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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

National Interstate Insurance Company of Hawaii, Inc

NAIC Group Code..... 84, 84 (Current Period) (Prior Period) — NAIC Company Code..... 11051 — Employer's ID Number..... 99-0345306

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

Incorporated/Organized..... September 20, 1999 — Commenced Business..... July 28, 2000

Statutory Home Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	330-659-8900 *(Area Code) (Telephone Number)*
Mail Address	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	330-659-8900 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.natl.com	
Statutory Statement Contact	Leah Marie Blazek *(Name)*	330-659-8900 -5498 *(Area Code) (Telephone Number) (Extension)*
	Leah.Blazek@natl.com *(E-Mail Address)*	330-659-8904 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President	2. Matthew David Felvus #	Secretary
3. Julie Ann McGraw	Senior VP, Chief Financial Officer, & Treasurer	4. Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer

OTHER

Stephen Edward Winborn	Senior Vice President	George Olaf Skuggen	Senior Vice President
Shawn Vincent Los	Senior Vice President	Scott Edward Noerr	Vice President, Chief Information Officer
Matthew Jon Grimm	Vice President	Anthony Gerald Prinzo	Assistant Vice President
Magdalena Franziska Kulik Grossman #	Chief Compliance Officer	Jeannine Eileen Novak	Assistant Vice President
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer
Stephen Charles Beraha	Assistant Secretary		

DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Anthony Joseph Mercurio
Michael Eugene Sullivan Jr.	David Lawrence Thompson Jr.	David John Witzgall	

State of........ OH
County of..... Summit

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

(Signature)	(Signature)	(Signature)
Anthony Joseph Mercurio	Matthew David Felvus	Julie Ann McGraw
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Senior VP, Chief Financial Officer, & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 19th day of February, 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	689,188	1.7	689,188		689,188	1.7
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	2,822,623	6.9	2,822,623		2,822,623	6.9
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	39,971	0.1	39,971		39,971	0.1
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	5,682,427	13.8	5,682,427		5,682,427	13.8
1.06 Industrial and Miscellaneous	22,176,801	53.9	22,176,801		22,176,801	53.9
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	31,411,010	76.4	31,411,010	0	31,411,010	76.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	39,564	0.1	39,564		39,564	0.1
6.02 Cash Equivalents (Schedule E, Part 2)	9,658,180	23.5	9,658,180		9,658,180	23.5
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	9,697,744	23.6	9,697,744	0	9,697,744	23.6
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)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	41,108,755	100.0	41,108,755	0	41,108,755	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		31,073,486
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,582,311
3.	Accrual of discount		56,711
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		0
5.	Total gain (loss) on disposals, Part 4, Column 19		21,594
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		7,166,392
7.	Deduct amortization of premium		168,820
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		12,120
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		31,411,010
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		31,411,010

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	689,188	725,810	691,735	684,780
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	689,188	725,810	691,735	684,780
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,822,623	2,850,528	3,292,500	2,790,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	39,971	40,677	39,737	40,000
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	5,682,427	5,893,493	5,876,945	5,529,435
Industrial and Miscellaneous,	8. United States	17,984,912	18,609,112	17,947,011	18,186,425
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	4,191,889	4,229,636	4,206,788	4,189,848
	11. Totals	22,176,801	22,838,748	22,153,799	22,376,272
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	31,411,010	32,349,256	32,054,716	31,420,487
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	31,411,010	32,349,256	32,054,716	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	27,407	655,754	6,028			XXX	689,188	2.2	730,102	2.3	689,188	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	27,407	655,754	6,028	0	0	XXX	689,188	2.2	730,102	2.3	689,188	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	2,532,623	290,000				XXX	2,822,623	9.0	3,040,359	9.8	2,822,623	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	2,532,623	290,000	0	0	0	XXX	2,822,623	9.0	3,040,359	9.8	2,822,623	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	39,971					XXX	39,971	0.1	39,932	0.1	39,971	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	39,971	0	0	0	0	XXX	39,971	0.1	39,932	0.1	39,971	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,015,034	2,510,903	1,709,781	7,430	439,279	XXX	5,682,427	18.1	9,915,356	31.9	5,682,427	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,015,034	2,510,903	1,709,781	7,430	439,279	XXX	5,682,427	18.1	9,915,356	31.9	5,682,427	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	5,396,861	13,689,611	1,217,989	261,564	3,026	XXX	20,569,051	65.5	16,631,801	53.5	6,647,935	13,921,116
6.2 NAIC 2	66,354	916,453	81,039	325,100	218,804	XXX	1,607,751	5.1	715,935	2.3	50,146	1,557,605
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	5,463,215	14,606,064	1,299,028	586,664	221,831	XXX	22,176,801	70.6	17,347,736	55.8	6,698,081	15,478,721
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d)9,011,896	17,146,268	2,933,798	268,993	442,305	0	29,803,260	94.9	XXX	XXX	15,882,144	13,921,116
11.2 NAIC 2	(d)66,354	916,453	81,039	325,100	218,804	0	1,607,751	5.1	XXX	XXX	50,146	1,557,605
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	9,078,249	18,062,721	3,014,837	594,094	661,110	0	(b)31,411,010	100.0	XXX	XXX	15,932,290	15,478,721
11.8 Line 11.7 as a % of Col. 7	28.9	57.5	9.6	1.9	2.1	0.0	100.0	XXX	XXX	XXX	50.7	49.3
12. **Total Bonds Prior Year**												
12.1 NAIC 1	3,736,301	19,751,610	5,423,384	593,229	853,027		XXX	XXX	30,357,551	97.7	21,117,993	9,239,558
12.2 NAIC 2	529,570	50,313	136,052				XXX	XXX	715,935	2.3	340,935	375,000
12.3 NAIC 3							XXX	XXX	0	0.0		
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	4,265,870	19,801,923	5,559,436	593,229	853,027	0	XXX	XXX	(b)31,073,486	100.0	21,458,928	9,614,558
12.8 Line 12.7 as a % of Col. 9	13.7	63.7	17.9	1.9	2.7	0.0	XXX	XXX	100.0	XXX	69.1	30.9
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	5,720,913	7,852,110	1,819,528	48,774	440,818		15,882,144	50.6	21,117,993	68.0	15,882,144	XXX
13.2 NAIC 2	50,146						50,146	0.2	340,935	1.1	50,146	XXX
13.3 NAIC 3							0	0.0	0	0.0	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	5,771,059	7,852,110	1,819,528	48,774	440,818	0	15,932,290	50.7	21,458,928	69.1	15,932,290	XXX
13.8 Line 13.7 as a % of Col. 7	36.2	49.3	11.4	0.3	2.8	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	18.4	25.0	5.8	0.2	1.4	0.0	50.7	XXX	XXX	XXX	50.7	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	3,290,983	9,294,158	1,114,270	220,219	1,487		13,921,116	44.3	9,239,558	29.7	XXX	13,921,116
14.2 NAIC 2	16,208	916,453	81,039	325,100	218,804		1,557,604	5.0	375,000	1.2	XXX	1,557,604
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	3,307,190	10,210,611	1,195,308	545,320	220,291	0	15,478,720	49.3	9,614,558	30.9	XXX	15,478,720
14.8 Line 14.7 as a % of Col. 7	21.4	66.0	7.7	3.5	1.4	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	10.5	32.5	3.8	1.7	0.7	0.0	49.3	XXX	XXX	XXX	XXX	49.3

(a) Includes $.....15,478,721 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..........0 current year of bonds with Z designations and $..........0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations		602,708				XXX	602,708	1.9	603,471	1.9	602,708	
1.02 Residential Mortgage-Backed Securities	27,407	53,045	6,028			XXX	86,480	0.3	126,632	0.4	86,480	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	27,407	655,754	6,028	0	0	XXX	689,188	2.2	730,102	2.3	689,188	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	2,532,623	290,000				XXX	2,822,623	9.0	3,040,359	9.8	2,822,623	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	2,532,623	290,000	0	0	0	XXX	2,822,623	9.0	3,040,359	9.8	2,822,623	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	39,971					XXX	39,971	0.1	39,932	0.1	39,971	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	39,971	0	0	0	0	XXX	39,971	0.1	39,932	0.1	39,971	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	263,331	966,628				XXX	1,229,959	3.9	3,467,943	11.2	1,229,959	
5.02 Residential Mortgage-Backed Securities	751,703	1,307,199	146,251	7,430	0	XXX	2,212,584	7.0	3,705,688	11.9	2,212,584	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities		237,076	1,563,530		439,279	XXX	2,239,884	7.1	2,741,724	8.8	2,239,884	
5.05 Totals	1,015,034	2,510,903	1,709,781	7,430	439,279	XXX	5,682,427	18.1	9,915,356	31.9	5,682,427	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	1,929,100	6,941,585		163,023		XXX	9,033,709	28.8	9,351,812	30.1	5,349,690	3,684,019
6.02 Residential Mortgage-Backed Securities	1,589,072	2,108,220	647,357	146,759	3,026	XXX	4,494,435	14.3	4,191,582	13.5	1,348,391	3,146,044
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities	1,945,042	5,556,259	651,671	276,882	218,804	XXX	8,648,658	27.5	3,804,342	12.2		8,648,658
6.05 Totals	5,463,215	14,606,064	1,299,028	586,664	221,831	XXX	22,176,801	70.6	17,347,736	55.8	6,698,081	15,478,721
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	4,765,025	8,800,921	0	163,023	0	XXX	13,728,969	43.7	XXX	XXX	10,044,951	3,684,019
11.02 Residential Mortgage-Backed Securities	2,368,182	3,468,465	799,636	154,188	3,026	XXX	6,793,499	21.6	XXX	XXX	3,647,455	3,146,044
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	1,945,042	5,793,335	2,215,200	276,882	658,083	XXX	10,888,542	34.7	XXX	XXX	2,239,884	8,648,658
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	9,078,249	18,062,721	3,014,837	594,094	661,110	0	31,411,010	100.0	XXX	XXX	15,932,290	15,478,721
11.09 Line 11.08 as a % of Col. 7	28.9	57.5	9.6	1.9	2.1	0.0	100.0	XXX	XXX	XXX	50.7	49.3
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	2,182,739	12,195,526	2,125,253			XXX	XXX	XXX	16,503,518	53.1	13,013,250	3,490,268
12.02 Residential Mortgage-Backed Securities	1,709,496	5,059,634	1,041,528	206,991	6,252	XXX	XXX	XXX	8,023,901	25.8	5,703,954	2,319,947
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.04 Other Loan-Backed and Structured Securities	373,635	2,546,763	2,392,655	386,237	846,776	XXX	XXX	XXX	6,546,066	21.1	2,741,724	3,804,342
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	4,265,870	19,801,923	5,559,436	593,229	853,027	0	XXX	XXX	31,073,486	100.0	21,458,928	9,614,558
12.09 Line 12.08 as a % of Col. 9	13.7	63.7	17.9	1.9	2.7	0.0	XXX	XXX	100.0	XXX	69.1	30.9
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	4,476,590	5,568,361				XXX	10,044,951	32.0	13,013,250	41.9	10,044,951	XXX
13.02 Residential Mortgage-Backed Securities	1,294,469	2,046,673	255,999	48,774	1,540	XXX	3,647,455	11.6	5,703,954	18.4	3,647,455	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities		237,076	1,563,530		439,279	XXX	2,239,884	7.1	2,741,724	8.8	2,239,884	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	5,771,059	7,852,110	1,819,528	48,774	440,818	0	15,932,290	50.7	21,458,928	69.1	15,932,290	XXX
13.09 Line 13.08 as a % of Col. 7	36.2	49.3	11.4	0.3	2.8	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	18.4	25.0	5.8	0.2	1.4	0.0	50.7	XXX	XXX	XXX	50.7	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	288,435	3,232,561		163,023		XXX	3,684,019	11.7	3,490,268	11.2	XXX	3,684,019
14.02 Residential Mortgage-Backed Securities	1,073,714	1,421,792	543,638	105,414	1,487	XXX	3,146,044	10.0	2,319,947	7.5	XXX	3,146,044
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	1,945,042	5,556,259	651,671	276,882	218,804	XXX	8,648,658	27.5	3,804,342	12.2	XXX	8,648,658
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	3,307,190	10,210,611	1,195,308	545,320	220,291	0	15,478,720	49.3	9,614,558	30.9	XXX	15,478,720
14.09 Line 14.08 as a % of Col. 7	21.4	66.0	7.7	3.5	1.4	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	10.5	32.5	3.8	1.7	0.7	0.0	49.3	XXX	XXX	XXX	XXX	49.3

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

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	10,960,390		10,960,390	
2. Cost of cash equivalents acquired	12,445,010		12,445,010	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	119		119	
6. Deduct consideration received on disposals	13,747,339		13,747,339	
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)	9,658,180	0	9,658,180	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	9,658,180	0	9,658,180	0

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

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 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 XT 2	UNITED STATES TREASURY	SD..	..		1.A	603,891	106.109	636,656	600,000	602,708		(762)			2.000	1.863	MN	1,055	12,000	06/06/2019.	05/31/2024.
0199999. U.S. Government - Issuer Obligations						603,891	XXX	636,656	600,000	602,708	0	(762)	0	0	XXX	XXX	XXX	1,055	12,000	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36241L S7 2	GN 783242 - RMBS		..	4	1.A	33,005	104.887	32,755	31,229	32,073		(137)			3.000	1.403	MON	78	936	06/25/2012.	02/15/2026.
38373A D9 4	GNR 2009-069 PV - CMO/RMBS		..	4	1.A	26,182	109.547	27,271	24,895	25,769		(40)			4.000	2.784	MON	83	996	08/18/2011.	08/20/2039.
38375G 2G 5	GNR 2012-102 DN - CMO/RMBS		..	4	1.A	23,508	101.333	23,837	23,523	23,503		0			1.500	1.511	MON	29	353	08/27/2012.	09/20/2040.
38378T AF 7	GNR 2013-071 GA - CMO/RMBS		..	4	1.A	5,148	103.073	5,291	5,133	5,135		(2)			2.500	2.415	MON	11	128	09/25/2013.	07/20/2041.
0299999. U.S. Government - Residential Mortgage-Backed Securities						87,844	XXX	89,154	84,780	86,480	0	(179)	0	0	XXX	XXX	XXX	201	2,412	XXX	XXX
0599999. Total - U.S. Government						691,735	XXX	725,810	684,780	689,188	0	(941)	0	0	XXX	XXX	XXX	1,256	14,412	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063C XS 4	CALIFORNIA ST		..	2	1.C FE	290,000	104.225	302,253	290,000	290,000		(1)			2.450	2.450	JD	592	6,973	10/09/2015.	12/01/2031.
20772J GT 3	CONNECTICUT ST	SD..	..		1.E FE	3,002,500	101.931	2,548,275	2,500,000	2,532,623		(77,735)			5.000	1.826	JD	10,417	125,000	08/22/2014.	06/01/2021.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						3,292,500	XXX	2,850,528	2,790,000	2,822,623	0	(77,736)	0	0	XXX	XXX	XXX	11,009	131,973	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						3,292,500	XXX	2,850,528	2,790,000	2,822,623	0	(77,736)	0	0	XXX	XXX	XXX	11,009	131,973	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
463020 PY 7	IRONDALE ALA		..		1.C FE	39,737	101.693	40,677	40,000	39,971		38			2.700	2.800	AO	270	1,080	06/06/2014.	10/01/2021.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						39,737	XXX	40,677	40,000	39,971	0	38	0	0	XXX	XXX	XXX	270	1,080	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						39,737	XXX	40,677	40,000	39,971	0	38	0	0	XXX	XXX	XXX	270	1,080	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
249218 AU 2	DENVER COLO PUB SCHS CTFS PARTN		..	1	1.C FE	236,848	101.719	254,298	250,000	248,286		1,742			2.598	3.335	JD	289	6,495	09/25/2013.	12/15/2021.
29509P JB 6	ERIE CNTY N Y INDL DEV AGY SCH FAC REV		..		1.D FE	303,780	106.172	265,430	250,000	257,968		(5,818)			5.000	2.549	MN	2,083	12,500	04/25/2012.	05/01/2022.
29509P JB 6	ERIE CNTY N Y INDL DEV AGY SCH FAC REV	SD..	..		1.D FE	303,780	106.172	265,430	250,000	257,975		(5,824)			5.000	2.547	MN	2,083	12,500	04/25/2012.	05/01/2022.
413890 CX 0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV		..		1.F FE	120,454	109.579	109,579	100,000	107,633		(1,809)			5.000	2.429	MN	639	5,000	12/10/2014.	11/15/2023.
46246K J2 9	IOWA FIN AUTH REV		..	1	1.A FE	15,534	101.991	15,299	15,000	15,044		(74)			3.730	3.213	FA	233	560	09/17/2013.	08/01/2021.
91754R UY 1	UTAH ST BRD HIGHER ED REV		..	2	1.C FE	394,462	108.772	358,948	330,000	343,052		(6,863)			5.000	2.769	MN	2,750	16,500	09/19/2012.	11/01/2027.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,374,858	XXX	1,268,983	1,195,000	1,229,958	0	(18,647)	0	0	XXX	XXX	XXX	8,077	53,555	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128MM UM 3	FH G18587 - RMBS		..	4	1.A	51,912	105.165	51,886	49,337	51,178		(102)			3.000	1.563	MON	123	1,480	07/22/2016.	02/01/2031.
3128P7 5B 5	FH C91742 - RMBS		..	4	1.A	212,528	108.145	214,364	198,219	210,765		(372)			3.500	1.121	MON	578	6,936	09/27/2016.	01/01/2034.
3128P7 QN 6	FH C91361 - RMBS		..	4	1.A	33,286	107.762	33,582	31,163	32,907		(81)			4.000	1.649	MON	104	1,246	02/14/2017.	03/01/2031.
3128P7 W5 8	FH C91568 - RMBS		..	4	1.A	13,658	106.054	13,762	12,977	13,545		(25)			3.000	1.430	MON	32	389	07/22/2016.	10/01/2032.
3128P7 XX 6	FH C91594 - RMBS		..	4	1.A	173,914	106.055	175,400	165,386	172,510		(309)			3.000	1.463	MON	413	4,961	08/16/2016.	01/01/2033.
3128PV BS 8	FH J15449 - RMBS		..	4	1.A	17,449	106.384	17,399	16,355	17,034		(92)			4.000	1.444	MON	55	654	09/27/2016.	05/01/2026.
3136A4 VH 9	FNR 2012-14 HA - CMO/RMBS		..	4	1.A	28,921	101.373	29,708	29,305	29,088		39			2.000	2.611	MON	49	586	07/24/2014.	07/25/2040.
3136A5 BB 1	FNR 2012-40 PA - CMO/RMBS		..	4	1.A	18,264	102.678	18,666	18,179	18,204		(7)			2.000	1.876	MON	30	363	04/25/2012.	09/25/2040.
3136A7 5E 8	FNR 2012-96 PD - CMO/RMBS		..	4	1.A	3,606	101.569	3,616	3,560	3,578		(4)			2.000	1.555	MON	6	71	08/27/2012.	07/25/2041.
3136AA MJ 1	FNR 2012-139 BH - CMO/RMBS		..	4	1.A	7,951	102.546	7,996	7,798	7,889		(9)			2.000	1.554	MON	13	156	02/20/2013.	02/25/2042.
3136AA Y7 4	FNR 2012-145 TA - CMO/RMBS		..	4	1.A	11,378	101.141	11,547	11,417	11,392		1			1.250	1.324	MON	12	142	01/24/2013.	11/25/2042.
3136AA YL 3	FNR 2012-133 GE - CMO/RMBS		..	4	1.A	15,622	102.419	16,023	15,645	15,623		1			1.500	1.521	MON	20	235	03/22/2013.	08/25/2041.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136AC A5 0	FNR 2013-18 PA - CMO/RMBS			4	1.A	80,884	103.293	85,239	82,522	81,483		109			2.000	2.483	MON	138	1,650	06/25/2014	11/25/2041
3136AC JY 8	FNR 2013-17 PC - CMO/RMBS			4	1.A	1,118	100.195	1,103	1,100	1,103		(3)			2.000	0.898	MON	2	22	04/24/2013	03/25/2039
3136AE 6N 2	FNR 2013-74 HA - CMO/RMBS			4	1.A	18,911	100.574	18,612	18,506	18,605		(63)			3.000	1.830	MON	46	555	07/23/2013	10/25/2037
3136AE Z4 2	FNR 2013-70 VA - CMO/RMBS			4	1.A	7,277	104.265	7,414	7,111	7,174		(14)			3.000	2.572	MON	18	213	06/21/2013	08/25/2026
3136AF NE 0	FNR 2013-75 VG - CMO/RMBS			4	1.A	9,760	105.658	10,039	9,501	9,611		(23)			3.250	2.767	MON	26	309	09/24/2013	08/25/2026
3136AR R4 2	FNR 2016-25 A - CMO/RMBS			4	1.A	9,002	102.910	8,881	8,630	8,842		(41)			3.000	1.114	MON	22	259	08/19/2016	11/25/2042
3136AW JZ 1	FNR 2017-31 QA - CMO/RMBS			4	1.A	38,540	102.487	37,991	37,069	38,106		(81)			3.500	0.924	MON	108	1,297	05/24/2017	11/25/2045
3137A2 W9 8	FHR 3752 PD - CMO/RMBS			4	1.A	6,188	105.243	6,322	6,007	6,140		(6)			2.750	1.809	MON	14	165	12/26/2012	09/15/2040
3137AE LS 2	FHR 3910 JC - CMO/RMBS			4	1.A	4,644	100.850	4,582	4,543	4,565		(18)			2.000	1.023	MON	8	91	09/19/2012	12/15/2037
3137AJ HW 7	FHR 3960 YH - CMO/RMBS			4	1.A	20,052	101.244	19,867	19,623	19,795		(66)			2.000	0.856	MON	33	392	09/20/2012	08/15/2040
3137AP GN 4	FHR 4029 NE - CMO/RMBS			4	1.A	11,355	102.767	11,275	10,971	11,189		(27)			2.500	1.285	MON	23	274	03/25/2013	03/15/2041
3137AS Q8 0	FHR 4088 PA - CMO/RMBS			4	1.A	9,837	102.730	9,647	9,391	9,647		(53)			3.000	1.836	MON	23	282	10/24/2012	12/15/2040
3137AT Q5 4	FHR 4097 TG - CMO/RMBS			4	1.A	2,955	100.465	3,058	3,044	3,011		13			2.000	3.513	MON	5	61	07/22/2013	05/15/2039
3137AU ML 0	FHR 4102 LA - CMO/RMBS			4	1.A	71,232	101.293	74,337	73,388	72,535		195			1.750	2.486	MON	107	1,284	02/25/2014	01/15/2040
3137AU X8 7	FHR 4123 AE - CMO/RMBS			4	1.A	1,102	100.616	1,105	1,098	1,099		(1)			2.000	1.790	MON	2	22	05/17/2013	09/15/2039
3137B0 DW 1	FHR 4183 ME - CMO/RMBS			4	1.A	10,536	102.571	10,689	10,421	10,494		(12)			2.000	1.664	MON	17	208	08/17/2016	02/15/2042
3137B0 TR 5	FHR 4186 MC - CMO/RMBS			4	1.A	9,505	101.635	10,086	9,924	9,701		27			1.500	2.464	MON	12	149	07/22/2013	03/15/2028
3137B7 3L 1	FHR 4289 WE - CMO/RMBS			4	1.A	97,459	104.341	99,270	95,140	96,248		(193)			3.000	2.283	MON	238	2,854	02/12/2014	08/15/2031
3137B7 WH 8	FHR 4311 EA - CMO/RMBS			4	1.A	21,229	101.136	21,790	21,546	21,400		16			2.000	2.463	MON	36	431	07/22/2014	09/15/2043
3137BA XY 3	FHR 4342 BD - CMO/RMBS			4	1.A	5,507	102.439	5,644	5,510	5,458		5			2.500	3.051	MON	11	138	06/02/2014	12/15/2043
3137BB FW 5	FHR 4349 CD - CMO/RMBS			4	1.A	5,985	104.036	6,233	5,991	5,919		6			2.500	3.243	MON	12	150	06/25/2014	03/15/2044
3137BC GX 0	FHR 4360 KA - CMO/RMBS			4	1.A	20,969	101.365	20,425	20,150	20,598		(87)			3.000	0.302	MON	50	604	08/24/2016	05/15/2040
3137BN Z8 0	FHR 4569 A - CMO/RMBS			4	1.A	294,413	103.018	293,840	285,232	291,096		(615)			2.500	1.453	MON	594	7,130	08/11/2016	11/15/2040
3137BS YX 5	FHR 4631 AC - CMO/RMBS			4	1.A	198,815	104.161	200,085	192,092	196,128		(708)			3.500	2.138	MON	560	6,721	12/19/2016	08/15/2043
3138W9 DC 1	FN AS0098 - RMBS			4	1.A	64,480	108.131	66,901	61,870	64,102		(71)			3.500	2.052	MON	180	2,165	12/09/2016	08/01/2033
3140QC DT 0	FN CA4613 - RMBS			4	1.A	378,739	103.848	387,382	373,027	377,346		(1,219)			3.500	2.673	MON	1,088	13,056	11/07/2019	11/01/2049
31418A AJ 7	FN MA0908 - RMBS			4	1.A	42,686	109.207	44,081	40,365	42,216		(77)			4.000	2.078	MON	135	1,614	12/28/2016	11/01/2031
31418A F2 9	FN MA1084 - RMBS			4	1.A	197,147	108.459	200,304	184,681	195,259		(406)			3.500	1.175	MON	539	6,463	08/11/2016	06/01/2032
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						2,228,819	XXX	2,260,151	2,157,795	2,212,584	0	(4,373)	0	0	XXX	XXX	XXX	5,482	65,777	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
196479 N9 6	COLORADO HSG & FIN AUTH			2	1.A FE	789,059	108.951	811,685	745,000	775,396		(9,130)			4.000	3.281	MN	4,967	30,661	04/12/2018	11/01/2048
45201Y S5 7	ILLINOIS HSG DEV AUTH REV			2	1.C FE	799,353	113.964	866,126	760,000	788,134		(5,987)			4.000	3.368	FA	12,667	31,514	06/01/2018	08/01/2048
57419R GH 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	95,020	102.108	97,023	95,020	95,020					4.000	4.000	MON	317	3,800	08/14/2013	07/01/2043
60416Q GC 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	210,665	101.624	214,087	210,665	210,665		(0)			2.800	2.800	MON	492	5,897	01/13/2015	02/01/2045
647200 X6 6	NEW MEXICO MTG FIN AUTH - MBS			2	1.B FE	136,193	102.612	134,376	130,955	133,594		(1,706)			4.500	4.360	MON	491	5,892	08/08/2013	10/01/2043
649883 VZ 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	242,978	102.580	241,063	235,000	237,076		(880)			3.500	3.090	AO	2,056	8,225	07/11/2013	10/01/2043
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						2,273,269	XXX	2,364,359	2,176,640	2,239,884	0	(17,703)	0	0	XXX	XXX	XXX	20,989	85,990	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						5,876,945	XXX	5,893,493	5,529,435	5,682,427	0	(40,723)	0	0	XXX	XXX	XXX	34,549	205,321	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R MF 6	AT&T INC			1,2	2.B FE	163,042	102.827	163,494	159,000	163,023		(19)			2.550	2.318	JD	270		12/07/2020	12/01/2033

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05565Q BU 1	BP CAPITAL MARKETS PLC		C	1	1.G FE	582,826	102.673	580,102	565,000	567,143		(2,511)			3.561	3.095	MN	3,353	20,120	02/20/2014	11/01/2021
05579H AE 2	BNZ INTERNATIONAL FUNDING LTD (LONDON BR		C		1.E FE	499,120	102.846	514,230	500,000	499,792		177			2.900	2.937	FA	5,236	14,500	02/13/2017	02/21/2022
075887 BA 6	BECTON DICKINSON AND CO			1	2.C FE	51,483	102.248	51,124	50,000	50,146		(167)			3.125	2.775	MN	230	1,563	01/26/2012	11/08/2021
11042A AA 2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-		C	1	1.F FE	624,848	100.000	624,848	624,848	624,943		55			4.625	4.644	MJSD	883	28,892	06/25/2013	12/20/2025
115637 AS 9	BROWN-FORMAN CORP			1,2	1.G FE	995,530	110.741	1,107,414	1,000,000	997,191		597			3.500	3.571	AO	7,389	35,000	03/22/2018	04/15/2025
14912L 6G 1	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	990,140	110.631	1,106,313	1,000,000	994,013		1,407			3.250	3.415	JD	2,708	32,500	03/12/2018	12/01/2024
233851 CS 1	DAIMLER FINANCE NORTH AMERICA LLC			1	2.A FE	857,106	102.398	870,381	850,000	851,622		(1,559)			2.850	2.658	JJ	11,776	24,225	05/02/2017	01/06/2022
29977G AB 8	TIAA FSB HOLDINGS INC			5	1.G FE	500,000	100.156	500,778	500,000	500,000					6.000	6.001	MS	8,833	30,000	03/09/2016	03/15/2026
40139L AD 5	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	1,043,683	103.048	1,076,850	1,045,000	1,044,635		263			2.500	2.526	MN	3,846	26,125	05/03/2017	05/08/2022
458140 AJ 9	INTEL CORP			1	1.E FE	524,845	102.214	511,071	500,000	503,398		(4,464)			3.300	2.376	AO	4,125	16,500	12/09/2015	10/01/2021
532457 BQ 0	ELI LILLY AND CO			1	1.F FE	549,170	102.874	565,808	550,000	549,767		166			2.350	2.382	MN	1,652	12,925	05/04/2017	05/15/2022
713448 BW 7	PEPSICO INC			1	1.E FE	19,770	101.704	20,341	20,000	19,979		31			3.000	3.164	FA	210	600	09/25/2013	08/25/2021
85325W AA 6	STANDARD CHARTERED PLC		C	2,5	1.F FE	499,995	105.804	529,019	500,000	500,003		8			2.819	2.820	JJ	5,912	7,674	01/07/2020	01/30/2026
904764 AX 5	UNILEVER CAPITAL CORP			1,2	1.E FE	173,262	106.747	186,807	175,000	174,131		245			2.600	2.757	MN	708	4,550	05/02/2017	05/05/2024
904764 BB 2	UNILEVER CAPITAL CORP			1,2	1.E FE	990,340	110.749	1,107,489	1,000,000	993,922		1,315			3.375	3.531	MS	9,281	33,750	03/19/2018	03/22/2025
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						9,065,160	XXX	9,516,068	9,038,848	9,033,709	0	(4,455)	0	0	XXX	XXX	XXX	66,413	288,923	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
073877 CS 9	BSABS 2005-SD3 1M1 - RMBS			4	1.D FM	307,730	99.512	380,926	382,793	379,341		4,833			0.798	2.666	MON	34	5,127	12/05/2013	07/25/2035
12489W QE 7	CBASS 2005-CB8 AF3 - RMBS			4	1.D FM	573,066	101.851	604,843	593,851	582,201		2,485			6.249	6.130	MON	3,092	20,678	01/27/2015	12/25/2035
17307G E8 7	CMLTI 2005-8 14A - CMO/RMBS			4	1.D FM	192,883	98.642	224,468	227,559	190,753		7,421			3.181	8.115	MON	603	8,025	03/23/2016	10/25/2035
46637U AA 5	JPTEP 2012-3 A - CMO/RMBS			4	1.A FE	233,751	101.000	244,651	242,229	234,688		134			3.000	3.566	MON	606	7,265	12/10/2013	10/27/2042
576433 GM 2	MARM 2003-6 6A1 - CMO/RMBS			4	1.D FM	104,228	101.231	109,621	108,288	102,347		764			2.631	3.977	MON	237	3,590	02/26/2016	12/25/2033
59020U W4 3	MLMI 2005-A9 4A1 - CMO/RMBS			4	1.D FM	120,930	70.030	99,095	141,503	93,749		705			2.222	5.399	MON	262	5,064	07/19/2013	12/25/2035
74968R AA 3	RPIT 191 A - CMO/RMBS			4	1.A FE	1,684,886	100.508	1,706,655	1,698,030	1,686,977		1,596			2.750	2.936	MON	778	46,696	10/09/2019	10/25/2063
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS			4	1.F FE	1,223,110	96.375	1,247,378	1,294,296	1,224,379		1,269			0.428	4.389	MON	62	2,963	07/10/2020	05/25/2047
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						4,440,584	XXX	4,617,638	4,688,550	4,494,435	0	19,209	0	0	XXX	XXX	XXX	5,674	99,407	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00180A AA 7	AMSR 2020-SFR1 A - CMBS			4	1.A FE	999,005	101.868	1,017,702	999,041	999,394		390			1.819	1.817	MON	1,514	13,167	03/04/2020	04/17/2037
05377R DY 7	AESOP 2020-2 A - ABS			4	1.B FE	999,526	101.876	1,018,757	1,000,000	999,313		(213)			2.020	2.045	MON	617	7,182	08/05/2020	02/22/2027
05492Q AA 4	BDS 2020-FL5 A - CDO		C	4	1.A FE	500,000	99.318	496,591	500,000	500,000					1.308	1.299	MON	254	7,554	01/08/2020	02/18/2037
12326R AA 0	BJETS 182 A - ABS			4	1.F FE	589,841	101.804	600,490	589,851	589,860		12			4.447	4.447	MON	1,166	26,227	06/21/2018	06/15/2033
12434L AA 2	BXMT 2020-FL2 A - CDO/CMBS			4	1.A FE	1,000,000	99.502	995,024	1,000,000	1,000,000					1.053	1.274	MON	439	11,057	01/31/2020	02/16/2038
15672R AA 3	CERB 24 A1 - CDO		C	4	1.A FE	500,000	99.269	496,343	500,000	499,868		102			1.637	1.655	JAJO	1,773	13,880	06/29/2018	07/15/2030
381741 AC 1	GCBDC 4 A1 - CDO			4	1.A FE	1,000,000	100.560	1,005,600	1,000,000	1,000,000					2.584	2.582	FMAN	9,187		08/07/2020	11/05/2032
38175B AA 2	GOCAP 36 A - CDO		C	2	1.A FE	1,000,000	98.850	988,504	1,000,000	1,000,140		(37)			1.525	1.524	FMAN	2,414	24,419	02/23/2018	02/05/2031
64829T AJ 0	NZES 18FNT2 B - ABS			4	2.C FE	543,008	100.125	543,759	543,083	542,959		8			4.090	4.091	MON	370	22,169	07/24/2018	07/25/2054
784054 AB 4	SCFET 201 A2 - ABS			4	1.A FE	999,952	100.089	1,000,893	1,000,000	999,967		15			0.680	0.685	MON	208	2,304	08/11/2020	10/20/2025
92257A AB 0	VCC 2018-1 A - CMBS			4	1.A FE	516,724	104.736	541,378	516,900	517,156		(133)			3.590	3.584	MON	1,546	18,554	04/06/2018	04/27/2048
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						8,648,056	XXX	8,705,041	8,648,875	8,648,658	0	144	0	0	XXX	XXX	XXX	19,489	146,513	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						22,153,799	XXX	22,838,748	22,376,272	22,176,801	0	14,898	0	0	XXX	XXX	XXX	91,577	534,844	XXX	XXX

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Totals																					
7699999. Total - Issuer Obligations						14,376,144	XXX	14,312,912	13,663,848	13,728,969	0	(101,562)	0	0	XXX	XXX	XXX	86,824	487,531	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						6,757,247	XXX	6,966,943	6,931,125	6,793,499	0	14,658	0	0	XXX	XXX	XXX	11,358	167,596	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						10,921,325	XXX	11,069,401	10,825,515	10,888,542	0	(17,560)	0	0	XXX	XXX	XXX	40,478	232,503	XXX	XXX
8399999. Grand Total - Bonds						32,054,716	XXX	32,349,256	31,420,487	31,411,010	0	(104,464)	0	0	XXX	XXX	XXX	138,660	887,631	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 12,436,088	1B 2,414,618	1C 1,709,443	1D 1,864,333	1E 4,723,846	1F 4,590,598	1G 2,064,334
2A 851,622	2B 163,023	2C 593,105				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous								
00180A AA 7	AMSR 20SFR1 A - CMBS		03/04/2020	GOLDMAN		999,963	1,000,000	
00206R MF 6	AT&T INC		12/07/2020	CORPORATE ACTION		163,794	159,733	
05377R DY 7	AESOP 2020-2 A - ABS		08/05/2020	BARCLAYS CAPITAL INC FIXED INC		999,526	1,000,000	
05492Q AA 4	BDS 20FL5 A - CDO	C	01/08/2020	WELLS FARGO SECURITIES LLC		500,000	500,000	
12434L AA 2	BXMT 20FL2 A - CMBS		01/31/2020	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	
381741 AC 1	GCBDC A1 - CDO		08/07/2020	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	
784054 AB 4	SCFET 201 A2 - ABS		08/11/2020	Bank of America Merrill Lynch		999,952	1,000,000	
85325W AA 6	STANDARD CHARTERED PLC	C	01/07/2020	JP Morgan		499,995	500,000	
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS		07/10/2020	Amherst Securities Group LLC		1,419,081	1,501,673	368
3899999. Total - Bonds - Industrial and Miscellaneous						7,582,311	7,661,406	368
8399997. Total - Bonds - Part 3						7,582,311	7,661,406	368
8399999. Total - Bonds						7,582,311	7,661,406	368
9999999. Total - Bonds, Preferred and Common Stocks						7,582,311	XXX	368

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36241L S7 2	GN 783242 - RMBS	..	12/01/2020.	Paydown		16,606	16,606	17,551	17,128		(522)		(522)		16,606			0	249	02/15/2026.
38373A D9 4	GNR 2009-069 PV - CMO/RMBS	..	12/01/2020.	Paydown		8,514	8,514	8,955	8,827		(313)		(313)		8,514			0	206	08/20/2039.
38375G 2G 5	GNR 2012-102 DN - CMO/RMBS	..	12/01/2020.	Paydown		12,348	12,348	12,340	12,337		11		11		12,348			0	105	09/20/2040.
38378T AF 7	GNR 2013-071 GA - CMO/RMBS	..	12/01/2020.	Paydown		1,680	1,680	1,685	1,681		(1)		(1)		1,680			0	23	07/20/2041.
0599999.	Total - Bonds - U.S. Government					39,149	39,149	40,531	39,973	0	(825)	0	(825)	0	39,149	0	0	0	582	XXX
Bonds - U.S. States, Territories and Possessions																				
13063C XS 4	CALIFORNIA ST	..	12/01/2020.	Call @ 100.00		140,000	140,000	140,000	140,000		(0)		(0)		140,000		0	0	2,704	12/01/2031.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					140,000	140,000	140,000	140,000	0	(0)	0	(0)	0	140,000	0	0	0	2,704	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
196479 N9 6	COLORADO HSG & FIN AUTH	..	11/02/2020.	Call @ 100.00		145,000	145,000	153,575	146,873		(829)		(829)		146,044		(1,044)	(1,044)	2,606	11/01/2048.
3128MM UM 3	FH G18587 - RMBS	..	12/01/2020.	Paydown		18,788	18,788	19,769	19,528		(740)		(740)		18,788			0	325	02/01/2031.
3128P7 5B 5	FH C91742 - RMBS	..	12/01/2020.	Paydown		67,414	67,414	72,280	71,807		(4,393)		(4,393)		67,414			0	1,392	01/01/2034.
3128P7 QN 6	FH C91361 - RMBS	..	12/01/2020.	Paydown		9,890	9,890	10,563	10,469		(579)		(579)		9,890			0	232	03/01/2031.
3128P7 W5 8	FH C91568 - RMBS	..	12/01/2020.	Paydown		3,981	3,981	4,190	4,163		(182)		(182)		3,981			0	71	10/01/2032.
3128P7 XX 6	FH C91594 - RMBS	..	12/01/2020.	Paydown		48,074	48,074	50,553	50,235		(2,161)		(2,161)		48,074			0	881	01/01/2033.
3128PV BS 8	FH J15449 - RMBS	..	12/01/2020.	Paydown		7,760	7,760	8,279	8,126		(366)		(366)		7,760			0	161	05/01/2026.
313370 US 5	FEDERAL HOME LOAN BANKS	..	09/11/2020.	Maturity @ 100.00		500,000	500,000	511,235	501,242		(1,242)		(1,242)		500,000			0	14,375	09/11/2020.
3133XX P5 0	FEDERAL HOME LOAN BANKS	..	03/13/2020.	Maturity @ 100.00		65,000	65,000	74,285	65,243		(243)		(243)		65,000			0	1,341	03/13/2020.
3134G9 T3 1	FEDERAL HOME LOAN MORTGAGE CORP	..	01/27/2020.	Call @ 100.00		135,000	135,000	135,000	135,000				0		135,000			0	1,013	07/27/2021.
3134G9 U4 7	FEDERAL HOME LOAN MORTGAGE CORP	..	05/26/2020.	Call @ 100.00		135,000	135,000	135,000	135,000				0		135,000			0	1,645	08/25/2021.
3134G9 UM 7	FEDERAL HOME LOAN MORTGAGE CORP	..	03/30/2020.	Call @ 100.00		600,000	600,000	600,000	600,000				0		600,000			0	2,625	06/30/2021.
3136A4 VH 9	FNR 2012-14 HA - CMO/RMBS	..	12/01/2020.	Paydown		22,444	22,444	22,149	22,247		197		197		22,444			0	319	07/25/2040.
3136A5 BB 1	FNR 2012-40 PA - CMO/RMBS	..	12/01/2020.	Paydown		7,394	7,394	7,429	7,407		(13)		(13)		7,394			0	75	09/25/2040.
3136A7 5E 8	FNR 2012-96 PD - CMO/RMBS	..	12/01/2020.	Paydown		2,543	2,543	2,576	2,559		(16)		(16)		2,543			0	32	07/25/2041.
3136AA MJ 1	FNR 2012-139 BH - CMO/RMBS	..	12/01/2020.	Paydown		2,200	2,200	2,243	2,228		(28)		(28)		2,200			0	23	02/25/2042.
3136AA Y7 4	FNR 2012-145 TA - CMO/RMBS	..	12/01/2020.	Paydown		6,209	6,209	6,188	6,195		14		14		6,209			0	39	11/25/2042.
3136AA YL 3	FNR 2012-133 GE - CMO/RMBS	..	12/01/2020.	Paydown		4,521	4,521	4,514	4,515		6		6		4,521			0	37	08/25/2041.
3136AC A5 0	FNR 2013-18 PA - CMO/RMBS	..	12/01/2020.	Paydown		22,584	22,584	22,136	22,270		314		314		22,584			0	245	11/25/2041.
3136AC JY 8	FNR 2013-17 PC - CMO/RMBS	..	12/01/2020.	Paydown		2,556	2,556	2,596	2,571		(15)		(15)		2,556			0	32	03/25/2039.
3136AD P9 4	FNR 2013-41 AE - CMO/RMBS	..	09/25/2020.	Paydown		812	812	790	804		7		7		812			0	8	07/25/2037.
3136AE 6N 2	FNR 2013-74 HA - CMO/RMBS	..	12/01/2020.	Paydown		22,338	22,338	22,827	22,534		(196)		(196)		22,338			0	398	10/25/2037.
3136AE Z4 2	FNR 2013-70 VA - CMO/RMBS	..	12/01/2020.	Paydown		1,157	1,157	1,184	1,170		(13)		(13)		1,157			0	19	08/25/2026.
3136AF NE 0	FNR 2013-75 VG - CMO/RMBS	..	12/01/2020.	Paydown		1,552	1,552	1,594	1,574		(22)		(22)		1,552			0	27	08/25/2026.
3136AR R4 2	FNR 2016-25 A - CMO/RMBS	..	12/01/2020.	Paydown		5,187	5,187	5,411	5,339		(152)		(152)		5,187			0	99	11/25/2042.
3136AW JZ 1	FNR 2017-31 QA - CMO/RMBS	..	12/01/2020.	Paydown		55,141	55,141	57,329	56,803		(1,662)		(1,662)		55,141			0	1,166	11/25/2045.
3136FT B7 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	..	02/07/2020.	Maturity @ 100.00		285,000	285,000	281,010	284,932		68		68		285,000			0	2,850	02/07/2020.
3136G1 6D 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	..	06/26/2020.	Maturity @ 100.00		500,000	500,000	474,375	497,920		2,080		2,080		500,000			0	3,375	06/26/2020.
3137A2 PF 2	FHR 3766 HE - CMO/RMBS	..	11/16/2020.	Paydown		13,655	13,655	13,834	13,651		4		4		13,655			0	179	11/15/2020.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3137A2 W9 8	FHR 3752 PD - CMO/RMBS	..	12/01/2020.	Paydown		3,073	3,073	3,165	3,144		(71)		(71)		3,073			0	48	09/15/2040.
3137A9 VR 4	FHR 3835 BA - CMO/RMBS	..	08/17/2020.	Paydown		27,693	27,693	28,992	27,969		(276)		(276)		27,693			0	453	08/15/2038.
3137AE LS 2	FHR 3910 JC - CMO/RMBS	..	12/01/2020.	Paydown		6,276	6,276	6,415	6,330		(54)		(54)		6,276			0	66	12/15/2037.
3137AJ HW 7	FHR 3960 YH - CMO/RMBS	..	12/01/2020.	Paydown		19,972	19,972	20,409	20,215		(242)		(242)		19,972			0	242	08/15/2040.
3137AP GN 4	FHR 4029 NE - CMO/RMBS	..	12/01/2020.	Paydown		6,092	6,092	6,305	6,228		(136)		(136)		6,092			0	94	03/15/2041.
3137AS Q8 0	FHR 4088 PA - CMO/RMBS	..	12/01/2020.	Paydown		23,200	23,200	24,302	23,965		(765)		(765)		23,200			0	485	12/15/2040.
3137AT Q5 4	FHR 4097 TG - CMO/RMBS	..	12/01/2020.	Paydown		3,581	3,581	3,477	3,528		53		53		3,581			0	43	05/15/2039.
3137AU ML 0	FHR 4102 LA - CMO/RMBS	..	12/01/2020.	Paydown		30,928	30,928	30,020	30,487		441		441		30,928			0	293	01/15/2040.
3137AU X8 7	FHR 4123 AE - CMO/RMBS	..	12/01/2020.	Paydown		1,164	1,164	1,168	1,166		(2)		(2)		1,164			0	14	09/15/2039.
3137B0 DW 1	FHR 4183 ME - CMO/RMBS	..	12/01/2020.	Paydown		6,018	6,018	6,085	6,067		(49)		(49)		6,018			0	58	02/15/2042.
3137B0 TR 5	FHR 4186 MC - CMO/RMBS	..	12/01/2020.	Paydown		3,380	3,380	3,238	3,295		85		85		3,380			0	28	03/15/2028.
3137B7 3L 1	FHR 4289 WE - CMO/RMBS	..	12/01/2020.	Paydown		40,190	40,190	41,170	40,740		(549)		(549)		40,190			0	732	08/15/2031.
3137B7 WH 8	FHR 4311 EA - CMO/RMBS	..	12/01/2020.	Paydown		15,366	15,366	15,140	15,250		115		115		15,366			0	185	09/15/2043.
3137BA XY 3	FHR 4342 BD - CMO/RMBS	..	12/01/2020.	Paydown		3,785	3,785	3,783	3,746		39		39		3,785			0	52	12/15/2043.
3137BB FW 5	FHR 4349 CD - CMO/RMBS	..	12/01/2020.	Paydown		4,299	4,299	4,295	4,244		55		55		4,299			0	59	03/15/2044.
3137BC GX 0	FHR 4360 KA - CMO/RMBS	..	12/01/2020.	Paydown		19,158	19,158	19,937	19,667		(508)		(508)		19,158			0	375	05/15/2040.
3137BN Z8 0	FHR 4569 A - CMO/RMBS	..	12/01/2020.	Paydown		113,010	113,010	116,648	115,577		(2,567)		(2,567)		113,010			0	1,843	11/15/2040.
3137BS YX 5	FHR 4631 AC - CMO/RMBS	..	12/01/2020.	Paydown		100,582	100,582	104,102	103,066		(2,484)		(2,484)		100,582			0	1,912	08/15/2043.
3138W9 DC 1	FN AS0098 - RMBS	..	12/01/2020.	Paydown		21,199	21,199	22,094	21,988		(789)		(789)		21,199			0	433	08/01/2033.
3140QC DT 0	FN CA4613 - RMBS	..	12/01/2020.	Paydown		609,144	609,144	618,471	618,187		(9,044)		(9,044)		609,144			0	12,027	11/01/2049.
31418A AJ 7	FN MA0908 - RMBS	..	12/01/2020.	Paydown		12,005	12,005	12,696	12,579		(573)		(573)		12,005			0	272	11/01/2031.
31418A F2 9	FN MA1084 - RMBS	..	12/01/2020.	Paydown		61,445	61,445	65,593	65,100		(3,655)		(3,655)		61,445			0	1,274	06/01/2032.
45201Y S5 7	ILLINOIS HSG DEV AUTH REV	..	11/02/2020.	Call @ 100.00		125,000	125,000	131,473	128,016		(556)		(556)		127,459		(2,459)	(2,459)	3,936	08/01/2048.
57419R GH 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	..	12/01/2020.	Paydown		32,218	32,218	32,218	32,218		(0)		(0)		32,218			0	809	07/01/2043.
60416Q GC 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	12/01/2020.	Paydown		64,606	64,606	64,606	64,606		0		0		64,606			0	1,093	02/01/2045.
647200 X6 6	NEW MEXICO MTG FIN AUTH - MBS	..	12/01/2020.	Paydown		20,609	20,609	21,433	21,292		(684)		(684)		20,609			0	589	10/01/2043.
649883 VZ 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV	..	10/01/2020.	Call @ 100.00		90,000	90,000	93,056	91,132		(157)		(157)		90,975		(975)	(975)	2,275	10/01/2043.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					4,155,196	4,155,196	4,203,206	4,192,206	0	(32,531)	0	(32,531)	0	4,159,674	0	(4,478)	(4,478)	65,280	XXX
Bonds - Industrial and Miscellaneous																				
00180A AA 7	AMSR 2020-SFR1 A - CMBS	..	09/01/2020.	Paydown		959	959	959			0		0		959			0	8	04/17/2037.
00206R GL 0	AT&T INC	..	12/07/2020.	CORPORATE ACTION		163,794	136,000	136,064	136,052		(5)		(5)		136,047		27,747	27,747	7,311	02/15/2028.
00206R MF 6	AT&T INC	..	12/08/2020.	CORPORATE ACTION		733	733	752					0		752		(19)	(19)		12/01/2033.
037411 AX 3	APACHE CORP	..	08/18/2020.	Call @ 100.00		4,027	4,000	4,049	4,006		(5)		(5)		4,002		(2)	(2)	172	02/01/2021.
039483 BB 7	ARCHER-DANIELS-MIDLAND CO	..	06/30/2020.	Call @ 100.00		154,163	150,000	163,527	152,463		(1,034)		(1,034)		151,429		(1,429)	(1,429)	9,743	03/01/2021.
073877 CS 9	BSABS 2005-SD3 1M1 - RMBS	..	12/28/2020.	Paydown		204,160	204,160	164,125	199,741		4,419		4,419		204,160			0	1,470	07/25/2035.
075887 AW 9	BECTON DICKINSON AND CO	..	09/29/2020.	Call @ 100.00		151,495	150,000	153,987	150,563		(341)		(341)		150,222		(222)	(222)	4,725	11/12/2020.
11042A AA 2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	12/20/2020.	Paydown		93,206	93,206	93,206	93,212		(6)		(6)		93,206			0	3,010	12/20/2025.
12326R AA 0	BJETS 182 A - ABS	..	12/15/2020.	Paydown		147,770	147,770	147,767	147,769		1		1		147,770			0	3,284	06/15/2033.
12489W QE 7	CBASS 2005-CB8 AF3 - RMBS	..	12/01/2020.	Paydown		196,821	196,821	189,932	192,136		4,685		4,685		196,821			0	4,061	12/25/2035.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
17307G E8 7	CMLTI 2005-8 14A - CMO/RMBS	..	12/01/2020.	Paydown		69,200	68,287	57,881	68,268		932		932		69,200			0	1,285	10/25/2035.
26442C AJ 3	DUKE ENERGY CAROLINAS LLC	..	06/15/2020.	Maturity @ 100.00		50,000	50,000	56,489	50,385		(385)		(385)		50,000			0	1,075	06/15/2020.
46637U AA 5	JPTEP 2012-3 A - CMO/RMBS	..	12/01/2020.	Paydown		123,937	123,937	119,599	120,010		3,927		3,927		123,937			0	2,370	10/27/2042.
576433 GM 2	MARM 2003-6 6A1 - CMO/RMBS	..	12/01/2020.	Paydown		37,974	37,974	36,550	37,886		88		88		37,974			0	630	12/25/2033.
59020U W4 3	MLMI 2005-A9 4A1 - CMO/RMBS	..	12/01/2020.	Paydown		41,485	40,011	34,194	41,422		63		63		41,485			0	784	12/25/2035.
62856R AB 1	MYRIAD INTERNATIONAL HLDG BV	C	02/21/2020.	Call @ 100.00		380,983	375,000	375,000	375,000				0		375,000			0	19,295	07/18/2020.
64829T AJ 0	NZES 18FNT2 B - ABS	..	12/25/2020.	Paydown		141,552	141,552	141,532	141,518		34		34		141,552			0	3,098	07/25/2054.
74968R AA 3	RPIT 191 A - CMO/RMBS	..	12/25/2020.	Paydown		282,105	282,105	279,921	280,004		2,102		2,102		282,105			0	5,741	10/25/2063.
83405X AA 2	SCLP 2018-3 A1 - ABS	..	03/25/2020.	Paydown		142,161	142,161	142,160	142,161		(0)		(0)		142,161			0	766	08/25/2027.
854502 AC 5	STANLEY BLACK & DECKER INC	..	12/02/2020.	Call @ 100.00		15,453	15,000	15,018	15,005		(2)		(2)		15,002		(2)	(2)	965	12/01/2021.
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS	..	12/28/2020.	Paydown		207,377	207,377	195,971			11,406		11,406		207,377			0	273	05/25/2047.
92257A AB 0	VCC 2018-1 A - CMBS	..	12/01/2020.	Paydown		222,696	222,696	222,620	222,864		(168)		(168)		222,696			0	4,076	04/27/2048.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,832,048	2,789,747	2,731,303	2,570,462	0	25,711	0	25,711	0	2,793,855	0	26,073	26,073	74,140	XXX
8399997.	Total - Bonds - Part 4					7,166,392	7,124,092	7,115,040	6,942,642	0	(7,645)	0	(7,645)	0	7,132,678	0	21,594	21,594	142,706	XXX
8399999.	Total - Bonds					7,166,392	7,124,092	7,115,040	6,942,642	0	(7,645)	0	(7,645)	0	7,132,678	0	21,594	21,594	142,706	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					7,166,392	XXX	7,115,040	6,942,642	0	(7,645)	0	(7,645)	0	7,132,678	0	21,594	21,594	142,706	XXX

Sch. D - Pt. 5
NONE

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Fifth Third Bank	Cincinnati, OH		0.10	120		34,020	XXX
The Bank of New York Mellon	New York, NY		0.01			5,544	XXX
0199999. Total - Open Depositories		XXX	XXX	120	0	39,564	XXX
0399999. Total Cash on Deposit		XXX	XXX	120	0	39,564	XXX
0599999. Total Cash		XXX	XXX	120	0	39,564	XXX

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

1. January	84,539	4. April	65,533	7. July	49,075	10. October	39,964
2. February	84,111	5. May	65,238	8. August	48,700	11. November	40,171
3. March	64,949	6. June	48,971	9. September	40,424	12. December	39,564

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
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	INVESCO TREASURY INST		12/30/2020	0.010		9,658,180	93	49,823
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						9,658,180	93	49,823
8899999. Total - Cash Equivalents						9,658,180	93	49,823

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0
1E 0	1F 0	1G 0	
2A 0	2B 0	2C 0	
3A 0	3B 0	3C 0	
4A 0	4B 0	4C 0	
5A 0	5B 0	5C 0	
6 0			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS	2,790,598	2,813,705		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	602,708	636,656
59. Total	XXX	XXX	2,790,598	2,813,705	602,708	636,656

DETAILS OF WRITE-INS

5801. U.S. DEPT OF LABOR	B	WORKERS' COMPENSATION			602,708	636,656
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	602,708	636,656