



# ANNUAL STATEMENT

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

## APPALACHIAN INSURANCE COMPANY

NAIC Group Code.....	0065, 0065 (Current Period) (Prior Period)	NAIC Company Code.....	10316	Employer's ID Number.....	05-0284861
Organized under the Laws of RI		State of Domicile or Port of Entry	RI	Country of Domicile	US
Incorporated/Organized.....	April 14, 1941	Commenced Business.....	January 1, 1942		
Statutory Home Office	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>				
Main Administrative Office	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>			401-275-3000 <i>(Area Code) (Telephone Number)</i>	
Mail Address	P.O. Box 7500 .. Johnston .. RI .. US .. 02919-0750 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>				
Primary Location of Books and Records	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>			401-275-3000 <i>(Area Code) (Telephone Number)</i>	
Internet Web Site Address	www.fmglobal.com				
Statutory Statement Contact	Michael Gariglio <i>(Name)</i> michael.gariglio@fmglobal.com <i>(E-Mail Address)</i>			401-415-1892 <i>(Area Code) (Telephone Number) (Extension)</i> 401-946-8306 <i>(Fax Number)</i>	

### OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson	Chairman & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Rachel Cope #	Vice President & Controller	4. Denise Anastasia Hebert	Vice President & Treasurer

  

OTHER	
Bret Nils Ahnell	Executive Vice President
Malcolm Craig Roberts	Executive Vice President
Deanna Ruth Fidler	Senior Vice President
Kevin Scott Ingram	Executive Vice President
Sanjay Chawla	Senior Vice President

### DIRECTORS OR TRUSTEES

Frank Thomas Connor	Daniel Lee Knotts	Thomas Alan Lawson	John Anderson Luke Jr
Gracia Catherine Martore	Christine Mary McCarthy	Stuart Blain Parker	Israel Ruiz
Michel Giannuzzi	Glenn Rodney Landau	David Thomas Walton	

State of..... Rhode Island  
County of..... Providence

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

_____ (Signature) Thomas Alan Lawson _____ 1. (Printed Name) Chairman & Chief Executive Officer _____ (Title)	_____ (Signature) Jonathan Irving Mishara _____ 2. (Printed Name) Senior Vice President & Secretary _____ (Title)	_____ (Signature) Rachel Cope _____ 3. (Printed Name) Vice President & Controller _____ (Title)
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Subscribed and sworn to before me  
This 21st day of February 2020  
John A. Soares III Notary Public  
Expires July 5, 2021

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

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	144,443,294	54.1	144,443,294		144,443,294	54.1
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.....		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	611,313	0.2	611,313		611,313	0.2
1.06 Industrial and Miscellaneous.....	51,143,743	19.1	51,143,743		51,143,743	19.1
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.....	196,198,350	73.5	196,198,350	0	196,198,350	73.5
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.....	2,500,000	0.9	2,500,000		2,500,000	0.9
2.03 Total Preferred Stock.....	2,500,000	0.9	2,500,000	0	2,500,000	0.9
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).....	20,057,117	7.5	20,057,117		20,057,117	7.5
6.02 Cash Equivalents (Schedule E, Part 2).....	47,253,653	17.7	47,253,653	1,083,115	48,336,768	18.1
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	67,310,770	25.2	67,310,770	1,083,115	68,393,885	25.6
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).....	1,083,115	0.4	1,083,115	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	267,092,235	100.0	267,092,235	1,083,115	267,092,235	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.....	<b>NONE</b>	
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

## 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.....	<b>NONE</b>	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

## 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.....	<b>NONE</b>	
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.....		209,197,728
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		60,862,796
3. Accrual of discount.....		96,017
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.....	4,914	4,914
5. Total gain (loss) on disposals, Part 4, Column 19.....	_____	(62,742)
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....	_____	71,275,374
7. Deduct amortization of premium.....	_____	226,942
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.....	_____	101,953
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	_____	198,698,350
12. Deduct total nonadmitted amounts.....	_____	
13. Statement value at end of current period (Line 11 minus Line 12).....	_____	198,698,350

**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
<b>BONDS</b>	1. United States.....	144,443,294	146,393,835	144,357,239	144,222,817
Governments (Including all obligations guaranteed by governments)	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	144,443,294	146,393,835	144,357,239	144,222,817
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.....				
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.....	611,313	676,757	615,465	598,425
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	49,868,872	52,159,260	50,043,854	49,731,000
	9. Canada.....	1,274,871	1,297,950	1,274,707	1,275,000
	10. Other Countries.....				
	11. Totals.....	51,143,743	53,457,210	51,318,561	51,006,000
Parent, Subsidiaries and Affiliates	12. Totals.....				
	<b>13. Total Bonds.....</b>	<b>196,198,350</b>	<b>200,527,802</b>	<b>196,291,265</b>	<b>195,827,242</b>
<b>PREFERRED STOCKS</b>	14. United States.....				
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....	2,500,000	2,500,000	2,500,000	
	<b>19. Total Preferred Stocks.....</b>	<b>2,500,000</b>	<b>2,500,000</b>	<b>2,500,000</b>	
<b>COMMON STOCKS</b>	20. United States.....				
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....				
	<b>25. Total Common Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	
	<b>26. Total Stocks.....</b>	<b>2,500,000</b>	<b>2,500,000</b>	<b>2,500,000</b>	
	<b>27. Total Bonds and Stocks.....</b>	<b>198,698,350</b>	<b>203,027,802</b>	<b>198,791,265</b>	

### 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)
<b>1. U.S. Governments</b>												
1.1 NAIC 1.....		83,841,678	58,353,490	21,832	2,226,294	.XXX	144,443,294	.73.6	155,966,543	.75.5	144,443,294	
1.2 NAIC 2.....						.XXX	0	.00		.00		
1.3 NAIC 3.....						.XXX	0	.00		.00		
1.4 NAIC 4.....						.XXX	0	.00		.00		
1.5 NAIC 5.....						.XXX	0	.00		.00		
1.6 NAIC 6.....						.XXX	0	.00		.00		
1.7 Totals.....	0	83,841,678	58,353,490	21,832	2,226,294	.XXX	144,443,294	.73.6	155,966,543	.75.5	144,443,294	0
<b>2. All Other Governments</b>												
2.1 NAIC 1.....						.XXX	0	.00		.00		
2.2 NAIC 2.....						.XXX	0	.00		.00		
2.3 NAIC 3.....						.XXX	0	.00		.00		
2.4 NAIC 4.....						.XXX	0	.00		.00		
2.5 NAIC 5.....						.XXX	0	.00		.00		
2.6 NAIC 6.....						.XXX	0	.00		.00		
2.7 Totals.....	0	0	0	0	0	.XXX	0	.00	0	.00	0	0
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1.....						.XXX	0	.00		.00		
3.2 NAIC 2.....						.XXX	0	.00		.00		
3.3 NAIC 3.....						.XXX	0	.00		.00		
3.4 NAIC 4.....						.XXX	0	.00		.00		
3.5 NAIC 5.....						.XXX	0	.00		.00		
3.6 NAIC 6.....						.XXX	0	.00		.00		
3.7 Totals.....	0	0	0	0	0	.XXX	0	.00	0	.00	0	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1.....						.XXX	0	.00		.00		
4.2 NAIC 2.....						.XXX	0	.00		.00		
4.3 NAIC 3.....						.XXX	0	.00		.00		
4.4 NAIC 4.....						.XXX	0	.00		.00		
4.5 NAIC 5.....						.XXX	0	.00		.00		
4.6 NAIC 6.....						.XXX	0	.00		.00		
4.7 Totals.....	0	0	0	0	0	.XXX	0	.00	0	.00	0	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1.....				611,313		.XXX	611,313	.03	701,509	.03	611,313	
5.2 NAIC 2.....						.XXX	0	.00		.00		
5.3 NAIC 3.....						.XXX	0	.00		.00		
5.4 NAIC 4.....						.XXX	0	.00		.00		
5.5 NAIC 5.....						.XXX	0	.00		.00		
5.6 NAIC 6.....						.XXX	0	.00		.00		
5.7 Totals.....	0	0	0	611,313	0	.XXX	611,313	.03	701,509	.03	611,313	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)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....		21,656,790	8,930,277	1,250,000		.XXX	31,837,067	16.2	34,625,178	16.8	31,837,067	
6.2 NAIC 2.....		14,507,996	4,798,680			.XXX	19,306,676	9.8	14,409,448	7.0	17,831,737	1,474,939
6.3 NAIC 3.....						.XXX	0	0.0	995,050	0.5		
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.....	0	36,164,786	13,728,957	1,250,000	0	.XXX	51,143,743	26.1	50,029,676	24.2	49,668,804	1,474,939
<b>7. Hybrid Securities</b>												
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
<b>8. Parent, Subsidiaries and Affiliates</b>												
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
<b>9. SVO Identified Funds</b>												
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
<b>10. Unaffiliated Bank Loans</b>												
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)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1.....	(d).....0	105,498,468	67,283,767	1,883,145	2,226,294	0	176,891,674	90.2	XXX	XXX	176,891,674	0
11.2 NAIC 2.....	(d).....0	14,507,996	4,798,680	0	0	0	19,306,676	9.8	XXX	XXX	17,831,737	1,474,939
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	(c).....0	XXX	0	0
11.7 Totals.....	0	120,006,464	72,082,447	1,883,145	2,226,294	0	(b).....196,198,350	100.0	XXX	XXX	194,723,411	1,474,939
11.8 Line 11.7 as a % of Col. 7.....	0.0	61.2	36.7	1.0	1.1	0.0	100.0	XXX	XXX	XXX	99.2	0.8
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1.....	6,899,709	112,110,909	68,826,231	524,001	2,932,380		XXX	XXX	191,293,230	92.5	189,743,231	1,549,999
12.2 NAIC 2.....	1,499,504	8,991,601	3,918,343				XXX	XXX	14,409,448	7.0	14,409,448	
12.3 NAIC 3.....	995,050						XXX	XXX	995,050	0.5	995,050	
12.4 NAIC 4.....							XXX	XXX	0	0.0		
12.5 NAIC 5.....							XXX	XXX	(c).....0	0.0		
12.6 NAIC 6.....							XXX	XXX	(c).....0	0.0		
12.7 Totals.....	9,394,263	121,102,510	72,744,574	524,001	2,932,380	0	XXX	XXX	(b).....206,697,728	100.0	205,147,729	1,549,999
12.8 Line 12.7 as a % of Col. 9.....	4.5	58.6	35.2	0.3	1.4	0.0	XXX	XXX	100.0	XXX	99.3	0.7
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1.....		105,498,468	67,283,767	1,883,145	2,226,294		176,891,674	90.2	189,743,231	91.8	176,891,674	XXX
13.2 NAIC 2.....		13,509,781	4,321,956				17,831,737	9.1	14,409,448	7.0	17,831,737	XXX
13.3 NAIC 3.....							0	0.0	995,050	0.5	0	XXX
13.4 NAIC 4.....							0	0.0	0	0.0	0	XXX
13.5 NAIC 5.....							0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....							0	0.0	0	0.0	0	XXX
13.7 Totals.....	0	119,008,249	71,605,723	1,883,145	2,226,294	0	194,723,411	99.2	205,147,729	99.3	194,723,411	XXX
13.8 Line 13.7 as a % of Col. 7.....	0.0	61.1	36.8	1.0	1.1	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.....	0.0	60.7	36.5	1.0	1.1	0.0	99.2	XXX	XXX	XXX	99.2	XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1.....							0	0.0	1,549,999	0.7	XXX	0
14.2 NAIC 2.....		998,215	476,724				1,474,939	0.8	0	0.0	XXX	1,474,939
14.3 NAIC 3.....							0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....							0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....							0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....							0	0.0	0	0.0	XXX	0
14.7 Totals.....	0	998,215	476,724	0	0	0	1,474,939	0.8	1,549,999	0.7	XXX	1,474,939
14.8 Line 14.7 as a % of Col. 7.....	0.0	67.7	32.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	0.5	0.2	0.0	0.0	0.0	0.8	XXX	XXX	XXX	XXX	0.8

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- (a) Includes \$.....1,474,939 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
- (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.



**SCHEDULE D - PART 1A - SECTION 2**

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations.....		83,841,678	58,353,490			.XXX	142,195,168	72.5	153,211,671	74.1	142,195,168	
1.02 Residential Mortgage-Backed Securities.....				21,832	2,226,294	.XXX	2,248,126	1.1	2,754,872	1.3	2,248,126	
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.....	0	83,841,678	58,353,490	21,832	2,226,294	.XXX	144,443,294	73.6	155,966,543	75.5	144,443,294	0
<b>2. All Other Governments</b>												
2.01 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
2.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
2.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
2.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
2.05 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.01 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
3.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
3.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
3.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
3.05 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
4.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
4.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
4.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
4.05 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.01 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
5.02 Residential Mortgage-Backed Securities.....				611,313		.XXX	611,313	0.3	701,509	0.3	611,313	
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.....	0	0	0	611,313	0	.XXX	611,313	0.3	701,509	0.3	611,313	0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.01 Issuer Obligations.....		36,164,786	8,730,419	1,250,000		.XXX	46,145,205	23.5	45,031,415	21.8	44,670,266	1,474,939
6.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
6.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
6.04 Other Loan-Backed and Structured Securities.....			4,998,538			.XXX	4,998,538	2.5	4,998,261	2.4	4,998,538	
6.05 Totals.....	0	36,164,786	13,728,957	1,250,000	0	.XXX	51,143,743	26.1	50,029,676	24.2	49,668,804	1,474,939
<b>7. Hybrid Securities</b>												
7.01 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
7.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
7.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
7.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
7.05 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.01 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
8.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
8.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
8.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
8.05 Affiliated Bank Loans - Issued.....						.XXX	0	0.0	0	0.0	0	
8.06 Affiliated Bank Loans - Acquired.....						.XXX	0	0.0	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
<b>9. SVO Identified Funds</b>												
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
<b>10. Unaffiliated Bank Loans</b>												
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
<b>11. Total Bonds Current Year</b>												
11.01 Issuer Obligations.....	0	120,006,464	67,083,909	1,250,000	0	XXX	188,340,373	96.0	XXX	XXX	186,865,434	1,474,939
11.02 Residential Mortgage-Backed Securities.....	0	0	0	633,145	2,226,294	XXX	2,859,439	1.5	XXX	XXX	2,859,439	0
11.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities.....	0	0	4,998,538	0	0	XXX	4,998,538	2.5	XXX	XXX	4,998,538	0
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals.....	0	120,006,464	72,082,447	1,883,145	2,226,294	0	196,198,350	100.0	XXX	XXX	194,723,411	1,474,939
11.09 Line 11.08 as a % of Col. 7.....	0.0	61.2	36.7	1.0	1.1	0.0	100.0	XXX	XXX	XXX	99.2	0.8
<b>12. Total Bonds Prior Year</b>												
12.01 Issuer Obligations.....	9,394,263	121,102,510	67,746,313	524,000	2,932,381	XXX	XXX	XXX	198,243,086	95.9	196,693,087	1,549,999
12.02 Residential Mortgage-Backed Securities.....				524,000	2,932,381	XXX	XXX	XXX	3,456,381	1.7	3,456,381	0
12.03 Commercial Mortgage-Backed Securities.....				0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities.....			4,998,261	0	0	XXX	XXX	XXX	4,998,261	2.4	4,998,261	0
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....				0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....				0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals.....	9,394,263	121,102,510	72,744,574	524,000	2,932,381	0	XXX	XXX	206,697,728	100.0	205,147,729	1,549,999
12.09 Line 12.08 as a % of Col. 9.....	4.5	58.6	35.2	0.3	1.4	0.0	XXX	XXX	100.0	XXX	99.3	0.7
<b>13. Total Publicly Traded Bonds</b>												
13.01 Issuer Obligations.....		119,008,248	66,607,185	1,250,000	0	XXX	186,865,433	95.2	196,693,087	95.2	186,865,433	XXX
13.02 Residential Mortgage-Backed Securities.....				633,145	2,226,294	XXX	2,859,439	1.5	3,456,381	1.7	2,859,439	XXX
13.03 Commercial Mortgage-Backed Securities.....				0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities.....			4,998,539	0	0	XXX	4,998,539	2.5	4,998,261	2.4	4,998,539	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....				0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....				0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	0	119,008,248	71,605,724	1,883,145	2,226,294	0	194,723,411	99.2	205,147,729	99.3	194,723,411	XXX
13.09 Line 13.08 as a % of Col. 7.....	0.0	61.1	36.8	1.0	1.1	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.....	0.0	60.7	36.5	1.0	1.1	0.0	99.2	XXX	XXX	XXX	99.2	XXX
<b>14. Total Privately Placed Bonds</b>												
14.01 Issuer Obligations.....		998,215	476,724	0	0	XXX	1,474,939	0.8	1,549,999	0.7	XXX	1,474,939
14.02 Residential Mortgage-Backed Securities.....				0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities.....				0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities.....				0	0	XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....				0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....				0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	0	998,215	476,724	0	0	0	1,474,939	0.8	1,549,999	0.7	XXX	1,474,939
14.09 Line 14.08 as a % of Col. 7.....	0.0	67.7	32.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.0	0.5	0.2	0.0	0.0	0.0	0.8	XXX	XXX	XXX	0.8	XXX

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**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.....	41,327,204		41,327,204	
2. Cost of cash equivalents acquired.....	40,920,267		40,920,267	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	5,781		5,781	
5. Total gain (loss) on disposals.....	401		401	
6. Deduct consideration received on disposals.....	35,000,000		35,000,000	
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).....	47,253,653	0	47,253,653	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	47,253,653	0	47,253,653	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	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
<b>U.S. Government - Issuer Obligations</b>																						
912828	3W	8	U S	TREASURY		1	528,359	106.498	532,490	500,000	526,978		(1,382)			2.750	2.020	FA	5,194	6,875	07/17/2019	02/15/2028
912828	4V	9	U S	TREASURY		1	14,279,668	107.729	15,620,705	14,500,000	14,304,254		19,676			2.875	3.050	FA	157,461	416,875	10/02/2018	08/15/2028
912828	6T	2	U S	TREASURY		1	12,533,590	103.877	12,672,994	12,200,000	12,517,745		(15,845)			2.375	2.060	MN	37,413	144,875	06/28/2019	05/15/2029
912828	D5	6	U S	TREASURY		1	5,523,848	102.994	5,664,670	5,500,000	5,511,986		(2,429)			2.375	2.320	FA	49,339	130,625	10/31/2014	08/15/2024
912828	F9	6	U S	TREASURY	SD	1	5,740,557	100.739	5,752,197	5,710,000	5,718,502		(4,522)			2.000	1.910	AO	21,351	113,700	12/01/2014	10/31/2021
912828	UN	8	U S	TREASURY		1	14,889,844	101.137	15,170,550	15,000,000	14,962,214		11,596			2.000	2.080	FA	113,315	300,000	05/28/2013	02/15/2023
912828	V2	3	U S	TREASURY		1	1,490,977	102.213	1,533,195	1,500,000	1,494,623		1,269			2.250	2.340	JD	17,059	33,750	01/26/2017	12/31/2023
912828	WJ	5	U S	TREASURY		1	3,044,531	103.408	3,102,240	3,000,000	3,021,327		(4,581)			2.500	2.320	MN	9,684	75,000	08/28/2014	05/15/2024
912828	XR	6	U S	TREASURY		1	14,250,557	100.371	14,302,868	14,250,000	14,250,313		(126)			1.750	1.740	MN	21,803	249,375	06/26/2017	05/31/2022
912828	XT	2	U S	TREASURY	LS	1	24,917,969	101.311	25,327,750	25,000,000	24,946,484		11,468			2.000	2.050	MN	43,716	500,000	06/28/2017	05/31/2024
912828	XX	3	U S	TREASURY		1	13,903,203	101.316	14,184,240	14,000,000	13,936,230		13,390			2.000	2.100	JD	141,530	280,000	06/29/2017	06/30/2024
912828	YB	0	U S	TREASURY	LS	1	25,966,797	97.361	25,313,860	26,000,000	25,966,742		(55)			1.625	1.630	FA	159,586		10/31/2019	08/15/2029
912828	YG	9	U S	TREASURY		1	5,039,063	98.709	4,935,450	5,000,000	5,037,770		(1,292)			1.625	1.500	MS	20,645		10/03/2019	09/30/2026
0199999	U.S. Government - Issuer Obligations						142,108,963	XXX	144,113,209	142,160,000	142,195,168		0	27,167	0	XXX	XXX	XXX	798,096	2,251,075	XXX	XXX
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																						
36179M	2T	6	GNMA	PASS-THRU M SINGLE F		4	2,226,294	110.478	2,255,206	2,041,301	2,226,294		(15,560)			5.000	2.870	MON	8,505	102,065	10/31/2013	02/20/2043
36200Q	2T	0	GOVT	NATL MTGE ASSN		4	21,982	118.142	25,420	21,516	21,832		(59)			7.000	6.450	MON	126	1,506	03/21/2002	02/15/2032
0299999	U.S. Government - Residential Mortgage-Backed Securities						2,248,276	XXX	2,280,626	2,062,817	2,248,126		0	(15,619)	0	XXX	XXX	XXX	8,631	103,571	XXX	XXX
0599999	Total - U.S. Government						144,357,239	XXX	146,393,835	144,222,817	144,443,294		0	11,548	0	XXX	XXX	XXX	806,727	2,354,646	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																						
31296S	M5	2	FHLMC			4	207,815	113.985	228,661	200,606	205,388		(2,778)			6.000	5.250	MON	1,003	12,036	01/09/2004	01/01/2034
31297T	WF	6	FHLMC	PC		4	108,355	110.192	124,883	113,331	109,620		1,674			5.000	5.860	MON	472	5,667	11/09/2005	09/01/2035
31411A	JG	1	FEDERAL	NATL MG		4	129,243	112.351	144,271	128,410	128,903		(231)			6.000	5.790	MON	1,273	7,705	11/09/2006	11/01/2036
31419A	DS	3	FNMA	PASS-THRU LNG 30 Y		4	170,052	114.648	178,942	156,078	167,402		(2,756)			6.000	4.160	MON	1,553	9,365	11/30/2010	09/01/2039
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						615,465	XXX	676,757	598,425	611,313		0	(4,091)	0	XXX	XXX	XXX	4,301	34,773	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations						615,465	XXX	676,757	598,425	611,313		0	(4,091)	0	XXX	XXX	XXX	4,301	34,773	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																						
00206R	HP	0	AT & T	INC			1,998,936	107.179	2,079,273	1,940,000	1,991,946		(6,990)			4.050	3.320	JD	3,492	78,570	06/05/2019	12/15/2023
023135	BC	9	AMAZON	COM INC			486,115	105.822	529,110	500,000	487,471		1,356			3.150	3.520	FA	5,644	15,750	01/15/2019	08/22/2027
025816	BD	0	AMERICAN	EXPRESS			2,875,000	101.930	2,930,488	2,875,000	2,875,000					2.650	2.650	JD	44,019	76,188	12/03/2012	12/02/2022
03040W	AK	1	AMERICAN	WTR CAP CORP		1	2,141,422	106.056	2,280,204	2,150,000	2,146,066		854			3.850	3.890	MS	27,592	82,775	11/08/2013	03/01/2024
035240	AQ	3	ANHEUSER	BUSCH INBEV			506,765	115.854	579,270	500,000	506,252		(513)			4.750	4.570	JJ	10,424	11,875	01/15/2019	01/23/2029
06051G	HF	9	BANK	AMER CORP			1,496,565	103.832	1,557,480	1,500,000	1,497,171		606			3.550	3.590	MS	17,158	53,250	01/28/2019	03/05/2024
10112R	AX	2	BOSTON	PROPERTIES LP		1	1,445,766	105.943	1,536,174	1,450,000	1,447,243		398			3.650	3.680	FA	22,052	52,925	01/08/2016	02/01/2026
12636Y	AC	6	CRH	AMERICA FINANCE			474,530	107.927	539,635	500,000	476,723		2,193			3.950	4.630	AO	4,773	19,750	01/16/2019	04/04/2028
126408	GZ	0	CSX	CORP		1	999,240	106.184	1,061,840	1,000,000	999,680		76			3.700	3.700	MN	6,167	37,000	10/17/2013	11/01/2023
14913Q	2S	7	CATERPILLAR	FIN SERV LTD			499,750	106.120	530,600	500,000	499,800		47			3.650	3.660	JD	1,217	18,250	12/03/2018	12/07/2023
172967	HD	6	CITIGROUP	INC			1,496,550	106.255	1,593,825	1,500,000	1,498,524		352			3.875	3.900	AO	10,656	58,125	10/21/2013	10/25/2023
17325F	AS	7	CITIBANK	NA N Y			1,248,300	105.867	1,323,338	1,250,000	1,248,596		296			3.650	3.680	JJ	20,024	22,813	01/15/2019	01/23/2024
25245B	AB	3	DIAGEO	INVESTMENT CORP			2,142,217	102.006	2,193,129	2,150,000	2,147,955		825			2.875	2.910	MN	8,585	61,813	05/08/2012	05/11/2022

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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	Fn	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
26441C	AL	9	DUKE ENERGY CORP.....	..	..	1	2FE	997,950	106.099	1,060,990	1,000,000	999,130	209			3.950	3.970	AO	8,339	39,500	10/08/2013.	10/15/2023.	
29250R	AU	0	ENBRIDGE ENERGY PARTNERS.....	..	..	1	2FE	1,500,720	103.045	1,545,675	1,500,000	1,500,145	(81)			4.200	4.190	MS	18,550	63,000	09/13/2011.	09/15/2021.	
29379V	BT	9	ENTERPRISE PRODS OPE.....	..	..		2FE	251,420	110.452	276,130	250,000	251,317	(103)			4.150	4.070	AO	2,161	10,519	01/15/2019.	10/16/2028.	
31428X	AY	2	FEDEX CORP.....	LS	..		2FE	998,280	106.996	1,069,960	1,000,000	999,220	174			4.000	4.020	JJ	18,444	40,000	01/06/2014.	01/15/2024.	
369550	BC	1	GENERAL DYNAMICS COR.....	..	..		1FE	760,095	110.057	825,428	750,000	759,232	(863)			3.750	3.570	MN	3,594	28,125	01/15/2019.	05/15/2028.	
38148Y	AC	2	GOLDMAN SACHS GROUP INC.....	..	..	1.5	1FE	249,403	101.417	253,543	250,000	249,646	118			2.876	2.920	AO	1,218	7,190	12/12/2017.	10/31/2022.	
465685	AJ	4	ITC HLDGS CORP.....	..	..	1	2FE	498,330	104.680	523,400	500,000	499,185	165			3.650	3.690	JD	811	18,250	05/28/2014.	06/15/2024.	
46625H	JC	5	JPMORGAN CHASE & CO.....	..	..		1FE	2,006,320	103.851	2,077,020	2,000,000	2,001,272	(742)			4.350	4.300	FA	32,867	87,000	12/19/2011.	08/15/2021.	
46647P	BA	3	JP MORGAN CHASE BANK.....	..	..		1FE	1,700,000	108.505	1,844,585	1,700,000	1,700,000				3.960	3.960	JJ	28,424	33,660	01/22/2019.	01/29/2027.	
49327M	2X	1	KEYBANK NATIONAL ASS.....	..	..		1FE	499,775	102.728	513,640	500,000	499,841	66			3.300	3.310	FA	6,875	8,250	01/24/2019.	02/01/2022.	
501044	CX	7	KROGER CO.....	..	..	1	2FE	1,496,325	101.299	1,519,485	1,500,000	1,499,409	551			3.300	3.330	JJ	22,825	49,500	12/16/2013.	01/15/2021.	
548661	DP	9	LOWES COS INC.....	..	..		2FE	462,170	103.377	465,885	500,000	465,908	3,738			3.100	4.180	MN	2,497	15,500	01/16/2019.	03/03/2027.	
58933Y	AA	3	MERCK & CO INC.....	..	..	1	1FE	498,490	101.922	509,610	500,000	499,819	168			3.875	3.910	JJ	8,934	19,375	12/07/2010.	01/15/2021.	
59562V	AY	3	BERKSHIRE HATHAWAY ENERGY.....	..	..	1	1FE	1,648,763	105.949	1,748,159	1,650,000	1,649,466	126			3.750	3.750	MN	7,906	61,875	11/05/2013.	11/15/2023.	
617446	8G	7	MORGAN STANLEY.....	..	..		1FE	1,250,000	113.040	1,413,000	1,250,000	1,250,000				4.431	4.430	JJ	24,309	27,694	01/17/2019.	01/23/2030.	
693475	AV	7	PNC FINANCIAL SERVIC.....	..	..		1FE	498,865	105.301	526,505	500,000	499,063	198			3.500	3.540	JJ	7,681	8,750	01/17/2019.	01/23/2024.	
806851	AJ	0	SCHLUMBERGER HLDGS C.....	..	..		2FE	997,920	105.366	1,053,660	1,000,000	998,215	295			3.750	3.790	MN	6,250	27,813	01/28/2019.	05/01/2024.	
806854	AH	8	SCHLUMBERGER INVT SA.....	..	..	1	1FE	1,010,510	105.798	1,057,980	1,000,000	1,004,698	(1,100)			3.650	3.520	JD	3,042	36,500	03/20/2014.	12/01/2023.	
857477	AM	5	STATE STR CORP.....	..	..		1FE	997,600	106.561	1,065,610	1,000,000	998,962	244			3.700	3.720	MN	4,214	37,000	11/14/2013.	11/20/2023.	
871829	AQ	0	SYSCO CORPORATION.....	..	..		1FE	987,220	101.374	1,013,740	1,000,000	996,544	1,347			2.600	2.740	JD	1,372	26,000	06/06/2012.	06/12/2022.	
907818	ED	6	UNION PACIFIC C.....	LS	..		1FE	982,760	105.402	1,054,020	1,000,000	985,036	2,276			3.250	3.540	FA	12,278	32,500	01/16/2019.	08/15/2025.	
92343V	DY	7	VERIZON COMMUNICATION.....	..	..		2FE	503,560	110.990	554,950	500,000	503,224	(336)			4.125	4.020	MS	6,016	20,625	01/17/2019.	03/16/2027.	
92343V	EN	0	VERIZON COMMUNICATION.....	..	..		2FE	996,401	105.887	916,981	866,000	956,445	(16,988)			3.376	1.260	FA	11,045	29,236	08/17/2017.	02/15/2025.	
94974B	EV	8	WELLS FARGO CO MTN BE.....	..	..		1FE	3,237,600	103.266	3,097,980	3,000,000	3,079,028	(61,554)			4.600	2.440	AO	34,500	138,000	05/10/2017.	04/01/2021.	
95000U	2C	6	WELLS FARGO & CO.....	..	..		1FE	2,013,800	105.683	2,113,660	2,000,000	2,011,533	(2,267)			3.750	3.590	JJ	32,708	37,500	02/12/2019.	01/24/2024.	
96949L	AD	7	WILLIAMS PARTNERS L.....	LS	..		2FE	190,666	104.274	208,548	200,000	191,568	902			3.750	4.420	JD	333	7,500	01/15/2019.	06/15/2027.	
78012K	ZG	5	ROYAL BK CDA.....	..	A		1FE	1,274,707	101.800	1,297,950	1,275,000	1,274,871	61			2.750	2.750	FA	14,611	35,060	01/25/2017.	02/01/2022.	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							46,320,806	XXX	48,393,460	46,006,000	46,145,204	0	(73,896)	0	0	XXX	XXX	XXX	503,607	1,535,006	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																							
14041N	FM	8	CAPITAL ONE MULTI-ASSET EXECUTION TRUST.....	..	..		1FE	4,997,755	101.275	5,063,750	5,000,000	4,998,539	278			2.430	2.440	MON	5,400	121,500	03/20/2017.	01/15/2025.	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							4,997,755	XXX	5,063,750	5,000,000	4,998,539	0	278	0	0	XXX	XXX	XXX	5,400	121,500	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							51,318,561	XXX	53,457,210	51,006,000	51,143,743	0	(73,618)	0	0	XXX	XXX	XXX	509,007	1,656,506	XXX	XXX
<b>Totals</b>																							
7699999	Total - Issuer Obligations.....							188,429,769	XXX	192,506,669	188,166,000	188,340,372	0	(46,729)	0	0	XXX	XXX	XXX	1,301,703	3,786,081	XXX	XXX
7799999	Total - Residential Mortgage-Backed Securities.....							2,863,741	XXX	2,957,383	2,661,242	2,859,439	0	(19,710)	0	0	XXX	XXX	XXX	12,932	138,344	XXX	XXX
7999999	Total - Other Loan-Backed and Structured Securities.....							4,997,755	XXX	5,063,750	5,000,000	4,998,539	0	278	0	0	XXX	XXX	XXX	5,400	121,500	XXX	XXX
8399999	Grand Total - Bonds.....							196,291,265	XXX	200,527,802	195,827,242	196,198,350	0	(66,161)	0	0	XXX	XXX	XXX	1,320,035	4,045,925	XXX	XXX

E10.1

### SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
<b>Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred</b>																				
00822#	11 0			25,000,000	100.00		2,500,000	100.000	2,500,000	2,500,000		175,000					0		1FE.....	07/26/1978.
8699999.	Total - Parent, Subsidiaries and Affiliates Perpetual Preferred.....						2,500,000	XXX	2,500,000	2,500,000	0	175,000	0	0	0	0	0	0	XXX	XXX
8999999.	Total - Preferred Stocks.....						2,500,000	XXX	2,500,000	2,500,000	0	175,000	0	0	0	0	0	0	XXX	XXX



### SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
		3	4			7	8		10	11	12	13	14	15			16
CUSIP Identification	Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
9899999	Total Common and Preferred Stock				2,500,000	XXX	2,500,000	2,500,000	0	175,000	0	0	0	0	0	XXX	XXX

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>								
912828 3W 8	UNITED STATES TREAS.....		07/17/2019.....	BARCLAYS.....		528,359	500,000	5,811
912828 6T 2	UNITED STATES TREAS.....		06/28/2019.....	VARIOUS.....		12,533,590	12,200,000	28,513
912828 YB 0	UNITED STATES TREAS.....		10/31/2019.....	VARIOUS.....		25,966,797	26,000,000	58,995
912828 YG 9	UNITED STATES TREAS.....		10/03/2019.....	JP MORGAN.....		5,039,063	5,000,000	888
0599999	Total - Bonds - U.S. Government.....					44,067,809	43,700,000	94,207
<b>Bonds - Industrial and Miscellaneous</b>								
00206R HP 0	AT & T INC.....		06/05/2019.....	EXCHANGE.....		1,998,936	1,940,000	
023135 BC 9	AMAZON COM INC.....		01/15/2019.....	JP MORGAN.....		486,115	500,000	6,344
035240 AQ 3	ANHEUSER-BUSCH INBEV.....		01/15/2019.....	JP MORGAN.....		506,765	500,000	
06051G HF 9	BANK AMER CORP.....		01/28/2019.....	MK TAXES SYS.....		1,496,565	1,500,000	21,448
12636Y AC 6	CRH AMERICA FINANCE.....		01/16/2019.....	BARCLAYS.....		474,530	500,000	5,706
17325F AS 7	CITIBANK NA NY.....		01/15/2019.....	CITIGROUP.....		1,248,300	1,250,000	
29379V BT 9	ENTERPRISE PRODS OPE.....		01/15/2019.....	WELLS FARGO.....		251,420	250,000	2,767
369550 BC 1	GENERAL DYNAMICS COR.....		01/15/2019.....	GOLDMAN SACHS.....		760,095	750,000	4,844
46647P BA 3	JP MORGAN CHASE BANK.....		01/22/2019.....	JP MORGAN.....		1,700,000	1,700,000	
49327M 2X 1	KEYBANK NATIONAL ASS.....		01/24/2019.....	KEYBANC.....		499,775	500,000	
548661 DP 9	LOWES COS INC.....		01/16/2019.....	USBCORP.....		462,170	500,000	3,229
617446 8G 7	MORGAN STANLEY.....		01/17/2019.....	MORGAN STANLEY.....		1,250,000	1,250,000	
693475 AV 7	PNC FINANCIAL SERVIC.....		01/17/2019.....	MORGAN STANLEY.....		498,865	500,000	
806851 AJ 0	SCHLUMBERGER HLDGS C.....		01/28/2019.....	JP MORGAN.....		997,920	1,000,000	
907818 ED 6	UNION PACIFIC C CORPORATE.....		01/16/2019.....	WELLS FARGO.....		982,760	1,000,000	13,813
92343V DY 7	VERIZON COMMUNICATIO.....		01/17/2019.....	CITIGROUP.....		503,560	500,000	7,219
95000U 2C 6	WELLS FARGO & CO.....		02/12/2019.....	VARIOUS.....		2,013,800	2,000,000	2,083
96949L AD 7	WILLIAMS PARTNERS L.....		01/15/2019.....	MK TAXES SYS.....		190,666	200,000	665
3899999	Total - Bonds - Industrial and Miscellaneous.....					16,322,242	16,340,000	68,118
8399997	Total - Bonds - Part 3.....					60,390,051	60,040,000	162,325
8399998	Total - Bonds - Summary Item from Part 5.....					472,745	500,000	8,788
8399999	Total - Bonds.....					60,862,796	60,540,000	171,113
9999999	Total - Bonds, Preferred and Common Stocks.....					60,862,796	XXX	171,113

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## 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
<b>Bonds - U.S. Government</b>																				
36179M	2T 6		12/01/2019	MORTGAGE PAYDOWN.....		484,838	484,838	528,777	485,590		(752)		(752)		484,838			0	13,510	02/20/2043
36200Q	2T 0		12/01/2019	MORTGAGE PAYDOWN.....		5,533	5,533	5,653	5,536		(3)		(3)		5,533			0	178	02/15/2032
912828	J4 3		12/02/2019	GOLDMAN SACHS.....		6,015,703	6,000,000	5,902,266	5,954,066		13,107		13,107		5,967,173		48,530	48,530	132,115	02/28/2022
912828	QN 3		05/31/2019	WELLS FARGO.....		4,594,746	4,500,000	4,736,074	4,562,648		(10,874)		(10,874)		4,551,774		42,972	42,972	77,573	05/15/2021
912828	RR 3		09/30/2019	VARIOUS.....		17,143,711	17,000,000	17,531,914	17,179,905		(44,076)		(44,076)		17,135,829		7,882	7,882	287,391	11/15/2021
912828	SF 8		10/31/2019	VARIOUS.....		15,910,488	15,750,000	16,020,850	15,842,476		(22,477)		(22,477)		15,819,999		90,489	90,489	371,658	02/15/2022
912828	SV 3		12/02/2019	WELLS FARGO.....		11,250,684	11,500,000	11,703,047	11,572,385		(2,930)		(2,930)		11,569,455		(318,771)	(318,771)	54,136	05/15/2022
0599999	Total - Bonds - U.S. Government.....					55,405,703	55,240,371	56,428,581	55,602,606	0	(68,005)	0	(68,005)	0	55,534,601	0	(128,898)	(128,898)	936,561	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
31296S	M5 2		12/01/2019	MORTGAGE PAYDOWN.....		10,945	10,945	11,338	10,988		(43)		(43)		10,945			0	359	01/01/2034
31297T	WF 6		12/01/2019	MORTGAGE PAYDOWN.....		10,023	10,023	9,583	9,993		30		30		10,023			0	216	09/01/2035
31411A	JG 1		11/01/2019	VARIOUS.....		30,316	30,316	30,512	30,348		(32)		(32)		30,316			0	1,595	11/01/2036
31419A	DS 3		11/01/2019	VARIOUS.....		34,520	34,520	37,610	34,778		(259)		(259)		34,520			0	1,233	09/01/2039
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					85,804	85,804	89,043	86,107	0	(304)	0	(304)	0	85,804	0	0	0	3,403	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
03523T	BB 3		02/11/2019	CORPORATE REORG.....		511,430	500,000	496,415	499,109		44		44		499,153		12,277	12,277	10,694	02/15/2021
06051G	EX 3		01/15/2019	MATURITY.....		1,000,000	1,000,000	999,830	999,998		2		2		1,000,000			0	13,000	01/15/2019
25156P	AN 3		07/08/2019	MATURITY.....		1,000,000	1,000,000	993,710	999,577		423		423		1,000,000			0	60,000	07/08/2019
46625H	HU 7		01/28/2019	KEYBANC.....		254,663	250,000	238,053	247,356		114		114		247,470		7,192	7,192	3,099	10/15/2020
64952W	BQ 5		01/02/2019	VARIOUS.....		1,550,000	1,550,000	1,548,218	1,549,999		1		1		1,550,000			0	16,275	01/02/2019
655844	BC 1		06/15/2019	MATURITY.....		500,000	500,000	498,750	499,927		73		73		500,000			0	14,750	06/15/2019
693476	BF 9		06/10/2019	MATURITY.....		2,000,000	2,000,000	1,995,820	1,999,752		248		248		2,000,000			0	67,000	06/10/2019
828807	CF 2		10/07/2019	ISSUE CALLED at 103.398.....		3,101,953	3,000,000	2,988,150	2,997,117		989		989		2,998,106		1,894	1,894	246,328	03/01/2021
887317	AR 6		06/05/2019	EXCHANGE.....		2,000,936	2,000,000	1,993,980	1,996,711		259		259		1,996,970		3,967	3,967		12/15/2023
94974B	FQ 8		01/15/2019	VARIOUS.....		2,350,000	2,350,000	2,344,854	2,349,959		41		41		2,350,000			0	25,263	01/15/2019
984121	CG 6		03/15/2019	MATURITY.....		1,000,000	1,000,000	999,150	995,050	4,914	36		4,950		1,000,000			0	13,750	03/15/2019
3899999	Total - Bonds - Industrial and Miscellaneous.....					15,268,982	15,150,000	15,096,930	15,134,555	4,914	2,230	0	7,144	0	15,141,699	0	25,330	25,330	470,159	XXX
8399997	Total - Bonds - Part 4.....					70,760,489	70,476,175	71,614,554	70,823,268	4,914	(66,079)	0	(61,165)	0	70,762,104	0	(103,568)	(103,568)	1,410,123	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					514,885	500,000	472,745		1,314		1,314		474,059		40,826	40,826		17,883	XXX
8399999	Total - Bonds.....					71,275,374	70,976,175	72,087,299	70,823,268	4,914	(64,765)	0	(59,851)	0	71,236,163	0	(62,742)	(62,742)	1,428,006	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					71,275,374	XXX	72,087,299	70,823,268	4,914	(64,765)	0	(59,851)	0	71,236,163	0	(62,742)	(62,742)	1,428,006	XXX

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### 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	
<b>Bonds - Industrial and Miscellaneous</b>																					
501044	DJ 7 KROGER CO.....	..	01/17/2019	CITIGROUP.....	07/17/2019	MK TAXES SYS.....	.....500,000	.....472,745	.....514,885	.....474,059	.....	.....1,314	.....	.....1,314	.....	.....	.....40,826	.....40,826	.....17,883	.....8,788	
3899999	Total - Bonds - Industrial and Miscellaneous.....						.....500,000	.....472,745	.....514,885	.....474,059	.....0	.....1,314	.....0	.....1,314	.....0	.....0	.....	.....40,826	.....40,826	.....17,883	.....8,788
8399998	Total - Bonds.....						.....500,000	.....472,745	.....514,885	.....474,059	.....0	.....1,314	.....0	.....1,314	.....0	.....0	.....	.....40,826	.....40,826	.....17,883	.....8,788
9999999	Total - Bonds, Preferred and Common Stocks.....						.....472,745	.....514,885	.....474,059	.....0	.....1,314	.....0	.....1,314	.....0	.....0	.....	.....	.....40,826	.....40,826	.....17,883	.....8,788

**SCHEDULE D - PART 6 - SECTION 1**  
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date		
										11 Number of Shares	12 % of Outstanding	
<b>Preferred Stocks - U.S. Property and Casualty Insurer</b>												
00822# 11 0	AFFILIATED FM INSURANCE COMPANY		10014	05-0254496	.8bi	NO		2,500,000			25,000,000.000	34.5
0299999. Total - Preferred Stocks - U.S. Property and Casualty Insurer							0	2,500,000	0	XXX	XXX	
0999999. Total - Preferred Stocks							0	2,500,000	0	XXX	XXX	
1999999. Total - Preferred and Common Stock							0	2,500,000	0	XXX	XXX	

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....198,501,944.
2. Total amount of intangible assets nonadmitted \$.....0.

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**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
<b>NONE</b>					

**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**

**SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Cash Equivalents (Schedule E Part 2 Type)</b>						
000000 00 0	BANK OF AMERICA N.A.....	C.....		50,000	50,000	12/23/2019.....
000000 00 0	CANTOR FITZGERAL & CO.....	C.....		25,000	25,000	12/23/2019.....
000000 00 0	CITIGROUP GLOBAL MARKETS INC.....	C.....		255,000	255,000	12/23/2019.....
000000 00 0	HSBC SECURITIES,INC.....	C.....		268,858	268,858	12/23/2019.....
000000 00 0	MIZUHO SECURITIES USA INC.....	C.....		255,000	255,000	12/23/2019.....
000000 00 0	NATIXIS NEW YORK BRANCH.....	C.....		50,000	50,000	12/23/2019.....
000000 00 0	NOMURA SECURITIES.....	C.....		29,000	29,000	12/23/2019.....
000000 00 0	PERSHING LLC.....	C.....		50,000	50,000	12/23/2019.....
000000 00 0	SOCIETE GENERALE NY BRANCH.....	C.....		100,258	100,258	12/23/2019.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			1,083,115	1,083,115	XXX
9999999	Totals.....			1,083,115	1,083,115	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(2,575,055) Book/Adjusted Carrying Value \$.....(2,575,055)
- Average balance for the year: Fair Value \$.....2,462,207 Book/Adjusted Carrying Value \$.....2,462,207
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....1,083,115 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

**NONE**



**SCHEDULE E - PART 1 - CASH**

1	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	*
<b>Open Depositories</b>						
JP MORGAN CHASE..... NEW YORK, NY.....		1.00	199,531		20,058,327	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			(1,210)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	199,531	0	20,057,117	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	199,531	0	20,057,117	XXX
0599999. Total Cash.....	XXX	XXX	199,531	0	20,057,117	XXX

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

1. January.....	16,500,112	4. April.....	8,009,255	7. July.....	6,264,462	10. October.....	4,034,352
2. February.....	14,321,503	5. May.....	8,631,496	8. August.....	7,125,627	11. November.....	19,421,843
3. March.....	7,784,475	6. June.....	12,595,092	9. September.....	13,543,528	12. December.....	20,057,117

## 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
<b>All Other Money Market Mutual Funds</b>								
09248U 61 9	BLACKROCK LIQUIDITY TEMPFUND INST'L.....		10/03/2019.....	1.710		22,256,151		219,746
61747C 71 5	MORGAN STANLEY INST'L LIQUIDITY MMF.....		12/05/2019.....	1.730		24,997,502		
86999999	Total - All Other Money Market Mutual Funds.....					47,253,653	0	219,746
88999999	Total - Cash Equivalents.....					47,253,653	0	219,746

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....	AL					
2. Alaska.....	AK					
3. Arizona.....	AZ					
4. Arkansas.....	AR					
5. California.....	CA					
6. Colorado.....	CO					
7. Connecticut.....	CT					
8. Delaware.....	DE					
9. District of Columbia.....	DC					
10. Florida.....	FL					
11. Georgia.....	GA					
12. Hawaii.....	HI					
13. Idaho.....	ID					
14. Illinois.....	IL					
15. Indiana.....	IN					
16. Iowa.....	IA					
17. Kansas.....	KS					
18. Kentucky.....	KY					
19. Louisiana.....	LA					
20. Maine.....	ME					
21. Maryland.....	MD					
22. Massachusetts.....	MA					
23. Michigan.....	MI					
24. Minnesota.....	MN					
25. Mississippi.....	MS					
26. Missouri.....	MO					
27. Montana.....	MT					
28. Nebraska.....	NE					
29. Nevada.....	NV					
30. New Hampshire.....	NH					
31. New Jersey.....	NJ	B... Property and Casualty			100,149	100,739
32. New Mexico.....	NM	B... Property and Casualty			110,164	110,813
33. New York.....	NY	B... Property and Casualty			2,704,020	2,719,953
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... Property and Casualty	2,653,946	2,669,584		
41. South Carolina.....	SC	B... Property and Casualty			150,223	151,109
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	0	0	0	0
59. Total.....	XXX	XXX	2,653,946	2,669,584	3,064,556	3,082,614

**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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