PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

Allmerica Financial Alliance Insurance Company

NAIC Group Code 0088 (Current) 0088 (Prior) NAIC Company Code 10212 Employer's ID Number 04-3272695

Organized under the Laws of New Hampshire, State of Domicile or Port of Entry NH
Country of Domicile United States of America

Incorporated/Organized 04/26/1995 Commenced Business 05/24/1995

Statutory Home Office 1 Executive Park Drive, 2nd Floor Suite 200, Bedford, NH, US 03110-5905
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 440 Lincoln Street
(Street and Number)
Worcester, MA, US 01653-0002, 508-853-7200
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 440 Lincoln Street, Worcester, MA, US 01653-0002
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 440 Lincoln Street
(Street and Number)
Worcester, MA, US 01653-0002, 508-853-7200-8557928
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address WWW.HANOVER.COM

Statutory Statement Contact Dennis M. Hazelwood, 508-853-7200-8557928
(Name) (Area Code) (Telephone Number)
DHAZELWOOD@HANOVER.COM, 508-853-6332
(E-mail Address) (FAX Number)

OFFICERS

President John Conner Roche
Executive Vice President & Treasurer Ann Kirkpatrick Tripp #
Secretary Charles Frederick Cronin

OTHER

Mark Leo Berthiaume, Executive Vice President
Jeffrey Mark Farber, Executive Vice President & CFO
J. Kendall Huber, Executive Vice President & GC
Richard William Lavey, Executive Vice President
Denise Maureen Lowsley #, Executive Vice President
Bryan James Salvatore, Executive Vice President

DIRECTORS OR TRUSTEES

Warren Ellison Barnes #
Mark Leo Berthiaume
Jeffrey Mark Farber
J. Kendall Huber
Denise Maureen Lowsley #
John Conner Roche
Bryan James Salvatore
Ann Kirkpatrick Tripp
Mark Joseph Welzenbach

State of Massachusetts
County of Worcester SS:

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.

John Conner Roche
President

Charles Frederick Cronin
Secretary

Ann Kirkpatrick Tripp
Executive Vice President & Treasurer

Subscribed and sworn to before me this
3rd day of February, 2020

Jaime L. Hawley
Notary
December 14, 2023

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.....

JAIME L HAWLEY
Notary Public
COMMONWEALTH OF MASSACHUSETTS
My Commission Expires
December 14, 2023

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 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	5,158,360	26.512	5,158,360	0	5,158,360	26.512
	1.02 All other governments	0	0.000	0	0	0	0.000
	1.03 U.S. states, territories and possessions, etc. guaranteed	3,421,472	17.585	3,421,472	0	3,421,472	17.585
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,243,385	6.391	1,243,385	0	1,243,385	6.391
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	5,034,160	25.874	5,034,160	0	5,034,160	25.874
	1.06 Industrial and miscellaneous	4,462,697	22.937	4,462,697	0	4,462,697	22.937
	1.07 Hybrid securities	0	0.000	0	0	0	0.000
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
	1.11 Total long-term bonds	19,320,074	99.299	19,320,074	0	19,320,074	99.299
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Total common stocks	0	0.000	0	0	0	0.000
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	0	0.000	0	0	0	0.000
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total mortgage loans	0	0.000	0	0	0	0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	0	0.000	0	0	0	0.000
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	135,361	0.696	135,361	0	135,361	0.696
	6.02 Cash equivalents (Schedule E, Part 2)	1,030	0.005	1,030	0	1,030	0.005
	6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
	6.04 Total cash, cash equivalents and short-term investments	136,391	0.701	136,391	0	136,391	0.701
7.	Contract loans	0	0.000	0	0	0	0.000
8.	Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9.	Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10.	Receivables for securities	0	0.000	0	0	0	0.000
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	19,456,465	100.000	19,456,465	0	19,456,465	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

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)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	
	5.2 Totals, Part 3, Column 9	
6.	Total gain (loss) on disposals, Part 3, Column 19	
7.	Deduct amounts received on disposals, Part 3, Column 15	
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	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	
	10.2 Totals, Part 3, Column 11	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,294,991
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,487,968
3.	Accrual of discount		29,619
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		43,622
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,518,413
7.	Deduct amortization of premium		17,713
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		19,320,074
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		19,320,074

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	5,158,360	5,207,977	5,140,784	5,195,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	5,158,360	5,207,977	5,140,784	5,195,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	3,421,472	3,467,201	3,439,492	3,365,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,243,385	1,257,741	1,266,966	1,235,000
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	5,034,160	5,218,773	5,040,629	5,037,863
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	3,961,465	4,110,630	3,874,780	4,008,544
	9.	Canada	101,981	110,013	102,249	100,000
	10.	Other Countries	399,251	414,283	397,472	400,000
	11.	Totals	4,462,697	4,634,926	4,374,501	4,508,544
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	19,320,074	19,786,618	19,262,372	19,341,407
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	19,320,074	19,786,618	19,262,372	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	1,569,781	2,211,994	1,376,585	0	0	XXX	5,158,360	26.7	5,409,755	28.0	5,158,360	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,569,781	2,211,994	1,376,585	0	0	XXX	5,158,360	26.7	5,409,755	28.0	5,158,360	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	648,813	895,058	1,877,601	0	0	XXX	3,421,472	17.7	1,828,950	9.5	3,421,472	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	648,813	895,058	1,877,601	0	0	XXX	3,421,472	17.7	1,828,950	9.5	3,421,472	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	560,302	658,083	0	25,000	0	XXX	1,243,385	6.4	1,472,482	7.6	1,243,385	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	560,302	658,083	0	25,000	0	XXX	1,243,385	6.4	1,472,482	7.6	1,243,385	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	332,034	2,205,915	1,565,293	427,264	503,654	XXX	5,034,160	26.1	4,926,029	25.5	5,034,160	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	332,034	2,205,915	1,565,293	427,264	503,654	XXX	5,034,160	26.1	4,926,029	25.5	5,034,160	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	268,918	1,351,780	848,602	0	0	XXX	2,469,300	12.8	2,867,837	14.9	2,006,814	462,486
6.2 NAIC 2	173,599	1,072,524	747,274	0	0	XXX	1,993,397	10.3	2,789,938	14.5	1,693,410	299,987
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	442,517	2,424,304	1,595,876	0	0	XXX	4,462,697	23.1	5,657,775	29.3	3,700,224	762,473
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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) 3,379,848	7,322,830	5,668,081	452,264	503,654	0	17,326,677	89.7	XXX	XXX	16,864,191	462,486
11.2 NAIC 2	(d) 173,599	1,072,524	747,274	0	0	0	1,993,397	10.3	XXX	XXX	1,693,410	299,987
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	3,553,447	8,395,354	6,415,355	452,264	503,654	0	(b) 19,320,074	100.0	XXX	XXX	18,557,601	762,473
11.8 Line 11.7 as a % of Col. 7	18.4	43.5	33.2	2.3	2.6	0.0	100.0	XXX	XXX	XXX	96.1	3.9
12. Total Bonds Prior Year												
12.1 NAIC 1	1,925,823	9,239,587	4,428,985	375,083	535,575	0	XXX	XXX	16,505,053	85.5	15,932,942	572,111
12.2 NAIC 2	99,999	1,446,525	1,243,414	0	0	0	XXX	XXX	2,789,938	14.5	2,489,868	300,070
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	2,025,822	10,686,112	5,672,399	375,083	535,575	0	XXX	XXX	(b) 19,294,991	100.0	18,422,810	872,181
12.8 Line 12.7 as a % of Col. 9	10.5	55.4	29.4	1.9	2.8	0.0	XXX	XXX	100.0	XXX	95.5	4.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	3,260,919	7,078,991	5,568,363	452,264	503,654	0	16,864,191	87.3	15,932,942	82.6	16,864,191	XXX
13.2 NAIC 2	173,599	872,028	647,783	0	0	0	1,693,410	8.8	2,489,868	12.9	1,693,410	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	3,434,518	7,951,019	6,216,146	452,264	503,654	0	18,557,601	96.1	18,422,810	95.5	18,557,601	XXX
13.8 Line 13.7 as a % of Col. 7	18.5	42.8	33.5	2.4	2.7	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	17.8	41.2	32.2	2.3	2.6	0.0	96.1	XXX	XXX	XXX	96.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	118,929	243,839	99,718	0	0	0	462,486	2.4	572,111	3.0	XXX	462,486
14.2 NAIC 2	0	200,496	99,491	0	0	0	299,987	1.6	300,070	1.6	XXX	299,987
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	118,929	444,335	199,209	0	0	0	762,473	3.9	872,181	4.5	XXX	762,473
14.8 Line 14.7 as a % of Col. 7	15.6	58.3	26.1	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	0.6	2.3	1.0	0.0	0.0	0.0	3.9	XXX	XXX	XXX	XXX	3.9

(a) Includes $ 399,707 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, $ 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 Col. 7 as a % of Line 11.08	9 Total from Col. 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	1,569,781	2,211,994	1,376,585	0	0	XXX	5,158,360	26.7	5,409,755	28.0	5,158,360	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,569,781	2,211,994	1,376,585	0	0	XXX	5,158,360	26.7	5,409,755	28.0	5,158,360	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	648,813	895,058	1,877,601	0	0	XXX	3,421,472	17.7	1,828,950	9.5	3,421,472	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	648,813	895,058	1,877,601	0	0	XXX	3,421,472	17.7	1,828,950	9.5	3,421,472	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	560,302	658,083	0	25,000	0	XXX	1,243,385	6.4	1,472,482	7.6	1,243,385	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	560,302	658,083	0	25,000	0	XXX	1,243,385	6.4	1,472,482	7.6	1,243,385	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	270,000	2,021,038	1,248,789	250,000	486,761	XXX	4,276,588	22.1	4,086,176	21.2	4,276,588	0
5.02 Residential Mortgage-Backed Securities	62,034	184,877	316,504	177,264	16,893	XXX	757,572	3.9	839,853	4.4	757,572	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	332,034	2,205,915	1,565,293	427,264	503,654	XXX	5,034,160	26.1	4,926,029	25.5	5,034,160	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	442,517	2,424,304	1,595,876	0	0	XXX	4,462,697	23.1	5,657,775	29.3	3,700,224	762,473
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.05 Totals	442,517	2,424,304	1,595,876	0	0	XXX	4,462,697	23.1	5,657,775	29.3	3,700,224	762,473
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	3,491,413	8,210,477	6,098,851	275,000	486,761	XXX	18,562,502	96.1	XXX	XXX	17,800,029	762,473
11.02 Residential Mortgage-Backed Securities	62,034	184,877	316,504	177,264	16,893	XXX	757,572	3.9	XXX	XXX	757,572	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	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	3,553,447	8,395,354	6,415,355	452,264	503,654	0	19,320,074	100.0	XXX	XXX	18,557,601	762,473
11.09 Line 11.08 as a % of Col. 7	18.4	43.5	33.2	2.3	2.6	0.0	100.0	XXX	XXX	XXX	96.1	3.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,974,911	10,516,870	5,401,935	75,000	486,422	XXX	XXX	XXX	18,455,138	95.6	17,582,957	872,181
12.02 Residential Mortgage-Backed Securities	50,911	169,242	270,464	300,083	49,153	XXX	XXX	XXX	839,853	4.4	839,853	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	2,025,822	10,686,112	5,672,399	375,083	535,575	0	XXX	XXX	19,294,991	100.0	18,422,810	872,181
12.09 Line 12.08 as a % of Col. 9	10.5	55.4	29.4	1.9	2.8	0.0	XXX	XXX	100	XXX	95.5	4.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	3,372,484	7,766,142	5,899,642	275,000	486,761	XXX	17,800,029	92.1	17,582,957	91.1	17,800,029	XXX
13.02 Residential Mortgage-Backed Securities	62,034	184,877	316,504	177,264	16,893	XXX	757,572	3.9	839,853	4.4	757,572	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	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	3,434,518	7,951,019	6,216,146	452,264	503,654	0	18,557,601	96.1	18,422,810	95.5	18,557,601	XXX
13.09 Line 13.08 as a % of Col. 7	18.5	42.8	33.5	2.4	2.7	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	17.8	41.2	32.2	2.3	2.6	0.0	96.1	XXX	XXX	XXX	96.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	118,929	444,335	199,209	0	0	XXX	762,473	3.9	872,181	4.5	XXX	762,473
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
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	0	0	0	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	0.0	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	118,929	444,335	199,209	0	0	0	762,473	3.9	872,181	4.5	XXX	762,473
14.09 Line 14.08 as a % of Col. 7	15.6	58.3	26.1	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.6	2.3	1.0	0.0	0.0	0.0	3.9	XXX	XXX	XXX	XXX	3.9

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	32,995	0	32,995	0
2. Cost of cash equivalents acquired	3,247,093	3,246,758	335	0
3. Accrual of discount	2,421	2,421	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	(10)	(10)	0	0
6. Deduct consideration received on disposals	3,281,469	3,249,169	32,300	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,030	0	1,030	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,030	0	1,030	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-2R-0	U.S. Treasury Notes	SD			1	246,514	102.8560	257,140	250,000	247,224	0	328	0	0	2.250	2.410	FA	2,125	5,625	10/24/2017	08/15/2027
912828-3U-2	U.S. Treasury Notes	SD			1	299,426	102.2700	306,810	300,000	299,638	0	112	0	0	2.375	2.416	JJ	2,982	7,125	01/25/2018	01/31/2023
912828-J2-7	U.S. Treasury Notes				1	197,336	101.4450	202,890	200,000	198,104	0	346	0	0	2.000	2.197	FA	1,511	4,000	10/02/2017	02/15/2025
912828-L6-5	U.S. Treasury Notes	SD			1	1,318,509	99.7970	1,317,320	1,320,000	1,319,771	0	303	0	0	1.375	1.398	MS	4,612	18,150	09/30/2015	09/30/2020
912828-M8-0	U.S. Treasury Notes				1	496,387	101.1290	505,645	500,000	497,843	0	710	0	0	2.000	2.154	MN	879	10,000	12/05/2017	11/30/2022
912828-P4-6	U.S. Treasury Notes				1	193,946	99.1210	198,242	200,000	196,127	0	590	0	0	1.625	1.962	FA	1,228	3,250	03/14/2016	02/15/2026
912828-P7-9	U.S. Treasury Notes				1	491,213	99.6520	498,260	500,000	495,875	0	1,255	0	0	1.500	1.769	FA	2,534	7,500	03/14/2016	02/28/2023
912828-R7-7	U.S. Treasury Notes				1	202,516	99.6950	199,390	200,000	200,734	0	(512)	0	0	1.375	1.112	MN	240	2,750	06/17/2016	05/31/2021
912828-S3-5	U.S. Treasury Notes				1	125,582	99.1290	123,911	125,000	125,297	0	(82)	0	0	1.375	1.305	JD	5	1,719	06/30/2016	06/30/2023
912828-T9-1	U.S. Treasury Notes				1	338,544	99.9100	349,685	350,000	343,472	0	1,618	0	0	1.625	2.135	AO	969	5,688	11/21/2016	10/31/2023
912828-U2-4	U.S. Treasury Notes	SD			1	339,583	101.1600	354,060	350,000	342,575	0	985	0	0	2.000	2.336	MN	904	7,000	11/21/2016	11/15/2026
912828-W4-8	U.S. Treasury Notes	SD			1	248,604	101.8560	254,640	250,000	249,136	0	196	0	0	2.125	2.212	FA	1,795	5,313	03/29/2017	02/29/2024
912828-XH-8	U.S. Treasury Notes	SD			1	250,108	100.0000	250,000	250,000	250,011	0	(23)	0	0	1.625	1.616	JD	11	4,063	07/24/2015	06/30/2020
912828-YB-0	U.S. Treasury Notes				1	392,516	97.4960	389,984	400,000	392,553	0	38	0	0	1.625	1.837	FA	2,455	0	12/12/2019	08/15/2029
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,140,784	XXX	5,207,977	5,195,000	5,158,360	0	5,864	0	0	XXX	XXX	XXX	22,250	82,183	XXX	XXX
0599999. Total - U.S. Government Bonds						5,140,784	XXX	5,207,977	5,195,000	5,158,360	0	5,864	0	0	XXX	XXX	XXX	22,250	82,183	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
373384-2X-3	Georgia State Taxable - G.O.	SD		2	1FE	477,853	108.5270	499,224	460,000	470,327	0	(1,811)	0	0	4.250	3.761	FA	8,146	19,550	07/21/2015	02/01/2030
373384-5C-6	Georgia State Taxable - G.O.			2	1FE	257,750	101.7350	254,338	250,000	257,453	0	(297)	0	0	2.800	2.272	FA	2,917	0	09/23/2019	02/01/2032
373384-ZS-8	Georgia State Taxable - G.O.			2	1FE	334,828	101.5860	335,234	330,000	333,960	0	(868)	0	0	3.250	2.750	JJ	5,363	5,363	05/31/2019	07/01/2031
373385-CB-7	Georgia State Taxable - G.O.			2	1FE	318,312	103.6620	310,986	300,000	317,470	0	(842)	0	0	3.300	2.401	FA	4,125	0	08/14/2019	02/01/2037
605581-MH-7	Mississippi State Taxable - G.O.				1FE	100,000	98.2500	98,250	100,000	100,000	0	0	0	0	2.215	2.215	AO	418	0	09/27/2019	10/01/2028
649791-GV-6	New York State Taxable - G.O.				1FE	200,620	100.6590	201,318	200,000	200,073	0	(75)	0	0	2.750	2.711	JD	244	5,500	12/13/2011	12/15/2020
649791-GW-4	New York State Taxable - G.O.	SD			1FE	300,000	101.8440	305,532	300,000	300,000	0	0	0	0	3.000	3.000	JD	400	9,000	12/07/2011	12/15/2021
649791-PY-0	New York State Taxable - G.O.			2	1FE	200,108	101.3530	202,706	200,000	200,103	0	(5)	0	0	2.900	2.894	FA	983	0	10/29/2019	02/15/2033
68608K-NE-4	Oregon State Taxable - G.O.			1	1FE	87,940	110.0960	93,582	85,000	86,135	0	(213)	0	0	5.742	5.409	FA	2,034	4,881	02/04/2009	08/01/2024
68609T-NH-7	Oregon State Taxable - G.O.			1	1FE	150,000	96.7860	145,179	150,000	150,000	0	0	0	0	2.246	2.246	MN	524	0	10/09/2019	11/01/2029
70914P-LY-6	Pennsylvania State Taxable - G.O.			1	1FE	150,116	100.2960	150,444	150,000	150,002	0	(14)	0	0	4.450	4.440	FA	2,522	6,675	01/14/2010	02/15/2020
76222R-YC-0	Rhode Island State Taxable - G.O.			1	1FE	15,266	103.9240	15,589	15,000	15,232	0	(34)	0	0	3.000	2.620	MN	75	226	04/17/2019	05/01/2024
76222R-YD-8	Rhode Island State Taxable - G.O.			1	1FE	25,483	104.3770	26,094	25,000	25,432	0	(50)	0	0	3.000	2.650	MN	125	377	04/17/2019	05/01/2025
882723-PZ-6	Texas State Taxable - G.O.			2	1FE	160,799	107.0750	160,613	150,000	159,732	0	(1,067)	0	0	3.908	2.452	AO	1,466	2,931	06/07/2019	10/01/2031
882724-CS-4	Texas State Taxable - G.O.				1FE	297,111	100.1080	300,324	300,000	298,738	0	1,627	0	0	1.770	2.500	FA	2,213	2,655	03/22/2019	08/01/2020
882724-DA-2	Texas State Taxable - G.O.			2	1FE	201,828	105.1350	210,270	200,000	201,682	0	(146)	0	0	3.160	3.035	FA	2,633	3,160	03/20/2019	08/01/2028
917542-QV-7	Utah State Taxable - G.O.			1	1FE	161,478	105.0120	157,518	150,000	155,133	0	(850)	0	0	3.539	2.862	JJ	2,654	5,309	09/22/2011	07/01/2025
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,439,492	XXX	3,467,201	3,365,000	3,421,472	0	(4,645)	0	0	XXX	XXX	XXX	36,842	65,627	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						3,439,492	XXX	3,467,201	3,365,000	3,421,472	0	(4,645)	0	0	XXX	XXX	XXX	36,842	65,627	XXX	XXX
047772-YX-0	Atlanta GA Taxable - G.O.	SD			1FE	250,000	100.7730	251,933	250,000	250,000	0	0	0	0	2.508	2.508	JD	523	6,270	10/29/2014	12/01/2020
083763-KU-5	Bergen Cnty NJ Taxable - G.O.				1FE	200,000	100.5920	201,184	200,000	200,000	0	0	0	0	2.200	2.200	JD	367	4,400	12/12/2012	12/01/2022
212204-JP-7	Contra Costa CA Cmnty Clg Dis. Taxable - G.O.			2	1FE	25,000	95.5820	23,896	25,000	25,000	0	0	0	0	2.563	2.563	FA	194	0	08/29/2019	08/01/2033
562333-FS-8	Manchester NH Taxable - G.O.			2	1FE	314,693	101.4610	314,529	310,000	310,303	0	(584)	0	0	5.000	4.800	JJ	7,750	15,500	12/03/2010	07/01/2024
631294-3V-5	Nashua NH Taxable - G.O.			1	1FE	100,000	101.0970	101,097	100,000	100,000	0	0	0	0	2.877	2.877	JJ	1,327	2,877	01/11/2012	01/15/2021
64966H-YE-4	New York City NY Taxable - G.O.			1	1FE	277,143	106.1110	265,278	250,000	258,005	0	(3,496)	0	0	5.024	3.475	MS	4,187	12,560	01/17/2014	03/01/2022
64966M-EF-2	New York City NY Taxable - G.O.			1	1FE	100,130	99.8240	99,824	100,000	100,077	0	(16)	0	0	2.110	2.092	FA	879	2,110	08/03/2016	08/01/2024
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,266,966	XXX	1,257,741	1,235,000	1,243,385	0	(4,096)	0	0	XXX	XXX	XXX	15,227	43,717	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,266,966	XXX	1,257,741	1,235,000	1,243,385	0	(4,096)	0	0	XXX	XXX	XXX	15,227	43,717	XXX	XXX
051249-HB-9	Augusta GA Wtr & Swr Taxable - Revenue Bonds	SD			1FE	300,000	105.0870	315,261	300,000	300,000	0	0	0	0	3.800	3.800	AO	2,850	11,400	07/17/2013	10/01/2023
052414-TE-9	Austin TX Electric Utility Taxable - Revenue Bonds			2	1FE	100,000	99.7840	99,784	100,000	100,000	0	0	0	0	2.785	2.785	MN	356	650	07/31/2019	11/15/2031
072024-WS-7	Bay Area CA Toll Authority Taxable - Revenue Bonds			1	1FE	150,000	99.4190	149,129	150,000	150,000	0	0	0	0	2.574	2.574	AO	1,019	0	09/20/2019	04/01/2031
190760-HF-8	Cobb-Marietta Coliseum GA Taxable - Revenue Bonds				1FE	500,000	102.0480	510,240	500,000	500,000	0	0	0	0	2.800	2.800	JJ	7,000	14,000	08/25/2015	07/01/2022

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	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation and Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	College Park GA Dev. Auth. Taxable - Revenue Bonds																				
194284-AG-0					1FE	272,098	104.3890	260,973	250,000	257,003	0	(3,205)	0	0	4.500	3.101	FA	4,688	11,250	12/19/2014	02/01/2022
199144-WY-8	Columbus GA Wtr & Swr Taxable - Revenue Bonds				1FE	200,000	99.3770	198,754	200,000	200,000	0	0	0	0	2.544	2.544	MN	184	0	11/20/2019	05/01/2028
	Downtown Savannah GA Auth. Taxable - Revenue Bonds																				
261172-QE-3				2	1FE	716,151	106.1830	759,208	715,000	716,004	0	(103)	0	0	3.600	3.581	FA	10,725	22,308	09/14/2018	08/01/2029
	Gwinnett County GA Dev. Auth. Taxable - Revenue																				
403720-HA-6	Bonds	SD		2	1FE	486,355	105.1980	525,990	500,000	486,761	0	340	0	0	4.140	4.320	MS	6,900	22,080	11/07/2018	09/01/2043
	Gwinnett County GA Urban Dev. Taxable - Revenue																				
403757-AP-2	Bonds	SD		2	1FE	201,198	105.8560	211,712	200,000	200,971	0	(218)	0	0	3.900	3.773	MS	2,600	5,482	12/18/2018	09/01/2032
	Idaho Energy Resources Auth. Taxable - Revenue																				
451174-AD-8	Bonds			1	1FE	100,000	102.8200	102,820	100,000	100,000	0	0	0	0	2.952	2.952	MS	984	2,952	09/12/2017	09/01/2028
47770V-AY-6	Jobs OH Beverage Sys. Taxable - Revenue Bonds			1	1FE	158,322	108.5880	162,882	150,000	157,785	0	(537)	0	0	3.985	3.313	JJ	2,989	2,989	04/03/2019	01/01/2029
49130T-SK-3	Kentucky State Hsg Corp. Taxable - Revenue Bonds				1FE	140,000	102.5510	143,571	140,000	140,000	0	0	0	0	3.018	3.018	JJ	2,113	4,225	05/30/2014	07/01/2022
	Maryland Stadium Authority Taxable - Revenue Bonds																				
574297-DZ-7				1	1FE	50,000	104.3180	52,159	50,000	50,000	0	0	0	0	3.181	3.181	MS	530	406	05/08/2019	03/01/2029
594614-5Z-8	Michigan State Bdg Auth. Taxable - Revenue Bonds	SD			1FE	270,000	101.8580	275,017	270,000	270,000	0	0	0	0	4.474	4.474	AO	2,550	12,080	07/12/2011	10/15/2020
	New Hampshire State Highway Taxable - Revenue Bonds																				
64469N-AD-1		SD		1	1FE	200,000	105.3500	210,700	200,000	200,000	0	0	0	0	4.334	4.334	MS	2,889	8,668	11/05/2010	09/01/2022
68607V-Z6-5	Oregon State Lottery Taxable - Revenue Bonds			1	1FE	75,000	101.1950	75,896	75,000	75,000	0	0	0	0	2.455	2.455	AO	460	869	03/28/2019	04/01/2023
68607V-Z9-9	Oregon State Lottery Taxable - Revenue Bonds			1	1FE	25,000	101.4500	25,363	25,000	25,000	0	0	0	0	2.715	2.715	AO	170	321	03/28/2019	04/01/2026
	Peachtree City GA Wtr & Swr Taxable - Revenue																				
704668-DF-6	Bonds				1FE	238,443	100.3030	250,758	250,000	248,064	0	1,611	0	0	2.150	2.831	MS	1,792	5,375	07/24/2013	03/01/2021
91412G-F5-9	University of CA Taxable - Revenue Bonds			2	1FE	100,000	100.1550	100,155	100,000	100,000	0	0	0	0	1.910	1.910	MN	244	1,910	04/08/2016	05/15/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						4,282,567	XXX	4,430,372	4,275,000	4,276,588	0	(2,112)	0	0	XXX	XXX	XXX	51,043	126,965	XXX	XXX
3128MJ-WV-8	Freddie Mac FGG08659			4	1FE	304,328	104.4670	319,872	306,194	304,333	0	26	0	0	3.500	3.617	MON	893	10,717	05/02/2018	08/01/2045
31335A-BE-7	Freddie Mac FGG60037			4	1FE	200,921	103.0750	213,024	206,669	201,043	0	104	0	0	3.000	3.453	MON	517	6,200	08/08/2018	10/01/2043
3136AA-XU-4	Fannie Mae FNR2012133EB			4	1FE	252,813	102.2020	255,505	250,000	252,196	0	(293)	0	0	3.000	2.876	MON	625	7,500	09/01/2017	12/25/2032
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						758,062	XXX	788,401	762,863	757,572	0	(163)	0	0	XXX	XXX	XXX	2,035	24,417	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						5,040,629	XXX	5,218,773	5,037,863	5,034,160	0	(2,275)	0	0	XXX	XXX	XXX	53,078	151,382	XXX	XXX
00841#-AA-7	Advantage Capital Tax Credit Notes			9	1FE	300,909	91.4750	362,739	396,544	362,765	0	9,952	0	0	0.000	6.160	MAR	0	0	07/28/2015	05/15/2023
037833-BS-8	Apple Inc. Senior Notes	SD		2	1FE	199,858	100.5950	201,190	200,000	199,966	0	29	0	0	2.250	2.265	FA	1,600	4,500	02/16/2016	02/23/2021
12189L-AM-3	Burlington North Santa Fe Senior Notes			2	1FE	100,000	102.7390	102,739	100,000	100,000	0	0	0	0	3.000	3.000	MS	883	3,000	03/06/2013	03/15/2023
14149Y-AV-0	Cardinal Health Inc. Senior Notes	SD		1	2FE	299,637	102.4630	307,389	300,000	299,902	0	38	0	0	3.200	3.214	JD	427	9,600	05/16/2012	06/15/2022
14913Q-2T-5	Caterpillar Fin. Services Senior Notes			1	1FE	49,976	102.2800	51,140	50,000	49,983	0	7	0	0	2.950	2.967	FA	512	738	02/19/2019	02/26/2022
172967-GL-9	Citigroup Inc. Notes	SD			1FE	199,526	103.6860	207,372	200,000	199,833	0	49	0	0	3.375	3.403	MS	2,250	6,750	02/14/2013	03/01/2023
25272K-AG-8	Diamond 1 Fin/Diamond 2 Secured Notes	SD		2	2FE	200,944	108.4740	216,948	200,000	200,497	0	(135)	0	0	5.450	5.367	JD	484	10,900	05/18/2016	06/15/2023
278265-AE-3	Eaton Vance Corp. Senior Notes			2	1FE	102,131	104.9730	104,973	100,000	101,628	0	(203)	0	0	3.500	3.239	AO	826	3,500	06/07/2017	04/06/2027
278642-AC-7	EBAY Inc. Senior Notes	SD		2	2FE	160,557	100.6430	176,125	175,000	173,599	0	1,715	0	0	3.250	4.297	AO	1,201	5,688	01/20/2011	10/15/2020
29364G-AJ-2	Entergy Corp. Senior Notes			2	2FE	95,448	101.6160	101,616	100,000	96,651	0	438	0	0	2.950	3.518	MS	983	2,950	02/28/2017	09/01/2026
29717P-AQ-0	Essex Portfolio LP Senior Notes			2	2FE	99,286	103.9630	103,963	100,000	99,451	0	73	0	0	3.375	3.473	AO	713	3,375	10/27/2017	04/15/2026
31428X-BF-2	FedEx Corp. Senior Notes			2	2FE	99,796	104.0840	104,084	100,000	99,865	0	19	0	0	3.250	3.274	AO	813	3,250	03/21/2016	04/01/2026
369550-BD-9	General Dynamics Corp. Senior Notes			2	1FE	99,616	104.4900	104,490	100,000	99,735	0	73	0	0	3.375	3.459	MN	431	3,375	05/08/2018	05/15/2023
39138Q-AA-3	Great-West Lifeco Inc. Senior Notes	SD		2	1FE	99,674	110.4880	110,488	100,000	99,718	0	28	0	0	4.047	4.087	MN	495	4,047	05/15/2018	05/17/2028
46625H-KC-3	JP Morgan Chase & Co. Senior Notes			2	1FE	149,481	104.3640	156,546	150,000	149,715	0	51	0	0	3.125	3.166	JJ	2,057	4,688	03/27/2015	01/23/2025
494368-BU-6	Kimberly-Clark Corp. Senior Notes			1	1FE	96,238	103.0060	105,066	102,000	97,145	0	697	0	0	2.750	3.624	FA	1,060	2,805	09/07/2018	02/15/2026
494550-BC-9	Kinder Morgan Energy Partners Senior Notes			1	2FE	74,847	104.1020	78,077	75,000	74,979	0	17	0	0	5.800	5.825	MS	1,450	4,350	09/11/2009	03/01/2021
501044-DJ-7	Kroger Co. Senior Notes	SD		2	2FE	100,112	107.0970	107,097	100,000	100,092	0	(10)	0	0	3.700	3.686	FA	1,542	3,700	08/25/2017	08/01/2027
68233J-AZ-7	Oncor Electric Del. Co. LLC Secured Notes			2	1FE	99,738	102.2870	102,287	100,000	99,846	0	27	0	0	2.950	2.982	AO	738	2,950	10/22/2015	04/01/2025
72925P-AC-9	Plum Creek Timber Senior Notes			2	2FE	191,400	102.5690	205,138	200,000	198,726	0	1,000	0	0	4.700	5.254	MS	2,768	9,400	02/04/2011	03/15/2021
7591EP-AP-5	Regions Financial Corp. Senior Notes			2	2FE	100,473	105.8660	105,861	100,000	100,354	0	(91)	0	0	3.800	3.693	FA	1,446	3,811	08/15/2018	08/14/2023
85440K-AB-0	Stanford University Notes			2	1FE	100,671	105.2500	105,250	100,000	100,627	0	(43)	0	0	3.089	3.010	MN	515	1,828	03/22/2019	05/01/2029
87236Y-AF-5	TD Ameritrade Holding Co. Senior Notes			2	1FE	101,598	104.7540	104,754	100,000	101,240	0	(156)	0	0	3.300	3.102	AO	825	3,300	08/21/2017	04/01/2027
89566E-AG-3	TriState Gen & Trans Assn. Secured Notes			2	1FE	59,548	104.9430	62,966	60,000	59,654	0	64	0	0	3.700	3.832	MN	370	2,220	04/30/2018	11/01/2024
904764-BB-2	Unilever Capital Corp. Senior Notes	SD		2	1FE	98,308	105.9780	105,978	100,000	98,684	0	225	0	0	3.375	3.654	MS	928	3,375	04/25/2018	03/22/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-CC-4	UnitedHealth Group Inc. Senior Notes			1	1FE	98,491	102.7320	102,732	100,000	99,012	0	288	0	0	2.875	3.202	MS	841	2,875	03/01/2018	03/15/2023
931427-AQ-1	Walgreens Boots Alliance Senior Notes			2	2FE	149,622	101.7440	152,616	150,000	149,743	0	35	0	0	3.450	3.480	JD	431	5,175	05/26/2016	06/01/2026
94106L-AZ-2	Waste Management Inc. Senior Notes	SD		2	2FE	197,426	105.1280	210,256	200,000	198,066	0	400	0	0	3.500	3.742	MN	894	7,000	05/17/2018	05/15/2024
958587-BH-9	Western Mass Electric Co. Senior Notes			1	1FE	149,469	100.5000	150,750	150,000	149,989	0	66	0	0	5.100	5.146	MS	2,550	7,650	03/03/2010	03/01/2020
13645R-AY-0	Canadian Pacific Railway Co. Senior Notes		A	2	2FE	102,249	110.0130	110,013	100,000	101,981	0	(204)	0	0	4.000	3.717	JD	333	4,000	08/21/2018	06/01/2028
423012-AF-0	Heineken NV Senior Notes		D	2	2FE	99,352	105.9900	105,990	100,000	99,492	0	53	0	0	3.500	3.573	JJ	1,478	3,500	03/20/2017	01/29/2028
606822-BD-5	Mitsubishi UFJ Fin. Group Senior Notes		D		1FE	50,000	104.2850	52,143	50,000	50,000	0	0	0	0	3.407	3.407	MS	539	852	02/26/2019	03/07/2024
89152U-AF-9	Total Capital SA Notes	SD	D	1	1FE	248,120	102.4600	256,150	250,000	249,759	0	215	0	0	4.125	4.218	JJ	4,383	10,313	01/24/2011	01/28/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,374,501	XXX	4,634,926	4,508,544	4,462,697	0	14,717	0	0	XXX	XXX	XXX	36,766	145,465	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,374,501	XXX	4,634,926	4,508,544	4,462,697	0	14,717	0	0	XXX	XXX	XXX	36,766	145,465	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						18,504,310	XXX	18,998,217	18,578,544	18,562,502	0	9,728	0	0	XXX	XXX	XXX	162,128	463,957	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						758,062	XXX	788,401	762,863	757,572	0	(163)	0	0	XXX	XXX	XXX	2,035	24,417	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						19,262,372	XXX	19,786,618	19,341,407	19,320,074	0	9,565	0	0	XXX	XXX	XXX	164,163	488,374	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-YB-0	U.S. Treasury Notes 1.625% 08/15/29		12/12/2019	Goldman Sachs		392,516	400,000	2,120
0599999. Subtotal - Bonds - U.S. Governments						392,516	400,000	2,120
373384-5C-6	Georgia State Taxable - G.O. 2.800% 02/01/32		09/23/2019	Ramirez & Co.		257,750	250,000	1,069
373384-ZS-8	Georgia State Taxable - G.O. 3.250% 07/01/31		05/31/2019	WFS		334,825	330,000	4,558
373385-CB-7	Georgia State Taxable - G.O. 3.300% 02/01/37		08/14/2019	Ramirez & Co.		318,312	300,000	413
605581-MH-7	Mississippi State Taxable - G.O. 2.215% 10/01/28		09/27/2019	WFS		100,000	100,000	0
649791-PY-0	New York State Taxable - G.O. 2.900% 02/15/33		10/29/2019	Morgan Stanley		200,108	200,000	0
68609T-NH-7	Oregon State Taxable - G.O. 2.246% 11/01/29		10/09/2019	Morgan Stanley		150,000	150,000	0
76222R-YC-0	Rhode Island State Taxable - G.O. 3.000% 05/01/24		04/17/2019	Robert W. Baird		15,266	15,000	0
76222R-YD-8	Rhode Island State Taxable - G.O. 3.000% 05/01/25		04/17/2019	Robert W. Baird		25,483	25,000	0
882723-PZ-6	Texas State Taxable - G.O. 3.908% 10/01/31		06/07/2019	Stifel Nicolaus & Co		160,799	150,000	1,140
882724-CS-4	Texas State Taxable - G.O. 1.770% 08/01/20		03/22/2019	Piper Jaffray		297,112	300,000	811
882724-DA-2	Texas State Taxable - G.O. 3.160% 08/01/28		03/20/2019	WFS		201,828	200,000	895
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,061,483	2,020,000	8,886
212204-JP-7	Contra Costa CA Cmnty Clg Dis. Taxable - G.O. 2.563% 08/01/33		08/29/2019	Morgan Stanley		25,000	25,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						25,000	25,000	0
052414-TE-9	Austin TX Electric Utility Taxable - Revenue Bonds 2.785% 11/15/31		07/31/2019	Goldman Sachs		100,000	100,000	0
072024-WS-7	Bay Area CA Toll Authority Taxable - Revenue Bonds 2.574% 04/01/31		09/20/2019	JP Morgan		150,000	150,000	0
199144-WY-8	Columbus GA Wtr & Swr Taxable - Revenue Bonds 2.544% 05/01/28		11/20/2019	Stifel Nicolaus & Co		200,000	200,000	0
47770V-AY-6	Jobs OH Beverage Sys. Taxable - Revenue Bonds 3.985% 01/01/29		04/03/2019	Citigroup		158,322	150,000	1,561
574297-DZ-7	Maryland Stadium Authority Taxable - Revenue Bonds 3.181% 03/01/29		05/08/2019	Raymond James Morgan Keegan		50,000	50,000	0
68607V-Z6-5	Oregon State Lottery Taxable - Revenue Bonds 2.455% 04/01/23		03/28/2019	Goldman Sachs		75,000	75,000	0
68607V-Z9-9	Oregon State Lottery Taxable - Revenue Bonds 2.715% 04/01/26		03/28/2019	Goldman Sachs		25,000	25,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						758,322	750,000	1,561
149130-2T-5	Caterpillar Fin. Services Senior Notes 2.950% 02/26/22		02/19/2019	JP Morgan		49,976	50,000	0
85440K-AB-0	Stanford University Notes 3.089% 05/01/29		03/22/2019	JP Morgan		100,671	100,000	0
606822-BD-5	Mitsubishi UFJ Fin. Group Senior Notes 3.407% 03/07/24	D	02/26/2019	Morgan Stanley		50,000	50,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						200,647	200,000	0
8399997. Total - Bonds - Part 3						3,437,968	3,395,000	12,567
8399998. Total - Bonds - Part 5						50,000	50,000	0
8399999. Total - Bonds						3,487,968	3,445,000	12,567
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						3,487,968	XXX	12,567

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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
912828-5Q-9	U.S. Treasury Notes 2.750% 11/30/20		03/22/2019	Barclays Capital		150,984	150,000	150,246	150,243	0	(27)	0	(27)	0	150,216	0	769	769	1,303	11/30/2020
912828-G9-5	U.S. Treasury Notes 1.625% 12/31/19		12/10/2019	WFS		499,980	500,000	497,717	499,529	0	445	0	445	0	499,974	0	6	6	7,683	12/31/2019
0599999. Subtotal - Bonds - U.S. Governments						650,964	650,000	647,963	649,772	0	418	0	418	0	650,190	0	775	775	8,986	XXX
605580-6Q-7	Mississippi State Taxable - G.O. 2.843% 10/01/19		10/01/2019	Maturity		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	8,529	10/01/2019
68608K-NE-4	Oregon State Taxable - G.O. 5.742% 08/01/24		08/01/2019	Call 100.0000		15,000	15,000	15,519	15,238	0	(22)	0	(22)	0	15,216	0	(216)	(216)	861	08/01/2024
924258-TU-0	Vermont State Taxable - G.O. 4.375% 08/15/24		09/16/2019	Call 100.0000		150,000	150,000	148,013	149,078	0	104	0	104	0	149,182	0	818	818	7,128	08/15/2024
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						465,000	465,000	463,532	464,316	0	82	0	82	0	464,398	0	602	602	16,518	XXX
682454-4F-7	Oneida Cnty NY Taxable - G.O. 5.187% 08/01/19		08/01/2019	Maturity		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	12,968	08/01/2019
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	12,968	XXX
3128MJ-WV-8	Freddie Mac FGG08659 3.500% 08/01/45		12/01/2019	Paydown		57,493	57,493	57,142	57,138	0	355	0	355	0	57,493	0	0	0	1,256	08/01/2045
31335A-BE-7	Freddie Mac FGG60037 3.000% 10/01/43		12/01/2019	Paydown		25,693	25,693	24,978	24,981	0	712	0	712	0	25,693	0	0	0	445	10/01/2043
373539-G4-1	Georgia State HFA Tax-Exempt - Revenue Bonds 3.650% 12/01/25		03/01/2019	Call 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	776	12/01/2025
403760-GJ-4	Gwinnett Cnty Wtr & Swr Taxable - Revenue Bonds 5.450% 08/01/29		09/26/2019	Call 100.0000		250,000	250,000	257,970	250,964	0	(964)	0	(964)	0	250,000	0	0	0	15,707	08/01/2029
480780-AH-8	Jordan Valley UT Water Cons. Taxable - Revenue Bonds 6.330% 10/01/34		10/01/2019	Call 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	4,748	10/01/2034
644614-H6-9	New Hampshire Health & Ed Facs Tax-Exempt - Revenue Bonds 4.000% 10/01/19		10/01/2019	Maturity		100,000	100,000	98,364	99,833	0	167	0	167	0	100,000	0	0	0	4,000	10/01/2019
919114-AE-8	Valdosta-Lowndes Cnty GA Taxable - Revenue Bonds 6.950% 02/01/19		02/01/2019	Maturity		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,911	02/01/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						648,186	648,186	653,454	647,916	0	270	0	270	0	648,186	0	0	0	28,843	XXX
00841#-AA-7	Advantage Capital Tax Credit Notes 0.000% 05/15/23		10/15/2019	Redemption 100.0000		134,432	134,432	102,011	119,607	0	1,678	0	1,678	0	121,285	0	13,148	13,148	0	05/15/2023
00912X-AL-8	Air Lease Corp. Senior Notes 3.375% 01/15/19		01/15/2019	Maturity		100,000	100,000	99,858	99,999	0	1	0	1	0	100,000	0	0	0	1,688	01/15/2019
012725-AC-1	Albemarle Corp. Senior Notes 4.150% 12/01/24		12/17/2019	Hanover		106,550	100,000	101,988	101,890	0	(292)	0	(292)	0	101,598	0	4,951	4,951	4,334	12/01/2024
06406F-AB-9	Bank of NY Mellon Corp. Senior Notes 2.050% 05/03/21		05/31/2019	WFS		148,901	150,000	149,930	149,966	0	6	0	6	0	149,972	0	(1,072)	(1,072)	1,802	05/03/2021
25245B-AB-3	Diageo Investment Corp. Senior Notes 2.875% 05/11/22		05/31/2019	Goldman Sachs		202,481	200,000	202,658	201,059	0	(129)	0	(129)	0	200,930	0	1,552	1,552	3,242	05/11/2022
26441Y-BB-2	Duke Realty LP Senior Notes 4.000% 09/15/28		12/17/2019	Hanover		109,189	100,000	98,926	98,953	0	86	0	86	0	99,039	0	10,150	10,150	5,061	09/15/2028
539830-BH-1	Lockheed Martin Corp. Senior Notes 3.550% 01/15/26		12/17/2019	Hanover		106,952	100,000	97,886	98,039	0	237	0	237	0	98,276	0	8,675	8,675	5,049	01/15/2026
651229-AM-8	Newell Brands Inc. Senior Notes 4.000% 06/15/22		03/20/2019	Stifel Nicolaus & Co		98,864	100,000	102,356	101,331	0	(87)	0	(87)	0	101,244	0	(2,380)	(2,380)	1,078	06/15/2022
78355H-KD-0	Ryder System Inc. Senior Notes 2.800% 03/01/22		06/07/2019	Barclays Capital		100,730	100,000	99,837	99,895	0	14	0	14	0	99,909	0	821	821	2,178	03/01/2022
89566E-AG-3	TriState Gen & Trans Assn. Secured Notes 3.700% 11/01/24		12/16/2019	Pierpont Securities		41,854	40,000	39,699	39,726	0	41	0	41	0	39,767	0	2,087	2,087	1,673	11/01/2024
94974B-FU-9	Wells Fargo & Co. Senior Notes 2.125% 04/22/19		04/03/2019	Toronto Dominion		149,963	150,000	149,682	149,980	0	17	0	17	0	149,997	0	(34)	(34)	1,443	04/22/2019
66989G-AA-8	Novartis Secs Invest. Senior Notes 5.125% 02/10/19	D	02/10/2019	Maturity		150,000	150,000	150,092	150,001	0	(1)	0	(1)	0	150,000	0	0	0	3,844	02/10/2019
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,449,916	1,424,432	1,394,923	1,410,446	0	1,571	0	1,571	0	1,412,017	0	37,898	37,898	31,392	XXX
8399997. Total - Bonds - Part 4						3,464,066	3,437,618	3,409,872	3,422,450	0	2,341	0	2,341	0	3,424,791	0	39,275	39,275	98,707	XXX
8399998. Total - Bonds - Part 5						54,347	50,000	50,000	0	0	0	0	0	0	50,000	0	4,347	4,347	1,519	XXX
8399999. Total - Bonds						3,518,413	3,487,618	3,459,872	3,422,450	0	2,341	0	2,341	0	3,474,791	0	43,622	43,622	100,226	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						3,518,413	XXX	3,459,872	3,422,450	0	2,341	0	2,341	0	3,474,791	0	43,622	43,622	100,226	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
114259-AT-1	Brooklyn Union Gas Senior Notes 3.865% 03/04/29		02/27/2019	Bank of America	12/17/2019	Hanover	50,000	50,000	54,347	50,000	0	0	0	0	0	0	4,347	4,347	1,519	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							50,000	50,000	54,347	50,000	0	0	0	0	0	0	4,347	4,347	1,519	0
8399998. Total - Bonds							50,000	50,000	54,347	50,000	0	0	0	0	0	0	4,347	4,347	1,519	0
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								50,000	54,347	50,000	0	0	0	0	0	0	4,347	4,347	1,519	0

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
Bank of New York Mellon ..... New York, NY		0.000	0	0	135,361	XXX
Bank of New York Mellon		0.000	0	0	0	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	135,361	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	135,361	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	135,361	XXX

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

1. January	180,227	4. April	15,951	7. July	116,995	10. October	78,550
2. February	57,844	5. May	29,649	8. August	39,885	11. November	187,695
3. March	9,459	6. June	25,990	9. September	53,868	12. December	135,361

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 and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
09658L-79-4	BMO Gov't Money Market I Shares		12/31/2019	0.000		1,030	0	39
8699999. Subtotal - All Other Money Market Mutual Funds						1,030	0	39
8899999 - Total Cash Equivalents						1,030	0	39

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/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	Property & casualty reserve	0	0	214,715	227,907
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE	B	Worker's compensation	0	0	109,908	114,055
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	Property & casualty reserve	0	0	85,000	89,548
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	Worker's compensation	0	0	250,011	250,000
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	Property & casualty reserve	0	0	149,975	150,893
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT	B	Worker's compensation	0	0	24,996	24,949
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	Multiple	0	0	344,940	344,300
30. New Hampshire NH	B	Multiple	2,977,340	3,101,499	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	Multiple	0	0	649,887	648,681
33. New York NY			0	0	0	0
34. North Carolina NC	B	Property & casualty reserve	0	0	299,948	299,391
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	Property & casualty reserve	0	0	110,000	112,044
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	Multiple	0	0	534,947	560,072
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,977,340	3,101,499	2,774,327	2,821,840
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. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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