

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.....	34,307,918	10.9	34,307,918		34,307,918	10.9
1.02 All Other Governments.....	1,999,150	0.6	1,999,150		1,999,150	0.6
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	5,000	0.0	5,000		5,000	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	152,589,215	48.4	152,589,215		152,589,215	48.4
1.06 Industrial and Miscellaneous.....	118,717,546	37.7	118,717,546		118,717,546	37.7
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	307,618,829	97.6	307,618,829	0	307,618,829	97.6
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated).....		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated).....		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	947,818	0.3	947,818		947,818	0.3
6.02 Cash Equivalents (Schedule E, Part 2).....	6,489,264	2.1	6,489,264		6,489,264	2.1
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	7,437,082	2.4	7,437,082	0	7,437,082	2.4
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
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.....	315,055,911	100.0	315,055,911	0	315,055,911	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
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.....	NONE	
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		367,827,447
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		74,594,451
3.	Accrual of discount.....		531,460
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		3,977,846
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		137,419,118
7.	Deduct amortization of premium.....		2,108,609
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		215,349
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		307,618,826
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		307,618,826

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	34,307,918	34,643,023	34,890,998	34,380,452
	2. Canada.....	1,999,150	2,055,200	1,977,000	2,000,000
	3. Other Countries.....				
	4. Totals.....	36,307,068	36,698,223	36,867,998	36,380,452
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	5,000	5,016	5,182	5,000
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.....	152,589,215	163,467,434	156,713,879	146,887,291
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	101,708,149	107,762,873	101,841,926	100,685,929
	9. Canada.....	3,773,438	3,963,645	3,782,895	3,750,000
	10. Other Countries.....	13,235,959	14,162,832	13,189,490	13,305,000
	11. Totals.....	118,717,546	125,889,350	118,814,311	117,740,929
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	307,618,829	326,060,023	312,401,370	301,013,672
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	0	0	0	0
	26. Total Stocks.....	0	0	0	0
	27. Total Bonds and Stocks.....	307,618,829	326,060,023	312,401,370	

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	8,365,146	32,428,471	3,565			XXX	40,797,182	13.0	75,938,195	19.4	40,797,182	
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	8,365,146	32,428,471	3,565	0	0	XXX	40,797,182	13.0	75,938,195	19.4	40,797,182	0
2. All Other Governments												
2.1 NAIC 1	1,999,150					XXX	1,999,150	0.6	1,996,993	0.5	1,999,150	
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	1,999,150	0	0	0	0	XXX	1,999,150	0.6	1,996,993	0.5	1,999,150	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0	6,161,487	1.6		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	6,161,487	1.6	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		5,000				XXX	5,000	0.0	5,856,018	1.5	5,000	
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	0	5,000	0	0	0	XXX	5,000	0.0	5,856,018	1.5	5,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	7,479,850	44,166,785	19,286,020	31,096,393	26,412,294	XXX	128,441,342	40.9	173,415,627	44.3	128,441,342	
5.2 NAIC 2		5,395,321	5,296,320	9,490,846	3,965,386	XXX	24,147,873	7.7	24,596,197	6.3	24,147,873	
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	7,479,850	49,562,106	24,582,340	40,587,239	30,377,680	XXX	152,589,215	48.6	198,011,824	50.5	152,589,215	0

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

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

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.....	4,040,684	14,892,268	45,202,062	420	2,574,150	.XXX	66,709,584	21.2	47,049,885	12.0	46,503,050	20,206,534
6.2 NAIC 2.....	3,214,945	12,654,912	33,238,105	2,900,000		.XXX	52,007,962	16.6	56,800,539	14.5	22,295,622	29,712,340
6.3 NAIC 3.....						.XXX	0	0.0		0.0		
6.4 NAIC 4.....						.XXX	0	0.0		0.0		
6.5 NAIC 5.....						.XXX	0	0.0		0.0		
6.6 NAIC 6.....						.XXX	0	0.0		0.0		
6.7 Totals.....	7,255,629	27,547,180	78,440,167	2,900,420	2,574,150	.XXX	118,717,546	37.8	103,850,424	26.5	68,798,672	49,918,874
7. Hybrid Securities												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	0	0.0	0	0
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

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

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

NAIC Designation	1 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).....21,884,830	.....91,492,524	.....64,491,647	.....31,096,813	.....28,986,444	.....0	.....237,952,258	.....75.8	.....XXX	.....XXX	.....217,745,724	.....20,206,534
11.2 NAIC 2.....	(d).....3,214,945	.....18,050,233	.....38,534,425	.....12,390,846	.....3,965,386	.....0	.....76,155,835	.....24.2	.....XXX	.....XXX	.....46,443,495	.....29,712,340
11.3 NAIC 3.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
11.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
11.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
11.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
11.7 Totals.....	.....25,099,775	.....109,542,757	.....103,026,072	.....43,487,659	.....32,951,830	.....0	(b).....314,108,093	.....100.0	.....XXX	.....XXX	.....264,189,219	.....49,918,874
11.8 Line 11.7 as a % of Col. 7.....	.....8.0	.....34.9	.....32.8	.....13.8	.....10.5	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....84.1	.....15.9
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....74,057,022	.....86,572,776	.....66,521,294	.....39,689,637	.....43,577,476	.....XXX	.....XXX	.....XXX	.....310,418,205	.....79.2	.....299,962,674	.....10,455,531
12.2 NAIC 2.....	.....221,535	.....21,676,972	.....39,296,778	.....14,407,130	.....5,794,321	.....XXX	.....XXX	.....XXX	.....81,396,736	.....20.8	.....49,964,214	.....31,432,522
12.3 NAIC 3.....						.....XXX	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
12.4 NAIC 4.....						.....XXX	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
12.5 NAIC 5.....						.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
12.6 NAIC 6.....						.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
12.7 Totals.....	.....74,278,557	.....108,249,748	.....105,818,072	.....54,096,767	.....49,371,797	.....0	.....XXX	.....XXX	(b).....391,814,941	.....100.0	.....349,926,888	.....41,888,053
12.8 Line 12.7 as a % of Col. 9.....	.....19.0	.....27.6	.....27.0	.....13.8	.....12.6	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....89.3	.....10.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....21,874,830	.....80,077,375	.....56,710,262	.....31,096,813	.....27,986,444	.....0	.....217,745,724	.....69.3	.....299,962,674	.....76.6	.....217,745,724	.....XXX
13.2 NAIC 2.....	.....3,214,945	.....11,970,362	.....21,016,901	.....9,490,846	.....3,965,386	.....0	.....46,443,495	.....14.8	.....49,964,214	.....12.8	.....46,443,495	.....XXX
13.3 NAIC 3.....						.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.4 NAIC 4.....						.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.5 NAIC 5.....						.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.6 NAIC 6.....						.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.7 Totals.....	.....21,874,830	.....92,047,737	.....77,727,163	.....40,587,659	.....31,951,830	.....0	.....264,189,219	.....84.1	.....349,926,888	.....89.3	.....264,189,219	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....8.3	.....34.8	.....29.4	.....15.4	.....12.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....7.0	.....29.3	.....24.7	.....12.9	.....10.2	.....0.0	.....84.1	.....XXX	.....XXX	.....XXX	.....84.1	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....10,000	.....11,415,149	.....7,781,385	.....2,900,000	.....1,000,000	.....0	.....20,206,534	.....6.4	.....10,455,531	.....2.7	.....XXX	.....20,206,534
14.2 NAIC 2.....	.....3,214,945	.....6,079,871	.....17,517,524	.....2,900,000	.....0	.....0	.....29,712,340	.....9.5	.....31,432,522	.....8.0	.....XXX	.....29,712,340
14.3 NAIC 3.....						.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.4 NAIC 4.....						.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.5 NAIC 5.....						.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.6 NAIC 6.....						.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.7 Totals.....	.....3,224,945	.....17,495,020	.....25,298,909	.....2,900,000	.....1,000,000	.....0	.....49,918,874	.....15.9	.....41,888,053	.....10.7	.....XXX	.....49,918,874
14.8 Line 14.7 as a % of Col. 7.....	.....6.5	.....35.0	.....50.7	.....5.8	.....2.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	.....1.0	.....5.6	.....8.1	.....0.9	.....0.3	.....0.0	.....15.9	.....XXX	.....XXX	.....XXX	.....XXX	.....15.9

S107

(a) Includes \$.....27,718,874 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 \$.....1,100,000 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 \$.....6,489,264; 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.....	8,354,907	32,402,476				.XXX	40,757,383	13.0	75,881,356	19.4	40,757,383	
1.02 Residential Mortgage-Backed Securities.....	10,239	25,995	3,565			.XXX	39,799	0.0	56,839	0.0	39,799	
1.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
1.05 Totals.....	8,365,146	32,428,471	3,565	0	0	.XXX	40,797,182	13.0	75,938,195	19.4	40,797,182	0
2. All Other Governments												
2.01 Issuer Obligations.....	1,999,150					.XXX	1,999,150	0.6	1,996,993	0.5	1,999,150	
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.....	1,999,150	0	0	0	0	.XXX	1,999,150	0.6	1,996,993	0.5	1,999,150	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....						.XXX	0	0.0	6,161,487	1.6		
3.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
3.05 Totals.....	0	0	0	0	0	.XXX	0	0.0	6,161,487	1.6	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....		5,000				.XXX	5,000	0.0	5,856,018	1.5	5,000	
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.....	0	5,000	0	0	0	.XXX	5,000	0.0	5,856,018	1.5	5,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	6,657,183	47,164,663	23,012,150	39,509,165	30,194,238	.XXX	146,537,399	46.7	191,194,515	48.8	146,537,399	
5.02 Residential Mortgage-Backed Securities.....	822,667	2,397,443	1,570,190	1,078,074	183,442	.XXX	6,051,816	1.9	6,817,309	1.7	6,051,816	
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.....	7,479,850	49,562,106	24,582,340	40,587,239	30,377,680	.XXX	152,589,215	48.6	198,011,824	50.5	152,589,215	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	3,214,945	24,097,837	39,751,796	2,900,000	2,574,150	.XXX	72,538,728	23.1	70,865,991	18.1	32,382,839	40,155,889
6.02 Residential Mortgage-Backed Securities.....			5,981,876			.XXX	5,981,876	1.9		0.0		5,981,876
6.03 Commercial Mortgage-Backed Securities.....			30,906,986	420		.XXX	30,907,406	9.8	30,993,309	7.9	30,907,406	
6.04 Other Loan-Backed and Structured Securities.....	4,040,684	3,449,343	1,799,509			.XXX	9,289,536	3.0	1,991,124	0.5	5,508,427	3,781,109
6.05 Totals.....	7,255,629	27,547,180	78,440,167	2,900,420	2,574,150	.XXX	118,717,546	37.8	103,850,424	26.5	68,798,672	49,918,874
7. Hybrid Securities												
7.01 Issuer Obligations.....						.XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
7.05 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						.XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						.XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						.XXX	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

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

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

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.....	20,226,185	103,669,976	62,763,946	42,409,165	32,768,388	XXX	261,837,660	83.4	XXX	XXX	221,681,771	40,155,889
11.02 Residential Mortgage-Backed Securities.....	832,906	2,423,438	7,555,631	1,078,074	183,442	XXX	12,073,491	3.8	XXX	XXX	6,091,615	5,981,876
11.03 Commercial Mortgage-Backed Securities.....	0	0	30,906,986	420	0	XXX	30,907,406	9.8	XXX	XXX	30,907,406	0
11.04 Other Loan-Backed and Structured Securities.....	4,040,684	3,449,343	1,799,509	0	0	XXX	9,289,536	3.0	XXX	XXX	5,508,427	3,781,109
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.....	25,099,775	109,542,757	103,026,072	43,487,659	32,951,830	0	314,108,093	100.0	XXX	XXX	264,189,219	49,918,874
11.09 Line 11.08 as a % of Col. 7.....	8.0	34.9	32.8	13.8	10.5	0.0	100.0	XXX	XXX	XXX	84.1	15.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	73,865,987	105,388,424	72,883,059	51,315,118	48,503,772	XXX	XXX	XXX	351,956,360	89.8	312,059,431	39,896,929
12.02 Residential Mortgage-Backed Securities.....	402,570	1,879,657	1,714,395	2,009,501	868,025	XXX	XXX	XXX	6,874,148	1.8	6,874,148	0
12.03 Commercial Mortgage-Backed Securities.....	0	0	30,993,309	0	0	XXX	XXX	XXX	30,993,309	7.9	30,993,309	0
12.04 Other Loan-Backed and Structured Securities.....	10,000	981,667	227,309	772,148	0	XXX	XXX	XXX	1,991,124	0.5	0	1,991,124
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
12.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12.08 Totals.....	74,278,557	108,249,748	105,818,072	54,096,767	49,371,797	0	XXX	XXX	391,814,941	100.0	349,926,888	41,888,053
12.09 Line 12.08 as a % of Col. 9.....	19.0	27.6	27.0	13.8	12.6	0.0	XXX	XXX	100.0	XXX	89.3	10.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	17,011,240	88,146,556	45,246,422	39,509,165	31,768,388	XXX	221,681,771	70.6	312,059,431	79.6	221,681,771	XXX
13.02 Residential Mortgage-Backed Securities.....	832,906	2,423,438	1,573,755	1,078,074	183,442	XXX	6,091,615	1.9	6,874,148	1.8	6,091,615	XXX
13.03 Commercial Mortgage-Backed Securities.....	0	0	30,906,986	420	0	XXX	30,907,406	9.8	30,993,309	7.9	30,907,406	XXX
13.04 Other Loan-Backed and Structured Securities.....	4,030,684	1,477,743	0	0	0	XXX	5,508,427	1.8	0	0.0	5,508,427	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	21,874,830	92,047,737	77,727,163	40,587,659	31,951,830	0	264,189,219	84.1	349,926,888	89.3	264,189,219	XXX
13.09 Line 13.08 as a % of Col. 7.....	8.3	34.8	29.4	15.4	12.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	7.0	29.3	24.7	12.9	10.2	0.0	84.1	XXX	XXX	XXX	84.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	3,214,945	15,523,420	17,517,524	2,900,000	1,000,000	XXX	40,155,889	12.8	39,896,929	10.2	XXX	40,155,889
14.02 Residential Mortgage-Backed Securities.....	0	0	5,981,876	0	0	XXX	5,981,876	1.9	0	0.0	XXX	5,981,876
14.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities.....	10,000	1,971,600	1,799,509	0	0	XXX	3,781,109	1.2	1,991,124	0.5	XXX	3,781,109
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	3,224,945	17,495,020	25,298,909	2,900,000	1,000,000	0	49,918,874	15.9	41,888,053	10.7	XXX	49,918,874
14.09 Line 14.08 as a % of Col. 7.....	6.5	35.0	50.7	5.8	2.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	1.0	5.6	8.1	0.9	0.3	0.0	15.9	XXX	XXX	XXX	XXX	15.9

601S

**Sch. DA - Verification
NONE**

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

S15

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	23,987,492	23,987,492		
2. Cost of cash equivalents acquired.....	274,561,808	274,561,808		
3. Accrual of discount.....	325,342	325,342		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	1,529	1,529		
6. Deduct consideration received on disposals.....	292,386,906	292,386,906		
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).....	6,489,265	6,489,265	0	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	6,489,265	6,489,265	0	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	F	o	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	EF	1	SD			1	2,504,916	102.551	1,886,934	1,840,000	1,865,643		(67,055)			8.750	4.900	MN	20,788	161,000	08/20/2007	05/15/2020	
912828	2Y	5				1	2,991,921	102.000	3,060,000	3,000,000	2,994,374		1,112			2.125	2.167	MS	16,199	63,750	10/11/2017	09/30/2024	
912828	M8	0	M			1	11,872,759	101.129	12,135,469	12,000,000	11,925,778		24,390			2.000	2.220	MN	20,984	240,000	12/26/2017	11/30/2022	
912828	YW	4				1	17,482,227	100.098	17,517,090	17,500,000	17,482,324		97			1.625	1.660	JD	13,209		12/24/2019	12/15/2022	
0199999	U.S. Government - Issuer Obligations						34,851,823	XXX	34,599,493	34,340,000	34,268,119		0	(41,456)	0	XXX	XXX	XXX	71,180	464,750	XXX	XXX	
U.S. Government - Residential Mortgage-Backed Securities																							
36225B	QJ	0				4	18,182	106.544	19,813	18,596	18,378		(15)			7.000	7.541	MON	108	1,302	11/19/2001	10/15/2025	
36225B	QN	1				4	20,993	108.515	23,717	21,856	21,421		(25)			7.500	8.421	MON	137	1,639	11/19/2001	12/15/2025	
0299999	U.S. Government - Residential Mortgage-Backed Securities						39,175	XXX	43,530	40,452	39,799		0	(40)	0	XXX	XXX	XXX	245	2,941	XXX	XXX	
0599999	Total - U.S. Government						34,890,998	XXX	34,643,023	34,380,452	34,307,918		0	(41,496)	0	XXX	XXX	XXX	71,425	467,691	XXX	XXX	
All Other Governments - Issuer Obligations																							
642866	DF	1	A			1FE	1,977,000	102.760	2,055,200	2,000,000	1,999,150		2,157			9.750	9.870	MN	24,917	195,000	04/25/1990	05/15/2020	
0699999	All Other Governments - Issuer Obligations						1,977,000	XXX	2,055,200	2,000,000	1,999,150		0	2,157	0	XXX	XXX	XXX	24,917	195,000	XXX	XXX	
1099999	Total - All Other Governments						1,977,000	XXX	2,055,200	2,000,000	1,999,150		0	2,157	0	XXX	XXX	XXX	24,917	195,000	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
64966L	QC	8				1FE	5,182	100.320	5,016	5,000	5,000					5.000	4.440	FA	104	250	04/10/2008	08/01/2024	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						5,182	XXX	5,016	5,000	5,000		0	0	0	XXX	XXX	XXX	104	250	XXX	XXX	
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions						5,182	XXX	5,016	5,000	5,000		0	0	0	XXX	XXX	XXX	104	250	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																							
000000	00	0				2Z														48,208		12/31/2019	01/01/2021
114894	SJ	8				1FE	2,524,568	109.799	2,497,927	2,275,000	2,352,795		(26,399)			5.000	3.680	AO	28,438	113,750	09/20/2012	10/01/2029	
114894	SK	5				1FE	2,763,200	109.799	2,744,975	2,500,000	2,582,180		(27,861)			5.000	3.730	AO	31,250	125,000	09/20/2012	10/01/2030	
114894	SL	3				1FE	1,698,081	109.799	1,690,905	1,540,000	1,589,406		(16,741)			5.000	3.760	AO	19,250	77,000	09/20/2012	10/01/2031	
114894	SN	9				1FE	1,745,625	109.799	1,921,483	1,750,000	1,746,388		131			5.000	5.018	AO	21,875	87,500	07/16/2013	10/01/2037	
13053C	AD	4				1FE	3,500,000	112.655	3,942,925	3,500,000	3,500,000					4.750	4.750	MN	27,708	166,250	12/15/2016	11/01/2046	
13078H	AP	7				1FE	4,000,000	102.227	4,089,080	4,000,000	4,000,000					4.500	4.500	MS	60,000	180,000	09/15/2010	09/01/2029	
155498	BU	1				2FE	1,637,745	104.772	1,571,580	1,500,000	1,523,230		(22,240)			6.000	4.400	JJ	45,000	90,000	04/15/2014	01/01/2041	
155498	ES	3				2FE	1,757,760	115.770	1,736,550	1,500,000	1,669,663		(67,886)			5.000	2.930	JJ	37,500	75,000	05/13/2040	01/01/2040	
167593	MP	4				1FE	2,593,175	110.268	2,756,700	2,500,000	2,534,584		(10,539)			5.000	4.502	JJ	62,500	125,000	10/11/2013	01/01/2026	
167736	B8	9				1FE	956,127	113.687	1,011,814	890,000	926,960		(6,791)			5.000	4.045	MN	7,417	44,500	05/19/2015	11/01/2029	
167736	C7	0				1FE	1,036,540	110.861	1,108,610	1,000,000	1,020,567		(13,368)			5.000	4.520	MN	8,333	50,000	05/18/2015	11/01/2044	
167736	SJ	7				2FE	8,277,500	124.516	8,716,120	7,000,000	7,795,478		(93,062)			5.750	3.934	MN	67,083	402,500	04/30/2014	11/01/2030	
17131H	CQ	9				1FE	500,000	100.060	500,300	500,000	500,000					4.000	3.999	MS	6,667	20,000	09/06/2012	05/01/2039	
373539	K8	7				1FE	500,000	103.064	515,320	500,000	500,000					3.850	3.849	JD	1,604	19,250	02/21/2013	12/01/2041	
38611T	AB	3				2FE	2,075,201	111.816	2,068,596	1,850,000	1,956,902		(26,014)			5.500	3.830	AO	25,438	101,750	02/10/2015	04/01/2053	
426063	JU	8				1FE	7,021,000	117.621	7,998,228	6,800,000	7,021,000		106,990			5.929	5.710		34,234	345,378	02/12/2009	08/23/2027	
47770V	AZ	3				1FE	7,073,770	117.206	7,618,390	6,500,000	7,043,928		(29,842)			4.532	3.677	JJ	147,290	147,290	02/14/2019	01/01/2035	
478271	JV	2				1FE	1,033,910	107.339	1,073,390	1,000,000	1,010,482		(3,683)			5.000	4.571	FA	18,889	50,000	08/24/2012	08/15/2042	
544435	4M	9				1FE	2,309,220	113.920	2,278,400	2,000,000	2,193,908		(97,525)			5.000	3.030	MN	12,778	100,000	04/29/2016	05/15/2045	
544445	AW	9				1FE	1,181,400	116.548	1,165,480	1,000,000	1,121,941		(46,284)			5.000	2.890	MN	6,389	50,000	05/12/2016	05/15/2042	

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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
57583U	CL	0			2	1FE	2,564,550	105.177	2,629,425	2,500,000	2,510,144		(7,692)			5.250	4.911	AO	32,813	131,250	08/02/2011	04/01/2037
57587A	LB	2			2	1FE	3,000,000	105.241	3,157,230	3,000,000	3,000,000					4.000	3.999	JD	10,000	120,000	12/11/2015	12/01/2045
57587A	MA	3			2	1FE	2,000,000	105.222	2,104,440	2,000,000	2,000,000					3.900	3.899	JD	6,500	78,000	12/11/2015	12/01/2040
57587A	RK	6			2	1FE	3,000,000	102.319	3,069,570	3,000,000	3,000,000					3.400	3.400	JD	8,500	102,000	07/22/2016	12/01/2046
575896	JX	4			2	1FE	1,107,370	108.533	1,085,330	1,000,000	1,030,760		(11,536)			5.000	3.700	JJ	25,000	50,000	07/11/2012	07/01/2030
575896	JZ	9			2	1FE	1,622,110	108.277	1,602,500	1,480,000	1,520,890		(15,300)			5.000	3.831	JJ	37,000	74,000	07/11/2012	07/01/2032
575896	KA	2			2	1FE	1,086,530	107.996	1,079,960	1,000,000	1,024,989		(9,333)			5.000	3.941	JJ	25,000	50,000	07/11/2012	07/01/2037
575896	KB	0			2	1FE	1,943,442	107.665	1,937,970	1,800,000	1,841,535		(15,491)			5.000	4.021	JJ	45,000	90,000	07/11/2012	07/01/2042
575896	MZ	5			2	1FE	1,074,630	111.853	1,118,530	1,000,000	1,037,452		(7,438)			5.000	4.081	JJ	25,000	50,000	07/10/2014	07/01/2044
576000	LM	3			2	1FE	3,514,550	106.959	3,476,168	3,250,000	3,305,447		(29,346)			5.000	4.001	AO	34,306	162,500	10/31/2011	10/15/2032
592098	N2	9			2	1FE	2,264,180	111.345	2,226,900	2,000,000	2,101,307		(26,785)			5.000	3.451	JJ	50,000	100,000	04/11/2013	07/01/2040
592643	BQ	2			2	2FE	536,160	133.283	666,415	500,000	533,063		(2,508)			6.500	3.719	AO	8,125	32,500	01/05/2015	10/01/2044
592646	X9	9			2	1FE	5,136,800	102.889	5,144,450	5,000,000	5,012,655		(16,249)			5.000	4.651	AO	62,500	250,000	11/17/2010	10/01/2026
59447P	7S	4			2	1FE	221,382	109.128	218,256	200,000	207,681		(3,004)			5.000	3.332	JD	833	10,000	02/12/2015	12/01/2034
646108	SR	2			2	1FE	2,500,000	103.693	2,592,325	2,500,000	2,500,000					3.750	3.748	MN	15,625	93,750	04/29/2016	11/01/2045
64970H	EU	4			2	1FE	1,008,750	106.865	1,068,650	1,000,000	1,004,133		(987)			3.700	3.584	MN	4,728	37,000	01/07/2015	11/15/2034
64971Q	6A	6			2	1FE	2,706,225	111.312	2,782,800	2,500,000	2,578,631		(21,690)			5.000	3.981	MN	20,833	125,000	06/13/2013	05/01/2038
64971W	GL	8			2	1FE	2,220,960	114.377	2,287,540	2,000,000	2,111,278		(21,909)			5.000	3.670	FA	41,667	100,000	07/17/2014	08/01/2038
649876	RV	3			4	1FE	3,148,795	102.889	3,482,793	3,385,000	3,371,322		8,715			5.000	5.542	AO	42,313	169,250	06/04/1997	04/01/2021
64988R	FJ	6			2	1FE	3,508,750	102.796	3,597,860	3,500,000	3,502,179		(1,034)			3.700	3.667	AO	32,375	129,500	02/15/2013	10/01/2038
64990E	CL	9			2	1FE	5,794,850	111.006	5,550,300	5,000,000	5,251,650		(79,983)			5.000	3.200	JD	11,111	250,000	06/14/2012	12/15/2029
64990G	JY	9			2	1FE	3,500,000	108.963	3,813,705	3,500,000	3,500,000					4.294	4.293	JJ	75,145	54,271	02/13/2019	07/01/2044
650116	AH	9			2	2FE	801,240	106.796	800,970	750,000	780,052		(14,000)			4.000	3.040	JJ	15,000	30,000	05/18/2016	07/01/2031
650116	AJ	5			2	2FE	1,066,100	106.610	1,066,100	1,000,000	1,038,786		(18,811)			4.000	3.070	JJ	20,000	40,000	05/18/2016	07/01/2032
650116	AK	2			2	2FE	1,592,520	106.443	1,596,645	1,500,000	1,554,341		(27,218)			4.000	3.130	JJ	30,000	60,000	05/18/2016	07/01/2033
650116	AQ	9			2	2FE	2,462,113	111.412	2,506,770	2,250,000	2,376,263		(71,719)			5.000	3.626	JJ	56,250	112,500	11/28/2016	07/01/2041
66285W	JL	1			2	1	2,135,700	106.315	2,126,300	2,000,000	2,027,008		(15,340)			5.000	4.152	MS	33,333	100,000	11/03/2011	09/01/2030
709224	HN	2			2	1FE	2,173,820	114.641	2,292,820	2,000,000	2,102,345		(55,080)			5.000	3.939	JD	8,333	100,000	05/15/2013	12/01/2040
71883M	JF	2			2	1FE	1,947,792	110.735	1,982,495	1,700,000	1,793,581		(24,815)			5.000	3.321	JJ	42,500	85,000	02/19/2013	07/01/2032
786134	RN	8			4	1FE	6,464,550	142.706	7,135,300	5,000,000	6,411,377		(53,173)			6.325	4.029	FA	131,771	316,250	01/17/2019	08/01/2040
797412	BP	7			2	1FE	3,341,325	110.616	3,595,020	3,250,000	3,282,419		(10,476)			5.000	4.620	MN	27,083	162,500	08/21/2013	05/01/2034
880461	FX	1			2	1FE	895,000	106.220	950,669	895,000	895,000					4.050	4.049	JJ	18,124	36,248	05/14/2015	01/01/2038
882117	N5	9			2	1FE	6,166,767	120.576	7,047,667	5,845,000	5,984,355		(21,517)			5.500	4.999	JJ	160,738	321,475	03/11/2009	07/01/2031
88283K	AY	4			2	2FE	1,103,640	113.500	1,135,000	1,000,000	1,055,167		(10,768)			5.000	3.690	FA	18,889	50,000	03/02/2015	08/15/2037
88283K	AZ	1			2	2FE	3,980,438	112.993	4,208,989	3,725,000	3,864,928		(94,096)			5.000	4.098	FA	70,361	186,250	05/28/2015	08/15/2042
91412G	XE	0			4	1FE	1,804,223	107.245	1,994,757	1,860,000	1,806,706		2,483			3.931	4.195	MN	9,343	73,117	01/16/2019	05/15/2045
944514	RR	1			2	1FE	1,030,750	113.154	1,131,540	1,000,000	1,016,372		(2,925)			5.000	4.621	JD	4,167	50,000	08/07/2014	12/01/2039
944514	RS	9			2	1FE	1,026,620	112.459	1,124,590	1,000,000	1,014,171		(2,531)			5.000	4.671	JD	4,167	50,000	08/07/2014	12/01/2044
97658W	AA	8			2	1FE	5,000,000	99.775	4,988,754	5,000,000	5,000,000					3.564	3.564	AO	6,930		12/10/2019	10/01/2049
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						150,637,454	XXX	157,284,276	140,995,000	146,537,399	0	(1,062,670)	0	0	XXX	XXX	XXX	1,941,006	6,450,737	XXX	XXX

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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	For 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-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
3140Q8 AH 8	FEDERAL NATIONAL MORTGAGE ASSO.....					4	1	6,076,425	104.936	6,183,158	5,892,291	6,051,816		(14,357)		3.500	2.971	MON...	17,186	206,230	01/05/2018.	12/01/2047.
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							6,076,425	XXX	6,183,158	5,892,291	6,051,816	0	(14,357)	0	XXX	XXX	XXX	17,186	206,230	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....							156,713,879	XXX	163,467,434	146,887,291	152,589,215	0	(1,077,027)	0	XXX	XXX	XXX	1,958,192	6,656,967	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
002824 BF 6	Abbott Laboratories.....					2	1FE	429,351	109.265	463,284	424,000	428,024		(522)		3.750	3.589	MN.....	1,369	15,900	04/17/2017.	11/30/2026.
00287Y AY 5	ABBVIE INC.....					2	2FE	1,465,620	103.629	1,554,437	1,500,000	1,474,770		3,478		3.200	3.497	MN.....	6,267	48,000	04/17/2017.	05/14/2026.
008474 E# 1	AGNICO-EAGLE MINES LTD.....				A		2FE	1,400,000	108.777	1,522,884	1,400,000	1,400,000				4.630	4.630	AO.....	15,485	64,820	04/05/2018.	04/05/2033.
008474 E* 5	AGNICO-EAGLE MINES LTD.....				A		2FE	100,000	106.363	106,363	100,000	100,000				4.380	4.380	AO.....	1,046	4,380	04/05/2018.	04/05/2028.
054561 AJ 4	AXA EQUITABLE HOLDINGS INC.....					2	2FE	2,495,654	108.605	2,715,120	2,500,000	2,496,163		509		4.350	4.372	AO.....	21,448	108,750	01/16/2019.	04/20/2028.
06051G GL 7	BANK OF AMERICA CORP.....					2	1FE	3,000,000	106.926	3,207,765	3,000,000	3,000,000				3.705	3.568	AO.....	20,686	111,150	04/19/2017.	04/24/2028.
096630 AE 8	BOARDWALK PIPELINES LP.....					2	2FE	1,469,107	112.534	1,485,454	1,320,000	1,430,364		(15,272)		5.950	4.387	JD.....	6,545	78,540	05/11/2017.	06/01/2026.
110122 BG 2	BRISTOL-MYERS SQUIBB CO.....						1FE	983,876	103.333	1,033,329	1,000,000	984,533		657		3.250	3.875	FA.....	12,278	6,278	11/20/2019.	08/15/2022.
12636Y AA 0	CRH AMERICA FINANCE INC.....					2	2FE	1,578,409	103.986	1,653,377	1,590,000	1,581,098		1,044		3.400	3.487	MN.....	7,809	54,060	05/02/2017.	05/09/2027.
130789 Y# 1	CALIFORNIA WATER SERVICE CO.....						1	1,000,000	115.023	1,150,228	1,000,000	1,000,000				4.170	4.170	JD.....	2,317	20,850	06/11/2019.	06/11/2059.
14040H BN 4	CAPITAL ONE FINANCIAL CORPORAT.....					2	2FE	1,570,437	106.671	1,701,400	1,595,000	1,576,191		2,220		3.750	3.940	MS.....	18,608	59,813	05/09/2017.	03/09/2027.
14456# AA 4	CARRIX INC.....						2PL	800,000	113.577	908,617	800,000	800,000				4.960	4.960	JJ.....	16,644	40,480	07/19/2017.	07/31/2027.
14456# AB 2	CARRIX INC.....						2PL	2,500,000	115.923	2,898,071	2,500,000	2,500,000				5.060	5.060	JJ.....	53,060	129,000	07/19/2017.	07/31/2029.
14456# AC 0	CARRIX INC.....						2PL	1,500,000	117.615	1,764,222	1,500,000	1,500,000				5.210	5.210	JJ.....	32,780	79,650	07/19/2017.	07/31/2032.
219350 AC 9	CORNING INC CORNING INC 8.875% 08/15/202.....						2FE	1,097,800	109.915	1,209,067	1,100,000	1,099,688		172		8.875	8.894	FA.....	36,881	97,625	08/08/1991.	08/15/2021.
224399 AR 6	CRANE CO.....						2FE	1,502,890	106.986	1,604,791	1,500,000	1,499,965		8		4.450	4.403	JD.....	2,967	66,750	12/10/2013.	12/15/2023.
30284@ AP 7	FNBM LLC.....						1PL	7,000,000	104.540	7,317,769	7,000,000	7,000,000				4.180	4.155	MON...	25,196	296,664	06/20/2017.	06/20/2022.
32055R B# 3	FIRST INDUSTRIAL LP.....						2FE	1,000,000	107.032	1,070,316	1,000,000	1,000,000				3.970	3.970	JJ.....	17,424		07/23/2019.	07/23/2029.
37045X BW 5	GENERAL MOTORS FINANCIAL CO IN.....					2	2FE	2,994,900	104.546	3,136,365	3,000,000	2,996,716		690		3.950	3.978	AO.....	25,675	118,500	04/10/2017.	04/13/2024.
374297 B* 9	GETTY REALTY CORP.....						2	1,100,000	112.887	1,241,759	1,100,000	1,100,000				5.470	5.507	FMAN.....	6,017	60,170	06/21/2018.	06/21/2028.
458140 AK 6	INTEL CORPORATION.....					2	1FE	604,908	125.134	675,725	540,000	600,434		(1,710)		4.800	4.023	AO.....	6,480	25,920	04/11/2017.	10/01/2041.
48667Q AN 5	KAZMUNAYGAS NATIONAL CO JSC.....				D		2FE	1,980,400	109.800	2,196,000	2,000,000	1,984,806		1,695		4.750	4.875	AO.....	19,000	114,738	04/11/2017.	04/19/2027.
50247W AB 3	LYB INTERNATIONAL FINANCE II B.....				D	2	2FE	745,275	104.830	786,228	750,000	746,425		430		3.500	3.576	MS.....	8,677	26,250	04/18/2017.	03/02/2027.
56501R AE 6	MANULIFE FINANCIAL CORP.....				A	2	2FE	2,282,895	103.751	2,334,398	2,250,000	2,273,438		(2,870)		4.061	3.880	FA.....	32,234	91,373	04/25/2017.	02/24/2032.
58942H AC 5	MERCY HEALTH FKA SISTERS OF ME.....						1FE	3,093,540	112.034	3,361,007	3,000,000	3,085,667		(7,873)		4.302	3.904	JJ.....	64,530	69,549	01/14/2019.	07/01/2028.
62854A AN 4	MYLAN NV.....				D	2	2FE	3,470,465	104.262	3,649,155	3,500,000	3,478,122		2,908		3.950	4.061	JD.....	6,144	138,250	04/27/2017.	06/15/2026.
65339K AT 7	NEXTERA ENERGY CAPITAL HOLDING.....					2	2FE	2,243,610	106.250	2,390,619	2,250,000	2,245,108		573		3.550	3.584	MN.....	13,313	79,875	04/25/2017.	05/01/2027.
709599 AX 2	PENSKE TRUCK LEASING COMPANY L.....					2	2FE	3,539,631	107.241	3,699,811	3,450,000	3,518,292		(8,320)		4.200	3.875	AO.....	36,225	144,900	04/27/2017.	04/01/2027.
743756 AC 2	PROVIDENCE ST JOSEPH HEALTH.....					4	1FE	973,390	106.462	1,064,624	1,000,000	973,716		326		3.744	3.903	AO.....	9,360	18,720	05/21/2019.	10/01/2047.
832248 AZ 1	SMITHFIELD FOODS INC.....					2	2FE	4,229,172	102.871	4,263,991	4,145,000	4,208,484		(7,964)		4.250	3.991	FA.....	73,401	176,163	04/12/2017.	02/01/2027.
83363R AA 5	SOC CONC AUT CENT SOC CONC AUTO CENTRAL.....				D	4	2FE	1,993,350	112.715	2,316,283	2,055,000	2,026,606		3,253		6.223	6.621	JD.....	5,684	127,883	03/08/2011.	12/15/2026.
87246Y AC 0	TIAA ASSET MANAGEMENT FINANCE.....						1FE	1,472,902	108.675	1,554,046	1,430,000	1,459,016		(5,391)		4.125	3.663	MN.....	9,831	58,988	05/11/2017.	11/01/2024.
882384 AB 6	TEXAS EASTERN TRNSMSN LP 4.125% 12/01/20.....					2	2FE	2,937,900	101.422	3,042,663	3,000,000	2,993,054		7,283		4.125	4.386	JD.....	10,313	123,750	02/01/2011.	12/01/2020.
94974B EV 8	WELLS FARGO & COMPANY.....						1FE	1,995,860	103.245	2,064,907	2,000,000	1,999,376		475		4.600	4.626	AO.....	23,000	92,000	03/22/2011.	04/01/2021.
98978V AB 9	ZOETIS INC 3.25% 2/1/2023.....					2	2FE	943,690	102.950	1,029,504	1,000,000	978,672		6,377		3.250	3.992	FA.....	13,542	32,500	12/11/2013.	02/01/2023.
G5264@ AA 9	KINGSPAN GROUP PLC KINGSPAN GROUP PLC 5.....				D	2		5,000,000	104.303	5,215,166	5,000,000	5,000,000				5.250	5.250	FA.....	102,813	262,500	08/10/2011.	08/10/2021.
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							72,495,032	XXX	77,388,745	72,299,000	72,538,728	0	(17,824)	0	XXX	XXX	XXX	765,049	3,038,461	XXX	XXX

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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F	o	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
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
89169E	AC	3	TOWD POINT MORTGAGE TRUST TPMT				1FM	5,981,719	100.660	6,039,574	6,000,000	5,981,876		157			2.992	3.048	MON	2,493	137,128	05/16/2019	02/25/2057
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							5,981,719	XXX	6,039,574	6,000,000	5,981,876	0	157	0	0	XXX	XXX	XXX	2,493	137,128	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
06650A	AE	7	BANK_17-BNK8				1FM	1,544,945	106.425	1,596,370	1,500,000	1,535,825	(4,301)				3.488	3.134	MON	4,360	52,320	10/27/2017	11/01/2050
17326F	AD	9	CITIGROUP COMMERCIAL MORTGAGE				1FM	5,149,703	106.348	5,317,410	5,000,000	5,119,258	(14,413)				3.471	3.119	MON	14,463	173,550	10/19/2017	10/01/2050
61767E	AE	4	MORGAN STANLEY BAML TRUST MSBA				1FM	514,980	106.560	532,800	500,000	511,850	(1,424)				3.536	3.183	MON	1,473	17,680	10/06/2017	11/01/2052
90276X	AV	7	UBS COMMERCIAL MORTGAGE TRUST				1FM	3,089,981	111.922	3,357,669	3,000,000	3,077,876	(8,468)				4.241	3.878	MON	10,603	127,233	06/28/2018	06/01/2051
90276X	AY	1	UBS COMMERCIAL MORTGAGE TRUST				1FM	4,634,990	110.370	4,966,655	4,500,000	4,616,619	(13,004)				4.492	4.132	MON	16,282	202,126	06/28/2018	06/01/2051
95000Y	AY	1	WELLS FARGO COMMERCIAL MORTGAG				1FM	3,089,877	106.857	3,205,723	3,000,000	3,070,834	(8,756)				3.581	3.224	MON	8,953	107,430	10/05/2017	10/01/2050
95001N	AY	4	WELLS FARGO COMMERCIAL MORTGAG				1FM	13,026,428	111.265	14,072,852	12,648,000	12,975,144	(35,536)				4.184	3.823	MON	44,099	529,192	06/28/2018	06/01/2051
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities							31,050,904	XXX	33,049,479	30,148,000	30,907,406	0	(85,902)	0	0	XXX	XXX	XXX	100,233	1,209,531	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
02007M	AE	0	ALLY AUTO RECEIVABLES TRUST AL				1FE	4,505,740	100.213	4,521,864	4,512,262	4,508,507	2,767				2.350	2.517	MON	4,713	61,856	05/20/2019	06/15/2022
38013T	AE	1	GM FINANCIAL AUTOMOBILE LEASIN				1FE	999,906	99.912	999,117	1,000,000	999,920	14				2.030	2.042	MON	620	7,105	08/06/2019	07/20/2023
44935R	AD	0	HALST_19-B				1FE	999,923	99.844	998,444	1,000,000	999,933	10				2.030	2.041	MON	846	6,879	08/06/2019	06/15/2023
56081#	BQ	2	MAJOR LEAGUE BASEBALL TRUST				1FE	400,000	104.887	419,546	400,000	400,000					3.200	3.200	JD	747	4,267	08/12/2019	12/10/2026
56081#	BR	0	MAJOR LEAGUE BASEBALL TRUST				1FE	400,000	106.019	424,074	400,000	400,000					3.410	3.410	JD	796	4,547	08/12/2019	12/10/2029
78449P	AD	1	SMB PRIVATE EDUCATION LOAN TRU				1FE	999,420	103.621	1,036,209	1,000,000	999,509	52				3.960	3.999	MON	1,760	39,600	03/14/2018	07/15/2042
92211M	AC	7	VANTAGE DATA CENTERS ISSUER LL				1FE	981,667	103.120	1,012,298	981,667	981,667					4.072	4.106	MON	1,777	39,973	02/09/2018	02/16/2043
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities							9,286,656	XXX	9,411,552	9,293,929	9,289,536	0	2,843	0	0	XXX	XXX	XXX	11,259	164,227	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)							118,814,311	XXX	125,889,350	117,740,929	118,717,546	0	(100,726)	0	0	XXX	XXX	XXX	879,034	4,549,347	XXX	XXX
Totals																							
7699999	Total - Issuer Obligations							259,966,491	XXX	271,332,730	249,639,000	255,348,396	0	(1,119,793)	0	0	XXX	XXX	XXX	2,802,256	10,149,198	XXX	XXX
7799999	Total - Residential Mortgage-Backed Securities							12,097,319	XXX	12,266,262	11,932,743	12,073,491	0	(14,240)	0	0	XXX	XXX	XXX	19,924	346,299	XXX	XXX
7899999	Total - Commercial Mortgage-Backed Securities							31,050,904	XXX	33,049,479	30,148,000	30,907,406	0	(85,902)	0	0	XXX	XXX	XXX	100,233	1,209,531	XXX	XXX
7999999	Total - Other Loan-Backed and Structured Securities							9,286,656	XXX	9,411,552	9,293,929	9,289,536	0	2,843	0	0	XXX	XXX	XXX	11,259	164,227	XXX	XXX
8399999	Grand Total - Bonds							312,401,370	XXX	326,060,023	301,013,672	307,618,829	0	(1,217,092)	0	0	XXX	XXX	XXX	2,933,672	11,869,255	XXX	XXX

E10.3

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

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

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government									
912828	YW	4		12/24/2019	HSBC SECURITIES		17,482,227	17,500,000	8,547
0599999	Total - Bonds - U.S. Government						17,482,227	17,500,000	8,547
Bonds - U.S. Special Revenue and Special Assessment									
47770V	AZ	3		02/14/2019	Various		7,073,770	6,500,000	39,277
64990G	JY	9		02/13/2019	GOLDMAN SACHS & COMPANY		3,500,000	3,500,000	
786134	RN	8		01/17/2019	BANK OF AMERICA N.A.		6,464,550	5,000,000	150,219
91412G	XE	0		01/16/2019	BARCLAYS CAPITAL INC		1,804,223	1,860,000	12,795
97658W	AA	8		12/10/2019	JP MORGAN SECURITIES LTD LDN		5,000,000	5,000,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						23,842,543	21,860,000	202,291
Bonds - Industrial and Miscellaneous									
02007M	AE	0		05/20/2019	BNP PARIBAS		6,191,039	6,200,000	2,833
054561	AJ	4		01/16/2019	Tax Free Exchange		2,495,654	2,500,000	25,979
110122	BG	2		11/20/2019	Tax Free Exchange		983,876	1,000,000	8,576
130789	Y#	1		06/11/2019	BANK OF AMERICA N.A.		1,000,000	1,000,000	
32055R	B#	3		07/23/2019	BANK OF AMERICA N.A.		1,000,000	1,000,000	
38013T	AE	1		08/06/2019	BANK OF AMERICA N.A.		999,906	1,000,000	
44935R	AD	0		08/06/2019	BANK OF AMERICA N.A.		999,923	1,000,000	
56081#	BQ	2		08/12/2019	BANK OF AMERICA N.A.		400,000	400,000	
56081#	BR	0		08/12/2019	BANK OF AMERICA N.A.		400,000	400,000	
58942H	AC	5		01/14/2019	RBC DOMINION SECURITIES INC		3,093,540	3,000,000	10,397
743756	AC	2		05/21/2019	BANK OF AMERICA N.A.		973,390	1,000,000	5,408
89169E	AC	3		05/16/2019	JP MORGAN SECURITIES LTD LDN		5,981,719	6,000,000	15,319
3899999	Total - Bonds - Industrial and Miscellaneous						24,519,047	24,500,000	68,512
8399997	Total - Bonds - Part 3						65,843,817	63,860,000	279,350
8399998	Total - Bonds - Summary Item from Part 5						8,750,634	8,750,000	4,746
8399999	Total - Bonds						74,594,451	72,610,000	284,096
9999999	Total - Bonds, Preferred and Common Stocks						74,594,451	XXX	284,096

E13

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	For 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	Contractual Maturity Date
Bonds - U.S. Government																				
36225B	QJ 0		12/01/2019	GINNIE MAE I GNMA I 7.000% 781357		7,550	7,550	7,382	7,468		82		82		7,550			0	278	10/15/2025
36225B	QN 1		12/01/2019	GINNIE MAE I GNMA I 7.500% 781361		9,715	9,715	9,332	9,533		183		183		9,715			0	360	12/15/2025
912828	G6 1		11/30/2019	UNITED STATES TREASURY		18,000,000	18,000,000	17,764,453	17,804,616		195,384		195,384		18,000,000			0	270,000	11/30/2019
912828	G9 5		12/31/2019	UNITED STATES TREASURY		2,400,000	2,400,000	2,395,880	2,399,150		850		850		2,400,000			0	39,000	12/31/2019
912828	TN 0		08/31/2019	UNITED STATES TREASURY		14,976,785	15,000,000	14,761,553	14,862,750		114,815		114,815		14,977,565		(780)	(780)	133,859	08/31/2019
0599999	Total - Bonds - U.S. Government					35,394,050	35,417,265	34,938,600	35,083,517	0	311,314	0	311,314	0	35,394,830	0	(780)	(780)	443,497	XXX
Bonds - U.S. States, Territories and Possessions																				
13063C	6Q 8		11/15/2019	CALIFORNIA STATE OF 5.000% 08/01/34	SUMPC P99 10141	1,202,720	1,000,000	1,131,840	1,109,631		(11,256)		(11,256)		1,098,375		104,345	104,345	64,444	08/01/2034
57582R	LJ 3		11/15/2019	COMMONWEALTH OF MASSACHUSETTS	SUMPC P99 10141	1,096,310	1,000,000	1,033,030	1,031,307		(6,821)		(6,821)		1,024,485		71,825	71,825	48,222	09/01/2042
93974C	LJ 7		08/01/2019	WASHINGTON STATE OF 5.000% 08/01/28	Redemption 100.0000	4,000,000	4,000,000	4,259,720	4,020,549		(20,549)		(20,549)		4,000,000			0	200,000	08/01/2028
1799999	Total - Bonds - U.S. States, Territories & Possessions					6,299,030	6,000,000	6,424,590	6,161,487	0	(38,626)	0	(38,626)	0	6,122,860	0	176,170	176,170	312,666	XXX
Bonds - U.S. Political Subdivisions of States																				
282726	DV 7		11/15/2019	EL CAMINO CA CMNTY CLG DIST	SUMPC P99 10141	3,658,350	5,000,000	2,183,050	2,746,722		100,193		100,193		2,846,915		811,435	811,435		08/01/2033
282726	DZ 8		11/15/2019	EL CAMINO CA CMNTY CLG DIST	SUMPC P99 10141	3,279,030	3,000,000	3,221,910	3,104,296		(24,072)		(24,072)		3,080,225		198,806	198,806	193,333	08/01/2037
2499999	Total - Bonds - U.S. Political Subdivisions of States					6,937,380	8,000,000	5,404,960	5,851,018	0	76,121	0	76,121	0	5,927,140	0	1,010,241	1,010,241	193,333	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
047870	NE 6		11/15/2019	ATLANTA GA WTR & WASTEWTR REV	SUMPC P99 10141	519,467	450,000	512,105	491,242		(5,159)		(5,159)		486,084		33,383	33,383	23,375	11/01/2040
114894	WJ 3		11/15/2019	BROWARD CNTY FLA ARPT SYS REV	SUMPC P99 10141	1,304,076	1,155,000	1,321,551	1,312,003		(47,749)		(47,749)		1,264,255		39,821	39,821	64,808	10/01/2045
167593	HY 1		11/15/2019	CHICAGO OHARE INTERNATIONAL AI	SUMPC P99 10141	3,218,700	3,000,000	3,318,480	3,122,760		(34,401)		(34,401)		3,088,359		130,341	130,341	205,833	01/01/2026
235036	XM 7		11/15/2019	DALLAS FORT WORTH TEX INTL ARP	SUMPC P99 10141	1,905,822	1,800,000	1,889,610	1,882,596		(52,667)		(52,667)		1,829,929		75,893	75,893	93,500	11/01/2042
235036	XY 1		11/15/2019	DALLAS FORT WORTH TEX INTL ARP	SUMPC P99 10141	827,696	800,000	855,240	813,964		(6,505)		(6,505)		807,459		20,237	20,237	41,556	11/01/2035
25477G	BQ 7		11/15/2019	DISTRICT COLUMBIA INCOME TAX R	SUMPC P99 10141	2,005,960	2,000,000	2,106,560	2,012,930		(12,306)		(12,306)		2,000,624		5,336	5,336	100,333	12/01/2029
254839	P4 9		11/15/2019	DISTRICT COLUMBIA REV - GEORGE	SUMPC P99 10141	14,724,640	14,000,000	8,264,550	13,966,356		11,787		11,787		13,978,144		746,496	746,496	785,556	04/01/2040
254845	HP 8		11/15/2019	DISTRICT OF COLUMBIA WTR&SWR A	SUMPC P99 10141	2,192,060	2,000,000	2,220,780	2,088,763		(19,533)		(19,533)		2,069,229		122,831	122,831	112,222	10/01/2037
29270C	ZN 8		11/15/2019	ENERGY NORTHWEST 5.000% 07/01/32	SUMPC P99 10141	1,232,649	1,075,000	1,228,252	1,164,496		(13,144)		(13,144)		1,151,352		81,296	81,296	73,757	07/01/2032
3140Q8	AH 8		12/01/2019	FEDERAL NATIONAL MORTGAGE ASSO	Various	729,605	729,605	752,405	751,135		(21,531)		(21,531)		729,605			0	15,952	12/01/2047
426063	JU 8		09/09/2019	HENRICO CNTY VA INDL DEV AUTH Henrico Co	Various	450,000	450,000	464,625	457,545		(7,545)		(7,545)		450,000			0	20,298	08/23/2027
44244C	GY 7		11/15/2019	HOUSTON TEX UTIL SYS REV	SUMPC P99 10141	1,109,270	1,000,000	1,061,620	1,047,396		(4,655)		(4,655)		1,042,741		66,529	66,529	60,000	11/15/2037
452252	LX 5		11/15/2019	ILLINOIS ST TOLL HWY AUTH	SUMPC P99 10141	2,891,800	2,500,000	2,936,735	2,908,297		(103,798)		(103,798)		2,804,499		87,301	87,301	171,528	01/01/2041
454795	FH 3		05/21/2019	INDIANA HEALTH & EDL FAC FING	BANK OF AMERICA N.A.	1,143,870	1,000,000	1,159,010	1,151,798		(28,740)		(28,740)		1,123,058		20,812	20,812	26,111	11/15/2046
544435	U9 9		11/15/2019	LOS ANGELES CALIF DEPT ARPTS A	SUMPC P99 10141	2,041,140	2,000,000	2,067,720	2,011,770		(7,383)		(7,383)		2,004,388		36,752	36,752	157,500	05/15/2033
592041	RR 0		10/01/2019	METROPOLITAN GOVT NASHVILLE & Met Gov't	Call 100.0000	2,500,000	2,500,000	2,570,275	2,506,320		(6,320)		(6,320)		2,500,000			0	137,500	10/01/2034
59259N	6R 9		11/15/2019	METROPOLITAN TRANS AUTH N Y	SUMPC P99 10141	2,429,820	2,000,000	2,304,260	2,256,062		(23,508)		(23,508)		2,232,554		197,266	197,266	150,000	11/15/2034
59333P	R7 5		11/15/2019	MIAMI DADE CNTY FL AVIATION RE	SUMPC P99 10141	1,142,180	1,000,000	1,067,620	1,061,063		(18,847)		(18,847)		1,042,216		99,964	99,964	56,111	10/01/2038
59447P	7Z 8		11/15/2019	MICHIGAN STATE FINANCE AUTHORI	SUMPC P99 10141	215,878	200,000	219,892	217,805		(10,277)		(10,277)		207,528		8,350	8,350	9,556	12/01/2038
63968A	S8 9		11/15/2019	NEBRASKA PUBLIC POWER DISTRICT	SUMPC P99 10141	1,152,160	1,000,000	1,149,610	1,142,754		(38,139)		(38,139)		1,104,615		47,545	47,545	68,611	01/01/2046
645790	FL 5		11/15/2019	NEW JERSEY HEALTH CARE FACS FI	SUMPC P99 10141	1,109,950	1,000,000	1,050,710	1,040,709		(4,230)		(4,230)		1,036,479		73,471	73,471	54,889	07/01/2032
645790	FP 6		11/15/2019	NEW JERSEY HEALTH CARE FACS FI	SUMPC P99 10141	1,098,480	1,000,000	1,038,160	1,030,669		(3,170)		(3,170)		1,027,499		70,981	70,981	54,889	07/01/2035
645790	FR 2		11/15/2019	NEW JERSEY HEALTH CARE FACS FI	SUMPC P99 10141	2,340,280	2,000,000	2,277,500	2,260,774		(61,304)		(61,304)		2,199,470		140,810	140,810	137,222	07/01/2043
649876	RV 3		04/01/2019	NEW YORK ST LOC GOVT ASSISTANC	Redemption 100.0000	1,570,000	1,570,000	1,460,445	1,559,614		10,386		10,386		1,570,000			0	39,250	04/01/2021
649902	SR 5		03/15/2019	NEW YORK ST DORM AUTH ST PERSO	Call 100.0000	4,250,000	4,250,000	4,573,425	4,259,281		(9,281)		(9,281)		4,250,000			0	122,188	03/15/2036

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		For rei gn	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
64990C	EJ	6		11/15/2019	SUMPC P99 10141		2,768,725	2,500,000	2,742,725	2,723,013		(55,231)		(55,231)		2,667,782		100,943	100,943	137,222	07/01/2039
795576	FS	1		11/15/2019	SUMPC P99 10141		298,045	250,000	281,633	276,764		(2,397)		(2,397)		274,367		23,678	23,678	17,153	07/01/2033
795576	FU	6		11/15/2019	SUMPC P99 10141		593,355	500,000	560,960	551,598		(4,612)		(4,612)		546,986		46,369	46,369	34,306	07/01/2035
795576	FW	2		11/15/2019	SUMPC P99 10141		590,060	500,000	557,295	548,526		(4,324)		(4,324)		544,202		45,858	45,858	34,306	07/01/2037
795576	GN	1		11/15/2019	SUMPC P99 10141		602,650	500,000	573,550	562,123		(5,612)		(5,612)		556,512		46,138	46,138	34,306	07/01/2035
796253	S8	6		02/01/2019	Maturity		4,000,000	4,000,000	4,105,280	4,001,113		(1,113)		(1,113)		4,000,000		0	0	105,000	02/01/2027
79642B	7N	7		11/15/2019	SUMPC P99 10141		562,945	500,000	517,375	514,674		(1,329)		(1,329)		513,345		49,600	49,600	30,000	05/15/2034
79642B	7P	2		11/15/2019	SUMPC P99 10141		604,345	500,000	573,635	562,094		(5,690)		(5,690)		556,405		47,940	47,940	37,500	05/15/2035
812728	TY	9		11/15/2019	SUMPC P99 10141		549,535	500,000	519,420	515,516		(1,937)		(1,937)		513,579		35,956	35,956	20,778	05/01/2034
880461	FX	1		12/01/2019	Call 100.0000		205,000	205,000	205,000	205,000				0		205,000		0	0	7,509	01/01/2038
91523N	RL	2		11/15/2019	SUMPC P99 10141		1,199,510	1,000,000	1,212,530	1,203,300		(48,351)		(48,351)		1,154,949		44,561	44,561	50,167	12/01/2046
917393	BN	9		11/15/2019	SUMPC P99 10141		1,849,558	1,750,000	1,900,675	1,893,339		(52,929)		(52,929)		1,840,409		9,148	9,148	105,000	05/15/2047
958697	JS	4		11/15/2019	SUMPC P99 10141		2,297,400	2,000,000	2,197,080	2,112,958		(18,316)		(18,316)		2,094,643		202,757	202,757	137,222	01/01/2046
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						70,226,631	65,184,605	63,818,298	68,188,120	0	(719,860)	0	(719,860)	0	67,468,266	0	2,758,363	2,758,363	3,533,014	XXX
Bonds - Industrial and Miscellaneous																					
000000	00	0		12/31/2019	Various									0				0	25		01/26/2020
02007M	AE	0		12/15/2019	Paydown		1,687,738	1,687,738	1,685,299	1,685,299		2,439		2,439		1,687,738		0	0	17,746	06/15/2022
054561	AG	0		01/16/2019	Tax Free Exchange		2,495,654	2,500,000	2,495,375	2,495,638		16		16		2,495,654		0	0	25,979	04/20/2028
151020	AH	7		11/20/2019	Tax Free Exchange		983,876	1,000,000	954,160	979,005		4,871		4,871		983,876		0	0	42,076	08/15/2022
34354P	AD	7		09/23/2019	MESIROW FINANCIAL		639,468	620,000	613,217	616,344		504		504		616,848		22,620	22,620	21,356	11/15/2023
42217K	AW	6		09/07/2019	Call 107.1783		3,215,349	3,000,000	2,980,170	2,993,183		1,445		1,445		2,994,628		5,372	5,372	395,599	01/15/2022
83363R	AA	5		12/15/2019	Various		225,000	225,000	218,250	221,535		3,465		3,465		225,000		0	0	10,501	12/15/2026
92211M	AC	7		12/15/2019	Paydown		10,000	10,000	10,000	10,000				0		10,000		0	0	221	02/16/2043
958254	AE	4		09/27/2019	JP MORGAN SECURITIES LTD LDN		537,934	555,000	549,150	550,194		499		499		550,693		(12,759)	(12,759)	18,269	06/01/2025
3899999	Total - Bonds - Industrial and Miscellaneous						9,795,019	9,597,738	9,505,621	9,551,198	0	13,239	0	13,239	0	9,564,437	0	15,233	15,233	531,772	XXX
8399997	Total - Bonds - Part 4						128,652,110	124,199,608	120,092,069	124,835,340	0	(357,812)	0	(357,812)	0	124,477,533	0	3,959,227	3,959,227	5,014,282	XXX
8399998	Total - Bonds - Summary Item from Part 5						8,767,008	8,750,000	8,750,634			(2,245)		(2,245)		8,748,390		18,619	18,619	107,337	XXX
8399999	Total - Bonds						137,419,118	132,949,608	128,842,703	124,835,340	0	(360,057)	0	(360,057)	0	133,225,923	0	3,977,846	3,977,846	5,121,619	XXX
9999999	Total - Bonds, Preferred and Common Stocks						137,419,118	XXX	128,842,703	124,835,340	0	(360,057)	0	(360,057)	0	133,225,923	0	3,977,846	3,977,846	5,121,619	XXX

E14.1

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	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
14315N AH 3	CARMAX AUTO OWNER TRUST CARMX_		05/20/2019	Various.....	11/15/2019	Various.....	5,000,000	5,021,289	5,017,762	5,008,645		(12,645)		(12,645)			9,118	9,118	71,574	2,936
89238K AD 4	TOYOTA AUTO RECEIVABLES OWNER		05/22/2019	Various.....	11/15/2019	Various.....	3,750,000	3,729,345	3,749,246	3,739,745		10,400		10,400			9,501	9,501	35,763	1,810
3899999.	Total - Bonds - Industrial and Miscellaneous.....						8,750,000	8,750,634	8,767,008	8,748,390	0	(2,245)	0	(2,245)	0	0	18,619	18,619	107,337	4,746
8399998.	Total - Bonds.....						8,750,000	8,750,634	8,767,008	8,748,390	0	(2,245)	0	(2,245)	0	0	18,619	18,619	107,337	4,746
9999999.	Total - Bonds, Preferred and Common Stocks.....						8,750,634	8,767,008	8,748,390		0	(2,245)	0	(2,245)	0	0	18,619	18,619	107,337	4,746

Sch. D - Pt. 6 - Sn. 1

NONE

Sch. D - Pt. 6 - Sn. 2

NONE

Sch. DA - Pt. 1

NONE

Sch. DB - Pt. A - Sn. 1

NONE

Sch. DB - Pt. A - Sn. 2

NONE

Sch. DB - Pt. B - Sn. 1

NONE

Sch. DB - Pt. B - Sn. 2

NONE

Sch. DB - Pt. D - Sn. 1

NONE

Sch. DB - Pt. D - Sn. 2

NONE

Sch. DB - Pt. E

NONE

Sch. DL - Pt. 1

NONE

Sch. DL - Pt. 2

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
JP Morgan Chase.....	New York, New York.....				367,818	XXX
Union Bank of California - 1/26/2020.....	Sacramento, California.....	.05			100,000	XXX
Union Bank of California - 2/25/2020.....	Sacramento, California.....	.05			150,000	XXX
Union Bank of California - 2/26/2020.....	Sacramento, California.....	.05			180,000	XXX
Union Bank of California - 6/29/2020.....	Sacramento, California.....	.05			150,000	XXX
0199999. Total - Open Depositories.....		XXX	0	0	947,818	XXX
0399999. Total Cash on Deposit.....		XXX	0	0	947,818	XXX
0599999. Total Cash.....		XXX	0	0	947,818	XXX

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

1. January.....	1,315,604	4. April.....	530,222	7. July.....	1,170,438	10. October.....	778,185
2. February.....	314,004	5. May.....	1,171,963	8. August.....	286,592	11. November.....	39,963
3. March.....	459,647	6. June.....	557,138	9. September.....	399,452	12. December.....	367,818

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
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY		12/03/2019		01/28/2020	3,495,954		4,186
	UNITED STATES TREASURY		12/31/2019		02/25/2020	2,993,310		124
0199999	U.S. Government Bonds - Issuer Obligations					6,489,264	.0	4,310
0599999	Total - U.S. Government Bonds					6,489,264	.0	4,310
Total Bonds								
7699999	Subtotals - Issuer Obligations					6,489,264	.0	4,310
8399999	Subtotals - Bonds					6,489,264	.0	4,310
8899999	Total - Cash Equivalents					6,489,264	.0	4,310

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	B...	AR VSD BY INS CODE SECTION 23-63-206.....			222,615	226,529
5. California.....CA	O...	BANK OF CALIFORNIA CD.....	580,000	580,000		
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE	B...	DE RSD FOR WC TITLE 18 CH 5 SECT 513.....			99,381	101,129
9. District of Columbia.....DC						
10. Florida.....FL	B...	FL RSD BY INS CODE SECTION 624.411.....			387,588	394,403
11. Georgia.....GA	B...	GA RSD Section 33-3-9.....			49,691	50,564
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	B...	MA RSD WC GEN LAWS CH 152 SECT 61-62.....			99,381	101,129
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV	B...	NV RSD TITLE 57 CH 682B.010 -.020.....			198,763	202,258
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM						
33. New York.....NY						
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B...	FOR THE BENEFIT OF ALL POLICYHOLDERS.....	3,604,819	3,656,690		
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	4,184,819	4,236,690	1,057,419	1,076,012

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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