



ANNUAL STATEMENT

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

Falls Lake National Insurance Company

NAIC Group Code.....	3494, 3494	NAIC Company Code.....	31925	Employer's ID Number.....	42-1019055
	(Current Period) (Prior Period)				
Organized under the Laws of OH		State of Domicile or Port of Entry OH		Country of Domicile	US
Incorporated/Organized.....	February 6, 1974	Commenced Business.....	February 21, 1974		
Statutory Home Office	52 East Gay Street .. Columbus .. OH .. US .. 43215 (Street and Number) (City or Town, State, Country and Zip Code)				
Main Administrative Office	6131 Falls of Neuse Rd., Suite 306 .. Raleigh .. NC .. US .. 27609 (Street and Number) (City or Town, State, Country and Zip Code)			919-882-3500 (Area Code) (Telephone Number)	
Mail Address	6131 Falls of Neuse Rd., Suite 306 .. Raleigh .. NC .. US .. 27609 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	6131 Falls of Neuse Rd., Suite 306 .. Raleigh .. NC .. US .. 27609 (Street and Number) (City or Town, State, Country and Zip Code)			919-882-3500 (Area Code) (Telephone Number)	
Internet Web Site Address	www.fallslakeins.com				
Statutory Statement Contact	Timothy Sean MacAleese (Name)			(804) 281-2683 (Area Code) (Telephone Number) (Extension)	
	accounting@fallslakeins.com (E-Mail Address)			888-698-7290 (Fax Number)	

OFFICERS

Name	Title	Name	Title
1. Terence Michael McCafferty	President/CEO	2. Eric Forest Liland	Secretary/Chief Actuary
3. Timothy Sean MacAleese	SVP/Chief Financial Officer	4. Michael Edward Crow	Treasurer
OTHER			
Sarah Casey Doran	Chairman of the Board	Joseph Robert Raia	Assistant Secretary
David Bert Zoffer	Senior VP and General Counsel	Daniel Arthur Shultis	Controller
Thomas Richard Fauerbach	Assistant Secretary/Deputy Chief Actuary	Jennifer Ellen Kish	Group Chief Actuary
Courtney Gray Warren	Chief Claims Officer		

DIRECTORS OR TRUSTEES

Sarah Casey Doran	Terence Michael McCafferty	Michael Edward Crow	Courtenay Gray Warren
Jennifer Ellen Kish	Timothy Sean MacAleese	Thomas Edward Peach	

State of..... North Carolina
County of..... Wake

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)
Terence Michael McCafferty	Eric Forest Liland	Timothy Sean MacAleese
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President/CEO	Secretary/Chief Actuary	SVP/Chief Financial Officer
(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.....	2,609,182	2.6	2,609,182	0	2,609,182	2.6
1.02 All Other Governments.....	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	0	0.0	0	0	0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	149,088	0.1	149,088	0	149,088	0.1
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	2,226,176	2.2	2,226,176	0	2,226,176	2.2
1.06 Industrial and Miscellaneous.....	155,725	0.2	155,725	0	155,725	0.2
1.07 Hybrid Securities.....	0	0.0	0	0	0	0.0
1.08 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds.....	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans.....	0	0.0	0	0	0	0.0
1.11 Total Long-Term Bonds.....	5,140,171	5.1	5,140,171	0	5,140,171	5.1
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	399,249	0.4	399,249	0	399,249	0.4
2.02 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock.....	399,249	0.4	399,249	0	399,249	0.4
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	0	0.0	0	0	0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	0	0.0	0	0	0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	83,568,671	82.8	83,568,671	0	83,568,671	82.8
3.05 Mutual Funds.....	0	0.0	0	0	0	0.0
3.06 Unit Investment Trusts.....	0	0.0	0	0	0	0.0
3.07 Closed-End Funds.....	0	0.0	0	0	0	0.0
3.08 Total Common Stocks.....	83,568,671	82.8	83,568,671	0	83,568,671	82.8
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....	0	0.0	0	0	0	0.0
4.02 Residential Mortgages.....	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages.....	0	0.0	0	0	0	0.0
4.04 Mezzanine Real Estate Loans.....	0	0.0	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	0	0.0
5.02 Properties Held for Production of Income.....	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale.....	0	0.0	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).....	8,562,201	8.5	8,562,201	0	8,562,201	8.5
6.02 Cash Equivalents (Schedule E, Part 2).....	3,201,857	3.2	3,201,857	0	3,201,857	3.2
6.03 Short-Term Investments (Schedule DA).....	0	0.0	0	0	0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	11,764,058	11.7	11,764,058	0	11,764,058	11.7
7. Contract Loans.....	0	0.0	0	0	0	0.0
8. Derivatives (Schedule DB).....	0	0.0	0	0	0	0.0
9. Other Invested Assets (Schedule BA).....	0	0.0	0	0	0	0.0
10. Receivables for Securities.....	0	0.0	0	0	0	0.0
11. Securities Lending (Schedule DL, Part 1).....	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	0	0.0	0	0	0	0.0
13. Total Invested Assets.....	100,872,149	100.0	100,872,149	0	100,872,149	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	0	
8.2	Totals, Part 3, Column 9.....	0	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.....		0
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.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	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.....		0
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		0
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).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	0	
5.2	Totals, Part 3, Column 9.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		0
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	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.....		0
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.....		90,871,766
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,331,566
3.	Accrual of discount.....		5,127
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	0	
4.2	Part 2, Section 1, Column 15.....	12,294	
4.3	Part 2, Section 2, Column 13.....	4,276,383	
4.4	Part 4, Column 11.....	58,794	4,347,471
5.	Total gain (loss) on disposals, Part 4, Column 19.....		132,564
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		9,523,272
7.	Deduct amortization of premium.....		57,127
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	0	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		89,108,095
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		89,108,095

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.....	.....2,609,182	.....2,622,621	.....2,601,584	.....2,615,000
	2. Canada.....	.....0	.....0	.....0	.....0
	3. Other Countries.....	.....0	.....0	.....0	.....0
	4. Totals.....	.....2,609,182	.....2,622,621	.....2,601,584	.....2,615,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	.....0	.....0	.....0	.....0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	.....149,088	.....152,427	.....148,701	.....150,000
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.....	.....2,226,176	.....2,411,334	.....2,350,390	.....2,030,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	.....155,725	.....163,147	.....156,163	.....155,000
	9. Canada.....	.....0	.....0	.....0	.....0
	10. Other Countries.....	.....0	.....0	.....0	.....0
	11. Totals.....	.....155,725	.....163,147	.....156,163	.....155,000
Parent, Subsidiaries and Affiliates	12. Totals.....	.....0	.....0	.....0	.....0
	13. Total Bonds.....	.....5,140,171	.....5,349,529	.....5,256,838	.....4,950,000
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....399,249	.....410,799	.....397,455	
	15. Canada.....	.....0	.....0	.....0	
	16. Other Countries.....	.....0	.....0	.....0	
	17. Totals.....	.....399,249	.....410,799	.....397,455	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....0	.....0	.....0	
	19. Total Preferred Stocks.....	.....399,249	.....410,799	.....397,455	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....0	.....0	.....0	
	21. Canada.....	.....0	.....0	.....0	
	22. Other Countries.....	.....0	.....0	.....0	
	23. Totals.....	.....0	.....0	.....0	
Parent, Subsidiaries and Affiliates	24. Totals.....	.....83,568,671	.....83,568,671	.....73,262,851	
	25. Total Common Stocks.....	.....83,568,671	.....83,568,671	.....73,262,851	
	26. Total Stocks.....	.....83,967,920	.....83,979,470	.....73,660,306	
	27. Total Bonds and Stocks.....	.....89,108,091	.....89,328,999	.....78,917,144	

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

5015

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.....	876,626	1,732,556	.....0	.....0	.....0	....XXX.....	2,609,182	.....50.8	3,782,495	.....37.6	2,609,182	.....0
1.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
1.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
1.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
1.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
1.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
1.7 Totals.....	876,626	1,732,556	.....0	.....0	.....0	....XXX.....	2,609,182	.....50.8	3,782,495	.....37.6	2,609,182	.....0
2. All Other Governments												
2.1 NAIC 1.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
2.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
2.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
2.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
2.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
2.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....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.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
3.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
3.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
3.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
3.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
3.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....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.....	.....0	149,088	.....0	.....0	.....0	....XXX.....	149,088	.....2.9	317,353	.....3.2	149,088	.....0
4.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
4.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
4.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
4.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
4.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
4.7 Totals.....	.....0	149,088	.....0	.....0	.....0	....XXX.....	149,088	.....2.9	317,353	.....3.2	149,088	.....0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	.....0	437,369	1,521,106	267,702	.....0	....XXX.....	2,226,177	.....43.3	4,631,710	.....46.1	2,226,177	.....0
5.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
5.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
5.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
5.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
5.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
5.7 Totals.....	.....0	437,369	1,521,106	267,702	.....0	....XXX.....	2,226,177	.....43.3	4,631,710	.....46.1	2,226,177	.....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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	.....0	.....0	.....155,725	.....0	.....0	.....XXX.....	.....155,725	.....3.0	.....1,071,279	.....10.7	.....155,725	.....0
6.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....250,000	.....2.5	.....0	.....0
6.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
6.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
6.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
6.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
6.7 Totals.....	.....0	.....0	.....155,725	.....0	.....0	.....XXX.....	.....155,725	.....3.0	.....1,321,279	.....13.1	.....155,725	.....0
7. Hybrid Securities												
7.1 NAIC 1.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
7.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
7.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
7.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
7.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
7.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....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.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
8.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
8.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
8.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
8.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
8.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....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	.....0.0	.....0	.....0
9.2 NAIC 2.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....0
9.3 NAIC 3.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....0
9.4 NAIC 4.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....0
9.5 NAIC 5.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....0
9.6 NAIC 6.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0.0	.....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.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
10.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
10.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
10.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
10.5 NAIC 5.....00000XXX.....00.000.000
10.6 NAIC 6.....00000XXX.....00.000.000
10.7 Totals.....00000XXX.....00.000.000

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

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

NAIC Designation	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....876,626	.....2,319,013	.....1,676,831	.....267,702	.....0	.....0	.....5,140,172	.....100.0	XXX.....	XXX.....	.....5,140,172	.....0
11.2 NAIC 2.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	XXX.....	XXX.....	.....0	.....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.....	.....876,626	.....2,319,013	.....1,676,831	.....267,702	.....0	.....0	(b).....5,140,172	.....100.0	XXX.....	XXX.....	.....5,140,172	.....0
11.8 Line 11.7 as a % of Col. 7.....	.....17.1	.....45.1	.....32.6	.....5.2	.....0.0	.....0.0	.....100.0	XXX.....	XXX.....	XXX.....	.....100.0	.....0.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....522,704	.....4,211,466	.....4,349,717	.....561,859	.....157,091	.....0	XXX.....	XXX.....	.....9,802,837	.....97.5	.....9,802,837	.....0
12.2 NAIC 2.....	.....0	.....0	.....250,000	.....0	.....0	.....0	XXX.....	XXX.....	.....250,000	.....2.5	.....0	.....250,000
12.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	XXX.....	XXX.....	.....0	.....0.0	.....0	.....0
12.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	XXX.....	XXX.....	.....0	.....0.0	.....0	.....0
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	XXX.....	XXX.....	(c).....0	.....0.0	.....0	.....0
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	XXX.....	XXX.....	(c).....0	.....0.0	.....0	.....0
12.7 Totals.....	.....522,704	.....4,211,466	.....4,599,717	.....561,859	.....157,091	.....0	XXX.....	XXX.....	(b).....10,052,837	.....100.0	.....9,802,837	.....250,000
12.8 Line 12.7 as a % of Col. 9.....	.....5.2	.....41.9	.....45.8	.....5.6	.....1.6	.....0.0	XXX.....	XXX.....	.....100.0	XXX.....	.....97.5	.....2.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....876,626	.....2,319,013	.....1,676,831	.....267,702	.....0	.....0	.....5,140,172	.....100.0	.....9,802,837	.....97.5	.....5,140,172	.....XXX.....
13.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
13.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
13.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
13.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
13.7 Totals.....	.....876,626	.....2,319,013	.....1,676,831	.....267,702	.....0	.....0	.....5,140,172	.....100.0	.....9,802,837	.....97.5	.....5,140,172	.....XXX.....
13.8 Line 13.7 as a % of Col. 7.....	.....17.1	.....45.1	.....32.6	.....5.2	.....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.....	.....17.1	.....45.1	.....32.6	.....5.2	.....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	.....0	.....0.0	.....0	.....0.0	XXX.....	.....0
14.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....250,000	.....2.5	XXX.....	.....0
14.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	XXX.....	.....0
14.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	XXX.....	.....0
14.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	XXX.....	.....0
14.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	XXX.....	.....0
14.7 Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....250,000	.....2.5	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.....	876,626	1,732,556	0	0	0	XXX	2,609,182	50.8	3,782,495	37.6	2,609,182	0
1.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals.....	876,626	1,732,556	0	0	0	XXX	2,609,182	50.8	3,782,495	37.6	2,609,182	0
2. All Other Governments												
2.01 Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	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.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	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.....	0	149,088	0	0	0	XXX	149,088	2.9	317,353	3.2	149,088	0
4.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals.....	0	149,088	0	0	0	XXX	149,088	2.9	317,353	3.2	149,088	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	0	437,369	1,521,106	267,702	0	XXX	2,226,177	43.3	3,282,756	32.7	2,226,177	0
5.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	1,348,954	13.4	0	0
5.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals.....	0	437,369	1,521,106	267,702	0	XXX	2,226,177	43.3	4,631,710	46.1	2,226,177	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	0	0	155,725	0	0	XXX	155,725	3.0	1,321,279	13.1	155,725	0
6.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.05 Totals.....	0	0	155,725	0	0	XXX	155,725	3.0	1,321,279	13.1	155,725	0
7. Hybrid Securities												
7.01 Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	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.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

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	.....0.0	.....0	.....0
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....0	.....0	.....0.0	.....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.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	.....0
10.02 Unaffiliated Bank Loans - Acquired.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	.....0.0	.....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.....	876,626	2,319,013	1,676,831	267,702	.....0	XXX.....	5,140,172	100.0	XXX.....	XXX.....	5,140,172	.....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.....	876,626	2,319,013	1,676,831	267,702	.....0	.....0	5,140,172	100.0	XXX.....	XXX.....	5,140,172	.....0
11.09 Line 11.08 as a % of Col. 7.....	17.1	45.1	32.6	5.2	.....0.0	.....0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	.....0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	394,915	3,789,447	4,248,532	211,363	59,626	XXX.....	XXX.....	XXX.....	8,703,883	86.6	8,453,883	250,000
12.02 Residential Mortgage-Backed Securities.....	127,789	422,019	351,185	350,496	97,465	XXX.....	XXX.....	XXX.....	1,348,954	13.4	1,348,954	.....0
12.03 Commercial Mortgage-Backed Securities.....	.....0	.....0	.....0	.....0	.....0	XXX.....	XXX.....	XXX.....	.....0	.....0.0	.....0	.....0
12.04 Other Loan-Backed and Structured Securities.....	.....0	.....0	.....0	.....0	.....0	XXX.....	XXX.....	XXX.....	.....0	.....0.0	.....0	.....0
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....0	XXX.....	XXX.....	.....0	.....0.0	.....0	.....0
12.06 Affiliated Bank Loans.....	.....0	.....0	.....0	.....0	.....0	XXX.....	XXX.....	XXX.....	.....0	.....0.0	.....0	.....0
12.07 Unaffiliated Bank Loans.....	.....0	.....0	.....0	.....0	.....0	XXX.....	XXX.....	XXX.....	.....0	.....0.0	.....0	.....0
12.08 Totals.....	522,704	4,211,466	4,599,717	561,859	157,091	.....0	XXX.....	XXX.....	10,052,837	100.0	9,802,837	250,000
12.09 Line 12.08 as a % of Col. 9.....	5.2	41.9	45.8	5.6	1.6	.....0.0	XXX.....	XXX.....	100.0	XXX.....	97.5	2.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	876,626	2,319,013	1,676,831	267,702	.....0	XXX.....	5,140,172	100.0	8,453,883	84.1	5,140,172	XXX.....
13.02 Residential Mortgage-Backed Securities.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	.....0.0	1,348,954	13.4	.....0	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	.....0	.....0	.....0	.....0	.....0	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	.....0	XXX.....
13.06 Affiliated Bank Loans.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	.....0.0	.....0	.....0.0	.....0	XXX.....
13.08 Totals.....	876,626	2,319,013	1,676,831	267,702	.....0	.....0	5,140,172	100.0	9,802,837	97.5	5,140,172	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	17.1	45.1	32.6	5.2	.....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.....	17.1	45.1	32.6	5.2	.....0.0	.....0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	.....0.0	250,000	2.5	XXX.....	.....0
14.02 Residential Mortgage-Backed Securities.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	.....0.0	.....0	.....0.0	XXX.....	.....0
14.03 Commercial Mortgage-Backed Securities.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	.....0.0	.....0	.....0.0	XXX.....	.....0
14.04 Other Loan-Backed and Structured Securities.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	.....0.0	.....0	.....0.0	XXX.....	.....0
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....0	.....0	.....0.0	.....0	.....0.0	XXX.....	.....0
14.06 Affiliated Bank Loans.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	.....0.0	.....0	.....0.0	XXX.....	.....0
14.07 Unaffiliated Bank Loans.....	.....0	.....0	.....0	.....0	.....0	XXX.....	.....0	.....0.0	.....0	.....0.0	XXX.....	.....0
14.08 Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	250,000	2.5	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	0	0	0	0
2. Cost of short-term investments acquired.....	49,677	49,677	0	0	0
3. Accrual of discount.....	323	323	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0	0
6. Deduct consideration received on disposals.....	50,000	50,000	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	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	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

\$10

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	2,389,163	0	2,389,163	0
2. Cost of cash equivalents acquired.....	33,077,462	0	33,077,462	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0
6. Deduct consideration received on disposals.....	32,264,768	0	32,264,768	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,201,857	0	3,201,857	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,201,857	0	3,201,857	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	
			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification										Description															
U.S. Government - Issuer Obligations																									
912828	A8	3	UNITED STATES TREASURY NOTE.....	SD..	..	.....	.....1	.....854,386	...100.703	.....855,977	.....850,000	.....851,526	.....0	.....(1,497)	.....0	.....0	.....2.375	.....2.190	JD.....	.....55	.....20,188	01/24/2018.	12/31/2020.	
912828	N4	8	UNITED STATES TREASURY NOTE.....	SD..	..	.....	.....1	.....25,478	...100.093	.....25,023	.....25,000	.....25,100	.....0	.....(99)	.....0	.....0	.....1.750	.....1.340	JD.....	.....1	.....438	01/29/2016.	12/31/2020.	
912828	P8	7	UNITED STATES TREASURY NOTE.....	.....	..	.....	.....1	.....494,006	...99.406	.....497,031	.....500,000	.....498,554	.....0	.....1,224	.....0	.....0	.....1.125	.....1.370	FA.....	.....1,901	.....5,625	03/21/2016.	02/28/2021.	
912828	SF	8	UNITED STATES TREASURY NOTE.....	SD..	..	.....	.....1	.....308,332	...100.828	.....317,609	.....315,000	.....311,376	.....0	.....1,641	.....0	.....0	.....2.000	.....2.560	FA.....	.....2,380	.....6,300	02/15/2018.	02/15/2022.	
912828	U6	5	UNITED STATES TREASURY NOTE.....	SD..	..	.....	.....1	.....744,641	...100.296	.....752,227	.....750,000	.....747,876	.....0	.....1,080	.....0	.....0	.....1.750	.....1.900	MN.....	.....1,148	.....13,125	12/13/2016.	11/30/2021.	
912828	YT	1	UNITED STATES TREASURY NOTE.....	.....	..	.....	.....1	.....174,741	...99.859	.....174,754	.....175,000	.....174,750	.....0	.....10	.....0	.....0	.....1.500	.....1.570	MN.....	.....215	.....0	12/04/2019.	11/30/2021.	
0199999.	U.S. Government - Issuer Obligations.....								.....2,601,584	XXX	.....2,622,621	.....2,615,000	.....2,609,182	.....0	.....2,359	.....0	.....0	XXX	XXX	XXX	.....5,700	.....45,676	XXX	XXX
0599999.	Total - U.S. Government.....								.....2,601,584	XXX	.....2,622,621	.....2,615,000	.....2,609,182	.....0	.....2,359	.....0	.....0	XXX	XXX	XXX	.....5,700	.....45,676	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
64966M	QH	5	NEW YORK NY.....	SD..	..	.....	.....1	.....1FE	.....148,701	...101.618	.....152,427	.....150,000	.....149,088	.....0	.....178	.....0	.....0	.....2.520	.....2.650	AO.....	.....945	.....3,780	10/16/2017.	10/01/2024.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								.....148,701	XXX	.....152,427	.....150,000	.....149,088	.....0	.....178	.....0	.....0	XXX	XXX	XXX	.....945	.....3,780	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....								.....148,701	XXX	.....152,427	.....150,000	.....149,088	.....0	.....178	.....0	.....0	XXX	XXX	XXX	.....945	.....3,780	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																									
052414	PJ	2	AUSTIN TX ELEC UTILITY SYS REV.....	SD..	..	.....	.....2	.....1FE	.....175,716	...119.969	.....179,954	.....150,000	.....165,443	.....0	.....(2,366)	.....0	.....0	.....5.000	.....3.070	MN.....	.....958	.....7,500	05/13/2015.	11/15/2027.
240523	YV	6	DE KALB CNTY GA WTR & SWR REVE.....	SD..	..	.....	.....2	.....1FE	.....286,090	...118.099	.....295,248	.....250,000	.....272,486	.....0	.....(3,501)	.....0	.....0	.....5.000	.....3.270	AO.....	.....3,125	.....12,500	11/10/2015.	10/01/2032.
45203H	2A	9	ILLINOIS ST FIN AUTH REVENUE.....	SD..	..	.....	.....1	.....FE	.....242,376	...128.764	.....257,528	.....200,000	.....229,907	.....0	.....(2,875)	.....0	.....0	.....5.000	.....3.070	JD.....	.....833	.....10,000	05/13/2015.	12/01/2028.
575896	PS	8	MASSACHUSETTS ST PORT AUTH.....	SD..	..	.....	.....2	.....1FE	.....346,020	...117.092	.....351,276	.....300,000	.....327,188	.....0	.....(4,455)	.....0	.....0	.....5.000	.....3.190	JJ.....	.....7,500	.....15,000	07/09/2015.	07/01/2032.
592647	BC	4	MET WASHINGTON DC ARPTS AUTH A.....	SD..	..	.....	.....2	.....1FE	.....280,353	...117.991	.....294,978	.....250,000	.....268,416	.....0	.....(2,838)	.....0	.....0	.....5.000	.....3.570	AO.....	.....3,125	.....12,500	07/01/2015.	10/01/2030.
65887P	RU	1	NORTH DAKOTA ST PUBLIC FIN AUT.....	SD..	..	.....	.....2	.....1FE	.....468,052	...117.084	.....468,336	.....400,000	.....437,369	.....0	.....(7,242)	.....0	.....0	.....5.000	.....2.880	AO.....	.....5,000	.....20,000	07/10/2015.	10/01/2029.
663903	FH	0	N E OH REGL SWR DIST.....	SD..	..	.....	.....2	.....1FE	.....282,025	...114.880	.....287,200	.....250,000	.....267,702	.....0	.....(3,287)	.....0	.....0	.....5.000	.....3.410	MN.....	.....1,597	.....12,500	05/12/2015.	11/15/2039.
762197	SK	8	RHODE ISLAND ST HLTH & EDUCTNL.....	SD..	..	.....	.....1	.....FE	.....269,758	...120.354	.....276,814	.....230,000	.....257,665	.....0	.....(4,427)	.....0	.....0	.....5.000	.....2.710	MS.....	.....3,386	.....11,500	03/09/2017.	09/15/2025.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....								.....2,350,390	XXX	.....2,411,334	.....2,030,000	.....2,226,176	.....0	.....(30,991)	.....0	.....0	XXX	XXX	XXX	.....25,524	.....101,500	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....								.....2,350,390	XXX	.....2,411,334	.....2,030,000	.....2,226,176	.....0	.....(30,991)	.....0	.....0	XXX	XXX	XXX	.....25,524	.....101,500	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
25468P	DK	9	WALT DISNEY COMPANY/THE.....	SD..	..	.....	.....1	.....1FE	.....156,163	...105.256	.....163,147	.....155,000	.....155,725	.....0	.....(117)	.....0	.....0	.....3.000	.....2.900	FA.....	.....1,783	.....4,650	01/20/2016.	02/13/2026.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								.....156,163	XXX	.....163,147	.....155,000	.....155,725	.....0	.....(117)	.....0	.....0	XXX	XXX	XXX	.....1,783	.....4,650	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....								.....156,163	XXX	.....163,147	.....155,000	.....155,725	.....0	.....(117)	.....0	.....0	XXX	XXX	XXX	.....1,783	.....4,650	XXX	XXX
Totals																									
7699999.	Total - Issuer Obligations.....								.....5,256,838	XXX	.....5,349,529	.....4,950,000	.....5,140,171	.....0	.....(28,571)	.....0	.....0	XXX	XXX	XXX	.....33,952	.....155,606	XXX	XXX
8399999.	Grand Total - Bonds.....								.....5,256,838	XXX	.....5,349,529	.....4,950,000	.....5,140,171	.....0	.....(28,571)	.....0	.....0	XXX	XXX	XXX	.....33,952	.....155,606	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	Foreign	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																						
48127R	46	1	JPMORGAN CHASE & CO 6.125%.....	.....	...	7,800.000	.....25.00	.....0.000	.....199,524	.....25.580	.....199,524	.....197,730	.....0	.....11,944	.....0	.....1,794	.....0	.....0	.....1,794	.....0	2FE.....	03/25/2015.
61761J	40	6	MORGAN STANLEY 6.375%.....	.....	...	7,500.000	.....25.00	.....26.630	.....199,725	.....28.170	.....211,275	.....199,725	.....2,988	.....11,953	.....0	.....10,500	.....0	.....0	.....10,500	.....0	3FE.....	03/25/2015.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....									.....399,249	XXX	.....410,799	.....397,455	.....2,988	.....23,897	.....0	.....12,294	.....0	.....0	.....12,294	.....0	XXX	XXX
8999999. Total - Preferred Stocks.....									.....399,249	XXX	.....410,799	.....397,455	.....2,988	.....23,897	.....0	.....12,294	.....0	.....0	.....12,294	.....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	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Parent, Subsidiaries and Affiliates Other																			
000000	00	0	Stonewood Insurance Company.....	.....	...	20,000.000	32,350.202	1,617.510	32,350.202	19,260.851	0	0	0	3,673.780	0	3,673.780	0	01/03/2012.	.....
000000	00	0	Falls Lake Fire and Casualty company.....	.....	...	26,000.000	51,218.469	1,969.940	51,218.469	54,002.000	0	0	0	602.603	0	602.603	0	12/18/2015.	.....
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....							83,568,671	XXX	83,568,671	73,262,851	0	0	0	4,276,383	0	4,276,383	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							83,967,920	XXX	83,979,470	73,660,306	2,988	23,897	0	4,288,677	0	4,288,677	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	YT 1 UNITED STATES TREASURY NOTE.....		12/04/2019.....	NOMURA SECURITIES INTL.....		174,741	175,000	36
0599999	Total - Bonds - U.S. Government.....					174,741	175,000	36
8399997	Total - Bonds - Part 3.....					174,741	175,000	36
8399998	Total - Bonds - Summary Item from Part 5.....					3,156,825	3,150,000	26,736
8399999	Total - Bonds.....					3,331,566	3,325,000	26,772
9999999	Total - Bonds, Preferred and Common Stocks.....					3,331,566	XXX	26,772

SCHEDULE D - PART 4

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

			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				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	4U	1	..	09/19/2019.	HSBC SECURITIES USA INC.....		.....284,334	.....275,000	.....273,390	.....273,529	.....0	.....224	.....0	.....224	.....0	.....273,753	.....0	.....10,581	.....10,581	.....5,218	06/30/2023.
912828	5D	8	..	09/19/2019.	HSBC SECURITIES USA INC.....		.....418,358	.....400,000	.....396,798	.....396,924	.....0	.....439	.....0	.....439	.....0	.....397,363	.....0	.....20,995	.....20,995	.....11,186	09/30/2023.
912828	L2	4	..	09/19/2019.	CITIGROUP GLOBAL MARKETS.....		.....50,267	.....50,000	.....48,395	.....48,690	.....0	.....246	.....0	.....246	.....0	.....48,936	.....0	.....1,332	.....1,332	.....989	08/31/2022.
912828	N4	8	..	09/19/2019.	HSBC SECURITIES USA INC.....		.....114,815	.....115,000	.....117,197	.....115,911	.....0	.....(326)	.....0	.....(326)	.....0	.....115,585	.....0	.....(770)	.....(770)	.....1,455	12/31/2020.
912828	P5	3	..	02/15/2019.	MATURITY.....		.....245,000	.....245,000	.....243,211	.....244,925	.....0	.....75	.....0	.....75	.....0	.....245,000	.....0	.....0	.....0	.....919	02/15/2019.
912828	P9	5	..	03/15/2019.	MATURITY.....		.....150,000	.....150,000	.....149,860	.....149,990	.....0	.....10	.....0	.....10	.....0	.....150,000	.....0	.....0	.....0	.....750	03/15/2019.
912828	Q7	8	..	01/11/2019.	CITIGROUP GLOBAL MARKETS.....		.....116,948	.....120,000	.....120,933	.....120,444	.....0	.....(5)	.....0	.....(5)	.....0	.....120,439	.....0	.....(3,491)	.....(3,491)	.....328	04/30/2021.
0599999. Total - Bonds - U.S. Government.....							.....1,379,722	.....1,355,000	.....1,349,784	.....1,350,413	.....0	.....663	.....0	.....663	.....0	.....1,351,076	.....0	.....28,647	.....28,647	.....20,845	XXX
Bonds - U.S. Political Subdivisions of States																					
232760	7V	4	..	09/19/2019.	MORGAN STANLEY & CO.....		.....176,421	.....150,000	.....177,980	.....168,443	.....0	.....(2,032)	.....0	.....(2,032)	.....0	.....166,412	.....0	.....10,009	.....10,009	.....8,292	02/15/2028.
2499999. Total - Bonds - U.S. Political Subdivisions of States.....							.....176,421	.....150,000	.....177,980	.....168,443	.....0	.....(2,032)	.....0	.....(2,032)	.....0	.....166,412	.....0	.....10,009	.....10,009	.....8,292	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
162393	EP	3	..	09/19/2019.	BOSC INC.....		.....295,948	.....250,000	.....293,288	.....280,166	.....0	.....(3,009)	.....0	.....(3,009)	.....0	.....277,157	.....0	.....18,791	.....18,791	.....13,264	09/01/2031.
3132WE	F2	3	..	09/20/2019.	VARIOUS.....		.....194,344	.....188,477	.....198,608	.....197,643	.....0	.....(1,169)	.....0	.....(1,169)	.....0	.....196,474	.....0	.....(2,130)	.....(2,130)	.....5,170	06/01/2046.
3138EP	UV	4	..	09/20/2019.	VARIOUS.....		.....263,701	.....253,173	.....264,962	.....264,693	.....0	.....(1,265)	.....0	.....(1,265)	.....0	.....263,428	.....0	.....273	.....273	.....6,964	05/01/2045.
3138Y4	WA	3	..	09/20/2019.	VARIOUS.....		.....348,888	.....335,100	.....351,437	.....349,852	.....0	.....(2,089)	.....0	.....(2,089)	.....0	.....347,763	.....0	.....1,124	.....1,124	.....9,059	02/01/2045.
3138YR	QX	9	..	09/20/2019.	VARIOUS.....		.....249,473	.....238,910	.....250,557	.....250,458	.....0	.....(905)	.....0	.....(905)	.....0	.....249,553	.....0	.....(80)	.....(80)	.....6,671	05/01/2045.
3140GS	PD	8	..	09/20/2019.	VARIOUS.....		.....284,592	.....273,294	.....286,830	.....286,308	.....0	.....(1,495)	.....0	.....(1,495)	.....0	.....284,813	.....0	.....(220)	.....(220)	.....8,562	09/01/2047.
46613S	DG	2	..	09/19/2019.	MORGAN STANLEY & CO.....		.....291,225	.....250,000	.....288,413	.....276,033	.....0	.....(2,774)	.....0	.....(2,774)	.....0	.....273,259	.....0	.....17,966	.....17,966	.....12,222	10/01/2031.
829594	KX	7	..	09/19/2019.	WELLS FARGO FINANCIAL.....		.....179,186	.....150,000	.....184,098	.....176,543	.....0	.....(2,625)	.....0	.....(2,625)	.....0	.....173,918	.....0	.....5,268	.....5,268	.....6,417	11/15/2028.
829594	KY	5	..	09/19/2019.	UBS SECURITIES LLC.....		.....298,900	.....250,000	.....305,000	.....292,848	.....0	.....(4,227)	.....0	.....(4,227)	.....0	.....288,620	.....0	.....10,280	.....10,280	.....10,694	11/15/2029.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....							.....2,406,257	.....2,188,954	.....2,423,193	.....2,374,544	.....0	.....(19,558)	.....0	.....(19,558)	.....0	.....2,354,985	.....0	.....51,272	.....51,272	.....79,023	XXX
Bonds - Industrial and Miscellaneous																					
03522A	AG	5	..	09/19/2019.	WELLS FARGO FINANCIAL.....		.....265,910	.....250,000	.....250,000	.....250,000	.....0	.....0	.....0	.....0	.....0	.....250,000	.....0	.....15,910	.....15,910	.....10,443	02/01/2026.
25468P	CN	4	..	09/19/2019.	CITIGROUP GLOBAL MARKETS.....		.....152,175	.....150,000	.....152,946	.....151,683	.....0	.....(457)	.....0	.....(457)	.....0	.....151,226	.....0	.....949	.....949	.....4,549	08/16/2021.
25468P	DK	9	..	09/19/2019.	GOLDMAN SACHS.....		.....99,587	.....95,000	.....95,713	.....95,516	.....0	.....(52)	.....0	.....(52)	.....0	.....95,464	.....0	.....4,122	.....4,122	.....3,167	02/13/2026.
585055	BS	4	..	09/19/2019.	VARIOUS.....		.....427,383	.....400,000	.....425,196	.....418,053	.....0	.....(1,667)	.....0	.....(1,667)	.....0	.....416,387	.....0	.....10,997	.....10,997	.....12,779	03/15/2025.
91324P	DJ	8	..	09/19/2019.	WELLS FARGO FINANCIAL.....		.....261,200	.....250,000	.....250,205	.....250,184	.....0	.....(28)	.....0	.....(28)	.....0	.....250,156	.....0	.....11,044	.....11,044	.....6,757	06/15/2023.
3899999. Total - Bonds - Industrial and Miscellaneous.....							.....1,206,255	.....1,145,000	.....1,174,060	.....1,165,436	.....0	.....(2,204)	.....0	.....(2,204)	.....0	.....1,163,233	.....0	.....43,022	.....43,022	.....37,695	XXX
8399997. Total - Bonds - Part 4.....							.....5,168,655	.....4,838,954	.....5,125,017	.....5,058,836	.....0	.....(23,131)	.....0	.....(23,131)	.....0	.....5,035,706	.....0	.....132,950	.....132,950	.....145,855	XXX
8399998. Total - Bonds - Summary Item from Part 5.....							.....3,170,604	.....3,150,000	.....3,156,825	.....0	.....0	.....(298)	.....0	.....(298)	.....0	.....3,156,527	.....0	.....14,077	.....14,077	.....31,496	XXX
8399999. Total - Bonds.....							.....8,339,259	.....7,988,954	.....8,281,842	.....5,058,836	.....0	.....(23,429)	.....0	.....(23,429)	.....0	.....8,192,233	.....0	.....147,027	.....147,027	.....177,351	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																					
054937	20	6	..	09/01/2019.	SECURITY CALLED BY ISSUER at 25.000.....		.....7,800,000	.....195,000	.....25,000	.....200,304	.....190,866	.....9,438	.....0	.....9,438	.....0	.....200,304	.....0	.....(5,304)	.....(5,304)	.....8,556	XXX
172967	33	3	..	02/12/2019.	SINK FUND PAYMENT.....		.....7,500,000	.....187,500	.....25,000	.....200,550	.....190,650	.....9,900	.....0	.....9,900	.....0	.....200,550	.....0	.....(13,050)	.....(13,050)	.....3,223	XXX
665859	87	2	..	09/19/2019.	VARIOUS.....		.....7,800,000	.....197,336	.....25,000	.....199,602	.....193,518	.....6,084	.....0	.....6,084	.....0	.....199,602	.....0	.....(2,266)	.....(2,266)	.....11,408	XXX
693475	83	2	..	09/19/2019.	JANNEY MONTGOMERY SCOTT.....		.....8,000,000	.....205,716	.....25,000	.....199,360	.....184,960	.....14,400	.....0	.....14,400	.....0	.....199,360	.....0	.....6,356	.....6,356	.....8,063	XXX
857477	88	9	..	12/15/2019.	SECURITY CALLED BY ISSUER at 25.000.....		.....7,800,000	.....195,000	.....25,000	.....199,524	.....196,248	.....3,276	.....0	.....3,276	.....0	.....199,524	.....0	.....(4,524)	.....(4,524)	.....11,700	XXX
902973	79	1	..	09/20/2019.	JANNEY MONTGOMERY SCOTT.....		.....8,000,000	.....203,461	.....25,000	.....199,136	.....183,440	.....15,696	.....0	.....15,696	.....0	.....199,136	.....0	.....4,325	.....4,325	.....7,725	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
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....					.....1,184,013	XXX	.....1,198,476	.....1,139,682	.....58,794	.....0	.....0	.....58,794	.....0	.....1,198,476	.....0	.....(14,463)	.....(14,463)	.....50,675	XXX
8999997.	Total - Preferred Stocks - Part 4.....					.....1,184,013	XXX	.....1,198,476	.....1,139,682	.....58,794	.....0	.....0	.....58,794	.....0	.....1,198,476	.....0	.....(14,463)	.....(14,463)	.....50,675	XXX
8999999.	Total - Preferred Stocks.....					.....1,184,013	XXX	.....1,198,476	.....1,139,682	.....58,794	.....0	.....0	.....58,794	.....0	.....1,198,476	.....0	.....(14,463)	.....(14,463)	.....50,675	XXX
9899999.	Total - Preferred and Common Stocks.....					.....1,184,013	XXX	.....1,198,476	.....1,139,682	.....58,794	.....0	.....0	.....58,794	.....0	.....1,198,476	.....0	.....(14,463)	.....(14,463)	.....50,675	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....9,523,272	XXX	.....9,480,318	.....6,198,518	.....58,794	.....(23,429)	.....0	.....35,365	.....0	.....9,390,709	.....0	.....132,564	.....132,564	.....228,026	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						
				F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																							
912828	4Z	0			02/19/2019	JP MORGAN SECURITIES INC.....	09/19/2019	HSBC SECURITIES USA INC.....300,000303,646317,425303,3480(298)0(298)00014,07714,0778,7033,943
0599999.		Total - Bonds - U.S. Government.....						300,000303,646317,425303,3480(298)0(298)00014,07714,0778,7033,943
Bonds - Industrial and Miscellaneous																							
02665W	BG	5			05/29/2019	HSBC SECURITIES USA INC.....	05/29/2019	HSBC SECURITIES USA INC.....	.....400,000	.....392,694	.....392,694	.....392,694	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,511	.....1,511
369550	BD	9			08/30/2019	RBC CAPITAL MARKETS.....	08/30/2019	RBC CAPITAL MARKETS.....	.....250,000	.....262,804	.....262,804	.....262,804	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,461	.....2,461
375558	BB	8			08/30/2019	JP MORGAN SECURITIES INC.....	08/30/2019	JP MORGAN SECURITIES INC.....	.....250,000	.....251,236	.....251,236	.....251,236	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,170	.....3,170
69353R	EY	0			05/29/2019	KEY BANC CAPITAL MARKETS.....	05/29/2019	KEY BANC CAPITAL MARKETS.....	.....450,000	.....448,736	.....448,736	.....448,736	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,419	.....5,419
713448	BW	7			05/29/2019	JEFFERIES & COMPANY INC.....	05/29/2019	JEFFERIES & COMPANY INC.....	.....400,000	.....404,602	.....404,602	.....404,602	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,133	.....3,133
828807	DA	2			05/29/2019	WELLS FARGO FINANCIAL.....	05/29/2019	WELLS FARGO FINANCIAL.....	.....450,000	.....446,891	.....446,891	.....446,891	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,496	.....3,496
25243Y	AU	3			08/30/2019	CREDIT SUISSE FIRST BOSTON.....	08/30/2019	CREDIT SUISSE FIRST BOSTON.....	.....250,000	.....255,484	.....255,484	.....255,484	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,206	.....2,206
82620K	AJ	2			05/29/2019	JP MORGAN SECURITIES INC.....	05/29/2019	JP MORGAN SECURITIES INC.....	.....400,000	.....390,734	.....390,734	.....390,734	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,398	.....1,398
3899999.		Total - Bonds - Industrial and Miscellaneous.....							.....2,850,000	.....2,853,181	.....2,853,181	.....2,853,181	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....22,794	.....22,794
8399998.		Total - Bonds.....						3,150,0003,156,8273,170,6063,156,5290(298)0(298)00014,07714,07731,49726,737
9999999.		Total - Bonds, Preferred and Common Stocks.....						3,156,8273,156,8273,170,6063,156,5290(298)0(298)00014,07714,07731,49726,737

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	
							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	11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company					Foreign								Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer															
000000 00 0	Stonewood Insurance Company.....					.....	11828.....	20-0328998.....	.....8bi	.....NO	.....0	.....32,350,202	.....0	.....20,000.000	.....1.0
000000 00 0	Falls Lake Fire and Casualty company.....					.....	15884.....	47-1588915.....	.....8bi	.....NO	.....0	.....51,218,469	.....0	.....26,000.000	.....100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....						.....	.....	.....	.....	.....NO	.....0	.....83,568,671	.....0	.....XXX	.....XXX
1899999. Total - Common Stocks.....						.....	.....	.....	.....	.....NO	.....0	.....83,568,671	.....0	.....XXX	.....XXX
1999999. Total - Preferred and Common Stock.....						.....	.....	.....	.....	.....NO	.....0	.....83,568,671	.....0	.....XXX	.....XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	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

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

Falls Lake National Insurance Company
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Key Bank..... Cleveland, OH.....	.....	.....0.00	.....0	.....0	.....7,611,726	XXX
CITIZENS BANK NA..... Providence, RI.....	SD.....	.....0.00	.....12,345	.....0	.....555,100	XXX
US Bank..... Minneapolis, MN.....	.....	.....0.00	.....0	.....0	.....395,375	XXX
0199999 Total - Open Depositories.....	XXX	XXX	.....12,345	.....0	.....8,562,201	XXX
0399999 Total Cash on Deposit.....	XXX	XXX	.....12,345	.....0	.....8,562,201	XXX
0599999 Total Cash.....	XXX	XXX	.....12,345	.....0	.....8,562,201	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	.....9,473,761	4. April.....	.....8,417,764	7. July.....	.....14,558,974	10. October.....	.....13,295,671
2. February.....	.....12,712,240	5. May.....	.....9,439,205	8. August.....	.....12,050,731	11. November.....	.....8,361,905
3. March.....	.....7,813,942	6. June.....	.....11,657,984	9. September.....	.....14,208,191	12. December.....	.....8,562,201

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	41	9	FIRST AM TREAS OBLI-INS INV.....			SD.....	10/15/2019.....	.....0.000			.....315,000	.....0	.....807
31846V	80	7	FIRST AMER TREASURY OBLIG-Y.....			SD.....	12/16/2019.....	.....0.000			.....2,343,820	.....0	.....0
60934N	50	0	FEDERATED TREASURY OBLIGA-IS.....				12/16/2019.....	.....0.000			.....422,779	.....0	.....0
94975H	29	6	WELLS FARGO ADV TR PL MM-INS.....				12/16/2019.....	.....0.000			.....30,039	.....0	.....0
94975H	29	6	WELLS FARGO ADV TR PL MM-INS.....			SD.....	12/16/2019.....	.....0.000			.....90,000	.....0	.....239
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....											.....3,201,638	.....0	.....1,046
All Other Money Market Mutual Funds													
31846V	20	3	FIRST AMERICAN GOV OBLIG - Y.....			SD.....	12/16/2019.....	.....0.000			.....219	.....0	.....0
8699999. Total - All Other Money Market Mutual Funds.....											.....219	.....0	.....0
8899999. Total - Cash Equivalents											.....3,201,857	.....0	.....1,046

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1		2	Deposits for the		All Other Special Deposits	
			Benefit of All Policyholders			
			3	4	5	6
States, Etc.		Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL		.....0	.....0	.....0	.....0
2.	Alaska.....AK		.....0	.....0	.....0	.....0
3.	Arizona.....AZ		.....0	.....0	.....0	.....0
4.	Arkansas.....AR	.....B.... COLLATERAL SECURITIES FOR THE AR DOI.....	.....155,725	.....163,147	.....0	.....0
5.	California.....CA		.....0	.....0	.....0	.....0
6.	Colorado.....CO		.....0	.....0	.....0	.....0
7.	Connecticut.....CT		.....0	.....0	.....0	.....0
8.	Delaware.....DE	.....B.... COLLATERAL SECURITIES FOR THE DE DOI.....	.....110,197	.....110,773	.....0	.....0
9.	District of Columbia.....DC		.....0	.....0	.....0	.....0
10.	Florida.....FL		.....0	.....0	.....0	.....0
11.	Georgia.....GA	.....ST.. COLLATERAL SECURITIES FOR THE GA DOI.....	.....90,000	.....90,000	.....0	.....0
12.	Hawaii.....HI		.....0	.....0	.....0	.....0
13.	Idaho.....ID	.....B.... COLLATERAL SECURITIES FOR THE ID DOI.....	.....678,334	.....686,701	.....0	.....0
14.	Illinois.....IL		.....0	.....0	.....0	.....0
15.	Indiana.....IN		.....0	.....0	.....0	.....0
16.	Iowa.....IA		.....0	.....0	.....0	.....0
17.	Kansas.....KS		.....0	.....0	.....0	.....0
18.	Kentucky.....KY		.....0	.....0	.....0	.....0
19.	Louisiana.....LA		.....0	.....0	.....0	.....0
20.	Maine.....ME		.....0	.....0	.....0	.....0
21.	Maryland.....MD		.....0	.....0	.....0	.....0
22.	Massachusetts.....MA	.....B.... COLLATERAL SECURITIES FOR THE MA DOI.....	.....0	.....0	.....229,907	.....257,528
23.	Michigan.....MI		.....0	.....0	.....0	.....0
24.	Minnesota.....MN		.....0	.....0	.....0	.....0
25.	Mississippi.....MS		.....0	.....0	.....0	.....0
26.	Missouri.....MO		.....0	.....0	.....0	.....0
27.	Montana.....MT	.....O.... COLLATERAL SECURITIES FOR THE MT DOI, COLLATERAL SECURITES FOR MT DOI.....	.....25,318	.....25,242	.....0	.....0
28.	Nebraska.....NE		.....0	.....0	.....0	.....0
29.	Nevada.....NV	.....O.... COLLATERAL SECURITIES FOR THE NV DOI.....	.....664,341	.....665,990	.....0	.....0
30.	New Hampshire.....NH	.....ST.. COLLATERAL SECURITIES FOR THE NH DOI.....	.....553,815	.....553,815	.....0	.....0
31.	New Jersey.....NJ		.....0	.....0	.....0	.....0
32.	New Mexico.....NM	.....B.... COLLATERAL SECURITIES FOR THE NM DOI.....	.....315,566	.....317,215	.....0	.....0
33.	New York.....NY		.....0	.....0	.....0	.....0
34.	North Carolina.....NC	.....ST.. COLLATERAL SECURITIES FOR THE NC DOI.....	.....315,000	.....315,000	.....0	.....0
35.	North Dakota.....ND		.....0	.....0	.....0	.....0
36.	Ohio.....OH	.....O.... COLLATERAL SECURITIES FOR THE OH DOI.....	.....4,521,321	.....4,684,410	.....0	.....0
37.	Oklahoma.....OK		.....0	.....0	.....0	.....0
38.	Oregon.....OR		.....0	.....0	.....0	.....0
39.	Pennsylvania.....PA		.....0	.....0	.....0	.....0
40.	Rhode Island.....RI		.....0	.....0	.....0	.....0
41.	South Carolina.....SC		.....0	.....0	.....0	.....0
42.	South Dakota.....SD		.....0	.....0	.....0	.....0
43.	Tennessee.....TN		.....0	.....0	.....0	.....0
44.	Texas.....TX		.....0	.....0	.....0	.....0
45.	Utah.....UT		.....0	.....0	.....0	.....0
46.	Vermont.....VT		.....0	.....0	.....0	.....0
47.	Virginia.....VA	.....B.... COLLATERAL SECURITIES FOR THE VA DOI.....	.....110,197	.....110,773	.....0	.....0
48.	Washington.....WA		.....0	.....0	.....0	.....0
49.	West Virginia.....WV		.....0	.....0	.....0	.....0
50.	Wisconsin.....WI		.....0	.....0	.....0	.....0
51.	Wyoming.....WY		.....0	.....0	.....0	.....0
52.	American Samoa.....AS		.....0	.....0	.....0	.....0
53.	Guam.....GU		.....0	.....0	.....0	.....0
54.	Puerto Rico.....PR		.....0	.....0	.....0	.....0
55.	US Virgin Islands.....VI		.....0	.....0	.....0	.....0
56.	Northern Mariana Islands.....MP		.....0	.....0	.....0	.....0
57.	Canada.....CAN		.....0	.....0	.....0	.....0
58.	Aggregate Alien and Other.....OT	XXX	.....0	.....0	.....0	.....0
59.	Total.....	XXX	.....7,539,814	.....7,723,066	.....229,907	.....257,528
DETAILS OF WRITE-INS						
5801.	.....		.....0	.....0	.....0	.....0
5802.	.....		.....0	.....0	.....0	.....0
5803.	.....		.....0	.....0	.....0	.....0
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX0000
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX0000

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