



ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

Triumphe Casualty Company

NAIC Group Code.....	84, 84	NAIC Company Code.....	41106	Employer's ID Number.....	95-3623282
	(Current Period) (Prior Period)				
Organized under the Laws of OH		State of Domicile or Port of Entry OH		Country of Domicile	US
Incorporated/Organized.....	October 20, 1981	Commenced Business.....	December 31, 1981		
Statutory Home Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286				
	(Street and Number) (City or Town, State, Country and Zip Code)				
Main Administrative Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286			330-659-8900	
	(Street and Number) (City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)	
Mail Address	3250 Interstate Drive .. Richfield .. OH .. US .. 44286				
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	3250 Interstate Drive .. Richfield .. OH .. US .. 44286			330-659-8900	
	(Street and Number) (City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)	
Internet Web Site Address	www.natl.com				
Statutory Statement Contact	Leah Marie Blazek			330-659-8900 -5498	
	(Name)			(Area Code) (Telephone Number) (Extension)	
	Leah.Blazek@natl.com			330-659-8904	
	(E-Mail Address)			(Fax Number)	

OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President	2. Matthew David Felvus #	Secretary
3. Julie Ann McGraw	Senior VP, Chief Financial Officer, & Treasurer	4. Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer
OTHER			
George Olaf Skuggen	Senior Vice President	Shawn Vincent Los	Senior Vice President
Scott Edward Noerr	Vice President, Chief Information Officer	Matthew Jon Grimm	Vice President
Magdalena Franziska Kulik Grossman #	Chief Compliance Officer	Anthony Gerald Prinzo	Assistant Vice President
Jeannine Eileen Novak	Assistant Vice President	Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer	Stephen Charles Beraha	Assistant Secretary

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
Anthony Joseph Mercurio	Matthew David Felvus	Julie Ann McGraw
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Senior VP, Chief Financial Officer, & Treasurer
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This 19th day of February, 2021	b. If no	1. State the amendment number
		2. Date filed
		3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	3,790,979	6.5	3,790,979		3,790,979	6.5
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	10,993,862	18.9	10,993,862		10,993,862	18.9
1.06 Industrial and Miscellaneous.....	28,003,501	48.0	28,003,501		28,003,501	48.0
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.....	42,788,342	73.4	42,788,342	0	42,788,342	73.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	64,878	0.1	64,878		64,878	0.1
6.02 Cash Equivalents (Schedule E, Part 2).....	15,436,360	26.5	15,436,360		15,436,360	26.5
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	15,501,238	26.6	15,501,238	0	15,501,238	26.6
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	58,289,580	100.0	58,289,580	0	58,289,580	100.0

Triumphe Casualty Company

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

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SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		46,275,817
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		11,752,309
3.	Accrual of discount.....		24,672
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		32,873
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		15,095,195
7.	Deduct amortization of premium.....		213,087
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.....		10,953
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		42,788,342
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		42,788,342

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 Governments (Including all obligations guaranteed by governments)	1. United States.....	3,790,979	3,836,225	3,799,585	3,787,189
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	3,790,979	3,836,225	3,799,585	3,787,189
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	10,993,862	11,246,504	11,371,631	10,615,718
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	21,265,533	22,278,897	21,176,822	21,297,222
	9. Canada.....				
	10. Other Countries.....	6,737,968	6,758,292	6,737,045	6,737,925
	11. Totals.....	28,003,501	29,037,189	27,913,867	28,035,147
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	42,788,342	44,119,919	43,085,083	42,438,054
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	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 Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	0	0	0	
	27. Total Bonds and Stocks.....	42,788,342	44,119,919	43,085,083	

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	225,894	3,563,627	1,458			XXX	3,790,979	8.9	1,623,998	3.5	3,790,979	
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	225,894	3,563,627	1,458	0	0	XXX	3,790,979	8.9	1,623,998	3.5	3,790,979	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX	0	0.0	1,837,862	4.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	1,837,862	4.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,930,201	2,948,499	5,230,200	30,472	854,490	XXX	10,993,862	25.7	16,725,845	36.1	10,993,862	
5.2 NAIC 2						XXX	0	0.0	1,620,782	3.5		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,930,201	2,948,499	5,230,200	30,472	854,490	XXX	10,993,862	25.7	18,346,627	39.6	10,993,862	0

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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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	4,506,794	18,135,005	2,211,684	765,563	328,255	XXX.....	25,947,301	60.6	22,091,997	47.7	5,856,102	20,091,199
6.2 NAIC 2.....		2,056,200				XXX.....	2,056,200	4.8	2,375,334	5.1	1,996,086	60,114
6.3 NAIC 3.....						XXX.....	0	0.0		0.0		
6.4 NAIC 4.....						XXX.....	0	0.0		0.0		
6.5 NAIC 5.....						XXX.....	0	0.0		0.0		
6.6 NAIC 6.....						XXX.....	0	0.0		0.0		
6.7 Totals.....	4,506,794	20,191,205	2,211,684	765,563	328,255	XXX.....	28,003,501	65.4	24,467,331	52.9	7,852,188	20,151,313
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

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....6,662,889	24,647,132	7,443,342	796,034	1,182,745	0	40,732,142	95.2	XXX	XXX	20,640,943	20,091,199
11.2 NAIC 2.....	(d).....0	2,056,200	0	0	0	0	2,056,200	4.8	XXX	XXX	1,996,086	60,114
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	(c).....0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	(c).....0	0	0.0	XXX	XXX	0	0
11.7 Totals.....	6,662,889	26,703,332	7,443,342	796,034	1,182,745	0	(b).....42,788,342	100.0	XXX	XXX	22,637,029	20,151,313
11.8 Line 11.7 as a % of Col. 7.....	15.6	62.4	17.4	1.9	2.8	0.0	100.0	XXX	XXX	XXX	52.9	47.1
12. Total Bonds Prior Year												
12.1 NAIC 1.....	6,877,273	21,916,050	11,957,495	413,994	1,114,890		XXX	XXX	42,279,701	91.4	27,062,817	15,216,885
12.2 NAIC 2.....	2,001,014	999,063	996,039				XXX	XXX	3,996,115	8.6	3,996,115	
12.3 NAIC 3.....							XXX	XXX	0	0.0		
12.4 NAIC 4.....							XXX	XXX	0	0.0		
12.5 NAIC 5.....							XXX	XXX	(c).....0	0.0		
12.6 NAIC 6.....							XXX	XXX	(c).....0	0.0		
12.7 Totals.....	8,878,286	22,915,113	12,953,534	413,994	1,114,890	0	XXX	XXX	(b).....46,275,817	100.0	31,058,932	15,216,885
12.8 Line 12.7 as a % of Col. 9.....	19.2	49.5	28.0	0.9	2.4	0.0	XXX	XXX	100.0	XXX	67.1	32.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	3,364,330	11,159,994	5,231,658	30,471	854,490		20,640,943	48.2	27,062,817	58.5	20,640,943	XXX
13.2 NAIC 2.....		1,996,086					1,996,086	4.7	3,996,115	8.6	1,996,086	XXX
13.3 NAIC 3.....							0	0.0	0	0.0	0	XXX
13.4 NAIC 4.....							0	0.0	0	0.0	0	XXX
13.5 NAIC 5.....							0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....							0	0.0	0	0.0	0	XXX
13.7 Totals.....	3,364,330	13,156,080	5,231,658	30,471	854,490	0	22,637,029	52.9	31,058,932	67.1	22,637,029	XXX
13.8 Line 13.7 as a % of Col. 7.....	14.9	58.1	23.1	0.1	3.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	7.9	30.7	12.2	0.1	2.0	0.0	52.9	XXX	XXX	XXX	52.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	3,298,559	13,487,138	2,211,684	765,563	328,255		20,091,199	47.0	15,216,885	32.9	XXX	20,091,199
14.2 NAIC 2.....		60,114					60,114	0.1	0	0.0	XXX	60,114
14.3 NAIC 3.....							0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....							0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....							0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....							0	0.0	0	0.0	XXX	0
14.7 Totals.....	3,298,559	13,547,252	2,211,684	765,563	328,255	0	20,151,313	47.1	15,216,885	32.9	XXX	20,151,313
14.8 Line 14.7 as a % of Col. 7.....	16.4	67.2	11.0	3.8	1.6	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.....	7.7	31.7	5.2	1.8	0.8	0.0	47.1	XXX	XXX	XXX	XXX	47.1

(a) Includes \$.....20,151,313 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.....	200,293	3,531,626				XXX	3,731,919	8.7	1,486,219	3.2	3,731,919	
1.02	Residential Mortgage-Backed Securities.....	25,601	32,001	1,458			XXX	59,060	0.1	137,779	0.3	59,060	
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.....	225,894	3,563,627	1,458	0	0	XXX	3,790,979	8.9	1,623,998	3.5	3,790,979	0
2.	All Other Governments												
2.01	Issuer Obligations.....						XXX	0	0.0		0.0		
2.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....						XXX	0	0.0		0.0		
3.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....						XXX	0	0.0	1,837,862	4.0		
4.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.05	Totals.....	0	0	0	0	0	XXX	0	0.0	1,837,862	4.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	1,013,547	1,135,175				XXX	2,148,722	5.0	5,662,865	12.2	2,148,722	
5.02	Residential Mortgage-Backed Securities.....	911,606	1,589,180	302,432	30,472	166	XXX	2,833,856	6.6	5,644,540	12.2	2,833,856	
5.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.04	Other Loan-Backed and Structured Securities.....	5,048	224,144	4,927,768		854,324	XXX	6,011,284	14.0	7,039,222	15.2	6,011,284	
5.05	Totals.....	1,930,201	2,948,499	5,230,200	30,472	854,490	XXX	10,993,862	25.7	18,346,627	39.6	10,993,862	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	958,092	8,347,176				XXX	9,305,268	21.7	10,502,963	22.7	7,472,847	1,832,421
6.02	Residential Mortgage-Backed Securities.....	1,285,046	1,591,809	1,187,598	435,953	328,255	XXX	4,828,661	11.3	3,875,563	8.4	379,341	4,449,320
6.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
6.04	Other Loan-Backed and Structured Securities.....	2,263,656	10,252,220	1,024,086	329,609		XXX	13,869,572	32.4	10,088,805	21.8		13,869,572
6.05	Totals.....	4,506,794	20,191,205	2,211,684	765,563	328,255	XXX	28,003,501	65.4	24,467,331	52.9	7,852,188	20,151,313
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

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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

501S

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.....	2,171,932	13,013,977	0	0	0	XXX	15,185,909	35.5	XXX	XXX	13,353,488	1,832,421
11.02 Residential Mortgage-Backed Securities.....	2,222,252	3,212,991	1,491,488	466,425	328,421	XXX	7,721,577	18.0	XXX	XXX	3,272,256	4,449,320
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.....	2,268,705	10,476,364	5,951,854	329,609	854,324	XXX	19,880,856	46.5	XXX	XXX	6,011,284	13,869,572
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals.....	6,662,889	26,703,332	7,443,342	796,034	1,182,745	0	42,788,342	100.0	XXX	XXX	22,637,029	20,151,313
11.09 Line 11.08 as a % of Col. 7.....	15.6	62.4	17.4	1.9	2.8	0.0	100.0	XXX	XXX	XXX	52.9	47.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	5,501,142	9,996,510	3,992,257			XXX	XXX	XXX	19,489,909	42.1	17,663,142	1,826,767
12.02 Residential Mortgage-Backed Securities.....	1,880,945	5,902,728	1,520,701	346,448	7,060	XXX	XXX	XXX	9,657,882	20.9	6,356,568	3,301,313
12.03 Commercial Mortgage-Backed Securities.....						XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities.....	1,496,200	7,015,875	7,440,575	67,546	1,107,830	XXX	XXX	XXX	17,128,027	37.0	7,039,222	10,088,805
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....						XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....						XXX	XXX	XXX	0	0.0	0	0
12.08 Totals.....	8,878,286	22,915,113	12,953,534	413,994	1,114,890	0	XXX	XXX	46,275,817	100.0	31,058,932	15,216,885
12.09 Line 12.08 as a % of Col. 9.....	19.2	49.5	28.0	0.9	2.4	0.0	XXX	XXX	100.0	XXX	67.1	32.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	2,171,932	11,181,556				XXX	13,353,488	31.2	17,663,142	38.2	13,353,488	XXX
13.02 Residential Mortgage-Backed Securities.....	1,187,350	1,750,380	303,889	30,471	166	XXX	3,272,256	7.6	6,356,568	13.7	3,272,256	XXX
13.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities.....	5,048	224,144	4,927,769		854,324	XXX	6,011,284	14.0	7,039,222	15.2	6,011,284	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.....	3,364,330	13,156,080	5,231,658	30,471	854,490	0	22,637,029	52.9	31,058,932	67.1	22,637,029	XXX
13.09 Line 13.08 as a % of Col. 7.....	14.9	58.1	23.1	0.1	3.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	7.9	30.7	12.2	0.1	2.0	0.0	52.9	XXX	XXX	XXX	52.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....		1,832,421				XXX	1,832,421	4.3	1,826,767	3.9	XXX	1,832,421
14.02 Residential Mortgage-Backed Securities.....	1,034,902	1,462,611	1,187,599	435,953	328,255	XXX	4,449,320	10.4	3,301,313	7.1	XXX	4,449,320
14.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities.....	2,263,656	10,252,220	1,024,085	329,610		XXX	13,869,572	32.4	10,088,805	21.8	XXX	13,869,572
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	3,298,559	13,547,252	2,211,684	765,563	328,255	0	20,151,313	47.1	15,216,885	32.9	XXX	20,151,313
14.09 Line 14.08 as a % of Col. 7.....	16.4	67.2	11.0	3.8	1.6	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.....	7.7	31.7	5.2	1.8	0.8	0.0	47.1	XXX	XXX	XXX	XXX	47.1

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	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	8,704,776		8,704,776	
2. Cost of cash equivalents acquired.....	22,804,382		22,804,382	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	98		98	
6. Deduct consideration received on disposals.....	16,072,896		16,072,896	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,436,360	0	15,436,360	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	15,436,360	0	15,436,360	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			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive 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
CUSIP Identification	Description	Code																			

U.S. Government - Issuer Obligations

912828	6C	9	UNITED STATES TREASURY	SD..	..	.....	1.A .....	.....	600,047	...102.656	615,938	600,000	600,023	.....	.....(20)	.....	.....	.....2.500	2.497	FA.....	5.666	15,000	03/06/2019.	02/15/2022.
912828	PX	2	UNITED STATES TREASURY	SD..	..	.....	1.A .....	.....	206,844	...100.391	200,781	200,000	200,293	.....	.....(2,376)	.....	.....	.....3.625	2.412	FA.....	2,738	7,250	03/07/2018.	02/15/2021.
912828	XG	0	UNITED STATES TREASURY	SD..	..	.....	1.A .....	.....	100,406	...102.984	102,984	100,000	100,093	.....	.....(60)	.....	.....	.....2.125	2.062	JD.....	6	2,125	07/16/2015.	06/30/2022.
912828	XT	2	UNITED STATES TREASURY	SD..	..	.....	1.A .....	.....	583,761	...106.109	615,434	580,000	582,618	.....	.....(737)	.....	.....	.....2.000	1.863	MN.....	1,020	11,600	06/06/2019.	05/31/2024.
91282C	AJ	0	UNITED STATES TREASURY	SD..	..	.....	1.A .....	.....	1,994,027	...99.656	1,988,142	1,995,000	1,994,081	.....	.....50	.....	.....	.....0.250	0.260	FA.....	1,695	.....	09/24/2020.	08/31/2025.
91282C	AJ	0	UNITED STATES TREASURY .....	.....	..	.....	1.A .....	.....	254,801	...99.656	254,123	255,000	254,812	.....	.....14	.....	.....	.....0.250	0.266	FA.....	217	.....	09/24/2020.	08/31/2025.
0199999.	U.S. Government - Issuer Obligations.....								3,739,886	XXX	3,777,403	3,730,000	3,731,919	0	(3,129)	0	0	XXX	XXX	XXX	11,341	35,975	XXX	XXX

U.S. Government - Residential Mortgage-Backed Securities

38373A	D9	4	GNR 2009-069 PV - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	6,320	...109.547	6,583	6,009	6,232	.....	.....(10)	.....	.....	.....4.000	2.722	MON..	20	240	08/17/2011.	08/20/2039.
38379X	KD	1	GNR 2016-083 AP - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	53,379	...102.071	52,239	51,180	52,828	.....	.....(46)	.....	.....	.....3.000	0.648	MON..	128	1,535	07/28/2016.	10/20/2045.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....								59,699	XXX	58,822	57,189	59,060	0	(56)	0	0	XXX	XXX	XXX	148	1,775	XXX	XXX
0599999.	Total - U.S. Government.....								3,799,585	XXX	3,836,225	3,787,189	3,790,979	0	(3,184)	0	0	XXX	XXX	XXX	11,489	37,750	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

29509P	JB	6	ERIE CNTY N Y INDL DEV AGY SCH FAC REV	SD..	..	.....	1.D FE.....	.....	607,560	...106.172	530,860	500,000	515,935	.....	.....(11,636)	.....	.....	.....5.000	2.549	MN.....	4,167	25,000	04/25/2012.	05/01/2022.
413890	CX	0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV .....	.....	..	.....	1.F FE.....	.....	120,454	...109.579	109,579	100,000	107,633	.....	.....(1,809)	.....	.....	.....5.000	2.429	MN.....	639	5,000	12/10/2014.	11/15/2023.
756872	HT	7	RED RIV ED FIN CORP TEX ED REV	SD..	..	2	1.D FE.....	.....	543,680	...110.537	552,685	500,000	511,607	.....	.....(4,966)	.....	.....	.....5.000	3.889	MS.....	7,361	25,000	08/28/2013.	03/15/2025.
917328	PN	0	UTAH ASSD MUN PWR SYS REV	SD..	..	2	1.G FE.....	.....	805,203	...103.537	724,759	700,000	709,483	.....	.....(12,376)	.....	.....	.....5.000	3.149	AO.....	8,750	35,000	04/11/2012.	04/01/2023.
917328	PN	0	UTAH ASSD MUN PWR SYS REV .....	.....	..	.....2	1.G FE.....	.....	345,087	...103.537	310,611	300,000	304,064	.....	.....(5,312)	.....	.....	.....5.000	3.149	AO.....	3,750	15,000	04/11/2012.	04/01/2023.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....								2,421,984	XXX	2,228,494	2,100,000	2,148,722	0	(36,101)	0	0	XXX	XXX	XXX	24,667	105,000	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

3128P7	XX	6	FH C91594 - RMBS.....	.....	..	.....4	1.A .....	.....	51,057	...106.055	51,494	48,554	50,645	.....	.....(91)	.....	.....	.....3.000	1.463	MON..	121	1,456	08/16/2016.	01/01/2033.
3132J4	H3	6	FH G30949 - RMBS.....	.....	..	.....4	1.A .....	.....	110,112	...108.111	112,971	104,495	108,698	.....	.....(106)	.....	.....	.....3.500	2.051	MON..	305	3,657	11/16/2016.	08/01/2036.
3133N3	VG	6	FH RE6015 - RMBS.....	.....	..	.....4	1.A .....	.....	697,463	...103.731	713,122	687,473	695,157	.....	.....(1,918)	.....	.....	.....3.500	2.995	MON..	2,005	24,062	10/18/2019.	09/01/2049.
3136A5	BB	1	FNR 2012-40 PA - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	5,073	...102.678	5,185	5,050	5,057	.....	.....(2)	.....	.....	.....2.000	1.877	MON..	8	101	04/25/2012.	09/25/2040.
3136AC	A5	0	FNR 2013-18 PA - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	25,102	...103.293	26,453	25,610	25,288	.....	.....34	.....	.....	.....2.000	2.483	MON..	43	512	06/25/2014.	11/25/2041.
3136AT	CK	8	FNR 2016-50 BN - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	15,670	...103.827	15,578	15,004	15,463	.....	.....(30)	.....	.....	.....3.000	1.930	MON..	38	450	09/26/2016.	02/25/2046.
3136AT	JR	6	FNR 2016-49 PA - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	62,891	...105.258	64,534	61,310	62,505	.....	.....(94)	.....	.....	.....3.000	2.495	MON..	153	1,839	05/24/2017.	09/25/2045.
3136AT	U8	5	FNR 2016-77 BA - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	286,620	...103.891	287,702	276,928	282,705	.....	.....(550)	.....	.....	.....2.500	1.619	MON..	577	6,923	09/22/2016.	01/25/2045.
3136AU	RZ	6	FNR 2016-92 DA - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	39,740	...100.920	39,241	38,883	39,341	.....	.....(147)	.....	.....	.....3.000	0.041	MON..	97	1,166	12/07/2016.	02/25/2034.
3136AV	V9	7	FNR 2017-22 BE - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	32,204	...102.477	31,751	30,984	31,718	.....	.....(142)	.....	.....	.....3.500	1.120	MON..	90	1,084	04/26/2017.	08/25/2040.
3136AW	JZ	1	FNR 2017-31 QA - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	92,497	...102.487	91,179	88,966	91,453	.....	.....(194)	.....	.....	.....3.500	0.924	MON..	259	3,113	05/24/2017.	11/25/2045.
3137B0	DW	1	FHR 4183 ME - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	208,387	...102.571	211,400	206,101	207,539	.....	.....(228)	.....	.....	.....2.000	1.664	MON..	344	4,120	08/17/2016.	02/15/2042.
3137BC	GX	0	FHR 4360 KA - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	65,004	...101.365	63,319	62,466	63,854	.....	.....(270)	.....	.....	.....3.000	0.302	MON..	156	1,873	08/24/2016.	05/15/2040.
3137BR	6T	7	FHR 4608 HA - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	26,185	...100.802	25,579	25,376	25,904	.....	.....(58)	.....	.....	.....2.500	0.201	MON..	53	634	09/26/2016.	06/15/2041.
3137BS	YX	5	FHR 4631 AC - CMO/RMBS.....	.....	..	.....4	1.A .....	.....	32,946	...104.161	33,157	31,832	32,501	.....	.....(117)	.....	.....	.....3.500	2.138	MON..	93	1,114	12/19/2016.	08/15/2043.
3138ER	VP	2	FN AL9621 - RMBS.....	.....	..	.....4	1.A .....	.....	50,411	...109.139	51,615	47,293	49,810	.....	.....(49)	.....	.....	.....4.000	2.065	MON..	158	1,891	03/27/2017.	01/01/2037.
3138ES	B8	0	FN AL9962 - RMBS.....	.....	..	.....4	1.A .....	.....	36,936	...107.454	37,913	35,283	36,609	.....	.....(35)	.....	.....	.....3.500	2.076	MON..	103	1,234	04/26/2017.	01/01/2036.
3140QC	DT	0	FN CA4613 - RMBS.....	.....	..	.....4	1.A .....	.....	378,739	...103.848	387,382	373,027	377,346	.....	.....(1,219)	.....	.....	.....3.500	2.673	MON..	1,088	13,056	11/07/2019.	11/01/2049.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Description			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
31417Y	SD	0		FN MA0515 - RMBS.....	.....	..4	1.A	56,337	...106.124	57,644	54,317	55,122	.....	.....(151)	.....	.....	.....3.500	2.459	MON...	158	1,900	12/31/2010.	09/01/2025.
31418A	AJ	7		FN MA0908 - RMBS.....	.....	..4	1.A	69,151	...109.207	71,412	65,391	68,390	.....	.....(125)	.....	.....	.....4.000	2.078	MON...	218	2,615	12/28/2016.	11/01/2031.
31418A	F2	9		FN MA1084 - RMBS.....	.....	..4	1.A	115,594	...108.459	117,137	108,001	114,502	.....	.....(250)	.....	.....	.....3.500	1.066	MON...	315	3,779	09/27/2016.	06/01/2032.
31418A	HQ	4		FN MA1138 - RMBS.....	.....	..4	1.A	303,715	...108.090	307,528	284,511	300,626	.....	.....(601)	.....	.....	.....3.500	1.218	MON...	830	9,956	08/11/2016.	08/01/2032.
31418B	7E	0		FN MA2692 - RMBS.....	.....	..4	1.A	94,645	...107.618	96,660	89,818	93,621	.....	.....(87)	.....	.....	.....3.500	2.050	MON...	262	3,143	11/16/2016.	07/01/2036.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							2,856,481	XXX	2,899,954	2,766,672	2,833,855	0	(6,429)	0	0	XXX	XXX	XXX	7,474	89,681	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																							
196479	N9	6		COLORADO HSG & FIN AUTH.....	.....	..2	1.A FE.....	794,355	...108.951	817,133	750,000	780,600	.....	.....(8,772)	.....	.....	.....4.000	3.281	MN.....	5,000	30,808	04/12/2018.	11/01/2048.
57419R	GH	2		MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	.....	..2	1.A FE.....	95,020	...102.108	97,023	95,020	95,020	.....	.....	.....	.....	.....4.000	4.000	MON...	317	3,800	08/14/2013.	07/01/2043.
594654	CM	5		MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....	.....	..2	1.C FE.....	822,709	...108.906	844,022	775,000	807,594	.....	.....(7,211)	.....	.....	.....4.000	3.268	JD.....	2,583	30,983	03/09/2018.	12/01/2048.
60416Q	GC	2		MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	.....	..2	1.A FE.....	210,665	...101.624	214,087	210,665	210,665	.....	.....(0)	.....	.....	.....2.800	2.800	MON...	492	5,897	01/13/2015.	02/01/2045.
60416Q	GQ	1		MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	.....	..2	1.A FE.....	281,451	...102.739	289,160	281,451	281,451	.....	.....(0)	.....	.....	.....2.930	2.930	MON...	687	8,246	02/10/2017.	03/01/2047.
61212R	8H	2		MONTANA ST BRD HSG.....	.....	..2	1.B FE.....	429,956	...108.848	440,834	405,000	422,562	.....	.....(3,313)	.....	.....	.....4.000	3.294	JD.....	1,350	16,195	03/23/2018.	06/01/2049.
63968M	RE	1		NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....	.....	..2	1.B FE.....	819,149	...108.518	835,589	770,000	805,106	.....	.....(8,422)	.....	.....	.....4.000	3.335	MS.....	10,400	31,817	03/07/2018.	09/01/2048.
647200	X6	6		NEW MEXICO MTG FIN AUTH - MBS.....	.....	..2	1.B FE.....	272,386	...102.612	268,751	261,910	267,188	.....	.....(3,411)	.....	.....	.....4.500	4.360	MON...	982	11,785	08/08/2013.	10/01/2043.
647201	JJ	2		NEW MEXICO MTG FIN AUTH.....	.....	..2	1.A FE.....	2,127,273	...105.293	2,079,537	1,975,000	2,111,907	.....	.....(15,114)	.....	.....	.....3.500	2.640	JJ.....	34,563	45,402	10/03/2019.	07/01/2050.
83756C	EP	6		SOUTH DAKOTA HSG DEV AUTH.....	.....	..2	1.A FE.....	234,993	...103.073	226,761	220,000	224,144	.....	.....(3,736)	.....	.....	.....4.000	3.155	MN.....	1,467	9,611	11/07/2013.	11/01/2044.
924190	EL	1		VERMONT HSG FIN AGY.....	.....	..2	1.C FE.....	5,209	...103.226	5,161	5,000	5,048	.....	.....(149)	.....	.....	.....4.125	2.940	MN.....	34	206	04/11/2012.	11/01/2042.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....							6,093,166	XXX	6,118,056	5,749,046	6,011,284	0	(50,129)	0	0	XXX	XXX	XXX	57,875	194,751	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							11,371,631	XXX	11,246,504	10,615,718	10,993,862	0	(92,658)	0	0	XXX	XXX	XXX	90,015	389,432	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
03027W	AJ	1		AMTT 2013-2A 2A - RMBS.....	.....	..1,2	1.A FE.....	974,120	...101.843	1,018,428	1,000,000	987,614	.....	.....5,516	.....	.....	.....3.070	3.683	MON...	1,364	30,700	06/11/2018.	03/15/2048.
05579H	AE	2		BNZ INTERNATIONAL FUNDING LTD (LONDON BR.....	.....	C	1.E FE.....	499,120	...102.846	514,230	500,000	499,792	.....	.....177	.....	.....	.....2.900	2.937	FA.....	5,236	14,500	02/13/2017.	02/21/2022.
115637	AS	9		BROWN-FORMAN CORP.....	.....	..1,2	1.G FE.....	796,424	...110.741	885,931	800,000	797,753	.....	.....547	.....	.....	.....3.500	3.571	AO.....	5,911	30,800	03/22/2018.	04/15/2025.
115637	AS	9		BROWN-FORMAN CORP.....	SD..	..1,2	1.G FE.....	199,106	...110.741	221,483	200,000	199,441	.....	.....53	.....	.....	.....3.500	3.571	AO.....	1,478	4,200	03/22/2018.	04/15/2025.
14912L	6G	1		CATERPILLAR FINANCIAL SERVICES CORP.....	.....	..	1.F FE.....	990,140	...110.631	1,106,313	1,000,000	994,013	.....	.....1,407	.....	.....	.....3.250	3.415	JD.....	2,708	32,500	03/12/2018.	12/01/2024.
17401Q	AQ	4		CITIZENS BANK NA.....	.....	..2	2.A FE.....	998,550	...106.959	1,069,594	1,000,000	999,341	.....	.....278	.....	.....	.....3.700	3.731	MS.....	9,456	37,000	03/26/2018.	03/29/2023.
233851	CS	1		DAIMLER FINANCE NORTH AMERICA LLC.....	.....	..1	2.A FE.....	60,502	...102.398	61,439	60,000	60,115	.....	.....(110)	.....	.....	.....2.850	2.658	JJ.....	831	1,710	05/02/2017.	01/06/2022.
24422E	UE	7		JOHN DEERE CAPITAL CORP.....	SD..	..	1.F FE.....	1,989,383	...112.018	2,229,154	1,990,000	1,989,710	.....	.....83	.....	.....	.....3.450	3.454	MS.....	20,597	68,638	03/08/2018.	03/13/2025.
24422E	UE	7		JOHN DEERE CAPITAL CORP.....	.....	..	1.F FE.....	9,997	...112.018	11,202	10,000	9,998	.....	.....0	.....	.....	.....3.450	3.454	MS.....	104	362	03/08/2018.	03/13/2025.
29977G	AB	8		TIAA FSB HOLDINGS INC.....	.....	..5	1.G FE.....	500,000	...100.156	500,778	500,000	500,000	.....	.....	.....	.....	.....6.000	6.001	MS.....	8,833	30,000	03/09/2016.	03/15/2026.
40139L	AD	5		GUARDIAN LIFE GLOBAL FUNDING.....	.....	..	1.B FE.....	284,641	...103.048	293,686	285,000	284,900	.....	.....72	.....	.....	.....2.500	2.526	MN.....	1,049	7,125	05/03/2017.	05/08/2022.
458140	AJ	9		INTEL CORP.....	.....	..1	1.E FE.....	477,609	...102.214	465,074	455,000	458,092	.....	.....(4,063)	.....	.....	.....3.300	2.376	AO.....	3,754	15,015	12/09/2015.	10/01/2021.
871829	BG	1		SYSKO CORP.....	.....	..1,2	2.B FE.....	994,800	...111.319	1,113,193	1,000,000	996,745	.....	.....706	.....	.....	.....3.550	3.634	MS.....	10,453	35,500	03/08/2018.	03/15/2025.
882508	BB	9		TEXAS INSTRUMENTS INC.....	SD..	..1,2	1.E FE.....	342,347	...106.743	368,263	345,000	343,672	.....	.....374	.....	.....	.....2.625	2.745	MN.....	1,157	9,056	04/27/2017.	05/15/2024.
904764	AX	5		UNILEVER CAPITAL CORP.....	.....	..1,2	1.E FE.....	79,206	...106.747	85,398	80,000	79,603	.....	.....164	.....	.....	.....2.600	2.757	MN.....	324	2,670	05/02/2017.	05/05/2024.
904764	AX	5		UNILEVER CAPITAL CORP.....	SD..	..1,2	1.E FE.....	103,957	...106.747	112,084	105,000	104,479	.....	.....96	.....	.....	.....2.600	2.757	MN.....	425	2,140	05/02/2017.	05/05/2024.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							9,299,901	XXX	10,056,250	9,330,000	9,305,268	0	5,300	0	0	XXX	XXX	XXX	73,679	321,916	XXX	XXX

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
							NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol																
CUSIP Identification				Code	n	Bond CHAR		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
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
073877	CS	9	BSABS 2005-SD3 1M1 - RMBS.....	.....	..	.....	4 1.D FM.....	307,730	99.512	380,926	382,793	379,341	.....	.....4,833	.....	.....	.....0.798	2.666	MON...	34	5,127	12/05/2013.	07/25/2035.
46637V	AA	3	JPTPE A - CMO/RMBS.....	.....	..	.....	4 1.A FE.....	237,433	105.523	255,010	241,662	237,885	.....	.....56	.....	.....	.....3.000	3.330	MON...	604	7,248	12/02/2013.	09/17/2042.
63862X	AA	0	NHLT 2020-1 A - RMBS.....	.....	..	.....	4 1.A FE.....	937,503	100.101	938,449	937,503	937,503	.....	.....0	.....	.....	.....1.269	1.269	MON...	198	3,093	09/21/2020.	09/25/2030.
74968R	AA	3	RPIT 191 A - CMO/RMBS.....	.....	..	.....	4 1.A FE.....	1,684,886	100.508	1,706,655	1,698,030	1,686,977	.....	.....1,596	.....	.....	.....2.750	2.936	MON...	778	46,696	10/09/2019.	10/25/2063.
76971E	AA	2	RBIT 20HB1 A1 - ABS.....	.....	..	.....	4 1.A FE.....	999,921	100.342	1,003,338	999,922	999,921	.....	.....0	.....	.....	.....1.719	1.719	MON...	286	3,151	10/14/2020.	10/25/2050.
95002F	AA	2	WFMBS 2019-4 A1 - CMO/RMBS.....	.....	..	.....	4 1.D FM.....	586,438	103.919	598,756	576,175	587,035	.....	.....(1,771)	.....	.....	.....3.500	2.035	MON...	1,681	20,166	11/19/2019.	09/27/2049.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							4,753,911	XXX	4,883,135	4,836,086	4,828,662	0	4,714	0	0	XXX	XXX	XXX	3,582	85,481	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00180A	AA	7	AMSR 2020-SFR1 A - CMBS.....	.....	..	.....	4 1.A FE.....	999,005	101.868	1,017,702	999,041	999,394	.....	.....390	.....	.....	.....1.819	1.817	MON...	1,514	13,167	03/04/2020.	04/17/2037.
03666L	AA	0	ANTR 201 A1 - CDO.....	.....	C	.....	4 1.A FE.....	1,000,000	100.692	1,006,915	1,000,000	1,000,000	.....	.....	.....	.....	.....2.125	2.127	JAJO..	3,778	.....	09/18/2020.	10/23/2031.
05377R	CQ	5	AESOP 2017-1 A - ABS.....	.....	..	.....	2 1.A FE.....	99,984	103.276	103,276	100,000	99,996	.....	.....4	.....	.....	.....3.070	3.092	MON...	94	3,326	03/08/2017.	09/20/2023.
05377R	CY	8	AESOP 2018-1 A - ABS.....	.....	..	.....	4 1.A FE.....	999,753	105.388	1,053,881	1,000,000	999,891	.....	.....58	.....	.....	.....3.700	3.733	MON...	1,131	37,000	04/24/2018.	09/20/2024.
15674H	AA	3	CERB 29 A - CDO.....	.....	C	.....	4 1.A FE.....	1,000,000	100.000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....	.....2.106	250.000	JAJO..	3,042	.....	10/16/2020.	10/15/2032.
23342K	AC	8	DRB 2017-A A2B - ABS.....	.....	..	.....	4 1.A FE.....	363,732	101.539	369,467	363,866	363,781	.....	.....12	.....	.....	.....2.850	2.877	MON...	173	10,370	04/13/2017.	05/27/2042.
36255C	AC	3	GPMT 2018-FL21 AS - CDO.....	.....	..	.....	4 1.A FE.....	1,000,000	98.963	989,629	1,000,000	1,000,000	.....	.....(162)	.....	.....	.....1.352	3.127	MON...	413	18,736	04/26/2018.	11/21/2035.
38172X	AG	4	GOCAP 16 A1R - CDO.....	.....	C	.....	4 1.A FE.....	250,000	99.517	248,792	250,000	250,005	.....	.....47	.....	.....	.....1.915	4.030	JAJO..	891	7,514	06/23/2017.	07/25/2029.
38175B	AA	2	GOCAP 36 A - CDO.....	.....	C	.....	2 1.A FE.....	1,000,000	98.850	988,504	1,000,000	1,000,140	.....	.....(37)	.....	.....	.....1.525	1.524	FMAN..	2,414	24,419	02/23/2018.	02/05/2031.
42806D	AH	2	HERTZ 2015-3 A - ABS.....	.....	..	.....	4 1.F FE.....	213,753	100.097	216,395	216,185	216,185	.....	.....524	.....	.....	.....2.670	3.027	MON...	96	5,772	03/15/2017.	09/27/2021.
58003U	AC	2	MF1 2020-FL4 AS - CDO.....	.....	C	.....	4 1.A FE.....	1,000,000	100.184	1,001,840	1,000,000	1,000,000	.....	.....	.....	.....	.....2.252	2.285	MON...	1,063	1,930	10/28/2020.	12/17/2035.
67590A	BB	7	OCT14 14R ABR - CDO.....	.....	..	.....	4 1.A FE.....	15,000	99.698	14,955	15,000	15,002	.....	.....0	.....	.....	.....1.612	1.604	JAJO..	52	413	05/09/2017.	07/16/2029.
78449P	AB	5	SMB 2018-A A2A - ABS.....	.....	..	.....	4 1.A FE.....	899,844	105.886	952,982	900,008	899,927	.....	.....27	.....	.....	.....3.500	3.528	MON...	1,400	31,500	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	.....	.....77	.....	.....	.....4.088	4.104	MJSD..	1,010	40,386	04/30/2018.	06/24/2030.
82652K	AA	2	SRFC 171 A - RMBS.....	.....	..	.....	4 1.F FE.....	153,641	101.772	156,374	153,651	153,645	.....	.....2	.....	.....	.....2.910	2.929	MON...	137	4,464	03/13/2017.	03/20/2034.
85022W	AP	9	SCFT 2020-A A - ABS.....	.....	..	.....	4 1.A FE.....	1,374,101	100.533	1,381,496	1,374,169	1,374,101	.....	.....0	.....	.....	.....1.970	1.980	MON...	451	6,768	09/16/2020.	09/26/2037.
89613T	AA	6	TAH 18SFR1 A - RMBS.....	.....	..	.....	4 1.A FE.....	986,594	106.439	1,056,208	992,315	992,315	.....	.....	.....	.....	.....3.530	3.517	MON...	2,919	35,587	04/11/2018.	05/19/2037.
92257A	AB	0	VCC 2018-1 A - CMBS.....	.....	..	.....	4 1.A FE.....	516,724	104.736	541,378	516,900	517,156	.....	.....(133)	.....	.....	.....3.590	3.584	MON...	1,546	18,554	04/06/2018.	04/27/2048.
98955R	AB	5	OR II A1F - CDO.....	.....	C	.....	4 1.A FE.....	1,000,000	100.773	1,007,734	1,000,000	1,000,000	.....	.....	.....	.....	.....3.440	3.455	JAJO..	6,784	29,431	11/08/2019.	01/21/2031.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							13,860,055	XXX	14,097,805	13,869,061	13,869,571	0	807	0	0	XXX	XXX	XXX	28,909	289,338	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							27,913,867	XXX	29,037,189	28,035,147	28,003,501	0	10,822	0	0	XXX	XXX	XXX	106,169	696,734	XXX	XXX
Totals																							
7699999.	Total - Issuer Obligations.....							15,461,771	XXX	16,062,147	15,160,000	15,185,909	0	(33,929)	0	0	XXX	XXX	XXX	109,687	462,891	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....							7,670,090	XXX	7,841,911	7,659,947	7,721,578	0	(1,770)	0	0	XXX	XXX	XXX	11,204	176,936	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....							19,953,221	XXX	20,215,861	19,618,107	19,880,855	0	(49,322)	0	0	XXX	XXX	XXX	86,783	484,089	XXX	XXX
8399999.	Grand Total - Bonds.....							43,085,083	XXX	44,119,919	42,438,054	42,788,342	0	(85,020)	0	0	XXX	XXX	XXX	207,674	1,123,916	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A28,678,261

1B1,779,756

1C812,642

1D1,993,919

1E1,485,638

1F3,471,185

1G2,510,741

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive 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
						2A .....1,059,455		2B .....996,745		2C .....0											
						3A .....0		3B .....0		3C .....0											
						4A .....0		4B .....0		4C .....0											
						5A .....0		5B .....0		5C .....0											
						6 .....0															

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

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

SCHEDULE D - PART 3

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

1	2			3	4	5		6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government											
91282C	AJ	0	UNITED STATES TREASURY.....		09/24/2020.....	GOLDMAN.....			2,248,828	2,250,000	275
0599999. Total - Bonds - U.S. Government.....									2,248,828	2,250,000	275
Bonds - Industrial and Miscellaneous											
00180A	AA	7	AMSR 20SFR1 A - CMBS.....		03/04/2020.....	GOLDMAN.....			999,963	1,000,000	
03666L	AA	0	ANTR 201 A1 - CDO.....	C.....	09/18/2020.....	BNP Paribas.....			1,000,000	1,000,000	
15674H	AA	3	CERB 29 A - CDO.....	C.....	10/16/2020.....	WELLS FARGO SECURITIES LLC.....			1,000,000	1,000,000	
58003U	AC	2	MF1 20FL4 AS - CDO.....	C.....	10/28/2020.....	JP Morgan.....			1,000,000	1,000,000	
63862X	AA	0	NHLT 201 A - RMBS.....		09/21/2020.....	CREDIT SUISSE SECURITIES (USA).....			999,999	1,000,000	
76971E	AA	2	RBIT 20HB1 A1 - ABS.....		10/14/2020.....	NOMURA SECURITIES/FIXED INCOME.....			999,999	1,000,000	
85022W	AP	9	SCFT 2020-A A - ABS.....		09/16/2020.....	CREDIT SUISSE SECURITIES (USA).....			1,499,925	1,500,000	
3899999. Total - Bonds - Industrial and Miscellaneous.....									7,499,887	7,500,000	0
8399997. Total - Bonds - Part 3.....									9,748,715	9,750,000	275
8399998. Total - Bonds - Summary Item from Part 5.....									2,003,594	2,000,000	3,056
8399999. Total - Bonds.....									11,752,309	11,750,000	3,330
9999999. Total - Bonds, Preferred and Common Stocks.....									11,752,309	XXX	3,330

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21													
												11	12	13	14	15																			
												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													
CUSIP Identification												Description																							
Bonds - U.S. Government																																			
38373A	D9	4	GNR 2009-069 PV - CMO/RMBS.....	..	12/01/2020.	Paydown.....		2,055	2,055	2,162	2,135	.....	.....	.....(80)	.....	.....(80)	.....	.....2,055	.....	.....	.....0	50	08/20/2039.												
38379X	KD	1	GNR 2016-083 AP - CMO/RMBS.....	..	12/01/2020.	Paydown.....		74,077	74,077	77,260	76,528	.....	.....	.....(2,452)	.....	.....(2,452)	.....	.....74,077	.....	.....	.....0	1,342	10/20/2045.												
0599999. Total - Bonds - U.S. Government.....												0	(2,531)	0	(2,531)	0	76,132	0	0	0	1,392	XXX													
Bonds - U.S. Political Subdivisions of States																																			
044825	BX	4	ASHTABULA AREA OHIO CITY SCH DIST.....	..	12/01/2020.	Call @ 100.00.....		740,000	740,000	797,824	752,862	.....	.....	.....(12,862)	.....	.....(12,862)	.....	.....740,000	.....	.....	.....0	29,600	12/01/2023.												
490278	3J	5	KENT CNTY MICH.....	..	01/01/2020.	Maturity @ 100.00.....		1,085,000	1,085,000	1,222,036	1,085,000	.....	.....	.....	.....	.....0	.....	.....1,085,000	.....	.....	.....0	27,125	01/01/2020.												
2499999. Total - Bonds - U.S. Political Subdivisions of States.....												0	(12,862)	0	(12,862)	0	1,825,000	0	0	0	56,725	XXX													
Bonds - U.S. Special Revenue and Special Assessment																																			
196479	N9	6	COLORADO HSG & FIN AUTH.....	..	11/02/2020.	Call @ 100.00.....		135,000	135,000	142,984	136,795	.....	.....	.....(751)	.....	.....(751)	.....	.....136,044	.....	.....(1,044)	(1,044)	2,492	11/01/2048.												
3128P7	XX	6	FH C91594 - RMBS.....	..	12/01/2020.	Paydown.....		14,114	14,114	14,841	14,748	.....	.....	.....(634)	.....	.....(634)	.....	.....14,114	.....	.....	.....0	259	01/01/2033.												
3132J4	H3	6	FH G30949 - RMBS.....	..	12/01/2020.	Paydown.....		38,649	38,649	40,726	40,243	.....	.....	.....(1,594)	.....	.....(1,594)	.....	.....38,649	.....	.....	.....0	769	08/01/2036.												
3133N3	VG	6	FH RE6015 - RMBS.....	..	12/01/2020.	Paydown.....		1,183,684	1,183,684	1,200,885	1,200,218	.....	.....	.....(16,534)	.....	.....(16,534)	.....	.....1,183,684	.....	.....	.....0	21,556	09/01/2049.												
3133XX	P5	0	FEDERAL HOME LOAN BANKS.....	..	03/13/2020.	Maturity @ 100.00.....		10,000	10,000	11,429	10,037	.....	.....	.....(37)	.....	.....(37)	.....	.....10,000	.....	.....	.....0	206	03/13/2020.												
3134G9	UM	7	FEDERAL HOME LOAN MORTGAGE CORP.....	..	03/30/2020.	Call @ 100.00.....		215,000	215,000	215,000	215,000	.....	.....	.....	.....	.....0	.....	.....215,000	.....	.....	.....0	941	06/30/2021.												
3136A5	BB	1	FNR 2012-40 PA - CMO/RMBS.....	..	12/01/2020.	Paydown.....		2,054	2,054	2,063	2,057	.....	.....	.....(4)	.....	.....(4)	.....	.....2,054	.....	.....	.....0	21	09/25/2040.												
3136AC	A5	0	FNR 2013-18 PA - CMO/RMBS.....	..	12/01/2020.	Paydown.....		7,009	7,009	6,870	6,911	.....	.....	.....98	.....	.....98	.....	.....7,009	.....	.....	.....0	76	11/25/2041.												
3136AT	CK	8	FNR 2016-50 BN - CMO/RMBS.....	..	12/01/2020.	Paydown.....		3,374	3,374	3,523	3,484	.....	.....	.....(110)	.....	.....(110)	.....	.....3,374	.....	.....	.....0	48	02/25/2046.												
3136AT	JR	6	FNR 2016-49 PA - CMO/RMBS.....	..	12/01/2020.	Paydown.....		11,522	11,522	11,819	11,764	.....	.....	.....(242)	.....	.....(242)	.....	.....11,522	.....	.....	.....0	183	09/25/2045.												
3136AT	U8	5	FNR 2016-77 BA - CMO/RMBS.....	..	12/01/2020.	Paydown.....		101,019	101,019	104,555	103,327	.....	.....	.....(2,308)	.....	.....(2,308)	.....	.....101,019	.....	.....	.....0	1,682	01/25/2045.												
3136AU	RZ	6	FNR 2016-92 DA - CMO/RMBS.....	..	12/01/2020.	Paydown.....		142,138	142,138	145,270	144,348	.....	.....	.....(2,210)	.....	.....(2,210)	.....	.....142,138	.....	.....	.....0	2,687	02/25/2034.												
3136AV	V9	7	FNR 2017-22 BE - CMO/RMBS.....	..	12/01/2020.	Paydown.....		28,018	28,018	29,121	28,810	.....	.....	.....(792)	.....	.....(792)	.....	.....28,018	.....	.....	.....0	621	08/25/2040.												
3136AW	JZ	1	FNR 2017-31 QA - CMO/RMBS.....	..	12/01/2020.	Paydown.....		132,338	132,338	137,590	136,326	.....	.....	.....(3,988)	.....	.....(3,988)	.....	.....132,338	.....	.....	.....0	2,797	11/25/2045.												
3137A2	PF	2	FHR 3766 HE - CMO/RMBS.....	..	11/16/2020.	Paydown.....		2,743	2,743	2,779	2,742	.....	.....	.....1	.....	.....1	.....	.....2,743	.....	.....	.....0	36	11/15/2020.												
3137B0	DW	1	FHR 4183 ME - CMO/RMBS.....	..	12/01/2020.	Paydown.....		119,030	119,030	120,351	119,993	.....	.....	.....(962)	.....	.....(962)	.....	.....119,030	.....	.....	.....0	1,151	02/15/2042.												
3137BC	GX	0	FHR 4360 KA - CMO/RMBS.....	..	12/01/2020.	Paydown.....		59,391	59,391	61,804	60,968	.....	.....	.....(1,576)	.....	.....(1,576)	.....	.....59,391	.....	.....	.....0	1,163	05/15/2040.												
3137BR	6T	7	FHR 4608 HA - CMO/RMBS.....	..	12/01/2020.	Paydown.....		28,927	28,927	29,849	29,595	.....	.....	.....(668)	.....	.....(668)	.....	.....28,927	.....	.....	.....0	483	06/15/2041.												
3137BS	YX	5	FHR 4631 AC - CMO/RMBS.....	..	12/01/2020.	Paydown.....		16,668	16,668	17,251	17,080	.....	.....	.....(412)	.....	.....(412)	.....	.....16,668	.....	.....	.....0	317	08/15/2043.												
3138ER	VP	2	FN AL9621 - RMBS.....	..	12/01/2020.	Paydown.....		13,985	13,985	14,907	14,744	.....	.....	.....(759)	.....	.....(759)	.....	.....13,985	.....	.....	.....0	316	01/01/2037.												
3138ES	BD	0	FN AL9962 - RMBS.....	..	12/01/2020.	Paydown.....		17,932	17,932	18,773	18,625	.....	.....	.....(692)	.....	.....(692)	.....	.....17,932	.....	.....	.....0	395	01/01/2036.												
3140QC	DT	0	FN CA4613 - RMBS.....	..	12/01/2020.	Paydown.....		609,144	609,144	618,471	618,187	.....	.....	.....(9,044)	.....	.....(9,044)	.....	.....609,144	.....	.....	.....0	12,027	11/01/2049.												
31417Y	SD	0	FN MA0515 - RMBS.....	..	12/01/2020.	Paydown.....		24,898	24,898	25,824	25,336	.....	.....	.....(438)	.....	.....(438)	.....	.....24,898	.....	.....	.....0	423	09/01/2025.												
31418A	AJ	7	FN MA0908 - RMBS.....	..	12/01/2020.	Paydown.....		19,449	19,449	20,567	20,377	.....	.....	.....(929)	.....	.....(929)	.....	.....19,449	.....	.....	.....0	440	11/01/2031.												
31418A	F2	9	FN MA1084 - RMBS.....	..	12/01/2020.	Paydown.....		35,933	35,933	38,459	38,179	.....	.....	.....(2,246)	.....	.....(2,246)	.....	.....35,933	.....	.....	.....0	745	06/01/2032.												
31418A	HQ	4	FN MA1138 - RMBS.....	..	12/01/2020.	Paydown.....		92,075	92,075	98,290	97,485	.....	.....	.....(5,410)	.....	.....(5,410)	.....	.....92,075	.....	.....	.....0	1,948	08/01/2032.												
31418B	7E	0	FN MA2692 - RMBS.....	..	12/01/2020.	Paydown.....		46,686	46,686	49,195	48,708	.....	.....	.....(2,022)	.....	.....(2,022)	.....	.....46,686	.....	.....	.....0	870	07/01/2036.												
57419R	GH	2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	..	12/01/2020.	Paydown.....		32,218	32,218	32,218	32,218	.....	.....	.....(0)	.....	.....(0)	.....	.....32,218	.....	.....	.....0	809	07/01/2043.												
594654	CM	5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....	..	12/01/2020.	Call @ 100.00.....		135,000	135,000	143,311	138,750	.....	.....	.....(771)	.....	.....(771)	.....	.....137,979	.....	.....(2,979)	(2,979)	4,118	12/01/2048.												
60416Q	GC	2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	..	12/01/2020.	Paydown.....		64,606	64,606	64,606	64,606	.....	.....	.....0	.....	.....0	.....	.....64,606	.....	.....	.....0	1,093	02/01/2045.												
60416Q	GQ	1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	..	12/01/2020.	Paydown.....		110,686	110,686	110,686	110,686	.....	.....	.....(0)	.....	.....(0)	.....	.....110,686	.....	.....	.....0	2,235	03/01/2047.												
61212R	8H	2	MONTANA ST BRD HSG.....	..	12/01/2020.	Call @ 100.00.....		55,000	55,000	58,389	56,603	.....	.....	.....(288)	.....	.....(288)	.....	.....56,315	.....	.....(1,315)	(1,315)	1,705	06/01/2049.												
63968M	RE	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....	..	12/01/2020.	Call @ 100.00.....		130,000	130,000	138,298	132,144	.....	.....	.....(757)	.....	.....(757)	.....	.....131,387	.....	.....(1,387)	(1,387)	3,300	09/01/2048.												

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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	
CUSIP Identification	Description										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.							
646136	DY	4	NEW JERSEY ST TRANSN TR FD AUTH.....	12/15/2020.	Maturity @ 100.00.....	.....	1,600,000	1,600,000	1,794,992	1,620,782	.....	(20,782)	.....	(20,782)	.....	1,600,000	.....	.....	.....0	84,000	12/15/2020.	
647200	X6	6	NEW MEXICO MTG FIN AUTH - MBS.....	12/01/2020.	Paydown.....	.....	41,217	41,217	42,866	42,585	.....	(1,367)	.....	(1,367)	.....	41,217	.....	.....	.....0	1,178	10/01/2043.	
647201	JJ	2	NEW MEXICO MTG FIN AUTH.....	10/01/2020.	Direct.....	.....	25,000	25,000	26,928	25,106	.....	(106)	.....	(106)	.....	25,000	.....	.....	.....0	574	07/01/2050.	
724799	BB	6	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &.....	09/30/2020.	Call @ 100.00.....	.....	1,620,000	1,620,000	1,776,719	1,632,222	.....	(12,222)	.....	(12,222)	.....	1,620,000	.....	.....	.....0	94,274	02/01/2022.	
83756C	EP	6	SOUTH DAKOTA HSG DEV AUTH.....	08/12/2020.	Direct.....	.....	95,000	95,000	101,474	95,471	.....	(471)	.....	(471)	.....	95,000	.....	.....	.....0	1,155	11/01/2044.	
924190	EL	1	VERMONT HSG FIN AGY.....	11/02/2020.	Call @ 100.00.....	.....	140,000	140,000	145,846	142,844	.....	(2,093)	.....	(2,093)	.....	140,751	.....	(751)	(751)	4,228	11/01/2042.	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								7,159,508	7,159,508	7,619,532	7,260,107	0	(93,121)	0	(93,121)	0	7,166,986	0	(7,477)	(7,477)	253,321	XXX
Bonds - Industrial and Miscellaneous																						
00180A	AA	7	AMSR 2020-SFR1 A - CMBS.....	09/01/2020.	Paydown.....	.....	959	959	959	959	.....	0	.....	0	.....	959	.....	.....	.....0	8	04/17/2037.	
02665W	BP	5	AMERICAN HONDA FINANCE CORP.....	06/29/2020.	CITIGROUP.....	.....	532,480	500,000	496,865	498,083	.....	219	.....	219	.....	498,302	.....	34,178	34,178	12,688	02/16/2024.	
073877	CS	9	BSABS 2005-SD3 1M1 - RMBS.....	12/28/2020.	Paydown.....	.....	204,160	204,160	164,125	199,741	.....	4,419	.....	4,419	.....	204,160	.....	.....	.....0	1,470	07/25/2035.	
075887	AW	9	BECTON DICKINSON AND CO.....	09/29/2020.	Call @ 100.00.....	.....	80,783	80,000	82,126	80,300	.....	(184)	.....	(184)	.....	80,117	.....	(117)	(117)	2,522	11/12/2020.	
17275R	AH	5	CISCO SYSTEMS INC.....	01/15/2020.	Maturity @ 100.00.....	.....	20,000	20,000	21,310	20,007	.....	(7)	.....	(7)	.....	20,000	.....	.....	.....0	445	01/15/2020.	
23342K	AC	8	DRB 2017-A A2B - ABS.....	12/25/2020.	Paydown.....	.....	392,718	392,718	392,574	392,614	.....	104	.....	104	.....	392,718	.....	.....	.....0	6,120	05/27/2042.	
36164Q	MS	4	GE CAPITAL INTERNATIONAL FUNDING COMPANY.....	11/15/2020.	Maturity @ 100.00.....	.....	300,000	300,000	299,610	299,931	.....	69	.....	69	.....	300,000	.....	.....	.....0	7,026	11/15/2020.	
42806D	AH	2	HERTZ 2015-3 A - ABS.....	12/25/2020.	Paydown.....	.....	783,815	783,815	774,997	781,916	.....	1,899	.....	1,899	.....	783,815	.....	.....	.....0	13,895	09/27/2021.	
46637V	AA	3	JPTEP A - CMO/RMBS.....	12/01/2020.	Paydown.....	.....	92,286	92,286	90,671	90,822	.....	1,464	.....	1,464	.....	92,286	.....	.....	.....0	1,714	09/17/2042.	
63862X	AA	0	NHLT 2020-1 A - RMBS.....	12/25/2020.	Paydown.....	.....	62,497	62,497	62,497	.....	0	.....	0	.....	62,497	.....	.....	.....0	119	09/25/2030.		
74968R	AA	3	RPIT 191 A - CMO/RMBS.....	12/25/2020.	Paydown.....	.....	282,105	282,105	279,921	280,004	.....	2,102	.....	2,102	.....	282,105	.....	.....	.....0	5,741	10/25/2063.	
76971E	AA	2	RBIT 20HB1 A1 - ABS.....	12/25/2020.	Paydown.....	.....	78	78	78	0	.....	0	.....	0	.....	78	.....	.....	.....0	0	10/25/2050.	
78449P	AB	5	SMB 2018-A A2A - ABS.....	12/15/2020.	Paydown.....	.....	99,992	99,992	99,974	99,980	.....	12	.....	12	.....	99,992	.....	.....	.....0	2,648	02/15/2036.	
803169	AQ	4	SRANC 3R AFR - CDO.....	12/22/2020.	Paydown.....	.....	12,075	12,075	12,075	12,075	.....	(0)	.....	(0)	.....	12,075	.....	.....	.....0	311	06/24/2030.	
82652K	AA	2	SRFC 171 A - RMBS.....	12/20/2020.	Paydown.....	.....	76,016	76,016	76,011	76,012	.....	4	.....	4	.....	76,016	.....	.....	.....0	1,126	03/20/2034.	
85022W	AP	9	SCFT 2020-A A - ABS.....	12/25/2020.	Paydown.....	.....	125,831	125,831	125,825	.....	6	.....	6	.....	125,831	.....	.....	.....0	385	09/26/2037.		
89613T	AA	6	TAH 18SFR1 A - RMBS.....	12/01/2020.	Paydown.....	.....	7,685	7,685	7,641	7,685	.....	(0)	.....	(0)	.....	7,685	.....	.....	.....0	216	05/19/2037.	
918204	AV	0	VF CORP.....	03/04/2020.	Call @ 100.00.....	.....	310,170	300,000	316,422	304,674	.....	(561)	.....	(561)	.....	304,114	.....	(4,114)	(4,114)	15,508	09/01/2021.	
92257A	AB	0	VCC 2018-1 A - CMBS.....	12/01/2020.	Paydown.....	.....	222,696	222,696	222,620	222,864	.....	(168)	.....	(168)	.....	222,696	.....	.....	.....0	4,076	04/27/2048.	
95002F	AA	2	WFMB5 2019-4 A1 - CMO/RMBS.....	12/01/2020.	Paydown.....	.....	414,210	414,210	421,588	418,472	.....	(4,261)	.....	(4,261)	.....	414,210	.....	.....	.....0	8,814	09/27/2049.	
3899999. Total - Bonds - Industrial and Miscellaneous.....								4,020,555	3,977,122	3,947,888	3,785,180	0	5,116	0	5,116	0	3,979,655	0	29,947	29,947	84,831	XXX
8399997. Total - Bonds - Part 4.....								13,081,195	13,037,762	13,666,701	12,961,812	0	(103,398)	0	(103,398)	0	13,047,772	0	22,470	22,470	396,270	XXX
8399998. Total - Bonds - Summary Item from Part 5.....							.....	2,014,000	2,000,000	2,003,594	.....	3	.....	3	.....	2,003,597	.....	10,403	10,403	3,708	XXX	
8399999. Total - Bonds.....								15,095,195	15,037,762	15,670,295	12,961,812	0	(103,395)	0	(103,395)	0	15,051,369	0	32,873	32,873	399,978	XXX
9999999. Total - Bonds, Preferred and Common Stocks.....								15,095,195	XXX	15,670,295	12,961,812	0	(103,395)	0	(103,395)	0	15,051,369	0	32,873	32,873	399,978	XXX

E14.1

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		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																					
36179V	HF	0		03/12/2020	Bank of America Merrill Lynch.....	03/23/2020	Amherst Securities Group LLC.....	1,000,000	1,003,750	1,006,250	1,003,752	.....	.....2	.....	.....2	.....	.....	.....2,498	2,498	1,736	1,528
0599999.	Total - Bonds - U.S. Government.....							1,000,000	1,003,750	1,006,250	1,003,752	0	2	0	2	0	0	2,498	2,498	1,736	1,528
Bonds - U.S. Special Revenue and Special Assessment																					
31418D	NN	8		03/12/2020	WELLS FARGO SECURITIES LLC.....	03/26/2020	Various.....	1,000,000	999,844	1,007,750	999,845	.....	.....1	.....	.....1	.....	.....	.....7,905	7,905	1,972	1,528
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments							1,000,000	999,844	1,007,750	999,845	0	1	0	1	0	0	7,905	7,905	1,972	1,528
8399998.	Total - Bonds.....							2,000,000	2,003,594	2,014,000	2,003,597	0	3	0	3	0	0	10,403	10,403	3,708	3,056
9999999.	Total - Bonds, Preferred and Common Stocks.....							2,003,594	2,003,594	2,014,000	2,003,597	0	3	0	3	0	0	10,403	10,403	3,708	3,056

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	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						
Fifth Third Bank..... Cincinnati, OH.....		0.10	135		58,341	XXX
The Bank of New York Mellon..... New York, NY.....		0.01			5,474	XXX
US Bank..... St. Louis, MO.....					1,063	XXX
0199999. Total - Open Depositories.....	XXX	XXX	135	0	64,878	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	135	0	64,878	XXX
0599999. Total Cash.....	XXX	XXX	135	0	64,878	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	74,419	4. April.....	84,714	7. July.....	86,960	10. October.....	54,942
2. February.....	74,088	5. May.....	171,560	8. August.....	86,568	11. November.....	55,246
3. March.....	84,675	6. June.....	91,810	9. September.....	1,688,478	12. December.....	64,878

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2					3	4	5	6	7	8	9
CUSIP	Description					Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO												
31846V 41 9	FIRST AMER:TRS OBG V.....					SD.....	08/17/2020.....	0.010		0	.....	.....2
31846V 80 7	FIRST AMER:TRS OBG Y.....						12/15/2020.....	0.010		20	0	20
825252 40 6	INVESCO TREASURY INST.....						12/29/2020.....	0.010		15,436,340	105	47,539
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....										15,436,360	105	47,561
8899999. Total - Cash Equivalents.....										15,436,360	105	47,561

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	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL						
2. Alaska.....	AK						
3. Arizona.....	AZ						
4. Arkansas.....	AR	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.			154,886	154,467
5. California.....	CA	O...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.			2,014,767	2,185,421
6. Colorado.....	CO						
7. Connecticut.....	CT						
8. Delaware.....	DE	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.			110,000	119,845
9. District of Columbia.....	DC						
10. Florida.....	FL	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.			199,441	221,483
11. Georgia.....	GA						
12. Hawaii.....	HI						
13. Idaho.....	ID	O...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.			265,009	272,039
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...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.			149,979	168,027
23. Michigan.....	MI						
24. Minnesota.....	MN						
25. Mississippi.....	MS						
26. Missouri.....	MO						
27. Montana.....	MT						
28. Nebraska.....	NE						
29. Nevada.....	NV	O...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.			302,713	319,112
30. New Hampshire.....	NH						
31. New Jersey.....	NJ						
32. New Mexico.....	NM	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.			200,293	200,781
33. New York.....	NY						
34. North Carolina.....	NC	O...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.			305,012	313,102
35. North Dakota.....	ND						
36. Ohio.....	OH	B...	PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS.	2,717,169	2,838,554		
37. Oklahoma.....	OK						
38. Oregon.....	OR	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.			414,694	413,573
39. Pennsylvania.....	PA						
40. Rhode Island.....	RI						
41. South Carolina.....	SC						
42. South Dakota.....	SD						
43. Tennessee.....	TN						
44. Texas.....	TX						
45. Utah.....	UT						
46. Vermont.....	VT						
47. Virginia.....	VA	B...	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.			515,935	530,860
48. Washington.....	WA						
49. West Virginia.....	WV						
50. Wisconsin.....	WI						
51. Wyoming.....	WY						
52. American Samoa.....	AS						
53. Guam.....	GU						
54. Puerto Rico.....	PR						
55. US Virgin Islands.....	VI						
56. Northern Mariana Islands.....	MP						
57. Canada.....	CAN						
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	602,619	635,966
59. Total.....		XXX	XXX	2,717,169	2,838,554	5,235,349	5,534,676
DETAILS OF WRITE-INS							
5801. U.S. DEPT OF LABOR.....	B...		WORKERS' COMPENSATION.			602,619	635,966
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	602,619	635,966