



ANNUAL STATEMENT

For the Year Ended December 31, 2020
of the Condition and Affairs of the

Metropolitan Group Property and Casualty Insurance Company

NAIC Group Code..... 241, 241 (Current Period) (Prior Period) NAIC Company Code..... 34339 Employer's ID Number..... 13-2915260

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

Incorporated/Organized..... December 10, 1976 Commenced Business..... December 1, 1977

Statutory Home Office 700 Quaker Lane .. Warwick .. RI .. US .. 02886-6669
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 700 Quaker Lane .. Warwick .. RI .. US .. 02886-6669 401-827-2400
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address PO Box 350, 700 Quaker Lane .. Warwick .. RI .. US .. 02887-0350
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 700 Quaker Lane .. Warwick .. RI .. US .. 02886-6669 800-638-4208
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.metlife.com

Statutory Statement Contact Kevin Paul Swift 800-638-4208
(Name) (Area Code) (Telephone Number) (Extension)
kswift@metlife.com 401-827-2315
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Darla Ann Finchum	President	2. Maura Catherine Travers	Assistant General Counsel and Secretary
3. Michael John Bednarick	Vice President and Chief Financial Officer	4. Charles Patrick Connery	Treasurer

OTHER

Zulfi Shafaat Ahmed	Senior Vice President and Chief Information Security Officer	Robert Edward Bean	Vice President
Rachel Irene Downing	Vice President	Paul Edward Gavin	Senior Vice President
Lorene Elsie Guardado	Vice President	Lise Ann Hasegawa	Vice President
Michelle Lee Kolodziejczak	Vice President	Richard Paul Lonardo	Vice President
Aaron Matthew McClain	Vice President	Albert Montoya	Vice President and Investment Officer
Robert Francis Nostramo	Vice President and General Counsel	Stephen Charles Radis	Vice President and Investment Officer
Kevin Stanley Redgate	Senior Vice President and Senior Investment Officer	Christopher Timothy Rhodes	Senior Vice President
Charles Sheridan Scully #	Executive Vice President and Executive Investment Officer	James Sheridan Stevens	Vice President and Investment Officer
Richard Andrew Stevens	Vice President and Controller	Calvin Tyrone Strong	Vice President
Ellen Marie Tierney	Vice President		

DIRECTORS OR TRUSTEES

Michael John Bednarick	Darla Ann Finchum	Paul Edward Gavin
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State of..... Rhode Island
County of..... Kent

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.

Darla Finchum

SignNow e-signature ID: c963024203...
02/01/2021 18:59:10 UTC

Darla Ann Finchum
President

Maura Travers

SignNow e-signature ID: 83261720ac...
02/01/2021 17:57:52 UTC

Maura Catherine Travers
Assistant General Counsel and Secretary

Michael Bednarick

SignNow e-signature ID: 7880167a9d...
02/12/2021 18:18:32 UTC

Michael John Bednarick
Vice President and Chief Financial Officer

* Subscribed and sworn to before me
This _____ day of _____ 2021

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

* Due to the coronavirus pandemic health crisis, we are submitting unnotarized electronic signatures. Notarized signatures, including original wet-ink signatures in states where required, will be submitted as soon as reasonably practicable after the pandemic has subsided and our corporate offices have reopened.

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.....	36,872,186	13.4	36,872,186		36,872,186	13.4
1.02 All Other Governments.....		0.0			0	0.0
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.....	122,433,024	44.4	122,433,024		122,433,024	44.4
1.06 Industrial and Miscellaneous.....	110,199,817	39.9	110,199,817		110,199,817	39.9
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.....	269,510,027	97.7	269,510,027	0	269,510,027	97.7
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 Valuation Allowance.....		0.0			0	0.0
4.06 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).....	2,379,210	0.9	2,379,210		2,379,210	0.9
6.02 Cash Equivalents (Schedule E, Part 2).....	3,999,880	1.4	3,999,880		3,999,880	1.4
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	6,379,090	2.3	6,379,090	0	6,379,090	2.3
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.....	38	0.0	38		38	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.....	275,889,155	100.0	275,889,155	0	275,889,155	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.....		307,618,826
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		48,734,691
3.	Accrual of discount.....		83,060
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(19,152)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		(19,152)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		2,972,357
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		88,774,924
7.	Deduct amortization of premium.....		1,104,837
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.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		269,510,021
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		269,510,021

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.....	36,872,186	36,961,697	36,866,051	36,865,969
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	36,872,186	36,961,697	36,866,051	36,865,969
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	5,018	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.....	122,433,024	134,984,234	126,280,506	118,549,516
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	90,952,080	101,266,670	91,195,828	90,192,000
	9. Canada.....	3,770,496	4,280,081	3,782,895	3,750,000
	10. Other Countries.....	15,477,241	16,902,617	15,426,334	15,536,025
	11. Totals.....	110,199,817	122,449,368	110,405,057	109,478,025
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	269,510,027	294,400,317	273,556,796	264,898,510
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.....	269,510,027	294,400,317	273,556,796	

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.....	4,007,953	36,864,112				XXX	40,872,065	14.9	40,797,182	13.0	40,872,065	
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.....	4,007,953	36,864,112	0	0	0	XXX	40,872,065	14.9	40,797,182	13.0	40,872,065	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0	1,999,150	0.6		
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	1,999,150	0.6	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						XXX	0	0.0		0.0		
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	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		5,000				XXX	5,000	0.0	5,000	0.0	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	5,000	0.0	5,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	10,486,069	33,077,910	9,372,399	31,118,623	16,430,026	XXX	100,485,027	36.7	128,441,342	40.9	100,485,027	
5.2 NAIC 2.....	1,500,000	2,799,490	5,428,539	10,046,315	2,173,653	XXX	21,947,997	8.0	24,147,873	7.7	21,947,997	
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.....	11,986,069	35,877,400	14,800,938	41,164,938	18,603,679	XXX	122,433,024	44.8	152,589,215	48.6	122,433,024	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.....	269,535	11,408,296	41,267,759	235,402	2,572,833	.XXX	55,753,825	20.4	66,709,584	21.2	30,959,597	24,794,228
6.2 NAIC 2.....	8,322,013	7,697,507	34,261,143	2,900,000		.XXX	53,180,663	19.4	52,007,962	16.6	24,294,507	28,886,156
6.3 NAIC 3.....			469,225	796,104		.XXX	1,265,329	0.5		0.0	1,265,329	
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.....	8,591,548	19,105,803	75,998,127	3,931,506	2,572,833	.XXX	110,199,817	40.3	118,717,546	37.8	56,519,433	53,680,384
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	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).....14,763,557	.....81,355,318	.....50,640,158	.....31,354,025	.....19,002,859	.....0	.....197,115,917	.....72.1	.....XXX	.....XXX	.....172,321,689	.....24,794,228
11.2 NAIC 2.....	(d).....9,822,013	.....10,496,997	.....39,689,682	.....12,946,315	.....2,173,653	.....0	.....75,128,660	.....27.5	.....XXX	.....XXX	.....46,242,504	.....28,886,156
11.3 NAIC 3.....	(d).....0	.....0	.....469,225	.....796,104	.....0	.....0	.....1,265,329	.....0.5	.....XXX	.....XXX	.....1,265,329	.....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.....	.....24,585,570	.....91,852,315	.....90,799,065	.....45,096,444	.....21,176,512	.....0	(b).....273,509,906	.....100.0	.....XXX	.....XXX	.....219,829,522	.....53,680,384
11.8 Line 11.7 as a % of Col. 7.....	.....9.0	.....33.6	.....33.2	.....16.5	.....7.7	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....80.4	.....19.6
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....21,884,830	.....91,492,524	.....64,491,647	.....31,096,813	.....28,986,444	.....0	.....XXX	.....XXX	.....237,952,258	.....75.8	.....217,745,724	.....20,206,534
12.2 NAIC 2.....	.....3,214,945	.....18,050,233	.....38,534,425	.....12,390,846	.....3,965,386	.....0	.....XXX	.....XXX	.....76,155,835	.....24.2	.....46,443,495	.....29,712,340
12.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
12.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
12.7 Totals.....	.....25,099,775	.....109,542,757	.....103,026,072	.....43,487,659	.....32,951,830	.....0	.....XXX	.....XXX	(b).....314,108,093	.....100.0	.....264,189,219	.....49,918,874
12.8 Line 12.7 as a % of Col. 9.....	.....8.0	.....34.9	.....32.8	.....13.8	.....10.5	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....84.1	.....15.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....14,494,022	.....70,937,269	.....37,533,514	.....31,354,025	.....18,002,859	.....0	.....172,321,689	.....63.0	.....217,745,724	.....69.3	.....172,321,689	.....XXX
13.2 NAIC 2.....	.....4,599,748	.....8,282,186	.....21,140,602	.....10,046,315	.....2,173,653	.....0	.....46,242,504	.....16.9	.....46,443,495	.....14.8	.....46,242,504	.....XXX
13.3 NAIC 3.....	.....0	.....0	.....469,225	.....796,104	.....0	.....0	.....1,265,329	.....0.5	.....0	.....0.0	.....1,265,329	.....XXX
13.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.7 Totals.....	.....19,093,770	.....79,219,455	.....59,143,341	.....42,196,444	.....20,176,512	.....0	.....219,829,522	.....80.4	.....264,189,219	.....84.1	.....219,829,522	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....8.7	.....36.0	.....26.9	.....19.2	.....9.2	.....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.....	.....7.0	.....29.0	.....21.6	.....15.4	.....7.4	.....0.0	.....80.4	.....XXX	.....XXX	.....XXX	.....80.4	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....269,535	.....10,418,049	.....13,106,644	.....2,900,000	.....1,000,000	.....0	.....24,794,228	.....9.1	.....20,206,534	.....6.4	.....XXX	.....24,794,228
14.2 NAIC 2.....	.....5,222,265	.....2,214,811	.....18,549,080	.....2,900,000	.....0	.....0	.....28,886,156	.....10.6	.....29,712,340	.....9.5	.....XXX	.....28,886,156
14.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.7 Totals.....	.....5,491,800	.....12,632,860	.....31,655,724	.....2,900,000	.....1,000,000	.....0	.....53,680,384	.....19.6	.....49,918,874	.....15.9	.....XXX	.....53,680,384
14.8 Line 14.7 as a % of Col. 7.....	.....10.2	.....23.5	.....59.0	.....5.4	.....1.9	.....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.....2.04.611.61.10.40.019.6XXXXXXXXXXXX19.6

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(a) Includes \$.....25,730,384 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 \$.....3,999,879; 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.....	3,999,879	36,846,614				.XXX	40,846,493	14.9	40,757,383	13.0	40,846,493	
1.02 Residential Mortgage-Backed Securities.....	8,074	17,498				.XXX	25,572	0.0	39,799	0.0	25,572	
1.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
1.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
1.05 Totals.....	4,007,953	36,864,112	0	0	0	.XXX	40,872,065	14.9	40,797,182	13.0	40,872,065	0
2. All Other Governments												
2.01 Issuer Obligations.....						.XXX	0	0.0	1,999,150	0.6		
2.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0		
2.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0		
2.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0		
2.05 Totals.....	0	0	0	0	0	.XXX	0	0.0	1,999,150	0.6	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....						.XXX	0	0.0		0.0		
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	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....		5,000				.XXX	5,000	0.0	5,000	0.0	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	5,000	0.0	5,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	11,020,130	33,346,487	13,531,306	40,577,544	18,549,421	.XXX	117,024,888	42.8	146,537,399	46.7	117,024,888	
5.02 Residential Mortgage-Backed Securities.....	965,939	2,530,913	1,269,632	587,394	54,258	.XXX	5,408,136	2.0	6,051,816	1.9	5,408,136	
5.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
5.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
5.05 Totals.....	11,986,069	35,877,400	14,800,938	41,164,938	18,603,679	.XXX	122,433,024	44.8	152,589,215	48.6	122,433,024	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	8,322,013	16,141,420	45,115,636	2,900,000	2,572,833	.XXX	75,051,902	27.4	72,538,728	23.1	33,362,080	41,689,822
6.02 Residential Mortgage-Backed Securities.....		752,607	5,983,958			.XXX	6,736,565	2.5	5,981,876	1.9		6,736,565
6.03 Commercial Mortgage-Backed Securities.....			22,125,847	1,031,506		.XXX	23,157,353	8.5	30,907,406	9.8	23,157,353	
6.04 Other Loan-Backed and Structured Securities.....	269,535	2,211,776	2,772,686			.XXX	5,253,997	1.9	9,289,536	3.0		5,253,997
6.05 Totals.....	8,591,548	19,105,803	75,998,127	3,931,506	2,572,833	.XXX	110,199,817	40.3	118,717,546	37.8	56,519,433	53,680,384
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.....	23,342,022	86,339,521	58,646,942	43,477,544	21,122,254	XXX	232,928,283	85.2	XXX	XXX	191,238,461	41,689,822
11.02 Residential Mortgage-Backed Securities.....	974,013	3,301,018	7,253,590	587,394	54,258	XXX	12,170,273	4.4	XXX	XXX	5,433,708	6,736,565
11.03 Commercial Mortgage-Backed Securities.....	0	0	22,125,847	1,031,506	0	XXX	23,157,353	8.5	XXX	XXX	23,157,353	0
11.04 Other Loan-Backed and Structured Securities.....	269,535	2,211,776	2,772,686	0	0	XXX	5,253,997	1.9	XXX	XXX	0	5,253,997
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.....	24,585,570	91,852,315	90,799,065	45,096,444	21,176,512	0	273,509,906	100.0	XXX	XXX	219,829,522	53,680,384
11.09 Line 11.08 as a % of Col. 7.....	9.0	33.6	33.2	16.5	7.7	0.0	100.0	XXX	XXX	XXX	80.4	19.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	20,226,185	103,669,976	62,763,946	42,409,165	32,768,388	XXX	XXX	XXX	261,837,660	83.4	221,681,771	40,155,889
12.02 Residential Mortgage-Backed Securities.....	832,906	2,423,438	7,555,631	1,078,074	183,442	XXX	XXX	XXX	12,073,491	3.8	6,091,615	5,981,876
12.03 Commercial Mortgage-Backed Securities.....	0	0	30,906,986	420	0	XXX	XXX	XXX	30,907,406	9.8	30,907,406	0
12.04 Other Loan-Backed and Structured Securities.....	4,040,684	3,449,343	1,799,509	0	0	XXX	XXX	XXX	9,289,536	3.0	5,508,427	3,781,109
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.....	25,099,775	109,542,757	103,026,072	43,487,659	32,951,830	0	XXX	XXX	314,108,093	100.0	264,189,219	49,918,874
12.09 Line 12.08 as a % of Col. 9.....	8.0	34.9	32.8	13.8	10.5	0.0	XXX	XXX	100.0	XXX	84.1	15.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	18,119,757	76,671,044	35,747,862	40,577,544	20,122,254	XXX	191,238,461	69.9	221,681,771	70.6	191,238,461	XXX
13.02 Residential Mortgage-Backed Securities.....	974,013	2,548,411	1,269,632	587,394	54,258	XXX	5,433,708	2.0	6,091,615	1.9	5,433,708	XXX
13.03 Commercial Mortgage-Backed Securities.....	0	0	22,125,847	1,031,506	0	XXX	23,157,353	8.5	30,907,406	9.8	23,157,353	XXX
13.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	5,508,427	1.8	0	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	19,093,770	79,219,455	59,143,341	42,196,444	20,176,512	0	219,829,522	80.4	264,189,219	84.1	219,829,522	XXX
13.09 Line 13.08 as a % of Col. 7.....	8.7	36.0	26.9	19.2	9.2	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.....	7.0	29.0	21.6	15.4	7.4	0.0	80.4	XXX	XXX	XXX	80.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	5,222,265	9,668,477	22,899,080	2,900,000	1,000,000	XXX	41,689,822	15.2	40,155,889	12.8	XXX	41,689,822
14.02 Residential Mortgage-Backed Securities.....	0	752,607	5,983,958	0	0	XXX	6,736,565	2.5	5,981,876	1.9	XXX	6,736,565
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.....	269,535	2,211,776	2,772,686	0	0	XXX	5,253,997	1.9	3,781,109	1.2	XXX	5,253,997
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.....	5,491,800	12,632,860	31,655,724	2,900,000	1,000,000	0	53,680,384	19.6	49,918,874	15.9	XXX	53,680,384
14.09 Line 14.08 as a % of Col. 7.....	10.2	23.5	59.0	5.4	1.9	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.....	2.0	4.6	11.6	1.1	0.4	0.0	19.6	XXX	XXX	XXX	XXX	19.6

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

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	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	6,489,265	6,489,265		
2. Cost of cash equivalents acquired.....	74,977,635	74,977,635		
3. Accrual of discount.....	28,764	28,764		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	703	703		
6. Deduct consideration received on disposals.....	77,496,487	77,496,487		
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).....	3,999,880	3,999,880	0	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	3,999,880	3,999,880	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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																								
912828	M8	0	UNITED STATES TREASURY.....	M...			1.A.....	2,966,608	103.582	3,107,461	3,000,000	2,986,593		6,764			2.000	2.240	MN.....	5,110	60,000	12/26/2017.	11/30/2022.	
912828	YW	4	UNITED STATES TREASURY.....	SD..			1.A.....	1,906,916	102.922	1,893,763	1,840,000	1,890,942		(15,974)			1.625	0.206	JD.....	1,314	29,900	05/19/2020.	12/15/2022.	
912828	ZW	3	UNITED STATES TREASURY.....				1.A.....	21,980,278	99.746	21,944,141	22,000,000	21,981,958		1,680			0.250	0.268	JD.....		27,500	07/28/2020.	06/30/2025.	
91282C	BA	8	UNITED STATES TREASURY.....				1.A.....	9,987,109	99.883	9,988,281	10,000,000	9,987,121		12			0.125	0.169	JD.....	549		12/29/2020.	12/15/2023.	
0199999	U.S. Government - Issuer Obligations.....							36,840,911	XXX	36,933,646	36,840,000	36,846,614		0	(7,518)	0	XXX	XXX	XXX	6,973	117,400	XXX	XXX	
U.S. Government - Residential Mortgage-Backed Securities																								
36225B	QJ	0	GINNIE MAE I GNMA I 7.000% 781357.....				1.A.....	11,185	106.670	12,203	11,440	11,315		9			7.000	7.578	MON..	67	801	11/19/2001.	10/15/2025.	
36225B	QN	1	GINNIE MAE I GNMA I 7.500% 781361.....				1.A.....	13,955	109.078	15,848	14,529	14,257		18			7.500	8.534	MON..	91	1,090	11/19/2001.	12/15/2025.	
0299999	U.S. Government - Residential Mortgage-Backed Securities.....							25,140	XXX	28,051	25,969	25,572		0	27	0	XXX	XXX	XXX	158	1,891	XXX	XXX	
0599999	Total - U.S. Government.....							36,866,051	XXX	36,961,697	36,865,969	36,872,186		0	(7,491)	0	XXX	XXX	XXX	7,131	119,291	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
64966L	QC	8	NEW YORK N.Y.....				1.C FE.....	5,182	100.360	5,018	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	5,018	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	5,018	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	SUMMARY ADJUSTMENT.....				2.B Z.....														(67,047)		12/31/2020.	12/31/2022.
114894	SJ	8	BROWARD CNTY FLA ARPT SYS REV BROWARD CO.....				1.E FE.....	2,524,568	108.181	2,461,118	2,275,000	2,325,416		(27,379)			5.000	3.680	AO.....	28,438	113,750	09/20/2012.	10/01/2029.	
114894	SK	5	BROWARD CNTY FLA ARPT SYS REV BROWARD CO.....				1.E FE.....	2,763,200	108.181	2,704,525	2,500,000	2,553,270		(28,909)			5.000	3.730	AO.....	31,250	125,000	09/20/2012.	10/01/2030.	
114894	SL	3	BROWARD CNTY FLA ARPT SYS REV BROWARD CO.....				1.E FE.....	1,698,081	108.181	1,665,987	1,540,000	1,572,031		(17,376)			5.000	3.760	AO.....	19,250	77,000	09/20/2012.	10/01/2031.	
114894	SN	9	BROWARD CNTY FLA ARPT SYS REV.....				1.E FE.....	1,745,625	108.181	1,893,168	1,750,000	1,748,281		1,892			5.000	5.031	AO.....	21,875	87,500	07/16/2013.	10/01/2037.	
13053C	AD	4	CALIF PCFA - PG&E.....				2.F FE.....	3,500,000	114.403	4,004,105	3,500,000	3,500,000					4.750	4.750	MN.....	27,708	166,250	12/15/2016.	11/01/2046.	
155498	BU	1	CENTRAL TEX REGL MOBILITY AUTH.....				2.A FE.....	1,637,745	100.000	1,500,000	1,500,000	1,500,000		(23,230)			6.000	4.400	JJ.....	45,000	90,000	04/15/2014.	01/01/2041.	
155498	ES	3	CENTRAL TEX REGL MOBILITY AUTH.....				2.A FE.....	1,757,760	116.315	1,744,725	1,500,000	1,643,260		(26,403)			5.000	2.930	JJ.....	37,500	75,000	05/13/2016.	01/01/2040.	
167593	MP	4	CHICAGO ILL O HARE INTL ARPT.....				1.F FE.....	2,593,175	108.482	2,712,050	2,500,000	2,523,595		(10,988)			5.000	4.502	JJ.....	62,500	125,000	10/11/2013.	01/01/2026.	
167736	B8	9	CHICAGO IL WATER SYSTEM.....				1.G FE.....	956,127	114.329	1,017,528	890,000	919,899		(7,061)			5.000	4.045	MN.....	7,417	44,500	05/19/2015.	11/01/2029.	
167736	C7	0	CHICAGO IL WATER SYSTEM.....				1.G FE.....	1,036,540	111.637	1,116,370	1,000,000	1,016,530		(4,037)			5.000	4.520	MN.....	8,333	50,000	05/18/2015.	11/01/2044.	
167736	SJ	7	CHICAGO IL WATER SYSTEM CHICAGO ILL WTR.....				2.B FE.....	8,277,500	125.101	8,757,070	7,000,000	7,697,879		(97,599)			5.750	3.934	MN.....	67,083	402,500	04/30/2014.	11/01/2030.	
373539	K8	7	GEORGIA ST HSG & FIN AUTH GEORGIA HOUSIN.....				1.A FE.....	500,000	103.183	515,915	500,000	500,000					3.850	3.849	JD.....	1,604	19,250	02/21/2013.	12/01/2041.	
38611T	AB	3	GRAND PARKWAY TRANSPORTATION C.....				1.E FE.....	2,075,201	114.380	2,116,030	1,850,000	1,929,883		(27,019)			5.500	3.830	AO.....	25,438	101,750	02/10/2015.	04/01/2053.	
38611T	DL	8	GRAND PARKWAY TRANSPORTATION C.....				1.C FE.....	777,060	104.581	1,045,810	1,000,000	779,467		2,407			3.236	4.576	AO.....	8,090	19,236	03/19/2020.	10/01/2052.	
426063	JU	8	HENRICO CNTY VA INDL DEV AUTH Henrico Co.....				1.F FE.....	6,453,125	120.130	7,508,125	6,250,000	6,347,952		(105,173)			5.929	5.710	JD.....	22,335	455,541	02/12/2009.	08/23/2027.	
47770V	AZ	3	JOBSOHIO BEVERAGE SYSTEM.....				1.D FE.....	7,073,770	128.169	8,330,985	6,500,000	7,007,272		(36,656)			4.532	3.676	JJ.....	147,290	294,580	02/14/2019.	01/01/2035.	
478271	JV	2	JOHNSON CITY TENN HEALTH & EDL.....				2.F FE.....	1,033,910	104.465	1,044,650	1,000,000	1,006,640		(3,842)			5.000	4.571	FA.....	18,889	50,000	08/24/2012.	08/15/2042.	
57583U	CL	0	MASSACHUSETTS ST DEV FIN AGY.....				1.D FE.....	2,564,550	101.232	2,530,800	2,500,000	2,502,071		(8,074)			5.250	4.911	AO.....	32,813	131,250	08/02/2011.	04/01/2037.	
57587A	LB	2	MASSACHUSETTS ST HSG FIN AGY.....				1.C FE.....	3,000,000	107.163	3,214,890	3,000,000	3,000,000					4.000	3.999	JD.....	10,000	120,000	12/11/2015.	12/01/2045.	
57587A	MA	3	MASSACHUSETTS ST HSG FIN AGY.....				1.C FE.....	2,000,000	107.365	2,147,300	2,000,000	2,000,000					3.900	3.899	JD.....	6,500	78,000	12/11/2015.	12/01/2040.	
57587A	RK	6	MASSACHUSETTS ST HSG FIN AGY.....				1.C FE.....	3,000,000	105.220	3,156,600	3,000,000	3,000,000					3.400	3.400	JD.....	8,500	102,000	07/22/2016.	12/01/2046.	
575896	JX	4	MASSACHUSETTS PORT AUTHORITY.....				1.C FE.....	1,107,370	106.853	1,068,530	1,000,000	1,018,826		(11,934)			5.000	3.700	JJ.....	25,000	50,000	07/11/2012.	07/01/2030.	
575896	JZ	9	MASSACHUSETTS PORT AUTHORITY.....				1.C FE.....	1,622,110	106.853	1,581,424	1,480,000	1,505,041		(15,848)			5.000	3.831	JJ.....	37,000	74,000	07/11/2012.	07/01/2032.	

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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 ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive 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
096630	AE	8	BOARDWALK PIPELINES LP.....	.....	.....2	2.C FE.....	1,469,107	118.272	1,561,195	1,320,000	1,414,431	.....	(15,932)	.....	5.950	4.387	JD.....	6,545	78,540	05/11/2017.	06/01/2026.
110122	CW	6	BRISTOL-MYERS SQUIBB CO.....	.....	.....	1.F FE.....	987,609	104.767	1,047,667	1,000,000	990,247	.....	2,638	.....	3.250	3.875	FA.....	12,278	16,250	07/17/2020.	08/15/2022.
12636Y	AA	0	CRH AMERICA FINANCE INC.....	.....	.....2	2.A FE.....	1,578,409	111.420	1,771,585	1,590,000	1,582,178	.....	1,080	.....	3.400	3.487	MN.....	7,809	54,060	05/02/2017.	05/09/2027.
130789	Y#	1	CALIFORNIA WATER SERVICE CO.....	.....	.....	1.D.....	1,000,000	137.104	1,371,042	1,000,000	1,000,000	.....	.....	.....	4.170	4.170	JD.....	2,317	41,700	06/11/2019.	06/11/2059.
14040H	BN	4	CAPITAL ONE FINANCIAL CORPORAT.....	.....	.....2	2.B FE.....	1,570,437	114.122	1,820,246	1,595,000	1,578,501	.....	2,310	.....	3.750	3.940	MS.....	18,608	59,813	05/09/2017.	03/09/2027.
14456#	AA	4	CARRIX INC.....	.....	.....	2.B PL.....	800,000	121.669	973,352	800,000	800,000	.....	.....	.....	4.960	4.960	JJ.....	16,533	39,680	07/19/2017.	07/31/2027.
14456#	AB	2	CARRIX INC.....	.....	.....	2.B PL.....	2,500,000	125.724	3,143,107	2,500,000	2,500,000	.....	.....	.....	5.060	5.060	JJ.....	52,708	126,500	07/19/2017.	07/31/2029.
14456#	AC	0	CARRIX INC.....	.....	.....	2.B PL.....	1,500,000	129.134	1,937,005	1,500,000	1,500,000	.....	.....	.....	5.210	5.210	JJ.....	32,563	78,150	07/19/2017.	07/31/2032.
16829@	AC	7	CHICK-FIL-A INC.....	.....	.....	2.A IF.....	300,000	103.509	310,527	300,000	300,000	.....	.....	.....	1.720	1.720	AO.....	889	.....	10/29/2020.	10/29/2026.
16829@	AD	5	CHICK-FIL-A INC.....	.....	.....	2.A IF.....	1,100,000	103.460	1,138,058	1,100,000	1,100,000	.....	.....	.....	1.820	1.820	AO.....	3,448	.....	10/29/2020.	10/29/2027.
219350	AC	9	CORNING INC CORNING INC 8.875% 08/15/202.....	.....	.....	2.A FE.....	1,097,800	104.620	1,150,816	1,100,000	1,099,875	.....	187	.....	8.875	8.894	FA.....	36,881	97,625	08/08/1991.	08/15/2021.
224399	AR	6	CRANE CO.....	.....	.....	2.B FE.....	1,502,890	109.597	1,643,950	1,500,000	1,499,974	.....	8	.....	4.450	4.403	JD.....	2,967	66,750	12/10/2013.	12/15/2023.
30284@	AP	7	FNBM LLC.....	.....	.....	1.F PL.....	7,000,000	105.347	7,374,264	7,000,000	7,000,000	.....	.....	.....	4.180	4.155	MON.....	24,383	297,477	06/20/2017.	06/20/2022.
311900	C@	1	FASTENAL CO.....	.....	.....	1.G.....	2,600,000	104.017	2,704,435	2,600,000	2,600,000	.....	.....	.....	2.130	2.136	JAJO.....	10,922	19,145	06/24/2020.	06/24/2026.
32055R	B#	3	FIRST INDUSTRIAL LP.....	.....	.....	2.B FE.....	1,000,000	114.462	1,144,623	1,000,000	1,000,000	.....	.....	.....	3.970	3.970	JJ.....	17,424	39,700	07/23/2019.	07/23/2029.
37045X	BW	5	GENERAL MOTORS FINANCIAL CO IN.....	.....	.....2	2.C FE.....	2,994,900	108.921	3,267,635	3,000,000	2,997,434	.....	717	.....	3.950	3.978	AO.....	25,675	118,500	04/10/2017.	04/13/2024.
374297	B*	9	GETTY REALTY CORP.....	.....	.....	2.C FE.....	1,100,000	119.867	1,318,534	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	1.E FE.....	604,908	135.833	733,497	540,000	598,654	.....	(1,780)	.....	4.800	4.023	AO.....	6,480	25,920	04/11/2017.	10/01/2041.
48667Q	AN	5	KAZMUNAYGAS NATIONAL CO JSC.....	.....	.....D	2.C FE.....	1,980,400	116.000	2,320,000	2,000,000	1,986,583	.....	1,777	.....	4.750	4.875	AO.....	18,736	95,000	04/11/2017.	04/19/2027.
50247W	AB	3	LYB INTERNATIONAL FINANCE II B.....	.....	.....D	2.C FE.....	745,275	111.509	836,315	750,000	746,871	.....	446	.....	3.500	3.576	MS.....	8,677	26,250	04/18/2017.	03/02/2027.
56501R	AE	6	MANULIFE FINANCIAL CORP.....	.....	.....A	2.A FE.....	2,282,895	109.341	2,460,163	2,250,000	2,270,496	.....	(2,941)	.....	4.061	3.880	FA.....	32,234	91,373	04/25/2017.	02/24/2032.
58942H	AC	5	MERCY HEALTH FKA SISTERS OF ME.....	.....	.....	1.E FE.....	3,093,540	114.572	3,437,152	3,000,000	3,077,011	.....	(8,656)	.....	4.302	3.904	JJ.....	64,530	129,060	01/14/2019.	07/01/2028.
62854A	AN	4	MYLAN NV.....	.....	.....D	2.C FE.....	3,470,465	114.436	4,005,266	3,500,000	3,481,143	.....	3,021	.....	3.950	4.061	JD.....	6,144	138,250	04/27/2017.	06/15/2026.
65339K	AT	7	NEXTERA ENERGY CAPITAL HOLDING.....	.....	.....2	2.A FE.....	2,243,610	113.860	2,561,848	2,250,000	2,245,701	.....	594	.....	3.550	3.584	MN.....	13,313	79,875	04/25/2017.	05/01/2027.
709599	AX	2	PENSKE TRUCK LEASING COMPANY L.....	.....	.....2	2.B FE.....	3,539,631	115.049	3,969,202	3,450,000	3,509,648	.....	(8,645)	.....	4.200	3.875	AO.....	36,225	144,900	04/27/2017.	04/01/2027.
743756	AC	2	PROVIDENCE ST JOSEPH HEALTH.....	.....	.....	1.D FE.....	973,390	118.192	1,181,922	1,000,000	974,179	.....	463	.....	3.744	3.903	AO.....	9,360	37,440	05/21/2019.	10/01/2047.
806407	E#	5	HENRY SCHEIN INC.....	.....	.....	1.G.....	1,750,000	106.592	1,865,352	1,750,000	1,750,000	.....	.....	.....	2.350	2.350	MS.....	13,594	.....	09/02/2020.	09/02/2030.
832248	AZ	1	SMITHFIELD FOODS INC.....	.....	.....2	2.C FE.....	4,229,172	111.087	4,604,541	4,145,000	4,200,230	.....	(8,254)	.....	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	2.A FE.....	1,775,100	115.960	2,122,068	1,830,000	1,807,752	.....	3,037	.....	6.223	6.621	JD.....	4,745	113,881	03/08/2011.	12/15/2026.
87246Y	AC	0	TIAA ASSET MANAGEMENT FINANCE.....	.....	.....	1.F FE.....	1,472,902	112.704	1,611,668	1,430,000	1,453,431	.....	(5,585)	.....	4.125	3.663	MN.....	9,831	58,988	05/11/2017.	11/01/2024.
94974B	EV	8	WELLS FARGO & COMPANY.....	.....	.....	2.A FE.....	1,995,860	101.056	2,021,124	2,000,000	1,999,873	.....	497	.....	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	2.B FE.....	943,690	105.189	1,051,887	1,000,000	985,288	.....	6,616	.....	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.B.....	5,000,000	102.731	5,136,536	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.....						75,092,615	XXX	83,946,095	74,824,000	75,051,902	(24,956)	XXX	XXX	XXX	780,849	3,051,160	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
74331C	AC	2	PROGRESS RESIDENTIAL TRUST PRO.....	.....	.....4	1.F FE.....	749,985	101.282	759,616	750,000	752,607	.....	2,622	.....	2.183	2.639	MON.....	637	11,461	03/04/2020.	04/17/2037.
89169E	AC	3	TOWD POINT MORTGAGE TRUST TPMT.....	.....	.....4	1.A FM.....	5,981,719	100.114	6,006,839	6,000,000	5,983,958	.....	2,082	.....	1.348	1.388	MON.....	674	112,506	05/16/2019.	02/25/2057.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						6,731,704	XXX	6,766,455	6,750,000	6,736,565	0	XXX	XXX	XXX	1,311	123,967	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
17328R	BC	2	CITIGROUP COMMERCIAL MORTGAGE.....	.....	.....4	1.A FM.....	772,439	106.508	798,812	750,000	770,953	.....	(1,486)	.....	3.101	2.822	MON.....	1,938	19,688	02/13/2020.	01/01/2053.

E10.2

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, NAIC Designation Modifier and SVO 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	
17328R	BD	0	CITIGROUP COMMERCIAL MORTGAGE.....	.....	.....4	3.B FM.....	.....1,287,430	.....101.226	.....1,265,329	.....1,250,000	.....1,265,329	.....(19,152)	.....(2,949)	.....	.....	.....3.454	.....3.226	MON..	.....3,598	.....37,021	02/13/2020.	01/01/2053.
61767E	AE	4	MORGAN STANLEY BAML TRUST MSBA.....	.....	.....4	1.A FM.....	.....514,980	.....113.533	.....567,666	.....500,000	.....510,303	.....	.....(1,548)	.....	.....	.....3.536	.....3.182	MON..	.....1,473	.....17,680	10/06/2017.	11/01/2052.
90276X	AV	7	UBS COMMERCIAL MORTGAGE TRUST.....	.....	.....4	1.A FM.....	.....3,089,981	.....117.614	.....3,528,434	.....3,000,000	.....3,068,753	.....	.....(9,123)	.....	.....	.....4.241	.....3.879	MON..	.....10,603	.....127,220	06/28/2018.	06/01/2051.
90276X	AY	1	UBS COMMERCIAL MORTGAGE TRUST.....	.....	.....4	1.A FM.....	.....4,634,990	.....115.805	.....5,211,232	.....4,500,000	.....4,604,820	.....	.....(11,799)	.....	.....	.....4.492	.....4.142	MON..	.....16,844	.....202,106	06/28/2018.	06/01/2051.
95001N	AY	4	WELLS FARGO COMMERCIAL MORTGAG.....	.....	.....4	1.A FM.....	.....13,026,428	.....117.840	.....14,904,464	.....12,648,000	.....12,937,195	.....	.....(37,948)	.....	.....	.....4.184	.....3.824	MON..	.....44,099	.....529,192	06/28/2018.	06/01/2051.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....					23,326,248	XXX26,275,93722,648,00023,157,353(19,152)(64,853)00	XXX	XXX	XXX78,555932,907	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
37959P	AC	1	GLOBAL SC FINANCE SRL SEACO_20.....	.....	C.....4	1.F FE.....	.....2,455,094	.....101.075	.....2,482,432	.....2,456,025	.....2,454,892	.....	.....(202)	.....	.....	.....2.260	.....2.280	MON..	.....2,159	.....8,943	09/23/2020.	11/19/2040.
56081#	BQ	2	MAJOR LEAGUE BASEBALL TRUST.....	.....	.....	1.F FE.....	.....400,000	.....111.529	.....446,116	.....400,000	.....400,000	.....	.....	.....	.....	.....3.200	.....3.200	JD.....	.....747	.....12,800	08/12/2019.	12/10/2026.
56081#	BR	0	MAJOR LEAGUE BASEBALL TRUST.....	.....	.....	1.F FE.....	.....400,000	.....114.129	.....456,515	.....400,000	.....400,000	.....	.....	.....	.....	.....3.410	.....3.410	JD.....	.....796	.....13,640	08/12/2019.	12/10/2029.
74331C	AD	0	PROGRESS RESIDENTIAL TRUST PRO.....	.....	.....4	2.B FE.....	.....999,976	.....100.456	.....1,004,561	.....1,000,000	.....999,765	.....	.....(212)	.....	.....	.....2.383	.....2.373	MON..	.....1,986	.....16,681	03/04/2020.	04/01/2037.
78449P	AD	1	SMB PRIVATE EDUCATION LOAN TRU.....	.....	.....4	1.F FE.....	.....999,420	.....107.126	.....1,071,257	.....1,000,000	.....999,340	.....	.....(169)	.....	.....	.....3.960	.....4.000	MON..	.....1,760	.....39,600	03/14/2018.	07/15/2042.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					5,254,490	XXX5,460,8815,256,0255,253,9970(583)00	XXX	XXX	XXX7,44891,664	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					110,405,057	XXX122,449,368109,478,025110,199,817(19,152)(85,688)00	XXX	XXX	XXX868,1634,199,698	XXX	XXX
Totals																							
7699999.	Total - Issuer Obligations.....					232,779,860	XXX250,144,305224,949,000228,928,4040(813,119)00	XXX	XXX	XXX2,442,4618,744,842	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....					12,196,198	XXX12,519,19412,045,48512,170,2730(8,340)00	XXX	XXX	XXX16,453303,357	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....					23,326,248	XXX26,275,93722,648,00023,157,353(19,152)(64,853)00	XXX	XXX	XXX78,555932,907	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....					5,254,490	XXX5,460,8815,256,0255,253,9970(583)00	XXX	XXX	XXX7,44891,664	XXX	XXX
8399999.	Grand Total - Bonds.....					273,556,796	XXX294,400,317264,898,510269,510,027(19,152)(886,895)00	XXX	XXX	XXX2,544,91710,072,770	XXX	XXX

E10.3

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A .....87,777,301	1B .....13,678,587	1C .....18,720,152	1D .....17,483,522	1E .....15,889,309	1F .....28,846,616	1G .....10,720,551
2A .....20,959,575	2B .....32,545,975	2C .....21,623,110				
3A .....0	3B .....1,265,329	3C .....0				
4A .....0	4B .....0	4C .....0				
5A .....0	5B .....0	5C .....0				
6 .....0						

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		05/19/2020	JP MORGAN SECURITIES LTD LDN		1,906,916	1,840,000	12,826
912828	ZW	3		07/28/2020	Citibank - Russia		21,980,278	22,000,000	4,334
91282C	BA	8		12/29/2020	CREDIT AGRICOLE - LONDON		9,987,109	10,000,000	515
0599999	Total - Bonds - U.S. Government						33,874,303	33,840,000	17,675
Bonds - U.S. Special Revenue and Special Assessment									
3133KH	LL	8		01/29/2020	CITIGROUP GLOBAL MARKETS INC/		1,036,836	1,000,000	2,417
38611T	DL	8		03/19/2020	MORGAN STANLEY & CO		777,060	1,000,000	2,337
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						1,813,896	2,000,000	4,754
Bonds - Industrial and Miscellaneous									
110122	CW	6		07/17/2020	Tax Free Exchange		987,609	1,000,000	13,722
16829@	AC	7		10/29/2020	WELLS FARGO & CO		300,000	300,000	
16829@	AD	5		10/29/2020	WELLS FARGO & CO		1,100,000	1,100,000	
17328R	BC	2		02/13/2020	CITIGROUP GLOBAL MARKETS INC/		772,439	750,000	1,641
17328R	BD	0		02/13/2020	CITIGROUP GLOBAL MARKETS INC/		1,287,430	1,250,000	3,085
311900	C@	1		06/24/2020	DIRECT		2,600,000	2,600,000	
37959P	AC	1		09/23/2020	DEUTSCHE BANK SECURITIES INC		2,499,053	2,500,000	
74331C	AC	2		03/04/2020	BARCLAYS CAPITAL INC		749,985	750,000	
74331C	AD	0		03/04/2020	BARCLAYS CAPITAL INC		999,976	1,000,000	
806407	E#	5		09/02/2020	DIRECT		1,750,000	1,750,000	
3899999	Total - Bonds - Industrial and Miscellaneous						13,046,492	13,000,000	18,448
8399997	Total - Bonds - Part 3						48,734,691	48,840,000	40,877
8399999	Total - Bonds						48,734,691	48,840,000	40,877
9999999	Total - Bonds, Preferred and Common Stocks						48,734,691	XXX	40,877

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	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36225B QJ 0	GINNIE MAE I GNMA I 7.00% 781357		12/01/2020	Various		7,156	7,156	6,997	7,072		84		84		7,156			0	266	10/15/2025
36225B QN 1	GINNIE MAE I GNMA I 7.50% 781361		12/01/2020	Various		7,327	7,327	7,038	7,181		146		146		7,327			0	297	12/15/2025
912810 EF 1	UNITED STATES TREASURY T 8 3/4 05/15/20		05/15/2020	Maturity		1,840,000	1,840,000	2,504,916	1,865,643		(25,643)		(25,643)		1,840,000			0	80,500	05/15/2020
912828 2Y 5	UNITED STATES TREASURY		05/15/2020	Various		3,239,760	3,000,000	2,991,921	2,994,374		426		426		2,994,801		244,959	244,959	40,236	09/30/2024
912828 M8 0	UNITED STATES TREASURY		05/22/2020	Various		9,409,318	9,000,000	8,906,152	8,945,949		7,119		7,119		8,953,067		456,251	456,251	86,557	11/30/2022
912828 YW 4	UNITED STATES TREASURY		05/15/2020	JP MORGAN SECURITIES LTD LDN		18,153,481	17,500,000	17,482,227	17,482,324		2,233		2,233		17,484,556		668,924	668,924	120,432	12/15/2022
0599999	Total - Bonds - U.S. Government					32,657,042	31,354,483	31,899,251	31,302,543	0	(15,635)	0	(15,635)	0	31,286,907	0	1,370,134	1,370,134	328,288	XXX
Bonds - All Other Government																				
642866 DF 1	NEW BRUNSWICK PROVINCE OF	A	05/15/2020	Maturity		2,000,000	2,000,000	1,977,000	1,999,150		850		850		2,000,000			0	97,500	05/15/2020
1099999	Total - Bonds - All Other Government					2,000,000	2,000,000	1,977,000	1,999,150	0	850	0	850	0	2,000,000	0		0	97,500	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
13078H AP 7	CALIFORNIA STATEWIDE CMNTYS DE CA Statew		09/17/2020	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	188,000	09/01/2029
17131H CQ 9	CHULA VISTA CALIF CHULA VISTA CA INDUSTR		12/18/2020	Call 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	25,944	05/01/2039
3133KH LL 8	FEDERAL HOME LOAN MORTGAGE COR		12/01/2020	Various		75,419	75,419	78,197	78,197		(2,778)		(2,778)		75,419			0	1,472	02/01/2050
3140Q8 AH 8	FEDERAL NATIONAL MORTGAGE ASSO		12/01/2020	Various		1,547,356	1,547,356	1,595,711	1,589,248		(41,892)		(41,892)		1,547,356			0	33,732	12/01/2047
426063 JU 8	HENRICO CNTY VA INDL DEV AUTH Henrico Co		08/24/2020	Various		550,000	550,000	567,875	567,875		(8,881)		(8,881)		558,994		(8,994)	(8,994)	27,324	08/23/2027
544435 4M 9	LOS ANGELES CALIF DEPT ARPTS A		04/22/2020	JP MORGAN SECURITIES LTD LDN		2,174,640	2,000,000	2,309,220	2,193,908		(10,461)		(10,461)		2,183,447		(8,807)	(8,807)	44,167	05/15/2045
544445 AW 9	LOS ANGELES CALIF DEPT ARPTS A		04/22/2020	JP MORGAN SECURITIES LTD LDN		1,107,270	1,000,000	1,181,400	1,121,941		(5,486)		(5,486)		1,116,455		(9,185)	(9,185)	22,083	05/15/2042
592098 N2 9	MET GOVT NASHVILLE & DAVIDSON MET GOVT O		04/22/2020	MORGAN STANLEY & CO		2,190,100	2,000,000	2,264,180	2,101,307		(8,607)		(8,607)		2,092,700		97,400	97,400	81,389	07/01/2040
592646 X9 9	METROPOLITAN WASHINGTON D C AR		10/01/2020	Call 100.0000		5,000,000	5,000,000	5,136,800	5,012,655		(12,655)		(12,655)		5,000,000			0	250,000	10/01/2026
59447P 7S 4	MICHIGAN STATE FINANCE AUTHORI		04/16/2020	BARCLAYS CAPITAL INC		215,926	200,000	221,382	207,681		(923)		(923)		206,757		9,169	9,169	3,861	12/01/2034
649876 RV 3	NEW YORK ST LOC GOVT ASSISTANC		04/01/2020	Redemption 100.0000		1,650,000	1,650,000	1,534,863	1,643,333		6,667		6,667		1,650,000			0	41,250	04/01/2021
64990E CL 9	NEW YORK ST DORM AUTH ST PERSO NY STATE		04/22/2020	CITIGROUP GLOBAL MARKETS INC/		5,404,100	5,000,000	5,794,850	5,251,650		(25,481)		(25,481)		5,226,169		177,931	177,931	89,583	12/15/2029
71883M JF 2	PHOENIX SKY HARBOR INTL ARPT PHOENIX CIV		04/22/2020	JP MORGAN SECURITIES LTD LDN		1,833,263	1,700,000	1,947,792	1,793,581		(7,966)		(7,966)		1,785,615		47,648	47,648	69,181	07/01/2032
880461 FX 1	TENNESSEE HSG DEV AGY 4.050% 01/01/38		11/01/2020	Call 100.0000		115,000	115,000	115,000	115,000				0		115,000			0	4,725	01/01/2038
97658W AA 8	WISCONSIN ALUMNI RESEARCH FOUN		04/16/2020	JP MORGAN SECURITIES LTD LDN		5,222,050	5,000,000	5,000,000	5,000,000				0		5,000,000		222,050	222,050	60,885	10/01/2049
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					31,585,124	30,337,775	32,247,270	31,176,376	0	(118,463)	0	(118,463)	0	31,057,912	0	527,212	527,212	943,596	XXX
Bonds - Industrial and Miscellaneous																				
02007M AE 0	ALLY AUTO RECEIVABLES TRUST AL		07/24/2020	Various		4,526,871	4,512,262	4,505,740	4,508,507		2,729		2,729		4,511,236		15,635	15,635	49,204	06/15/2022
06650A AE 7	BANK BANK_17-BNK8 3.488% 11/01/50		07/24/2020	BREAN CAPITAL LLC		1,698,105	1,500,000	1,544,945	1,535,825		(2,568)		(2,568)		1,533,258		164,848	164,848	34,444	11/01/2050
110122 BG 2	BRISTOL-MYERS SQUIBB CO		07/17/2020	Tax Free Exchange		987,609	1,000,000	983,876	984,533		3,076		3,076		987,609			0	29,972	08/15/2022
17326F AD 9	CITIGROUP COMMERCIAL MORTGAGE		07/24/2020	WELLS FARGO & CO		5,637,109	5,000,000	5,149,703	5,119,258		(8,474)		(8,474)		5,110,784		526,325	526,325	114,254	10/01/2050
37959P AC 1	GLOBAL SC FINANCE SRL SEACO_20	C	12/17/2020	Paydown		43,975	43,975	43,959	43,959		17		17		43,975			0	121	11/19/2040
38013T AE 1	GM FINANCIAL AUTOMOBILE LEASIN		07/24/2020	TD SECURITIES USA LLC		1,019,375	1,000,000	999,906	999,920		20		20		999,940		19,435	19,435	12,293	07/20/2023
44935R AD 0	HALST_19-B 2.030% 06/15/23		07/24/2020	RBC DOMINION SECURITIES INC		1,020,938	1,000,000	999,923	999,933		14		14		999,947		20,990	20,990	12,575	06/15/2023
83363R AA 5	SOC CONC AUT CENT SOC CONC AUTO CENTRAL	D	12/15/2020	Various		225,000	225,000	218,250	221,891		3,109		3,109		225,000			0	10,501	12/15/2026

E14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
882384 AB 6	TEXAS EASTERN TRNSMSN LP 4.125% 12/01/20	..	10/01/2020.	Call 100.0000.....	.....	.....3,000,000	.....3,000,000	.....2,937,900	.....2,993,054	.....	.....5,669	.....	.....5,669	.....	.....2,998,723	.....	.....1,277	.....1,277	.....103,125	12/01/2020.
92211M AC 7	VANTAGE DATA CENTERS ISSUER LL.....	..	10/15/2020.	Paydown.....	.....	.....981,667	.....981,667	.....981,667	.....981,667	.....	.....	.....	.....0	.....	.....981,667	.....	.....	.....0	.....77,286	02/16/2043.
95000Y AY 1	WELLS FARGO COMMERCIAL MORTGAG.....	..	07/24/2020.	WELLS FARGO & CO.....	.....	.....3,392,109	.....3,000,000	.....3,089,877	.....3,070,834	.....	.....(5,226)	.....	.....(5,226)	.....	.....3,065,608	.....	.....326,501	.....326,501	.....70,725	10/01/2050.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					.....22,532,758	.....21,262,904	.....21,455,746	.....21,459,381	.....0	.....(1,634)	.....0	.....(1,634)	.....0	.....21,457,747	.....0	.....1,075,011	.....1,075,011	.....514,500	XXX
8399997.	Total - Bonds - Part 4.....					.....88,774,924	.....84,955,162	.....87,579,267	.....85,937,450	.....0	.....(134,882)	.....0	.....(134,882)	.....0	.....85,802,566	.....0	.....2,972,357	.....2,972,357	.....1,883,884	XXX
8399999.	Total - Bonds.....					.....88,774,924	.....84,955,162	.....87,579,267	.....85,937,450	.....0	.....(134,882)	.....0	.....(134,882)	.....0	.....85,802,566	.....0	.....2,972,357	.....2,972,357	.....1,883,884	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....88,774,924	XXX	.....87,579,267	.....85,937,450	.....0	.....(134,882)	.....0	.....(134,882)	.....0	.....85,802,566	.....0	.....2,972,357	.....2,972,357	.....1,883,884	XXX

Sch. D - Pt. 5

NONE

Sch. D - Pt. 6 - Sn. 1

NONE

Sch. D - Pt. 6 - Sn. 2

NONE

Sch. DA - Pt. 1

NONE

Sch. DB - Pt. A - Sn. 1

NONE

Sch. DB - Pt. A - Sn. 2

NONE

Sch. DB - Pt. B - Sn. 1

NONE

Sch. DB - Pt. B - Sn. 2

NONE

Sch. DB - Pt. D - Sn. 1

NONE

Sch. DB - Pt. D - Sn. 2

NONE

Sch. DB - Pt. E

NONE

Sch. DL - Pt. 1

NONE

Sch. DL - Pt. 2

NONE

SCHEDULE E - PART 1 - CASH

1 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						
JPMorgan Chase Bank, NA..... New York, NY.....					1,799,210	XXX
Union Bank of California - 1/22/2021..... Sacramento, California.....		0.10		22	100,000	XXX
Union Bank of California - 2/19/2021..... Sacramento, California.....		0.10		27	150,000	XXX
Union Bank of California - 2/20/2021..... Sacramento, California.....		0.10		32	180,000	XXX
Union Bank of California - 6/28/2021..... Sacramento, California.....		0.10		1	150,000	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	82	2,379,210	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	82	2,379,210	XXX
0599999. Total Cash.....	XXX	XXX	0	82	2,379,210	XXX

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

1. January.....	685,424	4. April.....	1,170,767	7. July.....	4,053,317	10. October.....	1,096,950
2. February.....	115,280	5. May.....	4,196,259	8. August.....	5,608,955	11. November.....	2,219,256
3. March.....	3,758,651	6. June.....	9,364,706	9. September.....	1,977,666	12. December.....	1,799,211

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY.....		12/02/2020.....		01/14/2021.....	3,999,880		.392
0199999	U.S. Government Bonds - Issuer Obligations.....					3,999,880	.0	.392
0599999	Total - U.S. Government Bonds.....					3,999,880	.0	.392
Total Bonds								
7699999	Subtotals - Issuer Obligations.....					3,999,880	.0	.392
8399999	Subtotals - Bonds.....					3,999,880	.0	.392
8899999	Total - Cash Equivalents.....					3,999,880	.0	.392

Select Insert, Group to create the data entry space for this page. Select Insert, Record to add more records for each group.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A .....3,999,880	1B .....0	1C .....0	1D .....0
1E .....0	1F .....0	1G .....0	
2A .....0	2B .....0	2C .....0	
3A .....0	3B .....0	3C .....0	
4A .....0	4B .....0	4C .....0	
5A .....0	5B .....0	5C .....0	
6 .....0			

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			222,999	232,024
5. California.....CA	O...	BANK OF CALIFORNIA CD	580,000	579,841		
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE	B...	DE RSD FOR WC TITLE 18 CH 5 SECT 513			99,553	103,582
9. District of Columbia.....DC						
10. Florida.....FL	B...	FL RSD BY INS CODE SECTION 624.411			388,257	403,970
11. Georgia.....GA	B...	GA RSD Section 33-3-9			49,777	51,791
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			99,553	103,582
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			199,106	207,164
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	3,633,121	3,706,448		
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	4,213,121	4,286,289	1,059,245	1,102,113

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