LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

American Mutual Life Association

NAIC Group Code..... 0, 0 (Current Period) (Prior Period) | NAIC Company Code..... 56286 | Employer's ID Number..... 346577472

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

Licensed as Business Type: Fraternal Benefit Society

Incorporated/Organized..... March 13, 1914 | Commenced Business..... November 13, 1910

Statutory Home Office	19424 South Waterloo Road .. Cleveland .. OH .. US .. 44119 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	19424 South Waterloo Road .. Cleveland .. OH .. US .. 44119 *(Street and Number) (City or Town, State, Country and Zip Code)*	2165311900 *(Area Code) (Telephone Number)*
Mail Address	19424 South Waterloo Road .. Cleveland .. OH .. US .. 44119 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	19424 South Waterloo Road .. Cleveland .. OH .. US .. 44119 *(Street and Number) (City or Town, State, Country and Zip Code)*	2165311900 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.AmericanMutual.org	
Statutory Statement Contact	Bronwyn Salo Young *(Name)*	2165311900 *(Area Code) (Telephone Number) (Extension)*
	b.young@Americanmutual.org *(E-Mail Address)*	*(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Timothy J Percic	President	2. Bronwyn Salo Young	Secretary-Treasurer
3.		4.	

OTHER

DIRECTORS OR TRUSTEES

Joseph Zab	James Czeck	Ronald Zab	Kenneth Shine
Alyce Kane	Jaime Loncar	James Mannion	Charles Kohli
Jacob Young	Cade Jeric		

State of..... Ohio
County of..... Cuyahoga

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)
Timothy J Percic	Bronwyn Salo Young	
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary-Treasurer	
(Title)	(Title)	(Title)

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		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	11,940,114	28.0	11,940,114		11,940,114	28.0
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	125,083	0.3	125,083		125,083	0.3
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	749,320	1.8	749,320		749,320	1.8
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	2,875,142	6.7	2,875,142		2,875,142	6.7
1.06 Industrial and Miscellaneous	24,619,739	57.7	24,619,739		24,619,739	57.7
1.07 Hybrid Securities	383,753	0.9	383,753		383,753	0.9
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	40,693,151	95.4	40,693,151	0	40,693,151	95.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	1,226,944	2.9	1,226,944		1,226,944	2.9
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	1,226,944	2.9	1,226,944	0	1,226,944	2.9
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	70,300	0.2	70,300		70,300	0.2
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	70,300	0.2	70,300	0	70,300	0.2
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages	17,772	0.0	17,772		17,772	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Mortgage Loans	17,772	0.0	17,772	0	17,772	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	118,640	0.3	118,640		118,640	0.3
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	118,640	0.3	118,640	0	118,640	0.3
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	426,631	1.0	426,631		426,631	1.0
6.02 Cash Equivalents (Schedule E, Part 2)		0.0			0	0.0
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	426,631	1.0	426,631	0	426,631	1.0
7. Contract Loans	115,785	0.3	115,785		115,785	0.3
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)		0.0			0	0.0
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	42,669,222	100.0	42,669,222	0	42,669,222	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		98,204
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	26,494	26,494
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	6,058	
	8.2 Totals, Part 3, Column 9		6,058
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		118,640
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		118,640

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		20,616
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		2,844
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		17,772
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		17,772
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		17,772

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		41,293,679
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,804,647
3.	Accrual of discount		32,137
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(86,250)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		(86,250)
5.	Total gain (loss) on disposals, Part 4, Column 19		59,990
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,087,709
7.	Deduct amortization of premium		192,098
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		165,998
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		41,990,393
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		41,990,393

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	11,940,113	13,970,723	13,955,280	11,650,644
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	11,940,113	13,970,723	13,955,280	11,650,644
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	125,083	126,290	128,108	125,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	749,320	794,190	765,647	745,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	2,875,142	3,512,123	2,976,564	2,790,000
Industrial and Miscellaneous,	8. United States	23,747,979	25,405,708	24,353,628	23,938,000
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	699,116	736,284	714,409	700,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	556,397	549,869	556,984	500,000
	11. Totals	25,003,492	26,691,861	25,625,021	25,138,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	40,693,150	45,095,187	43,450,619	40,448,644
PREFERRED STOCKS	14. United States	1,226,944	1,252,287	1,226,944	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	1,226,944	1,252,287	1,226,944	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	1,226,944	1,252,287	1,226,944	
COMMON STOCKS	20. United States	70,300	70,300	70,300	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	70,300	70,300	70,300	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	70,300	70,300	70,300	
	26. Total Stocks	1,297,244	1,322,587	1,297,244	
	27. Total Bonds and Stocks	41,990,394	46,417,774	44,747,863	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1		7,514,442	3,445,921	979,749		XXX	11,940,112	29.3	12,447,976	30.7	11,940,112	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	7,514,442	3,445,921	979,749	0	XXX	11,940,112	29.3	12,447,976	30.7	11,940,112	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0	219,056	0.5		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	219,056	0.5	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	125,083					XXX	125,083	0.3		0.0	125,083	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	125,083	0	0	0	0	XXX	125,083	0.3	0	0.0	125,083	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	377,336		251,861	120,122		XXX	749,319	1.8	1,126,494	2.8	749,319	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	377,336	0	251,861	120,122	0	XXX	749,319	1.8	1,126,494	2.8	749,319	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	125,101		2,479,129	270,912		XXX	2,875,142	7.1	2,759,553	6.8	2,875,142	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	125,101	0	2,479,129	270,912	0	XXX	2,875,142	7.1	2,759,553	6.8	2,875,142	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1		1,912,291	607,205	1,049,479	375,000	XXX	3,943,975	9.7	5,137,485	12.7	3,193,975	750,000
6.2 NAIC 2	1,815,000	4,749,226	2,759,431	2,315,813	5,608,385	XXX	17,247,855	42.4	14,607,419	36.0	14,346,855	2,901,000
6.3 NAIC 3	162,000	1,298,426	600,000	603,733	300,000	XXX	2,964,159	7.3	3,956,552	9.8	2,964,159	
6.4 NAIC 4	300,000					XXX	300,000	0.7	300,000	0.7	300,000	
6.5 NAIC 5		163,750				XXX	163,750	0.4		0.0	163,750	
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	2,277,000	8,123,693	3,966,636	3,969,025	6,283,385	XXX	24,619,739	60.5	24,001,456	59.2	20,968,739	3,651,000
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2		100,000	283,753			XXX	383,753	0.9		0.0	383,753	
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	100,000	283,753	0	0	XXX	383,753	0.9	0	0.0	383,753	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 627,520	9,426,733	6,784,116	2,420,262	375,000	0	19,633,631	48.2	XXX	XXX	18,883,631	750,000
11.2 NAIC 2	(d) 1,815,000	4,849,226	3,043,184	2,315,813	5,608,385	0	17,631,608	43.3	XXX	XXX	14,730,608	2,901,000
11.3 NAIC 3	(d) 162,000	1,298,426	600,000	603,733	300,000	0	2,964,159	7.3	XXX	XXX	2,964,159	0
11.4 NAIC 4	(d) 300,000	0	0	0	0	0	300,000	0.7	XXX	XXX	300,000	0
11.5 NAIC 5	(d) 0	163,750	0	0	0	0	(c) 163,750	0.4	XXX	XXX	163,750	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	2,904,520	15,738,135	10,427,300	5,339,808	6,283,385	0	(b) 40,693,148	100.0	XXX	XXX	37,042,148	3,651,000
11.8 Line 11.7 as a % of Col. 7	7.1	38.7	25.6	13.1	15.4	0.0	100.0	XXX	XXX	XXX	91.0	9.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	937,253	6,510,683	9,748,015	4,119,613	375,000		XXX	XXX	21,690,564	53.5	21,690,564	
12.2 NAIC 2		3,800,000	4,976,584	1,790,101	4,040,734		XXX	XXX	14,607,419	36.0	14,607,419	
12.3 NAIC 3		1,854,483	598,073	603,996	900,000		XXX	XXX	3,956,552	9.8	3,956,552	
12.4 NAIC 4		300,000					XXX	XXX	300,000	0.7	300,000	
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	937,253	12,465,166	15,322,672	6,513,710	5,315,734	0	XXX	XXX	(b) 40,554,535	100.0	40,554,535	0
12.8 Line 12.7 as a % of Col. 9	2.3	30.7	37.8	16.1	13.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	627,520	8,676,733	6,784,116	2,420,262	375,000		18,883,631	46.4	21,690,564	53.5	18,883,631	XXX
13.2 NAIC 2	1,615,000	4,249,226	1,243,184	2,315,813	5,307,385		14,730,608	36.2	14,607,419	36.0	14,730,608	XXX
13.3 NAIC 3	162,000	1,298,426	600,000	603,733	300,000		2,964,159	7.3	3,956,552	9.8	2,964,159	XXX
13.4 NAIC 4	300,000						300,000	0.7	300,000	0.7	300,000	XXX
13.5 NAIC 5		163,750					163,750	0.4	0	0.0	163,750	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	2,704,520	14,388,135	8,627,300	5,339,808	5,982,385	0	37,042,148	91.0	40,554,535	100.0	37,042,148	XXX
13.8 Line 13.7 as a % of Col. 7	7.3	38.8	23.3	14.4	16.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.6	35.4	21.2	13.1	14.7	0.0	91.0	XXX	XXX	XXX	91.0	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1		750,000					750,000	1.8	0	0.0	XXX	750,000
14.2 NAIC 2	200,000	600,000	1,800,000		301,000		2,901,000	7.1	0	0.0	XXX	2,901,000
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	200,000	1,350,000	1,800,000	0	301,000	0	3,651,000	9.0	0	0.0	XXX	3,651,000
14.8 Line 14.7 as a % of Col. 7	5.5	37.0	49.3	0.0	8.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.5	3.3	4.4	0.0	0.7	0.0	9.0	XXX	XXX	XXX	XXX	9.0

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

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

(c) Includes $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

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	7,514,442	3,424,966	816,090			XXX	11,755,498	28.9	12,447,976	30.7	11,755,498	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities			20,955	163,659		XXX	184,614	0.5		0.0	184,614	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	7,514,442	3,424,966	837,045	163,659	0	XXX	11,940,112	29.3	12,447,976	30.7	11,940,112	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0	219,056	0.5		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	219,056	0.5	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	125,083					XXX	125,083	0.3		0.0	125,083	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	125,083	0	0	0	0	XXX	125,083	0.3	0	0.0	125,083	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	377,336		251,861	120,122		XXX	749,319	1.8	1,126,494	2.8	749,319	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	377,336	0	251,861	120,122	0	XXX	749,319	1.8	1,126,494	2.8	749,319	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	125,101		2,479,129	270,912		XXX	2,875,142	7.1	2,759,553	6.8	2,875,142	
5.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	125,101	0	2,479,129	270,912	0	XXX	2,875,142	7.1	2,759,553	6.8	2,875,142	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	2,277,000	8,123,693	3,966,636	3,969,025	6,283,385	XXX	24,619,739	60.5	24,001,456	59.2	20,968,739	3,651,000
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.05 Totals	2,277,000	8,123,693	3,966,636	3,969,025	6,283,385	XXX	24,619,739	60.5	24,001,456	59.2	20,968,739	3,651,000
7. **Hybrid Securities**												
7.01 Issuer Obligations		100,000	283,753			XXX	383,753	0.9		0.0	383,753	
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	100,000	283,753	0	0	XXX	383,753	0.9	0	0.0	383,753	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	10,418,962	11,648,659	7,797,469	4,360,059	6,283,385	XXX	40,508,534	99.5	XXX	XXX	36,857,534	3,651,000
11.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.03 Commercial Mortgage-Backed Securities	0	0	20,955	163,659	0	XXX	184,614	0.5	XXX	XXX	184,614	0
11.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	10,418,962	11,648,659	7,818,424	4,523,718	6,283,385	0	40,693,148	100.0	XXX	XXX	37,042,148	3,651,000
11.09 Line 11.08 as a % of Col. 7	25.6	28.6	19.2	11.1	15.4	0.0	100.0	XXX	XXX	XXX	91.0	9.0
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	937,253	12,465,166	15,322,672	6,513,710	5,315,734	XXX	XXX	XXX	40,554,535	100.0	40,554,535	
12.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	937,253	12,465,166	15,322,672	6,513,710	5,315,734	0	XXX	XXX	40,554,535	100.0	40,554,535	0
12.09 Line 12.08 as a % of Col. 9	2.3	30.7	37.8	16.1	13.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	10,218,962	10,298,659	5,997,469	4,360,059	5,982,385	XXX	36,857,534	90.6	40,554,535	100.0	36,857,534	XXX
13.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.03 Commercial Mortgage-Backed Securities			20,955	163,659		XXX	184,614	0.5	0	0.0	184,614	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	10,218,962	10,298,659	6,018,424	4,523,718	5,982,385	0	37,042,148	91.0	40,554,535	100.0	37,042,148	XXX
13.09 Line 13.08 as a % of Col. 7	27.6	27.8	16.2	12.2	16.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	25.1	25.3	14.8	11.1	14.7	0.0	91.0	XXX	XXX	XXX	91.0	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	200,000	1,350,000	1,800,000		301,000	XXX	3,651,000	9.0	0	0.0	XXX	3,651,000
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	200,000	1,350,000	1,800,000	0	301,000	0	3,651,000	9.0	0	0.0	XXX	3,651,000
14.09 Line 14.08 as a % of Col. 7	5.5	37.0	49.3	0.0	8.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.5	3.3	4.4	0.0	0.7	0.0	9.0	XXX	XXX	XXX	XXX	9.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0				
2. Cost of short-term investments acquired	0				
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	0				
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	
3.	Total (Line 1 plus Line 2)	0
4.	Part D, Section 1, Column 5	
5.	Part D, Section 1, Column 6	
6.	Total (Line 3 minus Line 4 minus Line 5)	0

NONE

		Fair Value Check
7.	Part A, Section 1, Column 16	
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	0
10.	Part D, Section 1, Column 8	
11.	Part D, Section 1, Column 9	
12.	Total (Line 9 minus Line 10 minus Line 11)	0

		Potential Exposure Check
13.	Part A, Section 1, Column 21	
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 11	
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	0			
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals				
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
AMLA HOME OFFICE		CLEVELAND	OH	01/01/1982.	01/01/1982.	424,087		118,640		6,058			(6,058)		40,000	78,729
0299999. Properties Occupied by the Reporting Entity - Administrative						424,087	0	118,640	0	6,058	0	0	(6,058)	0	40,000	78,729
0399999. Total - Properties Occupied by the Reporting Entity						424,087	0	118,640	0	6,058	0	0	(6,058)	0	40,000	78,729
0699999. Totals						424,087	0	118,640	0	6,058	0	0	(6,058)	0	40,000	78,729

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
AMLA HOME OFFICE - Lobby Remodel	CLEVELAND	OH	09/24/2019.	Lavrisha Construction & Repair Co				3,169
AMLA HOME OFFICE - Office Remodel	CLEVELAND	OH	12/18/2019.	A.J. Pestotnik Painting & Decorating, Inc				23,325
0199999. Total - Acquired by Purchase					0	0	0	26,494
0399999. Totals					0	0	0	26,494

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
Recher Hall		Euclid	OH		05/01/2015.	5.50	17,772						236,200	
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							17,772	0	0	0	0	0	236,200	XXX
0899999. Total - Mortgages in Good Standing							17,772	0	0	0	0	0	236,200	XXX
3399999. Totals							17,772	0	0	0	0	0	236,200	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
Recher	Euclid	OH		05/01/2015.		2,844					0			2,844			0
0299999. Total - Mortgages With Partial Repayments						2,844	0	0	0	0	0	0	0	2,844	0	0	0
0599999. Total Mortgages						2,844	0	0	0	0	0	0	0	2,844	0	0	0

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 EL 8	UNITED STATES TREASURY				1	2,700,000	111.641	2,232,813	2,000,000	2,069,432		(36,997)			8.000	5.212	MN	20,659	160,000	10/17/2002.	11/15/2021.
912810 EM 6	UNITED STATES TREASURY				1	592,719	114.438	543,578	475,000	491,525		(6,296)			7.250	5.367	FA	13,008	34,438	04/20/2004.	08/15/2022.
912810 EN 4	UNITED STATES TREASURY				1	1,309,688	116.859	1,168,594	1,000,000	1,044,366		(15,422)			7.625	5.461	MN	9,845	76,250	08/21/2002.	11/15/2022.
912810 EQ 7	UNITED STATES TREASURY				1	1,381,094	116.141	1,393,688	1,200,000	1,232,996		(9,103)			6.250	5.214	FA	28,329	75,000	05/11/2006.	08/15/2023.
912810 ES 3	UNITED STATES TREASURY				1	982,266	126.953	952,148	750,000	801,423		(10,539)			7.500	5.595	MN	7,263	56,250	01/09/2003.	11/15/2024.
912810 ET 1	UNITED STATES TREASURY				1	1,994,063	128.875	1,933,125	1,500,000	1,614,667		(22,346)			7.625	5.602	FA	43,201	114,375	11/21/2002.	02/15/2025.
912810 EW 4	UNITED STATES TREASURY				1	281,445	124.469	311,172	250,000	258,771		(1,431)			6.000	5.228	FA	5,666	15,000	04/02/2004.	02/15/2026.
912810 EX 2	UNITED STATES TREASURY				1	1,235,313	130.938	1,309,375	1,000,000	1,066,768		(10,075)			6.750	5.382	FA	25,496	67,500	02/18/2003.	08/15/2026.
912810 FA 1	UNITED STATES TREASURY				1	746,531	132.281	793,688	600,000	646,446		(6,089)			6.375	5.002	FA	14,448	38,250	07/03/2003.	08/15/2027.
912810 FE 3	UNITED STATES TREASURY				1	293,133	128.719	353,977	275,000	281,557		(760)			5.500	5.119	FA	5,713	15,125	11/29/2004.	08/15/2028.
912810 FF 0	UNITED STATES TREASURY				1	453,538	127.344	564,133	443,000	446,888		(438)			5.250	5.113	MN	3,003	23,258	11/05/2004.	11/15/2028.
912810 FG 8	UNITED STATES TREASURY				1	443,088	127.922	518,084	405,000	423,022		(1,973)			5.250	4.590	FA	8,031	21,263	12/23/2009.	02/15/2029.
912810 FP 8	UNITED STATES TREASURY				1	870,234	134.281	1,007,109	750,000	816,090		(5,936)			5.375	4.292	FA	15,227	40,313	12/09/2010.	02/15/2031.
912833 LQ 1	UNITED STATES TREASURY	@			1	158,574	93.086	279,258	300,000	260,032		9,680				4.259	N/A			12/11/2009.	02/15/2024.
912833 QB 9	UNITED STATES TREASURY	@			1	187,360	85.594	342,375	400,000	301,515		12,499				4.081	N/A			12/09/2010.	11/15/2027.
0199999. U.S. Government - Issuer Obligations						13,629,044	XXX	13,703,115	11,348,000	11,755,499	0	(105,224)	0	0	XXX	XXX	XXX	199,889	737,020	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36202D 5R 8	G2 003556 - RMBS			4	1	38,505	112.264	33,486	36,223	32,272		728			5.500	5.422	MON	137	1,566	06/07/2004.	05/20/2034.
36202D BY 6	G2 002755 - RMBS			4	1	3,417	110.513	3,249	3,459	3,249		78			7.000	6.744	MON	17	197	06/01/1999.	05/20/2029.
36202D FG 1	G2 002867 - RMBS			4	1	1,344	112.906	1,268	1,286	1,862		134			7.500	4.952	MON	7	80	12/28/1999.	01/20/2030.
36202D MR 9	G2 003068 - RMBS			4	1	9,610	112.635	8,380	9,071	1,010		(1,261)			6.500	18.058	MON	40	464	10/17/2002.	04/20/2031.
36202D RX 1	G2 003202 - RMBS			4	1	45,137	111.541	38,343	49,984	7,564		(4,491)			7.000	16.377	MON	201	2,350	02/08/2002.	02/20/2032.
36202D S5 1	G2 003240 - RMBS			4	1	19,159	111.483	17,233	17,465	2,313		(2,453)			7.000	18.713	MON	90	1,025	05/01/2002.	05/20/2032.
36202D TT 8	G2 003262 - RMBS			4	1	17,236	111.518	14,906	16,168	(2,824)		(3,816)			7.000	.153.031	MON	78	888	07/22/2002.	07/20/2032.
36202E FP 9	G2 003774 - RMBS			4	1	35,062	112.433	29,415	31,620	27,946		545			5.500	5.456	MON	120	1,376	11/01/2005.	10/20/2035.
36202E PX 1	G2 004038 - RMBS			4	1	14,304	112.128	9,886	13,137	9,994		196			5.500	5.518	MON	40	454	11/13/2007.	10/20/2037.
36202E S8 3	G2 004143 - RMBS			4	1	55,679	109.179	42,866	50,495	42,956		1,124			5.000	4.994	MON	164	1,876	05/22/2008.	05/20/2038.
36213Q Z2 8	GN 561561 - RMBS			4	1	14,304	105.646	11,325	14,709	4,958		(1,202)			6.500	10.271	MON	58	667	09/24/2001.	08/15/2031.
36291E AW 1	GN 625621 - RMBS			4	1	36,957	112.233	29,722	32,657	27,175		331			5.500	5.539	MON	121	1,435	12/01/2003.	12/15/2033.
36295F GE 8	GN 668997 - RMBS			4	1	35,522	107.651	27,529	26,371	26,140		444			5.500	5.516	MON	117	1,387	05/14/2007.	04/15/2037.
0299999. U.S. Government - Residential Mortgage-Backed Securities						326,236	XXX	267,608	302,644	184,615	0	(9,643)	0	0	XXX	XXX	XXX	1,190	13,764	XXX	XXX
0599999. Total - U.S. Government						13,955,280	XXX	13,970,723	11,650,644	11,940,114	0	(114,867)	0	0	XXX	XXX	XXX	201,079	750,784	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
97705L WP 8	WISCONSIN ST			2	1FE	128,108	101.032	126,290	125,000	125,083		(249)			5.300	4.755	MN	1,104	6,625	09/21/2009.	05/01/2027.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						128,108	XXX	126,290	125,000	125,083	0	(249)	0	0	XXX	XXX	XXX	1,104	6,625	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						128,108	XXX	126,290	125,000	125,083	0	(249)	0	0	XXX	XXX	XXX	1,104	6,625	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
09088R VF 0	BIRMINGHAM ALA			1,2	1FE	127,419	102.027	127,534	125,000	125,113		(193)			5.650	5.300	FA	2,943	7,063	12/30/2010.	02/01/2025.
159195 SE 7	CHANNELVIEW TEX INDPT SCH DIST			2	1FE	127,875	101.772	127,215	125,000	125,141		(226)			5.576	5.180	FA	2,633	6,970	03/17/2010.	08/15/2028.
244127 XN 1	DEER PARK TEX INDPT SCH DIST			2	1FE	127,625	100.469	125,586	125,000	125,034		(268)			5.438	4.539	FA	2,568	6,798	07/21/2010.	02/15/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
561144 CL 8	MALHEUR CNTY ORE SCH DIST NO 8-C ONTARIO			1	1FE	129,093	119.784	149,730	125,000	126,828		(245)			5.584	5.316	JD	310	6,980	07/28/2010.	06/15/2027.
63165T AR 6	NASSAU CNTY N Y			1	1FE	130,774	113.885	142,356	125,000	127,082		(362)			5.375	4.988	AO	1,680	6,719	09/21/2009.	10/01/2025.
975672 5V 4	WINSTON SALEM N C			2	1FE	122,862	101.474	121,769	120,000	120,122		(292)			5.650	5.034	JD	565	6,780	06/22/2010.	06/01/2032.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						765,647	XXX	794,190	745,000	749,320	0	(1,585)	0	0	XXX	XXX	XXX	10,699	41,309	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						765,647	XXX	794,190	745,000	749,320	0	(1,585)	0	0	XXX	XXX	XXX	10,699	41,309	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																					
31331Q KY 2	FEDERAL FARM CREDIT BANKS				1	586,084	124.435	653,283	525,000	549,338		(3,467)			5.770	4.885	JJ	14,810	30,293	05/13/2009.	01/05/2027.
31331V HD 1	FEDERAL FARM CREDIT BANKS				1	815,800	120.552	964,417	800,000	805,971		(897)			5.300	5.148	FA	14,840	42,400	06/02/2009.	08/25/2026.
31331Y K9 0	FEDERAL FARM CREDIT BANKS				1	772,616	126.436	960,913	760,000	765,986		(641)			5.270	5.153	MN	6,675	40,052	07/21/2009.	05/01/2029.
3133XE XR 5	FEDERAL HOME LOAN BANKS				1	274,576	132.937	352,282	265,000	270,912		(365)			5.125	4.912	MS	4,037	13,581	11/18/2009.	03/14/2036.
880591 DM 1	TENNESSEE VALLEY AUTHORITY				1	400,050	144.246	454,375	315,000	357,834		(4,143)			7.125	5.259	MN	3,741	22,444	09/22/2009.	05/01/2030.
977123 ZG 6	WISCONSIN ST TRANSN REV			2	1FE	127,438	101.483	126,854	125,000	125,101		(202)			5.500	5.113	JJ	3,438	6,875	12/02/2010.	07/01/2026.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						2,976,564	XXX	3,512,123	2,790,000	2,875,142	0	(9,715)	0	0	XXX	XXX	XXX	47,540	155,645	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,976,564	XXX	3,512,123	2,790,000	2,875,142	0	(9,715)	0	0	XXX	XXX	XXX	47,540	155,645	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R FA 5	AT&T INC			1	2FE	300,000	121.597	364,792	300,000	300,000					6.375	6.374	JD	1,594	19,125	12/01/2017.	06/01/2028.
00206R FM 9	AT&T INC			1,2	2FE	301,000	119.596	359,985	301,000	301,000					5.150	5.150	MN	1,981	15,502	12/01/2017.	11/15/2046.
013817 AJ 0	ALCOA INC			1	3FE	313,395	114.000	342,000	300,000	300,000					5.900	5.898	FA	7,375	17,700	12/06/2016.	02/01/2027.
020002 AU 5	ALLSTATE CORP			1,2,5	2FE	105,500	123.500	123,500	100,000	104,066		(234)			6.500	6.097	MN	831	6,500	01/27/2014.	05/15/2067.
02209S BE 2	ALTRIA GROUP INC			1,2	2FE	326,850	117.078	351,233	300,000	325,979		(871)			5.800	5.056	FA	6,622	8,700	05/17/2019.	02/14/2039.
03523T BU 1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2FE	103,840	125.892	125,892	100,000	103,657		(183)			5.450	5.128	JJ	2,392	2,725	01/29/2019.	01/23/2039.
038923 AK 4	ARBOR REALTY TRUST, INC				1FE	250,000	100.000	250,000	250,000	250,000					5.750	5.749	AO	3,594	7,547	03/15/2019.	04/01/2024.
03938L AS 3	ARCELORMITTAL SA		C	1	2FE	237,484	119.348	238,695	200,000	236,996		(488)			6.750	5.275	MS	4,500		09/19/2019.	03/01/2041.
04621W AA 8	ASSURED GUARANTY LTD			1	2FE	68,785	126.706	69,688	55,000	55,000					7.000	6.999	JD	321	3,850	09/01/2017.	06/01/2034.
049323 AA 6	ATLAS FINANCIAL HOLDINGS, INC			9	5FE	250,000	65.500	163,750	250,000	163,750	(86,250)				6.625	6.625	JAJO	2,990	16,563	04/21/2017.	04/26/2022.
05352G AB 3	AVANA BONHON, LLC			9	1FE	200,000	100.000	200,000	200,000	200,000					6.125	6.124	MJSD	544	3,131	09/13/2019.	09/15/2024.
05990K AC 0	BANC OF CALIFORNIA INC			2	2FE	199,250	103.510	207,021	200,000	199,638		72			5.250	5.296	AO	2,217	10,500	03/31/2015.	04/15/2025.
084423 AS 1	W. R. BERKLEY CORP			1	2FE	300,165	105.405	316,216	300,000	300,000					4.625	4.623	MS	4,085	13,875	03/15/2012.	03/15/2022.
093662 AE 4	BLOCK FINANCIAL LLC			1,2	2FE	309,450	107.039	321,116	300,000	300,000					5.500	5.500	MN	2,750	16,500	11/07/2012.	11/01/2022.
107015 AA 7	BREMER FINL CORP				2FE	300,000	100.000	300,000	300,000	300,000					5.200	5.198	JD	7,843	15,600	12/30/2014.	12/30/2024.
108035 AA 4	BRIDGE BANCORP INC			2,5	2FE	300,000	100.724	302,173	300,000	300,000					5.250	5.249	MS	3,981	15,750	09/11/2015.	09/30/2025.
12527G AF 0	CF INDUSTRIES INC			1	3FE	304,656	111.750	335,250	300,000	303,733		(263)			5.150	5.018	MS	4,549	15,450	09/19/2016.	03/15/2034.
134429 AZ 2	CAMPBELL SOUP CO			1	2FE	282,923	98.046	343,159	350,000	287,838		2,750			3.800	5.199	FA	5,505	13,300	07/10/2018.	08/02/2042.
144285 AJ 2	CARPENTER TECHNOLOGY CORP			1,2	3FE	296,529	102.815	308,446	300,000	300,000					5.200	5.195	JJ	7,193	15,600	06/30/2011.	07/15/2021.
14916R AD 6	CATHOLIC HEALTH INITIATIVES			1	2FE	310,779	102.853	359,987	350,000	350,000					4.350	4.350	MN	2,538	15,225	12/22/2016.	11/01/2042.
172967 HB 0	CITIGROUP INC				2FE	267,550	114.225	285,564	250,000	250,000					5.500	5.499	MS	4,125	13,750	04/02/2014.	09/13/2025.
205887 BN 1	CONAGRA FOODS INC			1	2FE	322,950	130.775	392,326	300,000	300,000					6.625	6.624	FA	7,508	19,875	07/28/2015.	08/15/2039.
209111 ED 1	CONSOLIDATED EDISON COMPANY OF NEW YORK, INC			1	1FE	293,250	118.340	347,033	300,000	300,000					5.100	5.099	JD	680	15,300	05/10/2010.	06/15/2033.
212015 AH 4	CONTINENTAL RESOURCES INC			1,2	2FE	164,593	100.700	166,155	165,000	165,000					5.000	4.998	MS	2,429	8,250	03/23/2015.	09/15/2022.
23355L AF 3	DXC TECHNOLOGY CO			1	2FE	93,000	124.199	115,505	93,000	93,000					7.450	7.449	AO	1,463	6,929	02/07/2018.	10/15/2029.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
238795	AB	4	JEFF DAVIS BANCSHARES, INC				2FE	300,000	102.972	308,916	300,000	300,000					6.750	6.748	N/A	9,338	20,250	01/03/2017.	01/15/2027.
244199	BD	6	DEERE & CO				1FE	314,760	123.740	371,219	300,000	307,205		(735)			5.375	5.033	AO	3,359	16,125	11/18/2009.	10/16/2029.
254687	CX	2	WALT DISNEY CO				1FE	109,000	130.604	142,358	109,000	109,000					9.500	9.494	JJ	4,775	3,308	03/20/2019.	07/15/2024.
25470D	AT	6	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	276,250	116.010	290,024	250,000	276,035		(215)			5.200	4.527	MS	3,647		10/10/2019.	09/20/2047.
257559	AJ	3	DOMTAR CORP			1	2FE	319,800	110.900	332,699	300,000	300,000					6.250	6.249	MS	6,250	18,750	08/03/2017.	09/01/2042.
268427	AB	7	EF HOLDCO INC				2FE	500,000	102.874	514,370	500,000	500,000					5.500	5.497	MS	9,167	15,125	02/13/2019.	09/01/2022.
26884L	AB	5	EQT CORP			1	2FE	307,560	102.713	308,139	300,000	300,000					4.875	4.874	MN	1,869	14,625	02/21/2012.	11/15/2021.
268948	AA	4	EAGLE BANCORP INC (MD)				2FE	302,000	105.866	317,599	300,000	300,949		(203)			5.750	5.656	MS	5,750	17,250	07/31/2014.	09/01/2024.
277196	AC	5	SOUTHERN NATIONAL BANCORP OF VIRGINIA INC (EASTERN VIRGINIA BANC SHARES)			2,5	2FE	100,000	100.000	100,000	100,000	100,000					6.500	6.504	MN	1,083	6,500	04/15/2015.	05/01/2025.
278642	20	2	EBAY INC			2	2FE	50,100	26.500	53,000	50,000	50,054		(46)			6.000	5.845	FMAN	500	3,000	03/09/2016.	02/01/2056.
292505	AK	0	ENCANA CORP			1,2	2FE	292,500	99.578	298,733	300,000	300,000					5.150	5.150	MN	1,974	15,450	05/29/2012.	11/15/2041.
30161M	AJ	2	EXELON GENERATION CO LLC			1,2	2FE	253,744	115.224	259,254	225,000	247,620		(1,064)			5.750	4.947	AO	3,234	12,938	05/29/2014.	10/01/2041.
307000	AA	7	FAMILY DOLLAR STORES INC			1	2FE	301,500	103.015	309,045	300,000	300,000					5.000	4.994	FA	6,250	15,000	09/01/2011.	02/01/2021.
315921	AH	9	FIDELITY FEDERAL BANCORP				2FE	500,000	100.000	500,000	500,000	500,000					6.875	6.874	N/A	7,257	34,757	10/11/2018.	10/15/2028.
32115D	AB	2	FIRST NBC BK HLDG CO			2	6FE	300,000			300,000						5.750		FA			02/10/2015.	02/18/2025.
32117M	AB	0	FIRST MUTUAL HOLDING COMPANY				2FE	200,000	100.000	200,000	200,000	200,000					5.500	5.499	FA	4,156	11,000	02/07/2018.	02/15/2028.
337930	AC	5	FLAGSTAR BANCORP INC			1,2	2FE	249,998	104.309	260,773	250,000	250,000					6.125	6.118	JJ	7,061	15,313	07/11/2016.	07/15/2021.
345277	AE	7	FORD HOLDINGS, INC				2FE	215,219	126.042	189,063	150,000	207,431		(5,646)			9.300	4.232	MS	4,650	13,950	06/14/2017.	03/01/2030.
345370	BM	1	FORD MOTOR COMPANY				2FE	32,356	117.951	29,488	25,000	31,733		(287)			7.750	5.593	JD	86	1,938	06/14/2017.	06/15/2043.
345370	BV	1	FORD MOTOR COMPANY				2FE	109,887	125.780	99,366	79,000	101,560		(1,872)			8.900	5.405	JJ	3,242	7,031	06/14/2017.	01/15/2032.
345370	CQ	1	FORD MOTOR CO				2FE	193,497	88.752	173,066	195,000	193,626		60			4.750	4.802	JJ	4,271	9,263	06/14/2017.	01/15/2043.
37045V	AH	3	GENERAL MOTORS CO			1	2FE	294,492	103.188	309,565	300,000	300,000					5.000	5.000	AO	3,750	15,000	12/21/2016.	04/01/2035.
38141G	ES	9	GOLDMAN SACHS GROUP INC			1	2FE	157,688	119.438	189,907	159,000	159,000					5.950	5.948	JJ	4,362	9,461	10/16/2009.	01/15/2027.
382550	BA	8	GOODYEAR TIRE & RUBBER CO			1	3FE	162,000	103.750	168,075	162,000	162,000					8.750	8.720	FA	5,355	14,175	03/05/2010.	08/15/2020.
41013M	QP	8	JOHN HANCOCK LIFE INSURANCE COMPANY			9	1FE	300,000	114.373	343,119	300,000	300,000					5.000	4.999	JD	667	15,000	06/10/2003.	06/15/2028.
410495	AA	3	HANMI FINANCIAL CORP			2,5	1FE	250,000	103.519	258,797	250,000	250,000					5.450	5.451	MS	3,444	13,625	03/16/2017.	03/30/2027.
41138P	AA	1	HAPPY BANCSHARES INC			5	2FE	100,000	100.000	100,000	100,000	100,000					5.875	5.873	FA	2,448	5,875	07/23/2015.	08/01/2025.
41165F	AC	5	HARBORONE BANCORP INC			2,5	2FE	150,000	100.000	150,000	150,000	150,000					5.625	5.625	MS	2,813	8,461	08/30/2018.	09/01/2028.
412822	AE	8	HARLEY-DAVIDSON INC			1,2	2FE	304,554	102.966	308,897	300,000	304,459		(95)			4.625	4.625	JJ	5,897	6,938	06/19/2019.	07/28/2045.
416515	AZ	7	HARTFORD FINANCIAL SERVICES GROUP INC			1	2FE	310,500	100.872	302,617	300,000	300,000					5.500	5.474	MS	4,171	16,500	08/18/2010.	03/30/2020.
428236	BR	3	HP INC			1	2FE	296,433	110.386	331,159	300,000	300,000					6.000	5.999	MS	5,300	18,000	12/17/2012.	09/15/2041.
431571	AA	6	HILLENBRAND INC			1	2FE	300,447	101.685	305,055	300,000	300,000					5.500	5.487	JJ	7,608	16,500	07/14/2010.	07/15/2020.
43785V	AC	6	HOMESTREET, INC				2FE	200,000	96.874	193,748	200,000	200,000					6.500	6.501	N/A	2,167	13,000	05/17/2016.	06/01/2026.
45384B	AA	4	INDEPENDENT BANK GROUP INC				2FE	100,000	104.934	104,934	100,000	100,000					5.875	5.872	FA	2,448	5,875	07/17/2014.	08/01/2024.
457153	AF	1	INGRAM MICRO INC			1,2	3FE	310,350	103.250	309,750	300,000	300,000					5.000	4.997	FA	5,875	15,000	10/05/2012.	08/10/2022.
46134L	AA	3	INVESTAR HOLDING CORP			2,5	3FE	100,000	103.838	103,838	100,000	100,000					6.000	6.001	MS	1,517	6,000	03/21/2017.	03/30/2027.
478375	AN	8	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2FE	319,500	103.724	311,173	300,000	319,401		(99)			4.950	4.604	JJ	7,384		10/10/2019.	07/02/2064.
48203R	AD	6	JUNIPER NETWORKS INC			1	2FE	229,860	112.648	225,297	200,000	200,000					5.950	5.949	MS	3,504	11,900	11/21/2017.	03/15/2041.
494550	AT	3	KINDER MORGAN ENERGY PARTNERS, L.P			1	2FE	203,750	118.521	237,041	200,000	200,000					5.800	5.799	MS	3,416	11,600	10/13/2011.	03/15/2035.

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1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification			Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
49456B	AF	8	KINDER MORGAN INC			1,2	2FE	94,000	108.399	108,399	100,000	96,715		635			4.300	5.115	JD	358	4,300	09/01/2015.	06/01/2025.
496719	AA	3	KINGSTONE COMPANIES INC			1	2FE	299,956	101.311	303,934	300,000	300,000					5.500	5.497	JD	46	16,500	12/21/2017.	12/30/2022.
50076Q	AE	6	KRAFT FOODS GROUP INC				2FE	296,193	107.167	321,502	300,000	296,507		156			5.000	5.091	JD	1,125	15,000	08/24/2018.	06/04/2042.
501044	CT	6	THE KROGER CO			1,2	2FE	311,802	112.507	337,520	300,000	300,000					5.150	5.149	FA	6,438	15,450	03/19/2018.	08/01/2043.
521865	AZ	8	LEAR CORP			1,2	2FE	240,393	104.096	260,240	250,000	240,578		185			5.250	5.515	MN	1,677	7,073	06/07/2019.	05/15/2049.
52472E	AA	7	LEGACYTEXAS FINANCIAL GROUP INC			2,5	2FE	250,000	103.381	258,454	250,000	250,000					5.500	5.502	JD	1,146	13,750	11/18/2015.	12/01/2025.
527288	BE	3	LEUCADIA NATIONAL CORP			1,2	2FE	255,655	108.873	272,182	250,000	251,870		(613)			5.500	5.162	AO	2,788	13,750	11/18/2013.	10/18/2023.
529772	AF	2	LEXMARK INTERNATIONAL INC			1	4FE	309,000	98.250	294,750	300,000	300,000					7.125	6.979	MS	6,294	21,375	03/22/2013.	03/15/2020.
565849	AM	8	MARATHON OIL CORP			1,2	2FE	302,250	116.092	348,275	300,000	300,000					5.200	5.200	JD	1,300	15,600	08/23/2017.	06/01/2045.
61945C	AD	5	MOSAIC CO			1,2	2FE	101,758	113.589	113,589	100,000	101,435		(107)			5.450	5.289	MN	696	5,450	12/28/2016.	11/15/2033.
61945C	AE	3	MOSAIC CO			1,2	2FE	209,930	118.492	236,983	200,000	209,216		(394)			5.625	5.266	MN	1,438	11,250	07/28/2017.	11/15/2043.
626717	AG	7	MURPHY OIL CORP			1,2	3FE	298,500	89.250	267,750	300,000	300,000					5.875	5.875	JD	1,469	17,250	01/16/2013.	12/01/2042.
663904	AC	4	NORTHEAST BANK				3FE	300,000	102.375	307,125	300,000	300,000					6.750	6.749	N/A	11,813	20,250	06/22/2016.	07/01/2026.
66661N	AD	2	NORTHPOINTE BANCSHARES, INC				2FE	500,000	100.000	500,000	500,000	500,000					6.750	6.749	N/A	8,531	33,750	09/21/2017.	09/30/2027.
725906	AH	4	BARRICK GOLD CORP		C	1	2FE	198,736	118.142	236,284	200,000	199,116		67			6.375	6.427	MS	4,250	12,750	07/28/2015.	03/01/2033.
75046J	AB	2	RADIUS BANCORP INC			5	2FE	300,000	100.000	300,000	300,000	300,000					6.500	6.498	JD	9,804	19,500	06/21/2017.	06/30/2027.
755763	AB	5	REALCAP HOLDINGS LIMITED		C		1FE	515,673	100.000	500,000	500,000	500,000					7.500	7.500	N/A	1,667	37,500	01/25/2018.	02/15/2022.
761713	BW	5	REYNOLDS AMERICAN INC			1	2FE	294,405	123.882	309,705	250,000	293,264		(1,141)			7.000	6.999	FA	7,146	8,750	06/06/2019.	08/04/2041.
773903	AC	3	ROCKWELL INTERNATIONAL CORPORATION			1	1FE	409,706	122.503	459,386	375,000	375,000					5.200	5.200	JJ	8,992	19,500	07/21/2017.	01/15/2098.
842400	FH	1	SOUTHERN CALIFORNIA EDISON CO			1	1FE	351,156	127.361	382,083	300,000	349,479		(1,677)			5.950	5.949	FA	7,438	8,925	05/21/2019.	02/01/2038.
84265V	AA	3	SOUTHERN PERU COPPER CORP			1	2FE	237,375	137.800	310,049	225,000	225,000					7.500	7.498	JJ	7,219	16,875	09/11/2015.	07/27/2035.
86765B	AK	5	SUNOCO LOGISTICS PARTNERS OPERATIONS LP			1	2FE	304,962	109.837	329,511	300,000	300,000					6.100	6.099	FA	6,913	18,300	05/03/2018.	02/15/2042.
869099	AH	4	SUSQUEHANNA BANCSHARES INC				1FE	312,525	107.048	321,144	300,000	303,291		(1,254)			5.375	4.785	FA	6,092	16,125	08/21/2012.	08/15/2022.
88732J	AW	8	SPECTRUM MANAGEMENT HOLDING COMPANY LLC			1	2FE	305,703	100.212	300,635	300,000	300,000					5.000	4.938	FA	6,250	15,000	06/22/2010.	02/01/2020.
89214P	BD	0	TOWNE BANK			2,5	2FE	200,000	101.330	202,661	200,000	200,000					4.500	4.500	JJ	3,775	9,000	07/12/2017.	07/30/2027.
89642C	AB	6	TRINITAS CAPITAL MANAGEMENT, LLC				1FE	300,000	100.000	300,000	300,000	300,000					7.750	7.751	N/A	2,971	23,250	06/05/2018.	06/15/2023.
910304	AA	2	UNITED FINANCIAL BANCORP INC				2FE	300,000	108.321	324,963	300,000	300,000					5.750	5.749	AO	4,313	17,250	09/18/2014.	10/01/2024.
911684	AD	0	UNITED STATES CELLULAR CORPORATION			1	3FE	300,000	109.625	328,875	300,000	300,000					6.700	6.699	JD	893	20,100	10/27/2011.	12/15/2033.
920253	AE	1	VALMONT INDUSTRIES INC			1,2	2FE	20,117	101.648	20,330	20,000	20,112		(3)			5.250	5.214	AO	263	1,050	09/01/2017.	10/01/2054.
929903	AM	4	WELLS FARGO BANK NA				1FE	400,000	126.714	506,858	400,000	400,000					5.500	5.499	FA	9,167	22,000	10/20/2011.	08/01/2035.
939648	AE	1	WASHINGTON PRIME GROUP LP			1,2	3FE	297,687	92.373	277,120	300,000	298,426		353			6.450	6.604	FA	7,310	17,850	07/12/2018.	08/15/2024.
959802	AH	2	WESTERN UNION CO			1	2FE	303,900	113.514	340,541	300,000	300,000					6.200	6.200	MN	2,273	18,600	06/30/2015.	11/17/2036.
98258P	AB	3	WT HLDGS INC				2FE	300,000	100.000	300,000	300,000	300,000					7.000	7.000	AO	3,558	21,000	04/24/2018.	04/30/2023.
98310W	AJ	7	WYNDHAM WORLDWIDE CORP			1,2	3FE	300,933	102.018	306,053	300,000	300,000					4.250	4.248	MS	4,250	12,750	03/13/2012.	03/01/2022.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								25,242,007	XXX	26,286,469	24,738,000	24,619,739	(86,250)	(13,213)	0	0	XXX	XXX	XXX	399,312	1,298,548	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)								25,242,007	XXX	26,286,469	24,738,000	24,619,739	(86,250)	(13,213)	0	0	XXX	XXX	XXX	399,312	1,298,548	XXX	XXX
Hybrid Securities - Issuer Obligations																							
816851	60	4	SEMPRA ENERGY			2	2FE	100,000	26.650	106,600	100,000	100,000					5.750	5.777	JAJO		1,517	06/13/2019.	07/01/2079.
929089	AF	7	VOYA FINANCIAL INC			2,5	2FE	283,014	99.597	298,791	300,000	283,753		739			4.700	5.080	JJ	6,188		08/19/2019.	01/23/2048.
4299999. Hybrid Securities - Issuer Obligations								383,014	XXX	405,391	400,000	383,753	0	739	0	0	XXX	XXX	XXX	6,188	1,517	XXX	XXX
4899999. Total - Hybrid Securities								383,014	XXX	405,391	400,000	383,753	0	739	0	0	XXX	XXX	XXX	6,188	1,517	XXX	XXX

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Totals																					
7699999.	Total - Issuer Obligations					43,124,383	XXX	44,827,578	40,146,000	40,508,536	(86,250)	(129,247)	0	0	XXX	XXX	XXX	664,732	2,240,664	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities					326,236	XXX	267,608	302,644	184,615	0	(9,643)	0	0	XXX	XXX	XXX	1,190	13,764	XXX	XXX
8399999.	Grand Total - Bonds					43,450,618	XXX	45,095,186	40,448,644	40,693,151	(86,250)	(138,890)	0	0	XXX	XXX	XXX	665,923	2,254,428	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																				
00855W 30 3	COMPEER FINANCIAL, ACA			250.000	---	1,000.000	250,000	1,000.000	250,000	250,000		16,875					0		3FE	05/23/2013.
06053U 60 1	BANK OF AMERICA CORP			4,000.000	25.00		100,000	25.868	103,471	100,000		2,688					0		2FE	06/18/2019.
14040H 82 4	CAPITAL ONE FINANCIAL CORP			4,000.000	25.00		100,000	24.987	99,948	100,000		1,111					0		2FE	09/04/2019.
19075Q 87 0	COBANK ACB			2,500.000	100.00		251,250	101.000	252,500	251,250	3,828	15,313					0		2FE	06/04/2013.
316773 88 6	FIFTH THIRD BANCORP			5,000.000	25.00	27.390	125,000	27.390	136,950	125,000		8,229					0		3FE	11/15/2017.
493267 86 8	KEYCORP			4,000.000	25.00	26.180	100,000	26.175	104,700	100,000		3,531					0		3FE	04/23/2019.
74460W 62 8	PUBLIC STORAGE			4,000.000	25.00		100,000	24.906	99,625	100,000		1,476					0		2FE	09/05/2019.
92840M 12 8	VISTRA ENERGY EQY WARRANT			3,651.000	693.69	0.190	694	100.000	694	694							0		2FE	08/02/2017.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,026,944	XXX	1,047,887	1,026,944	3,828	49,223	0	0	0	0	0	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
00775V 10 4	AEGON FUNDING COMPANY LLC			8,000.000	25.00		200,000	25.550	204,400	200,000		1,502					0		2FE	06/18/2019.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							200,000	XXX	204,400	200,000	0	1,502	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							1,226,944	XXX	1,252,287	1,226,944	3,828	50,724	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	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
000000 00 0	FHLB			703.000	70,300	100.000	70,300	70,300		3,224				0		10/18/2019.	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				70,300	XXX	70,300	70,300	0	3,224	0	0	0	0	0	XXX	XXX
9799999.	Total - Common Stock				70,300	XXX	70,300	70,300	0	3,224	0	0	0	0	0	XXX	XXX
9899999.	Total Common and Preferred Stock				1,297,244	XXX	1,322,587	1,297,244	3,828	53,948	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous								
02209S BE 2	ALTRIA GROUP INC		05/17/2019	Sandler		326,850	300,000	4,688
03523T BU 1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		01/29/2019	Unknown		103,840	100,000	91
038923 AK 4	ARBOR REALTY TRUST, INC		03/15/2019	Sandler		250,000	250,000	
03938L AS 3	ARCELORMITTAL SA	C	09/19/2019	Unknown		237,484	200,000	825
05352G AB 3	AVANA BONHON, LLC		09/13/2019	Sandler		200,000	200,000	
254687 CW 4	WALT DISNEY CO		03/20/2019	Exchange		109,000	109,000	
25470D AT 6	DISCOVERY COMMUNICATIONS LLC		10/10/2019	Sandler		276,250	250,000	903
268427 AB 7	EF HOLDCO INC		02/13/2019	Exchange		500,000	500,000	
412822 AE 8	HARLEY-DAVIDSON INC		06/19/2019	Sandler		304,554	300,000	5,511
478375 AN 8	JOHNSON CONTROLS INTERNATIONAL PLC	C	10/10/2019	Sandler		319,500	300,000	4,249
521865 AZ 8	LEAR CORP		06/07/2019	Wells Fargo		240,394	250,000	1,313
761713 BW 5	REYNOLDS AMERICAN INC		06/06/2019	Wells Fargo		294,405	250,000	6,125
842400 FH 1	SOUTHERN CALIFORNIA EDISON CO		05/21/2019	Sandler		351,156	300,000	5,454
3899999.	Total - Bonds - Industrial and Miscellaneous					3,513,433	3,309,000	29,159
Bonds - Hybrid Securities								
816851 60 4	SEMPRA ENERGY		06/13/2019	Unknown		100,000	100,000	
929089 AF 7	VOYA FINANCIAL INC		08/19/2019	Unknown		283,014	300,000	1,097
4899999.	Total - Bonds - Hybrid Securities					383,014	400,000	1,097
8399997.	Total - Bonds - Part 3					3,896,447	3,709,000	30,255
8399998.	Total - Bonds - Summary Item from Part 5					300,000	300,000	
8399999.	Total - Bonds					4,196,447	4,009,000	30,255
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
06053U 60 1	BANK OF AMERICA CORP		06/18/2019	Wells Fargo	4,000.000	100,000	25.00	
14040H 82 4	CAPITAL ONE FINANCIAL CORP		09/04/2019	Wells Fargo	4,000.000	100,000	25.00	
493267 86 8	KEYCORP		04/23/2019	Wells Fargo	4,000.000	100,000	25.00	
74460W 62 8	PUBLIC STORAGE		09/05/2019	Wells Fargo	4,000.000	100,000	25.00	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					400,000	XXX	0
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred								
00775V 10 4	AEGON FUNDING COMPANY LLC		10/15/2019	Wells Fargo	8,000.000	200,000	25.00	
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					200,000	XXX	0
8999997.	Total - Preferred Stocks - Part 3					600,000	XXX	0
8999999.	Total - Preferred Stocks					600,000	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
000000 00 0	FHLB		10/18/2019	Federal Home Loan Bank	82.000	8,200	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					8,200	XXX	0
9799997.	Total - Common Stocks - Part 3					8,200	XXX	0
9799999.	Total - Common Stocks					8,200	XXX	0
9899999.	Total - Preferred and Common Stocks					608,200	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					4,804,647	XXX	30,255

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912833 KU 3	U.S. TREASURY STRIP	..	02/15/2019.	Matured		200,000	200,000	99,546	198,821		1,179		1,179		200,000			0		02/15/2019.
912803 AQ 6	U.S. TREASURY STRIP	..	02/15/2019.	Matured		34,600	34,600	26,922	34,600				0		34,600			0		02/15/2019.
912810 ED 6	U.S. TREASURY BOND	..	08/15/2019.	Matured		350,000	350,000	458,172	353,832		(3,832)		(3,832)		350,000			0	28,438	08/15/2019.
36202D 5R 8	G2 003556 - RMBS	..	12/01/2019.	Paydown		5,317	5,317	5,652	4,630		29		29		4,659		658	658	230	05/20/2034.
36202D BY 6	G2 002755 - RMBS	..	12/01/2019.	Paydown		462	462	456	423		4		4		427		35	35	26	05/20/2029.
36202D FG 1	G2 002867 - RMBS	..	12/01/2019.	Paydown		170	170	178	229		15		15		244		(74)	(74)	11	01/20/2030.
36202D MR 9	G2 003068 - RMBS	..	12/01/2019.	Paydown		1,226	1,226	1,299	307		(188)		(188)		119		1,108	1,108	63	04/20/2031.
36202D RX 1	G2 003202 - RMBS	..	12/01/2019.	Paydown		5,192	5,192	4,688	1,252		(543)		(543)		710		4,482	4,482	244	02/20/2032.
36202D S5 1	G2 003240 - RMBS	..	12/01/2019.	Paydown		2,280	2,280	2,501	622		(354)		(354)		269		2,012	2,012	134	05/20/2032.
36202D TT 8	G2 003262 - RMBS	..	12/01/2019.	Paydown		3,340	3,340	3,561	205		(837)		(837)		(632)		3,973	3,973	184	07/20/2032.
36202E FP 9	G2 003774 - RMBS	..	12/01/2019.	Paydown		4,674	4,674	5,183	4,051		12		12		4,063		612	612	203	10/20/2035.
36202E PX 1	G2 004038 - RMBS	..	12/01/2019.	Paydown		3,117	3,117	3,395	2,325		1		1		2,326		791	791	108	10/20/2037.
36202E S8 3	G2 004143 - RMBS	..	12/01/2019.	Paydown		9,447	9,447	10,417	7,827		72		72		7,898		1,549	1,549	351	05/20/2038.
36213Q Z2 8	GN 561561 - RMBS	..	12/01/2019.	Paydown		1,809	1,809	1,760	758		(174)		(174)		583		1,226	1,226	82	08/15/2031.
36291E AW 1	GN 625621 - RMBS	..	12/01/2019.	Paydown		1,627	1,627	1,841	1,337		(7)		(7)		1,330		297	297	71	12/15/2033.
36295F GE 8	GN 668997 - RMBS	..	12/01/2019.	Paydown		857	857	1,154	835		2		2		837		20	20	45	04/15/2037.
0599999.	Total - Bonds - U.S. Government					624,119	624,119	626,725	612,053	0	(4,622)	0	(4,622)	0	607,431	0	16,688	16,688	30,189	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
940157 RF 9	WASHINGTON SUBN SAN DIST MD	..	06/03/2019.	Call		125,000	125,000	123,536	124,953		47		47		125,000			0	3,125	06/01/2027.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					125,000	125,000	123,536	124,953	0	47	0	47	0	125,000	0	0	0	3,125	XXX
Bonds - Industrial and Miscellaneous																				
90131H AV 7	21ST CENTURY FOX AMERICA INC. (NEW AMER)	..	03/20/2019.	Exchange		18,000	18,000	22,944	20,531		(2,531)		(2,531)		18,000			0	1,217	07/15/2024.
90131H AV 7	21ST CENTURY FOX AMERICA INC. (NEW AMER)	..	03/20/2019.	Exchange		91,000	91,000	118,300	104,965		(13,965)		(13,965)		91,000			0	5,940	07/15/2024.
36159D HG 2	CD - GE MONEY BANK SALT LAKE CITY UT	..	01/16/2019.	Matured		50,000	50,000	50,000	50,000				0		50,000			0	1,033	01/16/2019.
212015 AH 4	CONTINENTAL RESOURCES	..	09/12/2019.	Call		75,625	75,000	74,250	75,000				0		75,000			0	4,344	09/15/2022.
263534 BG 3	DUPONT	..	04/22/2019.	Call		258,829	200,000	194,688	200,000				0		200,000			0	68,832	01/15/2028.
288522 AC 9	ELLINGTON FINANCIAL LLC	..	02/13/2019.	Exchange		500,000	500,000	500,000	500,000				0		500,000			0	11,813	09/01/2022.
427096 86 2	HERCULES CAPITAL INC	..	02/04/2019.	Redemption		95,108	95,290	95,290	95,290				0		95,290		(182)	(182)	2,036	07/30/2024.
570535 AJ 3	MARKEL CORP	..	10/18/2019.	Call		315,781	300,000	299,850	300,000				0		300,000			0	29,914	06/01/2021.
58503F 40 3	MEDLEY CAPITAL CORP	..	05/07/2019.	Sell		128,055	127,875	126,497	127,875				0		127,875		180	180	4,193	01/30/2021.
58503F 40 3	MEDLEY CAPITAL CORP	..	06/19/2019.	Sell		168,929	172,125	170,269	172,125				0		172,125		(3,196)	(3,196)	5,558	01/30/2021.
61747Y CJ 2	MORGAN STANLEY	..	09/23/2019.	Matured		300,000	300,000	302,865	300,000				0		300,000			0	16,875	09/23/2019.
631103 AD 0	NASDAQ OMX GROUP	..	05/01/2019.	Call		305,858	300,000	305,367	300,000				0		300,000			0	19,086	01/15/2020.
887317 AM 7	TIME WARNER INC	..	06/05/2019.	Exchange		300,000	300,000	305,610	300,000				0		300,000			0	8,363	10/15/2041.
98372P AK 4	XL GROUP PLC	..	06/14/2019.	Call		384,905	300,000	294,360	300,000				0		300,000			0	95,790	05/15/2027.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,992,090	2,829,290	2,860,290	2,845,786	0	(16,496)	0	(16,496)	0	2,829,290	0	(3,198)	(3,198)	274,991	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
8399997.	Total - Bonds - Part 4					3,741,209	3,578,410	3,610,552	3,582,793	0	(21,071)	0	(21,071)	0	3,561,721	0	13,490	13,490	308,305	XXX
8399998.	Total - Bonds - Summary Item from Part 5					346,500	300,000	300,000					0		300,000		46,500	46,500	8,331	XXX
8399999.	Total - Bonds					4,087,709	3,878,410	3,910,552	3,582,793	0	(21,071)	0	(21,071)	0	3,861,721	0	59,990	59,990	316,636	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,087,709	XXX	3,910,552	3,582,793	0	(21,071)	0	(21,071)	0	3,861,721	0	59,990	59,990	316,636	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
00206R JG 8	AT&T INC	..	06/05/2019	Exchange	10/18/2019	Various	300,000	300,000	346,500	300,000							46,500	46,500	8,331	
3899999.	Total - Bonds - Industrial and Miscellaneous						300,000	300,000	346,500	300,000	0	0	0	0	0	0	46,500	46,500	8,331	0
8399998.	Total - Bonds						300,000	300,000	346,500	300,000	0	0	0	0	0	0	46,500	46,500	8,331	0
9999999.	Total - Bonds, Preferred and Common Stocks							300,000	346,500	300,000	0	0	0	0	0	0	46,500	46,500	8,331	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

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

2. Total amount of intangible assets nonadmitted $.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest

NONE

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

SCHEDULE DB - PART A - SECTION 2

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

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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

NONE

SCHEDULE DB - PART E

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

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Third Federal - Savings		0.25	29		27,398	XXX
Third Federal - CD 1		2.00	416		38,110	XXX
Third Federal - CD 2		2.00	230		50,230	XXX
Key Bank - Checking					27,904	XXX
FHLB Demand Deposit		1.39	782		900	XXX
Key Bank - Abram Scholarship - Savings		0.05	40		14,795	XXX
Wells Fargo Investment Sweep		0.20	252		236,924	XXX
Pershing Investment Sweep						XXX
Cash Not Yet Deposited					30,145	XXX
0199999. Total - Open Depositories	XXX	XXX	1,749	0	426,406	XXX
0399999. Total Cash on Deposit	XXX	XXX	1,749	0	426,406	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	225	XXX
0599999. Total Cash	XXX	XXX	1,749	0	426,631	XXX

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

1. January	339,904	4. April	1,126,517	7. July	531,941	10. October	525,429
2. February	872,165	5. May	900,741	8. August	833,412	11. November	520,303
3. March	756,811	6. June	500,215	9. September	943,363	12. December	453,521

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY		**NONE**				
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	0	0	0	0

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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