



ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

GREAT AMERICAN FIDELITY INSURANCE COMPANY

NAIC Group Code..... 0084, 0084
(Current Period) (Prior Period)

NAIC Company Code..... 41858

Employer's ID Number..... 31-1036473

Organized under the Laws of DE

State of Domicile or Port of Entry DE

Country of Domicile US

Incorporated/Organized..... January 12, 1982

Commenced Business..... January 1, 1983

Statutory Home Office The Corporation Trust Company 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	513-369-5000
	<i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	<i>(Area Code) (Telephone Number)</i>

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	513-369-5000
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)

Internet Web Site Address www.greatamericaninsurancegroup.com

Statutory Statement Contact	Robert James Schwartz <i>(Name)</i>	513-369-5092 <i>(Area Code) (Telephone Number) (Extension)</i>
	BSchwartz@gaig.com <i>(E-Mail Address)</i>	513-369-3873 <i>(Fax Number)</i>

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		

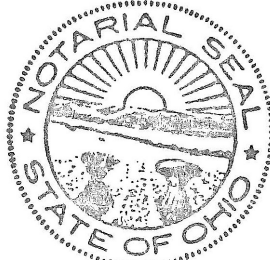
State of..... Ohio
County of..... Hamilton

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) Gary John Gruber _____ President	 _____ (Signature) Sue Ann Erhart _____ Senior Vice President, General Counsel & Secretary	 _____ (Signature) Robert James Schwartz _____ Vice President & Controller
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Subscribed and sworn to before me
This 12th day of February 2020

Janice A. Mayne
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.....	2,915,685	5.8	2,915,685	0	2,915,685	5.8
1.02 All Other Governments.....	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	1,556,957	3.1	1,556,957	0	1,556,957	3.1
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	623,742	1.2	623,742	0	623,742	1.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	22,491,025	45.0	22,491,025	0	22,491,025	45.0
1.06 Industrial and Miscellaneous.....	19,077,226	38.2	19,077,226	0	19,077,226	38.2
1.07 Hybrid Securities.....	0	0.0	0	0	0	0.0
1.08 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds.....	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans.....	0	0.0	0	0	0	0.0
1.11 Total Long-Term Bonds.....	46,664,635	93.4	46,664,635	0	46,664,635	93.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	467,500	0.9	467,500	0	467,500	0.9
2.02 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock.....	467,500	0.9	467,500	0	467,500	0.9
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).....	79,087	0.2	79,087	0	79,087	0.2
6.02 Cash Equivalents (Schedule E, Part 2).....	2,735,932	5.5	2,735,932	0	2,735,932	5.5
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.....	2,815,019	5.6	2,815,019	0	2,815,019	5.6
7. Contract Loans.....	0	0.0	0	0	0	0.0
8. Derivatives (Schedule DB).....	0	0.0	0	0	0	0.0
9. Other Invested Assets (Schedule BA).....	0	0.0	0	0	0	0.0
10. Receivables for Securities.....	0	0.0	0	0	0	0.0
11. Securities Lending (Schedule DL, Part 1).....	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	0	0.0	0	0	0	0.0
13. Total Invested Assets.....	49,947,154	100.0	49,947,154	0	49,947,154	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

GREAT AMERICAN FIDELITY 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.....		45,097,335
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		9,732,244
3.	Accrual of discount.....		8,002
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	0	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	0	
4.4	Part 4, Column 11.....	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(2,814)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		7,539,279
7.	Deduct amortization of premium.....		163,354
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	0	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		47,132,135
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		47,132,135

GREAT AMERICAN FIDELITY 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.....	2,915,685	2,997,738	2,916,430	2,920,000
	2. Canada.....	0	0	0	0
	3. Other Countries.....	0	0	0	0
	4. Totals.....	2,915,685	2,997,738	2,916,430	2,920,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,556,957	1,607,975	1,706,945	1,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	623,742	639,282	649,041	620,000
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.....	22,491,025	22,839,998	22,685,905	21,957,532
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	14,205,516	14,395,177	14,194,188	14,221,088
	9. Canada.....	0	0	0	0
	10. Other Countries.....	4,871,710	4,861,910	4,870,071	4,870,071
	11. Totals.....	19,077,226	19,257,087	19,064,260	19,091,159
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	46,664,635	47,342,079	47,022,580	46,088,691
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	467,500	567,153	467,500	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	467,500	567,153	467,500	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	467,500	567,153	467,500	
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.....	467,500	567,153	467,500	
	27. Total Bonds and Stocks.....	47,132,135	47,909,231	47,490,080	

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

9015

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.....	.0	2,915,685	.0	.0	.0	XXX.	2,915,685	6.2	3,415,159	7.7	2,915,685	.0
1.2 NAIC 2.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
1.3 NAIC 3.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
1.4 NAIC 4.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
1.5 NAIC 5.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
1.6 NAIC 6.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
1.7 Totals.....	.0	2,915,685	.0	.0	.0	XXX.	2,915,685	6.2	3,415,159	7.7	2,915,685	.0
2. All Other Governments												
2.1 NAIC 1.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
2.2 NAIC 2.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
2.3 NAIC 3.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
2.4 NAIC 4.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
2.5 NAIC 5.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
2.6 NAIC 6.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
2.7 Totals.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	.0	1,556,957	.0	.0	.0	XXX.	1,556,957	3.3	1,584,601	3.6	1,556,957	.0
3.2 NAIC 2.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
3.3 NAIC 3.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
3.4 NAIC 4.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
3.5 NAIC 5.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
3.6 NAIC 6.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
3.7 Totals.....	.0	1,556,957	.0	.0	.0	XXX.	1,556,957	3.3	1,584,601	3.6	1,556,957	.0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	.0	623,742	.0	.0	.0	XXX.	623,742	1.3	627,059	1.4	623,742	.0
4.2 NAIC 2.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
4.3 NAIC 3.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
4.4 NAIC 4.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
4.5 NAIC 5.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
4.6 NAIC 6.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
4.7 Totals.....	.0	623,742	.0	.0	.0	XXX.	623,742	1.3	627,059	1.4	623,742	.0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	2,854,058	5,084,181	11,807,953	1,175,053	1,569,780	XXX.	22,491,025	48.2	19,855,822	44.5	22,491,025	.0
5.2 NAIC 2.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
5.3 NAIC 3.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
5.4 NAIC 4.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
5.5 NAIC 5.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
5.6 NAIC 6.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
5.7 Totals.....	2,854,058	5,084,181	11,807,953	1,175,053	1,569,780	XXX.	22,491,025	48.2	19,855,822	44.5	22,491,025	.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.....	2,006,962	15,187,677	1,879,853	2,735	0	XXX	19,077,226	40.9	19,147,195	42.9	3,005,091	16,072,135
6.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals.....	2,006,962	15,187,677	1,879,853	2,735	0	XXX	19,077,226	40.9	19,147,195	42.9	3,005,091	16,072,135
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

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

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

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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).....4,861,020	25,368,242	13,687,806	1,177,788	1,569,780	0	46,664,635	100.0	XXX	XXX	30,592,500	16,072,135
11.2 NAIC 2.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	4,861,020	25,368,242	13,687,806	1,177,788	1,569,780	0	(b).....46,664,635	100.0	XXX	XXX	30,592,500	16,072,135
11.8 Line 11.7 as a % of Col. 7.....	10.4	54.4	29.3	2.5	3.4	0.0	100.0	XXX	XXX	XXX	65.6	34.4
12. Total Bonds Prior Year												
12.1 NAIC 1.....	3,580,402	22,858,561	10,786,327	5,766,327	1,638,217	0	XXX	XXX	44,629,835	100.0	27,489,801	17,140,034
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.....	3,580,402	22,858,561	10,786,327	5,766,327	1,638,217	0	XXX	XXX	(b).....44,629,835	100.0	27,489,801	17,140,034
12.8 Line 12.7 as a % of Col. 9.....	8.0	51.2	24.2	12.9	3.7	0.0	XXX	XXX	100.0	XXX	61.6	38.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	2,855,104	13,180,995	11,808,833	1,177,788	1,569,780	0	30,592,500	65.6	27,489,801	61.6	30,592,500	XXX
13.2 NAIC 2.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals.....	2,855,104	13,180,995	11,808,833	1,177,788	1,569,780	0	30,592,500	65.6	27,489,801	61.6	30,592,500	XXX
13.8 Line 13.7 as a % of Col. 7.....	9.3	43.1	38.6	3.8	5.1	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.....	6.1	28.2	25.3	2.5	3.4	0.0	65.6	XXX	XXX	XXX	65.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	2,005,916	12,187,247	1,878,973	0	0	0	16,072,135	34.4	17,140,034	38.4	XXX	16,072,135
14.2 NAIC 2.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals.....	2,005,916	12,187,247	1,878,973	0	0	0	16,072,135	34.4	17,140,034	38.4	XXX	16,072,135
14.8 Line 14.7 as a % of Col. 7.....	12.5	75.8	11.7	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	4.3	26.1	4.0	0.0	0.0	0.0	34.4	XXX	XXX	XXX	XXX	34.4

(a) Includes \$.....16,072,135 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

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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	2,915,685	.0	.0	.0	.XXX.	2,915,685	.6.2	3,415,159	.7.7	2,915,685	.0
1.02	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.03	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.04	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.05	Totals.....	.0	2,915,685	.0	.0	.0	.XXX.	2,915,685	.6.2	3,415,159	.7.7	2,915,685	.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	1,556,957	.0	.0	.0	.XXX.	1,556,957	.3.3	1,584,601	.3.6	1,556,957	.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	1,556,957	.0	.0	.0	.XXX.	1,556,957	.3.3	1,584,601	.3.6	1,556,957	.0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....	.0	623,742	.0	.0	.0	.XXX.	623,742	.1.3	627,059	.1.4	623,742	.0
4.02	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
4.03	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
4.04	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
4.05	Totals.....	.0	623,742	.0	.0	.0	.XXX.	623,742	.1.3	627,059	.1.4	623,742	.0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	.0	.0	502,635	.0	.0	.XXX.	502,635	.1.1	1,104,873	.2.5	502,635	.0
5.02	Residential Mortgage-Backed Securities.....	235,648	1,505,235	763,599	417,264	69,318	.XXX.	2,991,064	.6.4	.0	.0.0	2,991,064	.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.....	2,618,409	3,578,946	10,541,719	757,789	1,500,462	.XXX.	18,997,326	40.7	18,750,948	42.0	18,997,326	.0
5.05	Totals.....	2,854,058	5,084,181	11,807,953	1,175,053	1,569,780	.XXX.	22,491,025	48.2	19,855,822	44.5	22,491,025	.0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	.0	5,995,234	.0	.0	.0	.XXX.	5,995,234	12.8	4,994,430	11.2	2,997,932	2,997,302
6.02	Residential Mortgage-Backed Securities.....	111,140	875,096	880	2,735	.0	.XXX.	989,851	2.1	8,922	.0.0	7,159	982,692
6.03	Commercial Mortgage-Backed Securities.....	8,404	.0	.0	.0	.0	.XXX.	8,404	.0.0	70,488	.0.2	.0	8,404
6.04	Other Loan-Backed and Structured Securities.....	1,887,417	8,317,347	1,878,972	.0	.0	.XXX.	12,083,737	25.9	14,073,354	31.5	.0	12,083,737
6.05	Totals.....	2,006,962	15,187,677	1,879,853	2,735	.0	.XXX.	19,077,226	40.9	19,147,195	42.9	3,005,091	16,072,135
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

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.....	0	11,091,618	502,635	0	0	XXX	11,594,253	24.8	XXX	XXX	8,596,951	2,997,302
11.02 Residential Mortgage-Backed Securities.....	346,788	2,380,331	764,479	419,999	69,318	XXX	3,980,915	8.5	XXX	XXX	2,998,223	982,692
11.03 Commercial Mortgage-Backed Securities.....	8,404	0	0	0	0	XXX	8,404	0.0	XXX	XXX	0	8,404
11.04 Other Loan-Backed and Structured Securities.....	4,505,827	11,896,293	12,420,692	757,789	1,500,462	XXX	31,081,063	66.6	XXX	XXX	18,997,326	12,083,737
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals.....	4,861,020	25,368,242	13,687,806	1,177,788	1,569,780	0	46,664,635	100.0	XXX	XXX	30,592,500	16,072,135
11.09 Line 11.08 as a % of Col. 7.....	10.4	54.4	29.3	2.5	3.4	0.0	100.0	XXX	XXX	XXX	65.6	34.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	500,004	7,537,205	3,688,913	0	0	XXX	XXX	XXX	11,726,122	26.3	8,729,930	2,996,192
12.02 Residential Mortgage-Backed Securities.....	2,476	5,259	1,180	6	0	XXX	XXX	XXX	8,922	0.0	8,922	0
12.03 Commercial Mortgage-Backed Securities.....	36,189	34,299	0	0	0	XXX	XXX	XXX	70,488	0.2	0	70,488
12.04 Other Loan-Backed and Structured Securities.....	3,041,732	15,281,798	7,096,234	5,766,321	1,638,217	XXX	XXX	XXX	32,824,303	73.5	18,750,948	14,073,354
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.....	3,580,402	22,858,561	10,786,327	5,766,327	1,638,217	0	XXX	XXX	44,629,835	100.0	27,489,801	17,140,034
12.09 Line 12.08 as a % of Col. 9.....	8.0	51.2	24.2	12.9	3.7	0.0	XXX	XXX	100.0	XXX	61.6	38.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	0	8,094,316	502,635	0	0	XXX	8,596,951	18.4	8,729,930	19.6	8,596,951	XXX
13.02 Residential Mortgage-Backed Securities.....	236,694	1,507,733	764,479	419,999	69,318	XXX	2,998,223	6.4	8,922	0.0	2,998,223	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.....	2,618,409	3,578,946	10,541,719	757,789	1,500,462	XXX	18,997,326	40.7	18,750,948	42.0	18,997,326	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.....	2,855,104	13,180,995	11,808,833	1,177,788	1,569,780	0	30,592,500	65.6	27,489,801	61.6	30,592,500	XXX
13.09 Line 13.08 as a % of Col. 7.....	9.3	43.1	38.6	3.8	5.1	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.....	6.1	28.2	25.3	2.5	3.4	0.0	65.6	XXX	XXX	XXX	65.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	0	2,997,302	0	0	0	XXX	2,997,302	6.4	2,996,192	6.7	XXX	2,997,302
14.02 Residential Mortgage-Backed Securities.....	110,094	872,598	0	0	0	XXX	982,692	2.1	0	0.0	XXX	982,692
14.03 Commercial Mortgage-Backed Securities.....	8,404	0	0	0	0	XXX	8,404	0.0	70,488	0.2	XXX	8,404
14.04 Other Loan-Backed and Structured Securities.....	1,887,417	8,317,347	1,878,973	0	0	XXX	12,083,737	25.9	14,073,354	31.5	XXX	12,083,737
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.....	2,005,916	12,187,247	1,878,973	0	0	0	16,072,135	34.4	17,140,034	38.4	XXX	16,072,135
14.09 Line 14.08 as a % of Col. 7.....	12.5	75.8	11.7	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	4.3	26.1	4.0	0.0	0.0	0.0	34.4	XXX	XXX	XXX	XXX	34.4

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	4,676,226	0	4,676,226	0
2. Cost of cash equivalents acquired.....	29,101,376	0	29,101,376	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.....	31,041,670	0	31,041,670	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).....	2,735,932	0	2,735,932	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,735,932	0	2,735,932	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	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
U.S. Government - Issuer Obligations																							
912828	5A	4	UNITED STATES TREASURY .....	.....	..	.....	.....1	492,061	...101.906	504,436	495,000	493,270	0	988	0	0	2.750	2.962	MS.....	4,039	13,613	10/10/2018.	09/15/2021.
912828	5A	4	UNITED STATES TREASURY	SD..	..	.....	.....1	502,002	...101.906	514,627	505,000	503,236	0	1,008	0	0	2.750	2.962	MS.....	4,120	13,888	10/10/2018.	09/15/2021.
912828	PX	2	UNITED STATES TREASURY	SD..	..	.....	.....1	206,844	...102.188	204,375	200,000	202,669	0	(2,317)	0	0	3.625	2.412	FA.....	2,738	7,250	03/07/2018.	02/15/2021.
912828	XQ	8	UNITED STATES TREASURY	SD..	..	.....	.....1	421,313	...101.031	424,331	420,000	420,725	0	(269)	0	0	2.000	1.931	JJ.....	3,515	8,400	10/10/2017.	07/31/2022.
912828	Y6	1	UNITED STATES TREASURY	SD..	..	.....	.....1	1,289,233	...103.844	1,344,777	1,295,000	1,290,802	0	1,116	0	0	2.750	2.846	JJ.....	14,903	35,613	07/26/2018.	07/31/2023.
912828	Y6	1	UNITED STATES TREASURY .....	..	..	.....	.....1	4,978	...103.844	5,192	5,000	4,984	0	4	0	0	2.750	2.846	JJ.....	58	138	07/26/2018.	07/31/2023.
0199999.	U.S. Government - Issuer Obligations							2,916,430	XXX	2,997,738	2,920,000	2,915,685	0	530	0	0	XXX	XXX	XXX	29,374	78,900	XXX	XXX
0599999.	Total - U.S. Government							2,916,430	XXX	2,997,738	2,920,000	2,915,685	0	530	0	0	XXX	XXX	XXX	29,374	78,900	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
574193	JR	0	MARYLAND ST.....	.....	..	.....2	1FE	543,950	...106.195	530,975	500,000	512,942	0	(5,725)	0	0	4.000	2.760	MS.....	6,667	20,000	03/18/2014.	03/01/2025.
70914P	SK	9	PENNSYLVANIA (COMMONWEALTH OF).....	.....	..	.....2	1FE	581,615	...109.354	546,770	500,000	525,995	0	(10,278)	0	0	5.000	2.760	JD.....	2,083	25,000	03/18/2014.	06/01/2024.
93974C	C9	9	WASHINGTON ST.....	.....	..	.....2	1FE	581,380	...106.046	530,230	500,000	518,020	0	(11,640)	0	0	5.000	2.536	JJ.....	12,500	25,000	03/18/2014.	07/01/2024.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations							1,706,945	XXX	1,607,975	1,500,000	1,556,957	0	(27,644)	0	0	XXX	XXX	XXX	21,250	70,000	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)							1,706,945	XXX	1,607,975	1,500,000	1,556,957	0	(27,644)	0	0	XXX	XXX	XXX	21,250	70,000	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
688443	N4	8	OSSEO MINN INDPT SCH DIST NO 279.....	.....	..	.....2	1FE	47,108	...103.110	46,400	45,000	45,272	0	(241)	0	0	4.000	3.428	FA.....	750	1,800	04/27/2011.	02/01/2022.
688443	N4	8	OSSEO MINN INDPT SCH DIST NO 279.....	SD..	..	2	1FE	601,933	...103.110	592,883	575,000	578,470	0	(3,076)	0	0	4.000	3.428	FA.....	9,583	23,000	04/27/2011.	02/01/2022.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations							649,041	XXX	639,282	620,000	623,742	0	(3,317)	0	0	XXX	XXX	XXX	10,333	24,800	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions							649,041	XXX	639,282	620,000	623,742	0	(3,317)	0	0	XXX	XXX	XXX	10,333	24,800	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																							
645791	CZ	5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE.....	.....	..	.....	.....1FE	111,000	...117.683	129,451	110,000	110,580	0	(70)	0	0	4.000	3.909	MS.....	1,467	4,400	08/30/2013.	09/01/2026.
645791	CZ	5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE.....	SD..	..	.....	.....1FE	393,545	...117.683	458,964	390,000	392,055	0	(249)	0	0	4.000	3.909	MS.....	5,200	15,600	08/30/2013.	09/01/2026.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations							504,545	XXX	588,415	500,000	502,635	0	(319)	0	0	XXX	XXX	XXX	6,667	20,000	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	VN	1	FH RE6021 - RMBS.....	.....	..	.....4	1	997,646	...100.633	1,000,051	993,764	997,516	0	(130)	0	0	3.000	2.918	MON...	2,484	4,969	10/11/2019.	11/01/2049.
3140QC	DT	0	FN CA4613 - RMBS.....	.....	..	.....4	1	997,977	...102.028	1,002,092	982,170	997,499	0	(478)	0	0	3.500	2.954	MON...	2,865	2,865	11/07/2019.	11/01/2049.
31418D	HY	1	FN MA3846 - RMBS.....	.....	..	.....4	1	996,147	...100.633	999,171	992,890	996,048	0	(99)	0	0	3.000	2.931	MON...	2,482	4,964	10/18/2019.	11/01/2049.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities							2,991,771	XXX	3,001,314	2,968,824	2,991,064	0	(707)	0	0	XXX	XXX	XXX	7,831	12,798	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																							
196479	2D	0	COLORADO HSG & FIN AUTH.....	.....	..	.....2	1FE	1,030,273	...113.893	1,110,457	975,000	1,024,884	0	(6,709)	0	0	4.250	3.499	MN.....	6,977	34,405	11/28/2018.	05/01/2049.
20775B	D8	6	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	.....	..	.....2	1FE	124,211	...101.475	121,770	120,000	122,160	0	(2,075)	0	0	2.750	1.768	MN.....	422	3,454	11/21/2012.	11/15/2035.
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.
20775C	LE	2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	.....	..	.....2	1FE	500,000	...103.725	518,625	500,000	499,994	0	5	0	0	2.900	2.900	MN.....	1,853	14,500	08/05/2016.	11/15/2029.
31350A	BR	8	FEDMFH M034 A - CMBS.....	.....	..	.....4	1	909,338	...100.626	890,540	885,000	886,191	0	(4,068)	0	0	4.150	3.681	MON...	1,632	36,727	09/11/2015.	04/15/2025.
31397P	PV	6	FHM M012 A31 - CMBS.....	.....	..	.....4	1	893,811	...102.400	915,262	893,811	893,520	0	(225)	0	0	2.500	2.473	MON...	1,862	22,345	05/11/2015.	08/15/2051.
373539	ZB	4	GEORGIA ST HSG & FIN AUTH REV.....	.....	..	.....2	1FE	26,730	...101.134	25,284	25,000	25,059	0	(119)	0	0	5.000	4.731	JD.....	104	1,351	04/25/2011.	06/01/2029.
45201Y	R3	3	ILLINOIS HSG DEV AUTH REV.....	.....	..	.....2	1FE	461,364	...106.263	456,931	430,000	451,921	0	(5,738)	0	0	4.000	3.206	AO.....	4,550	17,425	12/01/2017.	10/01/2048.
49130T	PR	1	KENTUCKY HSG CORP HSG REV.....	.....	..	.....2	1FE	73,185	...102.049	71,434	70,000	70,605	0	(705)	0	0	4.250	3.652	JJ.....	1,488	2,864	06/11/2012.	07/01/2033.
56052F	CE	3	MAINE ST HSG AUTH MTG PUR.....	.....	..	.....2	1FE	440,735	...103.028	432,718	420,000	431,748	0	(6,447)	0	0	3.500	2.880	MN.....	1,878	15,014	08/07/2015.	11/15/2035.
57419R	L8	6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	.....	..	.....2	1FE	655,000	...101.334	663,738	655,000	655,000	0	8	0	0	3.242	3.242	MS.....	7,078	22,816	04/07/2017.	09/01/2048.

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		
57419T	DL	2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....			2	1FE	1,074,280	...	107.048	1,070,480	1,000,000	1,072,797	0	(1,483)	0	0	3.500	2.602	MS.....	7,292	0	10/04/2019.	03/01/2050.		
594653	6J	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....			2	1FE	571,838	...	104.198	552,249	530,000	548,712	0	(8,225)	0	0	4.000	3.218	JD.....	1,767	19,864	08/06/2015.	06/01/2046.		
594653	7N	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....			2	1FE	696,376	...	105.378	690,226	655,000	681,550	0	(8,983)	0	0	3.500	2.805	JD.....	1,910	21,970	09/23/2016.	06/01/2047.		
60416Q	GD	0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE	533,537	...	103.564	552,552	533,537	533,535	0	(2)	0	0	3.000	2.999	MON...	1,334	15,832	03/11/2015.	04/01/2045.		
60416Q	GH	1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE	340,560	...	100.527	342,355	340,560	340,560	0	(1)	0	0	2.700	2.700	MON...	766	9,134	03/11/2016.	04/01/2046.		
60535Q	LZ	1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....			2	1FE	326,125	...	100.285	327,054	326,125	326,125	0	(0)	0	0	3.050	3.050	MON...	829	9,793	06/24/2015.	12/01/2034.		
61212W	BB	0	MONTANA ST BRD HSG SINGLE FAMILY MTG.....			2	1FE	498,437	...	104.139	494,660	475,000	494,566	0	(9,196)	0	0	3.500	2.678	JD.....	1,385	15,481	09/10/2015.	12/01/2042.		
63968M	UU	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....			2	1FE	1,069,040	...	105.310	1,053,100	1,000,000	1,067,948	0	(1,092)	0	0	3.750	2.901	MS.....	6,354	0	10/03/2019.	09/01/2049.		
647200	4R	2	NEW MEXICO MTG FIN AUTH.....			2	1FE	307,742	...	103.744	300,858	290,000	304,875	0	(5,522)	0	0	3.500	2.758	MS.....	3,383	10,294	03/16/2016.	03/01/2046.		
647200	X6	6	NEW MEXICO MTG FIN AUTH - MBS.....			2	1FE	630,505	...	102.455	621,138	606,255	626,367	0	(479)	0	0	4.500	4.277	MON...	2,273	27,159	08/08/2013.	10/01/2043.		
64986E	AF	0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS.....			2	1FE	626,451	...	100.216	651,404	650,000	630,743	0	942	0	0	4.950	5.200	FA.....	12,155	31,928	06/14/2011.	08/15/2038.		
64988R	GY	2	NEW YORK ST MTG AGY REV.....			2	1FE	306,765	...	102.871	298,326	290,000	295,934	0	(2,760)	0	0	3.500	3.034	AO.....	2,538	10,225	10/15/2015.	10/01/2030.		
658877	FB	6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....			2	1FE	420,000	...	102.611	430,966	420,000	419,992	0	0	0	0	2.850	2.850	JJ.....	5,985	11,946	08/05/2016.	07/01/2032.		
67756Q	NP	8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			2	1FE	431,667	...	100.967	435,842	431,667	431,664	0	(3)	0	0	2.700	2.699	MON...	971	11,586	04/21/2015.	03/01/2036.		
67756Q	RT	6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			2	1FE	145,879	...	103.585	145,019	140,000	145,197	0	(4,284)	0	0	3.500	2.787	MS.....	1,633	5,181	05/26/2016.	09/01/2036.		
686087	SU	2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			2	1FE	566,078	...	104.357	558,310	535,000	544,534	0	(4,485)	0	0	3.500	3.112	JJ.....	9,363	19,261	08/05/2015.	07/01/2036.		
68608N	CH	3	OREGON ST HSG & CMNTY SVCS DEPT HSG REV.....			2	1FE	42,391	...	100.786	40,314	40,000	40,031	0	(59)	0	0	5.000	4.843	JJ.....	1,000	2,154	04/15/2011.	07/01/2028.		
708796	B9	7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			2	1FE	36,427	...	101.287	35,450	35,000	35,216	0	(435)	0	0	4.000	3.491	AO.....	350	1,563	09/09/2011.	10/01/2041.		
76221R	UK	7	RHODE ISLAND HSG & MTG FIN CORP.....			2	1FE	456,114	...	103.578	440,207	425,000	442,722	0	(9,845)	0	0	4.000	2.948	AO.....	4,250	16,169	07/08/2015.	04/01/2033.		
83712D	WK	8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....			2	1FE	359,215	...	105.012	346,540	330,000	346,229	0	(5,935)	0	0	4.000	3.096	JJ.....	6,600	13,223	06/29/2016.	07/01/2043.		
88275F	NV	7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....			2	1FE	610,000	...	106.141	647,460	610,000	610,194	0	(22)	0	0	3.125	3.118	MS.....	6,458	19,609	10/15/2015.	03/01/2046.		
92812U	C4	8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....	SD..			1FE	488,750	...	100.684	503,420	500,000	497,868	0	1,383	0	0	1.900	2.191	JJ.....	4,750	9,500	12/14/2012.	07/01/2021.		
92812V	MA	1	VIRGINIA ST HSG DEV AUTH - MBS.....			2	1FE	666,753	...	100.260	668,487	666,753	666,653	0	(46)	0	0	3.125	3.112	MON...	1,736	20,853	05/24/2017.	11/25/2039.		
97689Q	BZ	8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....			2	1FE	485,758	...	104.887	477,236	455,000	478,733	0	(10,198)	0	0	4.000	2.905	MS.....	6,067	16,900	09/04/2015.	09/01/2045.		
97689Q	DD	5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....			2	1FE	574,675	...	104.102	567,356	545,000	565,495	0	(8,536)	0	0	3.500	2.778	MS.....	6,358	17,850	03/24/2016.	03/01/2046.		
97689Q	EL	6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....			2	1FE	728,799	...	104.187	713,681	685,000	708,635	0	(9,148)	0	0	3.500	2.836	MS.....	7,992	22,925	09/21/2016.	09/01/2046.		
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....							19,189,589	...	XXX	19,250,268	18,488,708	18,997,326	0	(115,898)	0	0	XXX	XXX	XXX	139,372	531,301	XXX	XXX		
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							22,685,905	...	XXX	22,839,998	21,957,532	22,491,025	0	(116,924)	0	0	XXX	XXX	XXX	153,870	564,099	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																										
166764	BN	9	CHEVRON CORP.....	SD..		1,2	1FE	1,000,000	...	101.673	1,016,728	1,000,000	1,000,000	0	0	0	0	2.498	2.497	MS.....	8,188	24,980	02/28/2017.	03/03/2022.		
46849L	SS	1	JACKSON NATIONAL LIFE GLOBAL FUNDING.....				1FE	999,250	...	103.390	1,033,901	1,000,000	999,557	0	118	0	0	3.250	3.262	JJ.....	13,632	32,500	01/24/2017.	01/30/2024.		
478160	CD	4	JOHNSON & JOHNSON.....	SD..		1,2	1FE	812,783	...	101.077	823,780	815,000	814,015	0	451	0	0	2.250	2.307	MS.....	6,011	18,338	02/28/2017.	03/03/2022.		
478160	CD	4	JOHNSON & JOHNSON.....			1,2	1FE	184,497	...	101.077	186,993	185,000	184,776	0	102	0	0	2.250	2.307	MS.....	1,364	4,163	02/28/2017.	03/03/2022.		
57629W	CD	0	MASSMUTUAL GLOBAL FUNDING II.....				1FE	622,206	...	101.401	633,755	625,000	623,690	0	564	0	0	2.500	2.595	AO.....	3,385	15,625	04/10/2017.	04/13/2022.		
57629W	CD	0	MASSMUTUAL GLOBAL FUNDING II.....	SD..			1FE	373,324	...	101.401	380,253	375,000	374,214	0	339	0	0	2.500	2.595	AO.....	2,031	9,375	04/10/2017.	04/13/2022.		
59217G	CD	9	METROPOLITAN LIFE GLOBAL FUNDING I.....				1FE	999,630	...	101.519	1,015,194	1,000,000	999,841	0	89	0	0	2.650	2.657	AO.....	6,110	26,500	04/03/2017.	04/08/2022.		
89236T	GL	3	TOYOTA MOTOR CREDIT CORP.....			1	1FE	999,100	...	99.665	996,651	1,000,000	999,140	0	40	0	0	2.000	2.019	AO.....	4,667	0	10/02/2019.	10/07/2024.		
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							5,990,790	...	XXX	6,087,255	6,000,000	5,995,234	0	1,704	0	0	XXX	XXX	XXX	45,388	131,480	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																										
126694	HN	1	CWHL 0525 A9 - CMO/RMBS.....			4	1FM	6,076	...	89.184	8,163	9,153	7,159	0	85	0	0	5.500	7.532	MON...	42	500	11/10/2005.	11/25/2035.		
74968R	AA	3	RPIT 191 A - CMO/RMBS.....			4	1FE	982,404	...	99.090	981,058	990,068	982,692	0	288	0	0	2.750	3.001	MON...	454	5,294	10/09/2019.	10/25/2063.		

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		
			F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value					Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion										Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description			Code				Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value												
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....										988,479	XXX	989,221	999,221	989,851	0	373	0	0	XXX	XXX	XXX	496	5,794	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																										
92935V	AE	8	WFRBS 11C3 A3 - CMBS.....	.....	..	.....4	1FM	8,414	99,977	8,415	8,417	8,404	0	0	0	0	3,998	3,984	MON...	28	438	08/10/2011.	03/15/2044.			
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....										8,414	XXX	8,415	8,417	8,404	0	0	0	0	XXX	XXX	XXX	28	438	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																										
00085U	AJ	0	ABPCI 4 A1B - CDO.....	.....	C	4	1FE	500,000	99,390	496,950	500,000	500,044	0	10	0	0	3,800	3,815	JAJO..	3,747	19,000	12/20/2017.	01/20/2030.			
05587T	AA	4	BSPRT 19FL5 A - CDO.....	.....	..	.....4	1FE	500,000	99,888	499,442	500,000	500,000	0	0	0	0	2,890	2,916	MON...	642	9,110	05/20/2019.	05/15/2029.			
23342K	AC	8	DRB 17A A2B - ABS.....	.....	..	.....4	1FE	756,306	100,272	758,643	756,585	756,383	0	30	0	0	2,850	2,875	MON...	359	21,563	04/13/2017.	05/27/2042.			
244608	AA	3	DPATH 181 A1 - CDO.....	.....	C	4	1FE	1,000,000	99,670	996,698	1,000,000	1,000,348	0	369	0	0	4,000	3,695	JAJO..	8,667	35,643	12/07/2018.	01/15/2031.			
244608	AJ	4	DPATH 181 A2 - CDO.....	.....	C	4	1FE	1,000,000	100,053	1,000,527	1,000,000	1,000,212	0	203	0	0	4,526	4,545	JAJO..	9,555	37,088	12/07/2018.	01/15/2031.			
28108P	AA	4	ESLFT 12A AP - ABS.....	.....	..	.....4	1FE	34,072	100,127	33,945	33,902	33,897	0	(5)	0	0	5,450	5,234	JAJO..	472	1,593	12/05/2012.	10/01/2025.			
28108P	AB	2	ESLFT 12A AT - ABS.....	.....	..	.....4	1FE	31,943	100,026	31,898	31,890	31,882	0	(8)	0	0	4,950	4,870	JAJO..	403	1,492	12/05/2012.	10/01/2025.			
68269C	AA	4	OMFIT 182 A - ABS.....	.....	..	.....4	1FE	999,785	102,640	1,026,403	1,000,000	999,856	0	44	0	0	3,570	3,601	MON...	1,686	35,700	03/12/2018.	03/14/2033.			
75574W	AA	5	RCMT 18FL2 A - CDO.....	.....	..	.....4	1FE	341,664	100,004	341,678	341,664	341,641	0	(21)	0	0	2,642	2,706	MON...	150	10,808	06/15/2018.	06/25/2035.			
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.			
78411K	AB	0	SCFET 181 A2 - ABS.....	.....	..	.....4	1FE	549,406	101,218	556,103	549,410	549,305	0	(102)	0	0	3,630	3,690	MON...	609	20,057	05/17/2018.	10/21/2024.			
78411K	AC	8	SCFET 181 B - ABS.....	.....	..	.....4	1FE	499,798	100,356	501,777	500,000	499,831	0	10	0	0	3,970	4,029	MON...	607	19,850	05/17/2018.	12/22/2025.			
78449P	AB	5	SMB 18A A2A - ABS.....	.....	..	.....4	1FE	499,909	103,656	518,278	500,000	499,940	0	17	0	0	3,500	3,529	MON...	778	17,500	03/14/2018.	02/15/2036.			
803169	AQ	4	SRANC 3R AFR - CDO.....	.....	C	4	1FE	500,000	100,323	501,615	500,000	500,015	0	20	0	0	4,088	4,108	MJSD.	511	20,440	04/30/2018.	06/24/2030.			
83404R	AB	4	SOFI 18B A2F - ABS.....	.....	..	.....4	1FE	499,481	101,661	508,304	500,000	499,643	0	90	0	0	3,340	3,379	MON...	278	16,700	03/13/2018.	08/25/2047.			
87248T	AD	7	TICP 7 B2 - CDO.....	.....	C	4	1FE	1,000,000	99,610	996,103	1,000,000	1,000,030	0	33	0	0	3,650	3,666	JAJO..	7,706	36,500	06/12/2017.	07/16/2029.			
87267J	AA	1	TFINS 182 A1 - CDO.....	.....	C	4	1FE	870,071	99,994	870,017	870,071	871,061	0	1,016	0	0	3,760	4,349	MJSD.	182	38,652	11/20/2018.	09/30/2039.			
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.			
97988Q	AA	2	WDMNT 172 A - CDO.....	.....	..	.....4	1FE	500,000	99,906	499,531	500,000	499,849	0	(84)	0	0	3,803	3,823	JAJO..	3,962	21,950	05/25/2017.	07/18/2028.			
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								12,076,576	XXX	12,172,196	12,083,522	12,083,737	0	6,432	0	0	XXX	XXX	XXX	44,243	421,376	XXX	XXX			
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....								19,064,260	XXX	19,257,087	19,091,159	19,077,226	0	8,508	0	0	XXX	XXX	XXX	90,155	559,088	XXX	XXX			
Totals																										
7699999. Total - Issuer Obligations.....								11,767,750	XXX	11,920,665	11,540,000	11,594,253	0	(29,046)	0	0	XXX	XXX	XXX	113,012	325,180	XXX	XXX			
7799999. Total - Residential Mortgage-Backed Securities.....								3,980,250	XXX	3,990,535	3,968,045	3,980,915	0	(334)	0	0	XXX	XXX	XXX	8,327	18,592	XXX	XXX			
7899999. Total - Commercial Mortgage-Backed Securities.....								8,414	XXX	8,415	8,417	8,404	0	0	0	XXX	XXX	XXX	28	438	XXX	XXX				
7999999. Total - Other Loan-Backed and Structured Securities.....								31,266,165	XXX	31,422,464	30,572,230	31,081,062	0	(109,466)	0	0	XXX	XXX	XXX	183,615	952,677	XXX	XXX			
8399999. Grand Total - Bonds.....								47,022,580	XXX	47,342,079	46,088,691	46,664,635	0	(138,846)	0	0	XXX	XXX	XXX	304,982	1,296,887	XXX	XXX			

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21	
		3	4					9	10		12	13	14	15	16	17	18	19			
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired	
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
61747S	50 4	MORGAN STANLEY.....	.....	...	.....25,000.000	25.00	22.686	467,500	22.686	567,153	467,500	6,389	25,348	0	0	0	0	0	3FE.....	06/27/2006.	
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....								467,500	XXX	567,153	467,500	6,389	25,348	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.....								467,500	XXX	567,153	467,500	6,389	25,348	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
9899999. Total Common and Preferred Stock.....					467,500	XXX	567,153	467,500	6,389	25,348	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. 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	VN	1	FH RE6021 - RMBS.....		10/11/2019.....	CREDIT SUISSE SECURITIES (USA).....		1,003,906	1,000,000	1,333
3140QC	DT	0	FN CA4613 - RMBS.....		11/07/2019.....	Bank of America Merrill Lynch.....		1,009,690	993,698	1,159
31418D	HY	1	FN MA3846 - RMBS.....		10/18/2019.....	CREDIT SUISSE SECURITIES (USA).....		1,003,281	1,000,000	1,750
57419T	DL	2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		10/04/2019.....	Bank of America Merrill Lynch.....		1,074,280	1,000,000	0
63968M	UU	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		10/03/2019.....	JP Morgan.....		1,069,040	1,000,000	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							6,240,978	5,993,698	4,243
Bonds - Industrial and Miscellaneous										
05587T	AA	4	BSPRT 19FL5 A - CDO.....		05/20/2019.....	CREDIT SUISSE SECURITIES (USA).....		500,000	500,000	0
74968R	AA	3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2.....		10/09/2019.....	NOMURA SECURITIES/FIXED INCOME.....		992,259	1,000,000	0
78397A	AB	0	SCFET 191 A2 - ABS.....		04/03/2019.....	Bank of America Merrill Lynch.....		999,906	1,000,000	0
89236T	GL	3	TOYOTA MOTOR CREDIT CORP.....		10/02/2019.....	HSBC SECURITIES.....		999,100	1,000,000	0
3899999.	Total - Bonds - Industrial and Miscellaneous.....							3,491,266	3,500,000	0
8399997.	Total - Bonds - Part 3.....							9,732,244	9,493,698	4,243
8399999.	Total - Bonds.....							9,732,244	9,493,698	4,243
9999999.	Total - Bonds, Preferred and Common Stocks.....							9,732,244	XXX	4,243

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date

Bonds - U.S. Government

912828	N6	3	UNITED STATES TREASURY.....	01/15/2019	Maturity @ 100.00.....	500,000	500,000	500,313	500,004	0	(4)	0	(4)	0	500,000	0	0	0	2.813	01/15/2019
0599999			Total - Bonds - U.S. Government.....			500,000	500,000	500,313	500,004	0	(4)	0	(4)	0	500,000	0	0	0	2.813	XXX

Bonds - U.S. Special Revenue and Special Assessment

20775B	D8	6	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	12/05/2019.	Direct.....	50,000	50,000	51,755	51,369	0	(421)	0	(421)	0	50,000	0	0	0	842	11/15/2035.
3133N3	VN	1	FH RE6021 - RMBS.....	12/01/2019.	Paydown.....	6,236	6,236	6,260	0	0	(24)	0	(24)	0	6,236	0	0	0	23	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	10,041	0	(41)	(41)	190	04/15/2025.
31397P	PV	6	FHM M012 A31 - CMBS.....	12/01/2019.	Paydown.....	106,183	106,189	106,189	106,175	0	2	0	2	0	106,183	0	0	0	1,949	08/15/2051.
3140QC	DT	0	FN CA4613 - RMBS.....	12/01/2019.	Paydown.....	11,528	11,528	11,713	0	0	(186)	0	(186)	0	11,528	0	0	0	34	11/01/2049.
31418D	HY	1	FN MA3846 - RMBS.....	12/01/2019.	Paydown.....	7,110	7,110	7,134	0	0	(23)	0	(23)	0	7,110	0	0	0	28	11/01/2049.
373539	ZB	4	GEORGIA ST HSG & FIN AUTH REV.....	12/02/2019.	Direct.....	20,000	20,000	21,384	20,097	0	(39)	0	(39)	0	20,000	0	0	0	461	06/01/2029.
45201Y	R3	3	ILLINOIS HSG DEV AUTH REV.....	11/01/2019.	Direct.....	60,000	60,000	64,376	63,427	0	(325)	0	(325)	0	60,000	0	0	0	1,525	10/01/2048.
49130T	PR	1	KENTUCKY HSG CORP HSG REV.....	09/01/2019.	Direct.....	30,000	30,000	31,365	30,425	0	(105)	0	(105)	0	30,000	0	0	0	1,301	07/01/2033.
56052F	CE	3	MAINE ST HSG AUTH MTG PUR.....	12/01/2019.	Direct.....	155,000	155,000	162,652	160,151	0	(915)	0	(915)	0	155,000	0	0	0	3,266	11/15/2035.
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)	1,401	09/01/2048.
594653	6J	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....	12/02/2019.	Direct.....	135,000	135,000	145,657	140,646	0	(877)	0	(877)	0	135,000	0	0	0	5,336	06/01/2046.
594653	7N	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....	12/02/2019.	Direct.....	130,000	130,000	138,212	136,009	0	(750)	0	(750)	0	130,000	0	0	0	4,368	06/01/2047.
60416Q	GD	0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	12/01/2019.	Paydown.....	117,873	117,873	117,873	117,873	0	(0)	0	(0)	0	117,873	0	0	0	2,469	04/01/2045.
60416Q	GH	1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	12/01/2019.	Paydown.....	59,204	59,204	59,204	59,204	0	0	0	0	0	59,204	0	0	0	989	04/01/2046.
60535Q	LZ	1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....	12/01/2019.	Paydown.....	104,224	104,224	104,224	104,224	0	(0)	0	(0)	0	104,224	0	0	0	1,929	12/01/2034.
61212W	BB	0	MONTANA ST BRD HSG SINGLE FAMILY MTG.....	12/02/2019.	Direct.....	145,000	145,000	152,154	151,984	0	(1,102)	0	(1,102)	0	145,000	0	0	0	4,906	12/01/2042.
647200	4R	2	NEW MEXICO MTG FIN AUTH.....	12/02/2019.	Direct.....	75,000	75,000	79,589	79,310	0	(580)	0	(580)	0	75,000	0	0	0	2,044	03/01/2046.
647200	X6	6	NEW MEXICO MTG FIN AUTH - MBS.....	12/01/2019.	Paydown.....	110,826	110,826	115,259	114,590	0	(3,764)	0	(3,764)	0	110,826	0	0	0	2,799	10/01/2043.
64986E	AF	0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS.....	09/01/2019.	Direct.....	10,000	10,000	9,638	9,694	0	5	0	5	0	10,000	0	0	0	619	08/15/2038.
64988R	GY	2	NEW YORK ST MTG AGY REV.....	11/01/2019.	Direct.....	75,000	75,000	79,336	76,829	0	(208)	0	(208)	0	75,000	0	0	0	1,504	10/01/2030.
658877	FB	6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....	03/01/2019.	Direct.....	25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	380	07/01/2032.
67756Q	NP	8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	12/01/2019.	Paydown.....	79,131	79,131	79,131	79,131	0	(0)	0	(0)	0	79,131	0	0	0	1,262	03/01/2036.
67756Q	RT	6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	12/02/2019.	Direct.....	105,000	105,000	109,409	109,524	0	(1,074)	0	(1,074)	0	105,000	0	0	0	2,650	09/01/2036.
686087	SU	2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....	11/01/2019.	Direct.....	155,000	155,000	164,004	158,265	0	(517)	0	(517)	0	155,000	0	0	0	4,933	07/01/2036.
68608N	CH	3	OREGON ST HSG & CMNTY SVCS DEPT HSG REV.....	11/01/2019.	Call @ 100.00.....	70,000	70,000	74,185	70,157	0	(50)	0	(50)	0	70,108	0	(108)	(108)	3,284	07/01/2028.
708796	B9	7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....	12/26/2019.	Direct.....	50,000	50,000	52,039	50,544	0	(274)	0	(274)	0	50,000	0	0	0	1,866	10/01/2041.
76221R	UK	7	RHODE ISLAND HSG & MTG FIN CORP.....	11/01/2019.	Direct.....	140,000	140,000	150,249	147,108	0	(1,117)	0	(1,117)	0	140,000	0	0	0	4,827	04/01/2033.
83712D	WK	8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....	11/01/2019.	Direct.....	70,000	70,000	76,197	73,957	0	(448)	0	(448)	0	70,000	0	0	0	2,327	07/01/2043.
870487	CG	8	SWEETWATER CNTY WYO POLLUTION CTL REV.....	08/21/2019.	Call @ 100.00.....	600,000	600,000	621,258	601,919	0	(1,919)	0	(1,919)	0	600,000	0	0	0	33,250	07/15/2026.
88275F	NV	7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	12/01/2019.	Call @ 100.00.....	90,000	90,000	90,000	90,032	0	(0)	0	(0)	0	90,032	0	(32)	(32)	1,615	03/01/2046.
92812V	MA	1	VIRGINIA ST HSG DEV AUTH - MBS.....	12/01/2019.	Paydown.....	109,498	109,498	109,498	109,489	0	9	0	9	0	109,498	0	0	0	1,910	11/25/2039.
97689Q	BZ	8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....	10/01/2019.	Direct.....	110,000	110,000	117,436	116,752	0	(752)	0	(752)	0	110,000	0	0	0	4,500	09/01/2045.
97689Q	DD	5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....	10/01/2019.	Direct.....	135,000	135,000	142,351	140,892	0	(648)	0	(648)	0	135,000	0	0	0	4,725	03/01/2046.
97689Q	EL	6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....	10/01/2019.	Direct.....	150,000	150,000	159,591	156,005	0	(643)	0	(643)	0	150,000	0	0	0	5,075	09/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					3,471,814	3,471,820	3,611,014	3,527,257	0	(16,857)	0	(16,857)	0	3,471,994	0	(180)	(180)	111,151	XXX

Bonds - Industrial and Miscellaneous

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
126694	HN	1	CWHL 0525 A9 - CMO/RMBS.....	..	12/01/2019.	Paydown.....	.....	.....1,858	2,186	1,451	1,720	0	10	0	10	0	1,858	0	0	0	60	11/25/2035.
23342K	AC	8	DRB 17A A2B - ABS.....	..	12/25/2019.	Paydown.....	.....	.....243,415	243,415	243,326	243,341	0	74	0	74	0	243,415	0	0	0	4,498	05/27/2042.
28108P	AA	4	ESLFT 12A AP - ABS.....	..	11/01/2019.	Paydown.....	.....	.....48,727	48,727	48,971	48,727	0	0	0	0	0	48,727	0	0	0	1,954	10/01/2025.
28108P	AB	2	ESLFT 12A AT - ABS.....	..	11/01/2019.	Paydown.....	.....	.....47,034	47,033	47,113	47,033	0	0	0	0	0	47,034	0	0	0	1,910	10/01/2025.
74968R	AA	3	RPIT 191 A - CMO/RMBS.....	..	12/25/2019.	Paydown.....	.....	.....9,932	9,932	9,855	0	0	77	0	77	0	9,932	0	0	0	48	10/25/2063.
75574W	AA	5	RCMT 18FL2 A - CDO.....	..	12/26/2019.	Paydown.....	.....	.....658,322	658,322	658,322	658,320	0	3	0	3	0	658,322	0	0	0	12,024	06/25/2035.
78411K	AB	0	SCFET 181 A2 - ABS.....	..	12/20/2019.	Paydown.....	.....	.....450,590	450,590	450,586	450,587	0	3	0	3	0	450,590	0	0	0	6,824	10/21/2024.
78447V	AC	2	SLMA 13B A2B - ABS.....	..	11/01/2019.	Paydown.....	.....	.....179,210	179,210	179,210	179,210	0	0	0	0	0	179,210	0	0	0	2,728	06/17/2030.
83405L	AA	8	SCLP 175 A1 - ABS.....	..	09/01/2019.	Paydown.....	.....	.....264,589	264,589	264,578	264,582	0	7	0	7	0	264,589	0	0	0	1,918	09/25/2026.
85022W	AA	2	SCFT 16A A - ABS.....	..	07/01/2019.	Paydown.....	.....	.....474,191	474,191	476,858	474,191	0	0	0	0	0	474,191	0	0	0	5,979	11/25/2023.
87267J	AA	1	TFINS 182 A1 - CDO.....	C	12/30/2019.	Paydown.....	.....	.....129,929	129,929	129,929	129,925	0	4	0	4	0	129,929	0	0	0	3,231	09/30/2039.
92935V	AE	8	WFRBS 11C3 A3 - CMBS.....	..	12/01/2019.	Paydown.....	.....	.....62,168	62,168	62,149	62,083	0	85	0	85	0	62,168	0	0	0	1,971	03/15/2044.
98954R	AH	3	ZIGG 1R AR - CDO.....	..	03/14/2019.	CANTOR FITZGERALD + CO..	.....	.....997,500	1,000,000	1,000,000	1,000,040	0	94	0	94	0	1,000,135	0	(2,634)	(2,634)	16,369	04/17/2029.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							3,567,465	3,570,293	3,572,348	3,559,758	0	357	0	357	0	3,570,100	0	(2,634)	(2,634)	59,514	XXX
8399997.	Total - Bonds - Part 4.....							7,539,279	7,542,113	7,683,674	7,587,020	0	(16,505)	0	(16,505)	0	7,542,093	0	(2,814)	(2,814)	173,477	XXX
8399999.	Total - Bonds.....							7,539,279	7,542,113	7,683,674	7,587,020	0	(16,505)	0	(16,505)	0	7,542,093	0	(2,814)	(2,814)	173,477	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							7,539,279	XXX	7,683,674	7,587,020	0	(16,505)	0	(16,505)	0	7,542,093	0	(2,814)	(2,814)	173,477	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						
The Bank of New York Mellon..... New York, New York.....		0.25	2	0	5,602	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		0.00	0	0	73,485	XXX
0199999. Total - Open Depositories.....	XXX	XXX	2	0	79,087	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	2	0	79,087	XXX
0599999. Total Cash.....	XXX	XXX	2	0	79,087	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	15,078	4. April.....	10,473	7. July.....	29,669	10. October.....	79,035
2. February.....	14,594	5. May.....	10,532	8. August.....	42,101	11. November.....	79,692
3. March.....	14,606	6. June.....	10,198	9. September.....	47,172	12. December.....	79,087

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	INVESCO TREASURY INST.....		12/30/2019.....	1.480		2,735,932	3,224	134,383
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						2,735,932	3,224	134,383
8899999. Total - Cash Equivalents						2,735,932	3,224	134,383

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 AND WORKERS' COMPENSATION.....	2,963,291	3,066,906	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...	PROPERTY AND CASUALTY.....	0	0	114,861	116,239
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			0	0	0	0
32. New Mexico.....	NM			0	0	0	0
33. New York.....	NY	..B...	PROPERTY AND CASUALTY.....	0	0	2,841,404	2,920,034
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	154,498	160,958
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	2,963,291	3,066,906	3,110,762	3,197,231
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

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