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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

GREAT AMERICAN E & S INSURANCE COMPANY

NAIC Group Code..... 0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 37532 Employer's ID Number..... 31-0954439

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

Incorporated/Organized..... February 28, 1979 Commenced Business..... August 1, 1979

Statutory Home Office	301 E. Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@gaig.com *(E-Mail Address)*	513-369-5830 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Gary John Gruber	President	2. Matthew David Felvus #	Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President	Anthony Joseph Mercurio	Executive Vice President
Michael Eugene Sullivan Jr.	Executive Vice President	David Lawrence Thompson Jr.	Executive Vice President
Sue Ann Erhart	Senior Vice President & General Counsel	Aaron Beasy Latto	Senior Vice President
James Louis Muething	Senior Vice President	Carol Prevatt Sipe #	Senior Vice President
Bruce Robert Smith Jr.	Senior Vice President	David John Witzgall	Senior Vice President, CFO & Treasurer
Annette Denise Gardner	Vice President & Assistant Treasurer	John William Tholen	Vice President
Magdalena Franziska Kulik Grossman #	Chief Compliance Officer	Stephen Charles Beraha	Assistant Vice President & Assistant Secretary
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

DIRECTORS OR TRUSTEES

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

State of..... Ohio
County of..... Hamilton

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)
Gary John Gruber	Matthew David Felvus	Robert James Schwartz
President	Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 11th day of February, 2021

Notary Public, State of Ohio
My Commission Expires November 8, 2021

NOTARIAL SEAL STATE OF OHIO

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	2,298,915	4.7	2,298,915	0	2,298,915	4.7
1.02 All Other Governments	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	1,528,562	3.1	1,528,562	0	1,528,562	3.1
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	387,502	0.8	387,502	0	387,502	0.8
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	16,968,215	34.7	16,968,215	0	16,968,215	34.7
1.06 Industrial and Miscellaneous	18,426,570	37.7	18,426,570	0	18,426,570	37.7
1.07 Hybrid Securities	0	0.0	0	0	0	0.0
1.08 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans	0	0.0	0	0	0	0.0
1.11 Total Long-Term Bonds	39,609,763	81.1	39,609,763	0	39,609,763	81.1
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	0	0.0	0	0	0	0.0
2.02 Parent, Subsidiaries and Affiliates	0	0.0	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)	368	0.0	368	0	368	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	0	0.0	0	0	0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	0	0.0	0	0	0	0.0
3.05 Mutual Funds	0	0.0	0	0	0	0.0
3.06 Unit Investment Trusts	0	0.0	0	0	0	0.0
3.07 Closed-End Funds	0	0.0	0	0	0	0.0
3.08 Total Common Stocks	368	0.0	368	0	368	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages	0	0.0	0	0	0	0.0
4.02 Residential Mortgages	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages	0	0.0	0	0	0	0.0
4.04 Mezzanine Real Estate Loans	0	0.0	0	0	0	0.0
4.05 Total Valuation Allowance	0	0.0	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	0	0.0
5.02 Properties Held for Production of Income	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale	0	0.0	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)	34,222	0.1	34,222	0	34,222	0.1
6.02 Cash Equivalents (Schedule E, Part 2)	9,208,002	18.8	9,208,002	0	9,208,002	18.8
6.03 Short-Term Investments (Schedule DA)	0	0.0	0	0	0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	9,242,224	18.9	9,242,224	0	9,242,224	18.9
7. Contract Loans	0	0.0	0	0	0	0.0
8. Derivatives (Schedule DB)	0	0.0	0	0	0	0.0
9. Other Invested Assets (Schedule BA)	0	0.0	0	0	0	0.0
10. Receivables for Securities	0	0.0	0	0	0	0.0
11. Securities Lending (Schedule DL, Part 1)	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	0	0.0	0	0	0	0.0
13. Total Invested Assets	48,852,355	100.0	48,852,355	0	48,852,355	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	0	
2.2	Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16	0	
3.2	Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	0	
5.2	Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	0	
9.2	Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15	0	
10.2	Totals, Part 3, Column 11	0	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		0
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		44,654,035
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,025,806
3.	Accrual of discount		21,739
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	0	
4.2	Part 2, Section 1, Column 15	0	
4.3	Part 2, Section 2, Column 13	118	
4.4	Part 4, Column 11	0	118
5.	Total gain (loss) on disposals, Part 4, Column 19		95,579
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		10,007,322
7.	Deduct amortization of premium		160,023
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	0	
8.2	Part 2, Section 1, Column 19	0	
8.3	Part 2, Section 2, Column 16	0	
8.4	Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	14,658	
9.2	Part 2, Section 1, Column 17	0	
9.3	Part 2, Section 2, Column 14	166	
9.4	Part 4, Column 13	5,495	20,320
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		518
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		39,610,131
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		39,610,131

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	2,298,915	2,395,156	2,294,711	2,300,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	2,298,915	2,395,156	2,294,711	2,300,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,528,562	1,567,990	1,706,945	1,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	387,502	414,393	398,361	370,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	16,968,215	17,499,436	17,181,919	16,566,326
Industrial and Miscellaneous,	8. United States	14,104,674	14,521,928	14,108,132	14,224,120
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	0	0	0	0
and Hybrid Securities (Unaffiliated)	10. Other Countries	4,321,896	4,283,783	4,322,001	4,322,001
	11. Totals	18,426,570	18,805,711	18,430,133	18,546,121
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	39,609,763	40,682,686	40,012,068	39,282,447
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	368	368	217	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	368	368	217	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	368	368	217	
	26. Total Stocks	368	368	217	
	27. Total Bonds and Stocks	39,610,131	40,683,054	40,012,285	

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	998,547	1,300,368	0	0	0	XXX	2,298,915	5.8	2,297,027	5.2	2,298,915	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	998,547	1,300,368	0	0	0	XXX	2,298,915	5.8	2,297,027	5.2	2,298,915	0
2. **All Other Governments**												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	506,082	1,022,480	0	0	0	XXX	1,528,562	3.9	2,026,204	4.6	1,528,562	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	506,082	1,022,480	0	0	0	XXX	1,528,562	3.9	2,026,204	4.6	1,528,562	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	0	0	387,502	0	0	XXX	387,502	1.0	0	0.0	387,502	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	387,502	0	0	XXX	387,502	1.0	0	0.0	387,502	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	2,083,026	5,481,094	6,441,876	1,347,508	1,614,710	XXX	16,968,215	42.8	22,947,395	51.9	16,968,215	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	2,083,026	5,481,094	6,441,876	1,347,508	1,614,710	XXX	16,968,215	42.8	22,947,395	51.9	16,968,215	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	978,784	14,804,329	1,740,682	902,775	0	XXX	18,426,570	46.5	16,915,494	38.3	1,979,928	16,446,642
6.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	978,784	14,804,329	1,740,682	902,775	0	XXX	18,426,570	46.5	16,915,494	38.3	1,979,928	16,446,642
7. **Hybrid Securities**												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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) 4,566,439	22,608,270	8,570,060	2,250,284	1,614,710	0	39,609,763	100.0	XXX	XXX	23,163,121	16,446,642
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	4,566,439	22,608,270	8,570,060	2,250,284	1,614,710	0	(b) 39,609,763	100.0	XXX	XXX	23,163,121	16,446,642
11.8 Line 11.7 as a % of Col. 7	11.5	57.1	21.6	5.7	4.1	0.0	100.0	XXX	XXX	XXX	58.5	41.5
12. **Total Bonds Prior Year**												
12.1 NAIC 1	4,061,439	22,044,388	13,802,119	2,202,085	2,076,088	0	XXX	XXX	44,186,120	100.0	28,626,858	15,559,262
12.2 NAIC 2	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	4,061,439	22,044,388	13,802,119	2,202,085	2,076,088	0	XXX	XXX	(b) 44,186,120	100.0	28,626,858	15,559,262
12.8 Line 12.7 as a % of Col. 9	9.2	49.9	31.2	5.0	4.7	0.0	XXX	XXX	100.0	XXX	64.8	35.2
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	3,705,026	9,206,042	7,236,025	1,401,318	1,614,710	0	23,163,121	58.5	28,626,858	64.8	23,163,121	XXX
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	3,705,026	9,206,042	7,236,025	1,401,318	1,614,710	0	23,163,121	58.5	28,626,858	64.8	23,163,121	XXX
13.8 Line 13.7 as a % of Col. 7	16.0	39.7	31.2	6.0	7.0	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	9.4	23.2	18.3	3.5	4.1	0.0	58.5	XXX	XXX	XXX	58.5	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	861,413	13,402,228	1,334,035	848,965	0	0	16,446,642	41.5	15,559,262	35.2	XXX	16,446,642
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	861,413	13,402,228	1,334,035	848,965	0	0	16,446,642	41.5	15,559,262	35.2	XXX	16,446,642
14.8 Line 14.7 as a % of Col. 7	5.2	81.5	8.1	5.2	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	2.2	33.8	3.4	2.1	0.0	0.0	41.5	XXX	XXX	XXX	XXX	41.5

(a) Includes $.....16,446,642 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....0 current year of bonds with Z designations and $.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	998,547	1,300,368	0	0	0	XXX	2,298,915	5.8	2,297,027	5.2	2,298,915	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	998,547	1,300,368	0	0	0	XXX	2,298,915	5.8	2,297,027	5.2	2,298,915	0
2. **All Other Governments**												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	506,082	1,022,480	0	0	0	XXX	1,528,562	3.9	2,026,204	4.6	1,528,562	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	506,082	1,022,480	0	0	0	XXX	1,528,562	3.9	2,026,204	4.6	1,528,562	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	0	0	387,502	0	0	XXX	387,502	1.0	0	0.0	387,502	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	387,502	0	0	XXX	387,502	1.0	0	0.0	387,502	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	0	516,335	0	0	0	XXX	516,335	1.3	524,311	1.2	516,335	0
5.02 Residential Mortgage-Backed Securities	252,227	501,140	80,987	11,643	178	XXX	846,175	2.1	3,987,215	9.0	846,175	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	1,830,799	4,463,618	6,360,889	1,335,866	1,614,532	XXX	15,605,704	39.4	18,435,870	41.7	15,605,704	0
5.05 Totals	2,083,026	5,481,094	6,441,876	1,347,508	1,614,710	XXX	16,968,215	42.8	22,947,395	51.9	16,968,215	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	0	3,998,386	0	0	0	XXX	3,998,386	10.1	3,997,314	9.0	1,000,000	2,998,386
6.02 Residential Mortgage-Backed Securities	306,523	760,679	662,308	93,908	0	XXX	1,823,417	4.6	1,338,924	3.0	979,928	843,488
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	8,404	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	672,261	10,045,264	1,078,375	808,868	0	XXX	12,604,767	31.8	11,570,851	26.2	0	12,604,767
6.05 Totals	978,784	14,804,329	1,740,682	902,775	0	XXX	18,426,570	46.5	16,915,494	38.3	1,979,928	16,446,642
7. **Hybrid Securities**												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	1,504,629	6,837,569	387,502	0	0	XXX	8,729,700	22.0	XXX	XXX	5,731,314	2,998,386
11.02 Residential Mortgage-Backed Securities	558,750	1,261,819	743,295	105,550	178	XXX	2,669,592	6.7	XXX	XXX	1,826,103	843,488
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	2,503,060	14,508,883	7,439,264	2,144,734	1,614,532	XXX	28,210,472	71.2	XXX	XXX	15,605,704	12,604,767
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	4,566,439	22,608,270	8,570,060	2,250,284	1,614,710	0	39,609,763	100.0	XXX	XXX	23,163,121	16,446,642
11.09 Line 11.08 as a % of Col. 7	11.5	57.1	21.6	5.7	4.1	0.0	100.0	XXX	XXX	XXX	58.5	41.5
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	0	8,375,611	469,245	0	0	XXX	XXX	XXX	8,844,855	20.0	5,847,541	2,997,314
12.02 Residential Mortgage-Backed Securities	482,474	2,932,221	1,128,311	681,603	101,531	XXX	XXX	XXX	5,326,139	12.1	4,343,447	982,692
12.03 Commercial Mortgage-Backed Securities	8,404	0	0	0	0	XXX	XXX	XXX	8,404	0.0	0	8,404
12.04 Other Loan-Backed and Structured Securities	3,570,561	10,736,557	12,204,563	1,520,482	1,974,558	XXX	XXX	XXX	30,006,721	67.9	18,435,870	11,570,851
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	4,061,439	22,044,388	13,802,119	2,202,085	2,076,088	0	XXX	XXX	44,186,120	100.0	28,626,858	15,559,262
12.09 Line 12.08 as a % of Col. 9	9.2	49.9	31.2	5.0	4.7	0.0	XXX	XXX	100.0	XXX	64.8	35.2
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,504,629	3,839,183	387,502	0	0	XXX	5,731,314	14.5	5,847,541	13.2	5,731,314	XXX
13.02 Residential Mortgage-Backed Securities	369,597	903,241	487,634	65,453	178	XXX	1,826,103	4.6	4,343,447	9.8	1,826,103	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	1,830,799	4,463,618	6,360,889	1,335,866	1,614,532	XXX	15,605,704	39.4	18,435,870	41.7	15,605,704	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	3,705,026	9,206,042	7,236,025	1,401,318	1,614,710	0	23,163,121	58.5	28,626,858	64.8	23,163,121	XXX
13.09 Line 13.08 as a % of Col. 7	16.0	39.7	31.2	6.0	7.0	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	9.4	23.2	18.3	3.5	4.1	0.0	58.5	XXX	XXX	XXX	58.5	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	0	2,998,386	0	0	0	XXX	2,998,386	7.6	2,997,314	6.8	XXX	2,998,386
14.02 Residential Mortgage-Backed Securities	189,152	358,578	255,660	40,098	0	XXX	843,488	2.1	982,692	2.2	XXX	843,488
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	8,404	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	672,261	10,045,264	1,078,375	808,868	0	XXX	12,604,767	31.8	11,570,851	26.2	XXX	12,604,767
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	861,413	13,402,228	1,334,035	848,965	0	0	16,446,642	41.5	15,559,262	35.2	XXX	16,446,642
14.09 Line 14.08 as a % of Col. 7	5.2	81.5	8.1	5.2	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	2.2	33.8	3.4	2.1	0.0	0.0	41.5	XXX	XXX	XXX	XXX	41.5

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	5,013,317	0	5,013,317	0
2. Cost of cash equivalents acquired	13,976,256	0	13,976,256	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	56	0	56	0
6. Deduct consideration received on disposals	9,781,626	0	9,781,626	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,208,002	0	9,208,002	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	9,208,002	0	9,208,002	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	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
U.S. Government - Issuer Obligations																					
912828 4X 5	UNITED STATES TREASURY	SD..	..		1.A	1,000,625	106.891	1,068,906	1,000,000	1,000,356	0	(128)	0	0	2.750	2.736	FA	9,344	27,500	08/31/2018.	08/31/2023.
912828 5A 4	UNITED STATES TREASURY	SD..	..		1.A	994,063	101.828	1,018,281	1,000,000	998,547	0	2,026	0	0	2.750	2.961	MS	8,204	27,500	10/10/2018.	09/15/2021.
912828 6C 9	UNITED STATES TREASURY	SD..	..		1.A	190,015	102.656	195,047	190,000	190,008	0	(7)	0	0	2.500	2.496	FA	1,794	4,750	03/06/2019.	02/15/2022.
912828 6C 9	UNITED STATES TREASURY		..		1.A	110,009	102.656	112,922	110,000	110,004	0	(3)	0	0	2.500	2.497	FA	1,039	2,750	03/06/2019.	02/15/2022.
0199999. U.S. Government - Issuer Obligations						2,294,711	XXX	2,395,156	2,300,000	2,298,915	0	1,888	0	0	XXX	XXX	XXX	20,381	62,500	XXX	XXX
0599999. Total - U.S. Government						2,294,711	XXX	2,395,156	2,300,000	2,298,915	0	1,888	0	0	XXX	XXX	XXX	20,381	62,500	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
574193 JR 0	MARYLAND ST	SD..	..	2	1.A FE	418,842	104.466	402,194	385,000	390,426	0	(4,542)	0	0	4.000	2.759	MS	5,133	15,400	03/18/2014.	03/01/2025.
574193 JR 0	MARYLAND ST		..	2	1.A FE	125,109	104.466	120,136	115,000	116,621	0	(1,356)	0	0	4.000	2.760	MS	1,533	4,600	03/18/2014.	03/01/2025.
70914P SK 9	PENNSYLVANIA (COMMONWEALTH OF)		..	2	1.D FE	581,615	106.817	534,085	500,000	515,434	0	(10,562)	0	0	5.000	2.760	JD	2,083	25,000	03/18/2014.	06/01/2024.
93974C C9 9	WASHINGTON ST		..	2	1.B FE	581,380	102.315	511,575	500,000	506,082	0	(11,937)	0	0	5.000	2.536	JJ	12,500	25,000	03/18/2014.	07/01/2024.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,706,945	XXX	1,567,990	1,500,000	1,528,562	0	(28,397)	0	0	XXX	XXX	XXX	21,250	70,000	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,706,945	XXX	1,567,990	1,500,000	1,528,562	0	(28,397)	0	0	XXX	XXX	XXX	21,250	70,000	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
68609T DM 7	OREGON ST		..	2	1.B FE	398,361	111.998	414,393	370,000	387,502	0	(5,218)	0	0	4.000	3.118	JD	1,233	15,103	12/14/2017.	12/01/2048.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						398,361	XXX	414,393	370,000	387,502	0	(5,218)	0	0	XXX	XXX	XXX	1,233	15,103	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						398,361	XXX	414,393	370,000	387,502	0	(5,218)	0	0	XXX	XXX	XXX	1,233	15,103	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																					
64990E DG 9	NEW YORK STATE DORMITORY AUTHORITY	SD..	..	2	1.B FE	565,580	109.105	545,525	500,000	516,335	0	(7,975)	0	0	5.000	3.260	JD	1,111	25,000	03/19/2014.	12/15/2027.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						565,580	XXX	545,525	500,000	516,335	0	(7,975)	0	0	XXX	XXX	XXX	1,111	25,000	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																					
3140QC DT 0	FN CA4613 - RMBS		..	4	1.A	379,030	103.848	387,382	373,027	377,576	0	(1,273)	0	0	3.500	2.636	MON	1,088	13,056	11/07/2019.	11/01/2049.
31418D HY 1	FN MA3846 - RMBS		..	4	1.A	468,907	102.895	480,903	467,373	468,599	0	(261)	0	0	3.000	2.850	MON	1,168	14,021	10/18/2019.	11/01/2049.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						847,937	XXX	868,285	840,400	846,175	0	(1,534)	0	0	XXX	XXX	XXX	2,256	27,077	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
196479 2D 0	COLORADO HSG & FIN AUTH		..	2	1.A FE	951,021	117.209	1,054,881	900,000	940,835	0	(8,253)	0	0	4.250	3.499	MN	6,375	38,820	11/28/2018.	05/01/2049.
20775B D8 6	CONN ST HSG FIN AUTH HSG MTG FIN PG		..	2	1.A FE	67,281	101.183	65,769	65,000	65,558	0	(1,092)	0	0	2.750	1.751	MN	228	1,986	11/21/2012.	11/15/2035.
20775C 5S 9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		..	2	1.A FE	1,059,164	108.007	1,058,469	980,000	1,049,834	0	(9,419)	0	0	3.500	2.497	MN	4,383	36,057	10/09/2019.	11/15/2043.
20775C LE 2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		..	2	1.A FE	500,000	106.393	531,965	500,000	499,994	0	(0)	0	0	2.900	2.900	MN	1,853	14,500	08/05/2016.	11/15/2029.
31350A BR 8	FEDMFH 15M034 A - CMBS		..	4	1.B	395,588	100.341	386,313	385,000	385,000	0	(518)	0	0	4.150	4.040	MON	710	16,162	09/11/2015.	04/15/2025.
31397P PV 6	FHM M012 A31 - CMBS		..	4	1.B	716,456	102.670	735,585	716,456	716,034	0	(182)	0	0	2.500	2.473	MON	1,493	17,911	05/11/2015.	08/15/2051.
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		..	2	1.B FE	544,140	115.280	564,872	490,000	540,359	0	(4,224)	0	0	4.000	3.024	JJ	9,800	13,611	10/04/2019.	01/01/2050.
45201Y M8 7	ILLINOIS HSG DEV AUTH REV		..	2	1.C FE	423,000	105.654	422,616	400,000	420,079	0	(5,424)	0	0	3.500	2.444	FA	5,833	7,739	03/11/2020.	08/01/2046.
45201Y R3 3	ILLINOIS HSG DEV AUTH REV		..	2	1.A FE	391,623	107.576	392,652	365,000	381,285	0	(5,294)	0	0	4.000	3.206	AO	4,000	14,952	12/01/2017.	10/01/2048.
54627D BX 8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		..	2	1.A FE	491,519	101.947	501,089	491,519	491,519	0	(0)	0	0	2.875	2.875	MON	1,178	14,126	04/18/2017.	11/01/2038.
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		..	2	1.C FE	515,000	103.397	532,495	515,000	514,999	0	(1)	0	0	3.242	3.242	MS	5,565	18,330	04/07/2017.	09/01/2048.
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		..	2	1.C FE	537,140	108.503	542,515	500,000	532,827	0	(3,571)	0	0	3.500	2.602	MS	5,833	15,313	10/04/2019.	03/01/2050.
594653 7N 1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		..	2	1.C FE	520,953	106.212	520,439	490,000	508,879	0	(5,481)	0	0	3.500	2.730	JD	1,429	17,058	09/23/2016.	06/01/2047.
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		..	2	1.A FE	378,112	103.831	392,598	378,112	378,112	0	1	0	0	3.000	2.999	MON	945	11,340	03/11/2015.	04/01/2045.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	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
60416Q GH 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	260,651	101.726	265,150	260,651	260,651	0	1	0	0	2.700	2.700	MON	586	7,036	03/11/2016.	04/01/2046.
60416S KD 1	MINNESOTA ST HSG FIN AGY			2	1.B FE	329,153	104.249	317,959	305,000	311,053	0	(3,185)	0	0	4.000	3.464	JJ	6,100	13,030	07/31/2015.	01/01/2041.
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	243,156	102.879	250,157	243,156	243,156	0	(0)	0	0	3.050	3.050	MON	618	7,410	06/24/2015.	12/01/2034.
61212R 4G 8	MONTANA ST BRD HSG			2	1.B FE	87,404	102.251	86,913	85,000	85,669	0	(420)	0	0	3.500	3.159	JD	248	2,904	08/29/2013.	12/01/2044.
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	491,758	110.333	507,532	460,000	488,237	0	(4,878)	0	0	3.750	2.901	MS	5,813	14,736	10/03/2019.	09/01/2049.
647200 4R 2	NEW MEXICO MTG FIN AUTH			2	1.A FE	222,848	103.122	216,556	210,000	219,442	0	(3,249)	0	0	3.500	2.758	MS	2,450	7,572	03/16/2016.	03/01/2046.
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS			2	1.B FE	180,674	102.007	185,226	181,582	181,131	0	27	0	0	2.850	2.865	MON	431	5,175	08/29/2014.	07/01/2043.
647201 JJ 2	NEW MEXICO MTG FIN AUTH			2	1.A FE	533,165	105.293	521,200	495,000	529,313	0	(3,702)	0	0	3.500	2.640	JJ	8,663	11,358	10/03/2019.	07/01/2050.
64986E AF 0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS			2	1.B FE	530,074	100.281	551,546	550,000	534,171	0	1,121	0	0	4.950	5.201	FA	10,285	27,225	06/14/2011.	08/15/2038.
64988R GY 2	NEW YORK ST MTG AGY REV			2	1.A FE	222,140	103.289	216,907	210,000	213,441	0	(1,975)	0	0	3.500	3.034	AO	1,838	7,350	10/15/2015.	10/01/2030.
658877 FB 6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R			2	1.C FE	310,000	106.426	329,921	310,000	309,993	0	0	0	0	2.850	2.850	JJ	4,418	9,409	08/05/2016.	07/01/2032.
67756Q NP 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	346,349	103.465	358,350	346,349	346,349	0	2	0	0	2.700	2.699	MON	779	9,350	04/21/2015.	03/01/2036.
67756Q RT 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	98,989	102.260	97,147	95,000	97,943	0	(1,424)	0	0	3.500	2.787	MS	1,108	3,542	05/26/2016.	09/01/2036.
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	492,012	104.673	486,729	465,000	471,766	0	(3,148)	0	0	3.500	3.110	JJ	8,138	16,703	08/05/2015.	07/01/2036.
76221R UK 7	RHODE ISLAND HSG & MTG FIN CORP			2	1.B FE	316,597	103.732	306,009	295,000	304,537	0	(4,863)	0	0	4.000	2.948	AO	2,950	11,972	07/08/2015.	04/01/2033.
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	261,247	106.960	256,704	240,000	249,984	0	(4,365)	0	0	4.000	3.096	JJ	4,800	9,867	06/29/2016.	07/01/2043.
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	410,000	107.530	440,873	410,000	410,104	0	(26)	0	0	3.125	3.118	MS	4,427	13,416	10/15/2015.	03/01/2046.
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	794,638	103.995	826,384	794,638	794,638	0	5,962	0	0	3.100	3.114	MON	2,053	24,631	06/08/2017.	09/01/2047.
92812U C4 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1.A FE	122,188	100.702	125,878	125,000	124,821	0	353	0	0	1.900	2.190	JJ	1,188	2,375	12/14/2012.	07/01/2021.
92812U C4 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	SD			1.A FE	366,563	100.702	377,633	375,000	374,461	0	1,060	0	0	1.900	2.191	JJ	3,563	7,125	12/14/2012.	07/01/2021.
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS			4	1.A FE	543,462	104.222	566,407	543,462	543,341	0	(40)	0	0	3.125	3.112	MON	1,415	16,983	05/24/2017.	11/25/2039.
97689Q BZ 8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	373,660	105.063	367,721	350,000	364,924	0	(9,109)	0	0	4.000	2.905	MS	4,667	14,000	09/04/2015.	09/01/2045.
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	453,414	104.690	450,167	430,000	443,491	0	(7,081)	0	0	3.500	2.778	MS	5,017	15,050	03/24/2016.	03/01/2046.
97689Q EL 6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	287,264	101.593	274,301	270,000	277,774	0	(3,806)	0	0	3.500	2.836	MS	3,150	9,450	09/21/2016.	09/01/2046.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						15,768,401	XXX	16,085,626	15,225,926	15,605,704	0	(86,202)	0	0	XXX	XXX	XXX	134,328	505,574	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						17,181,919	XXX	17,499,436	16,566,326	16,968,215	0	(95,712)	0	0	XXX	XXX	XXX	137,696	557,652	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
166764 BN 9	CHEVRON CORP	SD		1,2	1.C FE	1,000,000	101.628	1,016,281	1,000,000	1,000,000	0	0	0	0	2.498	2.497	MS	8,188	24,980	02/28/2017.	03/03/2022.
46849L SS 1	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	999,250	107.227	1,072,267	1,000,000	999,660	0	103	0	0	3.250	3.262	JJ	13,632	32,500	01/24/2017.	01/30/2024.
57629W CD 0	MASSMUTUAL GLOBAL FUNDING II	SD			1.B FE	995,530	102.858	1,028,583	1,000,000	998,809	0	905	0	0	2.500	2.595	AO	5,417	25,000	04/10/2017.	04/13/2022.
59217G CD 9	METROPOLITAN LIFE GLOBAL FUNDING I	SD			1.D FE	999,630	102.855	1,028,554	1,000,000	999,917	0	64	0	0	2.650	2.657	AO	6,110	26,500	04/03/2017.	04/08/2022.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						3,994,410	XXX	4,145,685	4,000,000	3,998,386	0	1,072	0	0	XXX	XXX	XXX	33,346	108,980	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A			4	1.A FE	760,982	100.676	772,278	767,094	761,233	0	251	0	0	1.710	1.797	MON	1,093	5,538	07/20/2020.	07/25/2030.
32052K AB 1	FHASI 2006-AR2 2A1 - CMO/RMBS			4	1.D FM	242,686	77.319	242,951	314,218	218,695	0	1,724	14,658	0	3.469	5.069	MON	908	12,122	05/20/2015.	07/25/2036.
74968R AA 3	RPIT 191 A - CMO/RMBS			4	1.A FE	842,443	100.508	853,328	849,015	843,488	0	798	0	0	2.750	2.936	MON	389	23,348	10/09/2019.	10/25/2063.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,846,111	XXX	1,868,557	1,930,327	1,823,417	0	2,774	14,658	0	XXX	XXX	XXX	2,391	41,008	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00085U AJ 0	ABPCI 4 A1B - CDO		C	4	1.A FE	500,000	100.100	500,500	500,000	500,056	0	12	0	0	3.800	3.812	JAJO	3,747	19,000	12/20/2017.	01/20/2030.
00180A AA 7	AMSR 2020-SFR1 A - CMBS			4	1.A FE	999,005	101.868	1,017,702	999,041	999,394	0	390	0	0	1.819	1.817	MON	1,514	13,167	03/04/2020.	04/17/2037.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	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
03880V AC 4	ARCLO 2019-FL2 AS - CDO		C	4	1.A FE	500,000	98.137	490,686	500,000	500,000	0	0	0	0	1.609	1.614	MON	380	10,609	11/01/2019.	09/15/2034.
05377R DY 7	AESOP 2020-2 A - ABS			4	1.B FE	999,526	101.876	1,018,757	1,000,000	999,313	0	(213)	0	0	2.020	2.045	MON	617	7,182	08/05/2020.	02/22/2027.
05587T AA 4	BSPRT 2019-FL5 A - CDO			4	1.A FE	500,000	100.000	500,000	500,000	500,000	0	0	0	0	1.309	1.314	MON	309	9,088	05/20/2019.	05/15/2029.
23342K AC 8	DRB 2017-A A2B - ABS			4	1.A FE	363,732	101.539	369,467	363,866	363,781	0	12	0	0	2.850	2.877	MON	173	10,370	04/13/2017.	05/27/2042.
244608 AA 3	DPATH 181 A1 - CDO		C	4	1.A FE	1,000,000	99.147	991,466	1,000,000	1,000,311	0	(37)	0	0	1.937	1.933	JAJO	4,197	30,810	12/07/2018.	01/15/2031.
36656A AG 3	SIX10 181 A3 - CDO		C	2	1.A FE	489,297	100.109	489,831	489,297	489,370	0	18	0	0	3.890	3.898	JAJO	3,912	19,034	05/18/2018.	07/17/2028.
68269C AA 4	OMFIT 2018-2 A - ABS			4	1.A FE	999,785	105.659	1,056,594	1,000,000	999,905	0	49	0	0	3.570	3.600	MON	1,686	35,700	03/12/2018.	03/14/2033.
74331C AA 6	PROG 2020-SFR1 A - RMBS			4	1.A FE	999,967	101.718	1,017,184	1,000,000	999,874	0	(93)	0	0	1.732	1.724	MON	1,443	12,124	03/04/2020.	04/17/2037.
78449P AB 5	SMB 2018-A A2A - ABS			4	1.A FE	449,922	105.886	476,491	450,004	449,963	0	13	0	0	3.500	3.528	MON	700	15,750	03/14/2018.	02/15/2036.
803169 AQ 4	SRANC 3R AFR - CDO		C	4	1.A FE	987,925	100.238	990,276	987,925	988,031	0	77	0	0	4.088	4.104	MJSD	1,010	40,386	04/30/2018.	06/24/2030.
83404R AB 4	SOFI 2018-B A2F - ABS			4	1.A FE	438,110	102.924	451,391	438,566	438,313	0	60	0	0	3.340	3.383	MON	244	14,648	03/13/2018.	08/25/2047.
87267J AA 1	TFINS 2018-2 A1 - CDO		C	4	1.B FE	844,779	97.188	821,024	844,779	844,129	0	(1,611)	0	0	2.040	2.064	MJSD	96	23,749	11/20/2018.	09/30/2039.
87974K AS 3	TELOS 145R A2R - CDO			4	1.A FE	1,030,969	99.584	1,045,633	1,050,000	1,040,271	0	4,079	0	0	1.468	1.841	JAJO	3,168	27,423	12/19/2018.	04/17/2028.
89613T AA 6	TAH 18SFR1 A - RMBS			4	1.A FE	986,594	106.439	1,056,208	992,315	992,315	0	0	0	0	3.530	3.517	MON	2,919	35,587	04/11/2018.	05/19/2037.
97988Q AA 2	WDMNT 2017-2 A - CDO			4	1.A FE	500,000	99.652	498,260	500,000	499,742	0	(107)	0	0	2.018	2.051	JAJO	2,074	15,870	05/25/2017.	07/18/2028.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						12,589,612	XXX	12,791,469	12,615,794	12,604,767	0	2,648	0	0	XXX	XXX	XXX	28,189	340,498	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						18,430,133	XXX	18,805,711	18,546,121	18,426,570	0	6,494	14,658	0	XXX	XXX	XXX	63,926	490,486	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						8,960,006	XXX	9,068,749	8,670,000	8,729,700	0	(38,631)	0	0	XXX	XXX	XXX	77,322	281,583	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						2,694,048	XXX	2,736,841	2,770,727	2,669,592	0	1,240	14,658	0	XXX	XXX	XXX	4,647	68,085	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						28,358,013	XXX	28,877,096	27,841,720	28,210,472	0	(83,555)	0	0	XXX	XXX	XXX	162,517	846,072	XXX	XXX
8399999. Grand Total - Bonds						40,012,068	XXX	40,682,686	39,282,447	39,609,763	0	(120,946)	14,658	0	XXX	XXX	XXX	244,486	1,195,740	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 23,028,221	1B 9,003,104	1C 4,844,732	1D 1,734,045	1E 0	1F 999,660	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 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 - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
22282E 10 2	COVANTA HOLDING ORD			28.000	368	13.130	368	217	2	18	0	118	166	(48)	0	12/08/2008.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					368	XXX	368	217	2	18	0	118	166	(48)	0	XXX	XXX
9799999. Total - Common Stock					368	XXX	368	217	2	18	0	118	166	(48)	0	XXX	XXX
9899999. Total Common and Preferred Stock					368	XXX	368	217	2	18	0	118	166	(48)	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. Special Revenue and Special Assessment								
45201Y M8 7	ILLINOIS HSG DEV AUTH REV		03/11/2020	JP Morgan		528,750	500,000	2,042
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					528,750	500,000	2,042
Bonds - Industrial and Miscellaneous								
00180A AA 7	AMSR 20SFR1 A - CMBS		03/04/2020	GOLDMAN		999,963	1,000,000	0
05377R DY 7	AESOP 2020-2 A - ABS		08/05/2020	BARCLAYS CAPITAL INC FIXED INC		999,526	1,000,000	0
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A		07/20/2020	BARCLAYS CAPITAL INC FIXED INC		992,033	1,000,000	0
74331C AA 6	PROG 20SFR1 A - ABS		03/04/2020	BARCLAYS CAPITAL INC FIXED INC		999,967	1,000,000	0
3899999.	Total - Bonds - Industrial and Miscellaneous					3,991,489	4,000,000	0
8399997.	Total - Bonds - Part 3					4,520,239	4,500,000	2,042
8399998.	Total - Bonds - Summary Item from Part 5					505,567	494,820	454
8399999.	Total - Bonds					5,025,806	4,994,820	2,495
9999999.	Total - Bonds, Preferred and Common Stocks					5,025,806	XXX	2,495

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. States, Territories and Possessions																				
68609T DM 7	OREGON ST		01/01/2020.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	2	12/01/2048.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					0	0	0	0	0	0	0	0	0	0	0	0	0	2	XXX
Bonds - U.S. Political Subdivisions of States																				
68609T DM 7	OREGON ST		12/01/2020.	Call @ 100.00		75,000	75,000	80,749	76,525	0	(566)	0	(566)	0	75,959	0	(959)	(959)	1,645	12/01/2048.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					75,000	75,000	80,749	76,525	0	(566)	0	(566)	0	75,959	0	(959)	(959)	1,645	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
196479 2D 0	COLORADO HSG & FIN AUTH		11/02/2020.	Call @ 100.00		80,000	80,000	84,535	81,053	0	(357)	0	(357)	0	80,695	0	(695)	(695)	1,626	05/01/2049.
20775B D8 6	CONN ST HSG FIN AUTH HSG MTG FIN PG		11/16/2020.	Direct		40,000	40,000	41,404	40,272	0	(272)	0	(272)	0	40,000	0	0	0	439	11/15/2035.
20775C 5S 9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		09/17/2020.	Direct		20,000	20,000	21,616	20,115	0	(115)	0	(115)	0	20,000	0	0	0	386	11/15/2043.
3133N3 VN 1	FH RE6021 - RMBS		03/20/2020.	Various		1,987,528	1,987,528	1,993,895	1,993,667	0	(420)	0	(420)	0	1,993,247	0	(5,718)	(5,718)	18,696	11/01/2049.
31350A BR 8	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR		10/15/2020.	Call @ 100.00		440,392	440,000	452,100	440,592	0	(592)	0	(592)	0	440,000	0	0	0	10,860	04/15/2025.
31397P PV 6	FHM M012 A31 - CMBS		12/01/2020.	Paydown		177,361	177,355	177,355	177,304	0	58	0	58	0	177,361	0	0	0	2,849	08/15/2051.
3140QC DT 0	FN CA4613 - RMBS		12/01/2020.	Paydown		609,144	609,144	618,947	618,651	0	(9,507)	0	(9,507)	0	609,144	0	0	0	12,027	11/01/2049.
31418D HY 1	FN MA3846 - RMBS		12/01/2020.	Paydown		525,516	525,516	527,241	527,188	0	(1,672)	0	(1,672)	0	525,516	0	0	0	10,554	11/01/2049.
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2020.	Direct		10,000	10,000	11,105	10,032	0	(32)	0	(32)	0	10,000	0	0	0	278	01/01/2050.
45201Y M8 7	ILLINOIS HSG DEV AUTH REV		11/02/2020.	Call @ 100.00		100,000	100,000	105,750	0	0	(663)	0	(663)	0	102,585	0	(2,585)	(2,585)	1,011	08/01/2046.
45201Y R3 3	ILLINOIS HSG DEV AUTH REV		10/01/2020.	Direct		65,000	65,000	69,741	65,342	0	(342)	0	(342)	0	65,000	0	0	0	1,248	10/01/2048.
54627D BX 8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2020.	Paydown		117,995	117,995	117,995	117,995	0	(0)	0	(0)	0	117,995	0	0	0	2,035	11/01/2038.
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/31/2020.	Call @ 100.00		125,000	125,000	125,000	125,000	0	(0)	0	(0)	0	125,000	0	0	0	1,259	09/01/2048.
594653 7N 1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2020.	Call @ 100.00		115,000	115,000	122,265	117,895	0	(745)	0	(745)	0	117,150	0	(2,150)	(2,150)	3,067	06/01/2047.
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2020.	Paydown		155,425	155,425	155,425	155,424	0	1	0	1	0	155,425	0	0	0	2,630	04/01/2045.
60416Q GH 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2020.	Paydown		79,910	79,910	79,910	79,909	0	0	0	0	0	79,910	0	0	0	1,358	04/01/2046.
60416S KD 1	MINNESOTA ST HSG FIN AGY		12/01/2020.	Call @ 100.00		115,000	115,000	124,107	116,008	0	(600)	0	(600)	0	115,408	0	(408)	(408)	3,536	01/01/2041.
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2020.	Paydown		82,968	82,968	82,968	82,968	0	0	0	0	0	82,968	0	0	0	1,311	12/01/2034.
61212R 4G 8	MONTANA ST BRD HSG		12/01/2020.	Call @ 100.00		40,000	40,000	41,131	40,282	0	(119)	0	(119)	0	40,163	0	(163)	(163)	1,121	12/01/2044.
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2020.	Call @ 100.00		40,000	40,000	42,762	40,859	0	(236)	0	(236)	0	40,622	0	(622)	(622)	800	09/01/2049.
647200 4R 2	NEW MEXICO MTG FIN AUTH		12/01/2020.	Call @ 100.00		60,000	60,000	63,671	61,158	0	(476)	0	(476)	0	60,683	0	(683)	(683)	1,615	03/01/2046.
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS		12/01/2020.	Paydown		47,578	47,578	47,340	47,453	0	125	0	125	0	47,578	0	0	0	917	07/01/2043.
647201 JJ 2	NEW MEXICO MTG FIN AUTH		07/01/2020.	Direct		5,000	5,000	5,386	5,017	0	(17)	0	(17)	0	5,000	0	0	0	115	07/01/2050.
64986E AF 0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS		08/17/2020.	Direct		20,000	20,000	19,275	19,987	0	13	0	13	0	20,000	0	0	0	743	08/15/2038.
64988R GY 2	NEW YORK ST MTG AGY REV		10/01/2020.	Direct		65,000	65,000	68,758	65,211	0	(211)	0	(211)	0	65,000	0	0	0	1,663	10/01/2030.
658877 FB 6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		11/02/2020.	Call @ 100.00		95,000	95,000	95,000	94,998	0	0	0	0	0	94,998	0	2	2	2,561	07/01/2032.
67756Q NP 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2020.	Paydown		85,318	85,318	85,318	85,318	0	1	0	1	0	85,318	0	0	0	1,541	03/01/2036.
67756Q RT 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2020.	Call @ 100.00		65,000	65,000	67,729	66,573	0	(628)	0	(628)	0	65,945	0	(945)	(945)	2,145	09/01/2036.
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2020.	Direct		105,000	105,000	111,099	105,298	0	(298)	0	(298)	0	105,000	0	0	0	3,379	07/01/2036.
708796 B9 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		12/31/2020.	Call @ 100.00		20,000	20,000	20,815	20,123	0	(117)	0	(117)	0	20,006	0	(6)	(6)	749	10/01/2041.
76221R UK 7	RHODE ISLAND HSG & MTG FIN CORP		10/30/2020.	Call @ 100.00		130,000	130,000	139,517	133,322	0	(1,114)	0	(1,114)	0	132,208	0	(2,208)	(2,208)	3,938	04/01/2033.
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2020.	Direct		60,000	60,000	65,312	60,405	0	(405)	0	(405)	0	60,000	0	0	0	1,833	07/01/2043.
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2020.	Call @ 100.00		145,000	145,000	145,000	145,046	0	(5)	0	(5)	0	145,041	0	(41)	(41)	3,563	03/01/2046.
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2020.	Paydown		83,860	83,860	83,860	83,231	0	629	0	629	0	83,860	0	0	0	1,539	09/01/2047.
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS		12/01/2020.	Paydown		123,291	123,291	123,291	123,272	0	19	0	19	0	123,291	0	0	0	2,343	11/25/2039.

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
97689Q BZ 8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2020.	Direct		130,000	130,000	138,788	131,005	0	(1,005)	0	(1,005)	0	130,000	0	0	0	3,800	09/01/2045.
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2020.	Direct		135,000	135,000	142,351	135,675	0	(675)	0	(675)	0	135,000	0	0	0	3,500	03/01/2046.
97689Q EL 6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2020.	Direct		75,000	75,000	79,796	75,323	0	(323)	0	(323)	0	75,000	0	0	0	1,925	09/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					6,376,286	6,375,888	6,497,555	6,308,971	0	(20,101)	0	(20,101)	0	6,392,117	0	(16,224)	(16,224)	114,956	XXX
Bonds - Industrial and Miscellaneous																				
00180A AA 7	AMSR 2020-SFR1 A - CMBS		09/01/2020.	Paydown		959	959	959	0	0	0	0	0	0	959	0	0	0	8	04/17/2037.
23342K AC 8	DRB 2017-A A2B - ABS		12/25/2020.	Paydown		392,718	392,718	392,574	392,614	0	104	0	104	0	392,718	0	0	0	6,120	05/27/2042.
28108P AA 4	ESLFT 2012-A AP - ABS		07/01/2020.	Paydown		33,902	33,902	34,072	33,897	0	5	0	5	0	33,902	0	0	0	884	10/01/2025.
28108P AB 2	ESLFT 2012-A AT - ABS		07/01/2020.	Paydown		31,889	31,890	31,943	31,882	0	8	0	8	0	31,889	0	0	0	712	10/01/2025.
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A		12/01/2020.	Paydown		232,906	232,906	231,051	0	0	1,856	0	1,856	0	232,906	0	0	0	691	07/25/2030.
32052K AB 1	FHASI 2006-AR2 2A1 - CMO/RMBS		12/01/2020.	Paydown		119,538	120,959	93,515	124,603	0	430	5,495	(5,065)	0	119,538	0	0	0	3,036	07/25/2036.
36656A AG 3	SIX10 181 A3 - CDO	C	10/17/2020.	Paydown		10,703	10,703	10,703	10,704	0	(1)	0	(1)	0	10,703	0	0	0	416	07/17/2028.
74968R AA 3	RPIT 191 A - CMO/RMBS		12/25/2020.	Paydown		141,053	141,053	139,961	140,002	0	1,051	0	1,051	0	141,053	0	0	0	2,870	10/25/2063.
75574W AA 5	RCMT 18FL2 A - CDO		08/25/2020.	Paydown		341,664	341,664	341,664	341,641	0	23	0	23	0	341,664	0	0	0	2,343	06/25/2035.
78449P AB 5	SMB 2018-A A2A - ABS		12/15/2020.	Paydown		49,996	49,996	49,987	49,990	0	6	0	6	0	49,996	0	0	0	1,324	02/15/2036.
803169 AQ 4	SRANC 3R AFR - CDO	C	12/22/2020.	Paydown		12,075	12,075	12,075	12,075	0	(0)	0	(0)	0	12,075	0	0	0	311	06/24/2030.
83404R AB 4	SOFI 2018-B A2F - ABS		12/25/2020.	Paydown		61,434	61,434	61,370	61,390	0	44	0	44	0	61,434	0	0	0	1,878	08/25/2047.
87248T AD 7	TICP 7 B2 - CDO	C	03/03/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,030	0	7	0	7	0	1,000,037	0	(37)	(37)	13,992	07/16/2029.
87267J AA 1	TFINS 2018-2 A1 - CDO	C	12/30/2020.	Paydown		25,292	25,292	25,292	25,321	0	(29)	0	(29)	0	25,292	0	0	0	339	09/30/2039.
89613T AA 6	TAH 18SFR1 A - RMBS		12/01/2020.	Paydown		7,685	7,685	7,641	7,685	0	(0)	0	(0)	0	7,685	0	0	0	216	05/19/2037.
92935V AE 8	WFRBS 11C3 A3 - CMBS		01/01/2020.	Paydown		8,542	8,417	8,414	8,404	0	13	0	13	0	8,417	0	0	0	153	03/15/2044.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,470,356	2,471,653	2,441,219	2,240,239	0	3,515	5,495	(1,980)	0	2,470,268	0	(37)	(37)	35,295	XXX
8399997.	Total - Bonds - Part 4					8,921,642	8,922,540	9,019,523	8,625,734	0	(17,153)	5,495	(22,648)	0	8,938,344	0	(17,219)	(17,219)	151,897	XXX
8399998.	Total - Bonds - Summary Item from Part 5					504,290	494,820	505,567	0	0	(185)	0	(185)	0	505,382	0	(1,092)	(1,092)	1,237	XXX
8399999.	Total - Bonds					9,425,932	9,417,361	9,525,091	8,625,734	0	(17,338)	5,495	(22,833)	0	9,443,725	0	(18,311)	(18,311)	153,134	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
61747S 50 4	MORGAN STANLEY		09/01/2020.	Strategas Securities LLC	25,000.000	581,390	0.00	467,500	467,500	0	0	0	0	0	467,500	0	113,890	113,890	19,028	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					581,390	XXX	467,500	467,500	0	0	0	0	0	467,500	0	113,890	113,890	19,028	XXX
8999997.	Total - Preferred Stocks - Part 4					581,390	XXX	467,500	467,500	0	0	0	0	0	467,500	0	113,890	113,890	19,028	XXX
8999999.	Total - Preferred Stocks					581,390	XXX	467,500	467,500	0	0	0	0	0	467,500	0	113,890	113,890	19,028	XXX
9899999.	Total - Preferred and Common Stocks					581,390	XXX	467,500	467,500	0	0	0	0	0	467,500	0	113,890	113,890	19,028	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					10,007,322	XXX	9,992,591	9,093,234	0	(17,338)	5,495	(22,833)	0	9,911,225	0	95,579	95,579	172,162	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
Bonds - U.S. Special Revenue and Special Assessment																				
3140QC V3 7	FN CA5133 - RMBS	..	02/28/2020	Bank of America Merrill Lynch	03/24/2020	Various	494,820	505,567	504,290	505,382	0	(185)	0	(185)	0	0	(1,092)	(1,092)	1,237	454
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						494,820	505,567	504,290	505,382	0	(185)	0	(185)	0	0	(1,092)	(1,092)	1,237	454
8399998.	Total - Bonds						494,820	505,567	504,290	505,382	0	(185)	0	(185)	0	0	(1,092)	(1,092)	1,237	454
9999999.	Total - Bonds, Preferred and Common Stocks							505,567	504,290	505,382	0	(185)	0	(185)	0	0	(1,092)	(1,092)	1,237	454

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, New York		0.01	0	0	5,287	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.00	0	0	28,934	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	34,222	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	34,222	XXX
0599999. Total Cash		XXX	XXX	0	0	34,222	XXX

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

1. January	49,836	4. April	46,538	7. July	43,733	10. October	34,669
2. February	50,113	5. May	46,877	8. August	57,469	11. November	35,070
3. March	48,602	6. June	58,990	9. September	38,656	12. December	34,222

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	INVESCO TREASURY INST		12/31/2020	0.010		9,208,002	78	26,825
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						9,208,002	78	26,825
All Other Money Market Mutual Funds								
711991 00 0	TD BANK DEPOSIT SWEEP	SD	09/01/2020	0.000		0	0	0
8699999. Total - All Other Money Market Mutual Funds						0	0	0
8899999. Total - Cash Equivalents						9,208,002	78	26,825

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			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PROPERTY AND CASUALTY	3,012,854	3,088,177	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	PROPERTY AND CASUALTY	0	0	137,988	141,940
23.	Michigan MI	B	PROPERTY AND CASUALTY	0	0	116,619	120,136
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ	O	PROPERTY AND CASUALTY	0	0	121,691	125,359
32.	New Mexico NM			0	0	0	0
33.	New York NY	B	PROPERTY AND CASUALTY	0	0	2,779,603	2,885,143
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH			0	0	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	PROPERTY AND CASUALTY	0	0	300,104	320,248
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	US Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	3,012,854	3,088,177	3,456,005	3,592,828

DETAILS OF WRITE-INS

5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
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