17639201920100100

ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

HOME AND FARM INSURANCE COMPANY

NAIC Group Code..... 46, 46 (Current Period) (Prior Period) NAIC Company Code..... 17639 Employer's ID Number..... 35-1630739

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... January 29, 1985 Commenced Business..... March 5, 1985

Statutory Home Office	One Heritage Place .. Piqua .. OH .. US .. 45356 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	One Heritage Place .. Piqua .. OH .. US .. 45356 *(Street and Number) (City or Town, State, Country and Zip Code)*	937-778-5000 *(Area Code) (Telephone Number)*
Mail Address	One Heritage Place .. Piqua .. OH .. US .. 45356 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	One Heritage Place .. Piqua .. OH .. US .. 45356 *(Street and Number) (City or Town, State, Country and Zip Code)*	937-778-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Craig Allen Curcio *(Name)*	937-778-5000 *(Area Code) (Telephone Number) (Extension)*
	craig.curcio@buckeye-ins.com *(E-Mail Address)*	937-778-5019 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. John Michael Brooks	President	2. Lisa Lyn Wesner	Secretary
3. Jerry Christopher Collins #	Treasurer	4. Robert Edward Bornhorst	Vice President

OTHER

DIRECTORS OR TRUSTEES

John M. Brooks	Robert W. Clark	J. MacAlpine Smith Jr.	William L. Sweet Jr.
James D. Rogers			

State of........ Ohio
County of..... Miami

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)
John Michael Brooks	Lisa Lyn Wesner	Jerry Christopher Collins
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ______ day of ______ 2020

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	1,491,425	22.7	1,491,425		1,491,425	22.7
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	158,589	2.4	158,589		158,589	2.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	147,439	2.2	147,439		147,439	2.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	1,348,725	20.5	1,348,725		1,348,725	20.5
1.06 Industrial and Miscellaneous	3,326,157	50.6	3,326,157		3,326,157	50.6
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	6,472,335	98.5	6,472,335	0	6,472,335	98.5
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
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		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	0	0.0	0	0	0	0.0
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		0.0			0	0.0
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	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	25,428	0.4	25,428		25,428	0.4
6.02 Cash Equivalents (Schedule E, Part 2)	71,652	1.1	71,652		71,652	1.1
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	97,080	1.5	97,080	0	97,080	1.5
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	0.0
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	6,569,415	100.0	6,569,415	0	6,569,415	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		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		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

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		0
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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,296,923
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,804,092
3.	Accrual of discount		5,256
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		0
5.	Total gain (loss) on disposals, Part 4, Column 19		8,259
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		1,614,590
7.	Deduct amortization of premium		27,609
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)		6,472,331
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		6,472,331

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	1,491,425	1,524,727	1,493,901	1,494,256
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,491,425	1,524,727	1,493,901	1,494,256
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	158,589	161,416	175,000	150,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	147,439	148,034	164,334	145,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	1,348,725	1,358,167	1,364,355	1,323,492
Industrial and Miscellaneous,	8. United States	2,952,177	3,031,848	2,990,410	2,938,381
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	200,560	201,383	201,739	200,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	173,419	178,373	173,047	175,000
	11. Totals	3,326,156	3,411,604	3,365,196	3,313,381
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	6,472,334	6,603,948	6,562,786	6,426,129
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	6,472,334	6,603,948	6,562,786	

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	379,623	535,078	576,500	223		XXX	1,491,424	23.0	1,691,089	26.9	1,491,425	
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	379,623	535,078	576,500	223	0	XXX	1,491,424	23.0	1,691,089	26.9	1,491,425	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		158,589				XXX	158,589	2.5	212,471	3.4	158,589	
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	158,589	0	0	0	XXX	158,589	2.5	212,471	3.4	158,589	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	50,200	97,239				XXX	147,439	2.3	149,953	2.4	147,439	
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	50,200	97,239	0	0	0	XXX	147,439	2.3	149,953	2.4	147,439	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	427,904	562,460	248,081	100,512	9,771	XXX	1,348,728	20.8	1,052,559	16.7	1,348,728	
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	427,904	562,460	248,081	100,512	9,771	XXX	1,348,728	20.8	1,052,559	16.7	1,348,728	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

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	106,270	1,849,424	594,502			XXX	2,550,196	39.4	2,384,987	37.9	2,473,238	76,957
6.2 NAIC 2		406,387	369,573			XXX	775,960	12.0	805,863	12.8	775,961	
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	106,270	2,255,811	964,075	0	0	XXX	3,326,156	51.4	3,190,850	50.7	3,249,199	76,957
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

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) 963,997	3,202,790	1,419,083	100,735	9,771	0	5,696,376	88.0	XXX	XXX	5,619,419	76,957
11.2 NAIC 2	(d) 0	406,387	369,573	0	0	0	775,960	12.0	XXX	XXX	775,961	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	963,997	3,609,177	1,788,656	100,735	9,771	0	(b) 6,472,336	100.0	XXX	XXX	6,395,380	76,957
11.8 Line 11.7 as a % of Col. 7	14.9	55.8	27.6	1.6	0.2	0.0	100.0	XXX	XXX	XXX	98.8	1.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	952,773	3,250,172	1,210,015	65,112	12,987		XXX	XXX	5,491,059	87.2	5,491,059	
12.2 NAIC 2	175,142	386,037	244,684				XXX	XXX	805,863	12.8	805,863	
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	1,127,915	3,636,209	1,454,699	65,112	12,987	0	XXX	XXX	(b) 6,296,922	100.0	6,296,922	0
12.8 Line 12.7 as a % of Col. 9	17.9	57.7	23.1	1.0	0.2	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	963,997	3,125,833	1,419,083	100,735	9,771		5,619,419	86.8	5,491,059	87.2	5,619,419	XXX
13.2 NAIC 2		406,387	369,573				775,960	12.0	805,863	12.8	775,960	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	963,997	3,532,220	1,788,656	100,735	9,771	0	6,395,379	98.8	6,296,922	100.0	6,395,379	XXX
13.8 Line 13.7 as a % of Col. 7	15.1	55.2	28.0	1.6	0.2	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	14.9	54.6	27.6	1.6	0.2	0.0	98.8	XXX	XXX	XXX	98.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1		76,957					76,957	1.2	0	0.0	XXX	76,957
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	76,957	0	0	0	0	76,957	1.2	0	0.0	XXX	76,957
14.8 Line 14.7 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	1.2	0.0	0.0	0.0	0.0	1.2	XXX	XXX	XXX	XXX	1.2

(a) Includes $.....76,957 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

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
1. U.S. Governments												
1.01 Issuer Obligations	375,119	408,493	572,095			XXX	1,355,707	20.9	1,531,021	24.3	1,355,707	
1.02 Residential Mortgage-Backed Securities	4,504	11,223	4,406	223		XXX	20,356	0.3	24,356	0.4	20,355	
1.03 Commercial Mortgage-Backed Securities		115,362				XXX	115,362	1.8	135,712	2.2	115,362	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	379,623	535,078	576,501	223	0	XXX	1,491,425	23.0	1,691,089	26.9	1,491,424	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		158,589				XXX	158,589	2.5	212,471	3.4	158,589	
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	158,589	0	0	0	XXX	158,589	2.5	212,471	3.4	158,589	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	50,200	97,239				XXX	147,439	2.3	149,953	2.4	147,439	
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	50,200	97,239	0	0	0	XXX	147,439	2.3	149,953	2.4	147,439	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	304,432	123,274	27,920			XXX	455,626	7.0	553,145	8.8	455,626	
5.02 Residential Mortgage-Backed Securities	123,472	439,186	220,161	100,512	9,771	XXX	893,102	13.8	499,414	7.9	893,102	
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	427,904	562,460	248,081	100,512	9,771	XXX	1,348,728	20.8	1,052,559	16.7	1,348,728	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations	75,236	1,953,889	963,074			XXX	2,992,199	46.2	3,005,318	47.7	2,915,242	76,957
6.02 Residential Mortgage-Backed Securities	1,035	2,666	1,001			XXX	4,702	0.1	6,692	0.1	4,702	
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	48,847	0.8		
6.04 Other Loan-Backed and Structured Securities	29,999	299,256				XXX	329,255	5.1	129,993	2.1	329,255	
6.05 Totals	106,270	2,255,811	964,075	0	0	XXX	3,326,156	51.4	3,190,850	50.7	3,249,199	76,957
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

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	804,987	2,741,484	1,563,089	0	0	XXX	5,109,560	78.9	XXX	XXX	5,032,603	76,957
11.02 Residential Mortgage-Backed Securities	129,011	453,075	225,568	100,735	9,771	XXX	918,160	14.2	XXX	XXX	918,159	0
11.03 Commercial Mortgage-Backed Securities	0	115,362	0	0	0	XXX	115,362	1.8	XXX	XXX	115,362	0
11.04 Other Loan-Backed and Structured Securities	29,999	299,256	0	0	0	XXX	329,255	5.1	XXX	XXX	329,255	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	963,997	3,609,177	1,788,657	100,735	9,771	0	6,472,337	100.0	XXX	XXX	6,395,379	76,957
11.09 Line 11.08 as a % of Col. 7	14.9	55.8	27.6	1.6	0.2	0.0	100.0	XXX	XXX	XXX	98.8	1.2
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	945,604	3,161,879	1,344,424			XXX	XXX	XXX	5,451,907	86.6	5,451,908	
12.02 Residential Mortgage-Backed Securities	82,313	259,775	110,275	65,112	12,987	XXX	XXX	XXX	530,462	8.4	530,462	
12.03 Commercial Mortgage-Backed Securities		184,559				XXX	XXX	XXX	184,559	2.9	184,559	
12.04 Other Loan-Backed and Structured Securities	99,997	29,996				XXX	XXX	XXX	129,993	2.1	129,993	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	1,127,914	3,636,209	1,454,699	65,112	12,987	0	XXX	XXX	6,296,921	100.0	6,296,922	0
12.09 Line 12.08 as a % of Col. 9	17.9	57.7	23.1	1.0	0.2	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	804,987	2,664,527	1,563,088			XXX	5,032,602	77.8	5,451,908	86.6	5,032,602	XXX
13.02 Residential Mortgage-Backed Securities	129,011	453,075	225,568	100,735	9,771	XXX	918,160	14.2	530,462	8.4	918,160	XXX
13.03 Commercial Mortgage-Backed Securities		115,362				XXX	115,362	1.8	184,559	2.9	115,362	XXX
13.04 Other Loan-Backed and Structured Securities	29,999	299,256				XXX	329,255	5.1	129,993	2.1	329,255	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	963,997	3,532,220	1,788,656	100,735	9,771	0	6,395,379	98.8	6,296,922	100.0	6,395,379	XXX
13.09 Line 13.08 as a % of Col. 7	15.1	55.2	28.0	1.6	0.2	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	14.9	54.6	27.6	1.6	0.2	0.0	98.8	XXX	XXX	XXX	98.8	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		76,957				XXX	76,957	1.2	0	0.0	XXX	76,957
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	76,957	0	0	0	0	76,957	1.2	0	0.0	XXX	76,957
14.09 Line 14.08 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	1.2	0.0	0.0	0.0	0.0	1.2	XXX	XXX	XXX	XXX	1.2

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	125,719		125,719	
2. Cost of cash equivalents acquired	1,410,907		1,410,907	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	1,464,974		1,464,974	
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)	71,652	0	71,652	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	71,652	0	71,652	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
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	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 2A 7	US TREASURY N/B				1	98,945	98.062	98,062	100,000	99,279		102			1.500	1.610	FA	567	1,500	09/02/2016.	08/15/2026.
912828 3J 7	US TREASURY N/B				1	98,863	102.047	102,047	100,000	99,180		156			2.125	2.300	MN	186	2,125	12/13/2017.	11/30/2024.
912828 4S 6	US TREASURY N/B				1	85,299	103.695	88,141	85,000	85,208		(58)			2.750	2.670	MN	204	2,338	05/31/2018.	05/31/2023.
912828 4S 6	US TREASURY N/B	SD			1	100,352	103.695	103,695	100,000	100,245		(68)			2.750	2.670	MN	240	2,750	05/31/2018.	05/31/2023.
912828 4V 9	US TREASURY N/B				1	131,746	107.859	145,610	135,000	132,106		289			2.875	3.160	FA	1,466	3,881	10/03/2018.	08/15/2028.
912828 5T 3	US TREASURY N/B				1	124,980	104.883	131,104	125,000	124,984		4			2.625	2.620	JD	9	3,281	01/30/2019.	12/31/2025.
912828 S7 6	US TREASURY N/B				1	122,163	99.258	124,073	125,000	123,860		705			1.125	1.710	JJ	588	1,406	07/24/2017.	07/31/2021.
912828 VP 2	US TREASURY N/B				1	76,242	100.203	75,152	75,000	75,149		(254)			2.000	1.650	JJ	628	1,500	07/24/2015.	07/31/2020.
912828 W2 2	US TREASURY N/B				1	198,820	99.961	199,922	200,000	199,950		406			1.375	1.580	FA	1,039	2,750	03/06/2017.	02/15/2020.
912828 W6 3	US TREASURY N/B				1	100,285	99.996	99,996	100,000	100,020		(97)			1.625	1.520	MS	482	1,625	03/23/2017.	03/15/2020.
912828 X8 8	US TREASURY N/B				1	142,592	103.734	145,228	140,000	141,976		(244)			2.375	2.160	MN	429	3,325	06/02/2017.	05/15/2027.
912828 XB 1	US TREASURY N/B				1	73,579	102.078	76,559	75,000	73,751		171			2.125	2.450	MN	206	1,594	03/15/2019.	05/15/2025.
0199999. U.S. Government - Issuer Obligations						1,353,866	XXX	1,389,589	1,360,000	1,355,708	0	1,112	0	0	XXX	XXX	XXX	6,044	28,075	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38378T AL 4	GNMA 2013-71 LA			4	1	20,460	101.978	20,319	19,925	20,355		(123)			3.000	2.270	MON	50	598	07/20/2015.	10/20/2042.
0299999. U.S. Government - Residential Mortgage-Backed Securities						20,460	XXX	20,319	19,925	20,355	0	(123)	0	0	XXX	XXX	XXX	50	598	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38376G ZU 7	GNMA 2011-9 C			4,5	1	24,969	100.631	24,117	23,965	24,223		(162)			3.499	2.410	MON	70	840	06/23/2015.	09/16/2041.
38378B RW 1	GNMA 2012-44 AD			4	1	42,510	99.812	40,290	40,366	40,592		(145)			2.483	1.680	MON	84	1,002	10/16/2012.	04/16/2041.
38378B RX 9	GNMA 2012-44 B			4	1	52,094	100.829	50,415	50,000	50,547		(126)			2.954	2.430	MON	123	1,477	02/21/2013.	08/16/2043.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						119,573	XXX	114,822	114,331	115,362	0	(433)	0	0	XXX	XXX	XXX	277	3,319	XXX	XXX
0599999. Total - U.S. Government						1,493,899	XXX	1,524,730	1,494,256	1,491,425	0	556	0	0	XXX	XXX	XXX	6,371	31,992	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
574192 5B 2	MARYLAND ST				1FE	55,395	102.855	51,428	50,000	51,201		(1,007)			4.200	2.100	MS	700	2,100	09/03/2015.	03/01/2021.
574193 MC 9	MARYLAND ST			2	1FE	60,212	113.796	56,898	50,000	54,798		(1,273)			5.000	2.200	FA	1,042	2,500	07/17/2015.	08/01/2024.
60412A DX 8	MINNESOTA ST				1FE	59,393	106.180	53,090	50,000	52,590		(1,601)			5.000	1.670	FA	1,042	2,500	08/05/2015.	08/01/2021.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						175,000	XXX	161,416	150,000	158,589	0	(3,881)	0	0	XXX	XXX	XXX	2,784	7,100	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						175,000	XXX	161,416	150,000	158,589	0	(3,881)	0	0	XXX	XXX	XXX	2,784	7,100	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
235218 J8 8	DALLAS TX				1FE	61,015	104.532	52,266	50,000	52,239		(1,324)			5.078	2.280	FA	959	2,539	11/19/2012.	02/15/2022.
442331 SN 5	HOUSTON TX				1FE	58,319	100.408	50,204	50,000	50,200		(1,190)			4.361	1.930	MS	727	2,181	10/01/2012.	03/01/2020.
76541V KG 1	RICHMOND VA				1FE	45,000	101.254	45,564	45,000	45,000					2.599	2.590	JJ	539	1,170	06/14/2012.	07/15/2021.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						164,334	XXX	148,034	145,000	147,439	0	(2,514)	0	0	XXX	XXX	XXX	2,225	5,890	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						164,334	XXX	148,034	145,000	147,439	0	(2,514)	0	0	XXX	XXX	XXX	2,225	5,890	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
160429 TN 6	CHARLESTON CNTY SC WTR & SWR			2	1FE	30,217	118.616	29,654	25,000	27,920		(542)			5.000	2.500	JJ	625	1,250	07/16/2015.	01/01/2026.
162393 EG 3	CHATTANOOGA TN ELEC				1FE	24,310	117.344	23,469	20,000	22,339		(469)			5.000	2.340	MS	333	1,000	07/23/2015.	09/01/2024.
3135G0 H5 5	FNMA				1	152,079	100.244	150,366	150,000	150,432		(429)			1.875	1.580	JD	23	2,813	01/22/2016.	12/28/2020.
3136G0 FJ 5	FNMA				1	154,000	100.183	154,282	154,000	154,000					2.000	2.000	AO	522	3,080	04/27/2012.	10/30/2020.
64990E J9 9	NEW YORK DORM AUTH				1FE	50,002	102.827	51,414	50,000	50,000					3.070	3.060	FA	580	1,535	06/12/2015.	02/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68607V XS 9	OREGON DEPT ADMIN SVCS				1FE	56,099	103.114	51,557	50,000	50,935		(725)			4.345	2.810	AO	543	2,173	03/05/2012.	04/01/2021.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						466,707	XXX	460,742	449,000	455,626	0	(2,165)	0	0	XXX	XXX	XXX	2,626	11,851	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128KT D8 0	FHLMC A62827			4	1	2,421	112.253	2,696	2,401	2,410					6.500	6.400	MON	13	156	07/09/2007.	06/01/2037.
3128M5 GU 8	FHLMC G03511			4	1	480	111.635	532	477	478		(1)			6.000	5.920	MON	2	29	07/28/2008.	10/01/2037.
3128MB XH 5	FHLMC G13180			4	1	1,413	103.870	1,478	1,423	1,421		1			5.500	5.590	MON	7	78	06/10/2008.	06/01/2023.
3128MC FJ 9	FHLMC G13569			4	1	3,109	103.941	3,142	3,023	3,041		(11)			4.500	4.120	MON	11	136	05/01/2009.	04/01/2024.
3128MC GH 2	FHLMC G13600			4	1	2,278	104.381	2,321	2,223	2,236		(7)			4.500	4.170	MON	8	100	07/07/2009.	06/01/2024.
3128MJ V2 3	FHLMC G08632			4	1	48,864	104.475	48,692	46,606	48,662		(394)			3.500	2.620	MON	136	1,631	02/18/2016.	03/01/2045.
3128MJ XK 1	FHLMC G08681			4	1	57,023	104.531	57,160	54,682	56,705		(440)			3.500	2.760	MON	159	1,914	03/23/2016.	12/01/2045.
3128MM KX 0	FHLMC G18309			4	1	1,773	104.378	1,822	1,746	1,757		(6)			4.500	4.110	MON	7	79	05/28/2009.	05/01/2024.
3128PR JW 0	FHLMC J12077			4	1	2,242	105.210	2,265	2,153	2,177		(14)			4.500	3.910	MON	8	97	05/05/2010.	04/01/2025.
3132L6 AK 7	FHLMC V80910			4	1	44,396	106.827	44,578	41,729	44,145		(437)			4.000	2.800	MON	139	1,669	07/21/2015.	12/01/2043.
31339S E2 7	FHLMC QA2853			4	1	179,107	101.570	179,716	176,937	179,033		(111)			3.000	2.780	MON	442	1,327	09/17/2019.	09/01/2049.
3136A1 X8 3	FNMA 2011-115 KE			4	1	6,983	101.545	7,001	6,894	6,918		(14)			2.500	2.290	MON	14	172	10/28/2011.	10/25/2039.
3136AB LF 8	FNMA 2012-148 KB			4	1	34,540	99.247	33,795	34,051	34,292		(82)			2.000	1.760	MON	57	681	03/26/2013.	03/25/2042.
3136AG DN 9	FNMA 2013-97 EK			4	1	23,607	101.469	23,228	22,892	23,146		(116)			3.000	2.380	MON	57	687	10/07/2013.	11/25/2028.
3136AP EE 8	FNMA 2015-47 GA			4	1	19,964	102.391	19,900	19,435	19,808		(169)			3.000	2.370	MON	49	583	07/24/2015.	06/25/2044.
3137BC QV 3	FHLMC 4382 BC			4	1	35,142	100.807	33,784	33,513	33,785		(397)			3.000	2.020	MON	84	1,005	02/05/2015.	07/15/2040.
3137BD CQ 7	FHLMC 4377 LC			4	1	18,297	101.503	17,923	17,657	17,984		(213)			3.000	2.000	MON	44	530	07/27/2015.	04/15/2039.
3138EG HR 8	FNMA #AL0239			4	1	29,295	107.271	31,376	29,249	29,275		(6)			4.000	3.980	MON	98	1,170	06/30/2011.	04/01/2041.
3138YR 6Y 9	FNMA #AZ0886			4	1	37,378	102.965	37,119	36,050	37,000		(263)			3.000	2.240	MON	90	1,082	07/29/2015.	07/01/2030.
31398K A5 9	FHLMC 3589 PA			4	1	502	102.120	498	487	490		(1)			4.500	4.040	MON	2	22	02/23/2010.	09/15/2039.
31414F GG 0	FNMA #964699			4	1	1,295	103.713	1,309	1,262	1,268		(5)			6.000	5.640	MON	6	76	09/01/2008.	08/01/2023.
31416W 6G 2	FNMA #AB1770			4	1	5,583	102.997	5,998	5,823	5,746		37			3.000	3.580	MON	15	175	02/08/2011.	11/01/2025.
31417S BP 4	FNMA #AC5445			4	1	9,040	110.335	9,225	8,361	8,731		(91)			5.000	3.930	MON	35	418	08/05/2011.	11/01/2039.
31418D ET 5	FNMA #MA3745			4	1	186,525	102.829	186,385	181,257	186,276		(462)			3.500	2.910	MON	529	2,115	08/14/2019.	08/01/2049.
31418D FE 7	FNMA #A3764			4	1	146,391	100.916	145,482	144,161	146,315		(145)			2.500	2.150	MON	300	901	09/03/2019.	09/01/2034.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						897,648	XXX	897,425	874,492	893,099	0	(3,347)	0	0	XXX	XXX	XXX	2,312	16,833	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,364,355	XXX	1,358,167	1,323,492	1,348,725	0	(5,512)	0	0	XXX	XXX	XXX	4,938	28,684	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R HR 6	AT&T INC			1,2	2FE	76,905	105.149	78,862	75,000	76,689		(216)			3.550	2.970	JD	222	1,331	06/05/2019.	06/01/2024.
002824 BB 5	ABBOTT LABS			2	1FE	25,414	103.875	25,969	25,000	25,227		(42)			2.950	2.750	MS	217	738	04/22/2015.	03/15/2025.
00287Y BF 5	ABBVIE INC			1,2	2FE	73,840	110.866	83,150	75,000	73,965		98			4.250	4.440	MN	416	3,683	09/24/2018.	11/14/2028.
0258M0 EG 0	AMERICAN EXPRESS CREDIT			2	1FE	101,109	101.629	101,629	100,000	100,516		(238)			2.700	2.440	MS	885	2,700	06/09/2017.	03/03/2022.
037411 BE 4	APACHE CORP			1,2	2FE	73,432	104.603	78,452	75,000	73,600		131			4.375	4.630	AO	693	3,755	09/24/2018.	10/15/2028.
037833 BU 3	APPLE INC			2	1FE	100,959	102.818	102,818	100,000	100,457		(148)			2.850	2.680	FA	1,013	2,850	06/22/2016.	02/23/2023.
05531F AU 7	TRUIST FIN CORP			2	1FE	77,206	100.371	75,278	75,000	75,236		(567)			2.625	1.850	JD	11	1,969	06/07/2016.	06/29/2020.
06053F AA 7	BANK OF AMER CORP				1FE	78,300	106.647	79,985	75,000	77,046		(538)			4.100	3.270	JJ	1,341	3,075	08/04/2017.	07/24/2023.
097023 BX 2	BOEING CO			1,2	1FE	97,818	104.229	104,229	100,000	98,168		191			3.250	3.510	MS	1,083	3,250	02/21/2018.	03/01/2028.
110122 BG 2	BRISTOL-MYERS SQUIBB			1	1FE	77,039	103.281	77,461	75,000	76,957		(82)			3.250	2.210	FA	921	75	11/20/2019.	08/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
124857 AG 8	VIACOMCBS INC.			2	2FE	51,971	102.330	51,165	50,000	50,729		(366)			3.375	2.590	MS	563	1,688	06/22/2016.	03/01/2022.
126650 CK 4	CVS HLTH CORP.			2	2FE	52,383	103.265	51,633	50,000	51,003		(405)			3.500	2.610	JJ	783	1,750	06/22/2016.	07/20/2022.
14040H AY 1	CAPITAL ONE FINL				2FE	55,492	104.131	52,066	50,000	51,534		(964)			4.750	2.700	JJ	1,095	2,375	06/22/2016.	07/15/2021.
149123 BV 2	CATERPILLAR INC.				1FE	109,971	102.736	102,736	100,000	102,939		(2,048)			3.900	1.770	MN	368	3,900	06/22/2016.	05/27/2021.
166764 AB 6	CHEVRON CORP.			2	1FE	101,041	101.408	101,408	100,000	100,467		(167)			2.355	2.170	JD	170	2,355	06/16/2016.	12/05/2022.
172967 GL 9	CITIGROUP INC.				1FE	51,823	103.542	51,771	50,000	50,905		(270)			3.375	2.770	MS	563	1,688	06/16/2016.	03/01/2023.
20826F AD 8	CONOCOPHILLIPS			2	1FE	77,437	105.836	79,377	75,000	76,661		(331)			3.350	2.830	MN	321	2,513	08/04/2017.	11/15/2024.
31428X BV 7	FEDEX CORP.			1,2	2FE	74,979	100.025	75,019	75,000	74,981		2			3.100	3.100	FA	1,014		08/14/2019.	08/05/2029.
36962G 5J 9	GENERAL ELEC CAP CORP.				2FE	50,074	104.195	52,098	50,000	50,016		(8)			4.650	4.630	AO	478	2,325	10/13/2011.	10/17/2021.
38141G RD 8	GOLDMAN SACHS GRP INC.				1FE	52,174	104.258	52,129	50,000	51,061		(327)			3.625	2.890	JJ	801	1,813	06/16/2016.	01/22/2023.
437076 BM 3	HOME DEPOT INC.			2	1FE	99,472	104.525	104,525	100,000	99,658		49			3.000	3.060	AO	750	3,000	02/03/2016.	04/01/2026.
458140 AR 1	INTEL CORP.				1FE	99,956	103.181	103,181	100,000	99,983		6			3.100	3.100	JJ	1,309	3,100	07/22/2015.	07/29/2022.
459200 HA 2	IBM CORP.				1FE	106,449	101.934	101,934	100,000	102,330		(1,243)			2.900	1.600	MN	483	2,900	08/10/2016.	11/01/2021.
49326E ED 1	KEYCORP.				2FE	56,716	103.762	51,881	50,000	51,403		(1,107)			5.100	2.760	MS	687	2,550	06/22/2016.	03/24/2021.
501044 DJ 7	KROGER CO.			1,2	2FE	72,693	106.879	80,159	75,000	72,900		207			3.700	4.130	FA	1,156	1,388	02/08/2019.	08/01/2027.
61746B ED 4	MORGAN STANLEY				1FE	74,543	101.159	75,869	75,000	74,812		96			2.625	2.760	MN	241	1,969	02/23/2017.	11/17/2021.
63946B AH 3	NBCUNIVERSAL MEDIA LLC				1FE	104,040	102.710	102,710	100,000	102,033		(640)			2.875	2.180	JJ	1,326	2,875	10/11/2016.	01/15/2023.
674599 CW 3	OCCIDENTAL PETROLEUM			1,2	2FE	75,014	101.583	76,187	75,000	75,013		(1)			2.900	2.890	FA	864		08/14/2019.	08/15/2024.
808513 BA 2	SCHWAB (CHARLES) CORP.			1,2	1FE	99,771	105.812	105,812	100,000	99,782		12			3.250	3.270	MN	352	1,625	05/20/2019.	05/22/2029.
844741 BC 1	SOUTHWEST AIR CO.			2	1FE	71,505	102.517	76,888	75,000	72,406		328			3.000	3.570	MN	288	2,250	02/27/2017.	11/15/2026.
863667 AF 8	STRYKER CORP.			2	1FE	79,787	104.974	78,731	75,000	77,753		(627)			3.375	2.430	MN	323	2,531	08/25/2016.	05/15/2024.
89233P 5F 9	TOYOTA MTR CREDIT CORP.			1	1FE	108,335	102.668	102,668	100,000	102,799		(1,604)			3.400	1.720	MS	1,001	3,400	06/16/2016.	09/15/2021.
907818 EH 7	UNION PACIFIC CORP.			2	1FE	49,529	102.134	51,067	50,000	49,694		45			2.750	2.850	MS	458	1,375	02/25/2016.	03/01/2026.
91159H HC 7	US BANCORP.			2	1FE	24,983	102.267	25,567	25,000	24,996		2			3.000	3.000	MS	221	750	02/28/2012.	03/15/2022.
949746 RW 3	WELLS FARGO & CO.				1FE	74,252	102.776	77,082	75,000	74,501		71			3.000	3.110	AO	431	2,250	04/25/2016.	04/22/2026.
064159 HM 1	BANK OF NOVA SCOTIA				1FE	100,955	100.705	100,705	100,000	100,344		(274)			2.450	2.160	MS	674	2,450	09/25/2017.	03/22/2021.
78012K KU 0	ROYAL BK OF CANADA				1FE	100,784	100.678	100,678	100,000	100,217		(202)			2.500	2.290	JJ	1,125	2,500	02/09/2017.	01/19/2021.
822582 BX 9	SHELL INTL FIN.		C		1FE	98,985	101.076	101,076	100,000	99,292		96			2.500	2.610	MS	757	2,500	09/07/2016.	09/12/2026.
82481L AD 1	SHIRE ACQ INV IRELAND		C	2	2FE	74,062	103.062	77,297	75,000	74,127		66			3.200	3.390	MS	653	1,200	06/11/2019.	09/23/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						3,031,198	XXX	3,071,252	2,975,000	2,992,200	0	(11,015)	0	0	XXX	XXX	XXX	26,057	84,446	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
23242M AD 3	CWL 2006-S3 A4			4,5	1FM	4,942	110.958	9,300	8,381	4,702		354			6.592	33.830	MON	43	595	12/31/2015.	01/25/2029.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						4,942	XXX	9,300	8,381	4,702	0	354	0	0	XXX	XXX	XXX	43	595	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
126802 DH 7	CABMT 2015-2 A1			4	1FE	29,988	100.107	30,032	30,000	29,999		2			2.250	2.250	MON	30	675	07/08/2015.	07/17/2023.
34531C AF 7	FORDO 2016-C B			4	1FE	199,094	99.776	199,553	200,000	199,275		182			1.730	2.080	MON	154	865	09/24/2019.	03/15/2022.
43815M AD 8	HAROT 2019-2 A4			4	1FE	99,977	101.469	101,468	100,000	99,981		4			2.540	2.540	MON	71	1,425	05/21/2019.	03/21/2025.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						329,059	XXX	331,053	330,000	329,255	0	188	0	0	XXX	XXX	XXX	255	2,965	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,365,199	XXX	3,411,605	3,313,381	3,326,157	0	(10,473)	0	0	XXX	XXX	XXX	26,355	88,006	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						5,191,105	XXX	5,231,033	5,079,000	5,109,562	0	(18,463)	0	0	XXX	XXX	XXX	39,736	137,362	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7799999. Total - Residential Mortgage-Backed Securities						923,050	XXX	927,044	902,798	918,156	0	(3,116)	0	0	XXX	XXX	XXX	2,405	18,026	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						119,573	XXX	114,822	114,331	115,362	0	(433)	0	0	XXX	XXX	XXX	277	3,319	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						329,059	XXX	331,053	330,000	329,255	0	188	0	0	XXX	XXX	XXX	255	2,965	XXX	XXX
8399999. Grand Total - Bonds						6,562,787	XXX	6,603,952	6,426,129	6,472,335	0	(21,824)	0	0	XXX	XXX	XXX	42,673	161,672	XXX	XXX

Sch. D - Pt. 2 - Sn. 1
NONE

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 5T 3	US TREASURY N/B		01/30/2019	CITIGROUP/ELECTRONIC		124,980	125,000	281
912828 XB 1	US TREASURY N/B		03/15/2019	CITIGROUP/ELECTRONIC		73,579	75,000	542
0599999. Total - Bonds - U.S. Government						198,559	200,000	823
Bonds - U.S. Special Revenue and Special Assessment								
31339S E2 7	FHLMC QA2853		09/17/2019	WELLSMTG		182,208	180,000	270
31418D ET 5	FNMA #MA3745		08/14/2019	TDMBS		194,426	188,936	276
31418D FE 7	FNMA #A3764		09/03/2019	SUNTRUST		151,032	148,731	165
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						527,666	517,667	711
Bonds - Industrial and Miscellaneous								
00206R HR 6	AT&T INC		06/05/2019	CORPORATE ACTIONS		76,905	75,000	30
110122 BG 2	BRISTOL-MYERS SQUIBB		11/20/2019	CORPORATE ACTIONS		77,039	75,000	643
23242M AD 3	CWL 2006-S3 A4		12/31/2019	ADJUSTMENT		344	344	
31428X BV 7	FEDEX CORP		08/14/2019	RBCCM		74,979	75,000	142
34531C AF 7	FORDO 2016-C B		09/24/2019	JPM-MTGS		199,094	200,000	106
43815M AD 8	HAROT 2019-2 A4		05/21/2019	JPM-MTGS		99,977	100,000	
501044 DJ 7	KROGER CO		02/08/2019	CITIGROUP/ELECTRONIC		72,693	75,000	85
674599 CW 3	OCCIDENTAL PETROLEUM		08/14/2019	GOLDMAN SACHS		75,014	75,000	48
808513 BA 2	SCHWAB (CHARLES) CORP		05/20/2019	VARIOUS		99,771	100,000	
82481L AD 1	SHIRE ACQ INV IRELAND	C	06/11/2019	JP MORGAN		74,062	75,000	533
3899999. Total - Bonds - Industrial and Miscellaneous						849,878	850,344	1,587
8399997. Total - Bonds - Part 3						1,576,103	1,568,011	3,121
8399998. Total - Bonds - Summary Item from Part 5						227,989	225,000	1,525
8399999. Total - Bonds						1,804,092	1,793,011	4,646
9999999. Total - Bonds, Preferred and Common Stocks						1,804,092	XXX	4,646

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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																				
38376G ZU 7	GNMA 2011-9 C		12/01/2019.	MBS PMT		6,921	6,921	7,210	6,942		(22)		(22)		6,921			0	125	09/16/2041.
38378B RW 1	GNMA 2012-44 AD		12/01/2019.	MBS PMT		12,960	12,960	13,648	12,975		(15)		(15)		12,960			0	95	04/16/2041.
38378T AL 4	GNMA 2013-71 LA		12/01/2019.	MBS PMT		3,866	3,866	3,970	3,878		(12)		(12)		3,866			0	70	10/20/2042.
912828 2B 5	US TREASURY N/B		08/15/2019.	MATURITY		100,000	100,000	99,840	99,966		34		34		100,000			0	750	08/15/2019.
912828 2G 4	US TREASURY N/B		09/15/2019.	MATURITY		100,000	100,000	99,543	99,888		112		112		100,000			0	875	09/15/2019.
912828 KD 1	US TREASURY N/B		02/15/2019.	MATURITY		100,000	100,000	105,129	100,139		(139)		(139)		100,000			0	1,375	02/15/2019.
912828 SD 3	US TREASURY N/B		01/31/2019.	MATURITY		75,000	75,000	74,731	74,994		6		6		75,000			0	469	01/31/2019.
0599999.	Total - Bonds - U.S. Government					398,747	398,747	404,071	398,782	0	(36)	0	(36)	0	398,747	0	0	0	3,759	XXX
Bonds - U.S. States, Territories and Possessions																				
917542 QW 5	UTAH ST		07/01/2019.	MATURITY		50,000	50,000	50,000	50,000				0		50,000			0	1,595	07/01/2019.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,595	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128KT D8 0	FHLMC A62827		12/01/2019.	MBS PMT		82	82	83	82				0		82			0	3	06/01/2037.
3128M5 GU 8	FHLMC G03511		12/01/2019.	MBS PMT		383	383	386	384				0		383			0	14	10/01/2037.
3128MB XH 5	FHLMC G13180		12/01/2019.	MBS PMT		903	903	897	903				0		903			0	27	06/01/2023.
3128MC FJ 9	FHLMC G13569		12/01/2019.	MBS PMT		1,159	1,159	1,192	1,161		(2)		(2)		1,159			0	28	04/01/2024.
3128MC GH 2	FHLMC G13600		12/01/2019.	MBS PMT		983	983	1,007	985		(1)		(1)		983			0	23	06/01/2024.
3128MJ V2 3	FHLMC G08632		12/01/2019.	MBS PMT		8,637	8,637	9,056	8,671		(34)		(34)		8,637			0	181	03/01/2045.
3128MJ XK 1	FHLMC G08681		12/01/2019.	MBS PMT		10,203	10,203	10,640	10,245		(42)		(42)		10,203			0	225	12/01/2045.
3128MM KX 0	FHLMC G18309		12/01/2019.	MBS PMT		740	740	752	741		(1)		(1)		740			0	17	05/01/2024.
3128PQ NX 5	FHLMC J11306		03/14/2019.	VARIOUS		7,733	7,530	7,599	7,584		(6)		(6)		7,578		154	154	86	12/01/2024.
3128PR JW 0	FHLMC J12077		12/01/2019.	MBS PMT		934	934	972	936		(3)		(3)		934			0	22	04/01/2025.
3128PS L9 6	FHLMC J13052		02/01/2019.	VARIOUS		12,679	12,490	12,835	12,610		(7)		(7)		12,604		75	75	93	09/01/2025.
3132L6 AK 7	FHLMC V80910		12/01/2019.	MBS PMT		7,493	7,493	7,972	7,528		(35)		(35)		7,493			0	185	12/01/2043.
31339S E2 7	FHLMC QA2853		12/01/2019.	MBS PMT		3,063	3,063	3,101			(1)		(1)		3,063			0	16	09/01/2049.
3136A1 X8 3	FNMA 2011-115 KE		12/01/2019.	MBS PMT		2,531	2,531	2,563	2,533		(2)		(2)		2,531			0	34	10/25/2039.
3136AB LF 8	FNMA 2012-148 KB		12/01/2019.	MBS PMT		8,230	8,230	8,349	8,239		(9)		(9)		8,230			0	90	03/25/2042.
3136AG DN 9	FNMA 2013-97 EK		12/01/2019.	MBS PMT		5,609	5,609	5,784	5,621		(13)		(13)		5,609			0	91	11/25/2028.
3136AP EE 8	FNMA 2015-47 GA		12/01/2019.	MBS PMT		7,463	7,463	7,666	7,493		(29)		(29)		7,463			0	121	06/25/2044.
3137BC QV 3	FHLMC 4382 BC		12/01/2019.	MBS PMT		16,487	16,487	17,288	16,596		(110)		(110)		16,487			0	340	07/15/2040.
3137BD CQ 7	FHLMC 4377 LC		12/01/2019.	MBS PMT		5,102	5,102	5,287	5,130		(28)		(28)		5,102			0	91	04/15/2039.
3138EG HR 8	FNMA #AL0239		12/01/2019.	MBS PMT		3,982	3,982	3,988	3,982				0		3,982			0	82	04/01/2041.
3138YR 6Y 9	FNMA #AZ0886		12/01/2019.	MBS PMT		8,050	8,050	8,346	8,077		(27)		(27)		8,050			0	135	07/01/2030.
31398K A5 9	FHLMC 3589 PA		12/01/2019.	MBS PMT		81	81	83	81				0		81			0	2	09/15/2039.
31410G 5Q 2	FNMA #889255		07/30/2019.	VARIOUS		1,472	1,451	1,462	1,453		(1)		(1)		1,452		20	20	42	03/01/2023.
31414F GG 0	FNMA #964699		12/01/2019.	MBS PMT		661	661	679	662		(1)		(1)		661			0	20	08/01/2023.
31416W 6G 2	FNMA #AB1770		12/01/2019.	MBS PMT		2,173	2,173	2,083	2,167		6		6		2,173			0	38	11/01/2025.
31417S BP 4	FNMA #AC5445		12/01/2019.	MBS PMT		1,437	1,437	1,554	1,446		(8)		(8)		1,437			0	40	11/01/2039.
31418D ET 5	FNMA #MA3745		12/01/2019.	MBS PMT		7,678	7,678	7,902			(9)		(9)		7,678			0	61	08/01/2049.
31418D FE 7	FNMA #A3764		12/01/2019.	MBS PMT		4,570	4,570	4,641			(2)		(2)		4,570			0	19	09/01/2034.
647310 X9 7	NEW MEXICO SEVERANCE TAX		07/01/2019.	MATURITY		95,000	95,000	97,106	95,354		(354)		(354)		95,000			0	1,900	07/01/2019.

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 12 Current Year's (Amortization) / Accretion	Change in Book/Adjusted Carrying Value 13 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 14 Total Change in B./A.C.V. (11+12-13)	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					225,518	225,105	231,273	210,664	0	(719)	0	(719)	0	225,268	0	249	249	4,026	XXX
Bonds - Industrial and Miscellaneous																				
02582J HG 8	AMXCA 2017-4 A	..	05/15/2019.	MBS PMT		100,000	100,000	99,984	99,997		3		3		100,000			0	683	12/15/2021.
151020 AH 7	CELGENE CORP	..	11/20/2019.	CORPORATE ACTIONS		77,039	75,000	78,728	77,328		(552)		(552)		76,776		263	263	3,081	08/15/2022.
17275R AR 3	CISCO SYS INC	..	03/01/2019.	MATURITY		50,000	50,000	50,407	50,020		(20)		(20)		50,000			0	531	03/01/2019.
23242M AD 3	CWL 2006-S3 A4	..	12/01/2019.	MBS PMT		3,699	3,881	2,230	2,688		1,011		1,011		3,699			0	159	01/25/2029.
30219G AH 1	EXPRESS SCRIPTS	..	06/15/2019.	MATURITY		75,000	75,000	75,167	75,035		(35)		(35)		75,000			0	844	06/15/2019.
46625H LW 8	JPMORGAN CHASE & CO	..	08/27/2019.	TENDER OFFER		50,283	50,000	49,914	49,973		12		12		49,985		297	297	932	06/23/2020.
501044 CW 9	KROGER CO	..	01/15/2019.	MATURITY		50,000	50,000	50,097	50,000				0		50,000			0	575	01/15/2019.
571748 AW 2	MARSH & MCLENNAN COS INC	..	09/10/2019.	MATURITY		50,000	50,000	50,656	50,098		(98)		(98)		50,000			0	1,175	09/10/2019.
68389X AQ 8	ORACLE CORP	..	01/15/2019.	MATURITY		50,000	50,000	50,702	50,008		(8)		(8)		50,000			0	594	01/15/2019.
74456Q BG 0	PUBLIC SVC ELEC & GAS	..	06/01/2019.	MATURITY		50,000	50,000	49,636	49,959		41		41		50,000			0	450	06/01/2019.
78355H JX 8	RYDER SYS INC	..	09/03/2019.	MATURITY		50,000	50,000	50,447	50,107		(107)		(107)		50,000			0	1,232	09/03/2019.
90270R BE 3	UBSBB 2012-C4 A5	..	09/16/2019.	BARCLAYS AMERICAN		50,809	50,000	47,531	48,847		211		211		49,058		1,750	1,750	1,136	12/10/2045.
91159H HH 6	US BANCORP	..	03/25/2019.	CALL at 100.000		50,000	50,000	50,572	50,038		(38)		(38)		50,000			0	458	04/25/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous					706,830	703,881	706,071	704,098	0	420	0	420	0	704,518	0	2,310	2,310	11,850	XXX
8399997.	Total - Bonds - Part 4					1,381,095	1,377,733	1,391,415	1,363,544	0	(335)	0	(335)	0	1,378,533	0	2,559	2,559	21,230	XXX
8399998.	Total - Bonds - Summary Item from Part 5					233,495	225,000	227,989			(194)		(194)		227,795		5,700	5,700	7,001	XXX
8399999.	Total - Bonds					1,614,590	1,602,733	1,619,404	1,363,544	0	(529)	0	(529)	0	1,606,328	0	8,259	8,259	28,231	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,614,590	XXX	1,619,404	1,363,544	0	(529)	0	(529)	0	1,606,328	0	8,259	8,259	28,231	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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
00206R CE 0	AT&T INC	..	03/15/2019	WELLSCORP	06/11/2019	GOLDMAN SACHS	75,000	76,581	78,319	76,509		(72)		(72)			1,810	1,810	748	65
887317 AV 7	WARNER MEDIA LLC	..	02/26/2019	MORGAN STANLEY	06/05/2019	CORPORATE ACTIONS	75,000	74,918	76,905	74,925		7		7			1,980	1,980	1,436	643
90131H BW 4	21ST CENTURY FOX AMER	..	01/30/2019	MILLENNIUM	09/18/2019	TENDER OFFER	75,000	76,490	78,271	76,361		(129)		(129)			1,910	1,910	4,817	817
3899999.	Total - Bonds - Industrial and Miscellaneous						225,000	227,989	233,495	227,795	0	(194)	0	(194)	0	0	5,700	5,700	7,001	1,525
8399998.	Total - Bonds						225,000	227,989	233,495	227,795	0	(194)	0	(194)	0	0	5,700	5,700	7,001	1,525
9999999.	Total - Bonds, Preferred and Common Stocks							227,989	233,495	227,795	0	(194)	0	(194)	0	0	5,700	5,700	7,001	1,525

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

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							
Unity National Bank	Piqua, OH			473		25,428	XXX
0199999. Total - Open Depositories		XXX	XXX	473	0	25,428	XXX
0399999. Total Cash on Deposit		XXX	XXX	473	0	25,428	XXX
0599999. Total Cash		XXX	XXX	473	0	25,428	XXX

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

1. January	162,299	4. April	135,398	7. July	149,266	10. October	63,168
2. February	153,130	5. May	131,872	8. August	144,417	11. November	39,151
3. March	150,337	6. June	153,589	9. September	138,678	12. December	25,428

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 53 4	FIRST AMERN US TREAS CL Y		12/31/2019	1.595		71,652		2,847
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						71,652	0	2,847
8899999. Total - Cash Equivalents						71,652	0	2,847

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/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	B				100,245	103,695
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	0	0	100,245	103,695

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