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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

TRANSPORT INSURANCE COMPANY

NAIC Group Code..... 4234, 4234 (Current Period) (Prior Period) NAIC Company Code..... 33014 Employer's ID Number..... 75-0784127

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

Incorporated/Organized..... May 25, 1976 Commenced Business..... June 2, 1976

Statutory Home Office	Cogency Global (Registered Agent) 3958-D Brown Park Drive .. Hillard .. OH .. US .. 43026 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	Two Logan Square, Suite 600 .. Philadelphia .. PA .. US .. 19103 *(Street and Number) (City or Town, State, Country and Zip Code)*	267-675-3348 *(Area Code) (Telephone Number)*
Mail Address	Two Logan Square, Suite 600 .. Philadelphia .. PA .. US .. 19103 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	Two Logan Square, Suite 600 .. Philadelphia .. PA .. US .. 19103 *(Street and Number) (City or Town, State, Country and Zip Code)*	267-675-3348 *(Area Code) (Telephone Number)*
Internet Web Site Address		
Statutory Statement Contact	Desiree Rose Mecca *(Name)*	267-675-3348 *(Area Code) (Telephone Number) (Extension)*
	Desiree.Mecca@rqih.com *(E-Mail Address)*	267-675-3340 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Mark Andrew Langridge #	President	2. Kenneth Michael Portner #	Secretary
3. Desiree Rose Mecca	Treasurer	4.	

OTHER

DIRECTORS OR TRUSTEES

John William Fischer	Gerald James Caldwell	Marney Nolan Emel #	William Eugene Lape
Christopher William Reichow	Kenneth Edward Randall	Ian James RigaudBarrett	Mark Andrew Langridge

State of........ Pennsylvania
County of..... Philadelphia

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)
Mark Andrew Langridge	Kenneth Michael Portner	Desiree Rose Mecca
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ 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 1 Amount	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	9,716,050	51.4	9,716,050		9,716,050	51.4
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	2,330,442	12.3	2,330,442		2,330,442	12.3
1.06 Industrial and Miscellaneous	5,527,985	29.2	5,527,985		5,527,985	29.2
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	17,574,476	93.0	17,574,476	0	17,574,476	93.0
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)	1,170,614	6.2	1,170,614		1,170,614	6.2
6.02 Cash Equivalents (Schedule E, Part 2)	95,116	0.5	95,116		95,116	0.5
6.03 Short-Term Investments (Schedule DA)	64,949	0.3	64,949		64,949	0.3
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	1,330,680	7.0	1,330,680	0	1,330,680	7.0
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	18,905,156	100.0	18,905,156	0	18,905,156	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		16,680,304
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,969,495
3.	Accrual of discount		9,955
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		141,444
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		19,183,936
7.	Deduct amortization of premium		42,785
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		17,574,477
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		17,574,477

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	9,716,050	9,845,338	9,725,762	9,688,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	9,716,050	9,845,338	9,725,762	9,688,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	2,330,442	2,367,116	2,335,982	2,305,708
Industrial and Miscellaneous,	8. United States	4,524,713	4,585,306	4,531,075	4,513,707
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	791,990	807,046	792,087	792,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	211,282	216,830	213,500	210,000
	11. Totals	5,527,985	5,609,183	5,536,661	5,515,707
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	17,574,476	17,821,637	17,598,405	17,509,414
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	17,574,476	17,821,637	17,598,405	

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	5,339,328	4,441,672				XXX	9,780,999	55.4	14,576,652	80.4	9,780,999	
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	5,339,328	4,441,672	0	0	0	XXX	9,780,999	55.4	14,576,652	80.4	9,780,999	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						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	268,998	2,015,936	42,575	2,848	86	XXX	2,330,442	13.2	817,068	4.5	2,330,442	
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	268,998	2,015,936	42,575	2,848	86	XXX	2,330,442	13.2	817,068	4.5	2,330,442	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	732,589	4,795,396				XXX	5,527,985	31.3	2,721,288	15.0	5,527,985	
6.2 NAIC 2						XXX	0	0.0	15,050	0.1		
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	732,589	4,795,396	0	0	0	XXX	5,527,985	31.3	2,736,338	15.1	5,527,985	0
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) 6,340,914	11,253,004	42,575	2,848	86	0	17,639,426	100.0	XXX	XXX	17,639,426	0
11.2 NAIC 2	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
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	6,340,914	11,253,004	42,575	2,848	86	0	(b) 17,639,426	100.0	XXX	XXX	17,639,426	0
11.8 Line 11.7 as a % of Col. 7	35.9	63.8	0.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	3,328,533	14,734,262	40,137	11,562	515		XXX	XXX	18,115,008	99.9	18,115,008	
12.2 NAIC 2	15,050						XXX	XXX	15,050	0.1	15,050	
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	3,343,582	14,734,262	40,137	11,562	515	0	XXX	XXX	(b) 18,130,057	100.0	18,130,057	0
12.8 Line 12.7 as a % of Col. 9	18.4	81.3	0.2	0.1	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	6,340,914	11,253,004	42,575	2,848	86		17,639,426	100.0	18,115,008	99.9	17,639,426	XXX
13.2 NAIC 2							0	0.0	15,050	0.1	0	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	6,340,914	11,253,004	42,575	2,848	86	0	17,639,426	100.0	18,130,057	100.0	17,639,426	XXX
13.8 Line 13.7 as a % of Col. 7	35.9	63.8	0.2	0.0	0.0	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	35.9	63.8	0.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1							0	0.0	0	0.0	XXX	0
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $..........0 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 $.....64,949; 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	5,339,328	4,441,672				XXX	9,780,999	55.4	14,576,652	80.4	9,780,999	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
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	5,339,328	4,441,672	0	0	0	XXX	9,780,999	55.4	14,576,652	80.4	9,780,999	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						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX	0	0.0		0.0		
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	125,000	994,253				XXX	1,119,253	6.3	655,605	3.6	1,119,253	
5.02 Residential Mortgage-Backed Securities	95,830	247,105	42,575	2,848	86	XXX	388,443	2.2	161,463	0.9	388,443	
5.03 Commercial Mortgage-Backed Securities	48,168	774,578				XXX	822,746	4.7		0.0	822,746	
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	268,998	2,015,936	42,575	2,848	86	XXX	2,330,442	13.2	817,068	4.5	2,330,442	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations	448,511	3,677,002				XXX	4,125,513	23.4	2,542,883	14.0	4,125,513	
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities	284,077	1,118,394				XXX	1,402,471	8.0	193,455	1.1	1,402,471	
6.05 Totals	732,589	4,795,396	0	0	0	XXX	5,527,985	31.3	2,736,338	15.1	5,527,985	0
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	5,912,839	9,112,927	0	0	0	XXX	15,025,766	85.2	XXX	XXX	15,025,766	0
11.02 Residential Mortgage-Backed Securities	95,830	247,105	42,575	2,848	86	XXX	388,443	2.2	XXX	XXX	388,443	0
11.03 Commercial Mortgage-Backed Securities	48,168	774,578	0	0	0	XXX	822,746	4.7	XXX	XXX	822,746	0
11.04 Other Loan-Backed and Structured Securities	284,077	1,118,394	0	0	0	XXX	1,402,471	8.0	XXX	XXX	1,402,471	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	6,340,914	11,253,004	42,575	2,848	86	0	17,639,426	100.0	XXX	XXX	17,639,426	0
11.09 Line 11.08 as a % of Col. 7	35.9	63.8	0.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	3,277,563	14,497,576				XXX	XXX	XXX	17,775,140	98.0	17,775,140	
12.02 Residential Mortgage-Backed Securities	32,592	76,657	40,137	11,562	515	XXX	XXX	XXX	161,463	0.9	161,463	
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.04 Other Loan-Backed and Structured Securities	33,427	160,028				XXX	XXX	XXX	193,455	1.1	193,455	
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	3,343,582	14,734,262	40,137	11,562	515	0	XXX	XXX	18,130,057	100.0	18,130,057	0
12.09 Line 12.08 as a % of Col. 9	18.4	81.3	0.2	0.1	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	5,912,839	9,112,927				XXX	15,025,766	85.2	17,775,140	98.0	15,025,766	XXX
13.02 Residential Mortgage-Backed Securities	95,830	247,105	42,575	2,848	86	XXX	388,443	2.2	161,463	0.9	388,443	XXX
13.03 Commercial Mortgage-Backed Securities	48,168	774,578				XXX	822,746	4.7	0	0.0	822,746	XXX
13.04 Other Loan-Backed and Structured Securities	284,077	1,118,394				XXX	1,402,471	8.0	193,455	1.1	1,402,471	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	6,340,914	11,253,004	42,575	2,848	86	0	17,639,426	100.0	18,130,057	100.0	17,639,426	XXX
13.09 Line 13.08 as a % of Col. 7	35.9	63.8	0.2	0.0	0.0	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	35.9	63.8	0.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						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	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.09 Line 14.08 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,449,753	1,449,753			
2. Cost of short-term investments acquired	64,947	64,947			
3. Accrual of discount	4,683	4,683			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	6,862	6,862			
6. Deduct consideration received on disposals	1,460,628	1,460,628			
7. Deduct amortization of premium	667	667			
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)	64,949	64,949	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	64,949	64,949	0	0	0

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

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	148,774		148,774	
2. Cost of cash equivalents acquired	6,538,948	379,916	6,159,032	
3. Accrual of discount	49	49		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	5	5		
6. Deduct consideration received on disposals	6,592,659	379,970	6,212,689	
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)	95,116	0	95,116	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	95,116	0	95,116	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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 4B 3	UNITED STATES TREASURY	SD			1.A	1,020,707	100.438	1,029,484	1,025,000	1,024,673		1,604			2.375	2.535	MS	7,263	24,507	11/14/2018	03/15/2021
912828 4P 2	UNITED STATES TREASURY	SD			1.A	933,816	100.906	948,519	940,000	939,068		2,475			2.625	2.897	MN	3,204	24,675	10/19/2018	05/15/2021
912828 5V 8	UNITED STATES TREASURY	SD			1.A	480,052	102.453	491,775	480,000	480,037		(35)			2.500	2.492	JJ	5,543	12,000	05/15/2019	01/15/2022
912828 6M 7	UNITED STATES TREASURY	SD			1.A	416,431	102.734	426,348	415,000	415,661		(504)			2.250	2.124	AO	2,001	9,338	07/01/2019	04/15/2022
912828 U8 1	UNITED STATES TREASURY				1.A	2,893,142	101.859	2,916,234	2,863,000	2,878,922		(14,220)			2.000	1.436	JD	158	57,260	02/04/2020	12/31/2021
912828 Y8 7	UNITED STATES TREASURY	SD			1.A	364,978	105.469	379,688	360,000	363,645		(984)			1.750	1.459	JJ	2,636	6,300	08/21/2019	07/31/2024
912828 YC 8	UNITED STATES TREASURY				1.A	432,964	100.891	433,830	430,000	431,715		(1,275)			1.500	0.892	FA	2,192	4,950	06/30/2020	08/31/2021
912828 YH 7	UNITED STATES TREASURY	SD			1.A	347,156	104.719	366,516	350,000	347,816		562			1.500	1.673	MS	1,341	5,250	10/28/2019	09/30/2024
912828 YY 0	UNITED STATES TREASURY	SD			1.A	458,441	105.906	476,578	450,000	456,981		(1,460)			1.750	1.350	JD	22	7,875	02/18/2020	12/31/2024
912828 Z2 9	UNITED STATES TREASURY				1.A	15,970	102.781	16,445	16,000	15,979		9			1.500	1.564	JJ	111	120	01/15/2020	01/15/2023
912828 ZF 0	UNITED STATES TREASURY	SD			1.A	353,169	100.906	353,172	350,000	352,693		(475)			0.500	0.317	MS	447	875	03/31/2020	03/31/2025
912828 ZR 4	UNITED STATES TREASURY				1.A	22,971	100.016	23,004	23,000	22,979		8			0.125	0.189	MN	3	14	06/18/2020	05/31/2022
912828 ZU 7	UNITED STATES TREASURY				1.A	496,872	100.250	497,240	496,000	496,753		(119)			0.250	0.188	JD	58	620	08/12/2020	06/15/2023
91282C AG 6	UNITED STATES TREASURY				1.A	13,991	100.000	14,000	14,000	13,992		1			0.125	0.160	FA	6		10/07/2020	08/31/2022
91282C AJ 0	UNITED STATES TREASURY	SD			1.A	862,942	99.656	860,033	863,000	862,946		4			0.250	0.251	FA	733		09/23/2020	08/31/2025
91282C AK 7	UNITED STATES TREASURY				1.A	164,794	99.922	164,871	165,000	164,810		17			0.125	0.168	MS	62		10/06/2020	09/15/2023
91282C AN 1	UNITED STATES TREASURY				1.A	129,914	100.000	130,000	130,000	129,918		5			0.125	0.161	MS	42		11/24/2020	09/30/2022
91282C BA 8	UNITED STATES TREASURY				1.A	317,451	99.875	317,603	318,000	317,460		9			0.125	0.183	JD	19		12/11/2020	12/15/2023
0199999. U.S. Government - Issuer Obligations						9,725,762	XXX	9,845,338	9,688,000	9,716,050	0	(14,379)	0	0	XXX	XXX	XXX	25,839	153,784	XXX	XXX
0599999. Total - U.S. Government						9,725,762	XXX	9,845,338	9,688,000	9,716,050	0	(14,379)	0	0	XXX	XXX	XXX	25,839	153,784	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																					
091096 ND 5	BIRMINGHAM ALA WTRWKS BRD WTR REV				1.C FE	215,000	105.689	227,231	215,000	215,000					2.201	2.201	JJ	2,366	2,826	11/06/2019	01/01/2024
13017H AK 2	CALIFORNIA EARTHQUAKE AUTH REV			1	1.F FE	20,000	100.830	20,166	20,000	20,000					1.477	1.477	JJ	30		11/13/2020	07/01/2023
3137EA EQ 8	FEDERAL HOME LOAN MORTGAGE CORP				1.A	64,838	100.498	65,324	65,000	64,875		38			0.375	0.459	AO	48	122	04/17/2020	04/20/2023
3137EA EV 7	FEDERAL HOME LOAN MORTGAGE CORP				1.A	119,878	100.164	120,197	120,000	119,892		15			0.250	0.284	FA	108		08/19/2020	08/24/2023
3137EA EY 1	FEDERAL HOME LOAN MORTGAGE CORP				1.A	99,627	99.771	99,771	100,000	99,653		26			0.125	0.250	AO	26		10/14/2020	10/16/2023
442349 EL 6	HOUSTON TEX ARPT SYS REV				1.F FE	60,000	100.841	60,505	60,000	60,000					1.272	1.272	JJ	151		09/18/2020	07/01/2024
59333N N9 0	MIAMI-DADE CNTY FLA SPL OBLIG			2	1.D FE	59,813	99.795	59,877	60,000	59,832		19			0.375	0.500	AO	57		09/22/2020	04/01/2023
59447T XL 2	MICHIGAN FIN AUTH REV			1	1.D FE	50,000	101.432	50,716	50,000	50,000					2.084	2.084	JD	87	993	12/05/2019	12/01/2021
594615 HR 0	MICHIGAN ST BLDG AUTH REV			1	1.D FE	50,000	100.104	50,052	50,000	50,000					0.816	0.816	AO	86	32	09/11/2020	10/15/2024
64465Q CX 2	NEW HAMPSHIRE MUN BD BK				1.B FE	60,000	100.195	60,117	60,000	60,000					0.451	0.451	FA	53		09/23/2020	02/15/2023
64990F RH 9	NEW YORK STATE DORMITORY AUTHORITY				1.C FE	75,000	100.168	75,126	75,000	75,000					1.805	1.803	FA	511	835	12/19/2019	02/15/2021
709224 2C 2	PENNSYLVANIA ST TPK COMMN TPK REV				1.E FE	70,000	103.024	72,117	70,000	70,000					1.962	1.962	JD	114	1,148	01/16/2020	12/01/2022
977100 GU 4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	175,000	101.792	178,136	175,000	175,000					1.720	1.720	MN	502	2,157	01/29/2020	05/01/2022
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,119,156	XXX	1,139,334	1,120,000	1,119,253	0	98	0	0	XXX	XXX	XXX	4,139	8,113	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																					
3132A8 CQ 0	FH ZS7279 - RMBS			4	1.A	46,401	104.798	46,222	44,106	46,362		(39)			2.500	0.395	MON	92	276	08/20/2020	01/01/2029
3132A9 SE 8	FH ZS8617 - RMBS			4	1.A	102,925	104.985	103,186	98,287	102,852		(73)			2.500	0.853	MON	205	1,433	05/22/2020	08/01/2031
3137F8 BJ 1	FREDDIE MAC - CMO			4	1.A	131,554	101.195	131,554	130,000	131,553		(1)			1.000	0.789	N/A	108		12/09/2020	10/15/2026

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
3138EM A2 7	FN AL4524 - RMBS			4	1.A	17,232	101.780	17,158	16,858	17,611		124			2.385	0.694	MON	34	405	08/03/2015.	09/01/2043.
3140J9 VA 6	FN BM5108 - RMBS			4	1.A	90,148	106.007	93,161	87,882	90,065		(91)			3.000	2.029	MON	220	2,636	11/07/2019.	02/01/2033.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						388,259	XXX	391,281	377,132	388,443	0	(79)	0	0	XXX	XXX	XXX	658	4,750	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 - Commercial Mortgage-Backed Securities																					
3137AY CE 9	FHMS K-025 A2 - CMBS			4	1.A	214,241	103.376	217,090	210,000	212,556		(1,685)			2.682	1.862	MON	469	5,163	01/03/2020.	10/25/2022.
3137B3 6J 2	FHMS K-029 A2 - CMBS			4	1.A	172,880	105.716	175,489	166,000	170,630		(2,250)			3.316	1.826	MON	459	5,049	01/03/2020.	02/25/2023.
3137B4 WB 8	FHMS K-033 A2 - CMBS			4	1.A	124,444	106.197	127,436	120,000	123,103		(1,341)			3.060	1.896	MON	306	3,366	01/03/2020.	07/25/2023.
3137BU WM 6	FHMS K-J11 A2 - CMBS/CMO			4	1.A	93,795	104.147	93,185	89,475	93,249		(545)			2.932	0.608	MON	219	656	09/18/2020.	01/25/2023.
3137FN AV 2	FHMS K-I04 A - CMBS			4	1.A	115,390	100.065	115,357	115,282	115,388		(2)			0.513	0.428	MON	12	48	12/21/2020.	07/25/2022.
3137FV NA 6	FHMS K-I06 A - CMBS			4	1.A	107,819	100.116	107,944	107,819	107,819					0.373	0.364	MON	8	135	08/11/2020.	03/25/2025.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						828,568	XXX	836,500	808,575	822,746	0	(5,822)	0	0	XXX	XXX	XXX	1,472	14,417	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,335,982	XXX	2,367,116	2,305,708	2,330,442	0	(5,804)	0	0	XXX	XXX	XXX	6,270	27,280	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
009158 BB 1	AIR PRODUCTS AND CHEMICALS INC.			1,2	1.F FE	14,997	103.880	15,582	15,000	14,997		0			1.500	1.504	AO	48	103	04/27/2020.	10/15/2025.
02079K AH 0	ALPHABET INC.			1,2	1.C FE	49,951	99.978	49,989	50,000	49,954		4			0.450	0.470	FA	91		08/03/2020.	08/15/2025.
023135 BQ 8	AMAZON.COM INC.			1,2	1.E FE	139,945	101.421	141,990	140,000	139,952		6			0.800	0.808	JD	87	560	06/01/2020.	06/03/2025.
025816 BS 7	AMERICAN EXPRESS CO.			2	1.G FE	67,609	106.255	69,066	65,000	66,730		(808)			3.400	2.081	FA	761	2,210	11/26/2019.	02/27/2023.
025816 BY 4	AMERICAN EXPRESS CO.			2	1.G FE	34,992	102.500	35,875	35,000	35,003		(3)			3.700	3.691	MN	201	1,295	11/01/2018.	11/05/2021.
02665W DC 2	AMERICAN HONDA FINANCE CORP.			1	1.G FE	39,985	103.407	41,363	40,000	39,991		4			2.050	2.062	JJ	390	683	09/05/2019.	01/10/2023.
03076C AJ 5	AMERIPRISE FINANCIAL INC.			1	1.G FE	16,958	103.253	17,553	17,000	16,982		14			3.000	3.087	MS	140	510	03/12/2019.	03/22/2022.
037833 DT 4	APPLE INC.			1,2	1.B FE	39,928	102.692	41,077	40,000	39,937		9			1.125	1.162	MN	63	225	05/04/2020.	05/11/2025.
037833 DV 9	APPLE INC.			1	1.B FE	44,878	101.249	45,562	45,000	44,904		26			0.750	0.842	MN	47	169	05/04/2020.	05/11/2023.
05531F AV 5	TRUIST FINANCIAL CORP.			2	1.G FE	9,990	100.476	10,048	10,000	9,999		2			2.050	2.067	MN	29	205	05/05/2016.	05/10/2021.
05531F AZ 6	TRUIST FINANCIAL CORP.			2	1.G FE	9,995	99.994	9,999	10,000	10,000		1			2.150	2.159	FA	90	215	10/23/2017.	02/01/2021.
05531F BJ 1	TRUIST FINANCIAL CORP.			2	1.G FE	64,952	103.827	67,487	65,000	64,969		13			2.200	2.222	MS	417	1,430	09/09/2019.	03/16/2023.
05567L T3 1	BNP PARIBAS SA		C		1.D FE	16,181	100.133	15,020	15,000	15,015		(386)			5.000	2.375	JJ	346	750	11/27/2017.	01/15/2021.
06051G GE 3	BANK OF AMERICA CORP.			1,2,5	1.F FE	132,430	102.714	133,528	130,000	131,147		(1,066)			3.124	2.270	JJ	1,816	4,061	11/06/2019.	01/20/2023.
06051G JH 3	BANK OF AMERICA CORP.			1,2,5	1.F FE	130,000	100.843	131,096	130,000	130,000					0.810	0.810	AO	205		10/16/2020.	10/24/2024.
06367W JM 6	BANK OF MONTREAL.		C		1.F FE	64,835	103.248	67,111	65,000	64,930		55			2.900	2.989	MS	497	1,885	03/21/2019.	03/26/2022.
06367W RC 9	BANK OF MONTREAL.		C		1.F FE	64,924	103.222	67,094	65,000	64,954		25			2.050	2.090	MN	222	1,370	10/16/2019.	11/01/2022.
06368E A3 6	BANK OF MONTREAL.		C	1	1.F FE	89,942	100.065	90,059	90,000	89,943		1			0.450	0.472	JD	26		12/03/2020.	12/08/2023.
06406R AK 3	BANK OF NEW YORK MELLON CORP.				1.E FE	24,992	102.694	25,674	25,000	24,996		3			1.950	1.961	FA	173	488	08/20/2019.	08/23/2022.
06406R AM 9	BANK OF NEW YORK MELLON CORP.			2	1.E FE	69,951	102.951	72,066	70,000	69,966		15			1.850	1.874	JJ	554	644	01/21/2020.	01/27/2023.
06406R AN 7	BANK OF NEW YORK MELLON CORP.			2	1.E FE	64,975	104.320	67,808	65,000	64,979		3			1.600	1.608	AO	194	520	04/17/2020.	04/24/2025.
064159 QD 1	BANK OF NOVA SCOTIA.		C		1.F FE	72,829	103.902	74,810	72,000	72,547		(259)			2.375	1.994	JJ	774	1,710	11/26/2019.	01/18/2023.
064159 SH 0	BANK OF NOVA SCOTIA.		C		1.F FE	54,983	103.214	56,768	55,000	54,990		6			2.000	2.010	MN	141	1,192	10/09/2019.	11/15/2022.
110122 DN 5	BRISTOL-MYERS SQUIBB CO.			1,2	1.F FE	129,789	100.144	130,188	130,000	129,795		6			0.750	0.783	MN	130		11/09/2020.	11/13/2025.
13607G RS 5	CANADIAN IMPERIAL BANK OF COMMERCE.		C	1	1.F FE	84,957	99.978	84,981	85,000	84,957		1			0.500	0.517	JD	20		12/07/2020.	12/14/2023.
14913R 2H 9	CATERPILLAR FINANCIAL SERVICES CORP.			1	1.F FE	124,841	100.385	125,481	125,000	124,845		4			0.800	0.826	MN	133		11/09/2020.	11/13/2025.
166756 AJ 5	CHEVRON USA INC.			1	1.C FE	55,000	100.255	55,140	55,000	55,000					0.426	0.426	FA	90		08/10/2020.	08/11/2023.

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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
166764 BV 1	CHEVRON CORP			1	1.C FE	15,000	101.879	15,282	15,000	15,000					1.141	1.141	MN	24	86	05/07/2020.	05/11/2023.
166764 BW 9	CHEVRON CORP			1,2	1.C FE	40,000	103.656	41,462	40,000	40,000					1.554	1.554	MN	86	311	05/07/2020.	05/11/2025.
172967 GL 9	CITIGROUP INC				1.G FE	67,074	105.700	68,705	65,000	66,319		(588)			3.375	2.406	MS	731	2,194	09/16/2019.	03/01/2023.
172967 MT 5	CITIGROUP INC			1,2,5	1.G FE	130,000	100.295	130,384	130,000	130,000					0.776	0.776	AO	171		10/23/2020.	10/30/2024.
231021 AU 0	CUMMINS INC			1,2	1.F FE	59,891	100.613	60,368	60,000	59,898		8			0.750	0.787	MS	159		08/17/2020.	09/01/2025.
24422E TZ 2	JOHN DEERE CAPITAL CORP				1.F FE	9,995	100.017	10,002	10,000	10,000		0			2.350	2.355	JJ	113	235	01/03/2018.	01/08/2021.
24422E UK 3	JOHN DEERE CAPITAL CORP				1.F FE	7,998	101.996	8,160	8,000	8,000		(0)			3.125	3.119	MS	77	250	09/04/2018.	09/10/2021.
24422E VE 6	JOHN DEERE CAPITAL CORP				1.F FE	14,996	102.017	15,303	15,000	14,997		1			1.200	1.208	AO	43	104	03/04/2020.	04/06/2023.
24422E VH 9	JOHN DEERE CAPITAL CORP				1.F FE	34,971	101.011	35,354	35,000	34,977		5			0.700	0.727	JJ	141		06/01/2020.	07/05/2023.
29364W BF 4	ENTERGY LOUISIANA LLC			2	1.F FE	44,992	100.262	45,118	45,000	44,992		0			0.620	0.626	MN	29		11/17/2020.	11/17/2023.
30231G BL 5	EXXON MOBIL CORP			1	1.C FE	65,000	101.879	66,221	65,000	65,000					1.571	1.571	AO	216	511	04/13/2020.	04/15/2023.
38141G XJ 8	GOLDMAN SACHS GROUP INC			1,2	1.G FE	14,995	111.235	16,685	15,000	14,995		1			3.500	3.508	AO	131	264	03/26/2020.	04/01/2025.
38141G XM 1	GOLDMAN SACHS GROUP INC			1,2,5	1.G FE	125,048	100.989	126,237	125,000	125,048		(1)			1.093	1.085	JD	83		12/04/2020.	12/09/2026.
438516 CB 0	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	24,998	103.554	25,888	25,000	24,998		0			1.350	1.352	JD	28	181	05/14/2020.	06/01/2025.
46124H AA 4	INTUIT INC			1	1.G FE	19,995	100.765	20,153	20,000	19,996		1			0.650	0.658	JJ	66		06/25/2020.	07/15/2023.
46647P BB 1	JPMORGAN CHASE & CO			2,5	1.F FE	50,834	103.442	51,721	50,000	50,450		(353)			3.207	2.469	AO	401	1,604	11/26/2019.	04/01/2023.
46647P BT 2	JPMORGAN CHASE & CO			1,2,5	1.F FE	125,000	101.115	126,393	125,000	125,000					1.045	1.045	MN	152		11/12/2020.	11/19/2026.
606822 BG 8	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	81,234	103.326	82,661	80,000	80,599		(495)			3.218	2.569	MS	815	2,574	09/16/2019.	03/07/2022.
617446 8R 3	MORGAN STANLEY			1,2,5	1.F FE	40,000	100.826	40,330	40,000	40,000					0.864	0.864	AO	67		10/16/2020.	10/21/2025.
617446 8V 4	MORGAN STANLEY			1,2,5	1.F FE	130,000	100.597	130,776	130,000	130,000					0.985	0.985	JD	75		12/07/2020.	12/10/2026.
61744Y AN 8	MORGAN STANLEY			1	1.F FE	66,853	105.552	68,608	65,000	66,227		(576)			3.125	2.183	JJ	891	2,031	11/26/2019.	01/23/2023.
654106 AH 6	NIKE INC			1,2	1.E FE	4,993	107.547	5,377	5,000	4,994		1			2.400	2.429	MS	31	60	03/25/2020.	03/27/2025.
68389X BT 1	ORACLE CORP			1,2	1.G FE	19,993	107.418	21,484	20,000	19,994		1			2.500	2.508	AO	125	250	03/30/2020.	04/01/2025.
693475 AL 9	PNC FINANCIAL SERVICES GROUP INC				1.G FE	133,175	104.682	136,087	130,000	131,997		(1,080)			2.854	2.006	JD	216	3,710	11/26/2019.	11/09/2022.
69371R Q3 3	PACCAR FINANCIAL CORP				1.E FE	49,939	103.000	51,500	50,000	49,964		20			2.000	2.042	MS	264	1,000	09/23/2019.	09/26/2022.
69371R Q8 2	PACCAR FINANCIAL CORP				1.E FE	19,972	101.013	20,203	20,000	19,977		5			0.800	0.847	JD	10	80	06/01/2020.	06/08/2023.
69371R Q9 0	PACCAR FINANCIAL CORP				1.E FE	79,895	100.006	80,005	80,000	79,909		14			0.350	0.394	FA	109		08/04/2020.	08/11/2023.
713448 EY 0	PEPSICO INC			1	1.E FE	39,921	101.263	40,505	40,000	39,938		17			0.750	0.817	MN	50	150	04/29/2020.	05/01/2023.
78015K 7G 3	ROYAL BANK OF CANADA		C		1.F FE	134,914	102.750	138,713	135,000	134,934		20			1.600	1.622	AO	444	1,080	04/15/2020.	04/17/2023.
78015K 7H 1	ROYAL BANK OF CANADA		C		1.F FE	44,843	101.919	45,864	45,000	44,860		17			1.150	1.222	JD	30	259	06/03/2020.	06/10/2025.
78015K 7J 7	ROYAL BANK OF CANADA		C		1.F FE	84,947	100.342	85,290	85,000	84,951		3			0.500	0.521	AO	77		10/21/2020.	10/26/2023.
80685X AC 5	SCHLUMBERGER FINANCE CANADA LTD		C	1,2	1.F FE	34,958	102.582	35,904	35,000	34,960		2			1.400	1.425	MS	140		09/09/2020.	09/17/2025.
86562M AU 4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	66,093	103.904	67,538	65,000	65,674		(365)			2.778	2.185	AO	366	1,806	11/06/2019.	10/18/2022.
86787E AX 5	TRUIST BANK			2,5	1.F FE	66,415	101.711	66,112	65,000	65,502		(840)			3.502	2.170	FA	942	2,276	11/26/2019.	08/02/2022.
87612E BL 9	TARGET CORP			1,2	1.F FE	4,992	107.241	5,362	5,000	4,993		1			2.250	2.286	AO	24	61	03/26/2020.	04/15/2025.
88579Y BM 2	3M CO			1,2	1.E FE	4,996	108.572	5,429	5,000	4,997		1			2.650	2.667	AO	28	73	03/25/2020.	04/15/2025.
89114Q CG 1	TORONTO-DOMINION BANK		C	1	1.D FE	59,956	100.756	60,454	60,000	59,964		8			0.750	0.775	JD	24	225	06/10/2020.	06/12/2023.
89236T HF 5	TOYOTA MOTOR CREDIT CORP				1.E FE	99,923	100.432	100,432	100,000	99,933		10			0.500	0.526	FA	190		08/11/2020.	08/14/2023.
94988J 6A 0	WELLS FARGO BANK NA			2,5	1.D FE	250,000	100.994	252,484	250,000	250,000					2.082	2.083	MS	1,619	5,176	09/04/2019.	09/09/2022.
961214 EJ 8	WESTPAC BANKING CORP		C		1.D FE	49,992	103.224	51,612	50,000	49,994		3			2.000	2.006	JJ	467	492	01/09/2020.	01/13/2023.

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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
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						4,133,599	XXX	4,198,577	4,117,000	4,125,513	0	(6,485)	0	0	XXX	XXX	XXX	17,341	47,265	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03066P AC 3	AMCAR 2020-3 A3 - ABS			4	1.A FE	99,987	100.160	100,160	100,000	99,987		1			0.530	0.536	MON	19	35	11/17/2020.	06/18/2025.
14315E AC 4	CARMX 2018-4 A3 - ABS			4	1.A FE	105,615	102.129	104,888	102,702	105,173		(442)			3.360	0.403	MON	153	1,150	08/24/2020.	09/15/2023.
34528Q HQ 0	FORDF 2020-2 A - ABS			4	1.A FE	99,968	101.377	101,377	100,000	99,968		0			1.060	1.069	MON	47	256	09/15/2020.	09/15/2027.
34531R AD 9	FORDL 2020-B A3 - ABS			4	1.A FE	99,994	100.420	100,420	100,000	99,996		2			0.620	0.624	MON	28	243	07/21/2020.	08/15/2023.
34533G AE 9	FORDO 2020-B A4 - ABS			4	1.A FE	20,000	101.075	20,215	20,000	20,000		0			0.790	0.792	MON	7	77	06/16/2020.	11/15/2025.
362569 AC 9	GMALT 2020-3 A3 - ABS			4	1.A FE	99,990	100.206	100,206	100,000	99,992		2			0.450	0.456	MON	13	101	09/22/2020.	08/21/2023.
36259P AE 6	GMALT 2020-2 A4 - ABS			4	1.A FE	19,997	101.112	20,222	20,000	19,998		1			1.010	1.019	MON	6	103	06/08/2020.	07/22/2024.
43813K AC 6	HAROT 2020-3 A3 - ABS			4	1.A FE	99,985	100.163	100,163	100,000	99,987		2			0.370	0.376	MON	13	81	09/22/2020.	10/18/2024.
44891J AF 5	HART 2019-B C - ABS			4	1.E FE	89,973	104.172	93,755	90,000	90,016		(21)			2.400	2.406	MON	96	2,160	10/29/2019.	06/15/2026.
44933F AC 0	HART 2020-B A3 - ABS			4	1.A FE	99,981	100.400	100,399	100,000	99,985		3			0.480	0.488	MON	21	191	07/14/2020.	12/16/2024.
58769V AD 2	MERCEDES-BENZ AUTO RECEIVABLES TRUST 202			4	1.A FE	49,999	101.141	50,570	50,000	49,999		0			0.770	0.772	MON	17	184	06/16/2020.	10/15/2026.
58770F AB 8	MBALT 2020-A A2 - ABS			4	1.A FE	89,960	100.301	89,844	89,575	89,867		(93)			1.820	0.165	MON	72	408	10/07/2020.	03/15/2022.
80285R AD 0	SDART 2020-2 A3 - ABS			4	1.A FE	29,997	100.247	30,074	30,000	29,998		1			0.670	0.679	MON	9	80	07/14/2020.	04/15/2024.
80285W AD 9	SDART 2020-3 - ABS			4	1.A FE	99,990	100.223	100,223	100,000	99,992		2			0.520	0.527	MON	23	118	09/15/2020.	07/15/2024.
89237V AB 5	TAOT 2020-C A3 - ABS			4	1.A FE	69,995	100.354	70,248	70,000	69,996		1			0.440	0.444	MON	14	118	07/21/2020.	10/15/2024.
92290B AA 9	VZOT 2020-B A - RMBS			4	1.A FE	99,979	100.301	100,301	100,000	99,982		3			0.470	0.479	MON	14	168	08/04/2020.	02/20/2025.
92868L AD 3	VALET 2018-1 A3 - ABS			4	1.A FE	77,666	101.215	77,358	76,430	77,548		(117)			3.020	0.073	MON	71	769	08/24/2020.	11/21/2022.
98163C AD 2	WOART 20C A3 - ABS			4	1.A FE	49,987	100.362	50,181	50,000	49,988		1			0.480	0.489	MON	11	77	08/11/2020.	11/17/2025.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,403,062	XXX	1,410,606	1,398,707	1,402,471	0	(654)	0	0	XXX	XXX	XXX	634	6,321	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						5,536,661	XXX	5,609,183	5,515,707	5,527,985	0	(7,139)	0	0	XXX	XXX	XXX	17,976	53,585	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						14,978,516	XXX	15,183,249	14,925,000	14,960,816	0	(20,766)	0	0	XXX	XXX	XXX	47,320	209,162	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						388,259	XXX	391,281	377,132	388,443	0	(79)	0	0	XXX	XXX	XXX	658	4,750	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						828,568	XXX	836,500	808,575	822,746	0	(5,822)	0	0	XXX	XXX	XXX	1,472	14,417	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,403,062	XXX	1,410,606	1,398,707	1,402,471	0	(654)	0	0	XXX	XXX	XXX	634	6,321	XXX	XXX
8399999. Grand Total - Bonds						17,598,405	XXX	17,821,637	17,509,414	17,574,476	0	(27,322)	0	0	XXX	XXX	XXX	50,084	234,649	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 12,524,115	1B 144,841	1C 689,954	1D 534,805	1E 759,620	1F 2,022,845	1G 898,297
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						

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 - U.S. Government								
912828 U8 1	UNITED STATES TREASURY		02/04/2020	BANC OF AMERICA/FIXED INCOME		3,019,458	2,988,000	5,910
912828 YC 8	UNITED STATES TREASURY		06/30/2020	GOLDMAN		203,117	200,000	1,003
912828 YY 0	UNITED STATES TREASURY		02/18/2020	U.S. Bank		458,441	450,000	1,082
912828 Z2 9	UNITED STATES TREASURY		01/15/2020	NOMURA SECURITIES/FIXED INCOME		193,636	194,000	8
912828 ZF 0	UNITED STATES TREASURY		03/31/2020	Various		353,169	350,000	4
912828 ZR 4	UNITED STATES TREASURY		06/18/2020	Various		39,950	40,000	3
912828 ZU 7	UNITED STATES TREASURY		08/12/2020	Citigroup (SSB)		509,894	509,000	202
91282C AG 6	UNITED STATES TREASURY		10/07/2020	Citigroup (SSB)		13,991	14,000	2
91282C AJ 0	UNITED STATES TREASURY		09/23/2020	Various		862,942	863,000	130
91282C AK 7	UNITED STATES TREASURY		10/06/2020	Citigroup (SSB)		374,531	375,000	28
91282C AN 1	UNITED STATES TREASURY		11/24/2020	NATWEST SECURITIES		129,914	130,000	26
91282C BA 8	UNITED STATES TREASURY		12/11/2020	Various		317,451	318,000	
0599999. Total - Bonds - U.S. Government						6,476,495	6,431,000	8,396
Bonds - U.S. Special Revenue and Special Assessment								
13017H AK 2	CALIFORNIA EARTHQUAKE AUTH REV		11/13/2020	CITIGROUP GLOBAL MARKETS INC		20,000	20,000	
3132A8 CQ 0	FH ZS7279 - RMBS		08/20/2020	Citigroup (SSB)		50,008	47,534	53
3132A9 SE 8	FH ZS8617 - RMBS		05/22/2020	BANC OF AMERICA/FIXED INCOME		127,181	121,451	219
3137AY CE 9	FHMS K025 A2 - CMBS		01/03/2020	BARCLAYS CAPITAL INC		214,241	210,000	110
3137B3 6J 2	FHMS K029 A2 - CMBS		01/03/2020	MORGAN STANLEY CO		172,880	166,000	107
3137B4 WB 8	FHMS K033 A2 - CMBS		01/03/2020	BARCLAYS CAPITAL INC		124,444	120,000	71
3137BU WM 6	FHMS K-J11 A2 - CMBS/CMO		09/18/2020	JPM/INTL FCSTONE FINANCIAL INC		94,233	89,893	161
3137EA EQ 8	FREDDIE MAC		04/17/2020	Citigroup (SSB)		64,838	65,000	
3137EA EV 7	FEDERAL HOME LOAN MORTGAGE CORP		08/19/2020	Citigroup (SSB)		119,878	120,000	
3137EA EY 1	FEDERAL HOME LOAN MORTGAGE CORP		10/14/2020	WELLS FARGO SECURITIES LLC		99,627	100,000	
3137F8 BJ 1	FREDDIE MAC - CMO		12/09/2020	JPM/INTL FCSTONE FINANCIAL INC		131,554	130,000	105
3137FN AV 2	FHMS K-I04 A - CMBS		12/21/2020	JP MORGAN SECURITIES LLC		121,192	121,078	50
3137FV NA 6	FHMS K-I06 A - CMBS		08/11/2020	JP MORGAN SECURITIES LLC		130,000	130,000	
442349 EL 6	HOUSTON TEX ARPT SYS REV		09/18/2020	MORGAN STANLEY CO		60,000	60,000	
59333N N9 0	MIAMI-DADE CNTY FLA SPL OBLIG		09/22/2020	JP MORGAN SECURITIES LLC		59,813	60,000	
594615 HR 0	MICHIGAN ST BLDG AUTH REV		09/11/2020	Jefferies		50,000	50,000	
64465Q CX 2	NEW HAMPSHIRE MUN BD BK		09/23/2020	RAYMOND JAMES & ASSOCIATES		60,000	60,000	
709224 2C 2	PENNSYLVANIA ST TPK COMMN TPK REV		01/16/2020	MORGAN STANLEY CO		70,000	70,000	
977100 GU 4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		01/29/2020	CITIGROUP GLOBAL MARKETS INC		175,000	175,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						1,944,888	1,915,956	876
Bonds - Industrial and Miscellaneous								
009158 BB 1	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	BARCLAYS CAPITAL INC		14,997	15,000	
02079K AH 0	ALPHABET INC		08/03/2020	JP MORGAN SECURITIES LLC		49,951	50,000	
023135 BQ 8	AMAZON.COM INC		06/01/2020	GOLDMAN		139,945	140,000	
03066P AC 3	AMCAR 2020-3 A3 - ABS		11/17/2020	RBC CAPITAL MARKETS		99,987	100,000	
037833 DT 4	APPLE INC		05/04/2020	GOLDMAN		39,928	40,000	
037833 DV 9	APPLE INC		05/04/2020	JP MORGAN SECURITIES LLC		44,878	45,000	
06051G JH 3	BANK OF AMERICA CORP		10/16/2020	BANC OF AMERICA/FIXED INCOME		130,000	130,000	
06368E A3 6	BANK OF MONTREAL	C	12/03/2020	BMO CAPITAL MARKETS		89,942	90,000	
06406R AM 9	BANK OF NEW YORK MELLON		01/21/2020	MORGAN STANLEY CO		69,951	70,000	
06406R AN 7	BANK OF NEW YORK MELLON CORP		04/17/2020	GOLDMAN		64,975	65,000	
110122 DN 5	BRISTOL-MYERS SQUIBB CO		11/09/2020	Citigroup (SSB)		129,789	130,000	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
13607G RS 5	CANADIAN IMPERIAL BANK OF COMMERCE	C	12/07/2020	CIBC WORLD MARKETS CORP		84,957	85,000	
14315E AC 4	CARMX 2018-4 A3 - ABS		08/24/2020	PERSHING DIV OF DLJ SEC LNDING		123,403	120,000	123
14913R 2H 9	CATERPILLAR FINANCIAL SERVICES CORP		11/09/2020	BARCLAYS CAPITAL INC		124,841	125,000	
166756 AJ 5	CHEVRON USA INC		08/10/2020	BARCLAYS CAPITAL INC		55,000	55,000	
166764 BV 1	CHEVRON CORP		05/07/2020	JP MORGAN SECURITIES LLC		15,000	15,000	
166764 BW 9	CHEVRON CORP		05/07/2020	JP MORGAN SECURITIES LLC		40,000	40,000	
172967 MT 5	CITIGROUP INC		10/23/2020	Citigroup (SSB)		130,000	130,000	
231021 AU 0	CUMMINS INC		08/17/2020	JP MORGAN SECURITIES LLC		59,891	60,000	
24422E VE 6	JOHN DEERE CAPITAL CORP		03/04/2020	RBC CAPITAL MARKETS		14,996	15,000	
24422E VH 9	JOHN DEERE CAPITAL CORP		06/01/2020	HSBC SECURITIES		34,971	35,000	
29364W BF 4	ENTERGY LOUISIANA LLC		11/17/2020	WELLS FARGO SECURITIES LLC		44,992	45,000	
30231G BL 5	EXXON MOBIL CORP		04/13/2020	BANC OF AMERICA/FIXED INCOME		65,000	65,000	
34528Q HQ 0	FORDF 2020-2 A - ABS		09/15/2020	BARCLAYS CAPITAL INC		99,968	100,000	
34531R AD 9	FORDL 2020-B A3 - ABS		07/21/2020	BNP Paribas		99,994	100,000	
34533G AE 9	FORDO 2020-B A4 - ABS		06/16/2020	Citigroup (SSB)		20,000	20,000	
362569 AC 9	GMALT 2020-3 A3 - ABS		09/22/2020	WELLS FARGO SECURITIES LLC		99,990	100,000	
36259P AE 6	GMALT 2020-2 A4 - ABS		06/08/2020	BARCLAYS CAPITAL INC		19,997	20,000	
38141G XJ 8	GOLDMAN SACHS GROUP INC		03/26/2020	GOLDMAN		14,995	15,000	
38141G XM 1	GOLDMAN SACHS GROUP INC		12/04/2020	Various		125,048	125,000	
43813K AC 6	HAROT 2020-3 A3 - ABS		09/22/2020	BARCLAYS CAPITAL INC		99,985	100,000	
438516 CB 0	HONEYWELL INTERNATIONAL INC		05/14/2020	JP MORGAN SECURITIES LLC		24,998	25,000	
44933F AC 0	HART 20B A3 - ABS		07/14/2020	Citigroup (SSB)		99,981	100,000	
46124H AA 4	INTUIT INC		06/25/2020	BANC OF AMERICA/FIXED INCOME		19,995	20,000	
46647P BT 2	JPMORGAN CHASE & CO		11/12/2020	JP MORGAN SECURITIES LLC		125,000	125,000	
58769V AD 2	MERCEDES-BENZ AUTO RECEIVABLES TRUST 202		06/16/2020	JP MORGAN SECURITIES LLC		49,999	50,000	
58770F AB 8	MBALT 2020-A A2 - ABS		10/07/2020	TORONTO DOMINION SECS USA INC		129,721	129,166	157
617446 8R 3	MORGAN STANLEY		10/16/2020	MORGAN STANLEY CO		40,000	40,000	
617446 8V 4	MORGAN STANLEY		12/07/2020	MORGAN STANLEY CO		130,000	130,000	
654106 AH 6	NIKE INC		03/25/2020	BANC OF AMERICA/FIXED INCOME		4,993	5,000	
68389X BT 1	ORACLE CORP		03/30/2020	JP MORGAN SECURITIES LLC		64,976	65,000	
69371R Q8 2	PACCAR FINANCIAL CORP		06/01/2020	TORONTO DOMINION SECS USA INC		19,972	20,000	
69371R Q9 0	PACCAR FINANCIAL CORP		08/04/2020	BNP Paribas		79,895	80,000	
713448 EY 0	PEPSICO INC		04/29/2020	GOLDMAN		39,921	40,000	
78015K 7G 3	ROYAL BANK OF CANADA	C	04/15/2020	RBC CAPITAL MARKETS		134,914	135,000	
78015K 7H 1	ROYAL BANK OF CANADA	C	06/03/2020	RBC CAPITAL MARKETS		44,843	45,000	
78015K 7J 7	ROYAL BANK OF CANADA	C	10/21/2020	RBC CAPITAL MARKETS		84,947	85,000	
80285R AD 0	SDART 2020-2 A3 - ABS		07/14/2020	WELLS FARGO SECURITIES LLC		29,997	30,000	
80285W AD 9	SDART 2020-3 - ABS		09/15/2020	RBC CAPITAL MARKETS		99,990	100,000	
80685X AC 5	SCHLUMBERGER FINANCE CANADA LTD	C	09/09/2020	MORGAN STANLEY CO		34,958	35,000	
87612E BL 9	TARGET CORP		03/26/2020	Citigroup (SSB)		4,992	5,000	
88579Y BM 2	3M CO		03/25/2020	Citigroup (SSB)		4,996	5,000	
89114Q CG 1	TORONTO-DOMINION BANK	C	06/10/2020	TORONTO DOMINION SECS USA INC		59,956	60,000	
89236T HF 5	TOYOTA MOTOR CREDIT CORP		08/11/2020	JP MORGAN SECURITIES LLC		99,923	100,000	
89237V AB 5	TAOT 2020-C A3 - ABS		07/21/2020	PERSHING DIV OF DLJ SEC LNDING		69,995	70,000	
92290B AA 9	VZOT 2020-B A - RMBS		08/04/2020	RBC CAPITAL MARKETS		99,979	100,000	
92868L AD 3	VALET 2018-1 A3 - ABS		08/24/2020	TORONTO DOMINION SECS USA INC		114,198	112,381	57

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
961214 EJ 8	WESTPAC BANKING CORP	C	01/09/2020	HSBC SECURITIES		49,992	50,000	
98163C AD 2	WOART 20C A3 - ABS		08/11/2020	BANC OF AMERICA/FIXED INCOME		49,987	50,000	
3899999. Total - Bonds - Industrial and Miscellaneous						4,060,488	4,056,547	336
8399997. Total - Bonds - Part 3						12,481,871	12,403,502	9,609
8399998. Total - Bonds - Summary Item from Part 5						7,487,624	7,465,000	3,209
8399999. Total - Bonds						19,969,495	19,868,502	12,817
9999999. Total - Bonds, Preferred and Common Stocks						19,969,495	XXX	12,817

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																				
912828 2V 1	UNITED STATES TREASURY		09/15/2020.	Maturity @ 100.00.		863,000	863,000	850,500	859,561		3,439		3,439		863,000			0	11,866	09/15/2020.
912828 TY 6	UNITED STATES TREASURY		05/29/2020.	Various		2,231,458	2,200,000	2,203,609	2,203,476		(208)		(208)		2,203,268		28,190	28,190	10,908	11/15/2022.
912828 U8 1	UNITED STATES TREASURY		09/22/2020.	Citigroup (SSB)		127,959	125,000	126,316			(433)		(433)		125,883		2,076	2,076	1,827	12/31/2021.
912828 W2 2	UNITED STATES TREASURY		02/15/2020.	Maturity @ 100.00		450,000	450,000	449,878	449,995		5		5		450,000			0	3,094	02/15/2020.
912828 W6 3	UNITED STATES TREASURY		03/15/2020.	Maturity @ 100.00		350,000	350,000	352,161	350,161		(161)		(161)		350,000			0	2,844	03/15/2020.
912828 YA 2	UNITED STATES TREASURY		01/03/2020.	Citigroup (SSB)		39,959	40,000	39,844	39,846		1		1		39,847		112	112	238	08/15/2022.
912828 YC 8	UNITED STATES TREASURY		12/21/2020.	Various		5,777,415	5,745,000	5,741,185	5,741,811		604		604		5,742,415		35,001	35,001	56,457	08/31/2021.
912828 Z2 9	UNITED STATES TREASURY		07/20/2020.	Various		183,891	178,000	177,666			53		53		177,719		6,172	6,172	1,303	01/15/2023.
912828 ZR 4	UNITED STATES TREASURY		08/25/2020.	RBC CAPITAL MARKETS		16,990	17,000	16,979			2		2		16,981		9	9	5	05/31/2022.
912828 ZU 7	UNITED STATES TREASURY		10/06/2020.	Citigroup (SSB)		13,033	13,000	13,023			(1)		(1)		13,022		11	11	10	06/15/2023.
91282C AK 7	UNITED STATES TREASURY		12/11/2020.	BANC OF AMERICA/FIXED INCOME		209,811	210,000	209,738			17		17		209,755		57	57	66	09/15/2023.
0599999.	Total - Bonds - U.S. Government					10,263,516	10,191,000	10,180,898	9,644,849	0	3,318	0	3,318	0	10,191,889	0	71,628	71,628	88,619	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3132A8 CQ 0	FH ZS7279 - RMBS		12/01/2020.	Paydown		3,428	3,428	3,607			(178)		(178)		3,428			0	14	01/01/2029.
3132A9 SE 8	FH ZS8617 - RMBS		12/01/2020.	Paydown		23,164	23,164	24,257			(1,093)		(1,093)		23,164		0	0	198	08/01/2031.
3137BU WM 6	FHMS K-J11 A2 - CMBS/CMO		12/01/2020.	Paydown		418	418	439			(20)		(20)		418			0	2	01/25/2023.
3137FN AV 2	FHMS K-I04 A - CMBS		12/25/2020.	Paydown		5,796	5,796	5,802			(5)		(5)		5,796			0	2	07/25/2022.
3137FV NA 6	FHMS K-I06 A - CMBS		11/25/2020.	Paydown		22,181	22,181	22,181					0		22,181			0	21	03/25/2025.
3138EM A2 7	FN AL4524 - RMBS		12/01/2020.	Paydown		14,316	14,316	14,633	14,850		(534)		(534)		14,316		0	0	178	09/01/2043.
3140J9 VA 6	FN BM5108 - RMBS		12/01/2020.	Paydown		37,987	37,987	38,967	38,970		(983)		(983)		37,987		0	0	678	02/01/2033.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					107,291	107,291	109,885	53,820	0	(2,814)	0	(2,814)	0	107,291	0	0	0	1,094	XXX
Bonds - Industrial and Miscellaneous																				
02007F AC 9	ALLYA 2017-4 A3 - ABS		11/16/2020.	Paydown		13,407	13,407	13,407	13,407				0		13,407			0	105	12/15/2021.
0258M0 EE 5	AMERICAN EXPRESS CREDIT CORP		02/03/2020.	Call @ 100.00		10,000	10,000	9,990	10,000		0		0		10,000		0	0	90	03/03/2020.
05565Q CX 4	BP CAPITAL MARKETS PLC	C	02/13/2020.	Maturity @ 100.00		5,000	5,000	5,040	5,004		(4)		(4)		5,000			0	58	02/13/2020.
06051G FN 4	BANK OF AMERICA CORP		04/21/2020.	Maturity @ 100.00		20,000	20,000	19,968	19,996		4		4		20,000			0	225	04/21/2020.
06406H DF 3	BANK OF NEW YORK MELLON CORP		01/21/2020.	JP MORGAN SECURITIES LLC		15,075	15,000	15,054	15,010		(1)		(1)		15,009		65	65	57	11/27/2020.
126802 DC 8	CABMT 151 A1 - ABS		03/15/2020.	Paydown		20,000	20,000	20,266	20,019		(19)		(19)		20,000			0	113	03/15/2023.
136069 VX 6	CANADIAN IMPERIAL BANK OF COMMERCE	C	10/05/2020.	Maturity @ 100.00		10,000	10,000	9,992	9,999		1		1		10,000			0	210	10/05/2020.
14315E AC 4	CARMX 2018-4 A3 - ABS		12/15/2020.	Paydown		17,298	17,298	17,788			(491)		(491)		17,298			0	154	09/15/2023.
14913Q 2N 8	CATERPILLAR FINANCIAL SERVICES CORP		11/09/2020.	JP MORGAN SECURITIES LLC		11,260	11,000	10,992	10,997		2		2		10,999		262	262	409	09/07/2021.
172967 LQ 2	CITIGROUP INC		10/23/2020.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		67,825	65,000	65,621	65,564		(165)		(165)		65,399		2,426	2,426	1,755	10/27/2022.
17308C C4 6	CITIGROUP INC		10/23/2020.	TORONTO DOMINION SECS USA INC.		40,742	40,000	40,000	40,000				0		40,000		742	742	907	11/04/2022.
20030N CQ 2	COMCAST CORP		02/21/2020.	Call @ 103.01		4,121	4,000	3,996	3,998		0		0		3,998		122	122	54	10/01/2021.
24422E VA 4	JOHN DEERE CAPITAL CORP		10/16/2020.	GOLDMAN		56,523	55,000	54,929	54,936		21		21		54,957		1,566	1,566	915	06/13/2022.
257375 AK 1	EASTERN ENERGY GAS HOLDINGS LLC		11/15/2020.	Maturity @ 100.00		15,000	15,000	15,174	15,050		(50)		(50)		15,000			0	420	11/15/2020.
26444H AB 7	DUKE ENERGY FLORIDA LLC		01/15/2020.	Maturity @ 100.00		15,000	15,000	14,983	15,000		0		0		15,000			0	139	01/15/2020.
375558 BB 8	GILEAD SCIENCES INC		09/01/2020.	Maturity @ 100.00		10,000	10,000	10,146	10,022		(22)		(22)		10,000			0	255	09/01/2020.
38141G WG 5	GOLDMAN SACHS GROUP INC		12/04/2020.	MARKETAXESS CORPORATION		15,017	15,000	14,990	14,999		1		1		15,000		17	17	369	12/27/2020.
38141G WT 7	GOLDMAN SACHS GROUP INC		12/04/2020.	MARKETAXESS CORPORATION		68,708	65,000	66,728	66,657		(493)		(493)		66,164		2,544	2,544	2,687	02/23/2023.

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
38148Y AC 2	GOLDMAN SACHS GROUP INC.	..	12/04/2020.	TORONTO DOMINION SECS USA INC..		66,402	65,000	65,553	65,481		(243)		(243)		65,238		1,164	1,164	2,067	10/31/2022.
404280 BF 5	HSBC HOLDINGS PLC	C	07/14/2020.	GOLDMAN		66,931	65,000	65,593	65,557		(147)		(147)		65,410		1,522	1,522	1,775	01/05/2022.
46623E KG 3	JPMORGAN CHASE & CO	..	08/17/2020.	Call @ 100.00		8,000	8,000	8,000	8,000				0		8,000			0	184	08/15/2021.
46647P AS 5	JPMORGAN CHASE & CO	..	09/16/2020.	Not Available		66,570	65,000	66,301	66,091		(534)		(534)		65,557		1,013	1,013	1,732	06/18/2022.
58769T AD 7	MBART 2019-1 A3 - ABS	..	09/25/2020.	Citigroup (SSB)		71,559	70,000	69,990	69,991		3		3		69,994		1,564	1,564	1,071	03/15/2024.
58770F AB 8	MBALT 2020-A A2 - ABS	..	12/15/2020.	Paydown		39,591	39,591	39,761			(170)		(170)		39,591		(0)	(0)	120	03/15/2022.
61744Y AN 8	MORGAN STANLEY	..	12/07/2020.	Bank of New York Mellon		68,603	65,000	66,407	66,291		(386)		(386)		65,906		2,697	2,697	2,799	01/23/2023.
61746B ED 4	MORGAN STANLEY	..	12/07/2020.	Bank of New York Mellon		66,350	65,000	65,384	65,335		(165)		(165)		65,169		1,181	1,181	1,811	11/17/2021.
68389X BT 1	ORACLE CORP	..	05/18/2020.	Various		47,293	45,000	44,983			0		0		44,984		2,310	2,310	92	04/01/2025.
78013G KN 4	ROYAL BANK OF CANADA	C	10/21/2020.	Bank of New York Mellon		10,002	10,000	9,994	10,000		0		0		10,000		2	2	213	10/26/2020.
80283L AN 3	SANTANDER UK PLC	C	03/16/2020.	Maturity @ 100.00		25,000	25,000	25,083	25,008		(8)		(8)		25,000			0	297	03/16/2020.
86787E BE 6	TRUIST BANK	..	10/16/2020.	RBC CAPITAL MARKETS		82,988	80,000	81,119	81,079		(371)		(371)		80,709		2,279	2,279	2,072	05/17/2022.
91324P BZ 4	UNITEDHEALTH GROUP INC	..	08/11/2020.	PERSHING DIV OF DLJ SEC LNDING....		137,270	130,000	132,504	132,438		(509)		(509)		131,928		5,341	5,341	3,555	02/15/2023.
927804 FJ 8	VIRGINIA ELECTRIC AND POWER CO	..	06/18/2020.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		68,209	65,000	66,897	66,701		(325)		(325)		66,376		1,833	1,833	1,813	09/01/2022.
92868L AD 3	VALET 2018-1 A3 - ABS	..	12/20/2020.	Paydown		35,951	35,951	36,532			(581)		(581)		35,951			0	219	11/21/2022.
961214 CS 0	WESTPAC BANKING CORP	C	11/23/2020.	Maturity @ 100.00		10,000	10,000	10,041	10,009		(9)		(9)		10,000			0	260	11/23/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,285,694	1,249,247	1,263,207	1,122,637	0	(4,659)	0	(4,659)	0	1,257,043	0	28,651	28,651	29,001	XXX
8399997.	Total - Bonds - Part 4					11,656,501	11,547,538	11,553,990	10,821,306	0	(4,155)	0	(4,155)	0	11,556,222	0	100,278	100,278	118,714	XXX
8399998.	Total - Bonds - Summary Item from Part 5					7,527,435	7,465,000	7,487,624			(1,354)		(1,354)		7,486,270		41,165	41,165	13,090	XXX
8399999.	Total - Bonds					19,183,936	19,012,538	19,041,614	10,821,306	0	(5,509)	0	(5,509)	0	19,042,492	0	141,444	141,444	131,803	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					19,183,936	XXX	19,041,614	10,821,306	0	(5,509)	0	(5,509)	0	19,042,492	0	141,444	141,444	131,803	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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912828 4X 5	UNITED STATES TREASURY		04/28/2020	BANC OF AMERICA/FIXED INCOME	06/02/2020	BANC OF AMERICA/FIXED INCOME	48,000	51,904	51,921	51,793		(111)		(111)			128	128	341	215
912828 P7 9	UNITED STATES TREASURY		03/13/2020	Citigroup (SSB)	07/16/2020	Citigroup (SSB)	421,000	431,772	435,820	430,697		(1,075)		(1,075)			5,123	5,123	2,152	275
912828 Y6 1	UNITED STATES TREASURY		03/11/2020	Citigroup (SSB)	04/28/2020	BANC OF AMERICA/FIXED INCOME	49,000	52,334	52,894	52,206		(128)		(128)			688	688	329	152
912828 YZ 7	UNITED STATES TREASURY		01/15/2020	NOMURA SECURITIES/FIXED INCOME	02/04/2020	BANC OF AMERICA/FIXED INCOME	3,000,000	3,003,516	3,011,250	3,003,419		(97)		(97)			7,831	7,831	4,821	2,143
912828 Z2 9	UNITED STATES TREASURY		01/15/2020	Citigroup (SSB)	06/18/2020	Various	680,000	678,725	697,129	678,800		75		75			18,329	18,329	1,853	13
912828 Z8 6	UNITED STATES TREASURY		03/03/2020	BONY MELLON/BMO CAP MKTS	04/14/2020	Various	146,000	148,578	149,827	148,520		(58)		(58)			1,307	1,307	234	99
912828 ZA 1	UNITED STATES TREASURY		03/10/2020	Citigroup (SSB)	04/28/2020	Citigroup (SSB)	45,000	45,628	45,760	45,585		(42)		(42)			175	175	83	15
912828 ZH 6	UNITED STATES TREASURY		04/14/2020	Various	05/21/2020	Various	122,000	121,783	122,088	121,789		7		7			299	299	28	
912828 ZM 5	UNITED STATES TREASURY		04/28/2020	Citigroup (SSB)	06/18/2020	Various	42,000	41,931	41,951	41,936		5		5			15	15	7	
912828 ZP 8	UNITED STATES TREASURY		06/02/2020	Various	08/12/2020	Various	992,000	989,709	991,154	989,854		145		145			1,300	1,300	285	52
912828 ZU 7	UNITED STATES TREASURY		08/04/2020	Citigroup (SSB)	10/06/2020	Various	771,000	773,391	772,904	773,247		(144)		(144)			(343)	(343)	557	221
912828 ZX 1	UNITED STATES TREASURY		08/25/2020	RBC CAPITAL MARKETS	09/23/2020	Citigroup (SSB)	16,000	15,990	15,991	15,990		0		0			0	0	5	3
91282C AC 5	UNITED STATES TREASURY		09/23/2020	Citigroup (SSB)	10/07/2020	Citigroup (SSB)	15,000	14,991	14,991	14,991		0		0			(0)	(0)	4	3
91282C AK 7	UNITED STATES TREASURY		10/05/2020	NOMURA SECURITIES/FIXED INCOME	12/11/2020	Various	234,000	233,708	233,564	233,717		9		9			(153)	(153)	45	17
91282C AW 1	UNITED STATES TREASURY		11/13/2020	Citigroup (SSB)	12/11/2020	Citigroup (SSB)	74,000	74,000	74,110	74,000				0			110	110	15	1
0599999. Total - Bonds - U.S. Government							6,655,000	6,677,957	6,711,353	6,676,544	0	(1,413)	0	(1,413)	0	0	34,809	34,809	10,758	3,209
Bonds - Industrial and Miscellaneous																				
00724P AA 7	ADOBE INC		01/22/2020	BANC OF AMERICA/FIXED INCOME	10/16/2020	MITSUBISHI UFJ SECURITIES	35,000	34,952	36,087	34,963		11		11			1,124	1,124	425	
03066E AD 6	AMCAR 2020-2 A3 - ABS		07/14/2020	DEUTSCHE BANK SECURITIES, INC	11/12/2020	BANC OF AMERICA/FIXED INCOME	30,000	29,995	30,135	29,996		1		1			140	140	62	
09661R AD 3	BMWOT 2020-A A3 - ABS		07/08/2020	JP MORGAN SECURITIES LLC	11/12/2020	WELLS FARGO SECURITIES LLC	30,000	29,998	30,080	29,998		0		0			82	82	48	
14315F AD 9	CARMX 2020-3 A3 - ABS		07/14/2020	BARCLAYS CAPITAL INC	11/12/2020	BARCLAYS CAPITAL INC	70,000	69,988	70,306	69,990		2		2			317	317	137	
14913R 2A 4	CATERPILLAR FINANCIAL SERVICES CORP		05/12/2020	MITSUBISHI UFJ SECURITIES	11/09/2020	DAIWA CAPITAL MARKETS AMERICA	65,000	65,000	65,595	65,000				0			595	595	346	
14913R 2B 2	CATERPILLAR FINANCIAL SERVICES CORP		05/12/2020	Citigroup (SSB)	11/09/2020	JP MORGAN SECURITIES LLC	70,000	69,938	70,713	69,953		15		15			760	760	327	
362590 AC 5	GMCAR 2020-3 A3 - ABS		08/11/2020	Citigroup (SSB)	11/12/2020	WELLS FARGO SECURITIES LLC	70,000	69,984	70,112	69,985		1		1			127	127	76	
377373 AL 9	GLAXOSMITHKLINE CAPITAL PLC	C	09/28/2020	BANC OF AMERICA/FIXED INCOME	10/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70,000	70,000	70,248	70,000				0			248	248	21	
58769E AC 2	MBALT 2020-B A3 - ABS		09/15/2020	MIZUHO SECURITIES USA/FIXED INCOME	11/24/2020	BANC OF AMERICA/FIXED INCOME	130,000	129,993	130,168	129,994		1		1			174	174	92	
63743H ET 5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		01/22/2020	PNC CAPITAL MKTS	05/12/2020	GOLDMAN	125,000	124,890	127,315	124,905		15		15			2,410	2,410	602	
89236T HD 0	TOYOTA MOTOR CREDIT CORP		07/20/2020	Citigroup (SSB)	12/07/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115,000	114,929	115,323	114,942		13		13			381	381	196	
3899999. Total - Bonds - Industrial and Miscellaneous							810,000	809,667	816,082	809,726	0	59	0	59	0	0	6,356	6,356	2,332	0
8399998. Total - Bonds							7,465,000	7,487,624	7,527,435	7,486,270	0	(1,354)	0	(1,354)	0	0	41,165	41,165	13,090	3,209
9999999. Total - Bonds, Preferred and Common Stocks								7,487,624	7,527,435	7,486,270	0	(1,354)	0	(1,354)	0	0	41,165	41,165	13,090	3,209

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $..........0.

2. Total amount of intangible assets nonadmitted $..........0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																			
UNITED STATES TREASURY			12/14/2020	CITADEL SECS LLC/INTERNAL	12/02/2021	64,949		3			65,000	64,947				0.09	N/A		
0199999. U.S. Government Bonds - Issuer Obligations						64,949	0	3	0	0	65,000	64,947	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds						64,949	0	3	0	0	65,000	64,947	0	0	XXX	XXX	XXX	0	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations						64,949	0	3	0	0	65,000	64,947	0	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds						64,949	0	3	0	0	65,000	64,947	0	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments						64,949	0	3	0	0	XXX	64,947	0	0	XXX	XXX	XXX	0	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 64,949 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

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Citizens Bank	Riverside, RI					1,098,866	XXX
Wells Fargo Bank Northwest, N.A. (DIR)	San Francisco, CA					63,001	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			8,747	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	1,170,614	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	1,170,614	XXX
0599999. Total Cash		XXX	XXX	0	0	1,170,614	XXX

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

1. January	1,257,599	4. April	665,245	7. July	1,531,196	10. October	1,030,857
2. February	747,630	5. May	787,179	8. August	1,233,466	11. November	1,088,260
3. March	586,436	6. June	1,264,330	9. September	1,153,009	12. December	1,170,614

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								
261908 10 7	DREYFUS TRS OBS CM INST	SD	11/03/2020	0.030		1,213	0	
31846V 41 9	FIRST AMER:TRS OBG V	SD	10/02/2020	0.010		26		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						1,239	0	0
All Other Money Market Mutual Funds								
261908 10 7	DREYFUS TRS OBS CM INST		12/31/2020	0.030		93,878	2	
8699999. Total - All Other Money Market Mutual Funds						93,878	2	0
8899999. Total - Cash Equivalents						95,116	2	0

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	B				111,245	114,220
4.	Arkansas AR	B	RSD BY INS CODE, SECTIONS 23-63-206(1)(B) & (C)			108,984	111,513
5.	California CA	B	RSD FOR WC BY INS CODE, A SEC 11690-11719			145,382	148,965
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	RSD BY INS CODE, SECTION 513(B)			129,871	129,553
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	RSD BY OCGA 33-3-8 THROUGH 33-3-10			104,882	105,952
12.	Hawaii HI						
13.	Idaho ID	B				35,210	35,957
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	RSD BY GEN LAWS, CHAPTER SEC 61 & 62			235,053	239,450
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO	B	RSD BY INS CODE, CHAPTERS 374 TO 381			25,619	25,744
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	RSD 1978 ANNOTATED SEC 59-27-24 & 24.5			313,852	327,384
33.	New York NY						
34.	North Carolina NC	B	RSD BY GEN LAWS, CHAPTER 58-5-1			361,934	364,227
35.	North Dakota ND						
36.	Ohio OH	B	RSD BY INS CODE, SECTIONS 3929.08 & 3929.10	3,041,982	3,094,662		
37.	Oklahoma OK						
38.	Oregon OR	B	RSD BY INS CODE, SECTIONS 731.624 & 731.628			119,923	120,525
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	B	RSD BY INS CODE, TITLE 38. CHAPTER A7			519,570	523,946
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	3,041,982	3,094,662	2,211,524	2,247,436

DETAILS OF WRITE-INS

5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0