



ANNUAL STATEMENT

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

AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY

NAIC Group Code.....	0084, 0084	NAIC Company Code.....	35351	Employer's ID Number.....	31-0912199
(Current Period) (Prior Period)					
Organized under the Laws of DE	State of Domicile or Port of Entry DE	Country of Domicile US			
Incorporated/Organized.....	July 15, 1977	Commenced Business.....	December 1, 1977		
Statutory Home Office	1209 Orange Street .. Wilmington, .. DE .. US .. 19801 (Street and Number) (City or Town, State, Country and Zip Code)				
Main Administrative Office	301 E. Fourth Street .. Cincinnati .. OH .. US .. 45202 (Street and Number) (City or Town, State, Country and Zip Code)			513-369-5000 (Area Code) (Telephone Number)	
Mail Address	301 E. Fourth Street .. Cincinnati .. OH .. US .. 45202 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	301 E. Fourth Street .. Cincinnati .. OH .. US .. 45202 (Street and Number) (City or Town, State, Country and Zip Code)			513-369-5000 (Area Code) (Telephone Number)	
Internet Web Site Address	www.greatamericaninsurancegroup.com				
Statutory Statement Contact	Robert James Schwartz (Name)			513-369-5092 (Area Code) (Telephone Number) (Extension)	
	BSchwartz@gaig.com (E-Mail Address)			513-369-3873 (Fax Number)	

OFFICERS

Name	Title	Name	Title
1. Gary John Gruber	President	2. Sue Ann Erhart	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President	Anthony Joseph Mercurio #	Executive Vice President
Michael Eugene Sullivan Jr.	Executive Vice President	David Lawrence Thompson Jr. #	Executive Vice President
Aaron Beasy Latto	Senior Vice President	James Louis Muething #	Senior Vice President
Bruce Robert Smith Jr. #	Senior Vice President	David John Witzgall	Senior Vice President, CFO & Treasurer
Annette Denise Gardner	Vice President & Assistant Treasurer	John William Tholen	Vice President
Stephen Charles Beraha	Assistant Vice President & Assistant Secretary	Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Michael Eugene Sullivan, Jr.
David Lawrence Thompson Jr. #	David John Witzgall		

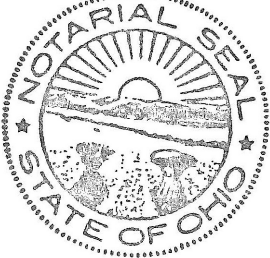
State of..... Ohio
County of..... Hamilton

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)
Gary John Gruber	Sue Ann Erhart	Robert James Schwartz
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller

Subscribed and sworn to before me
This 12th day of February 2020

Notary Public, State of Ohio
My Commission Expires November 8, 2021



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		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	3,345,333	2.6	3,345,333	0	3,345,333	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.....	2,055,870	1.6	2,055,870	0	2,055,870	1.6
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	1,673,859	1.3	1,673,859	0	1,673,859	1.3
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	31,463,471	24.7	31,463,471	0	31,463,471	24.7
1.06 Industrial and Miscellaneous.....	77,485,160	60.8	77,485,160	0	77,485,160	60.8
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.....	116,023,693	91.0	116,023,693	0	116,023,693	91.0
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	0	0.0	0	0	0	0.0
2.02 Parent, Subsidiaries and Affiliates.....	0	0.0	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	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.....	0	0.0	0	0	0	0.0
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.....	0	0.0	0	0	0	0.0
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).....	3,836,322	3.0	3,836,322	0	3,836,322	3.0
6.02 Cash Equivalents (Schedule E, Part 2).....	7,639,235	6.0	7,639,235	0	7,639,235	6.0
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.....	11,475,556	9.0	11,475,556	0	11,475,556	9.0
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.....	44,915	0.0	44,915	0	44,915	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.....	127,544,164	100.0	127,544,164	0	127,544,164	100.0

AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY
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

AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY
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.....		111,625,827
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		28,966,058
3.	Accrual of discount.....		518,775
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(107,413)	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	0	
4.4	Part 4, Column 11.....	3,936	(103,477)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(61,772)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		24,061,863
7.	Deduct amortization of premium.....		219,850
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.....	639,840	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	165	640,005
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).....		116,023,693
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		116,023,693

AMERICAN EMPIRE SURPLUS LINES INSURANCE COMPANY
SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	3,345,333	3,513,976	3,841,064	3,120,117
	2. Canada.....	0	0	0	0
	3. Other Countries.....	0	0	0	0
	4. Totals.....	3,345,333	3,513,976	3,841,064	3,120,117
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	2,055,870	2,166,417	2,172,857	1,955,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	1,673,859	1,698,329	1,941,621	1,650,000
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.....	31,463,471	32,185,841	31,548,323	30,902,750
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	67,744,188	69,716,170	68,025,983	72,797,729
	9. Canada.....	0	0	0	0
	10. Other Countries.....	9,740,972	9,645,086	9,768,537	10,460,143
	11. Totals.....	77,485,160	79,361,256	77,794,520	83,257,872
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	116,023,693	118,925,819	117,298,385	120,885,740
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	0	0	0	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	0	0	0	
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.....	0	0	0	
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	0	0	0	
	27. Total Bonds and Stocks.....	116,023,693	118,925,819	117,298,385	

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

SIOIS	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	101,381	3,243,767	186	0	0	XXX	3,345,333	2.9	1,799,898	1.6	3,345,333	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	101,381	3,243,767	186	0	0	XXX	3,345,333	2.9	1,799,898	1.6	3,345,333	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	1,052,231	1,003,639	0	0	XXX	2,055,870	1.8	2,128,912	1.9	2,055,870	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	1,052,231	1,003,639	0	0	XXX	2,055,870	1.8	2,128,912	1.9	2,055,870	0
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
	4.1 NAIC 1	1,673,859	0	0	0	0	XXX	1,673,859	1.4	1,704,814	1.5	1,673,859	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	1,673,859	0	0	0	0	XXX	1,673,859	1.4	1,704,814	1.5	1,673,859	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
	5.1 NAIC 1	4,146,521	6,948,795	15,318,752	2,036,784	3,012,619	XXX	31,463,471	27.1	28,936,225	25.9	31,463,471	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	4,146,521	6,948,795	15,318,752	2,036,784	3,012,619	XXX	31,463,471	27.1	28,936,225	25.9	31,463,471	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.....	13,115,054	40,769,483	12,876,601	3,384,267	3,742,563	XXX	73,887,968	63.7	77,055,977	69.0	20,588,359	53,299,609
6.2 NAIC 2.....	61,944	1,611,770	688,153	348,726	0	XXX	2,710,593	2.3	0	0.0	896,675	1,813,918
6.3 NAIC 3.....	173,229	522,932	51,070	139,368	0	XXX	886,599	0.8	0	0.0	415,193	471,406
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.....	13,350,228	42,904,185	13,615,823	3,872,361	3,742,563	XXX	77,485,160	66.8	77,055,977	69.0	21,900,226	55,584,934
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.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	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

S107

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).....19,036,815	52,014,275	29,199,177	5,421,051	6,755,182	0	112,426,500	96.9	XXX	XXX	59,126,891	53,299,609
11.2 NAIC 2.....	(d).....61,944	1,611,770	688,153	348,726	0	0	2,710,593	2.3	XXX	XXX	896,675	1,813,918
11.3 NAIC 3.....	(d).....173,229	522,932	51,070	139,368	0	0	886,599	0.8	XXX	XXX	415,193	471,406
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.....	19,271,989	54,148,977	29,938,400	5,909,145	6,755,182	0	(b).....116,023,693	100.0	XXX	XXX	60,438,759	55,584,934
11.8 Line 11.7 as a % of Col. 7.....	16.6	46.7	25.8	5.1	5.8	0.0	100.0	XXX	XXX	XXX	52.1	47.9
12. Total Bonds Prior Year												
12.1 NAIC 1.....	16,104,710	55,358,257	25,322,492	10,029,684	4,810,683	0	XXX	XXX	111,625,827	100.0	56,064,907	55,560,919
12.2 NAIC 2.....	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
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.....	16,104,710	55,358,257	25,322,492	10,029,684	4,810,683	0	XXX	XXX	(b).....111,625,827	100.0	56,064,907	55,560,919
12.8 Line 12.7 as a % of Col. 9.....	14.4	49.6	22.7	9.0	4.3	0.0	XXX	XXX	100.0	XXX	50.2	49.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	9,299,233	21,691,619	20,419,103	3,633,336	4,083,600	0	59,126,891	51.0	56,064,907	50.2	59,126,891	XXX
13.2 NAIC 2.....	0	443,618	453,057	0	0	0	896,675	0.8	0	0.0	896,675	XXX
13.3 NAIC 3.....	77,350	147,405	51,070	139,368	0	0	415,193	0.4	0	0.0	415,193	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.....	9,376,583	22,282,642	20,923,229	3,772,704	4,083,600	0	60,438,759	52.1	56,064,907	50.2	60,438,759	XXX
13.8 Line 13.7 as a % of Col. 7.....	15.5	36.9	34.6	6.2	6.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	8.1	19.2	18.0	3.3	3.5	0.0	52.1	XXX	XXX	XXX	52.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	9,737,582	30,322,655	8,780,075	1,787,715	2,671,582	0	53,299,609	45.9	55,560,919	49.8	XXX	53,299,609
14.2 NAIC 2.....	61,944	1,168,152	235,096	348,726	0	0	1,813,918	1.6	0	0.0	XXX	1,813,918
14.3 NAIC 3.....	95,879	375,527	0	0	0	0	471,407	0.4	0	0.0	XXX	471,407
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.....	9,895,406	31,866,335	9,015,171	2,136,441	2,671,582	0	55,584,934	47.9	55,560,919	49.8	XXX	55,584,934
14.8 Line 14.7 as a % of Col. 7.....	17.8	57.3	16.2	3.8	4.8	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.....	8.5	27.5	7.8	1.8	2.3	0.0	47.9	XXX	XXX	XXX	XXX	47.9

(a) Includes \$.....55,584,934 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.....	0	3,124,323	0	0	0	.XXX	3,124,323	2.7	1,499,888	1.3	3,124,323	0
1.02	Residential Mortgage-Backed Securities.....	101,381	119,443	186	0	0	.XXX	221,010	0.2	300,010	0.3	221,010	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.....	101,381	3,243,767	186	0	0	.XXX	3,345,333	2.9	1,799,898	1.6	3,345,333	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	1,052,231	1,003,639	0	0	.XXX	2,055,870	1.8	2,128,912	1.9	2,055,870	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	1,052,231	1,003,639	0	0	.XXX	2,055,870	1.8	2,128,912	1.9	2,055,870	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....	1,673,859	0	0	0	0	.XXX	1,673,859	1.4	1,704,814	1.5	1,673,859	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.....	1,673,859	0	0	0	0	.XXX	1,673,859	1.4	1,704,814	1.5	1,673,859	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	2,073,325	2,000,011	2,274,575	0	0	.XXX	6,347,911	5.5	6,455,941	5.8	6,347,911	0
5.02	Residential Mortgage-Backed Securities.....	567,427	3,315,967	1,375,389	557,793	70,445	.XXX	5,887,021	5.1	0	0.0	5,887,021	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.....	1,505,769	1,632,817	11,668,788	1,478,991	2,942,174	.XXX	19,228,538	16.6	22,480,284	20.1	19,228,538	0
5.05	Totals.....	4,146,521	6,948,795	15,318,752	2,036,784	3,012,619	.XXX	31,463,471	27.1	28,936,225	25.9	31,463,471	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	0	3,048,569	0	0	0	.XXX	3,048,569	2.6	5,048,257	4.5	1,049,044	1,999,525
6.02	Residential Mortgage-Backed Securities.....	6,493,775	13,184,666	4,622,845	2,395,381	1,105,218	.XXX	27,801,886	24.0	27,071,437	24.3	16,454,804	11,347,082
6.03	Commercial Mortgage-Backed Securities.....	33,617	0	0	0	0	.XXX	33,617	0.0	281,952	0.3	0	33,617
6.04	Other Loan-Backed and Structured Securities.....	6,822,835	26,670,950	8,992,978	1,476,980	2,637,345	.XXX	46,601,088	40.2	44,654,331	40.0	4,396,379	42,204,709
6.05	Totals.....	13,350,228	42,904,185	13,615,823	3,872,361	3,742,563	.XXX	77,485,160	66.8	77,055,977	69.0	21,900,226	55,584,934
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

8109

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	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.....	3,747,184	9,225,134	3,278,214	0	0	XXX	16,250,532	14.0	XXX	XXX	14,251,007	1,999,525
11.02 Residential Mortgage-Backed Securities.....	7,162,583	16,620,076	5,998,420	2,953,174	1,175,663	XXX	33,909,917	29.2	XXX	XXX	22,562,835	11,347,082
11.03 Commercial Mortgage-Backed Securities.....	33,617	0	0	0	0	XXX	33,617	0.0	XXX	0	0	33,617
11.04 Other Loan-Backed and Structured Securities.....	8,328,604	28,303,767	20,661,766	2,955,971	5,579,519	XXX	65,829,627	56.7	XXX	XXX	23,624,918	42,204,709
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.....	19,271,989	54,148,977	29,938,400	5,909,145	6,755,182	0	116,023,693	100.0	XXX	XXX	60,438,759	55,584,934
11.09 Line 11.08 as a % of Col. 7.....	16.6	46.7	25.8	5.1	5.8	0.0	100.0	XXX	XXX	XXX	52.1	47.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	0	11,431,993	1,377,813	1,971,967	2,056,039	XXX	XXX	XXX	16,837,812	15.1	12,838,497	3,999,316
12.02 Residential Mortgage-Backed Securities.....	4,865,044	13,469,724	5,972,157	2,977,980	86,542	XXX	XXX	XXX	27,371,447	24.5	20,746,126	6,625,321
12.03 Commercial Mortgage-Backed Securities.....	144,756	137,196	0	0	0	XXX	XXX	XXX	281,952	0.3	0	281,952
12.04 Other Loan-Backed and Structured Securities.....	11,094,910	30,319,343	17,972,523	5,079,737	2,668,103	XXX	XXX	XXX	67,134,615	60.1	22,480,284	44,654,331
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.....	16,104,710	55,358,257	25,322,492	10,029,684	4,810,683	0	XXX	XXX	111,625,827	100.0	56,064,907	55,560,919
12.09 Line 12.08 as a % of Col. 9.....	14.4	49.6	22.7	9.0	4.3	0.0	XXX	XXX	100.0	XXX	50.2	49.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	3,747,184	7,225,608	3,278,214	0	0	XXX	14,251,007	12.3	12,838,497	11.5	14,251,007	XXX
13.02 Residential Mortgage-Backed Securities.....	3,915,299	11,147,540	4,481,517	1,877,052	1,141,426	XXX	22,562,835	19.4	20,746,126	18.6	22,562,835	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.....	1,714,100	3,909,493	13,163,499	1,895,652	2,942,174	XXX	23,624,918	20.4	22,480,284	20.1	23,624,918	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.....	9,376,583	22,282,642	20,923,229	3,772,704	4,083,600	0	60,438,759	52.1	56,064,907	50.2	60,438,759	XXX
13.09 Line 13.08 as a % of Col. 7.....	15.5	36.9	34.6	6.2	6.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	8.1	19.2	18.0	3.3	3.5	0.0	52.1	XXX	XXX	XXX	52.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	0	1,999,525	0	0	0	XXX	1,999,525	1.7	3,999,316	3.6	XXX	1,999,525
14.02 Residential Mortgage-Backed Securities.....	3,247,284	5,472,536	1,516,903	1,076,122	34,237	XXX	11,347,082	9.8	6,625,321	5.9	XXX	11,347,082
14.03 Commercial Mortgage-Backed Securities.....	33,617	0	0	0	0	XXX	33,617	0.0	281,952	0.3	XXX	33,617
14.04 Other Loan-Backed and Structured Securities.....	6,614,504	24,394,273	7,498,268	1,060,319	2,637,345	XXX	42,204,709	36.4	44,654,331	40.0	XXX	42,204,709
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.....	9,895,406	31,866,335	9,015,171	2,136,441	2,671,582	0	55,584,934	47.9	55,560,919	49.8	XXX	55,584,934
14.09 Line 14.08 as a % of Col. 7.....	17.8	57.3	16.2	3.8	4.8	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.....	8.5	27.5	7.8	1.8	2.3	0.0	47.9	XXX	XXX	XXX	XXX	47.9

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

S15

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	7,863,797	0	7,863,797	0
2. Cost of cash equivalents acquired.....	81,030,877	0	81,030,877	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.....	81,255,439	0	81,255,439	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).....	7,639,235	0	7,639,235	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	7,639,235	0	7,639,235	0

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

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	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912828	5K	2	UNITED STATES TREASURY	SD..	..	.....	.....1	347,922	...104.516	365,805	350,000	348,378	0	403	0	0	2.875	3.004	AO.....	1,714	10,063	11/13/2018.	10/31/2023.
912828	5P	1	UNITED STATES TREASURY	SD..	..	.....	.....1	604,219	...104.594	627,563	600,000	603,386	0	(785)	0	0	2.875	2.722	MN.....	1,508	17,250	12/07/2018.	11/30/2023.
912828	XT	2	UNITED STATES TREASURY	SD..	..	.....	.....1	1,625,472	...101.375	1,637,206	1,615,000	1,624,343	0	(1,130)	0	0	2.000	1.863	MN.....	2,824	16,150	06/06/2019.	05/31/2024.
912828	Y6	1	UNITED STATES TREASURY	SD..	..	.....	.....1	547,551	...103.844	571,141	550,000	548,217	0	474	0	0	2.750	2.846	JJ.....	6,329	15,125	07/26/2018.	07/31/2023.
0199999.	U.S. Government - Issuer Obligations.....							3,125,164	XXX	3,201,714	3,115,000	3,124,323	0	(1,038)	0	0	XXX	XXX	XXX	12,376	58,588	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
31388K	UG	5	FN 607283 - RMBS.....	.....	..	.....4	1	5,217	...110.994	5,680	5,117	3,553	0	109	0	0	6.500	27.421	MON...	28	330	10/24/2001.	10/01/2031.
38375U	BQ	2	GNR 13H24A BI - CMO.....	.....	..	.....3	1	710,683	...4.384	306,582	0	217,456	0	(78,319)	0	0	1.566	24.515	MON...	78,975	100,630	02/26/2014.	09/20/2063.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							715,900	XXX	312,262	5,117	221,010	0	(78,209)	0	0	XXX	XXX	XXX	79,003	100,960	XXX	XXX
0599999.	Total - U.S. Government.....							3,841,064	XXX	3,513,976	3,120,117	3,345,333	0	(79,247)	0	0	XXX	XXX	XXX	91,379	159,548	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
20772J	GW	6	CONNECTICUT ST.....	.....	..	.....2	1FE	1,163,880	...108.614	1,086,140	1,000,000	1,052,231	0	(20,655)	0	0	5.000	2.750	JD.....	4,167	50,000	03/19/2014.	06/01/2024.
68609T	HV	3	OREGON ST.....	.....	..	.....2	1FE	1,008,977	...113.118	1,080,277	955,000	1,003,639	0	(7,202)	0	0	4.250	3.570	JD.....	3,382	41,133	11/01/2018.	06/01/2049.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							2,172,857	XXX	2,166,417	1,955,000	2,055,870	0	(27,856)	0	0	XXX	XXX	XXX	7,549	91,133	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							2,172,857	XXX	2,166,417	1,955,000	2,055,870	0	(27,856)	0	0	XXX	XXX	XXX	7,549	91,133	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
414004	5F	4	HARRIS CNTY TEX.....	.....	..	.....	.....1FE	617,789	...102.929	540,377	525,000	532,607	0	(9,834)	0	0	5.250	3.272	AO.....	6,891	27,563	01/08/2010.	10/01/2020.
414004	5F	4	HARRIS CNTY TEX.....	SD..	..	.....	.....1FE	1,323,833	...102.929	1,157,951	1,125,000	1,141,253	0	(21,120)	0	0	5.250	3.278	AO.....	14,766	59,063	01/08/2010.	10/01/2020.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							1,941,621	XXX	1,698,329	1,650,000	1,673,859	0	(30,954)	0	0	XXX	XXX	XXX	21,656	86,625	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							1,941,621	XXX	1,698,329	1,650,000	1,673,859	0	(30,954)	0	0	XXX	XXX	XXX	21,656	86,625	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																							
346668	DK	9	FORSYTH MONT POLLUTION CTL REV.....	.....	..	.....	.....1FE	1,000,000	...101.591	1,015,910	1,000,000	1,000,004	0	6	0	0	2.000	2.000	FA.....	8,333	20,000	08/05/2016.	08/01/2023.
59465H	UA	2	MICHIGAN ST HOSP FIN AUTH REV.....	.....	..	.....	.....1FE	1,000,000	...103.487	1,034,870	1,000,000	1,000,007	0	(5)	0	0	2.400	2.400	MN.....	3,067	24,000	02/23/2017.	11/15/2047.
645791	CZ	5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE.....	.....	..	.....	.....1FE	169,649	...117.683	176,525	150,000	164,355	0	(1,969)	0	0	4.000	2.436	MS.....	2,000	6,000	03/30/2017.	09/01/2026.
645791	CZ	5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE.....	SD..	..	.....	.....1FE	141,374	...117.683	147,104	125,000	136,968	0	(1,636)	0	0	4.000	2.435	MS.....	1,667	5,000	03/30/2017.	09/01/2026.
721781	AC	6	PIMA CNTY ARIZ INDL DEV AUTH POLLUTION C.....	.....	..	.....	.....1FE	1,923,160	...102.514	2,050,280	2,000,000	1,992,632	0	9,605	0	0	4.950	5.460	AO.....	24,750	93,926	01/25/2011.	10/01/2020.
896221	AD	0	TRIMBLE CNTY KY ENVIRONMENTAL FACS REV.....	.....	..	.....2	1FE	1,000,000	...109.271	1,092,710	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JD.....	3,125	37,500	05/18/2017.	06/01/2033.
91412F	2S	5	THE REGENTS OF THE UNIVERSITY OF CALIFOR.....	.....	..	.....	.....1FE	85,626	...100.765	80,612	80,000	80,693	0	(4,388)	0	0	5.120	2.753	MN.....	523	4,096	03/30/2017.	05/15/2020.
97712D	E2	8	WISCONSIN ST HEALTH & EDL FACS AUTH REV.....	SD..	..	2	1FE	970,730	...105.435	1,054,350	1,000,000	973,253	0	1,285	0	0	3.375	3.600	FA.....	12,570	33,750	11/30/2017.	08/15/2035.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							6,290,539	XXX	6,652,360	6,355,000	6,347,911	0	2,898	0	0	XXX	XXX	XXX	56,215	224,272	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																							
3133N3	VG	6	FH RE6015 - RMBS.....	.....	..	.....4	1	1,898,348	...102.015	1,908,853	1,871,157	1,897,294	0	(1,054)	0	0	3.500	3.092	MON...	5,458	10,915	10/18/2019.	09/01/2049.
3133N3	VN	1	FH RE6021 - RMBS.....	.....	..	.....4	1	1,994,981	...100.633	2,000,102	1,987,528	1,994,729	0	(252)	0	0	3.000	2.920	MON...	4,969	9,938	10/11/2019.	11/01/2049.
3140QC	DT	0	FN CA4613 - RMBS.....	.....	..	.....4	1	1,995,954	...102.028	2,004,185	1,964,341	1,994,999	0	(956)	0	0	3.500	2.954	MON...	5,729	5,729	11/07/2019.	11/01/2049.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							5,889,284	XXX	5,913,140	5,823,026	5,887,021	0	(2,262)	0	0	XXX	XXX	XXX	16,156	26,582	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																							
041083	VB	9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M.....	.....	..	.....2	1FE	487,396	...100.100	487,883	487,396	487,396	0	(0)	0	0	3.100	3.100	MON...	1,259	14,865	06/12/2013.	07/01/2043.
130333	CA	3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	.....	..	.....2	1FE	182,979	...100.080	183,125	182,979	182,978	0	(1)	0	0	2.900	2.899	MON...	442	5,265	04/19/2013.	02/01/2042.
130333	CB	1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	.....	..	.....2	1FE	325,315	...100.018	326,189	326,130	325,480	0	19	0	0	2.900	2.912	MON...	788	9,383	05/01/2013.	02/01/2042.
20775C	5S	9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	.....	..	.....2	1FE	1,080,780	...107.882	1,078,820	1,000,000	1,079,367	0	(1,413)	0	0	3.500	2.497	MN.....	6,028	0	10/09/2019.	11/15/2043.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Tem- porary 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	
246395	WY	9	DELAWARE ST HSG AUTH REV.....					2	1FE	114,356	101.316	111,448	110,000	110,899	0	(1,002)	0	0	4.900	4.331	JJ	2,695	5,208	09/29/2011.	07/01/2029.	
296122	US	1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA.....					2	1FE	703,111	105.938	744,862	703,111	703,111	0	(0)	0	0	3.125	3.125	MON	1,831	21,792	08/20/2014.	08/01/2044.	
31350A	BR	8	FEDMFH M034 A - CMBS.....					4	1	950,438	100.626	930,791	925,000	926,245	0	(4,251)	0	0	4.150	3.681	MON	1,706	38,353	09/11/2015.	04/15/2025.	
34074M	JB	8	FLORIDA HSG FIN CORP REV - MBS.....					2	1FE	791,576	100.021	791,742	791,576	791,576	0	(0)	0	0	2.800	2.800	MON	1,847	21,986	04/24/2013.	07/01/2041.	
45129Y	S6	4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....					2	1FE	555,245	110.165	550,825	500,000	554,615	0	(630)	0	0	4.000	3.024	JJ	3,889	0	10/04/2019.	01/01/2050.	
45505T	JA	0	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F.....					2	1FE	1,000,000	108.138	1,081,380	1,000,000	999,981	0	(3)	0	0	3.600	3.600	JJ	18,000	36,000	01/11/2017.	07/01/2032.	
49130T	PR	1	KENTUCKY HSG CORP HSG REV.....					2	1FE	182,963	102.049	178,586	175,000	176,513	0	(1,768)	0	0	4.250	3.652	JJ	3,719	7,023	06/11/2012.	07/01/2033.	
49130T	PS	9	KENTUCKY HSG CORP HSG REV.....					2	1FE	240,000	100.052	240,125	240,000	240,000	0	0	0	0	3.000	3.000	MON	600	7,141	04/19/2013.	11/01/2041.	
49130T	PT	7	KENTUCKY HSG CORP HSG REV.....					2	1FE	315,000	100.049	315,154	315,000	315,000	0	0	0	0	3.000	3.000	MON	788	9,389	04/19/2013.	11/01/2041.	
54627D	BX	8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....					2	1FE	609,514	100.429	612,129	609,514	609,514	0	(0)	0	0	2.875	2.875	MON	1,460	17,372	04/18/2017.	11/01/2038.	
57419P	K2	4	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....					2	1FE	227,840	101.682	218,616	215,000	216,828	0	(3,659)	0	0	5.000	4.243	MS	3,583	13,008	04/21/2011.	03/01/2041.	
57419R	L8	6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....					2	1FE	665,000	101.334	673,871	665,000	665,000	0	8	0	0	3.242	3.242	MS	7,186	23,143	04/07/2017.	09/01/2048.	
594654	GD	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....					2	1FE	545,170	108.852	544,260	500,000	544,427	0	(743)	0	0	3.750	2.627	JD	3,177	0	10/09/2019.	06/01/2050.	
60416Q	GH	1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....					2	1FE	339,103	100.527	342,355	340,560	339,231	0	34	0	0	2.700	2.721	MON	766	9,134	03/30/2017.	04/01/2046.	
60535Q	LY	4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....					2	1FE	624,234	100.036	624,459	624,234	624,234	0	(0)	0	0	2.750	2.750	MON	1,431	17,027	06/20/2013.	12/01/2032.	
60637B	SP	6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....					2	1FE	1,010,753	109.831	1,048,886	955,000	1,004,397	0	(7,760)	0	0	4.250	3.490	MN	6,871	37,748	11/01/2018.	05/01/2049.	
61212R	4G	8	MONTANA ST BRD HSG.....					2	1FE	165,032	102.094	163,350	160,000	162,901	0	(1,883)	0	0	3.500	2.938	JD	467	5,158	03/30/2017.	12/01/2044.	
61212W	BB	0	MONTANA ST BRD HSG SINGLE FAMILY MTG.....					2	1FE	491,750	104.139	499,867	480,000	485,996	0	(2,773)	0	0	3.500	3.247	JD	1,400	15,655	03/30/2017.	12/01/2042.	
64988Y	CS	4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....					2	1FE	1,076,390	107.138	1,071,380	1,000,000	1,074,497	0	(1,893)	0	0	3.500	2.589	AO	9,236	0	09/12/2019.	10/01/2032.	
658207	TX	3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....					2	1FE	1,000,000	107.199	1,071,990	1,000,000	1,000,016	0	(7)	0	0	3.850	3.850	JJ	19,250	38,500	05/17/2017.	07/01/2037.	
658207	TZ	8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....					2	1FE	863,561	106.390	845,801	795,000	839,676	0	(14,579)	0	0	4.000	3.101	JJ	15,900	32,158	05/17/2017.	07/01/2047.	
658207	WG	6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....					2	1FE	1,025,164	109.168	1,058,930	970,000	1,018,600	0	(6,694)	0	0	4.250	3.526	JJ	20,613	26,360	11/01/2018.	07/01/2047.	
658909	EV	4	NORTH DAKOTA ST HSG FIN AGY.....					2	1FE	265,570	102.315	260,903	255,000	259,309	0	(3,293)	0	0	3.500	2.908	JJ	4,463	8,620	07/25/2013.	07/01/2043.	
708796	B9	7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....					2	1FE	35,757	101.287	35,450	35,000	35,248	0	(527)	0	0	4.000	3.416	AO	350	1,555	03/30/2017.	10/01/2041.	
83712D	UH	7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....					2	1FE	492,922	103.474	491,502	475,000	481,658	0	(1,919)	0	0	4.000	3.882	JJ	9,500	18,464	06/25/2015.	07/01/2037.	
83755N	EU	2	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....					2	1FE	93,429	101.669	91,502	90,000	90,561	0	(890)	0	0	4.250	3.766	MN	638	4,476	09/29/2011.	05/01/2032.	
83756C	EP	6	SOUTH DAKOTA HSG DEV AUTH.....					2	1FE	502,031	103.308	485,548	470,000	482,460	0	(7,176)	0	0	4.000	3.155	MN	3,133	20,394	11/07/2013.	11/01/2044.	
83756C	TX	3	SOUTH DAKOTA HSG DEV AUTH.....					2	1FE	812,897	105.971	810,678	765,000	797,927	0	(7,110)	0	0	4.000	3.291	MN	5,100	31,320	12/12/2017.	05/01/2039.	
91743P	AK	1	UTAH HSG CORP - MBS.....					4	1FE	593,229	102.547	578,595	564,224	602,888	0	(1,061)	0	0	3.500	3.091	MON	1,646	19,775	08/13/2014.	08/21/2044.	
98322Q	MJ	3	WYOMING CMNTY DEV AUTH HSG REV.....					2	1FE	1,000,000	106.934	1,069,340	1,000,000	1,000,010	0	(1)	0	0	3.450	3.450	JD	2,875	34,500	04/26/2017.	12/01/2032.	
2899999.	U.S.		Special Revenue - Other Loan-Backed and Structured Securities.....							19,368,501	XXX	19,620,341	18,724,724	19,228,538	0	(70,976)	0	0	XXX	XXX	XXX	162,636	550,774	XXX	XXX	
3199999.	Total - U.S.		Special Revenue & Special Assessment Obligations.....							31,548,323	XXX	32,185,841	30,902,750	31,463,471	0	(70,340)	0	0	XXX	XXX	XXX	235,006	801,629	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																										
166764	BN	9	CHEVRON CORP.....	SD				1,2	1FE	551,505	101.673	559,200	550,000	550,678	0	(302)	0	0	2.498	2.437	MS	4,503	13,739	03/30/2017.	03/03/2022.	
654740	BL	2	NISSAN MOTOR ACCEPTANCE CORP.....						1FE	1,999,280	104.119	2,082,378	2,000,000	1,999,525	0	209	0	0	3.875	3.882	MS	21,528	77,500	09/18/2018.	09/21/2023.	
822582	BZ	4	SHELL INTERNATIONAL FINANCE BV.....		C			1,2	1FE	194,185	105.190	205,120	195,000	194,362	0	157	0	0	3.500	3.591	MN	910	6,825	11/07/2018.	11/13/2023.	
822582	BZ	4	SHELL INTERNATIONAL FINANCE BV.....	SD	C			1,2	1FE	303,725	105.190	320,829	305,000	304,003	0	246	0	0	3.500	3.591	MN	1,423	10,675	11/07/2018.	11/13/2023.	
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									3,048,695	XXX	3,167,527	3,050,000	3,048,569	0	311	0	0	XXX	XXX	XXX	28,364	108,739	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																										
00443P	AA	7	ACE 07HE2 A1 - RMBS.....					4	1FM	530,607	88.059	612,283	695,308	542,563	0	(7,254)	0	0	1.932	6.196	MON	224	16,952	02/23/2015.	12/25/2036.	
026929	AA	7	AHM 063A 111 - RMBS.....					4	1FM	699,286	93.748	836,449	892,231	717,083	0	25,730	0	0	2.152	6.534	MON	320	23,751	02/24/2016.	12/25/2046.	

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
04544N	AD	6	ABSHE 06HE6 A4 - RMBS.....				4	1FM	422,105	98.242	493,670	502,506	468,854	0	7,225	0	0	1.952	7.656	MON...	163	12,261	01/14/2014.	11/25/2036.		
05530M	AA	7	BCAP 06AA2 A1 - RMBS.....				4	1FM	945,768	94.069	1,162,291	1,235,577	979,736	0	39,489	0	0	1.962	9.328	MON...	404	30,405	09/18/2014.	01/25/2037.		
05949C	HM	1	BOAMS 05I 1A1 - CMO/RMBS.....				4	1FM	281,052	94.419	301,149	318,951	291,315	0	7,446	0	0	3.998	6.828	MON...	1,063	13,835	07/22/2013.	10/25/2035.		
059522	AA	0	BAFC 07CB 6A1 - RMBS.....				4	1FM	330,992	97.031	373,447	384,874	343,480	0	(.924)	0	0	1.975	7.898	MON...	253	9,640	02/25/2016.	05/20/2047.		
07386H	VS	7	BALTA 057B 2A1 - CMO/RMBS.....				4	1FM	1,005,380	80.238	995,968	1,241,273	855,895	0	32,600	0	0	4.103	9.967	MON...	4,244	51,821	02/22/2016.	09/25/2035.		
12669G	R4	5	CWHL 0515 A8 - CMO/RMBS.....					3FM	428,104	89.741	437,556	487,579	415,193	0	(1,035)	0	0	5.500	6.453	MON...	2,235	26,564	07/19/2013.	08/25/2035.		
17307G	4H	8	CMLTI 06WF1 A2C - RMBS.....				4	1FM	0	67.049	114,875	171,330	53,884	0	6,276	0	0	4.865	24.930	MON...	695	4,026	03/22/2006.	03/25/2036.		
17307G	E8	7	CMLTI 058 14A - CMO/RMBS.....				4	1FM	919,468	96.526	1,047,078	1,084,768	922,531	0	29,553	0	0	3.599	7.780	MON...	3,253	42,159	03/23/2016.	10/25/2035.		
32052K	AB	1	FHASI 06AR2 2A1 - CMO/RMBS.....				4	1FM	1,572,099	84.146	1,647,828	1,958,300	1,609,863	0	28,206	0	0	4.490	5.979	MON...	7,327	84,878	05/20/2015.	07/25/2036.		
32113J	CG	8	FNLC 054 A4 - RMBS.....				4	1FM	2,132,407	99.881	2,490,175	2,493,132	2,305,289	0	(.427)	0	0	2.182	5.740	MON...	907	66,863	01/23/2015.	02/25/2036.		
362341	4F	3	GSR 06AR1 3A1 - CMO/RMBS.....				4	1FM	290,009	99.254	314,986	317,354	316,506	0	4,368	0	0	4.049	4.005	MON...	1,071	14,148	08/26/2014.	01/25/2036.		
362341	FN	4	GSR 05AR4 3A5 - CMO/RMBS.....					1FM	371,648	93.550	372,848	398,556	362,826	0	6,421	0	0	4.448	6.654	MON...	1,477	17,383	03/16/2016.	07/25/2035.		
362480	AD	7	GSCC 062 A1 - RMBS.....				4	1FM	224,765	96.050	287,083	298,889	236,061	0	15,265	0	0	2.152	10.149	MON...	107	7,909	02/25/2016.	05/25/2036.		
45660L	CK	3	INDX 05AR2 1A1 - CMO/RMBS.....				4	1FM	957,356	84.642	1,090,112	1,287,905	957,767	0	42,363	0	0	2.472	7.966	MON...	531	38,489	02/16/2016.	02/25/2035.		
46632T	AA	3	JPMMT 08R2 1A1 - CMO/RMBS.....				4	1FM	282,133	98.074	341,078	347,776	300,912	0	(.514)	0	0	3.717	7.581	MON...	1,077	12,566	08/26/2008.	07/29/2037.		
46637U	AA	5	JPTEP 2012-3 A - CMO/RMBS.....				4	1FE	706,701	101.781	745,371	732,332	709,126	0	371	0	0	3.000	3.566	MON...	1,831	21,872	12/10/2013.	10/27/2042.		
46637V	AA	3	JPTEP A - CMO/RMBS.....				4	1FE	997,461	102.406	1,025,952	1,001,844	997,744	0	41	0	0	3.000	3.077	MON...	2,505	29,756	11/25/2013.	09/17/2042.		
46639A	AA	7	JPTEP A - CMO/RMBS.....					1FE	774,013	99.956	805,907	806,264	776,837	0	488	0	0	2.500	3.143	MON...	1,680	20,018	08/11/2014.	12/27/2042.		
47232C	AH	7	JMAC 09R1D 4A2 - CMO/RMBS.....				4	2FM	677,500	96.833	793,038	818,974	818,918	0	7,143	0	0	4.312	3.797	MON...	2,943	36,639	02/23/2016.	06/21/2037.		
47232Q	AA	1	JMAC 09R2A 1A - CMO/RMBS.....				4	1FM	244,214	100.262	251,938	251,281	231,424	0	2,953	0	0	5.002	13.952	MON...	1,047	12,748	04/12/2012.	11/26/2037.		
61758M	AA	5	MSRR 09R2A A1 - CMO/RMBS.....				4	1FM	174,032	103.153	172,926	167,640	162,184	0	1,214	0	0	6.000	8.916	MON...	838	9,976	08/21/2012.	04/26/2036.		
64352V	MN	8	NCHET 05A A4W - RMBS.....				4	1FM	379,601	103.163	391,610	379,602	379,602	0	0	0	0	5.035	4.051	MON...	1,593	17,622	06/16/2005.	08/25/2035.		
69374X	AA	8	PSMC 192 A1 - CMO/RMBS.....				4	1FE	1,971,398	101.099	1,953,991	1,932,743	1,969,845	0	(1,554)	0	0	3.500	3.020	MON...	5,637	11,274	10/08/2019.	10/25/2049.		
749357	AA	7	RCKT 191 A1 - CMO/RMBS.....				4	1FE	972,085	101.199	968,756	957,277	971,392	0	(.692)	0	0	3.500	3.177	MON...	2,792	5,584	10/11/2019.	09/27/2049.		
74968R	AA	3	RPIT 191 A - CMO/RMBS.....				4	1FE	1,964,808	99.090	1,962,116	1,980,135	1,965,384	0	577	0	0	2.750	3.001	MON...	908	10,588	10/09/2019.	10/25/2063.		
74978B	AA	6	RAAC 07RP3 A - CMO/RMBS.....				4	1FM	1,353,848	94.522	1,458,331	1,542,846	1,440,371	0	19,885	0	0	2.172	6.629	MON...	559	41,616	08/06/2014.	10/25/2046.		
761118	FM	5	RALI 05QA9 N41 - CMO/RMBS.....				4	1FM	431,691	94.818	454,521	479,364	415,635	0	7,347	0	0	4.351	6.808	MON...	1,738	20,628	02/24/2016.	08/25/2035.		
76112B	HY	9	RAMP 05RS1 A16 - RMBS.....				4	1FM	4,711	101.209	4,768	4,711	4,708	0	(2)	0	0	4.713	4.450	MON...	19	190	01/20/2005.	11/25/2034.		
81378E	AA	1	SABR 07BR4 A2A - RMBS.....				4	1FM	197,753	68.754	211,924	308,237	184,993	0	3,748	0	0	1.882	7.254	MON...	97	7,354	09/25/2014.	05/26/2037.		
81748J	AA	3	SEMT 194 A1 - CMO/RMBS.....				4	1FE	1,003,695	101.205	994,957	983,112	1,002,946	0	(.749)	0	0	3.500	3.054	MON...	2,867	5,735	10/08/2019.	11/25/2049.		
863579	UL	0	SARM 0515 1A1 - CMO/RMBS.....				4	1FM	613,690	80.568	625,078	775,842	520,257	0	21,528	0	0	3.990	9.357	MON...	2,580	31,879	02/12/2016.	07/25/2035.		
863587	AE	1	SAIL 063 A5 - RMBS.....				4	1FM	455,920	97.628	516,063	528,603	477,093	0	(1,831)	0	0	2.092	6.671	MON...	184	12,201	11/06/2015.	06/25/2036.		
86358R	DX	2	SASC 01SB1 A5 - RMBS.....				4	1FM	150,915	97.769	157,526	161,120	151,641	0	851	1,615	0	3.375	3.500	MON...	453	5,399	05/16/2002.	08/25/2031.		
872225	AD	9	TBW 065 A3 - RMBS.....				4	1FM	1,766,633	88.428	1,817,025	2,054,812	1,743,071	0	(2,980)	0	0	5.950	6.480	MON...	10,188	71,627	02/18/2014.	11/25/2036.		
872227	AK	9	TBW 072 A6A - RMBS.....				4	1FM	1,637,949	61.856	1,333,126	2,155,196	1,198,957	0	29,449	0	0	6.014	7.750	MON...	10,802	58,079	03/06/2014.	07/25/2037.		
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								27,871,795	XXX	29,563,802	32,138,244	27,801,886	0	322,574	1,615	0	XXX	XXX	XXX	76,611	904,434	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																										
92935V	AE	8	WFRBS 11C3 A3 - CMBS.....				4	1FM	33,657	99.977	33,660	33,667	33,617	0	(4)	0	0	3.998	3.984	MON...	112	1,753	08/10/2011.	03/15/2044.		
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....								33,657	XXX	33,660	33,667	33,617	0	(4)	0	0	XXX	XXX	XXX	112	1,753	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																										
000823	AA	2	ABPCI 2 A1 - CDO.....			C	4	1FE	1,000,000	99.948	999,479	1,000,000	999,208	0	41	0	0	3.746	3.792	JAJO..	7,492	43,759	06/02/2017.	07/20/2029.		

SCHEDULE D - PART 1

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

E10.3

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00085U	AA	9	ABPCI 4 A1A - CDO.....			C		4	1FE	1,000,000	99.226	992,256	1,000,000	999,222	0	9	0	0	3.496	3.534	JAJO..	6,992	41,217	12/20/2017.	01/20/2030.
00100F	AC	9	ACIS 143 A1F - CDO.....					4	1FE	555,639	99.958	558,198	558,431	557,877	0	65	0	0	3.700	3.856	FMAN.	3,444	20,216	01/16/2014.	02/02/2026.
02666B	AA	4	AH4R 15SFR2 A - ABS.....					4	1FE	928,042	104.705	971,737	928,072	927,504	0	(127)	0	0	3.732	3.754	MON...	2,886	34,610	09/11/2015.	10/17/2052.
03235T	AA	5	ACEF 141 A - ABS.....					4	3FE	690,274	70.000	471,407	673,438	471,407	(107,413)	(338)	0	0	8.000	7.917	MON...	1,646	53,834	08/10/2015.	12/20/2024.
05377R	CQ	5	AESOP 171 A - ABS.....					2	1FE	999,840	101.712	1,017,119	1,000,000	999,926	0	34	0	0	3.070	3.093	MON...	3,496	28,142	03/08/2017.	09/20/2023.
05616M	AG	1	BABSN 152 CN - CDO.....			D		4	1FE	3,309,424	79.297	3,171,891	4,000,000	3,304,168	0	(18,054)	386,777	0	6.800	6.800	JAJO..	37,164	242,935	07/23/2015.	07/20/2027.
12479L	AA	8	CAI 121 NTS - ABS.....			C		2	1FE	567,729	100.137	567,443	566,667	567,127	0	(129)	0	0	3.470	3.436	MON...	328	19,397	07/16/2015.	10/25/2027.
12479R	AE	7	CAUTO 171 A2 - ABS.....					4	1FE	945,765	101.283	958,032	945,897	945,819	0	26	0	0	4.180	4.219	MON...	1,647	39,417	03/30/2017.	04/15/2047.
15672A	AA	0	CERB 18 A - CDO.....					4	1FE	798,508	100.034	798,776	798,508	798,514	0	(3,859)	0	0	3.751	3.751	JAJO..	6,489	34,646	03/30/2017.	04/15/2027.
15673G	AA	6	CERB 19 A1 - CDO.....					4	1FE	2,000,000	100.009	2,000,184	2,000,000	2,000,076	0	224	0	0	3.751	3.773	JAJO..	16,254	86,776	05/17/2017.	07/16/2029.
21872F	AA	5	CAFL 191 A - CMBS.....					4	1FE	1,986,777	102.806	2,042,612	1,986,866	1,986,623	0	(154)	0	0	3.324	3.290	MON...	5,504	44,029	04/03/2019.	03/15/2052.
233046	AJ	0	DNKN 191 A2I - ABS.....					4	2FE	995,000	102.135	1,016,243	995,000	995,000	0	0	0	0	3.787	3.805	FMAN.	4,291	20,934	03/20/2019.	05/20/2049.
26827E	AC	9	ECAF 151 A2 - ABS.....			D		4	1FE	911,333	100.486	915,766	911,333	900,834	0	(10,500)	0	0	4.947	3.850	MON...	2,004	45,084	06/15/2015.	06/15/2040.
26857E	AA	6	ELFI 19A A - ABS.....					4	1FE	958,044	98.723	946,003	958,241	958,047	0	2	0	0	2.540	2.541	MON...	406	4,192	10/16/2019.	03/25/2044.
32010L	AN	4	NWSTR A1BR - CDO.....					4	1FE	2,499,967	99.998	2,499,950	2,500,000	2,499,969	0	2	0	0	3.353	3.355	JAJO..	1,164	0	12/17/2019.	01/26/2032.
34960J	AS	4	FCO 6RR ATR - CDO.....					2	1FE	500,000	97.895	489,474	500,000	499,952	0	39	0	0	3.369	3.387	JAJO..	3,884	19,710	06/29/2018.	07/10/2030.
36255C	AC	3	GPMT 18FL1 AS - CDO.....					4	1FE	1,000,000	99.728	997,284	1,000,000	1,000,162	0	(88)	0	0	2.965	3.004	MON...	988	35,322	04/26/2018.	11/21/2035.
40423X	AB	8	NZES 18PLS1 A - CMO/RMBS.....					4	1FE	1,193,166	100.311	1,196,890	1,193,181	1,193,175	0	6	0	0	3.193	3.215	MON...	635	37,575	01/24/2018.	01/27/2048.
40423X	AF	9	NZES 18PLS2 A - ABS.....					4	1FE	621,794	100.080	622,299	621,804	621,802	0	5	0	0	3.265	3.287	MON...	338	20,040	02/09/2018.	02/25/2048.
40423X	AG	7	NZES 18PLS2 B - ABS.....					4	1FE	621,800	100.462	624,675	621,804	621,805	0	3	0	0	3.709	3.709	MON...	384	22,865	02/09/2018.	02/25/2048.
42806D	AH	2	HERTZ 153 A - ABS.....					4	1FE	988,750	100.277	1,002,773	1,000,000	997,578	0	3,275	0	0	2.670	2.960	MON...	445	26,700	03/15/2017.	09/27/2021.
42806D	CH	0	HERTZ 192 A - ABS.....					4	1FE	999,705	103.049	1,030,494	1,000,000	999,735	0	30	0	0	3.420	3.452	MON...	570	19,665	05/22/2019.	05/25/2025.
44931B	AE	7	ICG 151 CN - CDO.....					4	1FE	2,228,025	83.610	2,090,240	2,500,000	2,222,408	0	(18,829)	85,603	0	7.480	7.480	JAJO..	27,408	180,884	06/11/2015.	07/19/2027.
46185J	AA	6	IHSFR 18SFR1 A - ABS.....					4	1FE	463,621	99.158	459,718	463,621	463,657	0	(106)	0	0	2.440	2.466	MON...	471	14,046	01/26/2018.	03/19/2037.
50188N	AA	6	LCM COMBO - CDO.....					4	2FE	896,675	78.813	886,641	1,125,000	896,675	0	804	165,845	0	5.440	5.440	MON...	42,940	60,953	06/30/2015.	07/15/2027.
54303P	AS	4	LONGF 1RR BRR - CDO.....					4	1FE	700,000	98.345	688,413	700,000	700,031	0	36	0	0	3.851	3.869	JAJO..	5,841	31,081	04/07/2017.	04/15/2029.
55281F	AA	8	MCFCL 7 A - CDO.....					4	1FE	1,500,000	99.443	1,491,646	1,500,000	1,499,875	0	(266)	0	0	3.566	3.581	JAJO..	10,698	62,886	08/09/2017.	10/22/2029.
67590A	BB	7	OCT14 14R ABR - CDO.....					4	1FE	1,000,000	99.582	995,820	1,000,000	1,000,145	0	19	0	0	3.361	3.372	JAJO..	7,282	39,586	05/09/2017.	07/16/2029.
72353P	AA	4	PIONEER AIRCRAFT FINANCE LTD - ABS.....			C		2	1FE	482,140	100.771	485,861	482,143	482,119	0	(22)	0	0	3.967	4.001	MON...	797	10,201	05/23/2019.	06/15/2044.
74332N	AC	7	PROG 15SFR3 B - ABS.....					4	1FE	999,988	99.873	998,733	1,000,000	999,070	0	(232)	0	0	3.733	3.737	MON...	3,111	37,330	10/23/2015.	11/15/2032.
74333N	AC	6	PROG 19SFR2 B - ABS.....					4	1FE	999,986	100.682	1,006,816	1,000,000	999,945	0	(41)	0	0	3.446	3.435	MON...	2,872	20,676	04/11/2019.	05/19/2036.
74334A	AA	7	PROG 18SRF1 A - ABS.....					4	1FE	1,997,559	100.516	2,007,876	1,997,569	1,996,996	0	(1,068)	0	0	3.255	3.186	MON...	5,418	65,021	02/08/2018.	03/19/2035.
78397A	AB	0	SCFET 191 A2 - ABS.....					4	1FE	999,906	100.688	1,006,880	1,000,000	999,799	0	(107)	0	0	3.230	3.269	MON...	987	22,431	04/03/2019.	10/21/2024.
78403D	AM	2	SBATOW 181 1C - ABS.....					4	1FE	2,000,000	103.160	2,063,203	2,000,000	2,000,012	0	13	0	0	3.448	3.473	MON...	2,873	68,768	02/16/2018.	03/16/2048.
78448Q	AB	4	SMB 15B A2A - ABS.....					4	1FE	212,710	100.490	214,742	213,695	213,362	0	89	0	0	2.980	3.096	MON...	283	6,229	07/23/2015.	07/15/2027.
78469Q	AX	0	SPART 19T1 AT1 - ABS.....					4	1FE	1,999,864	100.012	2,000,230	2,000,000	1,999,866	0	2	0	0	2.240	2.240	MON...	1,991	7,467	10/10/2019.	10/16/2051.
803169	AQ	4	SRANC 3R AFR - CDO.....			C		4	1FE	1,000,000	100.323	1,003,230	1,000,000	1,000,029	0	40	0	0	4.088	4.108	MJSD.	1,022	40,880	04/30/2018.	06/24/2030.
83405X	AA	2	SCLP 183 A1 - ABS.....					4	1FE	142,160	100.154	142,380	142,161	142,161	0	1	0	0	3.200	3.221	MON...	76	4,146	07/31/2018.	08/25/2027.
87407P	AJ	9	TAL 141 A - ABS.....					2	1FE	416,663	99.742	415,590	416,667	416,670	0	3	0	0	3.510	3.535	MON...	447	14,487	02/19/2014.	02/22/2039.
89613T	AA	6	TAH 18SFR1 A - ABS.....					4	1FE	994,235	102.740	1,027,404	1,000,000	1,000,000	0	4,914	0	0	3.530	3.524	MON...	2,942	35,300	04/11/2018.	05/19/2037.
92257L	AB	6	VCC 171 AFX - CMBS.....					4	1FE	330,216	99.761	329,516	330,304	327,854	0	2,207	0	0	3.000	3.916	MON...	826	9,721	05/08/2017.	05/25/2047.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92915Q	AE	3	VOYA 173 A1B - CDO.....	C	4	1FE	1,000,000	98.321	983,212	1,000,000	989,901	0	2,012	0	0	3.316	3.911	JAJO..	6,632	39,382	06/13/2017.	07/22/2030.	
96033D	AA	8	WESTR 171 A - ABS.....	.....	.....4	1FE	405,067	100.389	407,134	405,558	404,985	0	(6)	0	0	3.050	3.048	MON..	1,031	12,123	03/30/2017.	12/20/2030.	
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							46,840,373	XXX	46,596,268	48,035,961	46,601,088	(107,413)	(40,022)	638,225	0	XXX	XXX	XXX	234,399	1,724,662	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							77,794,520	XXX	79,361,256	83,257,872	77,485,160	(107,413)	282,859	639,840	0	XXX	XXX	XXX	339,487	2,739,587	XXX	XXX
Totals																							
7699999.	Total - Issuer Obligations.....							16,578,875	XXX	16,886,347	16,125,000	16,250,532	0	(56,639)	0	0	XXX	XXX	XXX	126,160	569,356	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....							34,476,979	XXX	35,789,204	37,966,388	33,909,917	0	242,102	1,615	0	XXX	XXX	XXX	171,770	1,031,976	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....							33,657	XXX	33,660	33,667	33,617	0	(4)	0	0	XXX	XXX	XXX	112	1,753	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....							66,208,875	XXX	66,216,609	66,760,685	65,829,627	(107,413)	(110,997)	638,225	0	XXX	XXX	XXX	397,034	2,275,436	XXX	XXX
8399999.	Grand Total - Bonds.....							117,298,385	XXX	118,925,819	120,885,740	116,023,693	(107,413)	74,462	639,840	0	XXX	XXX	XXX	695,077	3,878,521	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	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	XT	2	UNITED STATES TREASURY		06/06/2019.....	GOLDMAN.....		1,625,472	1,615,000	.618
0599999. Total - Bonds - U.S. Government.....								1,625,472	1,615,000	.618
Bonds - U.S. Special Revenue and Special Assessment										
20775C	5S	9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....		10/09/2019.....	MORGAN STANLEY CO.....		1,080,780	1,000,000	.0
3133N3	VG	6	FH RE6015 - RMBS.....		10/18/2019.....	Amherst Securities Group LLC.....		1,996,064	1,967,474	.4,017
3133N3	VN	1	FH RE6021 - RMBS.....		10/11/2019.....	CANTOR FITZGERALD + CO.....		2,007,500	2,000,000	.2,667
3140QC	DT	0	FN CA4613 - RMBS.....		11/07/2019.....	Bank of America Merrill Lynch.....		2,019,381	1,987,396	.2,319
45129Y	S6	4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....		10/04/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		.555,245	.500,000	.0
594654	GD	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		10/09/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		.545,170	.500,000	.0
64988Y	CS	4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		09/12/2019.....	RBC CAPITAL MARKETS.....		1,076,390	1,000,000	.0
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								9,280,530	8,954,871	.9,002
Bonds - Industrial and Miscellaneous										
21872F	AA	5	CAFL 191 A - CMBS.....		04/03/2019.....	MORGAN STANLEY CO.....		1,999,910	2,000,000	.1,847
233046	AJ	0	DNKN 191 A2I - ABS.....		03/20/2019.....	GUGGENHEIM.....		1,000,000	1,000,000	.0
26857E	AA	6	ELFI 19A A - ABS.....		10/16/2019.....	CITIGROUP.....		.999,795	1,000,000	.0
32010L	AN	4	NWSTR A1BR - CDO.....		12/17/2019.....	WELLS FARGO SECURITIES LLC.....		2,499,967	2,500,000	.0
42806D	CH	0	HERTZ 192 A - ABS.....		05/22/2019.....	Bank of America Merrill Lynch.....		.999,705	1,000,000	.0
69374X	AA	8	PSMC 192 A1 - CMO/RMBS.....		10/08/2019.....	WELLS FARGO SECURITIES LLC.....		2,040,000	2,000,000	.3,306
72353P	AA	4	PIONEER AIRCRAFT FINANCE LIMITED - ABS.....		05/23/2019.....	MIZUHO SECURITIES USA INC.....		.499,997	.500,000	.0
74333N	AC	6	PROG 19SFR2 B - ABS.....		04/11/2019.....	DEUTSCHE BANK SECURITIES, INC.....		.999,986	1,000,000	.0
749357	AA	7	RCKT 191 A1 - CMO/RMBS.....		10/11/2019.....	Bank of America Merrill Lynch.....		1,015,469	1,000,000	.1,556
74968R	AA	3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2.....		10/09/2019.....	NOMURA SECURITIES/FIXED INCOME.....		1,984,518	2,000,000	.0
78397A	AB	0	SCFET 191 A2 - ABS.....		04/03/2019.....	Bank of America Merrill Lynch.....		.999,906	1,000,000	.0
78469Q	AX	0	SPART 19T1 AT1 - ABS.....		10/10/2019.....	CREDIT SUISSE SECURITIES (USA).....		1,999,864	2,000,000	.0
81748J	AA	3	SEMT 194 A1 - CMO/RMBS.....		10/08/2019.....	MORGAN STANLEY CO.....		1,020,938	1,000,000	.1,653
3899999. Total - Bonds - Industrial and Miscellaneous.....								18,060,055	18,000,000	.8,361
8399997. Total - Bonds - Part 3.....								28,966,058	28,569,871	.17,981
8399999. Total - Bonds.....								28,966,058	28,569,871	.17,981
9999999. Total - Bonds, Preferred and Common Stocks.....								28,966,058	XXX	.17,981

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
31388K	UG	5	FN 607283 - RMBS.....	..	12/01/2019.	Paydown.....		1,175	1,175	1,198	791	0	384	0	384	0	1,175	0	0	0	45	10/01/2031.
912828	RP	7	UNITED STATES TREASURY.....	..	01/01/2019.	Maturity @ 100.00.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(44)	10/31/2018.
0599999. Total - Bonds - U.S. Government.....								1,175	1,175	1,198	791	0	384	0	384	0	1,175	0	0	0	1	XXX
Bonds - U.S. States, Territories and Possessions																						
68609T	HV	3	OREGON ST.....	..	12/02/2019.	Direct.....		45,000	45,000	47,543	47,521	0	(186)	0	(186)	0	45,000	0	0	0	1,190	06/01/2049.
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								45,000	45,000	47,543	47,521	0	(186)	0	(186)	0	45,000	0	0	0	1,190	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
041083	VB	9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M.....	..	12/01/2019.	Paydown.....		164,010	164,010	164,010	164,010	0	(0)	0	(0)	0	164,010	0	0	0	3,164	07/01/2043.
130333	CA	3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	..	12/01/2019.	Paydown.....		34,005	34,005	34,005	34,005	0	(0)	0	(0)	0	34,005	0	0	0	611	02/01/2042.
130333	CB	1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	..	12/01/2019.	Paydown.....		37,097	37,097	37,004	37,021	0	76	0	76	0	37,097	0	0	0	711	02/01/2042.
246395	WY	9	DELAWARE ST HSG AUTH REV.....	..	12/01/2019.	Direct.....		45,000	45,000	46,782	45,600	0	(167)	0	(167)	0	45,000	0	0	0	2,224	07/01/2029.
296122	US	1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA.....	..	12/01/2019.	Paydown.....		106,928	106,928	106,928	106,928	0	(0)	0	(0)	0	106,928	0	0	0	2,213	08/01/2044.
3133N3	VG	6	FH RE6015 - RMBS.....	..	12/01/2019.	Paydown.....		96,317	96,317	97,716	0	0	(1,400)	0	(1,400)	0	96,317	0	0	0	404	09/01/2049.
3133N3	VN	1	FH RE6021 - RMBS.....	..	12/01/2019.	Paydown.....		12,472	12,472	12,519	0	0	(47)	0	(47)	0	12,472	0	0	0	47	11/01/2049.
31350A	BR	8	FEDMFH M034 A - CMBS.....	..	12/01/2019.	Call @ 100.00.....		10,000	10,000	10,275	10,059	0	(19)	0	(19)	0	10,040	0	(40)	(40)	242	04/15/2025.
3140QC	DT	0	FN CA4613 - RMBS.....	..	12/01/2019.	Paydown.....		23,056	23,056	23,427	0	0	(371)	0	(371)	0	23,056	0	0	0	67	11/01/2049.
34074M	JB	8	FLORIDA HSG FIN CORP REV - MBS.....	..	12/01/2019.	Paydown.....		136,361	136,361	136,361	136,361	0	(0)	0	(0)	0	136,361	0	0	0	2,091	07/01/2041.
49130T	PR	1	KENTUCKY HSG CORP HSG REV.....	..	09/01/2019.	Direct.....		75,000	75,000	78,413	76,062	0	(258)	0	(258)	0	75,000	0	0	0	3,344	07/01/2033.
49130T	PS	9	KENTUCKY HSG CORP HSG REV.....	..	12/02/2019.	Call @ 100.00.....		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	597	11/01/2041.
49130T	PT	7	KENTUCKY HSG CORP HSG REV.....	..	11/01/2019.	Call @ 100.00.....		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	561	11/01/2041.
54627D	BX	8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....	..	12/01/2019.	Paydown.....		134,890	134,890	134,890	134,890	0	(0)	0	(0)	0	134,890	0	0	0	2,500	11/01/2038.
57419P	K2	4	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	..	06/28/2019.	Direct.....		195,000	195,000	206,645	198,012	0	(846)	0	(846)	0	195,000	0	0	0	3,925	03/01/2041.
57419R	L8	6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	..	06/28/2019.	Call @ 100.00.....		140,000	140,000	140,000	139,998	0	2	0	2	0	140,000	0	(0)	(0)	1,398	09/01/2048.
60416Q	GH	1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	..	12/01/2019.	Paydown.....		59,204	59,204	58,951	58,967	0	237	0	237	0	59,204	0	0	0	989	04/01/2046.
60535Q	LY	4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....	..	12/01/2019.	Paydown.....		128,880	128,880	128,880	128,880	0	0	0	0	0	128,880	0	0	0	1,906	12/01/2032.
60637B	SP	6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....	..	11/01/2019.	Direct.....		45,000	45,000	47,627	47,581	0	(189)	0	(189)	0	45,000	0	0	0	1,139	05/01/2049.
61212R	4G	8	MONTANA ST BRD HSG.....	..	12/02/2019.	Direct.....		60,000	60,000	61,887	61,386	0	(298)	0	(298)	0	60,000	0	0	0	2,017	12/01/2044.
61212W	BB	0	MONTANA ST BRD HSG SINGLE FAMILY MTG.....	..	12/02/2019.	Direct.....		145,000	145,000	148,550	147,110	0	(327)	0	(327)	0	145,000	0	0	0	4,908	12/01/2042.
64988R	CF	7	NEW YORK ST MTG AGY REV.....	..	01/02/2019.	Call @ 100.00.....		1,695,000	1,695,000	1,694,153	1,694,971	0	29	0	29	0	1,695,000	0	0	0	15,639	04/01/2019.
64988R	CN	0	NEW YORK ST MTG AGY REV.....	..	10/01/2019.	Maturity @ 100.00.....		2,255,000	2,255,000	2,253,873	2,254,892	0	108	0	108	0	2,255,000	0	0	0	83,435	10/01/2019.
658207	TZ	8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....	..	12/02/2019.	Direct.....		160,000	160,000	173,798	170,125	0	(1,179)	0	(1,179)	0	160,000	0	0	0	5,159	07/01/2047.
658207	WG	6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....	..	12/02/2019.	Direct.....		30,000	30,000	31,706	31,663	0	(144)	0	(144)	0	30,000	0	0	0	810	07/01/2047.
658909	EV	4	NORTH DAKOTA ST HSG FIN AGY.....	..	12/01/2019.	Direct.....		110,000	110,000	114,560	112,444	0	(506)	0	(506)	0	110,000	0	0	0	4,213	07/01/2043.
708796	B9	7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....	..	12/26/2019.	Direct.....		55,000	55,000	56,190	55,688	0	(351)	0	(351)	0	55,000	0	0	0	2,122	10/01/2041.
83712D	UH	7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....	..	11/01/2019.	Direct.....		85,000	85,000	88,207	86,317	0	(98)	0	(98)	0	85,000	0	0	0	3,386	07/01/2037.
83755N	EU	2	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....	..	10/01/2019.	Direct.....		70,000	70,000	72,667	70,748	0	(258)	0	(258)	0	70,000	0	0	0	1,173	05/01/2032.
83756C	EP	6	SOUTH DAKOTA HSG DEV AUTH.....	..	10/01/2019.	Direct.....		130,000	130,000	138,860	134,410	0	(717)	0	(717)	0	130,000	0	0	0	1,823	11/01/2044.

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
83756C TX 3	SOUTH DAKOTA HSG DEV AUTH.....			..	10/01/2019.	Direct.....		65,000	65,000	69,070	68,156	0	(258)	0	(258)	0	65,000	0	0	0	1,377	05/01/2039.
91412F 2S 5	THE REGENTS OF THE UNIVERSITY OF CALIFOR.....			..	05/15/2019.	Direct.....		110,000	110,000	117,736	113,479	0	(928)	0	(928)	0	110,000	0	0	0	2,816	05/15/2020.
91743P AK 1	UTAH HSG CORP - MBS.....			..	12/01/2019.	Paydown.....		183,833	183,833	193,283	196,776	0	(12,943)	0	(12,943)	0	183,833	0	0	0	3,531	08/21/2044.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							6,662,053	6,662,053	6,743,971	6,581,539	0	(20,852)	0	(20,852)	0	6,662,093	0	(40)	(40)	160,543	XXX

Bonds - Industrial and Miscellaneous

00100F AC 9	ACIS 143 A1F - CDO.....			..	12/01/2019.	Paydown.....		393,399	393,399	391,432	392,962	0	437	0	437	0	393,399	0	0	0	11,963	02/02/2026.
00443P AA 7	ACE 07HE2 A1 - RMBS.....			..	12/26/2019.	Paydown.....		60,821	60,821	46,414	48,095	0	12,727	0	12,727	0	60,821	0	0	0	925	12/25/2036.
02666B AA 4	AH4R 15SFR2 A - ABS.....			..	12/01/2019.	Paydown.....		18,050	18,050	18,050	18,042	0	9	0	9	0	18,050	0	0	0	385	10/17/2052.
026929 AA 7	AHM 063A 111 - RMBS.....			..	12/26/2019.	Paydown.....		84,008	84,008	65,841	66,627	0	1,107	0	1,107	0	84,008	0	0	0	1,381	12/25/2046.
03235T AA 5	ACEF 141 A - ABS.....			..	12/20/2019.	Paydown.....		27,351	27,351	28,035	23,522	3,936	(106)	0	3,829	0	27,351	0	0	0	1,381	12/20/2024.
03766K AA 1	AASET 161 A - ABS.....			..	07/01/2019.	Paydown.....		455,534	455,534	449,041	452,294	0	3,241	0	3,241	0	455,534	0	0	0	10,907	03/17/2036.
04544N AD 6	ABSHE 06HE6 A4 - RMBS.....			..	12/26/2019.	Paydown.....		177,862	177,862	149,404	163,394	0	14,469	0	14,469	0	177,862	0	0	0	2,707	11/25/2036.
05530M AA 7	BCAP 06AA2 A1 - RMBS.....			..	12/26/2019.	Paydown.....		203,734	215,659	165,075	169,601	0	2,679	0	2,679	0	203,734	0	0	0	3,241	01/25/2037.
05949C HM 1	BOAMS 05i 1A1 - CMO/RMBS.....			..	12/01/2019.	Paydown.....		69,469	72,674	64,039	65,374	0	1,052	0	1,052	0	69,469	0	0	0	2,686	10/25/2035.
059522 AA 0	BAFC 07CB 6A1 - RMBS.....			..	12/20/2019.	Paydown.....		224,162	224,162	192,780	200,591	0	23,571	0	23,571	0	224,162	0	0	0	3,358	05/20/2047.
07386H VS 7	BALTA 057B 2A1 - CMO/RMBS.....			..	12/01/2019.	Paydown.....		257,553	262,236	212,400	188,012	0	2,895	0	2,895	0	257,553	0	0	0	6,450	09/25/2035.
12479L AA 8	CAI 121 NTS - ABS.....			C	12/25/2019.	Paydown.....		200,000	200,000	200,375	200,208	0	(208)	0	(208)	0	200,000	0	0	0	4,026	10/25/2027.
12479R AE 7	CAUTO 171 A2 - ABS.....			..	12/16/2019.	Paydown.....		37,436	37,437	37,431	37,432	0	4	0	4	0	37,436	0	0	0	898	04/15/2047.
126673 Y7 1	CWL 057 AF4 - RMBS.....			..	12/26/2019.	Paydown.....		341,083	341,083	346,625	340,509	0	573	0	573	0	341,083	0	0	0	9,079	09/25/2034.
12669G RA 5	CWHL 0515 A8 - CMO/RMBS.....			..	12/01/2019.	Paydown.....		62,886	74,913	65,776	63,817	0	(58)	0	(58)	0	62,886	0	0	0	2,037	08/25/2035.
14315J AE 9	CGMS 172 A2A - CDO.....			C	06/18/2019.	WELLS FARGO SECURITIES LLC.....		996,620	1,000,000	1,000,000	997,642	0	128	0	128	0	997,770	0	(1,150)	(1,150)	29,072	07/21/2031.
15672A AA 0	CERB 18 A - CDO.....			..	10/15/2019.	Paydown.....		201,492	201,492	201,492	202,467	0	(975)	0	(975)	0	201,492	0	0	0	7,734	04/15/2027.
17307G 4H 8	CMLTI 06WF1 A2C - RMBS.....			..	12/01/2019.	Paydown.....		19,525	19,525	0	6,844	0	238	0	238	0	19,525	0	0	0	255	03/25/2036.
17307G E8 7	CMLTI 058 14A - CMO/RMBS.....			..	12/01/2019.	Paydown.....		188,457	192,227	162,935	162,331	0	3,045	0	3,045	0	188,457	0	0	0	5,722	10/25/2035.
21872F AA 5	CAFL 191 A - CMBS.....			..	09/17/2019.	Paydown.....		8,026	8,026	8,025	0	0	0	0	0	0	8,026	0	0	0	66	03/15/2052.
21872F AA 5	CAFL 191 A - CMBS.....			..	12/17/2019.	Paydown.....		5,108	5,108	5,108	0	0	0	0	0	0	5,108	0	0	0	99	03/15/2052.
233046 AJ 0	DNKN 191 A2I - ABS.....			..	11/20/2019.	Paydown.....		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	82	05/20/2049.
26857E AA 6	ELFI 19A A - ABS.....			..	12/25/2019.	Paydown.....		41,759	41,759	41,750	0	0	9	0	9	0	41,759	0	0	0	167	03/25/2044.
32052K AB 1	FHASI 06AR2 2A1 - CMO/RMBS.....			..	12/01/2019.	Paydown.....		249,035	274,822	220,623	225,077	0	1,785	0	1,785	0	249,035	0	0	0	7,016	07/25/2036.
32113J CG 8	FNLC 054 A4 - RMBS.....			..	12/26/2019.	Paydown.....		447,591	447,591	382,831	413,945	0	33,647	0	33,647	0	447,591	0	0	0	8,037	02/25/2036.
362341 4F 3	GSR 06AR1 3A1 - CMO/RMBS.....			..	12/01/2019.	Paydown.....		86,490	99,453	90,883	94,986	0	543	0	543	0	86,490	0	0	0	2,735	01/25/2036.
362341 FN 4	GSR 05AR4 3A5 - CMO/RMBS.....			..	12/01/2019.	Paydown.....		117,992	116,438	108,576	107,080	0	790	0	790	0	117,992	0	0	0	2,783	07/25/2035.
362480 AD 7	GSCC 062 A1 - RMBS.....			..	12/26/2019.	Paydown.....		67,524	67,838	51,014	52,977	0	1,933	0	1,933	0	67,524	0	0	0	1,224	05/25/2036.
40423X AB 8	NZES 18PLS1 A - CMO/RMBS.....			..	12/25/2019.	Paydown.....		368,727	368,727	368,723	368,723	0	4	0	4	0	368,727	0	0	0	6,761	01/27/2048.
40423X AF 9	NZES 18PLS2 A - ABS.....			..	12/25/2019.	Paydown.....		182,594	182,594	182,591	182,592	0	2	0	2	0	182,594	0	0	0	3,397	02/25/2048.
40423X AG 7	NZES 18PLS2 B - ABS.....			..	12/25/2019.	Paydown.....		182,594	182,594	182,593	182,593	0	1	0	1	0	182,594	0	0	0	3,760	02/25/2048.
45660L CK 3	INDX 05AR2 1A1 - CMO/RMBS.....			..	12/26/2019.	Paydown.....		163,923	170,714	126,899	126,044	0	2,381	0	2,381	0	163,923	0	0	0	2,784	02/25/2035.
46185J AA 6	IHSFR 18SFR1 A - ABS.....			..	12/17/2019.	Paydown.....		31,439	31,439	31,439	31,449	0	(10)	0	(10)	0	31,439	0	0	0	608	03/19/2037.

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
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification	Description		F o r e i g n								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.						
46632T AA 3	JPMMT 08R2 1A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		76,603	76,603	62,144	66,394	0	10,209	0	10,209	0	76,603	0	0	0	1,588	07/29/2037.
46637U AA 5	JPTEP 2012-3 A - CMO/RMBS.....		..	12/01/2019.	Paydown.....		133,310	133,310	128,644	129,018	0	4,292	0	4,292	0	133,310	0	0	0	2,536	10/27/2042.
46637V AA 3	JPTEP A - CMO/RMBS.....		..	12/01/2019.	Paydown.....		236,709	236,709	235,674	235,731	0	978	0	978	0	236,709	0	0	0	4,504	09/17/2042.
46639A AA 7	JPTEP A - CMO/RMBS.....		..	12/01/2019.	Paydown.....		200,183	200,183	192,176	192,756	0	7,427	0	7,427	0	200,183	0	0	0	3,343	12/27/2042.
47232C AH 7	JMAC 09R1D 4A2 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		268,069	266,392	220,374	264,535	0	2,047	0	2,047	0	268,069	0	0	0	6,057	06/21/2037.
47232Q AA 1	JMAC 09R2A 1A - CMO/RMBS.....		..	12/01/2019.	Paydown.....		73,334	73,334	71,271	66,677	0	6,657	0	6,657	0	73,334	0	0	0	1,771	11/26/2037.
54303P AQ 8	LONGF 1RR ARR - CDO.....		..	05/01/2019.	VARIOUS.....		997,940	1,000,000	1,000,000	999,827	0	(203)	0	(203)	0	999,624	0	(1,684)	(1,684)	20,659	04/15/2029.
56577A AJ 1	MCLO 7R A1R - CDO.....		..	03/07/2019.	CANTOR FITZGERALD + CO.....		999,000	1,000,000	1,000,000	999,875	0	136	0	136	0	1,000,011	0	(1,011)	(1,011)	14,551	10/28/2025.
61758M AA 5	MSRR 09R2A A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		55,749	55,749	57,874	53,531	0	2,218	0	2,218	0	55,749	0	0	0	1,719	04/26/2036.
64352V MN 8	NCHET 05A A4W - RMBS.....		..	12/01/2019.	Paydown.....		135,788	135,788	135,788	135,788	0	0	0	0	0	135,788	0	0	0	3,890	08/25/2035.
65251U AN 2	NWSTR 161 A2 - CDO.....		..	12/26/2019.	VARIOUS.....		2,500,000	2,500,000	2,499,932	2,500,000	0	0	0	0	0	2,500,000	0	0	0	93,406	02/25/2028.
68268F AA 8	OMFIT 162 A - ABS.....		..	07/01/2019.	Paydown.....		257,660	257,660	257,616	257,652	0	8	0	8	0	257,660	0	0	0	2,634	03/20/2028.
69374X AA 8	PSMC 192 A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		67,257	67,257	68,602	66,602	0	(1,345)	0	(1,345)	0	67,257	0	0	0	320	10/25/2049.
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS.....		C	12/16/2019.	Paydown.....		17,857	17,857	17,857	17,857	0	0	0	0	0	17,857	0	0	0	229	06/15/2044.
74334A AA 7	PROG 18SRF1 A - ABS.....		..	07/01/2019.	Paydown.....		2,431	2,431	2,431	2,432	0	(1)	0	(1)	0	2,431	0	0	0	46	03/19/2035.
749357 AA 7	RCKT 191 A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		42,723	42,723	43,384	43,384	0	(661)	0	(661)	0	42,723	0	0	0	178	09/27/2049.
74968R AA 3	RPIT 191 A - CMO/RMBS.....		..	12/25/2019.	Paydown.....		19,865	19,865	19,711	19,711	0	154	0	154	0	19,865	0	0	0	97	10/25/2063.
74978B AA 6	RAAC 07RP3 A - CMO/RMBS.....		..	12/26/2019.	Paydown.....		227,283	227,283	199,441	209,258	0	18,025	0	18,025	0	227,283	0	0	0	4,362	10/25/2046.
761118 FM 5	RALI 05QA9 N41 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		153,145	164,662	148,286	143,250	0	1,155	0	1,155	0	153,145	0	0	0	4,607	08/25/2035.
76112B HY 9	RAMP 05RS1 A16 - RMBS.....		..	12/01/2019.	Paydown.....		9,146	9,146	9,146	9,146	0	(0)	0	0	0	9,146	0	0	0	255	11/25/2034.
78448Q AB 4	SMB 15B A2A - ABS.....		..	12/15/2019.	Paydown.....		118,871	118,871	118,323	118,636	0	235	0	235	0	118,871	0	0	0	1,965	07/15/2027.
81378E AA 1	SABR 07BR4 A2A - RMBS.....		..	12/26/2019.	Paydown.....		16,211	16,211	10,400	9,863	0	62	0	62	0	16,211	0	0	0	238	05/26/2037.
81748J AA 3	SEMT 194 A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		16,889	16,889	17,242	17,242	0	(354)	0	(354)	0	16,889	0	0	0	81	11/25/2049.
83405R AA 5	SCLP 181 A1 - ABS.....		..	12/01/2019.	Paydown.....		853,872	853,872	853,816	853,839	0	33	0	33	0	853,872	0	0	0	10,578	02/25/2027.
83405X AA 2	SCLP 183 A1 - ABS.....		..	12/25/2019.	Paydown.....		609,420	609,420	609,415	609,417	0	3	0	3	0	609,420	0	0	0	10,853	08/25/2027.
85172L AA 4	SLFT 15A A - ABS.....		..	07/01/2019.	Paydown.....		251,251	251,251	247,678	250,957	0	294	0	294	0	251,251	0	0	0	2,324	11/15/2024.
863579 UL 0	SARM 0515 1A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		133,202	146,882	116,183	100,335	0	1,619	0	1,619	0	133,202	0	0	0	3,402	07/25/2035.
863587 AE 1	SAIL 063 A5 - RMBS.....		..	12/26/2019.	Paydown.....		102,441	102,441	88,356	92,814	0	9,627	0	9,627	0	102,441	0	0	0	1,503	06/25/2036.
86358R DX 2	SASC 01SB1 A5 - RMBS.....		..	12/01/2019.	Paydown.....		25,204	25,204	22,864	23,841	0	1,528	165	1,363	0	25,204	0	0	0	417	08/25/2031.
872225 AD 9	TBW 065 A3 - RMBS.....		..	12/01/2019.	Paydown.....		284,857	284,857	244,907	242,054	0	42,803	0	42,803	0	284,857	0	0	0	5,571	11/25/2036.
872227 AK 9	TBW 072 A6A - RMBS.....		..	12/01/2019.	Paydown.....		189,741	189,741	144,203	109,893	0	1,117	0	1,117	0	189,741	0	0	0	3,199	07/25/2037.
87266X AA 1	TRTX 18FL1 A - CMBS.....		C	09/01/2019.	Paydown.....		971,942	971,942	971,942	972,144	0	(202)	0	(202)	0	971,942	0	0	0	11,720	02/15/2035.
87407P AJ 9	TAL 141 A - ABS.....		..	12/20/2019.	Paydown.....		100,000	100,000	99,999	100,000	0	(0)	0	(0)	0	100,000	0	0	0	2,039	02/22/2039.
92257L AB 6	VCC 171 AFX - CMBS.....		..	12/01/2019.	Paydown.....		230,014	230,014	229,953	226,771	0	3,243	0	3,243	0	230,014	0	0	0	3,969	05/25/2047.
92935V AE 8	WFRBS 11C3 A3 - CMBS.....		..	12/01/2019.	Paydown.....		248,673	248,673	248,595	248,331	0	341	0	341	0	248,673	0	0	0	7,885	03/15/2044.
94983G AA 6	WFMBS 06AR3 A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		143,047	145,641	33,731	120,428	0	22,619	0	22,619	0	143,047	0	0	0	5,588	03/25/2036.
94984L AA 4	WFMBS 06AR17 A1 - CMO/RMBS.....		..	11/01/2019.	Paydown.....		398,918	477,068	454,655	451,955	0	4,849	0	4,849	0	456,805	0	(57,887)	(57,887)	15,933	10/25/2036.
96033D AA 8	WESTR 171 A - ABS.....		..	12/01/2019.	Paydown.....		207,786	207,786	207,534	207,495	0	290	0	290	0	207,786	0	0	0	3,573	12/20/2030.

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 Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38999999.	Total - Bonds - Industrial and Miscellaneous.....					17,353,635	17,544,250	16,693,348	16,589,870	3,936	245,118	165	248,888	0	17,415,367	0	(61,731)	(61,731)	401,312	XXX
83999997.	Total - Bonds - Part 4.....					24,061,863	24,252,477	23,486,060	23,219,720	3,936	224,464	165	228,235	0	24,123,635	0	(61,772)	(61,772)	563,046	XXX
83999999.	Total - Bonds.....					24,061,863	24,252,477	23,486,060	23,219,720	3,936	224,464	165	228,235	0	24,123,635	0	(61,772)	(61,772)	563,046	XXX
99999999.	Total - Bonds, Preferred and Common Stocks.....					24,061,863	XXX	23,486,060	23,219,720	3,936	224,464	165	228,235	0	24,123,635	0	(61,772)	(61,772)	563,046	XXX

Sch. D - Pt. 5
NONE

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						
Cash Held With Securities On Deposit.....		0.00	0	0	29,806	XXX
The Bank of New York Mellon..... New York, New York.....		0.25	0	0	5,029	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		0.00	0	0	6,675,015	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		0.00	0	0	(2,873,528)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	3,836,322	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	3,836,322	XXX
0599999. Total Cash.....	XXX	XXX	0	0	3,836,322	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	4,907,763	4. April.....	1,194,579	7. July.....	4,843,275	10. October.....	5,904,035
2. February.....	833,438	5. May.....	1,164,942	8. August.....	3,241,017	11. November.....	2,072,733
3. March.....	1,751,405	6. June.....	(607,632)	9. September.....	9,203,377	12. December.....	3,836,322

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO											
825252 40 6	INVESCO TREASURY INST.....					12/30/2019.....	1.480		7,639,235	10,058	323,288
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									7,639,235	10,058	323,288
All Other Money Market Mutual Funds											
711991 00 0	TD BANK DEPOSIT SWEEP.....				SD.....	07/31/2019.....	0.000		.0	.0	.0
8699999. Total - All Other Money Market Mutual Funds.....									.0	.0	.0
8899999. Total - Cash Equivalents									7,639,235	10,058	323,288

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL			0	0	0	0
2. Alaska.....	AK			0	0	0	0
3. Arizona.....	AZ			0	0	0	0
4. Arkansas.....	AR			0	0	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...	PROPERTY AND CASUALTY.....	2,984,138	3,107,907	0	0
9. District of Columbia.....	DC			0	0	0	0
10. Florida.....	FL			0	0	0	0
11. Georgia.....	GA			0	0	0	0
12. Hawaii.....	HI			0	0	0	0
13. Idaho.....	ID			0	0	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...	WORKERS' COMPENSATION.....	0	0	136,968	147,104
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			0	0	0	0
28. Nebraska.....	NE			0	0	0	0
29. Nevada.....	NV			0	0	0	0
30. New Hampshire.....	NH			0	0	0	0
31. New Jersey.....	NJ	O...	PROPERTY AND CASUALTY.....	0	0	209,319	218,072
32. New Mexico.....	NM			0	0	0	0
33. New York.....	NY	O...	PROPERTY AND CASUALTY.....	0	0	2,615,880	2,670,764
34. North Carolina.....	NC			0	0	0	0
35. North Dakota.....	ND			0	0	0	0
36. Ohio.....	OH			0	0	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	B...	PROPERTY AND CASUALTY.....	0	0	313,979	327,108
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			0	0	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	XXX	0	0	0	0
59. Total.....		XXX	XXX	2,984,138	3,107,907	3,276,146	3,363,048
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.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	0	0

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

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