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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

Century Surety Company

NAIC Group Code..... 0748, 0748 (Current Period) (Prior Period) NAIC Company Code..... 36951 Employer's ID Number..... 31-0936702

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

Incorporated/Organized..... June 22, 1978 Commenced Business..... August 11, 1978

Statutory Home Office 550 Polaris Parkway .. Westerville .. OH .. US .. 43082
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 550 Polaris Parkway .. Westerville .. OH .. US .. 43082 614-895-2000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 550 Polaris Parkway .. Westerville .. OH .. US .. 43082
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 26255 American Drive .. Southfield .. MI .. US .. 48034 248-358-1100
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.ameritrustgroup.com

Statutory Statement Contact Todd Alan Bordeaux 248-358-1100-8522
(Name) (Area Code) (Telephone Number) (Extension)

todd.bordeaux@ameritrustgroup.com 248-358-1614
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Cheung Kwan	President	2. Kristen Marie Netschke	Secretary
3. Patrick Samuel Stewart	Treasurer	4.	

OTHER

Doyle Frederick Browning	Vice President	Patrick Samuel Stewart	Chief Financial Officer

DIRECTORS OR TRUSTEES

Doyle Frederick Browning	Xiaolei Chi #	Daniel George Gibson	Cheung Kwan
Patrick Samuel Stewart			

State of........ Michigan
County of..... Oakland

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)
Cheung Kwan	Kristen Marie Netschke	Patrick Samuel Stewart
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ______ day of ______________ 2021

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

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	1,190,795	1.4	1,190,795		1,190,795	1.4
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	1,228,266	1.4	1,228,266		1,228,266	1.4
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	16,710,381	19.6	16,710,381		16,710,381	19.6
1.06 Industrial and Miscellaneous	4,679,816	5.5	4,679,816		4,679,816	5.5
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	23,809,258	27.9	23,809,258	0	23,809,258	27.9
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	36,306,289	42.5	36,306,289		36,306,289	42.5
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	36,306,289	42.5	36,306,289	0	36,306,289	42.5
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)	7,831,121	9.2	7,831,121		7,831,121	9.2
6.02 Cash Equivalents (Schedule E, Part 2)	17,404,588	20.4	17,404,588		17,404,588	20.4
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	25,235,709	29.6	25,235,709	0	25,235,709	29.6
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	8,356	0.0	8,356		8,356	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	85,359,612	100.0	85,359,612	0	85,359,612	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		9,622,064
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	(3,261,135)	(3,261,135)
6.	Total gain (loss) on disposals, Part 3, Column 19		129,552
7.	Deduct amounts received on disposals, Part 3, Column 16		6,657,707
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	167,227	167,227
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		59,790,513
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,820,327
3.	Accrual of discount		125,279
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(6,979)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	710,988	
	4.4 Part 4, Column 11		704,009
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,394)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		7,787,032
7.	Deduct amortization of premium		535,155
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)		60,115,547
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		60,115,547

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	1,190,795	1,199,402	1,202,350	1,103,289
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,190,795	1,199,402	1,202,350	1,103,289
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,228,266	1,252,819	1,282,246	1,185,000
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	16,710,381	17,273,562	16,987,903	15,788,663
Industrial and Miscellaneous,	8. United States	4,418,075	4,443,116	4,794,718	4,834,562
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	261,741	333,306	264,372	355,584
	11. Totals	4,679,816	4,776,422	5,059,089	5,190,146
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	23,809,258	24,502,204	24,531,588	23,267,098
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	36,306,289	36,306,289	35,279,669	
	25. Total Common Stocks	36,306,289	36,306,289	35,279,669	
	26. Total Stocks	36,306,289	36,306,289	35,279,669	
	27. Total Bonds and Stocks	60,115,547	60,808,493	59,811,257	

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	6,276,664	1,188,826				XXX	7,465,490	21.5	1,537,127	6.2	7,465,490	
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	6,276,664	1,188,826	0	0	0	XXX	7,465,490	21.5	1,537,127	6.2	7,465,490	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	979,632	248,634				XXX	1,228,266	3.5	1,305,590	5.3	1,228,266	
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	979,632	248,634	0	0	0	XXX	1,228,266	3.5	1,305,590	5.3	1,228,266	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0	346,161	1.4		
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	346,161	1.4	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	3,436,347	10,671,137	2,303,315	294,986	4,596	XXX	16,710,381	48.2	16,765,121	68.0	16,710,381	
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	3,436,347	10,671,137	2,303,315	294,986	4,596	XXX	16,710,381	48.2	16,765,121	68.0	16,710,381	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	4,620,429	94,169	107,716	332,446		XXX	5,154,761	14.9	554,919	2.3	345,303	4,809,458
6.2 NAIC 2		3,041,916				XXX	3,041,916	8.8	3,051,534	12.4	3,041,916	
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	36,530	146,121	182,652	717,522		XXX	1,082,825	3.1	1,082,825	4.4	1,082,825	0
6.7 Totals	4,656,960	3,282,206	290,367	1,049,968	0	XXX	9,279,501	26.8	4,689,278	19.0	4,470,044	4,809,458
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) 15,313,072	12,202,766	2,411,031	627,432	4,596	0	30,558,898	88.1	XXX	XXX	25,749,440	4,809,458
11.2 NAIC 2	(d) 0	3,041,916	0	0	0	0	3,041,916	8.8	XXX	XXX	3,041,916	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) 36,530	146,121	182,652	717,522	0	0	(c) 1,082,825	3.1	XXX	XXX	1,082,825	0
11.7 Totals	15,349,603	15,390,803	2,593,682	1,344,955	4,596	0	(b) 34,683,638	100.0	XXX	XXX	29,874,180	4,809,458
11.8 Line 11.7 as a % of Col. 7	44.3	44.4	7.5	3.9	0.0	0.0	100.0	XXX	XXX	XXX	86.1	13.9
12. **Total Bonds Prior Year**												
12.1 NAIC 1	5,004,804	12,305,113	2,184,045	741,415	273,541		XXX	XXX	20,508,918	83.2	20,034,772	474,144
12.2 NAIC 2			3,051,534				XXX	XXX	3,051,534	12.4	3,051,534	
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				1,082,825			XXX	XXX	(c) 1,082,825	4.4	175,886	906,939
12.7 Totals	5,004,804	12,305,113	5,235,579	1,824,240	273,541	0	XXX	XXX	(b) 24,643,277	100.0	23,262,192	1,381,083
12.8 Line 12.7 as a % of Col. 9	20.3	49.9	21.2	7.4	1.1	0.0	XXX	XXX	100.0	XXX	94.4	5.6
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	10,713,387	12,202,766	2,411,031	417,660	4,596		25,749,440	74.2	20,034,772	81.3	25,749,440	XXX
13.2 NAIC 2		3,041,916					3,041,916	8.8	3,051,534	12.4	3,041,916	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	36,530	146,121	182,652	717,522			1,082,825	3.1	175,886	0.7	1,082,825	XXX
13.7 Totals	10,749,917	15,390,803	2,593,682	1,135,182	4,596	0	29,874,180	86.1	23,262,192	94.4	29,874,180	XXX
13.8 Line 13.7 as a % of Col. 7	36.0	51.5	8.7	3.8	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	31.0	44.4	7.5	3.3	0.0	0.0	86.1	XXX	XXX	XXX	86.1	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	4,599,685			209,772			4,809,458	13.9	474,144	1.9	XXX	4,809,458
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	906,939	3.7	XXX	0
14.7 Totals	4,599,685	0	0	209,772	0	0	4,809,458	13.9	1,381,083	5.6	XXX	4,809,458
14.8 Line 14.7 as a % of Col. 7	95.6	0.0	0.0	4.4	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	13.3	0.0	0.0	0.6	0.0	0.0	13.9	XXX	XXX	XXX	XXX	13.9

(a) Includes $.....4,809,458 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....640,602 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 $.....1,082,825 current year, $.....1,082,825 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 $.....10,874,380; 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	6,274,695	1,187,546				XXX	7,462,241	21.5	1,496,823	6.1	7,462,241	
1.02 Residential Mortgage-Backed Securities	1,969	1,279				XXX	3,248	0.0	40,304	0.2	3,248	
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	6,276,664	1,188,826	0	0	0	XXX	7,465,490	21.5	1,537,127	6.2	7,465,490	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	979,632	248,634				XXX	1,228,266	3.5	1,305,590	5.3	1,228,266	
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	979,632	248,634	0	0	0	XXX	1,228,266	3.5	1,305,590	5.3	1,228,266	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX	0	0.0	346,161	1.4		
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	346,161	1.4	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	1,582,655	6,371,264	975,424			XXX	8,929,343	25.7	10,491,943	42.6	8,929,343	
5.02 Residential Mortgage-Backed Securities	1,853,691	4,299,873	1,327,891	294,986	4,596	XXX	7,781,038	22.4	6,273,177	25.5	7,781,038	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	3,436,347	10,671,137	2,303,315	294,986	4,596	XXX	16,710,381	48.2	16,765,120	68.0	16,710,381	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations	4,599,685	3,041,916		592,274		XXX	8,233,875	23.7	3,641,010	14.8	3,634,189	4,599,685
6.02 Residential Mortgage-Backed Securities	198	11,987	4,989			XXX	17,175	0.0	17,185	0.1	17,175	
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities	57,076	228,303	285,379	457,695		XXX	1,028,452	3.0	1,031,082	4.2	818,680	209,772
6.05 Totals	4,656,960	3,282,206	290,367	1,049,968	0	XXX	9,279,501	26.8	4,689,277	19.0	4,470,044	4,809,458
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	13,436,668	10,849,360	975,424	592,274	0	XXX	25,853,726	74.5	XXX	XXX	21,254,040	4,599,685
11.02 Residential Mortgage-Backed Securities	1,855,859	4,313,140	1,332,880	294,986	4,596	XXX	7,801,461	22.5	XXX	XXX	7,801,461	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	57,076	228,303	285,379	457,695	0	XXX	1,028,452	3.0	XXX	XXX	818,680	209,772
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	15,349,603	15,390,803	2,593,682	1,344,955	4,596	0	34,683,638	100.0	XXX	XXX	29,874,180	4,809,458
11.09 Line 11.08 as a % of Col. 7	44.3	44.4	7.5	3.9	0.0	0.0	100.0	XXX	XXX	XXX	86.1	13.9
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	3,032,537	9,317,231	4,342,283	589,476		XXX	XXX	XXX	17,281,527	70.1	16,904,276	377,250
12.02 Residential Mortgage-Backed Securities	1,972,267	2,987,882	893,295	413,453	63,769	XXX	XXX	XXX	6,330,666	25.7	6,330,667	
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.04 Other Loan-Backed and Structured Securities				821,310	209,772	XXX	XXX	XXX	1,031,082	4.2	27,250	1,003,832
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	5,004,804	12,305,113	5,235,578	1,824,239	273,541	0	XXX	XXX	24,643,275	100.0	23,262,193	1,381,082
12.09 Line 12.08 as a % of Col. 9	20.3	49.9	21.2	7.4	1.1	0.0	XXX	XXX	100.0	XXX	94.4	5.6
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	8,836,983	10,849,360	975,424	592,274		XXX	21,254,040	61.3	16,904,276	68.6	21,254,040	XXX
13.02 Residential Mortgage-Backed Securities	1,855,859	4,313,140	1,332,880	294,986	4,596	XXX	7,801,461	22.5	6,330,667	25.7	7,801,461	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	57,076	228,303	285,379	247,923		XXX	818,680	2.4	27,250	0.1	818,680	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	10,749,917	15,390,803	2,593,682	1,135,182	4,596	0	29,874,180	86.1	23,262,193	94.4	29,874,180	XXX
13.09 Line 13.08 as a % of Col. 7	36.0	51.5	8.7	3.8	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	31.0	44.4	7.5	3.3	0.0	0.0	86.1	XXX	XXX	XXX	86.1	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	4,599,685					XXX	4,599,685	13.3	377,250	1.5	XXX	4,599,685
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	0			209,772		XXX	209,772	0.6	1,003,832	4.1	XXX	209,772
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	4,599,685	0	0	209,772	0	0	4,809,458	13.9	1,381,082	5.6	XXX	4,809,458
14.09 Line 14.08 as a % of Col. 7	95.6	0.0	0.0	4.4	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	13.3	0.0	0.0	0.6	0.0	0.0	13.9	XXX	XXX	XXX	XXX	13.9

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	101,903	101,903			
2. Cost of short-term investments acquired	1,411,211	1,411,211			
3. Accrual of discount	97	97			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	1,510,454	1,510,454			
7. Deduct amortization of premium	2,757	2,757			
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)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	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	1,366,545	346,161	1,020,385	
2. Cost of cash equivalents acquired	53,423,166	12,373,915	41,049,251	
3. Accrual of discount	466	466		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	37,384,428	1,845,000	35,539,428	
7. Deduct amortization of premium	1,161	1,161		
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)	17,404,588	10,874,380	6,530,208	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	17,404,588	10,874,380	6,530,208	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

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	GODO KAISHA SAMONJI	Tokyo	JPN	Return of Capital	03/08/2016.	04/30/2020.	9,622,064	(3,261,135)				(3,261,135)	167,227	6,528,156	6,657,707		129,552	129,552	
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							9,622,064	(3,261,135)	0	0	0	(3,261,135)	167,227	6,528,156	6,657,707	0	129,552	129,552	0
4999999. Subtotal - Affiliated							9,622,064	(3,261,135)	0	0	0	(3,261,135)	167,227	6,528,156	6,657,707	0	129,552	129,552	0
5099999. Totals							9,622,064	(3,261,135)	0	0	0	(3,261,135)	167,227	6,528,156	6,657,707	0	129,552	129,552	0

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) / Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due & Accrued	Interest 20 Amount Rec. During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 3Z 1	UNITED STATES TREASURY	SD			1.A	975,625	110.219	964,414	875,000	962,766		(12,855)			2.750	0.321	FA	8,176	12,031	05/22/2020	02/28/2025
912828 3Z 1	UNITED STATES TREASURY				1.A	5,575	110.219	5,511	5,000	5,502		(77)			2.750	0.321	FA	47	69	05/22/2020	02/28/2025
912828 TY 6	UNITED STATES TREASURY	SD			1.A	217,972	102.781	226,119	220,000	219,279		378			1.625	1.804	MN	464	3,575	06/15/2017	11/15/2022
0199999. U.S. Government - Issuer Obligations						1,199,172	XXX	1,196,044	1,100,000	1,187,546	0	(12,555)	0	0	XXX	XXX	XXX	8,687	15,675	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38374B LQ 4	GNR 2003-60 MA - CMO/RMBS			4	1.A	3,178	102.109	3,358	3,289	3,248		15			3.500	4.792	MON	10	115	10/02/2003	07/16/2033
0299999. U.S. Government - Residential Mortgage-Backed Securities						3,178	XXX	3,358	3,289	3,248	0	15	0	0	XXX	XXX	XXX	10	115	XXX	XXX
0599999. Total - U.S. Government						1,202,350	XXX	1,199,402	1,103,289	1,190,795	0	(12,540)	0	0	XXX	XXX	XXX	8,696	15,790	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
373384 NZ 5	GEORGIA ST			1	1.A FE	251,349	111.371	261,722	235,000	248,634		(2,568)			4.503	3.197	MN	1,764	10,582	12/10/2019	11/01/2025
419792 GJ 9	HAWAII ST			2	1.D	1,030,897	104.326	991,097	950,000	979,632		(31,998)			5.000	1.552	JD	3,958	47,500	12/10/2019	12/01/2023
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,282,246	XXX	1,252,819	1,185,000	1,228,266	0	(34,566)	0	0	XXX	XXX	XXX	5,722	58,082	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,282,246	XXX	1,252,819	1,185,000	1,228,266	0	(34,566)	0	0	XXX	XXX	XXX	5,722	58,082	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																					
25477G DA 0	DISTRICT COLUMBIA INCOME TAX REV	SD		1	1.B FE	1,000,000	117.597	1,175,970	1,000,000	1,000,000					5.093	5.092	JD	4,244	50,930	12/09/2009	12/01/2024
283791 BW 0	EL PASO TEX MUN DRAIN UTIL SYS REV				1.B FE	527,302	109.976	522,386	475,000	510,356		(16,024)			5.000	1.490	MS	7,917	23,750	12/10/2019	03/01/2023
29270C WW 1	ENERGY NORTHWEST WASH ELEC REV			2	1.C FE	964,773	102.319	931,103	910,000	942,054		(20,692)			5.000	2.591	JJ	22,750	45,500	12/10/2019	07/01/2022
644693 KS 1	NEW HAMPSHIRE ST TPK SYS REV	SD		1	1.D FE	1,000,000	108.409	1,084,090	1,000,000	1,000,000					5.277	5.275	MN	8,795	52,770	11/18/2009	11/01/2022
64986A L7 4	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1	1.A FE	998,019	123.248	1,047,608	850,000	975,424		(21,365)			5.239	2.341	JD	1,979	44,532	12/10/2019	06/15/2026
66285W GZ 3	NORTH TEX TWY AUTH REV			2	1.D Z	665,344	103.075	644,219	625,000	640,602		(23,393)			5.000	1.206	MS	10,417	31,250	12/10/2019	09/01/2021
677561 HS 4	OHIO ST HOSP FAC REV	SD		2	1.C FE	1,589,235	100.000	1,500,000	1,500,000	1,509,384		(2,079)			5.000	4.826	JJ	37,500	75,000	10/13/2011	01/01/2025
677632 ZU 8	OHIO ST UNIV GEN RCPTS	SD			1.D FE	2,106,324	111.124	1,972,451	1,775,000	1,910,934		(54,737)			5.000	1.747	JD	7,396	88,750	05/08/2017	06/01/2023
759911 XS 4	REGIONAL TRANSN AUTH ILL				1.C FE	457,360	111.635	446,540	400,000	440,590		(15,855)			5.500	1.358	JJ	11,000	22,000	12/10/2019	07/01/2023
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						9,308,357	XXX	9,324,367	8,535,000	8,929,343	0	(154,146)	0	0	XXX	XXX	XXX	111,998	434,482	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																					
31393E B3 2	FNR 2003-94 CE - CMO/RMBS			4	1.A	9,928	106.842	10,374	9,710	9,797		(24)			5.000	4.340	MON	40	485	01/27/2004	10/25/2033
31394C CH 3	FNR 053B HC - CMO/RMBS			4	1.A	18,167	103.037	19,337	18,767	18,532		74			4.500	5.677	MON	70	845	01/09/2007	01/25/2035
31395P EM 0	FHR 2952 PA - CMO/RMBS			4	1.A	43,884	108.894	49,044	45,038	44,119		152			5.000	5.874	MON	188	2,252	03/28/2007	02/15/2035
3140JG LW 3	FN BN0340 - RMBS			4	1.A	927,848	109.055	969,217	888,743	940,935		13,229			4.500	2.427	MON	3,333	39,993	05/21/2019	12/01/2048
3140JL X4 1	FN BN4298 - RMBS			4	1.A	2,234,645	111.762	2,386,902	2,135,702	2,262,932		29,302			4.500	2.407	MON	8,009	96,107	05/02/2019	12/01/2048
3140X5 T7 8	FN FM2373 - RMBS			4	1.A	1,264,656	110.953	1,299,426	1,171,147	1,287,744		23,088			5.000	1.821	MON	4,880	43,918	03/27/2020	12/01/2049
3140X5 VA 8	FN FM2408 - RMBS			4	1.A	3,180,419	107.718	3,214,895	2,984,557	3,216,979		36,561			4.000	1.510	MON	9,949	89,537	03/05/2020	01/01/2040
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						7,679,546	XXX	7,949,195	7,253,663	7,781,038	0	102,382	0	0	XXX	XXX	XXX	26,468	273,137	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						16,987,903	XXX	17,273,562	15,788,663	16,710,381	0	(51,764)	0	0	XXX	XXX	XXX	138,466	707,618	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
01448P AB 8	ALESCO PREFERRED FUNDING III PRINCIPAL P	@			1.B FE	36,340	82.102	62,643	76,300	39,137		2,798				7.681	N/A			04/19/2004	04/25/2034
01448U AB 7	ALESCO PREFERRED FUNDING VI LTD	@			6. *	290,343	72.706	175,886	241,915	175,886	3,240	(3,240)				(1.114)	N/A			12/08/2004	12/23/2034
87330L AG 6	TABERNA PREFERRED FUNDING I LTD				6. *	484,643	77.841	377,250	484,643	377,250	0	(0)					N/A			03/08/2005	07/05/2035
92343V EP 5	VERIZON COMMUNICATIONS INC			2	2.A FE	3,051,921	102.732	3,081,969	3,000,000	3,041,916		(9,618)			1.321	1.012	FMAN	5,174	66,036	12/16/2019	05/15/2025

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
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					3,863,247	XXX	3,697,749	3,802,858	3,634,189	3,240	(10,061)	0	0	XXX	XXX	XXX	5,174	66,036	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
291701 CS 7	EFLOT 1998-2 M2 - RMBS			4	6. FM	326	0.001	0	32,587	0	(7,099)	7,213			7.930		MON	43		06/17/1998.	06/25/2024.
456606 DD 1	INHEL SPMD 2001-C M2 - RMBS			4	1.D FM	15,072	86.713	30,017	34,616	17,174		2,103			2.323	(37.597)	MON	16	994	03/28/2006.	12/25/2032.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					15,398	XXX	30,017	67,203	17,175	(7,099)	9,316	0	0	XXX	XXX	XXX	59	994	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
01448P AA 0	ALESCO PREFERRED FUNDING III PRINCIPAL P	@		4	1.B FE	27,250	82.102	22,373	27,250	27,250							N/A			03/09/2005.	03/09/2034.
01448U AD 3	ALESCO PREFERRED FUNDING VI PRINCIPAL PR	@	C	4	1.B FE	264,372	77.841	174,684	224,412	261,741		(2,630)				(1.076)	N/A			03/11/2005.	03/23/2035.
01449A AD 6	ALESCO PREFERRED FUNDING VII LTD. - ABS	@		4	6. *	679,051	72.812	529,689	727,479	529,689	(3,119)	3,119				0.457	N/A			04/05/2005.	07/23/2035.
348663 AC 9	FTSHR 05 PPN - CDO	@		4	1.A FE	209,772	77.841	163,288	209,772	209,772		(0)					MON			03/17/2005.	11/05/2041.
50180A AB 0	LBSBN 2005-2 N2 - ABS		C	4	6. *	0	120.927	158,622	131,172						7.860		MON	86	0	12/19/2005.	09/27/2030.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					1,180,445	XXX	1,048,656	1,320,085	1,028,452	(3,119)	489	0	0	XXX	XXX	XXX	86	0	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					5,059,089	XXX	4,776,422	5,190,146	4,679,816	(6,979)	(257)	0	0	XXX	XXX	XXX	5,319	67,030	XXX	XXX
Totals																					
7699999.	Total - Issuer Obligations					15,653,022	XXX	15,470,978	14,622,858	14,979,345	3,240	(211,327)	0	0	XXX	XXX	XXX	131,580	574,274	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities					7,698,122	XXX	7,982,571	7,324,155	7,801,461	(7,099)	111,713	0	0	XXX	XXX	XXX	26,537	274,246	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities					1,180,445	XXX	1,048,656	1,320,085	1,028,452	(3,119)	489	0	0	XXX	XXX	XXX	86	0	XXX	XXX
8399999.	Grand Total - Bonds					24,531,588	XXX	24,502,204	23,267,098	23,809,258	(6,979)	(99,126)	0	0	XXX	XXX	XXX	158,203	848,520	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 10,405,662	1B 1,838,484	1C 2,892,028	1D 4,548,343	1E 0	1F 0	1G 0
2A 3,041,916	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 1,082,825						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired

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						

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
99C000 16 5	ProCentury Insurance Company			138,500.000	36,306,289	262.139	36,306,289	35,279,669				710,988		710,988		06/01/2005.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					36,306,289	XXX	36,306,289	35,279,669	0	0	0	710,988	0	710,988	0	XXX	XXX
9899999. Total Common and Preferred Stock					36,306,289	XXX	36,306,289	35,279,669	0	0	0	710,988	0	710,988	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G
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 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 3Z 1	UNITED STATES TREASURY		05/22/2020	JP MORGAN SECURITIES INC		981,200	880,000	5,458
0599999. Total - Bonds - U.S. Government						981,200	880,000	5,458
Bonds - U.S. Special Revenue and Special Assessment								
235241 ML 7	DALLAS TEX AREA RAPID TRAN SALES TAX REV		11/01/2020	Unknown		(1,881)		(1,250)
3140X5 T7 8	FN FM2373 - RMBS		03/27/2020	JP MORGAN SECURITIES INC		1,993,323	1,845,936	7,691
3140X5 VA 8	FN FM2408 - RMBS		03/05/2020	JP MORGAN SECURITIES INC		4,848,562	4,549,970	4,044
650014 TP 8	NEW YORK ST TWY AUTH SECOND GEN HWY & BR		11/01/2020	Unknown		(876)		(3,594)
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						6,839,127	6,395,906	6,892
8399997. Total - Bonds - Part 3						7,820,327	7,275,906	12,350
8399999. Total - Bonds						7,820,327	7,275,906	12,350
9999999. Total - Bonds, Preferred and Common Stocks						7,820,327	XXX	12,350

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																				
38374B LQ 4	GNR 2003-60 MA - CMO/RMBS	..	12/01/2020.	Paydown		2,649	2,649	2,560	2,604		44		44		2,649			0	48	07/16/2033.
38374K DC 4	GNR 2004-104 GA - CMO/RMBS	..	12/21/2020.	Paydown		34,699	34,699	33,614	34,466		233		233		34,699			0	837	11/20/2034.
912828 VF 4	UNITED STATES TREASURY	..	05/31/2020.	Maturity @ 100.00		1,181,000	1,181,000	1,167,852	1,176,019		4,981		4,981		1,181,000			0	8,119	05/31/2020.
0599999.	Total - Bonds - U.S. Government					1,218,347	1,218,347	1,204,026	1,213,089	0	5,258	0	5,258	0	1,218,347	0	0	0	9,004	XXX
Bonds - U.S. States, Territories and Possessions																				
373384 NZ 5	GEORGIA ST	..	11/02/2020.	Call @ 100.00		40,000	40,000	42,783	42,758		(363)		(363)		42,394		(2,394)	(2,394)	1,801	11/01/2025.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					40,000	40,000	42,783	42,758	0	(363)	0	(363)	0	42,394	0	(2,394)	(2,394)	1,801	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
235241 ML 7	DALLAS TEX AREA RAPID TRAN SALES TAX REV	..	12/01/2020.	Call @ 100.00		1,000,000	1,000,000	1,031,580	1,027,818		(27,818)		(27,818)		1,000,000			0	50,000	12/01/2023.
31393E B3 2	FNR 2003-94 CE - CMO/RMBS	..	12/01/2020.	Paydown		3,605	3,605	3,686	3,646		(41)		(41)		3,605			0	101	10/25/2033.
31394C CH 3	FNR 053B HC - CMO/RMBS	..	12/01/2020.	Paydown		15,888	15,888	15,380	15,626		262		262		15,888			0	369	01/25/2035.
31395P EM 0	FHR 2952 PA - CMO/RMBS	..	12/01/2020.	Paydown		9,187	9,187	8,951	8,968		218		218		9,187			0	277	02/15/2035.
3140JG LW 3	FN BN0340 - RMBS	..	12/01/2020.	Paydown		902,742	902,742	942,463	942,319		(39,577)		(39,577)		902,742			0	21,227	12/01/2048.
3140JL X4 1	FN BN4298 - RMBS	..	12/01/2020.	Paydown		1,978,326	1,978,326	2,069,978	2,069,037		(90,712)		(90,712)		1,978,326			0	36,629	12/01/2048.
3140X5 T7 8	FN FM2373 - RMBS	..	12/01/2020.	Paydown		674,789	674,789	728,667			(53,878)		(53,878)		674,789			0	14,248	12/01/2049.
3140X5 VA 8	FN FM2408 - RMBS	..	12/01/2020.	Paydown		1,565,413	1,565,413	1,668,143			(102,730)		(102,730)		1,565,413			0	24,436	01/01/2040.
650014 TP 8	NEW YORK ST TWY AUTH SECOND GEN HWY & BR	..	04/01/2020.	Call @ 100.00		375,000	375,000	379,631	377,879		(2,879)		(2,879)		375,000			0	9,375	04/01/2026.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					6,524,949	6,524,949	6,848,478	4,445,293	0	(317,154)	0	(317,154)	0	6,524,949	0	0	0	156,662	XXX
Bonds - Industrial and Miscellaneous																				
456606 DD 1	INHEL SPMD 2001-C M2 - RMBS	..	06/25/2020.	Paydown		2,463	2,473	1,077	1,077		1,387		1,387		2,463			0	21	12/25/2032.
86358R EA 1	SASC 01SB1 B1 - RMBS	..	03/01/2020.	Paydown		1,273	1,151	924	1,151		122		122		1,273			0	7	08/25/2031.
86358R EA 1	SASC 2001-SB1 B1 - RMBS	..	04/28/2020.	Paydown									0					0	303	08/25/2031.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,737	3,624	2,001	2,228	0	1,509	0	1,509	0	3,737	0	0	0	331	XXX
8399997.	Total - Bonds - Part 4					7,787,032	7,786,920	8,097,288	5,703,367	0	(310,750)	0	(310,750)	0	7,789,427	0	(2,394)	(2,394)	167,798	XXX
8399999.	Total - Bonds					7,787,032	7,786,920	8,097,288	5,703,367	0	(310,750)	0	(310,750)	0	7,789,427	0	(2,394)	(2,394)	167,798	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					7,787,032	XXX	8,097,288	5,703,367	0	(310,750)	0	(310,750)	0	7,789,427	0	(2,394)	(2,394)	167,798	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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

NONE

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
Common Stocks - U.S. Property and Casualty Insurer											
99C000 16 5	ProCentury Insurance Company		21903	94-6078027	8bi	NO		36,306,289		138,500.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	36,306,289	0	XXX	XXX
1899999. Total - Common Stocks							0	36,306,289	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	36,306,289	0	XXX	XXX

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

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

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

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		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							
JP Morgan Chase Bank, NA	Columbus, OH					699,045	XXX
Bank of America	Troy, MI					7,132,076	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	7,831,121	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	7,831,121	XXX
0599999. Total Cash		XXX	XXX	0	0	7,831,121	XXX

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

1. January	12,161,695	4. April	9,301,666	7. July	15,893,579	10. October	16,353,028
2. February	7,502,204	5. May	9,372,571	8. August	17,496,004	11. November	16,411,535
3. March	3,325,282	6. June	2,449,340	9. September	14,906,672	12. December	7,831,121

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
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY		12/16/2020		01/07/2021	1,499,982		45
	UNITED STATES TREASURY		12/18/2020		01/21/2021	1,774,925		52
	UNITED STATES TREASURY		12/16/2020		02/09/2021	1,499,874		48
	UNITED STATES TREASURY		12/16/2020		01/28/2021	1,499,914		48
0199999. U.S. Government Bonds - Issuer Obligations						6,274,695	0	193
0599999. Total - U.S. Government Bonds						6,274,695	0	193
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	Apple Inc.		12/18/2020		02/08/2021	799,916		31
	Cargill, Incorporated		12/15/2020		01/06/2021	599,990		32
	Chevron Corporation		12/17/2020		01/15/2021	799,966		37
	John Deere Capital Corporation		12/15/2020		01/26/2021	599,950		32
	Merck & Co., Inc.		12/15/2020		02/01/2021	599,943		29
	MetLife Short Term Funding LLC		12/15/2020		01/12/2021	599,974		37
	Unilever Capital Corporation		12/15/2020		02/02/2021	599,947		27
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						4,599,685	0	225
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,599,685	0	225
Total Bonds								
7699999. Subtotals - Issuer Obligations						10,874,380	0	418
8399999. Subtotals - Bonds						10,874,380	0	418
Exempt Money Market Mutual Funds as Identified by the SVO								
38142B 70 8	GOLDMAN:FS TRS I SVC	SD	12/02/2020	0.010		258,896	1	373
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						258,896	1	373
All Other Money Market Mutual Funds								
09248U 81 7	BLACKROCK LIQUIDITY MUNIFUND INSTL		12/31/2020	0.010		6,028,920	26	1
09248U 81 7	BLACKROCK LIQUIDITY MUNIFUND INSTL	SD	12/01/2020	0.010		242,392		655
8699999. Total - All Other Money Market Mutual Funds						6,271,312	26	656
8899999. Total - Cash Equivalents						17,404,588	27	1,447

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	6,274,695	1B	0	1C	599,974	1D	2,199,824
1E	1,799,887	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	B	Statutory Deposit			880,243	881,750
23. Michigan MI	B	Statutory Deposit			82,523	82,664
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	B	Statutory Deposit			2,797,294	3,074,576
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Statutory Deposit	3,124,312	3,159,223		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Statutory Deposit			219,279	226,119
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,124,312	3,159,223	3,979,339	4,265,109

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