,000	50,668	.....	.....(809)	.....	.....4.625	2.967	MN.....	385	2,313	05/17/2018.	11/01/2020.
24422E	TB	5	John Deere Cap Corp.....				1	1FE	25,585	...100.397	25,099	25,000	25,125	.....	.....(180)	.....	.....2.450	1.722	MS.....	187	613	06/15/2017.	09/11/2020.
278642	AH	6	EBAY Inc Note.....				1	2FE	50,924	...101.201	50,601	50,000	50,806	.....	.....(117)	.....	.....2.875	1.705	FA.....	599	.....	10/17/2019.	08/01/2019.
278865	AL	4	Ecolab Inc Note.....				1	1FE	43,186	...104.718	41,887	40,000	41,491	.....	.....(790)	.....	.....4.350	2.289	JD.....	111	1,740	11/16/2017.	12/08/2021.
29364W	AR	9	Entergy LA LLC First Mtg.....				1	1FE	51,954	...102.696	51,348	50,000	51,079	.....	.....(410)	.....	.....3.300	2.427	JD.....	138	1,650	11/16/2017.	12/01/2022.
30161M	AR	4	Exelon Generation Co LLC Sr Note.....				1	2FE	51,730	...102.630	51,315	50,000	51,576	.....	.....(154)	.....	.....3.400	1.844	MS.....	501	.....	10/17/2019.	03/15/2022.
38141G	GS	7	Goldman Sachs Group Inc Sr Note.....				1	1FE	54,229	...107.340	53,670	50,000	53,837	.....	.....(392)	.....	.....5.750	1.801	JJ.....	1,254	.....	10/17/2019.	01/24/2022.
404280	AK	5	HSBC Hldgs PLC Sr Note.....		C		1	1FE	52,509	...103.713	51,857	50,000	52,154	.....	.....(355)	.....	.....5.100	1.575	AO.....	609	.....	10/17/2019.	04/05/2021.
406216	AH	4	Haliburton Co Deb.....				2	2FE	58,436	...107.093	53,547	50,000	53,016	.....	.....(2,831)	.....	.....8.750	2.913	FA.....	1,653	4,375	02/15/2018.	02/15/2021.
45866F	AC	8	Intercontinental Exchange Sr.....				1	1FE	25,763	...100.658	25,165	25,000	25,203	.....	.....(244)	.....	.....2.750	1.758	JD.....	57	688	09/21/2017.	12/01/2020.
46132F	AA	8	Invesco Fin PLC Sr Note.....		C		1	1FE	51,620	...102.820	51,410	50,000	50,931	.....	.....(323)	.....	.....3.125	2.433	MN.....	135	1,563	11/16/2017.	11/30/2022.
46625H	HS	2	JPMorgan Chase & Co Note.....				1	1FE	26,849	...101.387	25,347	25,000	25,332	.....	.....(609)	.....	.....4.400	1.938	JJ.....	455	1,100	07/20/2017.	11/30/2022.
49326E	EF	6	Keycorp Med Term Sr Note.....				1	2FE	51,095	...100.676	50,338	50,000	50,272	.....	.....(386)	.....	.....2.900	2.117	MS.....	427	1,450	11/16/2017.	09/15/2020.
50075N	BA	1	Kraft Foods Inc Note.....				2	2FE	52,684	...100.330	50,165	50,000	50,152	.....	.....(1,395)	.....	.....5.375	2.577	FA.....	1,053	2,688	03/15/2018.	02/10/2020.
512807	AR	9	LAM Research Corp Note.....				1	2FE	50,589	...101.079	50,540	50,000	50,242	.....	.....(177)	.....	.....2.800	2.434	JD.....	62	1,400	01/01/2018.	06/15/2021.

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates						
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22					
CUSIP Identification		Description			Code	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					
548661	CW	5	Lowes Companies Inc Note.....			.....	..	.....2FE	51,586	...102.427	51,214	50,000	51,440	.....	.....(146)	.....	.....	.....3.120	1.649	AO.....	329	.....	10/17/2019.	04/15/2022.					
56501R	AB	2	Manulife Financial Corp Sr Note.....			.....	A	1FE	52,795	...102.002	51,001	50,000	50,756	.....	.....(1,079)	.....	.....	.....4.900	2.701	MS.....	721	2,450	02/15/2018.	09/17/2020.					
58013M	EX	8	McDonalds Corp Med Term Note.....			.....	..	.....2FE	50,082	...100.698	50,349	50,000	50,028	.....	.....(33)	.....	.....	.....2.750	2.682	JD.....	84	1,375	05/17/2018.	12/09/2020.					
582839	AJ	5	Mead Johnson Nutrition Co Sr.....			.....	..	.....1FE	25,922	...100.894	25,224	25,000	25,235	.....	.....(300)	.....	.....	.....3.000	1.784	MN.....	96	750	09/21/2017.	11/15/2020.					
637432	NF	8	National Rural Utils Corp.....			.....	..	.....1FE	25,362	...100.363	25,091	25,000	25,082	.....	.....(110)	.....	.....	.....2.300	1.856	MN.....	96	575	06/15/2017.	11/01/2020.					
655664	AP	5	Nordstrom Inc Note.....			.....	..	.....2FE	26,320	...102.636	25,659	25,000	25,501	.....	.....(331)	.....	.....	.....4.000	2.622	AO.....	211	1,000	07/20/2017.	10/15/2021.					
67066G	AD	6	Nvidia Corp Note.....			.....	..	.....1FE	49,119	...100.503	50,252	50,000	49,588	.....	.....251	.....	.....	.....2.200	2.725	MS.....	321	1,100	02/15/2018.	09/16/2021					
67103H	AB	3	O'Reilly Automotive Inc Sr Note.....			.....	..	.....2FE	53,898	...103.681	51,841	50,000	51,550	.....	.....(1,093)	.....	.....	.....4.625	2.365	MS.....	681	2,313	11/16/2017.	09/15/2021.					
682134	AC	5	Omnicom Group Inc Cap Fin Sr Note.....			.....	..	.....2FE	16,033	...101.358	15,204	15,000	15,223	.....	.....(363)	.....	.....	.....4.450	6.321	FA.....	420	890	10/19/2017.	08/15/2020.					
747525	AD	5	Qualcomm Inc Note.....			.....	..	.....1FE	50,035	...100.117	50,059	50,000	50,006	.....	.....(15)	.....	.....	.....2.250	2.220	MN.....	128	1,125	01/18/2018.	05/20/2020.					
751212	AB	7	Ralph Lauren Corp Sr Note.....			.....	..	.....1FE	49,961	...100.389	50,195	50,000	49,989	.....	.....17	.....	.....	.....2.625	2.660	FA.....	496	1,313	05/17/2018.	08/18/2020.					
761713	BE	5	Reynolds American Inc Sr Note.....			.....	..	.....2FE	25,889	...100.463	25,116	25,000	25,139	.....	.....(314)	.....	.....	.....3.250	1.984	JD.....	43	813	08/17/2017.	06/12/2020.					
78355H	KM	0	Ryder System Inc Unsecd Meduim Term Note.....			.....	..	.....2FE	51,243	...101.523	50,762	50,000	51,142	.....	.....(101)	.....	.....	.....2.875	1.846	JD.....	120	755	10/17/2019.	06/01/2022.					
808513	AD	7	Charles Schwab Corp Sr Note.....			.....	..	.....1FE	52,022	...101.561	50,781	50,000	50,509	.....	.....(927)	.....	.....	.....4.450	2.570	JJ.....	983	2,225	05/17/2018.	07/22/2020.					
863667	AM	3	Stryker Corp Note.....			.....	..	.....1FE	49,787	...100.854	50,427	50,000	49,920	.....	.....71	.....	.....	.....2.625	2.771	MS.....	386	1,313	03/15/2018.	03/15/2021.					
871829	AX	5	Sysco Corp Sr Note.....			.....	..	.....2FE	25,602	...100.422	25,106	25,000	25,131	.....	.....(197)	.....	.....	.....2.600	1.801	FA.....	163	650	08/17/2017.	10/01/2020.					
892331	AB	5	Toyota Motor Corp Sr Note.....			.....	C	1FE	51,530	...102.082	51,041	50,000	51,350	.....	.....(180)	.....	.....	.....3.183	1.391	JJ.....	712	.....	10/17/2019.	07/20/2021.					
92826C	AB	8	VISA Inc Sr Note.....			.....	..	.....1FE	25,439	...100.374	25,094	25,000	25,112	.....	.....(128)	.....	.....	.....2.200	1.679	JD.....	41	550	06/15/2017.	12/14/2020.					
941063	AQ	2	Waste Management Inc Sr Note.....			.....	..	.....2FE	52,057	...102.468	51,234	50,000	50,734	.....	.....(811)	.....	.....	.....4.600	2.936	MS.....	767	2,300	05/17/2018.	11/18/2019.					
94974B	GR	5	Wells Fargo & Co Med Term Note.....			.....	..	.....1FE	25,561	...100.625	25,156	25,000	25,154	.....	.....(165)	.....	.....	.....2.550	1.877	JD.....	43	638	07/20/2017.	12/07/2020.					
95709T	AD	2	Westar Energy Inc First Mtg.....			.....	..	.....1FE	53,845	...101.585	50,793	50,000	50,753	.....	.....(1,435)	.....	.....	.....5.100	2.198	JJ.....	1,176	2,550	11/16/2017.	07/15/2020.					
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								2,387,361	XXX	2,346,031	2,305,000	2,339,782	0	(24,317)	0	0	XXX	XXX	XXX	21,914	69,266	XXX	XXX					
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....								2,387,361	XXX	2,346,031	2,305,000	2,339,782	0	(24,317)	0	0	XXX	XXX	XXX	21,914	69,266	XXX	XXX					
Totals																													
7699999.	Total - Issuer Obligations.....								2,786,858	XXX	2,747,968	2,705,000	2,739,458	0	(24,161)	0	0	XXX	XXX	XXX	25,174	75,766	XXX	XXX					
8399999.	Grand Total - Bonds.....								2,786,858	XXX	2,747,968	2,705,000	2,739,458	0	(24,161)	0	0	XXX	XXX	XXX	25,174	75,766	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					
	CUSIP Identification			Description			Code	gn	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 Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																									
020002	81	2	Allstate Corp Dep SHS.....	.....	...	2,000,000	25.00	25.320	50,640	25.320	50,640	50,333	442	.....	.....	.....	307	.....	.....	.....	.....	307	.....	2FE.....	11/21/2019.
020002	83	8	Allstate Corp Dep SHS.....	.....	...	1,000,000	25.00	26.140	26,140	26.140	26,140	25,606	319	237	.....	.....	534	.....	.....	.....	.....	534	.....	2FE.....	08/15/2019.
03939A	20	6	Arch Capital Group LTD.....	.....	C	1,000,000	25.00	25.480	25,480	25.480	25,480	25,040	328	328	.....	.....	440	.....	.....	.....	.....	440	.....	2FE.....	08/15/2019.
06055H	20	2	Bank of America Corp Dep SHS.....	.....	...	2,000,000	25.00	27.080	54,160	27.080	54,160	51,851	.....	625	.....	.....	2,310	.....	.....	.....	.....	2,310	.....	2FE.....	10/15/2019.
29364D	10	0	Entergy Arkansas LLC.....	.....	...	2,000,000	25.00	26.030	52,060	26.030	52,060	50,109	.....	1,828	.....	.....	1,951	.....	.....	.....	.....	1,951	.....	1FE.....	04/18/2019.
313747	70	1	Federal Realty Investment TR.....	.....	...	2,000,000	25.00	25.740	51,480	25.740	51,480	49,585	625	1,250	.....	.....	1,895	.....	.....	.....	.....	1,895	.....	2FE.....	05/16/2019.
33616C	81	1	First Republic Bank Dep SHS.....	.....	...	1,000,000	25.00	26.370	26,370	26.370	26,370	25,835	.....	641	.....	.....	536	.....	.....	.....	.....	536	.....	2FE.....	08/15/2019.
48128B	62	2	JPMorgan Chase & Co Dep SHS.....	.....	...	2,000,000	25.00	25.750	51,500	25.750	51,500	50,672	.....	.....	.....	.....	828	.....	.....	.....	.....	828	.....	2FE.....	11/21/2019.
49446R	71	1	Kimco Realty Corp.....	.....	...	2,000,000	25.00	25.900	51,800	25.900	51,800	47,697	656	1,313	.....	.....	4,103	.....	.....	.....	.....	4,103	.....	2FE.....	05/16/2019.
637417	87	4	National Retail Properties Inc.....	.....	...	2,000,000	25.00	25.430	50,860	25.430	50,860	49,441	.....	1,950	.....	.....	1,419	.....	.....	.....	.....	1,419	.....	2FE.....	04/18/2019.
65339K	80	3	Nextera Energy Cap Hldgs.....	.....	...	2,000,000	25.00	25.560	51,120	25.560	51,120	49,824	.....	1,281	.....	.....	1,296	.....	.....	.....	.....	1,296	.....	2FE.....	05/16/2019.
665859	85	6	Northern Trust Corp Dep SHS.....	.....	...	2,000,000	25.00	26.130	52,260	26.130	52,260	50,583	.....	.....	.....	.....	1,677	.....	.....	.....	.....	1,677	.....	2FE.....	11/21/2019.
69360J	55	2	PS Business Parks Inc CA Dep SHS.....	.....	...	2,000,000	25.00	24.790	49,580	24.790	49,580	50,105	.....	386	.....	.....	(525)	.....	.....	.....	.....	(525)	.....	2FE.....	11/21/2019.
74460W	59	4	Public Storage Dep SHS.....	.....	...	2,000,000	25.00	25.690	51,380	25.690	51,380	50,606	.....	.....	.....	.....	774	.....	.....	.....	.....	774	.....	2FE.....	11/21/2019.
74460W	71	9	Public Storage Dep SHS.....	.....	...	2,000,000	25.00	25.480	50,960	25.480	50,960	48,632	.....	1,838	.....	.....	2,328	.....	.....	.....	.....	2,328	.....	2FE.....	04/18/2019.
860630	60	7	Stifel Finl Corp .....	.....	...	2,000,000	25.00	25.620	51,240	25.620	51,240	48,988	650	1,300	.....	.....	2,252	.....	.....	.....	.....	2,252	.....	2FE.....	04/18/2019.
929042	82	8	Vornado Realty Trust.....	.....	...	2,000,000	25.00	24.121	48,242	25.540	51,080	48,242	656	1,313	.....	.....	.....	.....	.....	.....	.....	0	.....	3FE.....	05/16/2019.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....									795,272	XXX	798,110	773,147	3,676	14,289	0	22,125	0	0	22,125	0	0	22,125	0	XXX	XXX
8999999. Total - Preferred Stocks.....									795,272	XXX	798,110	773,147	3,676	14,289	0	22,125	0	0	22,125	0	0	22,125	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		
CUSIP Identification	Description			Code	Flag	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

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

00206R	10	2	A T & T Inc.....			2,000.000	78,160	39,080	78,160	72,500		4,080		21,080		21,080	10/19/2017	
00206R	10	2	A T & T Inc.....			2,000.000	78,160	39,080	78,160	61,504		3,060		16,656		16,656	01/17/2019	
00206R	10	2	A T & T Inc.....			1,000.000	39,080	39,080	39,080	32,669		1,020		6,411		6,411	06/18/2019	
011659	10	9	Alaska Air Group, Inc.....			1,000.000	67,750	67,750	67,750	76,240		1,400		6,900		6,900	12/21/2017	
011659	10	9	Alaska Air Group, Inc.....			1,000.000	67,750	67,750	67,750	66,053		1,400		6,900		6,900	02/15/2018	
023135	10	6	Amazon.com, Inc.....			100.000	184,784	184,784	184,784	180,066		4,718		4,718		4,718	10/17/2019	
00165C	10	4	AMC Entertainment Hldgs Inc.....			2,000.000	14,480	7,240	14,480	18,576		400		(4,096)		(4,096)	10/17/2019	
026874	78	4	American International Group Inc.....			1,000.000	51,330	51,330	51,330	55,295		1,280		11,920		11,920	03/15/2018	
031162	10	0	Amgen Inc.....			500.000	120,535	241,070	120,535	89,834		2,175		30,701		30,701	04/18/2019	
037833	10	0	Apple Inc.....			500.000	146,825	293,650	146,825	96,743		770		50,083		50,083	05/16/2019	
037612	30	6	Appolo Global Mgmt LLC.....			2,000.000	95,420	47,710	95,420	53,214		2,666		47,714		47,714	07/20/2017	
04010L	10	3	Ares Capital Corp.....			3,000.000	55,950	18,650	55,950	55,591		5,040		9,210		9,210	02/20/2014	
046353	10	8	Astrazeneca PLC.....	C		1,000.000	49,860	49,860	49,860	40,702		440		9,158		9,158	07/18/2019	
084670	70	2	Berkshire Hathaway Inc Class B.....			1,000.000	226,500	226,500	226,500	174,636				22,320		22,320	03/16/2017	
097023	10	5	Boeing Co.....			300.000	97,728	325,760	97,728	100,243				(2,515)		(2,515)	12/19/2019	
055622	10	4	BP PLC.....	C		1,000.000	37,740	37,740	37,740	41,744		2,440		(180)		(180)	02/19/2015	
055622	10	4	BP PLC.....	C		1,000.000	37,740	37,740	37,740	35,493		2,440		(180)		(180)	10/15/2015	
055622	10	4	BP PLC.....	C		1,000.000	37,740	37,740	37,740	39,112		2,440		(180)		(180)	11/16/2017	
110122	10	8	Bristol Myers Squibb Company.....			2,000.000	128,380	64,190	128,380	92,400		820		35,980		35,980	08/15/2019	
11135F	10	1	Broadcom Inc.....			500.000	158,010	316,020	158,010	143,782		1,325		14,228		14,228	07/18/2019	
G16258	10	8	Brookfield Renewable Partners.....	C		2,000.000	93,260	46,630	93,260	63,892		2,773		42,624		42,624	02/15/2018	
G16962	10	5	Bunge Limited.....	C		1,000.000	57,550	57,550	57,550	51,809		2,000		5,742		5,742	01/17/2019	
127055	10	1	Cabot Corp.....			2,000.000	95,040	47,520	95,040	106,613		2,760		9,160		9,160	10/18/2018	
149123	10	1	Caterpillar Inc.....			1,000.000	147,680	147,680	147,680	115,706		1,030		31,974		31,974	08/15/2019	
17275R	10	2	Cisco Systems Inc.....			1,000.000	47,960	47,960	47,960	57,410	350	350		(9,450)		(9,450)	07/18/2019	
17275R	10	2	Cisco Systems Inc.....			1,000.000	47,960	47,960	47,960	49,636	350	350		(1,676)		(1,676)	09/19/2019	
192446	10	2	Cognizant Tech Solutions Corp.....			1,000.000	62,020	62,020	62,020	76,677		800		(1,460)		(1,460)	01/18/2018	
20030N	10	1	Comcast Corp.....			2,000.000	89,940	44,970	89,940	75,638	420	1,640		21,840		21,840	09/21/2017	
219350	10	5	Corning Inc.....			2,000.000	58,220	29,110	58,220	59,086		400		(866)		(866)	10/17/2019	
22052L	10	4	Corteva Inc.....			666.000	19,687	29,560	19,687	17,962		173		1,725		1,725	05/31/2019	
126650	10	0	CVS Health Corp.....			2,000.000	148,580	74,290	148,580	133,006		4,000		17,540		17,540	05/17/2018	
235825	20	5	Dana Inc.....			3,000.000	54,600	18,200	54,600	55,227		600		(627)		(627)	07/18/2019	
237194	10	5	Darden Restaurants Inc.....			1,000.000	109,010	109,010	109,010	114,551				(5,541)		(5,541)	11/21/2019	
247361	70	2	Delta Airlines Inc.....			2,000.000	116,960	58,480	116,960	92,921		3,010		17,160		17,160	02/19/2015	
25746U	10	9	Dominion Energy Inc.....			1,000.000	82,820	82,820	82,820	83,388		918		(568)		(568)	11/21/2019	
260557	10	3	Dow Inc.....			666.000	36,450	54,730	36,450	38,092		1,399		(1,642)		(1,642)	04/02/2019	
260557	10	3	Dow Inc.....			1,334.000	73,010	54,730	73,010	77,421		2,801		(4,411)		(4,411)	04/18/2019	
29273R	10	9	Energy Transfer LP.....			1,920.000	24,634	12,830	24,634	45,887		2,342		(730)		(730)	10/15/2015	
29273R	10	9	Energy Transfer LP.....			1,920.000	24,634	12,830	24,634	25,220		2,342		(730)		(730)	03/16/2018	
293792	10	7	Enterprise Products Partners LTD.....			2,000.000	56,320	28,160	56,320	66,440		3,510		7,140		7,140	02/19/2015	
293792	10	7	Enterprise Products Partners LTD.....			2,000.000	56,320	28,160	56,320	52,740		3,510		7,140		7,140	04/19/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.1

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	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
337318	10	9	First Trust Equity Income Fund.....		.....	..	5,000.000	86,250	17.250	86,250	52,305		5,700		21,650		21,650		07/15/2010	
458140	10	0	Intel Corp.....		.....	..	1,000.000	59,850	59.850	59,850	45,341		1,260		12,920		12,920		10/18/2018	
458140	10	0	Intel Corp.....		.....	..	1,000.000	59,850	59.850	59,850	47,975		630		11,875		11,875		06/18/2019	
459200	10	1	International Business Machines Inc.....		.....	..	1,000.000	134,040	134.040	134,040	134,551				(511)		(511)		11/21/2019	
460146	10	3	International Paper Company.....		.....	..	2,000.000	92,100	46.050	92,100	85,451		4,025		11,380		11,380		10/18/2018	
G51502	10	5	Johnson Controls International.....		.....	C	2,000.000	81,420	40.710	81,420	72,459	520	2,080		22,120		22,120		11/16/2017	
478160	10	4	Johnson & Johnson.....		.....	..	1,000.000	145,870	145.870	145,870	131,407		950		14,463		14,463		09/19/2019	
487836	10	8	Kellogg Co.....		.....	..	2,000.000	138,320	69.160	138,320	140,555		4,520		24,300		24,300		10/18/2018	
489170	10	0	Kennametal Inc.....		.....	..	1,000.000	36,890	36.890	36,890	39,639		800		3,610		3,610		09/21/2017	
493267	10	8	Keycorp.....		.....	..	4,000.000	80,960	20.240	80,960	78,846		2,840		21,840		21,840		04/19/2018	
482480	10	0	Kia Corp.....		.....	..	500.000	89,085	178.170	89,085	80,734				8,351		8,351		11/21/2019	
501044	10	1	Kroger Company.....		.....	..	2,000.000	57,980	28.990	57,980	59,097		1,200		2,980		2,980		03/16/2017	
501044	10	1	Kroger Company.....		.....	..	1,000.000	28,990	28.990	28,990	30,255		600		1,490		1,490		04/20/2017	
517834	10	7	Las Vegas Sands Corp.....		.....	..	1,000.000	69,040	69.040	69,040	64,599		1,540		4,441		4,441		07/18/2019	
517834	10	7	Las Vegas Sands Corp.....		.....	..	1,000.000	69,040	69.040	69,040	61,040		770		8,000		8,000		11/21/2019	
G5960L	10	3	Medtronic PLC.....		.....	C	1,000.000	113,450	113.450	113,450	80,532	540	2,080		22,490		22,490		09/21/2017	
G5960L	10	3	Medtronic PLC.....		.....	C	500.000	56,725	113.450	56,725	49,310	270	540		7,415		7,415		06/18/2019	
594918	10	4	Microsoft Corp.....		.....	..	500.000	78,850	157.700	78,850	64,969		485		13,882		13,882		05/16/2019	
594918	10	4	Microsoft Corp.....		.....	..	500.000	78,850	157.700	78,850	70,813		255		8,037		8,037		09/19/2019	
552953	10	1	MGM Resorts Intl.....		.....	..	2,000.000	66,540	33.270	66,540	67,913		1,040		18,020		18,020		07/20/2017	
62989*	10	5	NAMICO Insurance Company, Inc.....		.....	..	100.000	31,712	317.120	31,712	5,000				(24)		(24)		04/07/1987	
654106	10	3	Nike Inc.....		.....	..	1,000.000	101,310	101.310	101,310	87,496	245	220		13,814		13,814		07/18/2019	
66987V	10	9	Novartis AG.....		.....	C	1,000.000	94,690	94.690	94,690	94,211				479		479		07/18/2019	
684060	10	6	Orange Spons ADR.....		.....	C	2,000.000	29,180	14.590	29,180	31,089		425		(1,909)		(1,909)		09/19/2019	
690768	40	3	Owens-Illinois Inc.....		.....	..	2,000.000	23,800	11.900	23,800	19,643		100		4,157		4,157		10/17/2019	
690768	40	3	Owens-Illinois Inc.....		.....	..	2,000.000	23,800	11.900	23,800	23,291				509		509		12/19/2019	
717081	10	3	Pfizer Inc.....		.....	..	1,000.000	39,180	39.180	39,180	33,514		1,440		(4,470)		(4,470)		04/21/2016	
718172	10	9	Philip Morris Intl.....		.....	..	1,000.000	85,090	85.090	85,090	80,043	1,170	4,590		18,330		18,330		06/21/2018	
744320	10	2	Prudential Financial Inc.....		.....	..	1,000.000	93,740	93.740	93,740	90,776		4,000		2,964		2,964		01/17/2019	
747525	10	3	Qualcomm Inc.....		.....	..	1,000.000	88,230	88.230	88,230	74,719		1,240		13,511		13,511		07/18/2019	
747525	10	3	Qualcomm Inc.....		.....	..	1,000.000	88,230	88.230	88,230	79,254		620		8,976		8,976		09/19/2019	
85571B	10	5	Starwood Property Trust.....		.....	..	3,000.000	74,580	24.860	74,580	62,613	1,440	5,760		15,450		15,450		06/16/2016	
867224	10	7	Suncor Energy Inc.....		.....	A	2,000.000	65,600	32.800	65,600	73,602		2,154		9,660		9,660		09/19/2013	
867224	10	7	Suncor Energy Inc.....		.....	A	2,000.000	65,600	32.800	65,600	84,096		2,154		9,660		9,660		05/17/2018	
89832Q	10	9	Truist Financial Corp.....		.....	..	1,295.000	72,934	56.320	72,934	57,693				15,242		15,242		12/09/2019	
876030	10	7	Tapestry Inc.....		.....	..	2,000.000	53,940	26.970	53,940	51,983		675		1,957		1,957		11/21/2019	
87911J	10	3	Tekla Healthcare Investors.....		.....	..	3,000.000	62,640	20.880	62,640	58,268		2,700		4,372		4,372		04/18/2019	
880349	10	5	Tenneco Inc.....		.....	..	2,000.000	26,200	13.100	26,200	26,060				140		140		10/17/2019	
880349	10	5	Tenneco Inc.....		.....	..	2,000.000	26,200	13.100	26,200	27,931				(1,731)		(1,731)		12/19/2019	
88870R	10	2	Tivity Health Inc.....		.....	..	214.000	4,354	20.345	4,354	4,156				198		198		03/11/2019	
872540	10	9	TJX Cos Inc.....		.....	..	1,000.000	61,060	61.060	61,060	55,806		460		5,254		5,254		07/18/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification				Code	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
92857W 30 8	Vodafone Group PLC.....	.....	C			2,000,000	38,660	19.330	38,660	52,499		1,979		100		100		11/17/2016.	
92857W 30 8	Vodafone Group PLC.....	.....	C			2,000,000	38,660	19.330	38,660	32,458				6,202		6,202		06/18/2019.	
92857W 30 8	Vodafone Group PLC.....	.....	C			2,000,000	38,660	19.330	38,660	40,105				(1,445)		(1,445)		09/19/2019.	
254687 10 6	Walt Disney Co.....	.....				1,000,000	144,630	144.630	144,630	133,534	880			11,096		11,096		09/19/2019.	
95040Q 10 4	Welltower Inc.....	.....				1,000,000	81,780	81.780	81,780	79,681				2,099		2,099		12/19/2019.	
96145D 10 5	Westrock Co.....	.....				2,000,000	85,820	42.910	85,820	65,902		930		19,918		19,918		08/15/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							6,540,956	XXX	6,540,956	5,968,932	6,185	130,667	0	814,432	0	814,432	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																			
47738# 10 6	Ohio Insurance Services.....	.....				500,000	926	1.852	926	5,000						0		10/08/1964.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....							926	XXX	926	5,000	0	0	0	0	0	0	0	XXX	XXX
9799999. Total - Common Stock.....							6,541,882	XXX	6,541,882	5,973,932	6,185	130,667	0	814,432	0	814,432	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							7,337,154	XXX	7,339,992	6,747,080	9,861	144,956	0	836,557	0	836,557	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	5X	4	U.S. Treasury Note.....		01/31/2019.....	Fifth-Third Bank.....		99,806	100,000	
912828	YT	1	U.S. Treasury Note.....		11/30/2019.....	Fifth-Third Bank.....		99,811	100,000	
0599999. Total - Bonds - U.S. Government.....								199,617	200,000	0
Bonds - Industrial and Miscellaneous										
06051G	EE	5	Bank of America Corp Sr Note.....		10/17/2019.....	Ameriprise Financial Services, Inc.....		52,636	50,000	865
30161M	AR	4	Exelon Generation Co LLC Sr Note.....		10/17/2019.....	Ameriprise Financial Services, Inc.....		51,730	50,000	170
278642	AK	9	EBAY Inc Note.....		10/17/2019.....	Ameriprise Financial Services, Inc.....		50,924	50,000	319
38141G	GS	7	Goldman Sachs Group Inc Sr Note.....		10/17/2019.....	Ameriprise Financial Services, Inc.....		54,229	50,000	695
404280	AK	5	HSBC Hldgs PLC Sr Note.....	C.....	10/17/2019.....	Ameriprise Financial Services, Inc.....		52,509	50,000	113
548661	CW	5	Lowes Cos Inc Note.....		10/17/2019.....	Ameriprise Financial Services, Inc.....		51,586	50,000	26
78355H	KM	0	Ryder Sys Inc Medium Term Note.....		10/17/2019.....	Ameriprise Financial Services, Inc.....		51,243	50,000	595
892331	AB	5	Toyota Motor Corp Sr Note.....	C.....	10/17/2019.....	Ameriprise Financial Services, Inc.....		51,530	50,000	402
3899999. Total - Bonds - Industrial and Miscellaneous.....								416,386	400,000	3,186
8399997. Total - Bonds - Part 3.....								616,002	600,000	3,186
8399999. Total - Bonds.....								616,002	600,000	3,186
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred										
29364D	10	0	Entergy Arkansas LLC.....		04/18/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	50,109	25.00	
637417	87	4	National Retail Properties Inc.....		04/18/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	49,441	25.00	
74460W	71	9	Public Storage Dep SHS.....		04/18/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	48,632	25.00	
860630	60	7	Stifel Finl Corp.....		04/18/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	48,988	25.00	
313747	70	1	Federal Realty Investment TR.....		05/16/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	49,585	25.00	
49446R	71	1	Kimco Realty Corp.....		05/16/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	47,697	25.00	
65339K	80	3	Nextera Energy Cap Hldgs.....		05/16/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	49,824	25.00	
929042	82	8	Vornado Realty Trust.....		05/16/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	48,242	25.00	
020002	83	8	Allstate Corp Dep SHS.....		08/15/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	25,606	25.00	
03939A	20	6	Arch Capital Group LTD.....	C.....	08/15/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	25,040	25.00	
33616C	81	1	First Republic Bank Dep SHS.....		08/15/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	25,835	25.00	
06055H	20	2	Bank of America Corp Dep SHS.....		10/17/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	51,851	25.00	
020002	81	2	Allstate Corp Dep SHS.....		11/21/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	50,333	25.00	
48128B	62	2	JPMorgan Chase & Co Dep SHS.....		11/21/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	50,672	25.00	
665859	85	6	Northern Trust Corp Dep SHS.....		11/21/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	50,583	25.00	
69360J	55	2	PS Business Parks Inc CA Dep SHS.....		11/21/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	50,105	25.00	
74460W	59	4	Public Storage Dep SHS.....		11/21/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	50,606	25.00	
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....								773,147	XXX	0
8999997. Total - Preferred Stocks - Part 3.....								773,147	XXX	0
8999998. Total - Preferred Stocks - Summary Item from Part 5.....								25,621	XXX	
8999999. Total - Preferred Stocks.....								798,768	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded										
00206R	10	2	A T & T Inc.....		01/17/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	61,504	XXX	
G16962	10	5	Bunge Limited.....	C.....	01/17/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	51,809	XXX	
744320	10	2	Prudential Financial Inc.....		01/17/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	90,776	XXX	
88870R	10	2	Tivity Health Inc.....		03/11/2019.....	Tivity - Merge with Nutrisystem.....	214.000	4,156	XXX	
260557	10	3	Dow Inc.....		04/02/2019.....	Dow Inc/DowDupont Inc Split.....	666.000	35,631	XXX	
031162	10	0	Amgen Inc.....		04/18/2019.....	Ameriprise Financial Services, Inc.....	500.000	89,834	XXX	
260557	10	3	Dow Inc.....		04/18/2019.....	Ameriprise Financial Services, Inc.....	1,334.000	77,421	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
87911J 10 3	Tekla Healthcare Investors.....		04/18/2019.....	Ameriprise Financial Services, Inc.....	3,000.000	58,268	XXX	
037833 10 0	Apple Inc.....		05/16/2019.....	Ameriprise Financial Services, Inc.....	500.000	96,743	XXX	
594918 10 4	Microsoft Corp.....		05/16/2019.....	Ameriprise Financial Services, Inc.....	500.000	64,969	XXX	
22052L 10 4	Corteva Inc.....		05/31/2019.....	Corteva Inc/DowDupont Inc Split.....	666.000	17,962	XXX	
00206R 10 2	A T & T Inc.....		06/18/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	32,669	XXX	
458140 10 0	Intel Corp.....		06/18/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	47,975	XXX	
G5960L 10 3	Medtronic PLC.....	C.....	06/18/2019.....	Ameriprise Financial Services, Inc.....	500.000	49,310	XXX	
92857W 30 8	Vodafone Group PLC.....	C.....	06/18/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	32,458	XXX	
046353 10 8	Astrazeneca PLC.....	C.....	07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	40,702	XXX	
11135F 10 1	Broadcom Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	500.000	143,782	XXX	
17275R 10 2	Cisco Systems Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	57,410	XXX	
235825 20 5	Dana Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	3,000.000	55,227	XXX	
517834 10 7	Las Vegas Sands Corp.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	64,599	XXX	
654106 10 3	Nike Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	87,496	XXX	
66987V 10 9	Novartis AG.....	C.....	07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	94,211	XXX	
747525 10 3	Qualcomm Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	74,719	XXX	
872540 10 9	TJX Cos Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	55,806	XXX	
110122 10 8	Bristol Myers Squibb Company.....		08/15/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	92,400	XXX	
149123 10 1	Caterpillar Inc.....		08/15/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	115,706	XXX	
96145D 10 5	Westrock Co.....		08/15/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	65,902	XXX	
17275R 10 2	Cisco Systems Inc.....		09/19/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	49,636	XXX	
478160 10 4	Johnson & Johnson.....		09/19/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	131,407	XXX	
594918 10 4	Microsoft Corp.....		09/19/2019.....	Ameriprise Financial Services, Inc.....	500.000	70,813	XXX	
684060 10 6	Orange Spons ADR.....	C.....	09/19/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	31,089	XXX	
747525 10 3	Qualcomm Inc.....		09/19/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	79,254	XXX	
92857W 30 8	Vodafone Group PLC.....	C.....	09/19/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	40,105	XXX	
00165C 10 4	AMC Entertainment Hldgs Inc.....		10/17/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	18,576	XXX	
023135 10 6	Amazon.com Inc.....		10/17/2019.....	Ameriprise Financial Services, Inc.....	100.000	180,066	XXX	
219350 10 5	Corning Inc.....		10/17/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	59,086	XXX	
690768 40 3	Owens-Illinois Inc.....		10/17/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	19,643	XXX	
880349 10 5	Tenneco Inc.....		10/17/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	26,060	XXX	
254687 10 6	Walt Disney Co.....		10/17/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	133,534	XXX	
237194 10 5	Darden Restaurants Inc.....		11/21/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	114,551	XXX	
25746U 10 9	Dominion Energy Inc.....		11/21/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	83,388	XXX	
459200 10 1	International Business Machines Inc.....		11/21/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	134,551	XXX	
482480 10 0	Kia Corp.....		11/21/2019.....	Ameriprise Financial Services, Inc.....	500.000	80,734	XXX	
517834 10 7	Las Vegas Sands Corp.....		11/21/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	61,040	XXX	
876030 10 7	Tapestry Inc.....		11/21/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	51,983	XXX	
89832Q 10 9	Truist Financial Corp.....		12/09/2019.....	Truist Financial Corp/Suntrust Bank Merger.....	1,295.000	57,693	XXX	
097023 10 5	Boeing Co.....		12/19/2019.....	Ameriprise Financial Services, Inc.....	300.000	100,243	XXX	
690768 40 3	Owens-Illinois Inc.....		12/19/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	23,291	XXX	
880349 10 5	Tenneco Inc.....		12/19/2019.....	Ameriprise Financial Services, Inc.....	2,000.000	27,931	XXX	
95040Q 10 4	Welltower Inc.....		12/19/2019.....	Ameriprise Financial Services, Inc.....	1,000.000	79,681	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						3,413,800	XXX	0
9799997. Total - Common Stocks - Part 3.....						3,413,800	XXX	0

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
9799998.	Total - Common Stocks - Summary Item from Part 5.....					332,962	XXX	
9799999.	Total - Common Stocks.....					3,746,762	XXX	0
9899999.	Total - Preferred and Common Stocks.....					4,545,530	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					5,161,533	XXX	3,186

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																																					
912828	V5	6	U.S. Treasury Note.....	..	01/31/2019.	Matured.....			100,000	100,000	99,833	99,993	.....	.....7	.....	.....7	.....	.....100,000	.....	.....	.....0	563	01/31/2019.														
912828	3H	1	U.S. Treasury Note.....	..	11/30/2019.	Matured.....			100,000	100,000	99,971	99,987	.....	.....13	.....	.....13	.....	.....100,000	.....	.....	.....0	1,750	11/30/2019.														
0599999. Total - Bonds - U.S. Government.....																																					
Bonds - Industrial and Miscellaneous																																					
893526	8Y	2	Transcanada Pipeline LTD Sr.....	A	01/15/2019.	Matured.....			25,000	25,000	27,804	25,049	.....	.....(49)	.....	.....(49)	.....	.....25,000	.....	.....	.....0	891	01/15/2019.														
842587	CL	9	Southern Co Sr Note Ser B.....	..	02/25/2019.	Called.....			25,000	25,000	25,577	25,120	.....	.....(32)	.....	.....(32)	.....	.....25,088	.....	.....(88)	(88)	260	09/01/2019.														
65535H	AG	4	Nomura Hldngs Inc Gbl Med.....	C	03/19/2019.	Matured.....			25,000	25,000	25,507	25,064	.....	.....(64)	.....	.....(64)	.....	.....25,000	.....	.....	.....0	344	03/19/2019.														
91159H	HH	6	U S Bancorp Med Term Note.....	..	03/24/2019.	Matured.....			25,000	25,000	25,725	25,064	.....	.....(64)	.....	.....(64)	.....	.....25,000	.....	.....	.....0	229	03/24/2019.														
00206R	CY	6	AT&T Inc Global Note.....	..	03/27/2019.	Called.....			25,594	25,000	27,096	25,930	.....	.....(183)	.....	.....(183)	.....	.....25,747	.....	.....(153)	(153)	693	03/15/2020.														
92343V	BC	7	Verizon Communications Inc Note.....	..	03/29/2019.	Called.....			14,305	14,000	14,462	14,344	.....	.....(30)	.....	.....(30)	.....	.....14,315	.....	.....(10)	(10)	201	11/01/2021.														
485134	BL	3	Kansas City Pwr & Light Co Mtg.....	..	04/01/2019.	Matured.....			25,000	25,000	27,345	25,327	.....	.....(327)	.....	.....(327)	.....	.....25,000	.....	.....	.....0	894	04/01/2019.														
92343V	BC	7	Verizon Communications Inc Note.....	..	05/06/2019.	Called.....			36,806	36,000	37,187	36,886	.....	.....(109)	.....	.....(109)	.....	.....36,777	.....	.....29	29	648	11/01/2021.														
13645R	AJ	3	Canadian Pacific Railway Co Note.....	C	05/15/2019.	Matured.....			50,000	50,000	53,428	51,323	.....	.....(1,323)	.....	.....(1,323)	.....	.....50,000	.....	.....	.....0	1,813	05/15/2019.														
020002	AX	9	Allstate Corp Sr Note.....	..	05/16/2019.	Matured.....			50,000	50,000	54,175	50,998	.....	.....(998)	.....	.....(998)	.....	.....50,000	.....	.....	.....0	1,863	05/16/2019.														
031162	BU	3	Amgen Inc Sr Note.....	..	05/22/2019.	Matured.....			25,000	25,000	25,384	25,066	.....	.....(66)	.....	.....(66)	.....	.....25,000	.....	.....	.....0	275	05/22/2019.														
06051G	DZ	9	Bank America Corp Med Term.....	..	06/01/2019.	Matured.....			25,000	25,000	28,852	25,570	.....	.....(570)	.....	.....(570)	.....	.....25,000	.....	.....	.....0	953	06/01/2019.														
26875P	AD	3	EOG Resources Inc Sr Note.....	..	06/01/2019.	Matured.....			25,000	25,000	26,681	25,420	.....	.....(420)	.....	.....(420)	.....	.....25,000	.....	.....	.....0	703	06/01/2019.														
30219G	AH	1	Express Scripts Hldngs Co.....	..	06/15/2019.	Matured.....			25,000	25,000	25,297	25,067	.....	.....(67)	.....	.....(67)	.....	.....25,000	.....	.....	.....0	281	06/15/2019.														
61166W	AS	0	Monsanto Co Sr Note.....	..	07/15/2019.	Matured.....			25,000	25,000	25,495	25,096	.....	.....(96)	.....	.....(96)	.....	.....25,000	.....	.....	.....0	531	07/15/2019.														
61746B	DR	4	Morgan Stanley Sr Note.....	..	07/23/2019.	Matured.....			25,000	25,000	25,360	25,104	.....	.....(104)	.....	.....(104)	.....	.....25,000	.....	.....	.....0	594	07/23/2019.														
682134	AC	5	Omnicom Group Inc Cap Fin Sr Note.....	..	08/01/2019.	Partial Call.....			10,225	10,000	10,689	10,390	.....	.....(142)	.....	.....(142)	.....	.....10,249	.....	.....(24)	(24)	205	08/15/2020.														
278642	AH	6	EBAY Inc Note.....	..	08/01/2019.	Matured.....			25,000	25,000	25,253	25,048	.....	.....(48)	.....	.....(48)	.....	.....25,000	.....	.....	.....0	550	08/01/2019.														
36962G	4D	3	General Electric Cap Corp Note.....	..	08/07/2019.	Matured.....			50,000	50,000	52,350	50,994	.....	.....(994)	.....	.....(994)	.....	.....50,000	.....	.....	.....0	3,000	08/07/2019.														
0258M0	DP	1	American Express Cr Med Term.....	..	08/15/2019.	Matured.....			25,000	25,000	25,644	25,140	.....	.....(140)	.....	.....(140)	.....	.....25,000	.....	.....	.....0	563	08/15/2019.														
084423	AL	6	Berkley Wr Corp Sr Note.....	..	08/15/2019.	Matured.....			30,000	30,000	31,888	30,730	.....	.....(730)	.....	.....(730)	.....	.....30,000	.....	.....	.....0	1,845	08/15/2019.														
78355H	JX	8	Ryder Sys Inc Med Term Note.....	..	09/03/2019.	Matured.....			25,000	25,000	25,414	25,163	.....	.....(163)	.....	.....(163)	.....	.....25,000	.....	.....	.....0	616	09/03/2019.														
571748	AW	2	Marsh & McLennan Cos Sr Note.....	..	09/10/2019.	Matured.....			50,000	50,000	50,033	50,014	.....	.....(14)	.....	.....(14)	.....	.....50,000	.....	.....	.....0	1,175	09/10/2019.														
80283L	AH	6	Santander UK PLC Note.....	C	09/10/2019.	Matured.....			50,000	50,000	50,109	50,054	.....	.....(54)	.....	.....(54)	.....	.....50,000	.....	.....	.....0	1,175	09/10/2019.														
65339K	AL	4	Nextera Energy Cap GTD Deb.....	..	09/15/2019.	Matured.....			50,000	50,000	50,527	50,187	.....	.....(187)	.....	.....(187)	.....	.....50,000	.....	.....	.....0	1,200	09/15/2019.														
046353	AF	5	Astrazenaca PLC Note.....	C	09/18/2019.	Matured.....			25,000	25,000	25,187	25,059	.....	.....(59)	.....	.....(59)	.....	.....25,000	.....	.....	.....0	488	09/18/2019.														
87236Y	AA	6	TD Ameritrade Hldng Corp Sr Note.....	..	09/18/2019.	Called.....			25,164	25,000	27,254	25,881	.....	.....(686)	.....	.....(686)	.....	.....25,195	.....	.....(31)	(31)	1,116	12/01/2019.														
64110D	AH	7	Netapp Inc Sr Note.....	..	11/16/2019.	Matured.....			50,000	50,000	50,086	50,034	.....	.....(34)	.....	.....(34)	.....	.....50,000	.....	.....	.....0	1,000	09/27/2019.														
02360F	AA	4	Ameren Union Electric Co 1st Mtg.....	..	10/01/2019.	Matured.....			50,000	50,000	52,407	51,097	.....	.....(1,097)	.....	.....(1,097)	.....	.....50,000	.....	.....	.....0	2,550	10/01/2019.														
743674	AX	1	Protective Life Corp Sr Note.....	..	10/15/2019.	Matured.....			25,000	25,000	27,788	26,069	.....	.....(1,069)	.....	.....(1,069)	.....	.....25,000	.....	.....	.....0	1,844	10/15/2019.														
482480	AC	4	Kla-Tencor Corp Sr Note.....	..	10/16/2019.	Matured.....			25,000	25,000	26,391	25,336	.....	.....(336)	.....	.....(336)	.....	.....25,000	.....	.....	.....0	809	11/01/2019.														
53217V	AC	3	Life Techs Corp Sr Note.....	..	10/25/2019.	Called.....			25,346	25,000	27,491	26,116	.....	.....(785)	.....	.....(785)	.....	.....25,331	.....	.....15	15	1,725	11/15/2019.														
035242	AJ	5	Anheuser Busch Inbev Fin Note.....	..	10/29/2019.	Called.....			50,492	50,000	49,661	49,739	.....	.....103	.....	.....103	.....	.....49,842	.....	.....650	650	1,649	02/01/2021.														
054937	AF	4	BB&T Corp Sub Note.....	..	11/01/2019.	Matured.....			25,000	25,000	26,777	25,715	.....	.....(715)	.....	.....(715)	.....	.....25,000	.....	.....	.....0	1,313	11/01/2019.														
254010	AC	5	Dignity Health Txbl BC SER 2014A.....	..	11/01/2019.	Matured.....			25,000	25,000	26,117	25,294	.....	.....(294)	.....	.....(294)	.....	.....25,000	.....	.....	.....0	659	11/01/2019.														
459200	AG	6	IBM Corporation Debentures.....	..	11/01/2019.	Matured.....			25,000	25,000	31,141	26,208	.....	.....(1,208)	.....	.....(1,208)	.....	.....25,000	.....	.....	.....0	2,094	11/01/2019.														
66988A	AB	0	Novant Health Inc Txbl Bond.....	..	11/01/2019.	Matured.....			50,000	50,000	53,391	51,309	.....	.....(1,309)	.....	.....(1,309)	.....	.....50,000	.....	.....	.....0	2,925	11/01/2019.														

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
913017	CF	4	United Techs Corp Note.....	..	11/01/2019.	Matured.....	.....	25,000	25,000	25,035	25,012	.....	.....(12)	.....	.....(12)	.....	25,000	.....	.....	.....0	375	11/01/2019.
685218	AC	3	Orange Sa Note.....	C	11/03/2019.	Matured.....	.....	25,000	25,000	25,024	25,010	.....	.....(10)	.....	.....(10)	.....	25,000	.....	.....	.....0	406	11/03/2019.
023135	AL	0	Amazon Com Inc Note.....	..	11/07/2019.	Matured.....	.....	25,000	25,000	25,609	25,141	.....	.....(141)	.....	.....(141)	.....	25,000	.....	.....	.....0	596	12/05/2019.
85771P	AW	2	Statoil Asa Note.....	C	11/08/2019.	Matured.....	.....	25,000	25,000	25,385	25,154	.....	.....(154)	.....	.....(154)	.....	25,000	.....	.....	.....0	563	11/08/2019.
14149Y	AZ	1	Cardinal Health Inc Note.....	..	11/15/2019.	Matured.....	.....	25,000	25,000	25,520	25,151	.....	.....(151)	.....	.....(151)	.....	25,000	.....	.....	.....0	600	11/15/2019.
171340	AJ	1	Church & Dwight Co Inc Sr Note.....	..	11/15/2019.	Matured.....	.....	25,000	25,000	25,452	25,189	.....	.....(189)	.....	.....(189)	.....	25,000	.....	.....	.....0	561	12/15/2019.
539830	AT	6	Lockheed Martin Corp Note.....	..	11/15/2019.	Matured.....	.....	25,000	25,000	26,527	25,564	.....	.....(564)	.....	.....(564)	.....	25,000	.....	.....	.....0	1,063	11/15/2019.
67019E	AB	3	Nstar Deb.....	..	11/15/2019.	Matured.....	.....	50,000	50,000	52,041	51,010	.....	.....(1,010)	.....	.....(1,010)	.....	50,000	.....	.....	.....0	2,250	11/15/2019.
931427	AA	6	Walgreen Boots Alliance.....	..	11/18/2019.	Matured.....	.....	25,000	25,000	25,354	25,079	.....	.....(79)	.....	.....(79)	.....	25,000	.....	.....	.....0	675	11/18/2019.
12673P	AC	9	CA, Inc Sr Note.....	..	12/01/2019.	Matured.....	.....	50,000	50,000	52,802	51,357	.....	.....(1,357)	.....	.....(1,357)	.....	50,000	.....	.....	.....0	2,688	12/01/2019.
14912L	6F	3	Caterpillar Finl SVCS Med Term.....	..	12/01/2019.	Matured.....	.....	25,000	25,000	25,874	25,247	.....	.....(247)	.....	.....(247)	.....	25,000	.....	.....	.....0	563	12/01/2019.
09247X	AE	1	Blackrock Inc Note.....	..	12/10/2019.	Matured.....	.....	25,000	25,000	27,034	25,810	.....	.....(810)	.....	.....(810)	.....	25,000	.....	.....	.....0	1,250	12/10/2019.
00510R	AC	7	Acuity Brands Lighting GTD Sr.....	..	12/15/2019.	Matured.....	.....	50,000	50,000	53,047	51,641	.....	.....(1,641)	.....	.....(1,641)	.....	50,000	.....	.....	.....0	3,000	12/15/2019.
976656	CC	0	Wisconsin Elec Pwr Deb.....	..	12/15/2019.	Matured.....	.....	25,000	25,000	26,598	25,645	.....	.....(645)	.....	.....(645)	.....	25,000	.....	.....	.....0	1,063	12/15/2019.
219350	AU	9	Coming Inc Note.....	..	12/18/2019.	Called.....	.....	25,389	25,000	26,633	25,872	.....	.....(522)	.....	.....(522)	.....	25,350	.....	39	39	1,426	08/15/2020.
58405U	AG	7	Medco Health Solutions Inc Note.....	..	12/20/2019.	Called.....	.....	50,848	50,000	51,881	51,237	.....	.....(706)	.....	.....(706)	.....	50,531	.....	317	317	2,607	09/15/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							1,669,167	1,665,000	1,740,780	1,691,123	0	(22,698)	0	(22,698)	0	1,668,425	0	742	742	59,354	XXX
8399997.	Total - Bonds - Part 4.....							1,869,167	1,865,000	1,940,583	1,891,103	0	(22,677)	0	(22,677)	0	1,868,425	0	742	742	61,667	XXX
8399999.	Total - Bonds.....							1,869,167	1,865,000	1,940,583	1,891,103	0	(22,677)	0	(22,677)	0	1,868,425	0	742	742	61,667	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5.....							25,000	XXX	25,621	0	.....	.....	.....	.....0	.....	25,621	.....	(621)	(621)	707	XXX
8999999.	Total - Preferred Stocks.....							25,000	XXX	25,621	0	0	0	0	0	0	25,621	0	(621)	(621)	707	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

037612	30	6	Apollo Global Management LLC Class A.....	..	02/28/2019.	Apollo Gbl Mgmnt (ROC).....	.....	691	XXX	691	691	.....	.....	.....	.....0	.....	691	.....	.....	.....0	.....	XXX
67069D	10	8	Nutrisystem Inc.....	..	03/11/2019.	Tivity - Merge with Nutristyem.....	1,000,000	42,908	XXX	33,898	43,880	(9,982)	.....	.....	.....(9,982)	.....	33,898	.....	9,010	9,010	.....	XXX
68389X	10	5	Oracle Corp.....	..	03/21/2019.	Ameriprise Financial Srvc, Inc.....	2,000,000	106,744	XXX	96,086	90,300	5,786	.....	.....	.....5,786	.....	96,086	.....	10,658	10,658	380	XXX
984121	60	8	Xerox Corp.....	..	03/21/2019.	Ameriprise Financial Srvc, Inc.....	1,000,000	32,357	XXX	27,126	19,760	7,366	.....	.....	.....7,366	.....	27,126	.....	5,231	5,231	250	XXX
G16258	10	8	Brookfield Renewable Partners.....	C	04/01/2019.	Brookfield Renew Ptnrs(ROC).....	.....	259	XXX	259	259	.....	.....	.....	.....0	.....	259	.....	.....	.....0	.....	XXX
26078J	10	0	DowDupont Inc.....	..	04/02/2019.	DowDupont/Dow Split.....	.....	35,631	XXX	35,631	35,631	.....	.....	.....	.....0	.....	35,631	.....	.....	.....0	.....	XXX
260557	10	3	Dow Inc.....	..	04/08/2019.	Dow Inc (Cash in Lieu).....	.....	38	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	38	38	.....	XXX
09257W	10	0	Blackstone Mortgage Trust, Inc.....	..	04/18/2019.	Ameriprise Financial Srvc, Inc.....	2,000,000	69,021	XXX	54,879	63,720	(8,841)	.....	.....	.....(8,841)	.....	54,879	.....	14,142	14,142	2,480	XXX
09257W	10	0	Blackstone Mortgage Trust, Inc.....	..	04/18/2019.	Ameriprise Financial Srvc, Inc.....	2,000,000	69,021	XXX	58,170	63,720	(5,550)	.....	.....	.....(5,550)	.....	58,170	.....	10,851	10,851	2,480	XXX
136385	10	1	Canadian Natural Resources LTD.....	A	04/18/2019.	Ameriprise Financial Srvc, Inc.....	2,000,000	62,216	XXX	73,096	48,260	24,836	.....	.....	.....24,836	.....	73,096	(10,880)	(10,880)	(10,880)	897	XXX
36116M	10	6	Futurefuel Corp.....	..	04/18/2019.	Ameriprise Financial Srvc, Inc.....	3,000,000	43,329	XXX	49,206	47,580	1,626	.....	.....	.....1,626	.....	49,206	(5,877)	(5,877)	(5,877)	180	XXX
410345	10	2	Hanesbrands Inc.....	..	04/18/2019.	Ameriprise Financial Srvc, Inc.....	3,000,000	56,634	XXX	61,256	37,590	23,666	.....	.....	.....23,666	.....	61,256	(4,621)	(4,621)	(4,621)	450	XXX
94106L	10	9	Waste Management.....	..	04/18/2019.	Ameriprise Financial Srvc, Inc.....	1,000,000	105,029	XXX	90,405	88,990	1,415	.....	.....	.....1,415	.....	90,405	14,624	14,624	14,624	513	XXX
22282E	10	2	Covanta Holding Corp.....	..	05/16/2019.	Ameriprise Financial Srvc, Inc.....	2,000,000	35,800	XXX	33,762	26,840	6,922	.....	.....	.....6,922	.....	33,762	.....	2,038	2,038	1,000	XXX
22282E	10	2	Covanta Holding Corp.....	..	05/16/2019.	Ameriprise Financial Srvc, Inc.....	2,000,000	35,800	XXX	30,477	26,840	3,637	.....	.....	.....3,637	.....	30,477	.....	5,323	5,323	1,000	XXX
G16252	10	1	Brookfield Infrastructure Partners.....	C	05/16/2019.	Ameriprise Financial Srvc, Inc.....	2,000,000	83,178	XXX	79,308	69,060	10,248	.....	.....	.....10,248	.....	79,308	.....	3,870	3,870	1,944	XXX
G54050	10	2	Lazard LTD.....	C	05/20/2019.	Lazard LTD (ROC).....	.....	308	XXX	308	308	.....	.....	.....	.....0	.....	308	.....	.....	.....0	.....	XXX
037612	30	6	Appolo Global Mgmt LLC.....	..	05/31/2019.	Appolo Global Mgmt LLC (ROC).....	.....	85	XXX	85	85	.....	.....	.....	.....0	.....	85	.....	.....	.....0	.....	XXX
26078J	10	0	DowDupont Inc.....	..	05/31/2019.	Corteva Inc/DowDupont Inc Split.....	.....	17,962	XXX	17,962	17,962	.....	.....	.....	.....0	.....	17,962	.....	.....	.....0	.....	XXX
26078J	10	0	DowDupont Inc.....	..	06/05/2019.	Dupont de Nemrs/DowDupont Split.....	2,000,000	81,521	XXX	81,521	50,906	30,615	.....	.....	.....30,615	.....	81,521	.....	.....	.....0	1,040	XXX

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	
22052L	10 4	Corteva Inc.....	..	06/07/2019.	Corteva Inc (Cash in Lieu).....	.....	.....18	XXX	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....18	18	.....	XXX	
26614N	10 2	DuPont de Nemours.....	..	06/21/2019.	DuPont de Nemours (Cash in Lieu).....	.....	.....50	XXX	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....50	50	.....	XXX	
G16258	10 8	Brookfield Renewable Partners.....	C	06/28/2019.	Brookfield Renew Pttrs(ROC).....	.....	.....259	XXX	.....	.....259	259	.....	.....	.....	.....0	.....	.....259	.....	.....0	.....	.....	XXX	
191216	10 0	Coca-Cola Company.....	..	07/18/2019.	Ameriprise Financial Srvc, Inc.....	2,000.000	103,460	XXX	.....	.....89,540	94,700	(5,160)	.....	.....	.....(5,160)	.....	.....89,540	.....	.....13,920	13,920	1,600	XXX	
37950E	54 9	Global X Superdividend ETF.....	..	07/18/2019.	Ameriprise Financial Srvc, Inc.....	3,000.000	51,288	XXX	.....	.....75,711	51,300	24,411	.....	.....	.....24,411	.....	.....75,711	.....	.....(24,423)	(24,423)	2,824	XXX	
742718	10 9	Proctor & Gamble Co.....	..	07/18/2019.	Ameriprise Financial Srvc, Inc.....	2,000.000	229,004	XXX	.....	.....148,316	183,840	(35,524)	.....	.....	.....(35,524)	.....	.....148,316	.....	.....80,688	80,688	4,418	XXX	
78573L	10 6	Sabra Health Care Reit Inc.....	..	07/18/2019.	Ameriprise Financial Srvc, Inc.....	2,000.000	40,817	XXX	.....	.....65,318	32,960	32,358	.....	.....	.....32,358	.....	.....65,318	.....	.....(24,501)	(24,501)	1,800	XXX	
78573L	10 6	Sabra Health Care Reit Inc.....	..	07/18/2019.	Ameriprise Financial Srvc, Inc.....	2,000.000	40,817	XXX	.....	.....54,528	32,960	21,568	.....	.....	.....21,568	.....	.....54,528	.....	.....(13,711)	(13,711)	1,800	XXX	
806857	10 8	Schlumberger LTD.....	..	07/18/2019.	Ameriprise Financial Srvc, Inc.....	1,000.000	38,101	XXX	.....	.....86,582	36,080	50,502	.....	.....	.....50,502	.....	.....86,582	.....	.....(48,481)	(48,481)	1,500	XXX	
806857	10 8	Schlumberger LTD.....	..	07/18/2019.	Ameriprise Financial Srvc, Inc.....	1,000.000	38,101	XXX	.....	.....67,543	36,080	31,463	.....	.....	.....31,463	.....	.....67,543	.....	.....(29,442)	(29,442)	1,500	XXX	
842587	10 7	Southern Company (The).....	..	07/18/2019.	Ameriprise Financial Srvc, Inc.....	2,000.000	110,726	XXX	.....	.....88,560	87,840	720	.....	.....	.....720	.....	.....88,560	.....	.....22,166	22,166	2,440	XXX	
G54050	10 2	Lazard LTD.....	C	08/19/2019.	Lazard LTD (ROC).....	.....	.....940	XXX	.....	.....940	940	.....	.....	.....	.....0	.....	.....940	.....	.....0	.....	.....	XXX	
037612	30 6	Apollo Global Management LLC Class A.....	..	08/31/2019.	Apollo Gbl Mgmt (ROC).....	.....	.....598	XXX	.....	.....598	598	.....	.....	.....	.....0	.....	.....598	.....	.....0	.....	.....	XXX	
337932	10 7	Firstenergy Corp.....	..	09/19/2019.	Ameriprise Financial Srvc, Inc.....	2,000.000	95,640	XXX	.....	.....62,946	75,100	(12,154)	.....	.....	.....(12,154)	.....	.....62,946	.....	.....32,694	32,694	2,280	XXX	
337932	10 7	Firstenergy Corp.....	..	09/19/2019.	Ameriprise Financial Srvc, Inc.....	2,000.000	95,640	XXX	.....	.....62,966	75,100	(12,134)	.....	.....	.....(12,134)	.....	.....62,966	.....	.....32,675	32,675	2,280	XXX	
713448	10 8	Pepsico Inc.....	..	09/19/2019.	Ameriprise Financial Srvc, Inc.....	1,000.000	134,815	XXX	.....	.....97,820	110,480	(12,660)	.....	.....	.....(12,660)	.....	.....97,820	.....	.....36,996	36,996	3,765	XXX	
95040Q	10 4	Welltower.....	..	09/19/2019.	Ameriprise Financial Srvc, Inc.....	1,000.000	89,105	XXX	.....	.....72,085	69,410	2,675	.....	.....	.....2,675	.....	.....72,085	.....	.....17,020	17,020	2,610	XXX	
95040Q	10 4	Welltower.....	..	09/19/2019.	Ameriprise Financial Srvc, Inc.....	1,000.000	89,105	XXX	.....	.....55,168	69,410	(14,242)	.....	.....	.....(14,242)	.....	.....55,168	.....	.....33,937	33,937	2,610	XXX	
G16258	10 8	Brookfield Renewable Partners.....	C	09/30/2019.	Brookfield Renwble Partners (ROC).....	.....	.....387	XXX	.....	.....387	387	.....	.....	.....	.....0	.....	.....387	.....	.....0	.....	.....	XXX	
26441C	20 4	Duke Energy Corp.....	..	10/17/2019.	Ameriprise Financial Srvc, Inc.....	1,000.000	94,942	XXX	.....	.....77,331	86,300	(8,969)	.....	.....	.....(8,969)	.....	.....77,331	.....	.....17,611	17,611	2,800	XXX	
370334	10 4	General Mills Inc.....	..	10/17/2019.	Ameriprise Financial Srvc, Inc.....	1,000.000	52,356	XXX	.....	.....53,958	38,940	15,018	.....	.....	.....15,018	.....	.....53,958	.....	.....(1,602)	(1,602)	1,960	XXX	
370334	10 4	General Mills Inc.....	..	10/17/2019.	Ameriprise Financial Srvc, Inc.....	1,000.000	52,356	XXX	.....	.....51,633	38,940	12,693	.....	.....	.....12,693	.....	.....51,633	.....	.....723	723	1,960	XXX	
37733W	10 5	Glaxosmithkline PLC.....	C	10/17/2019.	Ameriprise Financial Srvc, Inc.....	2,000.000	84,555	XXX	.....	.....83,040	76,420	6,620	.....	.....	.....6,620	.....	.....83,040	.....	.....1,515	1,515	3,994	XXX	
02209S	10 3	Altria Group Inc.....	..	11/21/2019.	Ameriprise Financial Srvc, Inc.....	2,000.000	96,727	XXX	.....	.....114,360	98,780	15,580	.....	.....	.....15,580	.....	.....114,360	.....	.....(17,633)	(17,633)	6,480	XXX	
16208T	10 2	Chatham Lodging Trust.....	..	11/21/2019.	Ameriprise Financial Srvc, Inc.....	3,000.000	53,140	XXX	.....	.....63,571	53,040	10,531	.....	.....	.....10,531	.....	.....63,571	.....	.....(10,431)	(10,431)	3,630	XXX	
320517	10 5	First Horizon National Corp.....	..	11/21/2019.	Ameriprise Financial Srvc, Inc.....	4,000.000	64,050	XXX	.....	.....74,953	52,640	22,313	.....	.....	.....22,313	.....	.....74,953	.....	.....(10,904)	(10,904)	2,160	XXX	
G54050	10 2	Lazard LTD.....	C	11/21/2019.	Lazard LTD (ROC).....	.....	.....704	XXX	.....	.....704	704	.....	.....	.....	.....0	.....	.....704	.....	.....0	.....	.....	XXX	
G54050	10 2	Lazard LTD.....	C	11/21/2019.	Ameriprise Financial Srvc, Inc.....	2,000.000	74,373	XXX	.....	.....72,883	71,868	1,015	.....	.....	.....1,015	.....	.....72,883	.....	.....1,491	1,491	2,748	XXX	
G81075	10 6	Ship Finance International LTD.....	C	12/19/2019.	Ameriprise Financial Srvc, Inc.....	3,000.000	43,313	XXX	.....	.....47,994	31,590	16,404	.....	.....	.....16,404	.....	.....47,994	.....	.....(4,681)	(4,681)	4,200	XXX	
G16258	10 8	Brookfield Renewable Partners.....	C	12/31/2019.	Brookfield Renwble Partners (ROC).....	.....	.....259	XXX	.....	.....259	259	.....	.....	.....	.....0	.....	.....259	.....	.....0	.....	.....	XXX	
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						2,654,178	XXX		2,494,077	2,239,307	254,770	0	0	254,770	0	2,494,077	0	160,101	160,101	73,973	XXX
9799997.		Total - Common Stocks - Part 4.....						2,654,178	XXX		2,494,077	2,239,307	254,770	0	0	254,770	0	2,494,077	0	160,101	160,101	73,973	XXX
9799998		Total - Common Stocks - Summary Item from Part 5.....						335,860	XXX		332,962					0		332,962		2,898	2,898	4,536	XXX
9799999.		Total - Common Stocks.....						2,990,038	XXX		2,827,039	2,239,307	254,770	0	0	254,770	0	2,827,039	0	162,999	162,999	78,509	XXX
9899999.		Total - Preferred and Common Stocks.....						3,015,038	XXX		2,852,660	2,239,307	254,770	0	0	254,770	0	2,852,660	0	162,378	162,378	79,215	XXX
9999999.		Total - Bonds, Preferred and Common Stocks.....						4,884,206	XXX		4,793,243	4,130,410	254,770	(22,677)	0	232,093	0	4,721,086	0	163,120	163,120	140,882	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
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																					
14309L	20	1		08/15/2019	Ameriprise Financial Services, Inc.....	10/07/2019	Called.....	1,000.000	25,621	25,000	25,621	.....	.....	.....	.....0	.....	.....	.....(621)	(621)	707	.....
8499999.		Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....							25,621	25,000	25,621	0	0	0	0	0	0	(621)	(621)	707	0
8999998.		Total - Preferred Stocks.....							25,621	25,000	25,621	0	0	0	0	0	0	(621)	(621)	707	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
26614N	10	2		06/05/2019	DuPont de Nemours/DowDupont Inc Split	07/18/2019	Ameriprise Financial Srvcs, Inc.....	666.000	81,521	47,218	81,521	.....	.....	.....	.....0	.....	.....	.....(34,304)	(34,304)	.....	.....
703395	10	3		04/18/2019	Ameriprise Financial Srvcs, Inc.....	11/21/2019	Ameriprise Financial Srvcs, Inc.....	3,000.000	64,072	56,388	64,072	.....	.....	.....	.....0	.....	.....	.....(7,684)	(7,684)	1,560	.....
253393	10	2		07/18/2019	Ameriprise Financial Srvcs, Inc.....	11/26/2019	Ameriprise Financial Srvcs, Inc.....	2,000.000	75,503	94,213	75,503	.....	.....	.....	.....0	.....	.....	.....18,710	18,710	550	.....
867914	10	3		01/17/2019	Ameriprise Financial Srvcs, Inc.....	11/09/2019	Truist Financial Corp/Suntrust Merger.....	1,000.000	57,693	57,693	57,693	.....	.....	.....	.....0	.....	.....	.....	.....0	2,120	.....
861012	10	2	C	07/18/2019	Ameriprise Financial Srvcs, Inc.....	12/19/2019	Ameriprise Financial Srvcs, Inc.....	3,000.000	54,173	80,348	54,173	.....	.....	.....	.....0	.....	.....	.....26,175	26,175	306	.....
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							332,962	335,860	332,962	0	0	0	0	0	0	2,898	2,898	4,536	0
9799998.		Total - Common Stocks.....							332,962	335,860	332,962	0	0	0	0	0	0	2,898	2,898	4,536	0
9899999.		Total - Preferred and Common Stocks.....							358,583	360,860	358,583	0	0	0	0	0	0	2,277	2,277	5,243	0
9999999.		Total - Bonds, Preferred and Common Stocks.....							358,583	360,860	358,583	0	0	0	0	0	0	2,277	2,277	5,243	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - Other Affiliates											
47738# 10 6	Ohio Insurance Services Inc.....	.....	.....	.....	.....8biii	NO	.....	.....926	926	500.000	100.0
1799999. Total - Common Stocks - Other Affiliates.....							0	926	926	XXX	XXX
1899999. Total - Common Stocks.....							0	926	926	XXX	XXX
1999999. Total - Preferred and Common Stock.....							0	926	926	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$......0.
2. Total amount of intangible assets nonadmitted \$......0.

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest

NONE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Written Options																								
TOTALS																								

NONE

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year- end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				0	0						

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)

NONE

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

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

NONE

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						
JPMorgan Chase Bank, N.A. - Checking.....	Lima, OH.....	.....	.....	.....	.....337,405	XXX
JPMorgan Chase Bank, N.A. - Savings.....	Lima, OH.....	0.03	3	.....	.....10,412	XXX
Ameriprise Sweep Account.....	Minneapolis, MN.....	.....	.....	.....	.....1,263	XXX
BBVA USA.....	Birmingham, AL.....	.....	.....	.....	.....3,194	XXX
Citibank NA.....	Sioux Falls, SD.....	.....	.....	.....	.....246,270	XXX
Synchrony Bank.....	Draper, UT.....	.....	.....	.....	.....88,553	XXX
0199999. Total - Open Depositories.....	XXX	XXX	3	0	687,097	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	3	0	687,097	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	100	XXX
0599999. Total Cash.....	XXX	XXX	3	0	687,197	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	1,013,042	4. April.....	841,657	7. July.....	1,008,858	10. October.....	685,354
2. February.....	668,556	5. May.....	936,877	8. August.....	687,597	11. November.....	789,819
3. March.....	923,549	6. June.....	1,032,882	9. September.....	1,236,868	12. December.....	687,197

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											
233809	20	1	Fidelity - Treasury Fund - Daily Money Class.....			12/01/2019.....	1.607		100,000		1,607
60934N	67	4	Federated - US Treasury Cash Reserves - Service Shares.....			12/01/2019.....	1.828		300,000		5,485
825252	87	7	Invesco - Government & Agency Port - Private.....			12/01/2019.....	1.820		424,686		7,728
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									824,686	.0	14,820
8899999. Total - Cash Equivalents.....									824,686	.0	14,820

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						
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA						
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA						
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM						
33.	New York.....NY						
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH	O....	Collateral for doing business in IN, MI & OH (Bonds & Cash).....	399,676	401,938		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	399,676	401,938	0	0
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

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58
Cash Flow	5	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Net Investment Income	12	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2K-Fidelity, Surety	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
Five-Year Historical Data	17	Schedule P-Part 2M-International	59
General Interrogatories	15	Schedule P-Part 2N-Reinsurance – Nonproportional Assumed Property	60
Jurat Page	1	Schedule P-Part 2O-Reinsurance – Nonproportional Assumed Liability	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2P-Reinsurance – Nonproportional Assumed Financial Lines	60
Notes To Financial Statements	14	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Overflow Page For Write-ins	100	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Schedule A-Part 1	E01	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 2	E02	Schedule P-Part 2T-Warranty	61
Schedule A-Part 3	E03	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule A-Verification Between Years	SI02	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule B-Part 1	E04	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 2	E05	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Part 3	E06	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule B-Verification Between Years	SI02	Schedule P-Part 3F-Section 1 –Medical Professional Liability-Occurrence	63
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 2	E08	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Part 3	E09	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule D-Part 1	E10	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3M-International	64
Schedule D-Part 3	E13	Schedule P-Part 3N-Reinsurance – Nonproportional Assumed Property	65
Schedule D-Part 4	E14	Schedule P-Part 3O-Reinsurance – Nonproportional Assumed Liability	65
Schedule D-Part 5	E15	Schedule P-Part 3P-Reinsurance – Nonproportional Assumed Financial Lines	65
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Summary By Country	SI04	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule D-Verification Between Years	SI03	Schedule P-Part 3T-Warranty	66
Schedule DA-Part 1	E17	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DB-Part E	E24	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DB-Verification	SI14	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule DL-Part 1	E25	Schedule P-Part 4M-International	69
Schedule DL-Part 2	E26	Schedule P-Part 4N-Reinsurance – Nonproportional Assumed Property	70
Schedule E-Part 1-Cash	E27	Schedule P-Part 4O-Reinsurance – Nonproportional Assumed Liability	70
Schedule E-Part 2-Cash Equivalents	E28	Schedule P-Part 4P-Reinsurance – Nonproportional Assumed Financial Lines	70
Schedule E-Verification Between Years	SI15	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule E-Part 3-Special Deposits	E29	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 1	20	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 2	21	Schedule P-Part 4T-Warranty	71
Schedule F-Part 3	22	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 4	27	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 5	28	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 6	29	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule P-Part 1-Summary	33	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	44	Schedule P-Part 6M-International	86
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6N-Reinsurance – Nonproportional Assumed Property	87
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6O-Reinsurance – Nonproportional Assumed Liability	87
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1M-International	49	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1N-Reinsurance – Nonproportional Assumed Property	50	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1O-Reinsurance – Nonproportional Assumed Liability	51	Schedule P Interrogatories	93
Schedule P-Part 1P-Reinsurance – Nonproportional Assumed Financial Lines	52	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1T-Warranty	56	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Statement of Income	4
Schedule P-Part 2A-Homeowners/Farmowners	57	Summary Investment Schedule	SI01
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58	Underwriting and Investment Exhibit Part 3	11