ANNUAL STATEMENT

OF THE

Missouri Employers Mutual Insurance Company

Of

Columbia

in the state of MO

to the Insurance Department

of the state of

For the Year Ended

December 31, 2020

2020

PROPERTY AND CASUALTY

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

Missouri Employers Mutual Insurance Company

NAIC Group Code..... 0, 0 (Current Period) (Prior Period) | NAIC Company Code..... 10191 | Employer's ID Number..... 43-1668466

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

Incorporated/Organized..... September 16, 1994 | Commenced Business..... March 1, 1995

Statutory Home Office	101 North Keene St. .. Columbia .. MO .. US .. 65201 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	101 North Keene St. .. Columbia .. MO .. US .. 65201 *(Street and Number) (City or Town, State, Country and Zip Code)*	573-499-9714 *(Area Code) (Telephone Number)*
Mail Address	101 North Keene St. .. Columbia .. MO .. US .. 65201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	101 North Keene St. .. Columbia .. MO .. US .. 65201 *(Street and Number) (City or Town, State, Country and Zip Code)*	573-499-9714 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.mem-ins.com	
Statutory Statement Contact	Perry Heckemeyer *(Name)*	573-499-4396 *(Area Code) (Telephone Number) (Extension)*
	pheckeme@mem-ins.com *(E-Mail Address)*	573-219-3396 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. James C. Owen	President & CEO	2. Jennifer L Barth	Vice President & General Counsel
3. Andrew S Ribaudo	CFO	4. Roger Scott Walleck	Vice President, Underwriting & Consultative Servic

OTHER

Kevin Miller	Vice President	Jennifer A Peck	Vice President
Susan Rene Eslinger	Vice President	Sarah Mazocco #	Vice President

DIRECTORS OR TRUSTEES

Joe L. Moseley	James J. Jura	Herman A. Styles Jr.	Charles A. Caisley
William T. Reeves			

State of..... Missouri
County of..... Boone

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)
James C. Owen	Jennifer L Barth	Andrew S Ribaudo
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & CEO	Vice President & General Counsel	CFO
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2021

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

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	537,515,324		537,515,324	529,058,474
2. Stocks (Schedule D):				
2.1 Preferred stocks	2,237,999		2,237,999	2,745,879
2.2 Common stocks	80,806,242	486,621	80,319,621	79,415,821
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $.....0 encumbrances)	9,148,964		9,148,964	12,136,230
4.2 Properties held for the production of income (less $.....0 encumbrances)			0	
4.3 Properties held for sale (less $.....0 encumbrances)	1,676,867		1,676,867	
5. Cash ($.....9,754,375, Schedule E-Part 1), cash equivalents ($.....27,396,780, Schedule E-Part 2) and short-term investments ($.....0, Schedule DA)	37,151,156		37,151,156	13,964,166
6. Contract loans (including $.....0 premium notes)			0	
7. Derivatives (Schedule DB)			0	
8. Other invested assets (Schedule BA)	467,551		467,551	
9. Receivables for securities	169		169	105
10. Securities lending reinvested collateral assets (Schedule DL)			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	669,004,272	486,621	668,517,651	637,320,675
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	3,858,475		3,858,475	3,927,257
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	83,478,878	8,214,653	75,264,225	82,919,452
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	6,241,778	624,178	5,617,600	6,789,850
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,916,996		2,916,996	1,480,996
16.2 Funds held by or deposited with reinsured companies	1,208,319		1,208,319	1,208,319
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	14,340,015	13,963,776	376,239	493,529
21. Furniture and equipment, including health care delivery assets ($.....0)	139,389	139,389	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other-than-invested assets	4,240,996	2,289,309	1,951,687	1,346,463
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	785,429,118	25,717,926	759,711,192	735,486,541
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. TOTAL (Lines 26 and 27)	785,429,118	25,717,926	759,711,192	735,486,541

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Automobiles	379,993		379,993	769,127
2502. Other Assets Nonadmitted	3,861,003	2,289,309	1,571,694	577,336
2503. Rounding Difference			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	4,240,996	2,289,309	1,951,687	1,346,463

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	334,700,810	310,013,632
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	996,304	735,105
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	28,776,259	28,251,108
4.	Commissions payable, contingent commissions and other similar charges	9,784,529	10,280,387
5.	Other expenses (excluding taxes, licenses and fees)	12,943,806	12,273,045
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,768,216	2,862,342
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $.....0 and interest thereon $.....0		
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $.....0 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	101,950,278	106,564,124
10.	Advance premium	4,426,707	4,547,880
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	4,843,781	5,146,581
12.	Ceded reinsurance premiums payable (net of ceding commissions)	1,687,365	1,785,383
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)		
14.	Amounts withheld or retained by company for account of others	5,241,973	5,667,159
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $.....0 certified) (Schedule F, Part 3, Column 78)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	39,698	39,698
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	0	0
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	507,159,726	488,166,444
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	507,159,726	488,166,444
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	252,551,465	247,320,097
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	252,551,465	247,320,097
38.	TOTAL (Page 2, Line 28, Col. 3)	759,711,191	735,486,541

DETAILS OF WRITE-INS

2501.	Retrospective Premium		
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	231,589,383	249,273,587
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	144,765,897	159,662,551
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	22,780,179	25,395,499
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	75,073,024	80,050,564
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	242,619,100	265,108,615
7.	Net income of protected cells		
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	(11,029,717)	(15,835,028)
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	18,645,606	20,108,668
10.	Net realized capital gains (losses) less capital gains tax of $.....0 (Exhibit of Capital Gains (Losses))	15,986,509	2,171,029
11.	Net investment gain (loss) (Lines 9 + 10)	34,632,115	22,279,697
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....798,734)	(798,734)	(436,032)
13.	Finance and service charges not included in premiums		
14.	Aggregate write-ins for miscellaneous income	2,447,361	2,106,674
15.	Total other income (Lines 12 through 14)	1,648,628	1,670,642
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	25,251,026	8,115,311
17.	Dividends to policyholders	5,182,275	6,116,851
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	20,068,751	1,998,461
19.	Federal and foreign income taxes incurred	173,487	
20.	Net income (Line 18 minus Line 19) (to Line 22)	19,895,264	1,998,461
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	247,320,097	236,324,450
22.	Net income (from Line 20)	19,895,264	1,998,461
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....0	(12,094,292)	10,484,021
25.	Change in net unrealized foreign exchange capital gain (loss)		
26.	Change in net deferred income tax		
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Column 3)	(2,569,602)	(1,486,832)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)		
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from Protected Cells		
31.	Cumulative effect of changes in accounting principles		
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in		
	33.2 Transferred to capital (Stock Dividend)		
	33.3. Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders		
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	0	(3)
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	5,231,370	10,995,647
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	252,551,466	247,320,097
	DETAILS OF WRITE-INS		
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0
1401.	Other Revenue	2,447,366	2,106,674
1402.	Miscellaneous	(5)	
1403.			
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	2,447,361	2,106,674
3701.	Surplus Note Accrued Interest		
3702.	Rounding Difference		(3)
3703.	Prior Year Adjustment		
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	(3)

CASH FLOW

		1 Current Year	2 Prior Year
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	234,449,315	242,566,146
2.	Net investment income	21,095,023	21,721,773
3.	Miscellaneous income	1,648,628	1,670,642
4.	Total (Lines 1 through 3)	257,192,966	265,958,561
5.	Benefit and loss related payments	121,253,520	136,169,388
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	98,247,275	103,432,753
8.	Dividends paid to policyholders	5,485,075	7,724,283
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	173,487	
10.	Total (Lines 5 through 9)	225,159,357	247,326,423
11.	Net cash from operations (Line 4 minus Line 10)	32,033,609	18,632,137
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	122,545,540	98,236,771
	12.2 Stocks	49,097,696	11,197,788
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds		182
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	171,643,236	109,434,741
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	130,861,250	114,967,053
	13.2 Stocks	45,927,960	14,711,890
	13.3 Mortgage loans		
	13.4 Real estate	873,854	729,346
	13.5 Other invested assets	478,532	
	13.6 Miscellaneous applications	64	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	178,141,660	130,408,289
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)	(6,498,424)	(20,973,548)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(2,348,195)	(1,806,000)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(2,348,195)	(1,806,000)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	23,186,990	(4,147,411)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	13,964,166	18,111,576
	19.2 End of year (Line 18 plus Line 19.1)	37,151,156	13,964,166

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001		

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums December 31 Prior Year- per Col. 3, Last Year's Part 1	3 Unearned Premiums December 31 Current Year- per Col. 5, Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	0		0	0
2.	Allied lines	0		0	0
3.	Farmowners multiple peril	0		0	0
4.	Homeowners multiple peril	0		0	0
5.	Commercial multiple peril	0		0	0
6.	Mortgage guaranty	0		0	0
8.	Ocean marine	0		0	0
9.	Inland marine	0		0	0
10.	Financial guaranty	0		0	0
11.1	Medical professional liability - occurrence	0		0	0
11.2	Medical professional liability - claims-made	0		0	0
12.	Earthquake	0		0	0
13.	Group accident and health	0		0	0
14.	Credit accident and health (group and individual)	0		0	0
15.	Other accident and health	0		0	0
16.	Workers' compensation	226,975,537	106,564,124	101,950,278	231,589,383
17.1	Other liability - occurrence	0		0	0
17.2	Other liability - claims-made	0		0	0
17.3	Excess workers' compensation	0		0	0
18.1	Products liability - occurrence	0		0	0
18.2	Products liability - claims-made	0		0	0
19.1, 19.2	Private passenger auto liability	0		0	0
19.3, 19.4	Commercial auto liability	0		0	0
21.	Auto physical damage	0		0	0
22.	Aircraft (all perils)	0		0	0
23.	Fidelity	0		0	0
24.	Surety	0		0	0
26.	Burglary and theft	0		0	0
27.	Boiler and machinery	0		0	0
28.	Credit	0		0	0
29.	International	0		0	0
30.	Warranty	0		0	0
31.	Reinsurance - nonproportional assumed property	0		0	0
32.	Reinsurance - nonproportional assumed liability	0		0	0
33.	Reinsurance - nonproportional assumed financial lines	0		0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	TOTALS	226,975,537	106,564,124	101,950,278	231,589,383

DETAILS OF WRITE-INS

3401.		0		0	0
3402.		0		0	0
3403.		0		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire					0
2.	Allied lines					0
3.	Farmowners multiple peril					0
4.	Homeowners multiple peril					0
5.	Commercial multiple peril					0
6.	Mortgage guaranty					0
8.	Ocean marine					0
9.	Inland marine					0
10.	Financial guaranty					0
11.1	Medical professional liability - occurrence					0
11.2	Medical professional liability - claims-made					0
12.	Earthquake					0
13.	Group accident and health					0
14.	Credit accident and health (group and individual)					0
15.	Other accident and health					0
16.	Workers' compensation	101,950,278				101,950,278
17.1	Other liability - occurrence					0
17.2	Other liability - claims-made					0
17.3	Excess workers' compensation					0
18.1	Products liability - occurrence					0
18.2	Products liability - claims-made					0
19.1, 19.2	Private passenger auto liability					0
19.3, 19.4	Commercial auto liability					0
21.	Auto physical damage					0
22.	Aircraft (all perils)					0
23.	Fidelity					0
24.	Surety					0
26.	Burglary and theft					0
27.	Boiler and machinery					0
28.	Credit					0
29.	International					0
30.	Warranty					0
31.	Reinsurance - nonproportional assumed property					0
32.	Reinsurance - nonproportional assumed liability					0
33.	Reinsurance - nonproportional assumed financial lines					0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0
35.	TOTALS	101,950,278	0	0	0	101,950,278
36.	Accrued retrospective premiums based on experience					
37.	Earned but unbilled premiums					0
38.	Balance (sum of Lines 35 through 37)					101,950,278

DETAILS OF WRITE-INS

3401.						0
3402.						0
3403.						0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0

(a) State here basis of computation used in each case:

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written (Cols. 1 + 2 + 3 - 4 - 5)
1. Fire						0
2. Allied lines						0
3. Farmowners multiple peril						0
4. Homeowners multiple peril						0
5. Commercial multiple peril						0
6. Mortgage guaranty						0
8. Ocean marine						0
9. Inland marine						0
10. Financial guaranty						0
11.1 Medical professional liability - occurrence						0
11.2 Medical professional liability - claims-made						0
12. Earthquake						0
13. Group accident and health						0
14. Credit accident and health (group and individual)						0
15. Other accident and health						0
16. Workers' compensation	219,127,938		16,112,023		8,264,424	226,975,537
17.1 Other liability - occurrence						0
17.2 Other liability - claims-made						0
17.3 Excess workers' compensation						0
18.1 Products liability - occurrence						0
18.2 Products liability - claims-made						0
19.1, 19.2 Private passenger auto liability						0
19.3, 19.4 Commercial auto liability						0
21. Auto physical damage						0
22. Aircraft (all perils)						0
23. Fidelity						0
24. Surety						0
26. Burglary and theft						0
27. Boiler and machinery						0
28. Credit						0
29. International						0
30. Warranty						0
31. Reinsurance - nonproportional assumed property	XXX					0
32. Reinsurance - nonproportional assumed liability	XXX					0
33. Reinsurance - nonproportional assumed financial lines	XXX					0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	219,127,938	0	16,112,023	0	8,264,424	226,975,537

DETAILS OF WRITE-INS

3401.							0
3402.							0
3403.							0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ ] No [ ]

If yes: 1. The amount of such installment premiums $.....0.

2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis $.....0.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 - 3)	5 Net Losses Unpaid Current Year (Part 2A, Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire				0	0		0	0.0
2.	Allied lines				0	0		0	0.0
3.	Farmowners multiple peril				0	0		0	0.0
4.	Homeowners multiple peril				0	0		0	0.0
5.	Commercial multiple peril				0	0		0	0.0
6.	Mortgage guaranty				0	0		0	0.0
8.	Ocean marine				0	0		0	0.0
9.	Inland marine				0	0		0	0.0
10.	Financial guaranty				0	0		0	0.0
11.1	Medical professional liability - occurrence				0	0		0	0.0
11.2	Medical professional liability - claims-made				0	0		0	0.0
12.	Earthquake				0	0		0	0.0
13.	Group accident and health				0	0		0	0.0
14.	Credit accident and health (group and individual)				0	0		0	0.0
15.	Other accident and health				0	0		0	0.0
16.	Workers' compensation	115,629,450	8,441,269	3,992,000	120,078,719	334,700,810	310,013,632	144,765,897	62.5
17.1	Other liability - occurrence				0	0		0	0.0
17.2	Other liability - claims-made				0	0		0	0.0
17.3	Excess workers' compensation				0	0		0	0.0
18.1	Products liability - occurrence				0	0		0	0.0
18.2	Products liability - claims-made				0	0		0	0.0
19.1, 19.2	Private passenger auto liability				0	0		0	0.0
19.3, 19.4	Commercial auto liability				0	0		0	0.0
21.	Auto physical damage				0	0		0	0.0
22.	Aircraft (all perils)				0	0		0	0.0
23.	Fidelity				0	0		0	0.0
24.	Surety				0	0		0	0.0
26.	Burglary and theft				0	0		0	0.0
27.	Boiler and machinery				0	0		0	0.0
28.	Credit				0	0		0	0.0
29.	International				0	0		0	0.0
30.	Warranty				0	0		0	0.0
31.	Reinsurance - nonproportional assumed property	XXX			0	0		0	0.0
32.	Reinsurance - nonproportional assumed liability	XXX			0	0		0	0.0
33.	Reinsurance - nonproportional assumed financial lines	XXX			0	0		0	0.0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0.0
35.	TOTALS	115,629,450	8,441,269	3,992,000	120,078,719	334,700,810	310,013,632	144,765,897	62.5
	DETAILS OF WRITE-INS								
3401.					0	0		0	0.0
3402.					0	0		0	0.0
3403.					0	0		0	0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	XXX
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0	0	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1 Direct	2 Reinsurance Assumed	3 Deduct Reinsurance Recoverable	4 Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3)	5 Direct	6 Reinsurance Assumed	7 Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire				0				0	
2.	Allied lines				0				0	
3.	Farmowners multiple peril				0				0	
4.	Homeowners multiple peril				0				0	
5.	Commercial multiple peril				0				0	
6.	Mortgage guaranty				0				0	
8.	Ocean marine				0				0	
9.	Inland marine				0				0	
10.	Financial guaranty				0				0	
11.1	Medical professional liability - occurrence				0				0	
11.2	Medical professional liability - claims-made				0				0	
12.	Earthquake				0				0	
13.	Group accident and health				0				(a) 0	
14.	Credit accident and health (group and individual)				0				0	
15.	Other accident and health				0				(a) 0	
16.	Workers' compensation	281,145,876	17,452,521	66,658,750	231,939,647	142,992,000	9,179,163	49,410,000	334,700,810	28,776,259
17.1	Other liability - occurrence				0				0	
17.2	Other liability - claims-made				0				0	
17.3	Excess workers' compensation				0				0	
18.1	Products liability - occurrence				0				0	
18.2	Products liability - claims-made				0				0	
19.1, 19.2	Private passenger auto liability				0				0	
19.3, 19.4	Commercial auto liability				0				0	
21.	Auto physical damage				0				0	
22.	Aircraft (all perils)				0				0	
23.	Fidelity				0				0	
24.	Surety				0				0	
26.	Burglary and theft				0				0	
27.	Boiler and machinery				0				0	
28.	Credit				0				0	
29.	International				0				0	
30.	Warranty				0				0	
31.	Reinsurance - nonproportional assumed property	XXX			0	XXX			0	
32.	Reinsurance - nonproportional assumed liability	XXX			0	XXX			0	
33.	Reinsurance - nonproportional assumed financial lines	XXX			0	XXX			0	
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0
35.	TOTALS	281,145,876	17,452,521	66,658,750	231,939,647	142,992,000	9,179,163	49,410,000	334,700,810	28,776,259
	DETAILS OF WRITE-INS									
3401.					0				0	
3402.					0				0	
3403.					0				0	
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0	0	0	0

(a) Including $.....0 for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1. Claim adjustment services:				
1.1 Direct	7,620,787			7,620,787
1.2 Reinsurance assumed	1,100,060			1,100,060
1.3 Reinsurance ceded	268,000			268,000
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3)	8,452,847	0	0	8,452,847
2. Commission and brokerage:				
2.1 Direct, excluding contingent		24,733,193		24,733,193
2.2 Reinsurance assumed, excluding contingent		3,778,659		3,778,659
2.3 Reinsurance ceded, excluding contingent				0
2.4 Contingent - direct				0
2.5 Contingent - reinsurance assumed				0
2.6 Contingent - reinsurance ceded				0
2.7 Policy and membership fees				0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)	0	28,511,852	0	28,511,852
3. Allowances to manager and agents		644,603		644,603
4. Advertising	35	784,323		784,358
5. Boards, bureaus and associations		704,099		704,099
6. Surveys and underwriting reports	355	20,577		20,932
7. Audit of assureds' records				0
8. Salary and related items:				
8.1 Salaries	9,040,793	23,532,112		32,572,905
8.2 Payroll taxes	656,617	1,462,601		2,119,218
9. Employee relations and welfare	1,544,653	4,375,874		5,920,527
10. Insurance	137,846	312,689		450,535
11. Directors' fees		223,000		223,000
12. Travel and travel items	71,484	608,131		679,615
13. Rent and rent items	367,171	913,542		1,280,713
14. Equipment	834,486	3,223,643		4,058,129
15. Cost or depreciation of EDP equipment and software	1,391,600	2,355,838		3,747,438
16. Printing and stationery	627	201,829		202,456
17. Postage, telephone and telegraph, exchange and express	281,329	640,271		921,600
18. Legal and auditing		587,977		587,977
19. Totals (Lines 3 to 18)	14,326,996	40,591,109	0	54,918,105
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $.....0		2,138,271		2,138,271
20.2 Insurance department licenses and fees	95	34,942		35,037
20.3 Gross guaranty association assessments				0
20.4 All other (excluding federal and foreign income and real estate)				0
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	95	2,173,213	0	2,173,308
21. Real estate expenses		694,485	801,025	1,495,510
22. Real estate taxes		303,000		303,000
23. Reimbursements by uninsured plans				0
24. Aggregate write-ins for miscellaneous expenses	241	2,799,365	1,154,322	3,953,928
25. Total expenses incurred	22,780,179	75,073,024	1,955,347	(a) 99,808,550
26. Less unpaid expenses - current year	28,776,259	24,496,551		53,272,810
27. Add unpaid expenses - prior year	28,251,108	25,415,774		53,666,882
28. Amounts receivable relating to uninsured plans, prior year				0
29. Amounts receivable relating to uninsured plans, current year				0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	22,255,028	75,992,247	1,955,347	100,202,622

DETAILS OF WRITE-INS

2401. Miscellaneous	241	2,799,365		2,799,606
2402. Investment Expense			1,154,322	1,154,322
2403.				0
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)	241	2,799,365	1,154,322	3,953,928

(a) Includes management fees of $.....0 to affiliates and $.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 248,380	252,571
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 17,137,131	17,107,163
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 156,951	156,951
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	1,835,616	1,799,660
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d) 1,207,800	1,207,800
5.	Contract loans		
6.	Cash, cash equivalents and short-term investments	(e) 83,054	71,195
7.	Derivative instruments	(f)	
8.	Other invested assets	803	5,613
9.	Aggregate write-ins for investment income	0	0
10.	Total gross investment income	20,669,735	20,600,953
11.	Investment expenses		(g) 1,154,322
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 801,025
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		1,955,347
17.	Net investment income (Line 10 minus Line 16)		18,645,606
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a) Includes $.....229,064 accrual of discount less $.....1,797,693 amortization of premium and less $.....382,125 paid for accrued interest on purchases.
(b) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued dividends on purchases.
(c) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(d) Includes $.....0 for company's occupancy of its own buildings; and excludes $.....0 interest on encumbrances.
(e) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....0 amortization of premium.
(g) Includes $.....1,154,322 investment expenses and $.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $.....0 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....801,025 depreciation on real estate and $.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds			0		
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	2,007,771		2,007,771	(298,000)	
1.3	Bonds of affiliates			0		
2.1	Preferred stocks (unaffiliated)	(800)		(800)	(7,080)	
2.11	Preferred stocks of affiliates			0		
2.2	Common stocks (unaffiliated)	15,362,765		15,362,765	(11,789,230)	
2.21	Common stocks of affiliates			0	18	
3.	Mortgage loans			0		
4.	Real estate		(1,383,227)	(1,383,227)		
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments			0		
7.	Derivative instruments			0		
8.	Other invested assets			0		
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	17,369,736	(1,383,227)	15,986,509	(12,094,292)	0
	DETAILS OF WRITE-INS					
0901.				0		
0902.				0		
0903.				0		
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0	0	0	0

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			0
2. Stocks (Schedule D):			
2.1 Preferred stocks			0
2.2 Common stocks	486,621	486,603	(18)
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			0
3.2 Other than first liens			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			0
4.2 Properties held for the production of income			0
4.3 Properties held for sale			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)			0
6. Contract loans			0
7. Derivatives (Schedule DB)			0
8. Other invested assets (Schedule BA)			0
9. Receivables for securities			0
10. Securities lending reinvested collateral assets (Schedule DL)			0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	486,621	486,603	(18)
13. Title plants (for Title insurers only)			0
14. Investment income due and accrued			0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	8,214,653	6,949,895	(1,264,758)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	624,178	754,428	130,250
15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			0
16.2 Funds held by or deposited with reinsured companies			0
16.3 Other amounts receivable under reinsurance contracts			0
17. Amounts receivable relating to uninsured plans			0
18.1 Current federal and foreign income tax recoverable and interest thereon			0
18.2 Net deferred tax asset			0
19. Guaranty funds receivable or on deposit			0
20. Electronic data processing equipment and software	13,963,776	10,395,806	(3,567,970)
21. Furniture and equipment, including health care delivery assets	139,389	155,646	16,257
22. Net adjustment in assets and liabilities due to foreign exchange rates			0
23. Receivables from parent, subsidiaries and affiliates			0
24. Health care and other amounts receivable			0
25. Aggregate write-ins for other-than-invested assets	2,289,309	4,405,946	2,116,637
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	25,717,926	23,148,324	(2,569,602)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28. TOTALS (Lines 26 and 27)	25,717,926	23,148,324	(2,569,602)

DETAILS OF WRITE-INS

1101.			0
1102.			0
1103.			0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Other Assets Non-Admitted	2,289,309	4,405,946	2,116,637
2502.			0
2503.			0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,289,309	4,405,946	2,116,637

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Missouri Employers Mutual Insurance Company (The Company) are presented on the basis of accounting practices prescribed or permitted by the Missouri Department of Insurance. The Missouri Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Missouri for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Missouri Insurance law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as a component of prescribed accounting practices that differ from those found in Missouri. The state has adopted certain prescribed accounting practices that differ from those found in NAIC SAP. Specifically, company owned automobiles, which are not admitted under NAIC SAP, are admitted under this prescribed practice. By using this prescribed practice, the surplus of the Company was increased at December 31, 2020 and December 31, 2019 by $379,993 and $769,127 respectively. A reconciliation of the Company's net income and captial and surplus between NAIC SAP practices prescribed and permitted by the state of Missouri is shown below:

	SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME					
(1) Company state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	$ 19,895,264	$ 1,998,461
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$	$
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$	$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 19,895,264	$ 1,998,461
SURPLUS					
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 252,551,465	$ 247,320,097
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
MO permits automobiles	0	2	2501, 25	$ 379,993	$ 769,127
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$	$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 252,171,472	$ 246,550,970

B. Use of Estimates in the Preparation of the Financial Statement

The preparation of financial statements in conformity with Statutory Accounting Principals requires management to make estimates and assumptions that affect the reported amount of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods.

(1) Basis for Short-Term Investments
Short term investments are stated at amortized cost.

(2) Basis for Bonds and Amortization Schedule
Bonds, not backed by other loans, are stated at amortized cost, except for bonds that are rated by NAIC as a class 3 – 6 which are reported at the lower of amortized cost or fair market value. Amortization is calculated using the scientific constant yield to worst method.

(3) Basis for Common Stocks
Common Stocks, other than affiliated stocks, are stated at market value.

(4) Basis for Preferred Stocks
Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32.

(5) Basis for Mortgage Loans
The Company owns no mortgage loans.

(6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The prospective adjustment method is used to value all securities.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities
The Company owns 100% of the capital stock of Missouri Employers General Agency (MEGA), a general agency. The value reported is the underlying equity of MEGA.

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities
The Company has no interest in joint ventures, partnerships, or limited liability companies.

(9) Accounting Policies for Derivatives
The Company owns no Derivative instruments.

(10) Anticipated Investment Income Used in Premium Deficiency Calculation
The Company does not anticipate investment income.

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses
Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based upon

NOTES TO FINANCIAL STATEMENTS

past experience, for losses incurred but not reported. Such liabilities are necessarily based upon assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates are for establishing the resulting liability and continually reviewed and nay adjustment are reflected in the period determined.

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period
The Company had no change in capitalization policy or redefined thresholds.

(13) Method Used to Estimate Pharmaceutical Rebate Receivables
The Company has no pahamaceutical rebate receivables.

D. Going Concern

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

The Company had no corrections of errors or changes in accounting principals.

Note 3 – Business Combinations and Goodwill

A. Statutory Purchase Method

The Company did not participate in any business combinations and does not recognize any goodwill as an admitted asset

The transaction was accounted for as a statutory purchase, and reflects the following:

1 Purchased Entity	2 Acquisition Date	3 Cost of Acquired Entity	4 Original Amount of Admitted Goodwill	5 Admitted Goodwill as of the Reporting Date	6 Amount of Goodwill Amortized During the Reporting Period	7 Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill
		$	$	$	$	%

B. Statutory Merger

C. Impairment Loss

Note 4 – Discontinued Operations

A. Discontinued Operation Disposed of or Classified as Held for Sale

(1) List of Discontinued Operations Disposed of or Classified as Held for Sale

Discontinued Operation Identifier	Description of Discontinued Operation

(2) Description of the Facts and Circumstances Leading to the Disposal or Expected Disposal and a Description of the Expected Manner and Timing of that Disposal

(3) Loss Recognized on Discontinued Operations

Discontinued Operation Identifier	Amount for Reporting Period	Cumulative Amount Since Classified as Held for Sale
	$	$

(4) Carrying Amount and Fair Value of Discontinued Operations and the Effect on Assets, Liabilities, Surplus and Income

a. Carrying Amount of Discontinued Operations

Discontinued Operation Identifier	Carrying Amount Immediately Prior to Classification as Held for Sale	Current Fair Value Less Costs to Sell
	$	$

b. Effect of Discontinued Operations on Assets, Liabilities, Surplus and Income

	Discontinued Operation Identifier	Line Number	Line Description	Amount Attributable to Discontinued Operations
1. Assets				
				$
2. Liabilities				

NOTES TO FINANCIAL STATEMENTS

	Discontinued Operation Identifier	Line Number	Line Description	Amount Attributable to Discontinued Operations
				$
3. Surplus				
				$
4. Income				
				$

B. Change in Plan of Sale of Discontinued Operation

C. Nature of any Significant Continuing Involvement with Discontinued Operations After Disposal

D. Equity Interest Retained in the Discontinued Operation After Disposal

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) Maximum and Minimum Lending Rates

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was:

	Current Year	Prior Year
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$	$

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$	$	$
(b) 30-59 Days Past Due	$	$	$	$	$	$	$
(c) 60-89 Days Past Due	$	$	$	$	$	$	$
(d) 90-179 Days Past Due	$	$	$	$	$	$	$
(e) 180+ Days Past Due	$	$	$	$	$	$	$
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued	$	$	$	$	$	$	$
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued	$	$	$	$	$	$	$
4. Interest Reduced							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Number of Loans							
(c) Percent Reduced	%	%	%	%	%	%	%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$	$	$	$	$	$	$
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$	$	$
(b) 30-59 Days Past Due	$	$	$	$	$	$	$
(c) 60-89 Days Past Due	$	$	$	$	$	$	$
(d) 90-179 Days Past	$	$	$	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
Due							
(e) 180+ Days Past Due	$	$	$	$	$	$	$
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued	$	$	$	$	$	$	$
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued	$	$	$	$	$	$	$
4. Interest Reduced							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Number of Loans							
(c) Percent Reduced	%	%	%	%	%	%	%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$	$	$	$	$	$	$

(5) Investment in Impaired Loans with or without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for Credit Losses	$	$	$	$	$	$	$
2. No Allowance for Credit Losses							
3. Total (1 + 2)	$	$	$	$	$	$	$
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan							
b. Prior Year							
1. With Allowance for Credit Losses	$	$	$	$	$	$	$
2. No Allowance for Credit Losses	$	$	$	$	$	$	$
3. Total (1 + 2)	$	$	$	$	$	$	$
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$	$	$	$	$	$	$

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$	$	$	$	$	$	$
2. Interest Income Recognized	$	$	$	$	$	$	$
3. Recorded Investments on Nonaccrual Status	$	$	$	$	$	$	$
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$	$	$	$	$	$	$
b. Prior Year							
1. Average Recorded Investment	$	$	$	$	$	$	$
2. Interest Income Recognized	$	$	$	$	$	$	$
3. Recorded Investments on Nonaccrual Status	$	$	$	$	$	$	$
4. Amount of Interest Income Recognized	$	$	$	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
Using a Cash-Basis Method of Accounting							

(7) Allowance for Credit Balances:

		Current Year	Prior Year
a.	Balance at beginning of period	$	$
b.	Additions charged to operations		
c.	Direct write-downs charged against the allowances		
d.	Recoveries of amounts previously charged off		
e.	Balance at end of period	$	$

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

		Current Year
a.	Aggregate amount of mortgage loans derecognized	$
b.	Real estate collateral recognized	$
c.	Other collateral recognized	$
d.	Receivables recognized from a government guarantee of the foreclosed mortgage loan	$

9) Policy for Recognizing Interest Income on Impaired Loans

B. Debt Restructuring

		Current Year	Prior Year
(1)	The total recorded investment in restructured loans, as of year-end	$	$
(2)	The realized capital losses related to these loans		
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$	$

(4) Creditor's Income Recognition Policy for Interest Income on Impaired Loans

C. Reverse Mortgages

(1) Description of Accounting Policies and Methods

(2) General Information Regarding Commitment Under the Agreement

(3) At December 31, the actuarial reserve of $0 reduced the asset value of the group of reverse mortgages.

(4) The Company recorded an unrealized loss $0 as a result of the re-estimates of the cash flows.

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions
Carrying value for structured securities have been determined in accordance with the guidelines provided by the NAIC. Fair value is determined using a pricing hierarchy starting with a widely accepted pricing vendor, followed by external broker/dealers, Bloomberg, analytic modeling and benchmark to index model. Our asset manager uses a proprietary model for loss assumptions and widely accepted models for prepayments assumptions in valuing mortgage-back and asset-backed securities with inputs from major third party data providers. It combines the effects of interest rates, volatility, and prepayment speeds based on Monte Carlo simulation with credit loss analysis and resulting effective analytics (spreads, duration, convexity) and cash-flows are reported to clients on monthly basis. Model assumptions are specific to asset class and collateral types and are regularly evaluated and adjusted where appropriate.

(2) Other-Than-Temporary Impairments

	1 Amortized Cost Basis Before Other-than-Temporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss	3 Fair Value 1 – 2
OTTI Recognized 1st Quarter			
a. Intent to sell	$	$	$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
c. Total 1st Quarter	$	$	$
OTTI Recognized 2nd Quarter			
d. Intent to sell	$	$	$
e. Inability or lack of intent to retain the investment in the			

NOTES TO FINANCIAL STATEMENTS

	1 Amortized Cost Basis Before Other-than-Temporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss	3 Fair Value 1 – 2
security for a period of time sufficient to recover the amortized cost basis			
f. Total 2nd Quarter	$	$	$
OTTI Recognized 3rd Quarter			
g. Intent to sell	$	$	$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
i. Total 3rd Quarter	$	$	$
OTTI Recognized 4th Quarter			
j. Intent to sell	$	$	$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
l. Total 4th Quarter	$	$	$
m. Annual aggregate total	XXX		XXX

(3) Recognized OTTI Securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
	$	$	$	$	$	
Total			$			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	81,497
	2. 12 Months or Longer	$	76,588
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	6,944,815
	2. 12 Months or Longer	$	4,416,108

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

There are a number of factors that are considered in determining if an other-than-temporary impairment does not exist for an investment, including but not limited to, debut burden, credit ratings, sector, liquidity, financial flexibility, company management, expected earnings and cash flow stream, and economic prospects associated with the investment.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) Policy for Requiring Collateral or Other Security

(2) Disclose the Carrying Amount and Classification of Both Assets and Liabilities

(3) Collateral Received

a. Aggregate Amount Collateral Received	Fair Value
1. Securities Lending	
(a) Open	$
(b) 30 Days or Less	
(c) 31 to 60 Days	
(d) 61 to 90 Days	
(e) Greater Than 90 Days	
(f) Sub-Total	
(g) Securities Received	
(h) Total Collateral Received	$
2. Dollar Repurchase Agreement	
(a) Open	$
(b) 30 Days or Less	
(c) 31 to 60 Days	
(d) 61 to 90 Days	

NOTES TO FINANCIAL STATEMENTS

a. Aggregate Amount Collateral Received	Fair Value
(e) Greater Than 90 Days	
(f) Sub-Total	
(g) Securities Received	
(h) Total Collateral Received	$

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$

c. Information about Sources and Uses of Collateral

(4) Aggregate Value of the Reinvested Collateral

(5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open	$	$
(b) 30 Days or Less		
(c) 31 to 60 Days		
(d) 61 to 90 Days		
(e) 91 to 120 Days		
(f) 121 to 180 Days		
(g) 181 to 365 Days		
(h) 1 to 2 Years		
(i) 2 to 3 Years		
(j) Greater Than 3 Years		
(k) Sub-Total	$	$
(l) Securities Received		
(m) Total Collateral Reinvested	$	$
2. Dollar Repurchase Agreement		
(a) Open	$	$
(b) 30 Days or Less		
(c) 31 to 60 Days		
(d) 61 to 90 Days		
(e) 91 to 120 Days		
(f) 121 to 180 Days		
(g) 181 to 365 Days		
(h) 1 to 2 Years		
(i) 2 to 3 Years		
(j) Greater Than 3 Years		
(k) Sub-Total	$	$
(l) Securities Received		
(m) Total Collateral Reinvested	$	$

b. Explanation of Additional Sources of Liquidity for Maturity Date Mismatches

(6) Detail on Collateral Transactions Not Permitted by Contract or Custom to Sell or Repledge

(7) Collateral for Securities Lending Transactions that Extend Beyond One Year from the Reporting Date.

Description of Collateral	Amount
	$
Total Collateral extending beyond one year of the reporting date	$

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions

(1) Company Policies or Strategies for Repo Programs

(2) Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)				

NOTES TO FINANCIAL STATEMENTS

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
b. Tri-Party (YES/NO)				

(3) Original (Flow) and Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open – No Maturity	$	$	$	$
2. Overnight	$	$	$	$
3. 2 Days to 1 Week	$	$	$	$
4. >1 Week to 1 Month	$	$	$	$
5. >1 Month to 3 Months	$	$	$	$
6. >3 Months to 1 Year	$	$	$	$
7. > 1 Year	$	$	$	$
b. Ending Balance				
1. Open – No Maturity	$	$	$	$
2. Overnight	$	$	$	$
3. 2 Days to 1 Week	$	$	$	$
4. >1 Week to 1 Month	$	$	$	$
5. >1 Month to 3 Months	$	$	$	$
6. >3 Months to 1 Year	$	$	$	$
7. > 1 Year	$	$	$	$

(4) Fair Value Securities Sold and/or Acquired that Resulted in Default

(5) Securities "Sold" Under Repo – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	$
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$	$	$	$
b. Ending Balance				
1. BACV	XXX	XXX	XXX	$
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$	$	$	$

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds- BACV	$	$	$	$
b. Bonds- FV				
c. LB & SS- BACV				
d. LB & SS- FV				
e. Preferred Stock- BACV				
f. Preferred Stock- FV				
g. Common Stock				
h. Mortgage Loans- BACV				
i. Mortgage Loans- FV				
j. Real Estate- BACV				
k. Real Estate- FV				
l. Derivatives- BACV				
m. Derivatives- FV				
n. Other Invested Assets- BACV				
o. Other Invested Assets- FV				
p. Total Assets- BACV	$	$	$	$
q. Total Assets- FV	$	$	$	$

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds- BACV	$	$	$	$
b. Bonds- FV				
c. LB & SS- BACV				
d. LB & SS- FV				
e. Preferred Stock- BACV				
f. Preferred Stock- FV				
g. Common Stock				
h. Mortgage Loans- BACV				
i. Mortgage Loans- FV				
j. Real Estate- BACV				
k. Real Estate- FV				
l. Derivatives- BACV				
m. Derivatives- FV				
n. Other Invested Assets- BACV				
o. Other Invested Assets- FV				
p. Total Assets- BACV	$	$	$	$
q. Total Assets- FV	$	$	$	$

p= a + c + e + g + h + j + l + n q = b + d + f + g + i + k + m + o

NOTES TO FINANCIAL STATEMENTS

(7) Collateral Received – Secured Borrowing

	First Quarter	Second Quarter	Third Quarte	Fourth Quarter
a. Maximum Amount				
1. Cash	$	$	$	$
2. Securities (FV)	$	$	$	$
b. Ending Balance				
1. Cash	$	$	$	$
2. Securities (FV)	$	$	$	$

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	$	$	$	$
b. Bonds- FV				
c. LB & SS- FV				
d. Preferred Stock- FV				
e. Common Stock				
f. Mortgage Loans- FV				
g. Real Estate- FV				
h. Derivatives- FV				
i. Other Invested Assets- FV				
j. Total Collateral Assets – FV (Sum of a through i)	$	$	$	$

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	$	$	$	$
b. Bonds- FV				
c. LB & SS- FV				
d. Preferred Stock- FV				
e. Common Stock				
f. Mortgage Loans- FV				
g. Real Estate- FV				
h. Derivatives- FV				
i. Other Invested Assets- FV				
j. Total Collateral Assets – FV (Sum of a through i)	$	$	$	$

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$
b. 30 Days or Less	$
c. 31 to 90 Days	$
d. >90 Days	$

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 Days or Less	$	$
b. 31 to 60 Days	$	$
c. 61 to 90 Days	$	$
d. 91 to 120 Days	$	$
e. 121 to 180 Days	$	$
f. 181 to 365 Days	$	$
g. 1 to 2 Years	$	$
h. 2 to 3 Years	$	$
i. >3 Years	$	$

(11) Liability to Return Collateral – Secured Borrowing (Total)

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash (Collateral – All)	$	$	$	$
2. Securities Collateral (FV)	$	$	$	$
b. Ending Balance				
1. Cash (Collateral – All)	$	$	$	$
2. Securities Collateral (FV)	$	$	$	$

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

(1) Company Policy or Strategies for Engaging in Repo Programs

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION – CASH PROVIDER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO				

(3) Original (Flow) and Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open – No Maturity	$	$	$	$
2. Overnight	$	$	$	$
3. 2 Days to 1 Week	$	$	$	$
4. >1 Week to 1 Month	$	$	$	$
5. >1 Month to 3 Months	$	$	$	$
6. >3 Months to 1 Year	$	$	$	$
7. > 1 Year	$	$	$	$
b. Ending Balance				
1. Open – No Maturity	$	$	$	$
2. Overnight	$	$	$	$
3. 2 Days to 1 Week	$	$	$	$
4. >1 Week to 1 Month	$	$	$	$
5. >1 Month to 3 Months	$	$	$	$
6. >3 Months to 1 Year	$	$	$	$
7. > 1 Year	$	$	$	$

(4) Fair Value Securities Sold and/or Acquired that Resulted in Default

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$	$	$	$
b. Ending Balance	$	$	$	$

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds- FV	$	$	$	$
b. LB & SS- FV				
c. Preferred Stock- FV				
d. Common Stock				
e. Mortgage Loans- FV				
f. Real Estate- FV				
g. Derivatives- FV				
h. Other Invested Assets- FV				
i. Total Assets- FV (Sum of a through h)	$	$	$	$

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Bonds- FV	$	$	$	$
b. LB & SS- FV				
c. Preferred Stock- FV				
d. Common Stock				
e. Mortgage Loans- FV				
f. Real Estate- FV				
g. Derivatives- FV				
h. Other Invested Assets- FV				
i. Total Assets- FV (Sum of a through h)	$	$	$	$

(7) Collateral Provided – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$	$	$	$
2. Securities (FV)	$	$	$	$
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$	$	$	$
2. Securities (FV)	$	$	$	$
3. Securities (BACV)	$	$	$	$
4. Nonadmitted Subset (BACV)	$	$	$	$

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$	$
b. 30 Days or Less	$	$
c. 31 to 90 Days	$	$
d. >90 Days	$	$

NOTES TO FINANCIAL STATEMENTS

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$	$	$	$
2. Securities (FV)	$	$	$	$
B. Ending Balance				
1. Cash	$	$	$	$
2. Securities (FV)	$	$	$	$

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Repo Securities Sold/Acquired with Cash Collateral	$	$	$	$
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$	$	$	$
b. Ending Balance				
1. Repo Securities Sold/Acquired with Cash Collateral	$	$	$	$
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$	$	$	$

H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Taker – Overview of Sale Transactions

(1) Company Policy or Strategies for Engaging in Repo Programs

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SALE TRANSACTIONS

(2) Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO				

(3) Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open – No Maturity	$	$	$	$
2. Overnight	$	$	$	$
3. 2 Days to 1 Week	$	$	$	$
4. >1 Week to 1 Month	$	$	$	$
5. >1 Month to 3 Months	$	$	$	$
6. >3 Months to 1 Year	$	$	$	$
7. > 1 Year	$	$	$	$
b. Ending Balance				
1. Open – No Maturity	$	$	$	$
2. Overnight	$	$	$	$
3. 2 Days to 1 Week	$	$	$	$
4. >1 Week to 1 Month	$	$	$	$
5. >1 Month to 3 Months	$	$	$	$
6. >3 Months to 1 Year	$	$	$	$
7. > 1 Year	$	$	$	$

(4) Fair Value Securities Sold and/or Acquired that Resulted in Default

(5) Securities "Sold" Under Repo – Sale

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	$
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$	$	$	$
b. Ending Balance				
1. BACV	XXX	XXX	XXX	$
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$	$	$	$

(6) Securities Sold Under Repo – Sale by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds-BACV	$	$	$	$
b. Bonds-FV				
c. LB & SS-BACV				

NOTES TO FINANCIAL STATEMENTS

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
d. LB & SS-FV				
e. Preferred Stock-BACV				
f. Preferred Stock-FV				
g. Common Stock				
h. Mortgage Loans-BACV				
i. Mortgage Loans-FV				
j. Real Estate-BACV				
k. Real Estate-FV				
l. Derivatives-BACV				
m. Derivatives-FV				
n. Other Invested Assets-BACV				
o. Other Invested Assets-FV				
p. Total Assets-BACV	$	$	$	$
q. Total Assets-FV	$	$	$	$

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds-BACV	$	$	$	$
b. Bonds-FV				
c. LB & SS-BACV				
d. LB & SS-FV				
e. Preferred Stock-BACV				
f. Preferred Stock-FV				
g. Common Stock				
h. Mortgage Loans-BACV				
i. Mortgage Loans-FV				
j. Real Estate-BACV				
k. Real Estate-FV				
l. Derivatives-BACV				
m. Derivatives-FV				
n. Other Invested Assets-BACV				
o. Other Invested Assets-FV				
p. Total Assets-BACV	$	$	$	$
q. Total Assets-FV	$	$	$	$

p= a + c + e + g + h + j + l + n q = b + d + f + g + i + k + m + o

(7) Proceeds Received – Sale

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$	$	$	$
2. Securities (FV)	$	$	$	$
3. Nonadmitted	$	$	$	$
b. Ending Balance				
1. Cash	$	$	$	$
2. Securities (FV)	$	$	$	$
3. Nonadmitted	$	$	$	$

(8) Cash & Non-Cash Collateral Received – Sale by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds-FV	$	$	$	$
b. LB & SS-FV				
c. Preferred Stock-FV				
d. Common Stock				
e. Mortgage Loans-FV				
f. Real Estate-FV				
g. Derivatives-FV				
h. Other Invested Assets-FV				
i. Total Assets-FV (Sum of a through h)	$	$	$	$

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds-FV	$	$	$	$
b. LB & SS-FV				
c. Preferred Stock-FV				
d. Common Stock				
e. Mortgage Loans-FV				
f. Real Estate-FV				
g. Derivatives-FV				
h. Other Invested Assets-FV				
i. Total Assets-FV (Sum of a through h)	$	$	$	$

(9) Recognized Forward Resale Commitment

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$	$	$	$
b. Ending Balance	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Provider – Overview of Sale Transactions

(1) Company Policy or Strategies for Engaging in Repo Programs

(2) Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO				

(3) Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open – No Maturity	$	$	$	$
2. Overnight	$	$	$	$
3. 2 Days to 1 Week	$	$	$	$
4. >1 Week to 1 Month	$	$	$	$
5. >1 Month to 3 Months	$	$	$	$
6. >3 Months to 1 Year	$	$	$	$
7. > 1 Year	$	$	$	$
b. Ending Balance				
1. Open – No Maturity	$	$	$	$
2. Overnight	$	$	$	$
3. 2 Days to 1 Week	$	$	$	$
4. >1 Week to 1 Month	$	$	$	$
5. >1 Month to 3 Months	$	$	$	$
6. >3 Months to 1 Year	$	$	$	$
7. > 1 Year	$	$	$	$

(4) Fair Value Securities Sold and/or Acquired that Resulted in Default

(5) Securities Acquired Under Repo – Sale

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	$
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$	$	$	$
b. Ending Balance				
1. BACV	XXX	XXX	XXX	$
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$	$	$	$

(6) Securities Acquired Under Repo – Sale by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds-BACV	$	$	$	$
b. Bonds-FV				
c. LB & SS-BACV				
d. LB & SS-FV				
e. Preferred Stock-BACV				
f. Preferred Stock-FV				
g. Common Stock				
h. Mortgage Loans-BACV				
i. Mortgage Loans-FV				
j. Real Estate-BACV				
k. Real Estate-FV				
l. Derivatives-BACV				
m. Derivatives-FV				
n. Other Invested Assets-BACV				
o. Other Invested Assets-FV				
p. Total Assets-BACV	$	$	$	$
q. Total Assets-FV	$	$	$	$

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds-BACV	$	$	$	$
b. Bonds-FV				
c. LB & SS-BACV				
d. LB & SS-FV				

NOTES TO FINANCIAL STATEMENTS

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
e. Preferred Stock-BACV				
f. Preferred Stock-FV				
g. Common Stock				
h. Mortgage Loans-BACV				
i. Mortgage Loans-FV				
j. Real Estate-BACV				
k. Real Estate-FV				
l. Derivatives-BACV				
m. Derivatives-FV				
n. Other Invested Assets-BACV				
o. Other Invested Assets-FV				
p. Total Assets-BACV	$	$	$	$
q. Total Assets-FV	$	$	$	$

p= a + c + e + g + h + j + l + n q = b + d + f + g + i + k + m + o

(7) Proceeds Provided – Sale

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$	$	$	$
2. Securities (FV)	$	$	$	$
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$	$	$	$
2. Securities (FV)	$	$	$	$
3. Securities (BACV)	$	$	$	$
4. Nonadmitted Subset	$	$	$	$

(8) Recognized Forward Resale Commitment

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$	$	$	$
b. Ending Balance	$	$	$	$

J. Real Estate

(1) Recognized Impairment Loss

(2) Sold or Classified Real Estate Investments as Held for Sale

(3) Changes to a Plan of Sale for an Investment in Real Estate

(4) Retail Land Sales Operations

(5) Real Estate Investments with Participating Mortgage Loan Features

K. Low-Income Housing Tax Credits (LIHTC)

(1) Number of Remaining Years of Unexpired Tax Credits and Holding Period for LIHTC Investments

(2) Amount of LIHTC and Other Tax Benefits Recognized

(3) Balance of Investment Recognized

(4) Regulatory Reviews

(5) LIHTC investments which Exceed 10% of Total Admitted Assets

(6) Recognized Impairment

(7) Amount and Nature of Write-Downs or Reclassifications

L. Restricted Assets

NOTES TO FINANCIAL STATEMENTS

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account (S/A) Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
Lanot5							
c. Subject to repurchase agreements							
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock							
i. FHLB capital stock							
j. On deposit with states	1,301,153				1,301,153	1,314,850	(13,697)
k. On deposit with other regulatory bodies	500,000				500,000	500,000	
l. Pledged as collateral to FHLB (including assets backing funding agreements)							
m. Pledged as collateral not captured in other categories	50,969,447				50,969,447	48,193,244	2,776,203
n. Other restricted assets							
o. Total Restricted Assets	$ 52,770,600	$	$	$	$ 52,770,600	$ 50,008,094	$ 2,762,506

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$	$	%	%
b. Collateral held under security lending arrangements			%	%
c. Subject to repurchase agreements			%	%
d. Subject to reverse repurchase agreements			%	%
e. Subject to dollar repurchase agreements			%	%
f. Subject to dollar reverse repurchase agreements			%	%
g. Placed under option contracts			%	%
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock			%	%
i. FHLB capital stock			%	%
j. On deposit with states		1,301,153	0.2%	0.2%
k. On deposit with other regulatory bodies		500,000	0.1%	0.1%
l. Pledged as collateral to FHLB (including assets backing funding agreements)			%	%
m. Pledged as collateral not captured in other categories		50,969,447	6.5%	6.7%
n. Other restricted assets			%	%
o. Total Restricted Assets	$	$ 52,770,600	6.7%	6.9%

(a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted	8	Percentage

NOTES TO FINANCIAL STATEMENTS

	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged	$ 50,969,447	$	$	$	$ 50,969,447	$ 48,193,244	$ 2,776,203	$ 50,969,447	6.5%	6.7%
Total (c)	$ 50,969,447	$	$	$	$ 50,969,447	$ 48,193,244	$ 2,776,203	$ 50,969,447	6.5%	6.7%

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Activity (a)	Total Protected Cell Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
	$	$	$	$	$	$	$	$	%	%
Total (c)	$	$	$	$	$	$	$	$	%	%

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$	$	%	%
b. Schedule D, Part 1	5,298,879	5,855,177	0.7%	0.7%
c. Schedule D, Part 2, Sec. 1			%	%
d. Schedule D, Part 2, Sec. 2			%	%
e. Schedule B			%	%
f. Schedule A			%	%
g. Schedule BA, Part 1			%	%
h. Schedule DL, Part 1			%	%
i. Other			%	%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 5,298,879	$ 5,855,177	0.7%	0.7%
Protected Cell:				
k. Cash, Cash Equivalents and Short-Term Investments	$	$	%	%
l. Schedule D, Part 1			%	%
m. Schedule D, Part 2, Sec. 1			%	%
n. Schedule D, Part 2, Sec. 2			%	%
o. Schedule B			%	%
p. Schedule A			%	%
q. Schedule BA, Part 1			%	%
r. Schedule DL, Part 1			%	%
s. Other			%	%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$	$	%	%

*. j = Column 1 divided by Asset Page, Line 26 (Column 1) t = Column 1 divided by Asset Page, Line 27 (Column 1)
** j = Column 1 divided by Asset Page, Line 26, (Column 3) t = Column 1 divided by Asset Page, Line 27 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 5,298,879	1.0%
v. Recognized Obligation to Return Collateral Asset (Protected Cell)	$	%

* u = Column 1 divided by Liability Page, Line 26 (Column 1) v = Column 1 divided by Liability Page, Line 27 (column 1)

M. Working Capital Finance Investments

(1) Aggregate Working Capital Finance Investments (WCFI) Book/Adjusted Carrying Value by NAIC Designation:

	Gross Asset Current	Non-admitted Asset Current	Net Admitted Asset Current
a. WCFI Designation 1	$	$	$
b. WCFI Designation 2			
c. WCFI Designation 3			
d. WCFI Designation 4			

NOTES TO FINANCIAL STATEMENTS

	Gross Asset Current	Non-admitted Asset Current	Net Admitted Asset Current
e. WCFI Designation 5			
f. WCFI Designation 6			
g. Total	$	$	$

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs

	Book/Adjusted Carrying Value
a. Up to 180 Days	$
b. 181 to 365 Days	
c. Total	$

(3) Any Events of Default or Working Capital Finance Investments

N. Offsetting and Netting of Assets and Liabilities

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
	$	$	$
(2) Liabilities			
	$	$	$

* For derivative assets and derivative liabilities, the amount of offset shall agree to Schedule DB, Part D, Section 1.

O. 5GI Securities

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC			$	$	$	$
(2) Bonds – FV						
(3) LB & SS – AC						
(4) LB & SS – FV						
(5) Preferred Stock – AC						
(6) Preferred Stock – FV						
(7) Total (1+2+3+4+5+6)			$	$	$	$

AC – Amortized Cost FV – Fair Value

P. Short Sales

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)

	Proceeds Received	Current Fair Value of Securities Sold Short	Unrealized Gain or Loss	Expected Settlement (# of Days)	Fair Value of Short Sales Exceeding (or expected to exceed) 3 Settlement Days	Fair Value of Short Sales Expected to be Settled by Secured Borrowing
(a) Bonds	$	$	$		$	$
(b) Preferred Stock						
(c) Common Stock						
(d) Totals (a+b+c)	$	$	$	XXX	$	$

(2) Settled Short Sale Transactions

	Proceeds Received	Current Fair Value of Securities Sold Short	Realized Gain or Loss on Transaction	Fair Value of Short Sales That Exceeded 3 Settlement Days	Fair Value of Short Sales Settled by Secured Borrowing
(a) Bonds	$	$	$	$	$
(b) Preferred Stock					

NOTES TO FINANCIAL STATEMENTS

	Proceeds Received	Current Fair Value of Securities Sold Short	Realized Gain or Loss on Transaction	Fair Value of Short Sales That Exceeded 3 Settlement Days	Fair Value of Short Sales Settled by Secured Borrowing
(c) Common Stock					
(d) Totals (a+b+c)	$	$	$	$	$

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	9	
(2) Aggregate Amount of Investment Income	$ 55,262	$

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of Ownership

B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies

Note 7 – Investment Income

A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:

B. The total amount excluded:

$

Note 8 – Derivative Instruments

A. Derivatives Under *SSAP No. 86 – Derivatives*

(1) Market Risk, Credit Risk and Cash Requirements

(2) Objectives for Derivative Use

(3) Accounting Policies for Recognition and Measurement

(4) Identification of Whether Derivative Contracts with Financing Premiums

(5) Net Gain or Loss Recognized

(6) Net Gain or Loss Recognized from Derivatives that no Longer Qualify for Hedge Accounting

(7) Derivatives Accounted for as Cash Flow Hedges

(a)

(b)

(8) Total Premium Costs for Contracts

a. Scheduled Amortization	Derivative Premium

NOTES TO FINANCIAL STATEMENTS

Fiscal Year	Payments Due
1. 2020	$
2. 2021	
3. 2022	
4. 2023	
5. Thereafter	
6. Total Future Settled Premiums	$

b.	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
1. Prior Year	$	$	$
2. Current Year	$	$	$

B. Derivatives under *SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees*

(1) Discussion of Hedged Item/Hedging Instruments and Hedging Strategy

(2) Recognition of Gains/Losses and Deferred Assets and Liabilities

a. Scheduled Amortization

Amortization Year	Deferred Assets	Deferred Liabilities
1. 2020	$	$
2. 2021		
3. 2022		
4. 2023		
5. 2024		
6. 2025		
7. 2026		
8. 2027		
9. 2028		
10. 2029		
11. Total	$	$

b. Total Deferred Balance

(Should agree to column 19 of Schedule DB, Part E)	$

c. Reconciliation of Amortization

1. Prior year total deferred balance	$
2. Current year amortization	
3. Current year deferred recognition	
4. Ending deferred balance ([1-(2+3)]	$

d. Open Derivative Removed from SSAP No. 108 and Captured in Scope of SSAP No. 86

1. Total derivative fair value change	$
2. Change in fair value reflected as a natural offset to VM21 liability under SSAP No. 108	
3. Change in fair value reflected as a deferred asset/liability under SSAP No. 108	
4. Other changes	
5. Unrealized gain/loss recognized for derivative under SSAP No. 86 [1-(sum of 2 through 4)]	$

e. Open Derivative Removed from SSAP No. 86 and Captured in Scope of SSAP No. 108

1. Total derivative fair value change	$
2. Unrealized gain/loss prior to the reclassification to SSAP No. 108	
3. Other changes	
4. Fair value change available for application under SSAP No. 108 [1-(2+3)]	

(3) Hedging Strategies Identified as No Longer Highly Effective

a. Information on Determination of Ineffectiveness, Including Variations from Prior Assessments Resulting in the Change from Classification as a Highly Effective Hedge

b. Details of Hedging Strategies Identified as No Longer Highly Effective

Unique Identifier	Date Domiciliary State Notified	Amortization (# of Years) 5 or Less	Recognized Deferred Assets	Recognized Deferred Liabilities
0		0	$	$

c. Amortization

Amortization Year	Recognized Deferred Assets	Recognized Deferred Liabilities	Accelerated Amortization	Original Amortization

NOTES TO FINANCIAL STATEMENTS

1. 2020	$	$	$	$
2. 2021	$	$	$	$
3. 2022	$	$	$	$
4. 2023	$	$	$	$
5. 2024	$	$	$	$
6. Total Adjusted Amortization				$

d. Disclosure on Whether the Reporting Entity is Electing to Accelerate Amortization

(4) Hedging Strategies Terminated

a. Key Elements in the Reporting Entity's Decision to Terminate

b. Details of Hedging Strategies Terminated

Unique Identifier	Date Domiciliary State Notified	Amortization (# of Years) 5 or Less	Recognized Deferred Assets	Recognized Deferred Liabilities
0		$	$	$

c. Amortization

Amortization Year	Recognized Deferred Assets	Recognized Deferred Liabilities	Accelerated Amortization	Original Amortization
1. 2020	$	$	$	$
2. 2021	$	$	$	$
3. 2022	$	$	$	$
4. 2023	$	$	$	$
5. 2024	$	$	$	$
6. Total Adjusted Amortization				$

d. Disclosure on Whether the Reporting Entity is Electing to Accelerate Amortization

Note 9 – Income Taxes

A. Deferred Tax Assets/(Liabilities)

In April, 1998, the Company filed an application with the Internal Revenue Service (IRS) for an exemption from federal income tax. In a letter dated December 3, 1998 The Company was granted tax exempt status by the IRS under Section 501 (a) effective January 1, 1998. Accordingly, there is no provision for federal income taxes in the financial statements. Taxes paid are related to unrelated business income.

1. Components of Net Deferred Tax Asset/(Liability)

	2020			2019			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Gross deferred tax assets	$	$	$	$	$	$	$	$	$
b. Statutory valuation allowance adjustment									
c. Adjusted gross deferred tax assets (1a-1b)	$	$	$	$	$	$	$	$	$
d. Deferred tax assets nonadmitted									
e. Subtotal net admitted deferred tax asset (1c-1d)	$	$	$	$	$	$	$	$	$
f. Deferred tax liabilities									
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	$	$	$	$	$	$	$	$	$

2. Admission Calculation Components SSAP No. 101

	2020			2019			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$	$	$	$	$	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

	2020			2019			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)									
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date									
2. Adjusted gross deferred tax assets allowed per limitation threshold									
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities									
d. Deferred tax assets admitted as the result of application of SSAP 101. Total (2(a)+2(b)+2(c))	$	$	$	$	$	$	$	$	$

3. Other Admissibility Criteria

	2020	2019
a. Ratio percentage used to determine recovery period and threshold limitation amount	%	%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$	$

4. Impact of Tax Planning Strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

	2020		2019		Change	
	1 Ordinary	2 Capital	3 Ordinary	4 Capital	5 (Col. 1-3) Ordinary	6 (Col. 2-4) Capital
1. Adjusted gross DTAs amount from Note 9A1(c)	$	$	$	$	$	$
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	%	%	%	%	%	%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$	$	$	$	$	$
4 Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	%	%	%	%	%	%

(b) Does the company's tax planning strategies include the use of reinsurance?

B. Deferred Tax Liabilities Not Recognized

1. The types of temporary differences for which a DTL has not been recognized and the types of events that would cause those temporary differences to become taxable are:

NOTES TO FINANCIAL STATEMENTS

2. The cumulative amount of each type of temporary difference is:

3. The amount of the unrecognized DTL for temporary differences related to investments in foreign subsidiaries and foreign corporate joint ventures that are essentially permanent in duration, if determination of that liability is practicable, or a statement that determination is not practicable are:

4. The amount of the DTL for temporary differences other than those in item (3) above that is not recognized is:

C. Current and Deferred Income Taxes

1. Current Income Tax

	1 2020	2 2019	3 (Col 1-2) Change
a. Federal	$ 173,487	$	$ 173,487
b. Foreign	$	$	$
c. Subtotal	$ 173,487	$	$ 173,487
d. Federal income tax on net capital gains	$	$	$
e. Utilization of capital loss carry-forwards	$	$	$
f. Other	$	$	$
g. Federal and Foreign income taxes incurred	$ 173,487	$	$ 173,487

2. Deferred Tax Assets

	1 2020	2 2019	3 (Col 1-2) Change
a. Ordinary:			
1. Discounting of unpaid losses	$	$	$
2. Unearned premium reserve			
3. Policyholder reserves			
4. Investments			
5. Deferred acquisition costs			
6. Policyholder dividends accrual			
7. Fixed assets			
8. Compensation and benefits accrual			
9. Pension accrual			
10. Receivables - nonadmitted			
11. Net operating loss carry-forward			
12. Tax credit carry-forward			
13. Other (items <=5% and >5% of total ordinary tax assets)			
Other (items listed individually >5%of total ordinary tax assets)			
99. Subtotal	$	$	$
b. Statutory valuation allowance adjustment			
c. Nonadmitted			
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	$	$	$
e. Capital:			
1. Investments	$	$	$
2. Net capital loss carry-forward			
3. Real estate			
4. Other (items <=5% and >5% of total capital tax assets)			
Other (items listed individually >5% of total capital tax assets)			
99. Subtotal	$	$	$
f. Statutory valuation allowance adjustment			
g. Nonadmitted			
h. Admitted capital deferred tax assets (2e99-2f-2g)			
i. Admitted deferred tax assets (2d+2h)	$	$	$

3. Deferred Tax Liabilities

	1 2020	2 2019	3 (Col 1-2) Change
a. Ordinary:			
1. Investments	$	$	$
2. Fixed assets			
3. Deferred and uncollected premium			
4. Policyholder reserves			
5. Other (items <=5% and >5% of total ordinary tax liabilities)			
Other (items listed individually >5% of total ordinary tax liabilities)			
99. Subtotal	$	$	$
b. Capital:			
1. Investments	$	$	$
2. Real estate			

NOTES TO FINANCIAL STATEMENTS

	3. Other (Items <=5% and >5% of total capital tax liabilities)			
	Other (items listed individually >5% of total capital tax liabilities)			
	99. Subtotal	$	$	$
	c. Deferred tax liabilities (3a99+3b99)	$	$	$
4.	Net Deferred Tax Assets/Liabilities (2i – 3c)	$	$	$

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

	Amount	Effective Tax Rate (%)
Permanent Differences:		
Provision computed at statutory rate	$	%
Change in nonadmitted assets		%
Proration of tax exempt investment income		%
Tax exempt income deduction		%
Dividends received deduction		%
Disallowed travel and entertainment		%
Other permanent differences		%
Temporary Differences:		
Total ordinary DTAs		%
Total ordinary DTLs		%
Total capital DTAs		%
Total capital DTLs		%
Other:		
Statutory valuation allowance adjustment		%
Accrual adjustment – prior year		%
Other		%
Totals	$	%
Federal and foreign income taxes incurred		%
Realized capital gains (losses) tax		%
Change in net deferred income taxes		%
Total statutory income taxes	$	%

E. Operating Loss Carry Forwards and Income Taxes Available for Recoupment

1. The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes:

Description (Operating Loss or Tax Credit Carry Forward)	Amounts	Origination Dates	Expiration Dates
	$		

2. The following is income tax expense for current year and proceeding years that is available for recoupment in the event of future net losses:

Year	Amounts
	$

3. The Company's aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is consolidated with the following entities:

2. The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:
The method of allocation among companies is subject to a written agreement, approved by the Board of Directors, whereby allocation is made primarily on a separate return basis with current credit for any net operating losses or other items utilized in the consolidated tax return. Intercompany tax balances are settled monthly.

G. Federal or Foreign Federal Income Tax Loss Contingencies:

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT) - RTT owed under the TCJA

1a Has the entity fully remitted the RTT?
1b If yes, list the amount of the RTT paid.
If no, list the future installments to satisfy the RTT:

1	Installment 1	$
2	Installment 2	
3	Installment 3	
4	Installment 4	
5	Installment 5	
6	Installment 6	
7	Installment 7	

NOTES TO FINANCIAL STATEMENTS

8	Installment 8	
9	Total	$

I. Alternative Minimum Tax Credit

Was the AMT Credit recognized as a current year recoverable or Deferred Tax Asset (DTA)?

Gross AMT Credit Recognized as:

1a	Current year recoverable	$
1b	Deferred tax asset (DTA)	
2	Beginning Balance of AMT Credit Carryforward	
3	Amounts Recovered	
4	Adjustments	
5	Ending Balance of AMT Credit Carryforward (5=2-3-4)	
6	Reduction for Sequestration	
7	Nonadmitted by Reporting Entity	
8	Reporting Entity Ending Balance (8=5-6-7)	$

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of the Relationship Involved

The Company formed a wholly owned subsidiary, MIssouri Employers General Agency (MEGA), on December 31, 1996. On December 31, 1997, The Company purchased 10,000 shares (100%) of the authorized and outstanding common shares for $15,000. The shares have a par value of $1 each.

B. Transactions

The statement value of the common stock as of December 31, 2020 is $486,621. Transactions between The Company and MEGA are less than 1/2 of 1% of admitted assets. The statement value of this subsidiary was non-admitted at December 31, 2019.

C. Transactions with Related Parties who are not Reported on Schedule Y

(1) Detail of Material Related Party Transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
0							$

(2) Detail of Material Related Party Transactions Involving Services

Ref #	Name of Related Party	Overview Description	Amount Charged	Amount Based on Allocation of Costs or Market Rates	Amount Charged Modified or Waived (Yes/No)
0			$	$	
Total			$	$	

(3) Detail of Material Related Party Transactions Involving Exchange of Assets and Liabilities

a. Description of Transaction

Ref #	Name of Related Party	Overview Description	Have Terms Changed from Preceding Period? (Yes/No)
0			

b. Assets Received

Ref #	Name of Related Party	Description of Assets Received	Statement Value of Asset Received
0			$
Total			$

c. Assets Transferred

Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
0			$
Total			$

(4) Detail of Amounts Owed To/From a Related Party

Ref #	Name of Related Party	Aggregate Reporting Period Amount Due From	Aggregate Reporting Period (Amount Due To)	Amount Offset in Financial Statement (if qualifying)	Net Amount Recoverable/ (Payable) by Related Party	Admitted Recoverable
0		$	$	$	$	$

D. Amounts Due From or To Related Parties

E. Material Management or Service Contracts and Cost-Sharing Arrangements

NOTES TO FINANCIAL STATEMENTS

F. Guarantees or Undertakings

G. Nature of the Control Relationship

H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned

I. Investments in SCA that Exceed 10% of Admitted Assets

J. Investments in Impaired SCAs

K. Investment in Foreign Insurance Subsidiary

L. Investment in Downstream Noninsurance Holding Company

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
	%	$	$	$
Total SSAP No. 97 8a Entities	XXX	$	$	$
b. SSAP No. 97 8b(ii) Entities				
Missouri Employers General Agency	100.0%	$ 486,621	$	$ 486,621
Total SSAP No. 97 8b(ii) Entities	XXX	$ 486,621	$	$ 486,621
c. SSAP No. 97 8b(iii) Entities				
	%	$	$	$
Total SSAP No. 97 8b(iii) Entities	XXX	$	$	$
d. SSAP No. 97 8b(iv) Entities				
	%	$	$	$
Total SSAP No. 97 8b(iv) Entities	XXX	$	$	$
e. Total SSAP No. 97 8b Entities (except 8b(i) entities) (b + c + d)	XXX	$ 486,621	$	$ 486,621
f. Aggregate Total (a + e)	XXX	$ 486,621	$	$ 486,621

(2) NAIC Filing Response Information

SCA Entity (Should be the same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
			$			
Total SSAP No. 97 8a Entities	XXX	XXX	$	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
			$			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
			$			
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
			$			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities) (b + c + d)	XXX	XXX	$	XXX	XXX	XXX
f. Aggregate Total (a + e)	XXX	XXX	$	XXX	XXX	XXX

* S1 – Sub-1, S2 – Sub-2 or RDF – Resubmission of Disallowed Filing

** I – Immaterial or M – Material

N. Investment in Insurance SCAs

NOTES TO FINANCIAL STATEMENTS

(1) Accounting Practice that Differs from NAIC Statutory Accounting Practices and Procedures

(2) Monetary Effect on Net Income and Surplus

	Monetary Effect On NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
	$	$	$	$

* Per *AP&P Manual* (without permitted or prescribed practices)

(3) RBC Regulatory Event Because of Prescribed or Permitted Practice

O. SCA or SSAP 48 Entity Loss Tracking

SCA Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Losses)	Reporting Entity's Share of Equity, Including Negative Equity	Guaranteed Obligation / Commitment for Financial Support (Yes/No)	Reported Value
	$	$	$		$

Note 11 – Debt

A. Debt, Including Capital Notes

The Company has no capital notes or debt instruments outstanding.

B. FHLB (Federal Home Loan Bank) Agreements

(1) Nature of the FHLB Agreement

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	$	$	$
(b) Membership Stock – Class B			
(c) Activity Stock			
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	$	$	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$	XXX	XXX

2. Prior Year-End

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	$	$	$
(b) Membership Stock – Class B			
(c) Activity Stock			
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	$	$	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$	$	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
2. Class B	$	$	$	$	$	$

11B(2)b1 current year total (column 1) should equal 11B(2)a1(a) total (column 1).
11B(2)b2 current year total (column 1) should equal 11B(2)a1(b) total (column 1).

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Accounts Total Collateral Pledged (Lines 2+3)	$	$	$
2. Current Year General Account Total Collateral Pledged			
3. Current Year Protected Cell Accounts Total Collateral Pledged			
4. Prior Year-End Total General and Protected Cell Accounts Total Collateral Pledged	$	$	$

11B(3)a1 (columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (columns 1, 2 and 3, respectively).
11B(3)a2 (columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (columns 1, 2 and 3, respectively).
11B(3)a3 (columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (columns 1, 2 and 3, respectively).
11B(3)a4 (columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (columns 1, 2 and 3, respectively).

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Accounts Maximum Collateral Pledged (Lines 2+3)	$	$	$
2. Current Year General Account Maximum Collateral Pledged			
3. Current Year Protected Cell Accounts Maximum Collateral Pledged			
4. Prior Year-End Total General and Protected Cell Accounts Maximum Collateral Pledged	$	$	$

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	$	$	$	XXX
(b) Funding Agreements				$
(c) Other				XXX
(d) Aggregate Total (a+b+c)	$	$	$	$

2. Prior Year-End

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	$	$	$	XXX
(b) Funding Agreements				$
(c) Other				XXX
(d) Aggregate Total (a+b+c)	$	$	$	$

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
1. Debt	$	$	$
2. Funding Agreements			
3. Other			
4. Aggregate Total (Lines 1+2+3)	$	$	$

11B(4)b4 (columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (columns 1, 2 and 3, respectively).

c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO)
1. Debt	
2. Funding Agreements	
3. Other	

NOTES TO FINANCIAL STATEMENTS

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(1) Change in Benefit Obligation

	Overfunded		Underfunded	
	2020	2019	2020	2019
a. Pension Benefits				
1. Benefit obligation at beginning of year	$	$	$	$
2. Service cost				
3. Interest cost				
4. Contribution by plan participants				
5. Actuarial gain (loss)				
6. Foreign currency exchange rate changes				
7. Benefits paid				
8. Plan amendments				
9. Business combinations, divestitures, curtailments, settlements and special termination benefits				
10. Benefit obligation at end of year	$	$	$	$
	Overfunded		Underfunded	
b. Postretirement Benefits	2020	2019	2020	2019
1. Benefit obligation at beginning of year	$	$	$	$
2. Service cost				
3. Interest cost				
4. Contribution by plan participants				
5. Actuarial gain (loss)				
6. Foreign currency exchange rate changes				
7. Benefits paid				
8. Plan amendments				
9. Business combinations, divestitures, curtailments, settlements and special termination benefits				
10. Benefit obligation at end of year	$	$	$	$
	Overfunded		Underfunded	
c. Special or Contractual Benefits per SSAP No. 11	2020	2019	2020	2019
1. Benefit obligation at beginning of year	$	$	$	$
2. Service cost				
3. Interest cost				
4. Contribution by plan participants				
5. Actuarial gain (loss)				
6. Foreign currency exchange rate changes				
7. Benefits paid				
8. Plan amendments				
9 Business combinations, divestitures, curtailments, settlements and special termination benefits				
10. Benefit obligation at end of year	$	$	$	$

(2) Change in Plan Assets

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
a. Fair value of plan assets at beginning of year	$	$	$	$	$	$
b. Actual return on plan assets						
c. Foreign currency exchange rate changes						
d. Reporting entity contribution						
e. Plan participants' contributions						
f. Benefits paid						
g. Business combinations, divestitures and settlements						
h. Fair value of plan assets at end of year	$	$	$	$	$	$

(3) Funded Status

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Components				
1. Prepaid benefit costs	$	$	$	$
2. Overfunded plans assets	$	$	$	$
3. Accrued benefit costs	$	$	$	$
4. Liability for pension benefits	$	$	$	$
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$	$	$	$
2. Liabilities recognized	$	$	$	$
c. Unrecognized liabilities	$	$	$	$

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
a. Service cost	$	$	$	$	$	$
b. Interest cost						
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses						
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement curtailment						
h. Total net periodic benefit cost	$	$	$	$	$	$

(5) Amounts in Unassigned Funds (Surplus) Recognized as Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Items not yet recognized as a component of net periodic cost – prior year	$	$	$	$
b. Net transition asset or obligation recognized				
c. Net prior service cost or credit arising during the period				
d. Net prior service cost or credit recognized				
e. Net gain and loss arising during the period				
f. Net gain and loss recognized				
g. Items not yet recognized as a component of net periodic cost – current period	$	$	$	$

(6) Amounts in Unassigned Funds (Surplus) That Have Not Yet Been Recognized as Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Net transition asset or obligation	$	$	$	$
b. Net prior service cost or credit	$	$	$	$
c. Net recognized gains and losses	$	$	$	$

(7) Weighted-Average Assumptions Used to Determine Net Periodic Benefit Cost as of December 31

	2020	2019
a. Weighted-average discount rate	%	%
b. Expected long-term rate of return on plan assets	%	%
c. Rate of compensation increase	%	%
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	%	%
Weighted-average assumptions used to determine projected benefit obligations as of December 31		
e. Weighted-average discount rate	%	%
f. Rate of compensation increase	%	%
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting	%	%

NOTES TO FINANCIAL STATEMENTS

	2020	2019
rates)		

(8) Accumulated Benefit Obligation for Defined Benefit Pension Plans

(9) For Postretirement Benefits Other Than Pensions, the Assumed Health Care Cost Trend Rate(s)

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the year indicated:

Year(s)	Amount
a. 2021	$
b. 2022	$
c. 2023	$
d. 2024	$
e. 2025	$
f. 2026 through 20__	$

(11) Estimate of Contributions Expected to be Paid to the Plan

(12) Amounts and Types of Securities Included in Plan Assets

(13) Alternative Method Used to Amortize Prior Service Amounts or Net Gains and Losses

(14) Substantive Comment Used to Account for Benefit Obligation

(15) Cost of Providing Special or Contractual Termination Benefits Recognized

(16) Reasons for Significant Gains/Losses Related to Changes in Defined Benefit Obligation and any Other Significant Change in the Benefit Obligations or Plan Assets Not Otherwise Apparent

(17) Accumulated Postretirement and Pension Benefit Obligation and Fair Value of Plan Assets for Defined Postretirement and Pension Benefit Plans

(18) Full Transition Surplus Impact of SSAP 102

B. Investment Policies and Strategies

The Company does not have a defined benefit plan

C. Fair Value of Plan Assets

The Company does not have a defined benefit plan

(1) Fair Value Measurements of Plan Assets at Reporting Date

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
	$	$	$	$
Total Plan Assets	$	$	$	$

(2) Valuation Technique(s) and Inputs Used to Measure Fair Value

D. Basis Used to Determine Expected Long-Term Rate-of-Return

The Company does not have a defined benefit plan

E. Defined Contribution Plans

Employees are covered by a qualified defined contribution plan sponsored by the Company. Employee contributions are matched 100% of the first 1% of an employee's compensation, then 50% of the next 5% of an employee's compensation. Employee matching contributions totaled $864,288 and $826,654 in 2020 and 2019, respectively. A discretionary profit sharing contribution, set by the Company's Board of Directors, is made each year based upon financial performance of the Company during the year. The contribution in 2020 and 20198 was $1,360,285 and $1,326,822, respectively. At December 31, 2019, the fair value of plan assets was $67,859,694.

F. Multiemployer Plans

The Company does not have a multiemployer plan.

NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans

The Company does not have a consolidated/holding company plans.

H. Postemployment Benefits and Compensated Absences

An accrual for compensated absence has been recorded for $2,316,455 as of December 31, 2020. The Company does not provide postemployment benefits.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

(1) Recognition of the Existence of the Act

(2) Effects of the Subsidy in Measuring the Net Postretirement Benefit Cost

(3) Disclosure of Gross Benefit Payments

Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

A. Number of Share and Par or State Value of Each Class

The Company is a mutual insurance company, thus, there is no capital stock authorized.

B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

The Company has not issued preferred stock.

C. Dividend Restrictions

N/A. The Company is a mutual insurance company.

D. Dates and Amounts of Dividends Paid

N/A. The Company is a mutual insurance company.

E. Profits that may be Paid as Ordinary Dividends to Stockholders

Within the limitations of (3) and (4) above, there are no restrictions placed on the portion of Company profits that may be paid as policyholder dividends.

F. Restrictions Placed on Unassigned Funds (Surplus)

There were no restrictions place on The Company's surplus, including for whom the surplus is being held.

G. Amount of Advances to Surplus not Repaid

There were no advances to surplus not repaid.

H. Amount of Stock Held for Special Purposes

There was no stock held for specials purposes.

I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

The Company has no sepcial surplus funds.

J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: $4,440,769.

K. The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party? (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
0			$		$	$	$
XXX	XXX	XXX	$	XXX	$	$	$

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-to-Date Interest Expense Recognized	Current Year Interest Offset Percentage (Not Including Amounts Paid to a 3rd Party Liquidity Provider)	Current Year Principal Paid	Life-to-Date Principal Paid	Date of Maturity
0	$	$		$	$	
XXX	$	$	XXX	$	$	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note	Surplus Note	Were Surplus Note	Is Asset Insurer a	Type of Assets Received Upon Issuance

NOTES TO FINANCIAL STATEMENTS

	Payments Contractually Linked? (Y/N)	Payments Subject to Administrative Offsetting Provisions? (Y/N)	Proceeds Used to Purchase an Asset Directly from the Holder of the Surplus Note? (Y/N)	Related Party (Y/N)	
0					
XXX	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carrying Value of Assets	Is Liquidity Source a Related Part to the Surplus Note Issuer? (Y/N)
0	$	$	
XXX	$	$	XXX

L. The impact of any restatement due to prior quasi-reorganizations is as follows

Description (Year)	Change in Surplus	Change in Gross Paid in and Contributed Surplus
	$	$

M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization

Note 14 – Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Total SSAP No. 97, Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88, and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Company contingent liabilities: $.

(2) Detail of other contingent commitments

Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	Liability Recognition of Guarantee, (Including Amount Recognized at Inception. If no Initial Recognition, Document Exception Allowed Under SSAP No. 5R)	Ultimate Financial Statement Impact if Action under the Guarantee is Required	Maximum Potential Amount of Future Payments (Undiscounted) the Guarantor could be Required to make under the Guarantee. If unable to Develop an Estimate, this Should be Specifically Noted	Current Status of Payment or Performance Risk of Guarantee. Also Provide Additional Discussion as Warranted
	$		$	
Total	$	XXX	$	XXX

(3) Guarantee Obligations

a.	Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal the total of column 4 for (2) above.)	$
b.	Current liability recognized in F/S	
	1. Noncontingent liabilities	$
	2. Contingent liabilities	$
c.	Ultimate financial statement impact if action under the guarantee is required	
	1. Investments in SCA	$
	2. Joint venture	
	3. Dividends to stockholders (capital contribution)	
	4. Expense	
	5. Other	
	6. Total (should equal (3)a)	$

B. Assessments

(1) Nature of Any Assets That Could Have a Material Financial Effect

2) Assessments

NOTES TO FINANCIAL STATEMENTS

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$
b.	Decreases current period:	
c.	Increases current period:	
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current period	$

(3) Undiscounted and Discounted Guaranty Fund Assessments

a. Discount rate applied %

b. The undiscounted and discounted amount of the guaranty fund assessments and related assets by insolvency:

Name of the Insolvency	Guaranty Fund Assessment		Related Assets	
	Undiscounted	Discounted	Undiscounted	Discounted
	$	$	$	$

c. Number of jurisdictions, ranges of years used to discount and weighted average number of years of the discounting time period for payables and recoverables by insolvency:

Name of the Insolvency	Payables			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years

C. Gain Contingencies

The Company has no material gain contingencies.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company has no extra contractual obligations or bad faith losses stemming from lawsuits.

The Company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits:

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period:

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 Claims	(d) 101-500 Claims	(e) More than 500 Claims

Indicate whether claim count information is disclosed per claim or per claimant:
(f) Per Claim [ ] (g) Per Claimant [ ]

E. Product Warranties

(1) Accounting Policy and Methodology Used in Determining Product Warranties

(2) Reconciliation of Aggregate Product Warranty Liability
The Company has no product warranties.

a.	Product warranty liability beginning balance	$
b.	Reductions for payments made under the warranty	
c.	Liability accrual for product warranties issued during the current period	
d.	Change in liability accrual for product warranties issued in previous periods	
e.	Product warranty liability ending balance	$

F. Joint and Several Liabilities

The Company has no joint and several liabilities

G. All Other Contingencies

Various lawsuits against the Company may arise in the normal course of business. Contingent liabilities arising from litigation or other matters are not considered material to the financial position of the Company. The Company has no asset that it considers to be impaired.

Note 15 – Leases

A. Lessee Operating Lease

(1) Lessee's Leasing Arrangements

NOTES TO FINANCIAL STATEMENTS

a. Rental Expense
The Company leases office space, office equipment and software licenses under various noncancelable operating lease agreements that expire though December 2024. Lease expense for 2020 and 2019 was $2,365,523 and $2,035,077 respectively.

b. Basis on Which Contingent Rental Payments are Determined

c. Existence and Terms of Renewal or Purchase Options and Escalation Clauses

d. Restrictions Imposed by Lease Agreements

e. Identification of Lease Agreements that have been Terminated Early

(2) Leases with Initial or Remaining Noncancelable Lease Terms in Excess of One Year

a. At December 31, 2020 the minimum aggregate rental commitments are as follows:

Year Ending December 31	Operating Leases
1. 2021	$ 2,348,542
2. 2022	$ 1,936,638
3. 2023	$ 257,874
4. 2024	$ 3,300
5. 2025	$
6. Total	$ 4,546,354

b. Total of Minimum Rentals to be Received in the Future under Noncancelable Subleases

(3) For Sale-Leaseback Transactions

a. Terms of the Sale-Leaseback Transactions

b. Obligation of Future Minimum Lease Payments and Total of Minimum Sublease Rentals

B. Lessor Leases

(1) Operating Leases:

a. Lessor's Leasing Arrangements

b. Cost and Carrying Amount of Property on Lease or Held for Leasing

c. Future minimum lease payment receivables under noncancelable leasing arrangements as of December 31 are as follows:

Year Ending December 31	Operating Leases
1. 2021	$
2. 2022	$
3. 2023	$
4. 2024	$
5. 2025	$
6. Total	$

d. Total Contingent Rentals

(2) Leveraged Leases:

a. Terms Including Pretax Income from Leveraged Leases

b. Pretax Income, Tax Effect and Investment Tax Credit

	2020	2019
1. Income from leveraged leases before income tax including investment tax credit	$	$
2. Less current income tax	$	$
3. Net income from leveraged leases	$	$

c. The components of the investment in leveraged leases at December 31, 2020 and 2019 were as shown below:

	2020	2019
1. Lease contracts receivable (net of principal and interest on non-recourse financing)		
2. Estimated residual value of leased assets		
3. Unearned and deferred income		
4. Investment in leveraged leases		
5. Deferred income taxes related to leveraged leases		
6. Net investment in leveraged leases		

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

1. The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk:

The Company has no financial instruments with off-balance sheet risk or concertration of credit risk.

	Assets		Liabilities	
	2020	2019	2020	2019
a. Swaps	$	$	$	$
b. Futures				
c. Options				
d. Total	$	$	$	$

2. Nature and Terms of Off-Balance Sheet Risk

3. Amount of Loss if any Party to the Financial Instrument Failed

4. Collateral or Other Security Required to Support Financial Instrument

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

(1) Proceeds to the Transferor

(2) Gain or Loss Record on Sale

B. Transfer and Servicing of Financial Assets

(1) Description of any Loaned Securities

(2) Servicing Assets and Servicing Liabilities

(3) When Servicing Assets and Liabilities are Measured at Fair Value

(4) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales
(a)

(b)

(5) Disclosure Requirements for Transfers of Assets Accounted for as Secured Borrowing

(6) Transfer of Receivables with Recourse

(7) Securities Underlying Repurchase and Reverse Repurchase Agreements, Dollar Repurchase and Dollar Reverse Repurchase Agreements

C. Wash Sales

The Company did not participate in any wash sales.

NOTES TO FINANCIAL STATEMENTS

(1) Description of the Objectives Regarding These Transactions

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2020 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
			$	$	$

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans

The Company did not write uninsured or partially insured plans.

The gain from operations from Administrative Services Only (ASO) uninsured plans and he uninsured portion of partially insured plans was as follows during 2020:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$	$	$
b. Total net other income or expenses (including interest paid to or received from plans)			
c. Net gain or (loss) from operations			
d. Total claim payment volume	$	$	$

B. ASC Plans

The gain from operations from Administrative Services Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2020:

	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
a. Gross reimbursement for medical cost incurred	$	$	$
b. Gross administrative fees accrued			
c. Other income or expenses (including interest paid to or received from plans)			
d. Gross expenses incurred (claims and administrative)			
e. Total net gain or loss from operations	$	$	$

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

(1) Major Components of Revenue by Payor

(2) Receivables from Payors with Account Balances the Greater of 10% of Amounts Receivable Relating to Uninsured Accident and Health Plans or $10,000

(3) Recorded Allowances and Reserves for Adjustment of Recorded Revenues

(4) Adjustments to Revenue Resulting from Audit of Receivables Related to Revenues Recorded in the Prior Period

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Name and Address of Managing General Agent or Third Party Administrator	FEIN Number	Exclusive Contract	Types of Business Written	Types of Authority Granted	Total Direct Premiums Written/ Produced By
					$
Total	XXX	XXX	XXX	XXX	$

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds: Industrial and Misc	$	$ 498,750	$	$	$ 498,750
Common Stock: Industrial and Misc	$ 67,813,288	$ 8,478,185	$	$	$ 76,291,473
Common Stock: Parents, Subs & Affil	$	$	$ 486,621	$	$ 486,621
Common Stock: Mutual Funds	$ 4,028,148	$	$	$	$ 4,028,148
Preferred Stock	$ 837,310	$	$	$	$ 837,310
Total	$ 72,678,746	$ 8,976,935	$ 486,621	$	$ 82,142,302
Liabilities at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Beginning Balance at 1/1/2020	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance at 12/31/2020
a. Assets										
Common Stock: Parents, Subs & Affil	$ 486,603	$	$	$ 18	$	$	$	$	$	$ 486,621
Total	$ 486,603	$	$	$ 18	$	$	$	$	$	$ 486,621
b. Liabilities										
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$

(3) Policies when Transfers Between Levels are Recognized

The following are the levels of the hierarchy and a brief description of the type of valuation inputs that are used to establish each level:
Pricing Level 1 - Valuations based on unadjusted quoted prices in active markets for identical assets that our pricing sources have the ability to access. Since the valuations are based on quoted prices that are readily and regularly available in an active market, valuation of these securities does not entail a significant amount or degree of judgment.

Pricing Level 2 - Valuations based upon quoted prices for similar assets in active markets, quoted prices for identical or similar assets in inactive markets; or valuations based on models where the significant inputs are observable (e.gl interest rates, yield curves, prepayment speeds, default rates, loss severities) or can be corroborated by observable market data.

Pricing Level 3 - Valuations that are derived from techniquies in which one or more of the significant inputs are unobservable, including broker quotes which are non-binding.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Fair Value Measurements in Level 2 and Level 3 of the Fair Value Hierarchy: As of 12/31/20, the Company's reported fair value of investments in Level 3 consisted of shares of common stock of Missouri Employers General Agency. The Company used the equity method to calculate the fair value for Missouri Employers General Agency, and the entire amount of the holding is not-admitted.

(5) Fair Value Disclosures

Not Applicable.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

Not Applicable.

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
	$	$	$	$	$	$	$

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
	$			

E. NAV Practical Expedient Investments

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

A. Unusual or Infrequent Items
There were no extraordinary items in 2020.

B. Troubled Debt Restructuring Debtors
The Company had no troubled debt restructuring.

C. Other Disclosures
Assets in the amount of $1,801,153 and $1,814,850 at December 31, 2020 and 2019, respectively, were on deposit with the Department and the U.S. Department of Labor as required. Assets valued at $50,969,447 and $48,193,244 at December 31, 2020 and 2019, respectively, were maintained as compensating balances or pledged as collateral for bank loans or other financing agreements.

D. Business Interruption Insurance Recoveries
The Company did not receive any business interruption insurance recoveries in 2020.

E. State Transferable and Non-Transferable Tax Credits

(1) Carrying Value of Transferable and Non-Transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-Transferable State Tax Credits by State and in Total

Description of State Transferable and Non-Transferable Tax Credits	State	Carrying Value	Unused Amount
		$	$
Total		$	$

(2) Method of Estimating Utilization of Remaining Transferable and Non-Transferable State Tax Credits

(3) Impairment Loss

(4) State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$	$
b. Non-Transferable	$	$

F. Subprime Mortgage-Related Risk Exposure

(1) Description of the Subprime-Mortgage-Related Exposure and Related Risk Management Policies
The Company does not engage in subprime residential mortgage lending. The Company's exposure to subprime lending is limited to investments within the fixed maturity investment portfolio which contains securities collateralized by mortgages that have characteristics of subprime lending such as adjustable rate mortgages and alternative documentation mortgages. These investments are in the form of asset-backed securities collateralized by subprime mortgages and collateralized mortgage obligations backed by alternative documentation mortgages. The total carrying value of these investments is $1,306,426 comprising approximately .24% of the Company's total fixed maturity portfolio. The average credit rating of all of these securities was A- as of December 31, 2020 and reflects the Company practice of minimizing exposure to low quality (subprime type) credit risk.

(2) Direct Exposure Through Investments in Subprime Mortgage Loans
The Company does not have any direct exposure through investments in subprime mortgage loans.

	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Value of Land and Buildings	Other-Than-Temporary Impairment Losses Recognized	Default Rate
a. Mortgages in the process of foreclosure	$	$	$	$	%
b. Mortgages in good standing					%
c. Mortgages with restored terms					%
d. Total	$	$	$	$	XXX

(3) Direct Exposure Through Other Investments
The Company does not have any direct subprime exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investments in SCAs*				
f. Other assets				
g. Total	$	$	$	$

* These investments comprise % of the company's invested assets.

(4) Underwriting Exposure to Subprime Mortgage Risk Through Mortgage Guaranty or Financial Guaranty Insurance Coverage

The Company does not have any underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

	Losses Paid in the Current Year	Losses Incurred in the Current Year	Case Reserves at end of Current Period	IBNR Reserves at End of Current Period
a. Mortgage guaranty coverage	$	$	$	$
b. Financial guaranty coverage				
c. Other lines (specify):				
d. Total	$	$	$	$

G. Insurance-Linked Securities (ILS) Contracts

The Company does not have any joint or several liabilities.

Management of Risk Related to	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer		$
b. ILS Contracts as Ceding Insurer		
c. ILS Contracts as Counterparty		
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		$
b. ILS Contracts as Ceding Insurer		
c. ILS Contracts as Counterparty		

H. The Amount that Could be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or has Otherwise Obtained Rights to Control the Policy

	Amount	Percent
(1) Amount of Admitted Balance that Could Be Realized from an Investment Vehicle	$	
(2) Percentage Bonds		%
(3) Percentage Stocks		%
(4) Percentage Mortgage Loans		%
(5) Percentage Real Estate		%
(6) Percentage Cash and Short-Term Investments		%
(7) Percentage Derivatives		%
(8) Percentage Other Invested Assets		%

Note 22 – Events Subsequent

Subsequent events have been considered through for these statutory financial statements which are to be issued on .

A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)? Yes [ ] No [X]

		2020	2019
B.	ACA Fee Assessment Payable for the Upcoming Year	$	$
C	ACA Fee Assessment Paid	$	$
D.	Premium Written Subject to ACA 9010 Assessment	$	$
E.	Total Adjusted Capital Before Surplus Adjustment (Five-Year Historical Line 28)	$ 252,551,465	
F.	Total Adjusted Capital After Surplus Adjustment (Five-Year Historical Line 28 minus 22B above)	$ 252,551,465	
G.	Authorized Control Level (Five-Year Historical Line 29)	$ 36,750,379	

NOTES TO FINANCIAL STATEMENTS

H. Would reporting the ACA assessment as of December 31, 2020 have triggered an RBC action level (YES/NO)? Yes [ ] No [X]

Note 23 – Reinsurance

A. Unsecured Reinsurance Recoverables

Individual Reinsurers Who Are Not Members of a Group

FEIN	Reinsurer Name	Unsecured Amount
25-0687550	National Union Fire Insurance Company of Pittsburgh	$ 9,834
47-0698507	Odyssey America Reinsurance Corporation	$ 7,973
13-1675535	Swiss Reinsurance America Corp	$ 8,416
AA-1340125	Hannover Ruckversicherungs Ag	$ 11,409

Individual Reinsurers Who Are Members of a Group

Group Code	FEIN	Reinsurer Name	Unsecured Amount
			$

All Members of the Groups Shown Above with Unsecured Reinsurance Recoverables

Group Code	FEIN	Reinsurer Name	Unsecured Amount
			$

B. Reinsurance Recoverable in Dispute

The Company had no reinsurance recoverable in dispute.

Name of Reinsurer	Total Amount in Dispute (Including IBNR)	Notification	Arbitration	Litigation
	$	$	$	$

C. Reinsurance Assumed and Ceded

(1) Maximum Amount of Return Commission

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$	$	$	$	$	$
b. All Other	6,921,718	919,301			6,921,718	919,301
c. Total	$ 6,921,718	$ 919,301	$	$	$ 6,921,718	$ 919,301

d. Direct Unearned Premium Reserves	$ 95,028,560

(2) Additional or Return Commission

The Company has no additional or return commission predicated on loss experience.

	Direct	Assumed	Ceded	Net
a. Contingent commission	$	$	$	$
b. Sliding scale adjustments				
c. Other profit commission arrangements				
d. Total	$	$	$	$

(3) Types of Risks Attributed to Protected Cell

Protected Cell Name	Covered Exposure	Ultimate Exposure Amount	Fair Value of Assets as of December 31	Initial Contact Date of Securitization Instrument	Maturity Date of Securitized Instrument
		$	$		
Total	XXX	$	$	XXX	XXX

D. Uncollectible Reinsurance

The Company has no uncollectible reinsurance

NOTES TO FINANCIAL STATEMENTS

(1) The Company has written off in the current year reinsurance balances due (from the companies listed below) in the amount of $ which is reflected as:

a.	Losses incurred	$
b.	Loss adjustment expenses incurred	$
c.	Premiums earned	$
d.	Other	$
e.	Company	Amount
		$

E. Commutation of Ceded Reinsurance

The Company had no commutation of ceded reinsurance in its operations in 2020.

The Company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

(1)	Losses incurred	$
(2)	Loss adjustment expenses incurred	$
(3)	Premiums earned	$
(4)	Other	$
(5)	Company	Amount
		$

F. Retroactive Reinsurance

The Company has no retroactive reinsurance.

(1) Retroactive Reinsurance Agreements

		Reported Company	
		Assumed	Ceded
a.	Reserves Transferred		
	1. Initial Reserves	$	$
	2. Adjustments – Prior Year(s)		
	3. Adjustments – Current Year		
	4. Current Total	$	$
b.	Consideration Paid or Received:		
	1. Initial Consideration	$	$
	2. Adjustments – Prior Year(s)		
	3. Adjustments – Current Year		
	4. Current Total	$	$
c.	Paid Losses Reimbursed or Recovered:		
	1. Prior Year(s)	$	$
	2. Current Year		
	3. Current Total	$	$
d.	Special Surplus from Retroactive Reinsurance:		
	1. Initial Surplus Gain or Loss	$	$
	2. Adjustments – Prior Year(s)		
	3. Adjustments – Current Year		
	4. Current Year Restricted Surplus		
	5. Cumulative Total Transferred to Unassigned Funds	$	$

e. All Cedents and Reinsurers Involved in all Transactions Included in Summary Total Above

Company	Assumed Amount	Ceded Amount
	$	$
Total	$	$

f. Total Paid Loss/LAE Amounts Recoverable

1. Authorized Reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amounts Over 90 Days Overdue
	$	$
Total	$	$

2. Unauthorized Reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amounts Over 90 Days Overdue	Collateral Held
	$	$	$
Total	$	$	$

3. Certified Reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amounts Over 90 Days Overdue	Collateral Held
	$	$	$
Total	$	$	$

4. Reciprocal Jurisdiction Reinsurers

NOTES TO FINANCIAL STATEMENTS

Company	Total Paid/Loss/LAE Recoverable	Amounts Over 90 Days Overdue
	$	$
Total	$	$

G. Reinsurance Accounted for as a Deposit

The Company has no reinsurance accounted for as a deposit.

Description	Interest Income	Cash Recoveries	Deposit Balance
	$	$	$

H. Disclosures for the Transfer of Property and Casualty Run-off Agreements

The Company has no transfer of property and casualty run-off agreements.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

(1) Reporting Entity Ceding to Certified Reinsurer Whose Rating was Downgraded or Status Subject to Revocation

Name of Certified Reinsurer	Relationship to Reporting Entity	Date of Action	Jurisdiction of Action	Collateral Percentage Requirement Before	Collateral Percentage Requirement After	Net Obligation Subject to Collateral	Collateral Required (But Not Received
				%	%	$	$

(2) Reporting Entity's Certified Reinsurer Rating Downgraded or Status Subject to Revocation

a.

Date of Action	Jurisdiction of Action	Collateral Percentage Requirement Before	Collateral Percentage Requirement After	Net Obligation Subject to Collateral	Collateral Required (But Not Yet Funded)
		%	%	$	$

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation

(1) Significant Terms of the Retroactive Reinsurance Agreement
The Company had no reinsurance agreements qualifying for reinsurer aggregation.

(2) The amount of unexhausted limit as of December 31, 2020

Name of Reinsurer	Amount of Unexhausted Limit
	$

K. Reinsurance Credits

(1) Disclose any reinsurance contracts subject to A-791 that includes a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.

(2) Disclose any reinsurance contracts not subject to A-791, for which reinsurance accounting was applied and includes a provision that limits the reinsurer's assumptions of risk.

(3) Disclose if any reinsurance contracts contain features which result in delays in payment in form or in fact.

(4) Disclose if the reporting entity has reflect reinsurance accounting credit for any contracts not subject to A-791 and not yearly renewal term, which meet the risk transfer requirements of SSAP No. 61R and identify the type of contacts and the reinsurance contracts.

(5) Disclose if the reporting entity ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract during the period covered by the financial statement.

(6) If affirmative disclosure is required for Paragraph 23H(5) above, explain why the contract(s) is treated differently under GAAP and SAP.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. Method Used by Reporting Entity to Estimate Accrued Retrospective Premium Adjustments

The Company estimates accrued retrospective premium adjustments through the review of each individual retrospectively rated risk, comparing case basis loss development with that anticipated in the policy contract to arrive at the best estimate of return or additional retrospective premium.

B. Accrued Retrospective Premiums Recorded Through Written Premium or an Adjustment to Earned Premium

The Company records accrued retrospective premium as an adjustment to earned premium

C. Amount of Net Premiums Written Subject to Retrospective Rating Features and Percentage to Total Net Premiums Written

The net written premiums subject to retrospective rating features was less than one percent of the Company's net written premium.

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act.

The Company had no medical loss ratio rebatest.

	1 Individual	2 Small Group Employer	3 Large Group Employer	4 Other Categories with Rebates	5 Total
Prior Reporting Year					
(1) Medical loss ratio rebates incurred	$	$	$	$	$
(2) Medical loss ratio rebates paid					
(3) Medical loss ratio rebates unpaid					
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	$
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	$
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	$
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred	$	$	$	$	$
(8) Medical loss ratio rebates paid					
(9) Medical loss ratio rebates unpaid					
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	$
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	$
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	$

E. Nonadmitted Retrospective Premium

(1) For Ten Percent (10%) Method of determining Nonadmitted Retrospective Premium

a. Total accrued retro premium	$
b. Unsecured amount	
c. Less: Nonadmitted amount (10%)	
d. Less: Nonadmitted amount for any person for whom agents' balances or uncollected premiums are nonadmitted	
e. Admitted amount (a) – (c) – (d)	$

(2) For Quality Rating Method of Determining Nonadmitted Retrospective Premium

	Insured's Current Quality Rating	(1) Total Amount	(2) Unsecured Balances	%	(3) Nonadmitted Amount (2) x %	(4) Admitted Amount (1) – (3)
a.	1	$	$	1%	$	$
b.	2			2%		
c.	3			5%		
d.	4			10%		
e.	5			20%		
f.	6			100%		
g.	Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted					
h.	Total (a) through (f) – (g)	$	$		$	$

F. Risk-Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk sharing provisions Yes [ ] No [X]

NOTES TO FINANCIAL STATEMENTS

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year:

a.	Permanent ACA Risk Adjustment Program	AMOUNT
	Assets	
	1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	$
	Liabilities	
	2. Risk adjustment user fees payable for ACA Risk Adjustment	$
	3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$
	Operations (Revenue & Expenses)	
	4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$
	5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	$

b.	Transitional ACA Reinsurance Program	AMOUNT
	Assets	
	1. Amounts recoverable for claims paid due to ACA Reinsurance	$
	2. Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)	$
	3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	$
	Liabilities	
	4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	$
	5. Ceded reinsurance premiums payable due to ACA Reinsurance	$
	6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	$
	Operations (Revenue & Expenses)	
	7. Ceded reinsurance premiums due to ACA Reinsurance	$
	8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	$
	9. ACA Reinsurance contributions – not reported as ceded premium	$

c.	Temporary ACA Risk Corridors Program	AMOUNT
	Assets	
	1. Accrued retrospective premium due to ACA Risk Corridors	$
	2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors Liabilities	$
	Operations (Revenue & Expenses)	
	3. Effect of ACA Risk Corridors on net premium income (paid/received)	$
	4. Effect of ACA Risk Corridors on change in reserves for rate credits	$

(3) Roll forward of prior year ACA Risk-Sharing Provisions for the Following Asset (Gross of any Nonadmission) and Liability Balances, Along with the Reasons for Adjustments to Prior Year Balance:

	Accrued During the Prior Year on Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$	$	$	$	$	$	$	$	A	$	$
2. Premium adjustments (payable) (including high risk pool premium)									B		
3. Subtotal ACA Permanent Risk Adjustment Program	$	$	$	$	$	$	$	$		$	$
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$	$	$	$	$	$	$	$	C	$	$
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held									H		

NOTES TO FINANCIAL STATEMENTS

	Accrued the Prior Year Written Before the Prior	During On Business Dec. 31 of Year	Received or the Current Business Before the Prior	Paid as of Year on Written Dec. 31 of Year	Differences		Adjustments			Unsettled as of Reporting	Balances the Date
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
under uninsured plans											
7. Subtotal ACA Transitional Reinsurance Program	$	$	$	$	$	$	$	$		$	$
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	I	$	$
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program	$	$	$	$	$	$	$	$		$	$
d. Total for ACA Risk-Sharing Provisions	$	$	$	$	$	$	$	$		$	$

Explanations of Adjustments

A.
B.
C.
D.
E.
F.
G.
H.
I.
J.

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program year	Accrued the Prior Year Written Before the Prior	During On Business Dec. 31 of Year	Received or the Current Business Before the Prior	Paid as of Year on Written Dec. 31 of Year	Differences		Adjustments			Unsettled as of the	Balances Reporting Date
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	A	$	$
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$	$	$	$	B	$	$
b. 2015											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	C	$	$
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$	$	$	$	D	$	$
c. 2016											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	E	$	$
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$	$	$	$	F	$	$
d. Total for Risk Corridors	$	$	$	$	$	$	$	$		$	$

24F(4)d (Columns 1 through 10) should equal 24F(3)c3 (Columns 1 through 10 respectively)

Explanation of Adjustments

A.
B.
C.
D.
E.
F.

(5) ACA Risk Corridors Receivable as of Reporting Date

	1	2	3	4	5	6

NOTES TO FINANCIAL STATEMENTS

Risk Corridors Program Year	Estimated Amount to be Filed or Final Amount Filed with CMS	Non-Accrued Amounts for Impairment or Other Reasons	Amounts Received from CMS	Asset Balance (Gross of Non-Admissions) (1-2-3)	Non-Admitted Amount	Net Admitted Asset (4–5)
a. 2014	$	$	$	$	$	$
b. 2015						
c. 2016						
d. Total (a+b+c)	$	$	$	$	$	$

24F(5)d (Column 4) should equal 24F(3)c1 (Colum 9)
24F(5)d (Column 6) should equal 24F(3)c1

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Net reserves for incurred losses and loss adjustment expenses attributable to insured events of prior years have decreased by $13,957,000 during 2020. The decrease is the result of reestimation of unpaid losses and loss adjustment expenses from prior years. Loss development is recognized as a result of ongoing analysis of recent loss development trends. Original estimates may increase or decrease as additional information becomes known regarding individual claims. No additional premiums or return premiums have been accrued.

B. Information about Significant Changes in Methodologies and Assumptions

Note 26 – Intercompany Pooling Arrangements

A. Identification of the Lead Entity and all Affiliated Entities Participating in the Intercompany Pool

Lead Entity and all Affiliated Entities	NAIC Company Code	Pooling Percentage %

B. Description of Lines and Types of Business Subject to the Pooling Agreement

C. Description of Cessions to Non-Affiliated Reinsurance Subject to Pooling Agreement

D. Identification of all Pool Members that are Parties to Reinsurance Agreements with Non-Affiliated Reinsurers

E. Explanation of Discrepancies Between Entries of Pooled Business

F. Description of Intercompany Sharing

G. Amounts Due To/From Lead Entity and all Affiliated Entities Participating in the Intercompany Pool

Note 27 – Structured Settlements

A. Reserves No Longer Carried

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
$ 1,253,701	$

B. Annuities Which Equal or Exceed 1% of Policyholders' Surplus

Life Insurance Company and Location	Licensed in Company's State of Domicile YES/NO	Statement Value (i.e. Present Value) of Annuities
		$

Note 28 – Health Care Receivables

A. Pharmaceutical Rebate Receivables

NOTES TO FINANCIAL STATEMENTS

Quarter	Estimated Pharmacy Rebates as Reported on Financial Statements	Pharmacy Rebates as Billed or Otherwise Confirmed	Actual Rebates Received Within 90 Days of Billing	Actual Rebates Received Within 91 to 180 Days of Billing	Actual Rebates Received More than 180 Days After Billing
	$	$	$	$	$

B. Risk-Sharing Receivables

Calendar Year	Evaluation Period Year Ending	Risk Sharing Receivable as Estimated in the Prior Year	Risk Sharing Receivable as Estimated in the Current Year	Risk Sharing Receivable Billed	Risk Sharing Receivable Not Yet Billed	Actual Risk Sharing Amounts Received in Year Billed	Actual Risk Sharing Amounts Received First Year Subsequent	Actual Risk Sharing Amounts Received Second Year Subsequent	Actual Risk Sharing Amounts Received All Other
0	0	$	$	$	$	$	$	$	$

Note 29 – Participating Policies

The Company has no participating policies other than property/casualty contracts.

Note 30 – Premium Deficiency Reserves

1. Liability carried for premium deficiency reserve: $0
2. Date of most recent evaluation of this liability: December 31, 2020
3. Was anticipated investment income utilized in the calculation? Yes [ ] No [X]

Note 31 – High Deductibles

The Company has no high deductible policies.

A. Reserve Credit Recorded on Unpaid Claims and Amount Billed and Recoverable on Paid Claims for High Deductibles

(1) Counterparty Exposure Recorded on Unpaid Claims and Billed Recoverables on Paid Claims

Annual Statement Line of Business (ASL)		3	4	5	6
1 ASL #	2 ASL Description	Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables (Col 4 + Col 5)
		$	$	$	$
Total		$	$	$	$

(2) Unsecured Amounts of High Deductibles

a.	Total high deductibles and billed recoverables on paid claims (should equal total line for Column 6 for A(1) above)	$
b.	Collateral on balance sheet (must be equal to or greater than zero)	$
c.	Collateral off balance sheet (must be equal to or greater than zero)	$
d.	Total unsecured deductibles and billed recoverables on paid claims d=a-(b+c) (must be equal to or greater than zero)	$
e.	Percentage unsecured	$ %

(3) High Deductible Recoverable Amounts on Paid Claims

a.	Amount of overdue nonadmitted (either due to aging or collateral)	$
b.	Total over 90 days overdue admitted	$
c.	Total overdue (a + b)	$

(4) The Deductible Amounts for the Highest Ten Unsecured High Deductible Policies

Counterparty Ranking	Top Ten Unsecured High Deductible Amounts
Counterparty 1	$
Counterparty 2	$
Counterparty 3	$
Counterparty 4	$
Counterparty 5	$
Counterparty 6	$
Counterparty 7	$
Counterparty 8	$
Counterparty 9	$

NOTES TO FINANCIAL STATEMENTS

Counterparty 10	$

B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group under the Same Management or Control which are Greater than 1% of Capital and Surplus. For this purpose, a group of entities under common control shall be regarded as a single customer.

(1) Total Group Unsecured Aggregate Recoverable

Group Name	Total Unsecured Aggregate Recoverable
	$

(2) Obligors and Related Members in the Group

Group Name	Obligors and Related Group Members

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

A. Tabular Discount

Reserves for Workers' Compensation claims have been discounted on a tabular basis using the book yield at 2.90% The net effect of discounting resulted in a reduction of the loss reserves by $13,327,827 and $14,676,167 in 2020 and 2019, respectively.

		Tabular Discount Included In Schedule P, Part 1*	
		1	2
	Schedule P Lines of Business	Case	IBNR
1.	Homeowners/Farmowners	$	$
2.	Private Passenger Auto Liability/Medical		
3.	Commercial Auto/Truck Liability/Medical		
4.	Workers' Compensation	13,327,827	
5.	Commercial Multiple Peril		
6.	Medical Professional Liability-Occurrence		
7.	Medical Professional Liability-Claims-Made		
8.	Special Liability		
9.	Other Liability-Occurrence		
10.	Other Liability-Claims Made		
11.	Special Property		
12.	Auto Physical Damage		
13.	Fidelity, Surety		
14.	Other (including credit, A&H)		
15.	International		
16.	Reinsurance Nonproportional Assumed Property		
17.	Reinsurance Nonproportional Assumed Liability		
18.	Reinsurance Nonproportional Assumed Financial Lines		
19.	Products Liability-Occurrence		
20.	Products Liability-Claims-Made		
21.	Financial Guaranty/Mortgage Guaranty		
22.	Warranty		
23.	Total	$ 13,327,827	$

* Must exclude medical loss reserves and all loss adjustment expense reserves.

B. Nontabular Discount

		1	2	3	4
		Case	IBNR	Defense and Cost Containment Expense	Adjusting and Other Expense
1.	Homeowners/Farmowners	$	$	$	$
2.	Private Passenger Auto Liability/Medical				
3.	Commercial Auto/Truck Liability/Medical				
4.	Workers' Compensation				
5.	Commercial Multiple Peril				
6.	Medical Professional Liability-Occurrence				
7.	Medical Professional Liability-Claims-Made				
8.	Special Liability				
9.	Other Liability-Occurrence				
10.	Other Liability-Claims Made				
11.	Special Property				
12.	Auto Physical Damage				
13.	Fidelity, Surety				
14.	Other (including credit, A&H)				
15.	International				
16.	Reinsurance Nonproportional Assumed Property				

NOTES TO FINANCIAL STATEMENTS

		1 Case	2 IBNR	3 Defense and Cost Containment Expense	4 Adjusting and Other Expense
17.	Reinsurance Nonproportional Assumed Liability				
18.	Reinsurance Nonproportional Assumed Financial Lines				
19.	Products Liability-Occurrence				
20.	Products Liability-Claims-Made				
21.	Financial Guaranty/Mortgage Guaranty				
22.	Warranty				
23.	Total	$	$	$	$

C. Changes in Rate(s) Used to Discount Prior Years' Liabilities

Not applicable.

Note 33 – Asbestos/Environmental Reserves

A. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to asbestos losses?

Yes - The Company's exposure to asbestos losses arises from the sale of workers compensation insurance.

(1) Direct

	2016	2017	2018	2019	2020
a. Beginning reserves (including Case, Bulk + IBNR Loss & LAE)	$	$ 164,084	$ 230,807	$ 49,776	$ 499,600
b. Incurred losses and loss adjustment expense	167,248	70,793	(175,224)	454,227	1,790,184
c. Calendar year payments for losses and loss adjustment expenses	3,164	4,070	5,807	4,403	18,520
d. Ending reserves (including Case, Bulk + IBNR Loss & LAE)	$ 164,084	$ 230,807	$ 49,776	$ 499,600	$ 2,271,264

(2) Assumed Reinsurance

	2016	2017	2018	2019	2020
a. Beginning reserves (including Case, Bulk + IBNR Loss & LAE)	$	$	$	$	$
b. Incurred losses and loss adjustment expense					
c. Calendar year payments for losses and loss adjustment expenses					
d. Ending reserves (including Case, Bulk + IBNR Loss & LAE)	$	$	$	$	$

(3) Net of Ceded Reinsurance

	2016	2017	2018	2019	2020
a. Beginning reserves (including Case, Bulk + IBNR Loss & LAE)	$	$ 164,084	$ 230,807	$ 49,776	$ 499,600
b. Incurred losses and loss adjustment expense	167,248	70,793	(175,224)	454,227	1,790,184
c. Calendar year payments for losses and loss adjustment expenses	3,164	4,070	5,807	4,403	18,520
d. Ending reserves (including Case, Bulk + IBNR Loss & LAE)	$ 164,084	$ 230,807	$ 49,776	$ 499,600	$ 2,271,264

B. State the amount of the ending reserves for Bulk + IBNR included in A (Loss and LAE)

The Company tries to estimate the full impact of the asbestos exposure by establishing full case basis reserves on all known losses. The Company does not compute Bulk & IBNR on individual claims.

(1)	Direct basis	$
(2)	Assumed reinsurance basis	
(3)	Net of ceded reinsurance basis	$

C. State the amount of the ending reserves for loss adjustment expenses included in A (Case, Bulk + IBNR)

(1)	Direct basis	$
(2)	Assumed reinsurance basis	
(3)	Net of ceded reinsurance basis	$

NOTES TO FINANCIAL STATEMENTS

D. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental losses?

Yes - The Company's exposure to environmental losses arises from the sale of workers compensation insurance.

(1) Direct

	2016	2017	2018	2019	2020
a. Beginning reserves	$ 1,170,589	$ 1,170,589	$ 1,170,589	$ 161,528	$ 417,327
b. Incurred losses and loss adjustment expense			(704,815)	268,792	183,178
c. Calendar year payments for losses and loss adjustment expenses			304,246	12,993	85,582
d. Ending reserves	$ 1,170,589	$ 1,170,589	$ 161,528	$ 417,327	$ 514,923

(2) Assumed Reinsurance

	2016	2017	2018	2019	2020
a. Beginning reserves	$	$	$	$	$
b. Incurred losses and loss adjustment expense					
c. Calendar year payments for losses and loss adjustment expenses					
d. Ending reserves	$	$	$	$	$

(3) Net of Ceded Reinsurance

	2016	2017	2018	2019	2020
a. Beginning reserves	$ 1,170,589	$ 1,170,589	$ 1,170,589	$ 161,528	$ 417,327
b. Incurred losses and loss adjustment expense			(704,815)	268,792	183,178
d. Calendar year payments for losses and loss adjustment expenses			304,246	12,993	85,582
d. Ending reserves	$ 1,170,589	$ 1,170,589	$ 161,528	$ 417,327	$ 514,923

E. State the amount of the ending reserves for Bulk + IBNR included in D (Loss and LAE)

The Company tries to estimate the full impact of the environmental exposure by establishing full case basis reserves on all known losses. The Company does not compute Bulk & IBNR on individual claims.

(1)	Direct basis	$
(2)	Assumed reinsurance basis	
(3)	Net of ceded reinsurance basis	$

F. State the amount of the ending reserves for loss adjustment expenses included in D (Case, Bulk + IBNR)

(1)	Direct basis	$
(2)	Assumed reinsurance basis	
(3)	Net of ceded reinsurance basis	$

Note 34 – Subscriber Savings Accounts

The Company is not a reciprocal insurance company.

Note 35 – Multiple Peril Crop Insurance

The Company has no multiple peril crop exposure.

Note 36 – Financial Guaranty Insurance

A. Financial Guaranty Insurance Contracts

(1) Financial guarantee insurance contracts where premiums are received as installment payments over the period of the contract, rather than at inception: The Company has no financial guaranty insurance.

(a) Unearned premium which would have been reflected if premium had been received at inception

(b) Schedule of premiums (undiscounted) expected to be collected under all installment contracts:

1.	(a)	1st Quarter 2021	$
	(b)	2nd Quarter 2010	

NOTES TO FINANCIAL STATEMENTS

	(c)	3rd Quarter 2021	
	(d)	4th Quarter 2021	
	(e)	Year 2022	
	(f)	Year 2023	
	(g)	Year 2024	
	(h)	Year 2025	
2.	(a)	2026 through 2030	
	(b)	2031 through 2036	
	(c)	2036 through 2040	
	(d)	2041 through 2045	
	(e)	2046 through 2050	
	(f)	2051 through 2055	
	(g)	2056 through 2060	
	(h)	2061 through 2065	
	(i)	2066 through 2070	
	(j)	2071 through 2075	
	(k)	2076 through 2080	
	(l)	2081 through 2085	
	(m)	2086 through 2090	
	(n)	2091 through 2095	
	(o)	2096 through 2100	
	(p)	2101 through 2105	
	(q)	2106 through 2110	
	(r)	2111 through 2115	
	(s)	2116 through 2120	
	(t)	2121 through 2125	
	(u)	2126 through 2130	
	(v)	2131 through 2135	
	(w)	2135 through 2140	
	(x)	2141 through 2145	
	(y)	2146 through 2150	$

(c) Roll forward of the expected future premiums (undiscounted), including:

1.	Expected future premiums – beginning of year	$
2.	Less: Premium payments received for existing installment contracts	
3.	Add: Expected premium payments for new installment contracts	
4.	Adjustments to the expected future premium payments	
5.	Expected future premiums – end of year	$

(2) Non-installment contracts for which premium revenue recognition has been accelerated:

(a) Accelerated non-installment contracts

(b) Schedule of the future expected earned premium revenue on non-installment contracts as of the latest date of the statement of financial position:

1.	(a)	1st Quarter 2021	1.	(a)	1st Quarter 2020
	(b)	2nd Quarter 2010		(b)	2nd Quarter 2020
	(c)	3rd Quarter 2021		(c)	3rd Quarter 2020
	(d)	4th Quarter 2021		(d)	4th Quarter 2020
	(e)	Year 2022		(e)	Year 2021
	(f)	Year 2023		(f)	Year 2022
	(g)	Year 2024		(g)	Year 2023
	(h)	Year 2025		(h)	Year 2024
2.	(a)	2026 through 2030	2.	(a)	2025 through 2029
	(b)	2031 through 2036		(b)	2030 through 2034
	(c)	2036 through 2040		(c)	2035 through 2039
	(d)	2041 through 2045		(d)	2040 through 2044
	(e)	2046 through 2050		(e)	2045 through 2049
	(f)	2051 through 2055		(f)	2050 through 2054
	(g)	2056 through 2060		(g)	2055 through 2059
	(h)	2061 through 2065		(h)	2060 through 2064
	(i)	2066 through 2070		(i)	2065 through 2069
	(j)	2071 through 2075		(j)	2070 through 2074
	(k)	2076 through 2080		(k)	2075 through 2079
	(l)	2081 through 2085		(l)	2080 through 2084
	(m)	2086 through 2090		(m)	2085 through 2089
	(n)	2091 through 2095		(n)	2090 through 2094
	(o)	2096 through 2100		(o)	2095 through 2099
	(p)	2101 through 2105		(p)	2100 through 2104
	(q)	2106 through 2110		(q)	2105 through 2109
	(r)	2111 through 2115		(r)	2110 through 2114
	(s)	2116 through 2120		(s)	2115 through 2119
	(t)	2121 through 2125		(t)	2120 through 2124
	(u)	2126 through 2130		(u)	2125 through 2129

NOTES TO FINANCIAL STATEMENTS

(v) 2131 through 2135	(v) 2130 through 2134
(w) 2135 through 2140	(w) 2135 through 2139
(x) 2141 through 2145	(x) 2140 through 2144
(y) 2146 through 2150	(y) 2145 through 2149

(3) Claim Liability

(a) Rate Used to Discount Claim Liability

(b) Significant components of the change in the claim liability for the period:

1. Accretion of the discount	$
2. Changes in timing	
3. New reserves for defaults of insured contracts	
4. Change in deficiency reserves	
5. Change in incurred but not reported claims	
6. Total	$

(4) Risk Management Activities Used to Track and Monitor Deteriorating Insured Financial Obligations

B. Schedule of Insured Financial Obligations at the End of the Period:

	Surveillance Categories				
	A	B	C	D	Total
(1) Number of policies					
(2) Remaining weighted average contract period (in years)					XXX
(3) Insured contractual payments outstanding:					
a. Principal	$	$	$	$	$
b. Interest					
c. Total					
(4) Gross claim liability					
Less					
(5) a. Gross potential recoveries					
b. Discount, net					
(6) Net claim liability					
(7) Unearned premium revenue					
(8) Reinsurance recoverables	$	$	$	$	$

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1, 1A and 2. Yes [X] No [ ]

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [ ] N/A [ ]

1.3 State regulating? Missouri

1.4 Is the reporting entity publicly traded or a member of publicly traded group? Yes [ ] No [X]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/16/2021

3.4 By what department or departments?
Missouri

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes [X] No [ ] N/A [ ]

3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [ ] No [X]

4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]

4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

If the answer is YES, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

6.2 If yes, give full information:

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [X]

7.2 If yes,

7.21 State the percentage of foreign control %

7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
BKD CPAs & Advisors, 1201 Walnut Street, Suite 1700, Kansas City, MO 64106-2246

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain:

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Kim Guerriero, Milliman USA, Inc., 201 Edgewater Drive, Suite 289, Wakefield, MA 01880, Actuary/Consultant

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [ ] No [X]

12.11 Name of real estate holding company

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value $ 0

12.2 If yes, provide explanation

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

14.11 If the response to 14.1 is no, please explain:

14.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
			$

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers $ 0

20.12 To stockholders not officers $ 0

20.13 Trustees, supreme or grand (Fraternal only) $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers $ 0

20.22 To stockholders not officers 0

20.23 Trustees, supreme or grand (Fraternal only) 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement? Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others $ 0

21.22 Borrowed from others $ 0

21.23 Leased from others $ 0

21.24 Other $ 0

22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [ ] No [X]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0

22.22 Amount paid as expenses $ 0

22.23 Other amounts paid $ 0

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)? Yes [X] No [ ]

24.02 If no, give full and complete information, relating thereto:

24.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).

24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 0

24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [X]

24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

24.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]

24.09 For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$ 0
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$ 0
24.093	Total payable for securities lending reported on the liability page:	$ 0

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.) Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as sale – excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 0
25.28	On deposit with states	$ 1,801,153
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	$ 50,969,447
25.31	Pledged as collateral to FHLB – including assets backing funding agreements	$ 0
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		$

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ ] No [X]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.

Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a results of interest rate sensitivity? Yes [ ] No [ ]

26.4 If the response to 26.3 is yes, does the reporting entity utilize:

26.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
26.42	Permitted accounting practice	Yes [ ] No [ ]
26.43	Other accounting guidance	Yes [ ] No [ ]

26.5 By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guidance Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year: $ 0

28. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]

28.01 For agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
Commerce Trust Company	922 Walnut, Kansas City, MO 64006

28.02 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation

1	2	3

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Name(s)	Location(s)	Complete Explanation(s)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

28.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

28.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts", "… handle securities"].

1 Name of Firm or Individual	2 Affiliation
Conning Asset Management	U
Commerce Trust Company	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107423	Conning Asset Managment	549300ZOGI4KK37BDV40	SEC	DS
2170	Commerce Trust Company		Not a Registered Investment Advisor-Exempt by Investment Advisors Act of 1940 Section 202(a)(2)(B)	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [X] No [ ]

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
233203 81 9	DFA US SM CAP VAL PORT	$ 3,589,147
29.2999 TOTAL		$ 3,589,147

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
DFA US SM CAP VAL PORT	Meritage Homes Corp	$ 55,273	09/30/2020
DFA US SM CAP VAL PORT	Darling Ingredients Inc	$ 50,607	09/30/2020
DFA US SM CAP VAL PORT	AutoNation Inc	$ 33,020	09/30/2020
DFA US SM CAP VAL PORT	Taylor Morrison Home Corp	$ 32,302	09/30/2020
DFA US SM CAP VAL PORT	Regal Beloit Corp	$ 31,943	09/30/2020

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	$ 537,515,324	$ 579,754,803	$ 42,239,479
30.2	Preferred Stocks	$ 2,237,999	$ 2,426,649	$ 188,650
30.3	Totals	$ 539,753,323	$ 582,181,452	$ 42,428,129

30.4 Describe the sources or methods utilized in determining the fair values:

Equity and fixed income securities are priced by the company's asset manager (Conning). Securities are priced on a daily basis when available from Conning's ' primary pricing vendor (IDC). All securities held are electronically transmitted to IDC and prices are sent back to Conning by ICD. Conni

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [ ] No [X]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

32.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

33. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E, Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a-36.c are reported as long-term investments.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [ ] N/A [ ]

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 721,357

37.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
NCCI Holding Inc.	$ 721,357

38.1 Amount of payments for legal expenses, if any? $ 61,031

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Gibbs, Pool & Turner, P.C.	$ 33,819

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 46,333

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
Patek & Associates	$ 24,000
GibbonsWorkman LLC	$ 22,333

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?		Yes [ ] No [X]
1.2	If yes, indicate premium earned on U.S. business only.	$	0
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?	$	0
	1.31 Reason for excluding:		
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.	$	0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.	$	0
1.6	Individual policies:		
	Most current three years:		
	1.61 Total premium earned	$	0
	1.62 Total incurred claims	$	0
	1.63 Number of covered lives		0
	All years prior to most current three years:		
	1.64 Total premium earned	$	0
	1.65 Total incurred claims	$	0
	1.66 Number of covered lives		0
1.7	Group policies:		
	Most current three years:		
	1.71 Total premium earned	$	0
	1.72 Total incurred claims	$	0
	1.73 Number of covered lives		0
	All years prior to most current three years:		
	1.74 Total premium earned	$	0
	1.75 Total incurred claims	$	0
	1.76 Number of covered lives		0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 0	$ 0
2.2	Premium Denominator	$ 231,589,383	$ 249,273,587
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%
2.4	Reserve Numerator	$ 0	$ 0
2.5	Reserve Denominator	$ 466,423,651	$ 445,563,969
2.6	Reserve Ratio (2.4/2.5)	0.0%	0.0%

3.1	Did the reporting entity issue participating policies during the calendar year?		Yes [ ] No [X]
3.2	If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:		
	3.21 Participating policies	$	0
	3.22 Non-participating policies	$	0
4.	FOR MUTUAL REPORTING ENTITIES AND RECIPROCAL EXCHANGES ONLY:		
4.1	Does the reporting entity issue assessable policies?		Yes [ ] No [X]
4.2	Does the reporting entity issue non-assessable policies?		Yes [X] No [ ]
4.3	If assessable policies are issued, what is the extent of the contingent liability of the policyholders?		%
4.4	Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.	$	0
5.	FOR RECIPROCAL EXCHANGES ONLY:		
5.1	Does the exchange appoint local agents?		Yes [ ] No [ ]
5.2	If yes, is the commission paid:		
	5.21 Out of Attorney's-in-fact compensation		Yes [ ] No [ ] N/A [ ]
	5.22 As a direct expense of the exchange		Yes [ ] No [ ] N/A [ ]
5.3	What expenses of the exchange are not paid out of the compensation of the Attorney-in-fact?		
5.4	Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?		Yes [ ] No [ ]
5.5	If yes, give full information:		

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
Since MEM began operations, the company has had a catastrophic reinsurance contract in place that protects the company from large losses.

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:
MEM bases its estimation of maximum insurance loss on the concentration of employees in individual buildings. We have made provisions for catastrophic losses in our excess reinsurance program. Currently it is felt that our largest exposure to probable maximum loss would be from the destruction of a single building or complex foudlings housing one of the companies for which we provide workers compensation insurance. We base the amount of probable exposure on a dollar basis by combining the average weekly benefit due to the survivors, per benefits prescribed in Missouri Statutes.

6.3 What provision has this reporting entity made (such as catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
Since MEM began operations, the company has had a catastrophic reinsurance contract in place that protects the company from large losses.

6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes [X] No [ ]

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss:

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

7.1	Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)?		Yes [ ] No [X]
7.2	If yes, indicate the number of reinsurance contracts containing such provisions.		0
7.3	If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?		Yes [ ] No [ ]
8.1	Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?		Yes [ ] No [X]
8.2	If yes, give full information		
9.1	Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:		
	(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;		
	(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;		
	(c) Aggregate stop loss reinsurance coverage;		
	(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;		
	(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or		
	(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity?		Yes [ ] No [X]
9.2	Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:		
	(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or		
	(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract.		Yes [ ] No [X]
9.3	If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:		
	(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;		
	(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and		
	(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.		
9.4	Except for transactions meeting the requirements of paragraph 36 of *SSAP No. 62R, Property and Casualty Reinsurance*, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:		
	(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or		
	(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?		Yes [ ] No [X]
9.5	If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.		
9.6	The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:		
	(a) The entity does not utilize reinsurance; or,		Yes [ ] No [X]
	(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or		Yes [ ] No [X]
	(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement.		Yes [ ] No [X]
10.	If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?		Yes [X] No [ ] N/A [ ]
11.1	Has the reporting entity guaranteed policies issued by any other entity and now in force?		Yes [ ] No [X]
11.2	If yes, give full information		
12.1	If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for:		
	12.11 Unpaid losses	$	0
	12.12 Unpaid underwriting expenses (including loss adjustment expenses)	$	0
12.2	Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds?	$	0
12.3	If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses?		Yes [ ] No [X] N/A [ ]
12.4	If yes, provide the range of interest rates charged under such notes during the period covered by this statement:		
	12.41 From		%
	12.42 To		%
12.5	Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies?		Yes [X] No [ ]
12.6	If yes, state the amount thereof at December 31 of current year:		
	12.61 Letters of Credit	$	400,111
	12.62 Collateral and other funds	$	0
13.1	Largest net aggregate amount insured in any one risk (excluding workers' compensation):	$	0
13.2	Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?		Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. 0

14.1 Is the reporting entity a cedant in a multiple cedant reinsurance contract? Yes [ ] No [X]

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:

14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? Yes [ ] No [ ]

14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? Yes [ ] No [ ]

14.5 If the answer to 14.4 is no, please explain:

15.1 Has the reporting entity guaranteed any financed premium accounts? Yes [ ] No [X]

15.2 If yes, give full information

16.1 Does the reporting entity write any warranty business? Yes [ ] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

		1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11	Home	$ 0	$ 0	$ 0	$ 0	$ 0
16.12	Products	$ 0	$ 0	$ 0	$ 0	$ 0
16.13	Automobile	$ 0	$ 0	$ 0	$ 0	$ 0
16.14	Other*	$ 0	$ 0	$ 0	$ 0	$ 0

* Disclose type of coverage:

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F-Part 3 that is exempt from the statutory provision for unauthorized reinsurance? Yes [ ] No [X]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

17.11	Gross amount of unauthorized reinsurance in Schedule F-Part 3 exempt from the statutory provision for unauthorized reinsurance	$ 0
17.12	Unfunded portion of Interrogatory 17.11	$ 0
17.13	Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$ 0
17.14	Case reserves portion of Interrogatory 17.11	$ 0
17.15	Incurred but not reported portion of Interrogatory 17.11	$ 0
17.16	Unearned premium portion of Interrogatory 17.11	$ 0
17.17	Contingent commission portion of Interrogatory 17.11	$ 0

18.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

18.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

18.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

18.4 If yes, please provide the balance of the funds administered as of the reporting date. $ 0

19. Is the reporting entity licensed or charted, registered, qualified, eligible, or writing business in at least 2 states? Yes [X] No [ ]

19.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

		1 2020	2 2019	3 2018	4 2017	5 2016
	Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	235,239,961	253,803,351	256,341,303	249,473,423	229,815,922
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	235,239,961	253,803,351	256,341,303	249,473,423	229,815,922
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	226,975,537	244,830,590	243,116,711	238,529,189	219,861,104
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	226,975,537	244,830,590	243,116,711	238,529,189	219,861,104
	Statement of Income (Page 4)					
13.	Net underwriting gain (loss) (Line 8)	(11,029,717)	(15,835,028)	(11,056,707)	(8,502,917)	2,586,337
14.	Net investment gain (loss) (Line 11)	34,632,115	22,279,697	29,347,798	24,648,768	18,267,846
15.	Total other income (Line 15)	1,648,628	1,670,642	925,867	835,165	560,098
16.	Dividends to policyholders (Line 17)	5,182,275	6,116,851	8,459,239	6,315,730	6,027,378
17.	Federal and foreign income taxes incurred (Line 19)	173,487				
18.	Net income (Line 20)	19,895,264	1,998,461	10,757,719	10,665,286	15,386,903
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	759,711,192	735,486,541	708,688,109	694,988,572	667,079,383
20.	Premiums and considerations (Page 2, Col. 3):					
	20.1 In course of collection (Line 15.1)	75,264,225	82,919,452	82,515,696	82,009,920	76,366,362
	20.2 Deferred and not yet due (Line 15.2)	5,617,600	6,789,850	6,536,811	6,911,817	6,854,739
	20.3 Accrued retrospective premiums (Line 15.3)					
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	507,159,726	488,166,444	472,363,659	442,160,088	411,928,386
22.	Losses (Page 3, Line 1)	334,700,810	310,013,632	287,629,548	265,747,432	249,209,680
23.	Loss adjustment expenses (Page 3, Line 3)	28,776,259	28,251,108	26,435,872	23,308,760	19,471,566
24.	Unearned premiums (Page 3, Line 9)	101,950,278	106,564,124	111,007,121	109,295,166	102,062,942
25.	Capital paid up (Page 3, Lines 30 & 31)					
26.	Surplus as regards policyholders (Page 3, Line 37)	252,551,465	247,320,097	236,324,450	252,828,484	255,150,997
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	32,033,609	18,632,137	29,242,751	29,805,991	38,110,406
	Risk-Based Capital Analysis					
28.	Total adjusted capital	252,551,465	247,320,097	236,324,450	252,828,484	255,150,997
29.	Authorized control level risk-based capital	36,750,379	34,593,669	30,362,841	28,497,536	21,305,941
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0					
30.	Bonds (Line 1)	80.4	83.0	84.2	80.6	78.9
31.	Stocks (Lines 2.1 & 2.2)	12.3	12.9	10.9	14.2	14.4
32.	Mortgage loans on real estate (Lines 3.1 & 3.2)					
33.	Real estate (Lines 4.1, 4.2 & 4.3)	1.6	1.9	2.0	2.1	2.4
34.	Cash, cash equivalents and short-term investments (Line 5)	5.6	2.2	3.0	3.1	4.4
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)					
37.	Other invested assets (Line 8)	0.1				
38	Receivables for securities (Line 9)	0.0				0.0
39.	Securities lending reinvested collateral assets (Line 10)					
40.	Aggregate write-ins for invested assets (Line 11)					
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Sch. D, Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1)	486,621	486,603	486,268	485,763	485,464
45.	Affiliated short-term investments					
	(subtotals included in Schedule DA, Verification, Column 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated					
48.	Total of above lines 42 to 47	486,621	486,603	486,268	485,763	485,464
49.	Total investment in parent included in Lines 42 to 47 above					
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus					
	as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	0.2	0.2	0.2	0.2	0.2

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2020	2 2019	3 2018	4 2017	5 2016
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	(12,094,292)	10,484,021	(14,883,401)	3,008,343	7,423,649
52.	Dividends to stockholders (Line 35)					
53.	Change in surplus as regards policyholders for the year (Line 38)	5,231,370	10,995,647	(16,504,034)	(2,322,513)	17,362,037
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	124,070,719	139,363,467	133,294,258	124,661,779	109,387,787
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
59.	Total (Line 35)	124,070,719	139,363,467	133,294,258	124,661,779	109,387,787
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	120,078,719	137,278,467	128,418,258	123,222,779	105,732,787
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
65.	Total (Line 35)	120,078,719	137,278,467	128,418,258	123,222,779	105,732,787
	Operating Percentages (Page 4) (Item divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	62.5	64.1	62.3	60.4	59.0
68.	Loss expenses incurred (Line 3)	9.8	10.2	10.4	10.1	9.9
69.	Other underwriting expenses incurred (Line 4)	32.4	32.1	31.9	33.1	29.8
70.	Net underwriting gain (loss) (Line 8)	(4.8)	(6.4)	(4.6)	(3.7)	1.2
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	32.3	32.0	31.3	31.8	28.0
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	72.3	74.2	72.6	70.5	68.9
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0)	89.9	99.0	102.9	94.3	86.2
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2-Summary, Line 12, Col. 11)	(13,957)	(11,202)	(6,546)	(15,009)	(11,286)
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year-end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100)	(5.6)	(4.7)	(2.6)	(5.9)	(4.7)
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12)	(22,664)	(19,337)	(19,919)	(25,251)	(19,060)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior-year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(9.6)	(7.6)	(7.8)	(10.6)	(9.0)

If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of *SSAP No. 3, Accounting Changes and Correction of Errors?* Yes [ ] No [ ]

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code.....0 NAIC Company Code....10191 BUSINESS IN GRAND TOTAL DURING THE YEAR

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A&H (group and individual)												
15.1 Collectively renewable A&H (b)												
15.2 Non-cancelable A&H (b)												
15.3 Guaranteed renewable A&H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A&H (b)												
15.8 Federal employees health benefits plan premium												
16. Workers' compensation	219,127,938	223,608,261	5,478,286	95,028,560	115,629,450	139,030,995	424,137,876	7,988,076	8,351,076	16,896,000	24,733,193	2,173,213
17.1 Other liability-occurrence												
17.2 Other liability-claims-made												
17.3 Excess workers' compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	219,127,938	223,608,261	5,478,286	95,028,560	115,629,450	139,030,995	424,137,876	7,988,076	8,351,076	16,896,000	24,733,193	2,173,213
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $.....0.

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code.....0 NAIC Company Code....10191 BUSINESS IN THE STATE OF MISSOURI DURING THE YEAR

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A&H (group and individual)												
15.1 Collectively renewable A&H (b)												
15.2 Non-cancelable A&H (b)												
15.3 Guaranteed renewable A&H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A&H (b)												
15.8 Federal employees health benefits plan premium												
16. Workers' compensation	219,127,938	223,608,261	5,478,286	95,028,560	115,629,450	139,030,995	424,137,876	7,988,076	8,351,076	16,896,000	24,733,193	2,173,213
17.1 Other liability-occurrence												
17.2 Other liability-claims-made												
17.3 Excess workers' compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	219,127,938	223,608,261	5,478,286	95,028,560	115,629,450	139,030,995	424,137,876	7,988,076	8,351,076	16,896,000	24,733,193	2,173,213
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $.....0.

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
Other U. S. Unaffiliated Insurers														
06-0566050..	25658.....	Travelers Indemnity Company	CT				0							
52-2048110..	19720.....	AAIC	DE			99	99							
43-1490843..	.....	Missouri Nursing Home Trust	MO			10	10							
94-1390273..	19801.....	Argonaut Insurance Company	IL	8,917		11,742	11,742			3,688	1,208			49,743
42-0712923..	21776.....	Previsor Insurance Company	CO	7,195	996	5,602	6,598			3,234				
0999999.	Other U. S. Unaffiliated Insurers			16,112	996	17,453	18,449	0	0	6,922	1,208	0	0	49,743
9999999.	Totals			16,112	996	17,453	18,449	0	0	6,922	1,208	0	0	49,743

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Company Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
Authorized Other U.S. Unaffiliated Insurers																			
13-4924125.	10227...	Munich Reinsurance America Inc (fka American Reinsurance Corporation)	DE		91	49	3	1,471		1,691				3,214		(7)		3,221	
31-0542366.	10677...	IOA Re Inc obo The Cincinnati Ins	OH		70									0		(4)		4	
35-2293075.	11551...	Endurance Assurance Corporation / Endurance Reinsurance Corporation of America	DE		932	57	4	2,211		1,098				3,370		(50)		3,420	
43-0727872.	15105...	Safety National	MO		1,030			505		957				1,462		(55)		1,517	
25-0687550.	19445...	National Union Fire Insurance Company of Pittsburgh	PA			451	28	5,063		4,292				9,834				9,834	
13-1290712.	20583...	XL Reinsurance America	NY			143	9	3,211		872				4,235				4,235	
06-0237820.	20699...	Chubb Tempest Re USA LLC obo ACE Property & Casualty Ins Co.	PA		955			822		922				1,744		(51)		1,795	
47-0698507.	23680...	Odyssey America Reinsurance Corporation	CT		839	1	0	3,938		3,989				7,928		(45)		7,973	
94-1517098.	25534...	TIG Insurance Company (fka Clearwater Ins Co)	CA			28	2	138		27				195				195	
13-1675535.	25364...	Swiss Reinsurance America Corp	NY			296	19	5,516		3,226				9,057		641		8,416	
95-1429618.	25496...	Waypoint Underwriting Management, LLC obo StarStone National Ins Co	DE					1,118		739				1,857				1,857	
22-2005057.	26921...	Everest Reinsurance Company	DE			55	4	1,303		397				1,759				1,759	
95-2769232.	27847...	Waypoint Underwriting Management, LLC obo Insurance Company of the West	CA		1,601			1,040		2,430				3,470		(85)		3,555	
75-1444207.	30058...	SCOR Reinsurance Company	NY			109	7	1,453		323				1,892				1,892	
74-2195939.	42374...	Houston Casualty Company	TX		139									0		(7)		7	
02-0449082.	42376...	AmTrust Re obo Technology Insurance Company, Inc.	DE			583	37	14,479		13,839				28,938				28,938	
35-0145825.	60895...	American United Life Insurance Company	IN					27						27				27	
01-0278678.	62235...	Unum Life Insurance Company of America	ME			(1)	(0)							(1)				(1)	
06-0303370.	62308...	Connecticut General Life Insurance Company	CT			16	1	53		94				165				165	
41-0451140.	67105...	Reliastar Life Insurance Company	MN			3	0	8		13				24				24	
06-0493340.	67814...	Nassau Life Insurance Company (fka Phoenix Life Ins Co)	NY			11	1	36		64				112				112	
13-2572994.	86258...	General & Cologne Life Reinsurance	CT			9	1	27		47				83				83	
51-0434766.	20370...	Axis Reinsurance Co	NY		(37)	5	0	1,814		1,597				3,416				3,416	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
52-1952955.	10357...	Renaissance Reinsurance US Inc	MD		776			293		243				536		(41)		577	
06-1182357.	22730...	Allied World Ins Co	NH		1,019	43	3	2,054		1,188				3,288		(54)		3,342	
06-1430254.	10348...	Arch Reinsurance Company	DE		192									0		(10)		10	
98-0615458.	16726...	MAIDEN REINS LTD	VT					48		93				141				141	
0999999.	Total Authorized Other U.S. Unaffiliated Insurers				7,607	1,859	117	46,627	0	38,140	0	0	0	86,744	0	232	0	86,512	0
Authorized Other Non-U.S. Insurers																			
AA-1126006.		Lloyd's Underwriter Syndicate No 4472 LIB	GBR			2	0	67		197				266				266	
AA-1126566.		Lloyd's Underwriter Syndicate No 0566 STN	GBR			2	0	52		110				164				164	
AA-1128000.		Lloyd's Underwriter Syndicate No 2000 HAR	GBR			1	0	154		89				244				244	
AA-1128003.		Lloyd's Syndicate 2003 (Catlin Underwriting Inc & Wellington Underwriting)	GBR		(56)	17	1	2,715		2,809				5,542				5,542	
AA-1128020.		Lloyds Syndicate No 2020	GBR			2	0	231		78				311				311	
AA-1128987.		Lloyds Syndicate # 2987 (Incl BGS Services (Bermuda) Limited)	GBR			72	5	2,403		1,705				4,185				4,185	
AA-1340125.		Hannover Ruckversicherungs Ag	GBR		680	465	30	8,439		3,293				12,227		818		11,409	
AA-3194130.		Endurance Specialty Insurance Limited	BMU							116				116				116	
AA-3194128.		Allied World Assurance Company Limited	BMU		70									0		(4)		4	
1299999.	Total Authorized Other Non-U.S. Insurers				694	561	36	14,061	0	8,397	0	0	0	23,055	0	814	0	22,241	0
1499999.	Total Authorized Excluding Protected Cells				8,301	2,420	153	60,688	0	46,537	0	0	0	109,799	0	1,046	0	108,753	0
Unauthorized Other Non-U.S. Insurers																			
AA-3190829.		Markel Bermuda Ltd. (fka Alterra & Mark Re)	BMU		(37)	323	21	5,971		2,873				9,188		641		8,547	
2699999.	Total Unauthorized Other Non-U.S. Insurers				(37)	323	21	5,971	0	2,873	0	0	0	9,188	0	641	0	8,547	0
2899999.	Total Unauthorized Excluding Protected Cells				(37)	323	21	5,971	0	2,873	0	0	0	9,188	0	641	0	8,547	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells				8,264	2,743	174	66,659	0	49,410	0	0	0	118,987	0	1,687	0	117,300	0
9999999.	Totals (Sum of 5799999 and 5899999)				8,264	2,743	174	66,659	0	49,410	0	0	0	118,987	0	1,687	0	117,300	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
Authorized Other U.S. Unaffiliated Insurers																	
13-4924125.	Munich Reinsurance America Inc (fka American Reinsurance Corporation)					(7)	3,221	0	3,214	3,856	(7)	3,863	0	3,863	2	0	158
31-0542366.	IOA Re Inc obo The Cincinnati Ins					(4)	4	0	0	0	(4)	4	0	4	2	0	0
35-2293075.	Endurance Assurance Corporation / Endurance Reinsurance Corporation of America					(50)	3,420	0	3,370	4,044	(50)	4,094	0	4,094	2	0	168
43-0727872.	Safety National					(55)	1,517	0	1,462	1,754	(55)	1,809	0	1,809	2	0	74
25-0687550.	National Union Fire Insurance Company of Pittsburgh					0	9,834	0	9,834	11,801	0	11,801	0	11,801	3	0	566
13-1290712.	XL Reinsurance America					0	4,235	0	4,235	5,082	0	5,082	0	5,082	3	0	244
06-0237820.	Chubb Tempest Re USA LLC obo ACE Property & Casualty Ins Co.					(51)	1,795	0	1,744	2,093	(51)	2,144	0	2,144	1	0	77
47-0698507.	Odyssey America Reinsurance Corporation					(45)	7,973	0	7,928	9,513	(45)	9,558	0	9,558	3	0	459
94-1517098.	TIG Insurance Company (fka Clearwater Ins Co)					0	195	0	195	234	0	234	0	234	6	0	33
13-1675535.	Swiss Reinsurance America Corp					641	8,416	0	9,057	10,868	641	10,227	0	10,227	2	0	419
95-1429618.	Waypoint Underwriting Management, LLC obo StarStone National Ins Co					0	1,857	0	1,857	2,228	0	2,228	0	2,228	4	0	118
22-2005057.	Everest Reinsurance Company					0	1,759	0	1,759	2,111	0	2,111	0	2,111	2	0	87
95-2769232.	Waypoint Underwriting Management, LLC obo Insurance Company of the West					(85)	3,555	0	3,470	4,164	(85)	4,249	0	4,249	3	0	204
75-1444207.	SCOR Reinsurance Company					0	1,892	0	1,892	2,270	0	2,270	0	2,270	2	0	93
74-2195939.	Houston Casualty Company					(7)	7	0	0	0	(7)	7	0	7	1	0	0
02-0449082.	AmTrust Re obo Technology Insurance Company, Inc.					0	28,938	0	28,938	34,726	0	34,726	0	34,726	3	0	1,667
35-0145825.	American United Life Insurance Company					0	27	0	27	32	0	32	0	32	2	0	1
01-0278678.	Unum Life Insurance Company of America					(1)	0	0	0	0	0	0	0	0	3	0	0
06-0303370.	Connecticut General Life Insurance Company					0	165	0	165	198	0	198	0	198	3	0	9
41-0451140.	Reliastar Life Insurance Company					0	24	0	24	28	0	28	0	28	3	0	1
06-0493340.	Nassau Life Insurance Company (fka Phoenix Life Ins Co)					0	112	0	112	134	0	134	0	134	6	0	19
13-2572994.	General & Cologne Life Reinsurance					0	83	0	83	100	0	100	0	100	1	0	4
51-0434766.	Axis Reinsurance Co					0	3,416	0	3,416	4,099	0	4,099	0	4,099	2	0	168

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
52-1952955.	Renaissance Reinsurance US Inc					(41)	577	0	536	643	(41)	684	0	684	2	0	28
06-1182357.	Allied World Ins Co					(54)	3,342	0	3,288	3,946	(54)	4,000	0	4,000	2	0	164
06-1430254.	Arch Reinsurance Company					(10)	10	0	0	0	(10)	10	0	10	2	0	0
98-0615458.	MAIDEN REINS LTD		160			141	0	0	141	169	0	169	160	9	3	8	0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers	0	160	XXX	0	372	86,372	0	86,745	104,094	232	103,862	160	103,702	XXX	8	4,763
Authorized Other Non-U.S. Insurers																	
AA-1126006.	Lloyd's Underwriter Syndicate No 4472 LIB					0	266	0	266	319	0	319	0	319	3	0	15
AA-1126566.	Lloyd's Underwriter Syndicate No 0566 STN					0	164	0	164	197	0	197	0	197	3	0	9
AA-1128000.	Lloyd's Underwriter Syndicate No 2000 HAR					0	244	0	244	293	0	293	0	293	3	0	14
AA-1128003.	Lloyd's Syndicate 2003 (Catlin Underwriting Inc & Wellington Underwriting)					0	5,542	0	5,542	6,650	0	6,650	0	6,650	3	0	319
AA-1128020.	Lloyds Syndicate No 2020					0	311	0	311	373	0	373	0	373	3	0	18
AA-1128987.	Lloyds Syndicate # 2987 (Incl BGS Services (Bermuda) Limited)					0	4,185	0	4,185	5,022	0	5,022	0	5,022	3	0	241
AA-1340125.	Hannover Ruckversicherungs Ag					818	11,409	0	12,227	14,673	818	13,855	0	13,855	2	0	568
AA-3194130.	Endurance Specialty Insurance Limited					0	116	0	116	139	0	139	0	139	2	0	6
AA-3194128.	Allied World Assurance Company Limited					(4)	4	0	0	0	(4)	4	0	4	3	0	0
1299999.	Total Authorized Other Non-U.S. Insurers	0	0	XXX	0	814	22,241	0	23,055	27,667	814	26,853	0	26,853	XXX	0	1,191
1499999.	Total Authorized Excluding Protected Cells	0	160	XXX	0	1,186	108,613	0	109,800	131,761	1,046	130,715	160	130,555	XXX	8	5,954
Unauthorized Other Non-U.S. Insurers																	
AA-3190829.	Markel Bermuda Ltd. (fka Alterra & Mark Re)		9,405	########		9,188	0	0	9,188	11,026	641	10,385	9,405	980	5	470	70
2699999.	Total Unauthorized Other Non-U.S. Insurers	0	9,405	XXX	0	9,188	0	0	9,188	11,026	641	10,385	9,405	980	XXX	470	70
2899999.	Total Unauthorized Excluding Protected Cells	0	9,405	XXX	0	9,188	0	0	9,188	11,026	641	10,385	9,405	980	XXX	470	70
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	0	9,565	XXX	0	10,374	108,613	0	118,988	142,786	1,687	141,099	9,565	131,534	XXX	478	6,024
9999999.	Totals (Sum of 5799999 and 5899999)	0	9,565	XXX	0	10,374	108,613	0	118,988	142,786	1,687	141,099	9,565	131,534	XXX	478	6,024

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
Authorized Other U.S. Unaffiliated Insurers																		
13-4924125.	Munich Reinsurance America Inc (fka American Reinsurance Corporation)	52					0	52			52	0	21	0.0	0.0	0.0	YES	0
31-0542366.	IOA Re Inc obo The Cincinnati Ins						0	0			0	0		0.0	0.0	0.0	YES	0
35-2293075.	Endurance Assurance Corporation / Endurance Reinsurance Corporation of America	61					0	61			61	0	67	0.0	0.0	0.0	YES	0
43-0727872.	Safety National						0	0			0	0		0.0	0.0	0.0	YES	0
25-0687550.	National Union Fire Insurance Company of Pittsburgh	481					0	481			481	0	273	0.0	0.0	0.0	YES	0
13-1290712.	XL Reinsurance America	153					0	153			153	0	168	0.0	0.0	0.0	YES	0
06-0237820.	Chubb Tempest Re USA LLC obo ACE Property & Casualty Ins Co.						0	0			0	0		0.0	0.0	0.0	YES	0
47-0698507.	Odyssey America Reinsurance Corporation	1					0	1			1	0	84	0.0	0.0	0.0	YES	0
94-1517098.	TIG Insurance Company (fka Clearwater Ins Co)	30					0	30			30	0	2	0.0	0.0	0.0	YES	0
13-1675535.	Swiss Reinsurance America Corp	316					0	316			316	0	60	0.0	0.0	0.0	YES	0
95-1429618.	Waypoint Underwriting Management, LLC obo StarStone National Ins Co						0	0			0	0		0.0	0.0	0.0	YES	0
22-2005057.	Everest Reinsurance Company	59					0	59			59	0	19	0.0	0.0	0.0	YES	0
95-2769232.	Waypoint Underwriting Management, LLC obo Insurance Company of the West						0	0			0	0		0.0	0.0	0.0	YES	0
75-1444207.	SCOR Reinsurance Company	116					0	116			116	0	13	0.0	0.0	0.0	YES	0
74-2195939.	Houston Casualty Company						0	0			0	0		0.0	0.0	0.0	YES	0
02-0449082.	AmTrust Re obo Technology Insurance Company, Inc	620					0	620			620	0	709	0.0	0.0	0.0	YES	0
35-0145825.	American United Life Insurance Company						0	0			0	0		0.0	0.0	0.0	YES	0
01-0278678.	Unum Life Insurance Company of America	(1)					0	(1)			(1)	0		0.0	0.0	0.0	YES	0
06-0303370.	Connecticut General Life Insurance Company	17					0	17			17	0		0.0	0.0	0.0	YES	0
41-0451140.	Reliastar Life Insurance Company	3					0	3			3	0		0.0	0.0	0.0	YES	0
06-0493340.	Nassau Life Insurance Company (fka Phoenix Life Ins Co)	12					0	12			12	0		0.0	0.0	0.0	YES	0
13-2572994.	General & Cologne Life Reinsurance	9					0	9			9	0		0.0	0.0	0.0	YES	0
51-0434766.	Axis Reinsurance Co	5					0	5			5	0	9	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
52-1952955.	Renaissance Reinsurance US Inc						0	0			0	0		0.0	0.0	0.0	YES	0
06-1182357.	Allied World Ins Co	46					0	46			46	0	50	0.0	0.0	0.0	YES	0
06-1430254.	Arch Reinsurance Company						0	0			0	0		0.0	0.0	0.0	YES	0
98-0615458.	MAIDEN REINS LTD						0	0			0	0		0.0	0.0	0.0	YES	0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers	1,981	0	0	0	0	0	1,981	0	0	1,981	0	1,475	0.0	0.0	0.0	XXX.	0
Authorized Other Non-U.S. Insurers																		
AA-1126006.	Lloyd's Underwriter Syndicate No 4472 LIB	2					0	2			2	0		0.0	0.0	0.0	YES	0
AA-1126566.	Lloyd's Underwriter Syndicate No 0566 STN	2					0	2			2	0		0.0	0.0	0.0	YES	0
AA-1128000.	Lloyd's Underwriter Syndicate No 2000 HAR	1					0	1			1	0	4	0.0	0.0	0.0	YES	0
AA-1128003.	Lloyd's Syndicate 2003 (Catlin Underwriting Inc & Wellington Underwriting)	18					0	18			18	0	18	0.0	0.0	0.0	YES	0
AA-1128020.	Lloyds Syndicate No 2020	2					0	2			2	0	6	0.0	0.0	0.0	YES	0
AA-1128987.	Lloyds Syndicate # 2987 (Incl BGS Services (Bermuda) Limited)	77					0	77			77	0	84	0.0	0.0	0.0	YES	0
AA-1340125.	Hannover Ruckversicherungs Ag	495					0	495			495	0	140	0.0	0.0	0.0	YES	0
AA-3194130.	Endurance Specialty Insurance Limited						0	0			0	0		0.0	0.0	0.0	YES	0
AA-3194128.	Allied World Assurance Company Limited						0	0			0	0		0.0	0.0	0.0	YES	0
1299999.	Total Authorized Other Non-U.S. Insurers	597	0	0	0	0	0	597	0	0	597	0	252	0.0	0.0	0.0	XXX.	0
1499999.	Total Authorized Excluding Protected Cells	2,578	0	0	0	0	0	2,578	0	0	2,578	0	1,727	0.0	0.0	0.0	XXX.	0
Unauthorized Other Non-U.S. Insurers																		
AA-3190829.	Markel Bermuda Ltd. (fka Alterra & Mark Re)	343					0	343			343	0	78	0.0	0.0	0.0	YES	0
2699999.	Total Unauthorized Other Non-U.S. Insurers	343	0	0	0	0	0	343	0	0	343	0	78	0.0	0.0	0.0	XXX.	0
2899999.	Total Unauthorized Excluding Protected Cells	343	0	0	0	0	0	343	0	0	343	0	78	0.0	0.0	0.0	XXX.	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	2,921	0	0	0	0	0	2,921	0	0	2,921	0	1,805	0.0	0.0	0.0	XXX.	0
9999999.	Totals (Sum of 5799999 and 5899999)	2,921	0	0	0	0	0	2,921	0	0	2,921	0	1,805	0.0	0.0	0.0	XXX.	0

Sch. F - Pt. 3
NONE

Sch. F - Pt. 3
NONE

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 ($000 Omitted)

1 Issuing or Confirming Bank Reference Number	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
30904505	1	021000089	Citibank Europe PLC	9,405
CTCS-786230	1	021000021	JP Morgan Chase Bank, N.A.	160
				9,565

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of $50,000.

1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.		
2.		
3.		
4.		
5.		

B. Report the five largest reinsurance recoverables reported in Schedule F, Part 3, Column 15, due from any one reinsurer (based on the total recoverables, Schedule F, Part 3, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated YES or NO
6. AmTrust Re obo Technology Insurance Company, Inc.	28,938		NO
7. Hannover Ruckversicherungs Ag	12,227	680	NO
8. National Union Fire Insurance Company of Pittsburgh	9,834		NO
9. Swiss Reinsurance America Corp	9,057		NO
10.Markel Bermuda Ltd. (fka Alterra & Mark Re)	9,188		NO

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	668,517,651	1,208,319	669,725,970
2.	Premiums and considerations (Line 15)	80,881,825		80,881,825
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	2,916,996	(2,916,996)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	1,208,319	(1,208,319)	0
5.	Other assets	6,186,401		6,186,401
6.	Net amount recoverable from reinsurers		117,300,000	117,300,000
7.	Protected cell assets (Line 27)			0
8.	Totals (Line 28)	759,711,192	114,383,004	874,094,196
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	364,473,373	116,070,369	480,543,742
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	24,496,551		24,496,551
11.	Unearned premiums (Line 9)	101,950,278		101,950,278
12.	Advance premiums (Line 10)	4,426,707		4,426,707
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	4,843,781		4,843,781
14.	Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)	1,687,365	(1,687,365)	0
15.	Funds held by company under reinsurance treaties (Line 13)			0
16.	Amounts withheld or retained by company for account of others (Line 14)	5,241,973		5,241,973
17.	Provision for reinsurance (Line 16)			0
18.	Other liabilities	39,698		39,698
19.	Total liabilities excluding protected cell business (Line 26)	507,159,726	114,383,004	621,542,730
20.	Protected cell liabilities (Line 27)			0
21.	Surplus as regards policyholders (Line 37)	252,551,465	XXX	252,551,465
22.	Totals (Line 38)	759,711,191	114,383,004	874,094,195

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements?..Yes [ ] No [ ]

If yes, give full explanation:

Sch. H - Pt. 1
NONE

Sch. H - Pt. 2
NONE

Sch. H - Pt. 3
NONE

Sch. H - Pt. 4
NONE

Sch. H - Pt. 5
NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	3,214	1,816	84	131	149		31	1,500	XXX
2. 2011	116,687	4,002	112,685	79,015		5,118		7,604		2,033	91,737	XXX
3. 2012	134,390	6,008	128,382	72,941		4,741		7,873		1,009	85,555	XXX
4. 2013	159,841	8,346	151,495	88,013	1,049	5,755	63	8,760	3	1,817	101,413	XXX
5. 2014	185,881	6,467	179,414	94,378		6,803		9,926		1,834	111,107	XXX
6. 2015	205,037	9,186	195,851	91,011		5,789		10,019		1,582	106,819	XXX
7. 2016	218,315	9,955	208,360	111,652	257	7,088	15	11,563		2,082	130,031	XXX
8. 2017	242,241	10,944	231,297	126,273	4,107	7,528	252	12,560	8	2,073	141,994	XXX
9. 2018	254,630	13,225	241,405	119,692		7,808		12,862		1,990	140,362	XXX
10. 2019	258,246	8,973	249,273	96,068		6,308		12,972		752	115,348	XXX
11. 2020	239,854	8,264	231,590	42,688		2,786		9,353		98	54,827	XXX
12. Totals	XXX	XXX	XXX	924,945	7,229	59,808	461	103,641	11	15,301	1,080,693	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	47,689	27,571	29,587	16,904			617		672			34,090	XXX
2. 2011	7,160	3,315	4,449	1,633			150		71		9	6,882	XXX
3. 2012	2,260		4,003	1,347			176		58		20	5,150	XXX
4. 2013	6,391	2,944	5,279	1,295			283		79		41	7,793	XXX
5. 2014	9,610	892	5,979	1,277			407		132		98	13,959	XXX
6. 2015	8,970		6,334	3,046			499		232		158	12,989	XXX
7. 2016	16,251	5,068	8,636	4,885			901		429		419	16,264	XXX
8. 2017	29,088	13,845	12,022	4,297			1,620		674		884	25,262	XXX
9. 2018	37,761	9,002	15,931	7,782			2,563		1,170		1,385	40,641	XXX
10. 2019	50,081	1,250	24,496	3,878			3,790		2,270		2,376	75,509	XXX
11. 2020	83,339	2,772	35,456	3,067			6,042		5,940		2,722	124,938	XXX
12. Totals	298,600	66,659	152,172	49,411	0	0	17,048	0	11,727	0	8,112	363,477	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	32,801	1,289
2. 2011	103,567	4,948	98,619	88.8	123.6	87.5				6,661	221
3. 2012	92,052	1,347	90,705	68.5	22.4	70.7				4,916	234
4. 2013	114,560	5,354	109,206	71.7	64.2	72.1				7,431	362
5. 2014	127,235	2,169	125,066	68.4	33.5	69.7				13,420	539
6. 2015	122,854	3,046	119,808	59.9	33.2	61.2				12,258	731
7. 2016	156,520	10,225	146,295	71.7	102.7	70.2				14,934	1,330
8. 2017	189,765	22,509	167,256	78.3	205.7	72.3				22,968	2,294
9. 2018	197,787	16,784	181,003	77.7	126.9	75.0				36,908	3,733
10. 2019	195,985	5,128	190,857	75.9	57.1	76.6				69,449	6,060
11. 2020	185,604	5,839	179,765	77.4	70.7	77.6				112,956	11,982
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	334,702	28,775

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements, which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	113,343	103,692	97,815	92,757	96,043	94,255	98,151	96,251	95,994	93,864	(2,130)	(2,387)
2. 2011	88,906	103,034	97,816	94,264	93,909	93,731	94,029	93,755	92,491	91,258	(1,233)	(2,497)
3. 2012	XXX	93,160	90,628	89,020	87,334	86,105	85,713	85,046	83,759	82,833	(926)	(2,213)
4. 2013	XXX	XXX	113,432	109,850	103,733	102,291	100,896	101,922	101,164	100,554	(610)	(1,368)
5. 2014	XXX	XXX	XXX	136,442	131,154	126,891	118,538	118,607	115,503	115,376	(127)	(3,231)
6. 2015	XXX	XXX	XXX	XXX	123,365	120,979	112,960	112,295	111,361	111,003	(358)	(1,292)
7. 2016	XXX	XXX	XXX	XXX	XXX	141,847	140,803	138,304	137,054	135,163	(1,891)	(3,141)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	163,742	162,106	158,169	155,345	(2,824)	(6,761)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	170,526	172,115	170,752	(1,363)	226
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,810	177,315	(2,495)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	165,424	XXX	XXX
										12. Totals	(13,957)	(22,664)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	15,699	28,471	37,486	44,214	48,312	51,557	54,787	56,746	58,097	XXX	XXX
2. 2011	29,560	55,930	66,376	72,850	76,894	79,033	81,030	82,188	83,256	84,133	XXX	XXX
3. 2012	XXX	28,083	55,091	65,250	71,048	74,286	76,149	76,919	77,348	77,682	XXX	XXX
4. 2013	XXX	XXX	33,924	65,992	77,148	84,162	87,802	89,858	91,404	92,656	XXX	XXX
5. 2014	XXX	XXX	XXX	37,547	72,713	86,879	93,715	97,464	100,019	101,181	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	36,584	74,497	84,559	90,423	93,947	96,800	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	43,056	90,403	105,239	113,645	118,468	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	56,111	107,282	123,485	129,442	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54,872	110,740	127,500	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,072	102,376	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,474	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	25,265	18,141	14,541	10,700	11,259	12,377	15,659	14,799	13,977	13,300
2. 2011	11,356	11,839	7,397	4,055	3,638	3,195	3,585	3,834	3,150	2,966
3. 2012	XXX	20,841	11,383	6,910	4,174	3,665	3,721	3,638	2,971	2,832
4. 2013	XXX	XXX	25,699	13,676	6,955	5,752	4,868	5,189	4,476	4,267
5. 2014	XXX	XXX	XXX	30,206	17,962	13,350	7,503	6,805	5,324	5,109
6. 2015	XXX	XXX	XXX	XXX	28,571	15,496	7,880	5,867	4,392	3,787
7. 2016	XXX	XXX	XXX	XXX	XXX	27,520	12,504	9,521	6,166	4,652
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	31,817	16,960	13,134	9,345
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,447	12,613	10,712
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,814	24,408
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,431

Sch. P - Pt. 1A
NONE

Sch. P - Pt. 1B
NONE

Sch. P - Pt. 1C
NONE

SCHEDULE P - PART 1D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	3,214	1,816	84	131	149		31	1,500	XXX
2. 2011	116,687	4,002	112,685	79,015		5,118		7,604		2,033	91,737	8,720
3. 2012	134,390	6,008	128,382	72,941		4,741		7,873		1,009	85,555	8,764
4. 2013	159,841	8,346	151,495	88,013	1,049	5,755	63	8,760	3	1,817	101,413	9,800
5. 2014	185,881	6,467	179,414	94,378		6,803		9,926		1,834	111,107	10,013
6. 2015	205,037	9,186	195,851	91,011		5,789		10,019		1,582	106,819	9,966
7. 2016	218,315	9,955	208,360	111,652	257	7,088	15	11,563		2,082	130,031	11,240
8. 2017	242,241	10,944	231,297	126,273	4,107	7,528	252	12,560	8	2,073	141,994	12,403
9. 2018	254,630	13,225	241,405	119,692		7,808		12,862		1,990	140,362	12,634
10. 2019	258,246	8,973	249,273	96,068		6,308		12,972		752	115,348	12,656
11. 2020	239,854	8,264	231,590	42,688		2,786		9,353		98	54,827	10,032
12. Totals	XXX	XXX	XXX	924,945	7,229	59,808	461	103,641	11	15,301	1,080,693	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	47,689	27,571	29,587	16,904			617		672			34,090	254
2. 2011	7,160	3,315	4,449	1,633			150		71		9	6,882	27
3. 2012	2,260		4,003	1,347			176		58		20	5,150	22
4. 2013	6,391	2,944	5,279	1,295			283		79		41	7,793	30
5. 2014	9,610	892	5,979	1,277			407		132		98	13,959	50
6. 2015	8,970		6,334	3,046			499		232		158	12,989	88
7. 2016	16,251	5,068	8,636	4,885			901		429		419	16,264	163
8. 2017	29,088	13,845	12,022	4,297			1,620		674		884	25,262	256
9. 2018	37,761	9,002	15,931	7,782			2,563		1,170		1,385	40,641	444
10. 2019	50,081	1,250	24,496	3,878			3,790		2,270		2,376	75,509	862
11. 2020	83,339	2,772	35,456	3,067			6,042		5,940		2,722	124,938	2,255
12. Totals	298,600	66,659	152,172	49,411	0	0	17,048	0	11,727	0	8,112	363,477	4,451

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	32,801	1,289
2. 2011	103,567	4,948	98,619	88.8	123.6	87.5				6,661	221
3. 2012	92,052	1,347	90,705	68.5	22.4	70.7				4,916	234
4. 2013	114,560	5,354	109,206	71.7	64.2	72.1				7,431	362
5. 2014	127,235	2,169	125,066	68.4	33.5	69.7				13,420	539
6. 2015	122,854	3,046	119,808	59.9	33.2	61.2				12,258	731
7. 2016	156,520	10,225	146,295	71.7	102.7	70.2				14,934	1,330
8. 2017	189,765	22,509	167,256	78.3	205.7	72.3				22,968	2,294
9. 2018	197,787	16,784	181,003	77.7	126.9	75.0				36,908	3,733
10. 2019	195,985	5,128	190,857	75.9	57.1	76.6				69,449	6,060
11. 2020	185,604	5,839	179,765	77.4	70.7	77.6				112,956	11,982
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	334,702	28,775

Sch. P - Pt. 1E
NONE

Sch. P - Pt. 1F - Sn. 1
NONE

Sch. P - Pt. 1F - Sn. 2
NONE

Sch. P - Pt. 1G
NONE

Sch. P - Pt. 1H - Sn. 1
NONE

Sch. P - Pt. 1H - Sn. 2
NONE

Sch. P - Pt. 1I
NONE

Sch. P - Pt. 1J
NONE

Sch. P - Pt. 1K
NONE

Sch. P - Pt. 1L
NONE

Sch. P - Pt. 1M
NONE

Sch. P - Pt. 1N
NONE

Sch. P - Pt. 1O
NONE

Sch. P - Pt. 1P
NONE

Sch. P - Pt. 1R - Sn. 1
NONE

Sch. P - Pt. 1R - Sn. 2
NONE

Sch. P - Pt. 1S
NONE

Sch. P - Pt. 1T
NONE

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior											0	0
2. 2011											0	0
3. 2012	XXX										0	0
4. 2013	XXX	XXX									0	0
5. 2014	XXX	XXX	XXX								0	0
6. 2015	XXX	XXX	XXX	XXX							0	0
7. 2016	XXX	XXX	XXX	XXX	XXX						0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX					0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX				0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	0	0

NONE

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior											0	0
2. 2011											0	0
3. 2012	XXX										0	0
4. 2013	XXX	XXX									0	0
5. 2014	XXX	XXX	XXX								0	0
6. 2015	XXX	XXX	XXX	XXX							0	0
7. 2016	XXX	XXX	XXX	XXX	XXX						0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX					0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX				0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	0	0

NONE

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior											0	0
2. 2011											0	0
3. 2012	XXX										0	0
4. 2013	XXX	XXX									0	0
5. 2014	XXX	XXX	XXX								0	0
6. 2015	XXX	XXX	XXX	XXX							0	0
7. 2016	XXX	XXX	XXX	XXX	XXX						0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX					0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX				0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	0	0

NONE

SCHEDULE P - PART 2D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	113,343	103,692	97,815	92,757	96,043	94,255	98,151	96,251	95,994	93,864	(2,130)	(2,387)
2. 2011	88,906	103,034	97,816	94,264	93,909	93,731	94,029	93,755	92,491	91,258	(1,233)	(2,497)
3. 2012	XXX	93,160	90,628	89,020	87,334	86,105	85,713	85,046	83,759	82,833	(926)	(2,213)
4. 2013	XXX	XXX	113,432	109,850	103,733	102,291	100,896	101,922	101,164	100,554	(610)	(1,368)
5. 2014	XXX	XXX	XXX	136,442	131,154	126,891	118,538	118,607	115,503	115,376	(127)	(3,231)
6. 2015	XXX	XXX	XXX	XXX	123,365	120,979	112,960	112,295	111,361	111,003	(358)	(1,292)
7. 2016	XXX	XXX	XXX	XXX	XXX	141,847	140,803	138,304	137,054	135,163	(1,891)	(3,141)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	163,742	162,106	158,169	155,345	(2,824)	(6,761)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	170,526	172,115	170,752	(1,363)	226
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,810	177,315	(2,495)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	165,424	XXX	XXX
										12. Totals	(13,957)	(22,664)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior											0	0
2. 2011											0	0
3. 2012	XXX										0	0
4. 2013	XXX	XXX									0	0
5. 2014	XXX	XXX	XXX								0	0
6. 2015	XXX	XXX	XXX	XXX							0	0
7. 2016	XXX	XXX	XXX	XXX	XXX						0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX					0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX				0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	0	0

NONE

Sch. P - Pt. 2F - Sn. 1
NONE

Sch. P - Pt. 2F - Sn. 2
NONE

Sch. P - Pt. 2G
NONE

Sch. P - Pt. 2H - Sn. 1
NONE

Sch. P - Pt. 2H - Sn. 2
NONE

Sch. P - Pt. 2I
NONE

Sch. P - Pt. 2J
NONE

Sch. P - Pt. 2K
NONE

Sch. P - Pt. 2L
NONE

Sch. P - Pt. 2M
NONE

Sch. P - Pt. 2N
NONE

Sch. P - Pt. 2O
NONE

Sch. P - Pt. 2P
NONE

Sch. P - Pt. 2R - Sn. 1
NONE

Sch. P - Pt. 2R - Sn. 2
NONE

Sch. P - Pt. 2S
NONE

Sch. P - Pt. 2T
NONE

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000											
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000											
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000											
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	000	15,699	28,471	37,486	44,214	48,312	51,557	54,787	56,746	58,097	107,237	58,110
2. 2011	29,560	55,930	66,376	72,850	76,894	79,033	81,030	82,188	83,256	84,133	5,732	2,961
3. 2012	XXX	28,083	55,091	65,250	71,048	74,286	76,149	76,919	77,348	77,682	5,936	2,806
4. 2013	XXX	XXX	33,924	65,992	77,148	84,162	87,802	89,858	91,404	92,656	6,559	3,211
5. 2014	XXX	XXX	XXX	37,547	72,713	86,879	93,715	97,464	100,019	101,181	6,602	3,361
6. 2015	XXX	XXX	XXX	XXX	36,584	74,497	84,559	90,423	93,947	96,800	6,424	3,454
7. 2016	XXX	XXX	XXX	XXX	XXX	43,056	90,403	105,239	113,645	118,468	7,373	3,704
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	56,111	107,282	123,485	129,442	7,924	4,223
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54,872	110,740	127,500	8,020	4,170
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,072	102,376	7,469	4,325
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,474	3,858	3,919

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000											
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

Sch. P - Pt. 3F - Sn. 1
NONE

Sch. P - Pt. 3F - Sn. 2
NONE

Sch. P - Pt. 3G
NONE

Sch. P - Pt. 3H - Sn. 1
NONE

Sch. P - Pt. 3H - Sn. 2
NONE

Sch. P - Pt. 3I
NONE

Sch. P - Pt. 3J
NONE

Sch. P - Pt. 3K
NONE

Sch. P - Pt. 3L
NONE

Sch. P - Pt. 3M
NONE

Sch. P - Pt. 3N
NONE

Sch. P - Pt. 3O
NONE

Sch. P - Pt. 3P
NONE

Sch. P - Pt. 3R - Sn. 1
NONE

Sch. P - Pt. 3R - Sn. 2
NONE

Sch. P - Pt. 3S
NONE

Sch. P - Pt. 3T
NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	25,265	18,141	14,541	10,700	11,259	12,377	15,659	14,799	13,977	13,300
2. 2011	11,356	11,839	7,397	4,055	3,638	3,195	3,585	3,834	3,150	2,966
3. 2012	XXX	20,841	11,383	6,910	4,174	3,665	3,721	3,638	2,971	2,832
4. 2013	XXX	XXX	25,699	13,676	6,955	5,752	4,868	5,189	4,476	4,267
5. 2014	XXX	XXX	XXX	30,206	17,962	13,350	7,503	6,805	5,324	5,109
6. 2015	XXX	XXX	XXX	XXX	28,571	15,496	7,880	5,867	4,392	3,787
7. 2016	XXX	XXX	XXX	XXX	XXX	27,520	12,504	9,521	6,166	4,652
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	31,817	16,960	13,134	9,345
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,447	12,613	10,712
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,814	24,408
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,431

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

Sch. P - Pt. 4F - Sn. 1
NONE

Sch. P - Pt. 4F - Sn. 2
NONE

Sch. P - Pt. 4G
NONE

Sch. P - Pt. 4H - Sn. 1
NONE

Sch. P - Pt. 4H - Sn. 2
NONE

Sch. P - Pt. 4I
NONE

Sch. P - Pt. 4J
NONE

Sch. P - Pt. 4K
NONE

Sch. P - Pt. 4L
NONE

Sch. P - Pt. 4M
NONE

Sch. P - Pt. 4N
NONE

Sch. P - Pt. 4O
NONE

Sch. P - Pt. 4P
NONE

Sch. P - Pt. 4R - Sn. 1
NONE

Sch. P - Pt. 4R - Sn. 2
NONE

Sch. P - Pt. 4S
NONE

Sch. P - Pt. 4T
NONE

Sch. P - Pt. 5A - Sn. 1
NONE

Sch. P - Pt. 5A - Sn. 2
NONE

Sch. P - Pt. 5A - Sn. 3
NONE

Sch. P - Pt. 5B - Sn. 1
NONE

Sch. P - Pt. 5B - Sn. 2
NONE

Sch. P - Pt. 5B - Sn. 3
NONE

Sch. P - Pt. 5C - Sn. 1
NONE

Sch. P - Pt. 5C - Sn. 2
NONE

Sch. P - Pt. 5C - Sn. 3
NONE

SCHEDULE P - PART 5D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	2,303	705	341	153	93	71	31	39	26	20
2. 2011	3,363	5,023	5,419	5,589	5,657	5,691	5,705	5,718	5,726	5,732
3. 2012	XXX	3,391	5,218	5,644	5,804	5,873	5,907	5,914	5,928	5,936
4. 2013	XXX	XXX	3,749	5,772	6,242	6,425	6,488	6,522	6,544	6,559
5. 2014	XXX	XXX	XXX	3,803	5,804	6,305	6,444	6,522	6,573	6,602
6. 2015	XXX	XXX	XXX	XXX	3,646	5,732	6,155	6,308	6,385	6,424
7. 2016	XXX	XXX	XXX	XXX	XXX	4,123	6,521	7,066	7,279	7,373
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	4,485	7,112	7,742	7,924
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,838	7,388	8,020
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,903	7,469
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,858

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,339	789	494	380	321	276	254	229	219	254
2. 2011	1,871	596	277	143	88	60	50	37	31	27
3. 2012	XXX	1,970	553	253	127	73	44	38	29	22
4. 2013	XXX	XXX	2,167	725	284	138	87	60	42	30
5. 2014	XXX	XXX	XXX	2,517	651	264	164	113	68	50
6. 2015	XXX	XXX	XXX	XXX	2,183	591	287	171	111	88
7. 2016	XXX	XXX	XXX	XXX	XXX	2,603	810	409	242	163
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,877	840	387	256
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,764	891	444
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,764	862
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,255

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	615	171	62	34	26	12	1	4	3	
2. 2011	8,091	8,561	8,646	8,686	8,701	8,711	8,715	8,716	8,718	8,720
3. 2012	XXX	8,013	8,557	8,692	8,728	8,747	8,756	8,758	8,763	8,764
4. 2013	XXX	XXX	9,010	9,691	9,731	9,772	9,785	9,793	9,797	9,800
5. 2014	XXX	XXX	XXX	9,529	9,793	9,922	9,968	9,996	10,002	10,013
6. 2015	XXX	XXX	XXX	XXX	9,115	9,753	9,884	9,927	9,946	9,966
7. 2016	XXX	XXX	XXX	XXX	XXX	10,222	11,008	11,169	11,221	11,240
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	11,385	12,153	12,345	12,403
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,580	12,432	12,634
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,807	12,656
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,032

Sch. P - Pt. 5E - Sn. 1
NONE

Sch. P - Pt. 5E - Sn. 2
NONE

Sch. P - Pt. 5E - Sn. 3
NONE

Sch. P - Pt. 5F - Sn. 1A
NONE

Sch. P - Pt. 5F - Sn. 2A
NONE

Sch. P - Pt. 5F - Sn. 3A
NONE

Sch. P - Pt. 5F - Sn. 1B
NONE

Sch. P - Pt. 5F - Sn. 2B
NONE

Sch. P - Pt. 5F - Sn. 3B
NONE

Sch. P - Pt. 5H - Sn. 1A
NONE

Sch. P - Pt. 5H - Sn. 2A
NONE

Sch. P - Pt. 5H - Sn. 3A
NONE

Sch. P - Pt. 5H - Sn. 1B
NONE

Sch. P - Pt. 5H - Sn. 2B
NONE

Sch. P - Pt. 5H - Sn. 3B
NONE

Sch. P - Pt. 5R - Sn. 1A
NONE

Sch. P - Pt. 5R - Sn. 2A
NONE

Sch. P - Pt. 5R - Sn. 3A
NONE

Sch. P - Pt. 5R - Sn. 1B
NONE

Sch. P - Pt. 5R - Sn. 2B
NONE

Sch. P - Pt. 5R - Sn. 3B
NONE

Sch. P - Pt. 5T - Sn. 1
NONE

Sch. P - Pt. 5T - Sn. 2
NONE

Sch. P - Pt. 5T - Sn. 3
NONE

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior										0	
2. 2011										0	
3. 2012	XXX									0	
4. 2013	XXX	XXX								0	
5. 2014	XXX	XXX	XXX							0	
6. 2015	XXX	XXX	XXX	XXX						0	
7. 2016	XXX	XXX	XXX	XXX	XXX					0	
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				0	
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			0	
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		0	
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior										0	
2. 2011										0	
3. 2012	XXX									0	
4. 2013	XXX	XXX								0	
5. 2014	XXX	XXX	XXX							0	
6. 2015	XXX	XXX	XXX	XXX						0	
7. 2016	XXX	XXX	XXX	XXX	XXX					0	
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				0	
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			0	
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		0	
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)											XXX

NONE

SCHEDULE P - PART 6D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior										0	
2. 2011	116,687	116,687	116,687	116,687	116,687	116,687	116,687	116,687	116,687	116,687	
3. 2012	XXX	134,390	134,390	134,390	134,390	134,390	134,390	134,390	134,390	134,390	
4. 2013	XXX	XXX	159,841	159,841	159,841	159,841	159,841	159,841	159,841	159,841	
5. 2014	XXX	XXX	XXX	185,881	185,881	185,881	185,881	185,881	185,881	185,881	
6. 2015	XXX	XXX	XXX	XXX	205,037	205,037	205,037	205,037	205,037	205,037	
7. 2016	XXX	XXX	XXX	XXX	XXX	218,315	218,315	218,315	218,315	218,315	
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	242,241	242,241	242,241	242,241	
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	254,630	254,630	254,630	
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258,246	258,246	
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	239,854	239,854
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	239,854
13. Earned Prems.(P-Pt 1)	116,687	134,390	159,841	185,881	205,037	218,315	242,241	254,630	258,246	239,854	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior										0	
2. 2011	4,002	4,002	4,002	4,002	4,002	4,002	4,002	4,002	4,002	4,002	
3. 2012	XXX	6,008	6,008	6,008	6,008	6,008	6,008	6,008	6,008	6,008	
4. 2013	XXX	XXX	8,346	8,346	8,346	8,346	8,346	8,346	8,346	8,346	
5. 2014	XXX	XXX	XXX	6,467	6,467	6,467	6,467	6,467	6,467	6,467	
6. 2015	XXX	XXX	XXX	XXX	9,186	9,186	9,186	9,186	9,186	9,186	
7. 2016	XXX	XXX	XXX	XXX	XXX	9,955	9,955	9,955	9,955	9,955	
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	10,944	10,944	10,944	10,944	
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,225	13,225	13,225	
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,973	8,973	
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,264	8,264
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,264
13. Earned Prems.(P-Pt 1)	4,002	6,008	8,346	6,467	9,186	9,955	10,944	13,225	8,973	8,264	XXX

Sch. P - Pt. 6E - Sn. 1
NONE

Sch. P - Pt. 6E - Sn. 2
NONE

Sch. P - Pt. 6H - Sn. 1A
NONE

Sch. P - Pt. 6H - Sn. 2A
NONE

Sch. P - Pt. 6H - Sn. 1B
NONE

Sch. P - Pt. 6H - Sn. 2B
NONE

Sch. P - Pt. 6M - Sn. 1
NONE

Sch. P - Pt. 6M - Sn. 2
NONE

Sch. P - Pt. 6N - Sn. 1
NONE

Sch. P - Pt. 6N - Sn. 2
NONE

Sch. P - Pt. 6O - Sn. 1
NONE

Sch. P - Pt. 6O - Sn. 2
NONE

Sch. P - Pt. 6R - Sn. 1A
NONE

Sch. P - Pt. 6R - Sn. 2A
NONE

Sch. P - Pt. 6R - Sn. 1B
NONE

Sch. P - Pt. 6R - Sn. 2B
NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS

($000 Omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/farmowners			0.0			0.0
2. Private passenger auto liability/medical			0.0			0.0
3. Commercial auto/truck liability/medical			0.0			0.0
4. Workers' compensation	363,477		0.0	226,976		0.0
5. Commercial multiple peril			0.0			0.0
6. Medical professional liability - occurrence			0.0			0.0
7. Medical professional liability - claims-made			0.0			0.0
8. Special liability			0.0			0.0
9. Other liability - occurrence			0.0			0.0
10. Other liability - claims-made			0.0			0.0
11. Special property			0.0			0.0
12. Auto physical damage			0.0			0.0
13. Fidelity/surety			0.0			0.0
14. Other			0.0			0.0
15. International			0.0			0.0
16. Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products liability - occurrence			0.0			0.0
20. Products liability - claims-made			0.0			0.0
21. Financial guaranty/mortgage guaranty			0.0			0.0
22. Warranty			0.0			0.0
23. Totals	363,477	0	0.0	226,976	0	0.0

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 5

Years in Which Policies Were Issued	Net Reserve for Premium Adjustments and Accrued Retrospective Premiums at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS

($000 Omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/farmowners			0.0			0.0
2. Private passenger auto liability/medical			0.0			0.0
3. Commercial auto/truck liability/medical			0.0			0.0
4. Workers' compensation	363,477		0.0	226,976		0.0
5. Commercial multiple peril			0.0			0.0
6. Medical professional liability - occurrence			0.0			0.0
7. Medical professional liability - claims-made			0.0			0.0
8. Special liability			0.0			0.0
9. Other liability - occurrence			0.0			0.0
10. Other liability - claims-made			0.0			0.0
11. Special property			0.0			0.0
12. Auto physical damage			0.0			0.0
13. Fidelity/surety			0.0			0.0
14. Other			0.0			0.0
15. International			0.0			0.0
16. Reinsurance - nonproportional assumed property			0.0			0.0
17. Reinsurance - nonproportional assumed liability			0.0			0.0
18. Reinsurance - nonproportional assumed financial lines			0.0			0.0
19. Products liability - occurrence			0.0			0.0
20. Products liability - claims-made			0.0			0.0
21. Financial guaranty/mortgage guaranty			0.0			0.0
22. Warranty			0.0			0.0
23. Totals	363,477	0	0.0	226,976	0	0.0

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 5

Years in Which Policies Were Issued	Net Reserve For Premium Adjustments And Accrued Retrospective Premiums At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	Incurred Adjustable Commissions Reported At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	Reserves For Commission Adjustments At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims-Made insurance policies. EREs provided for reasons other than DDR are not be included.

1.1 Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? Yes [ ] No [X]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions.

1.2 What is the total amount of the reserve for that provision (DDR reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? .....

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? Yes [ ] No [ ]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? Yes [ ] No [ ]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? Yes [ ] No [ ] N/A[X]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior		
1.602	2011		
1.603	2012		
1.604	2013		
1.605	2014		
1.606	2015		
1.607	2016		
1.608	2017		
1.609	2018		
1.610	2019		
1.611	2020		
1.612	Totals	0	0

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this statement? Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for: (in thousands of dollars)

5.1 Fidelity .....

5.2 Surety .....

6. Claim count information is reported per claim or per claimant. (Indicate which). PER CLAIMANT

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? Yes [ ] No [X]

7.2 An extended statement may be attached.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2)
1. Alabama AL	N								
2. Alaska AK	N								
3. Arizona AZ	N								
4. Arkansas AR	N								
5. California CA	N								
6. Colorado CO	N								
7. Connecticut CT	N								
8. Delaware DE	N								
9. District of Columbia DC	N								
10. Florida FL	N								
11. Georgia GA	N								
12. Hawaii HI	N								
13. Idaho ID	N								
14. Illinois IL	N								
15. Indiana IN	N								
16. Iowa IA	N								
17. Kansas KS	N								
18. Kentucky KY	N								
19. Louisiana LA	N								
20. Maine ME	N								
21. Maryland MD	N								
22. Massachusetts MA	N								
23. Michigan MI	N								
24. Minnesota MN	N								
25. Mississippi MS	N								
26. Missouri MO	L	219,127,938	223,608,261	5,478,286	115,629,450	139,030,995	424,137,876		
27. Montana MT	N								
28. Nebraska NE	N								
29. Nevada NV	N								
30. New Hampshire NH	N								
31. New Jersey NJ	N								
32. New Mexico NM	N								
33. New York NY	N								
34. North Carolina NC	N								
35. North Dakota ND	N								
36. Ohio OH	N								
37. Oklahoma OK	N								
38. Oregon OR	N								
39. Pennsylvania PA	N								
40. Rhode Island RI	N								
41. South Carolina SC	N								
42. South Dakota SD	N								
43. Tennessee TN	N								
44. Texas TX	N								
45. Utah UT	N								
46. Vermont VT	N								
47. Virginia VA	N								
48. Washington WA	N								
49. West Virginia WV	N								
50. Wisconsin WI	N								
51. Wyoming WY	N								
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	N								
55. US Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CAN	N								
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0	0	0
59. Totals	XXX	219,127,938	223,608,261	5,478,286	115,629,450	139,030,995	424,137,876	0	0
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 1

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0

R - Registered - Non-domiciled RRGs..... 0

Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 56

(b) Explanation of Basis of Allocation of Premiums by States, etc.
N/A

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama AL						0
2. Alaska AK						0
3. Arizona AZ						0
4. Arkansas AR						0
5. California CA						0
6. Colorado CO						0
7. Connecticut CT						0
8. Delaware DE						0
9. District of Columbia DC						0
10. Florida FL						0
11. Georgia GA						0
12. Hawaii HI						0
13. Idaho ID						0
14. Illinois IL						0
15. Indiana IN						0
16. Iowa IA						0
17. Kansas KS						0
18. Kentucky KY						0
19. Louisiana LA						0
20. Maine ME						0
21. Maryland MD						0
22. Massachusetts MA						0
23. Michigan MI						0
24. Minnesota MN						0
25. Mississippi MS						0
26. Missouri MO			NONE			0
27. Montana MT						0
28. Nebraska NE						0
29. Nevada NV						0
30. New Hampshire NH						0
31. New Jersey NJ						0
32. New Mexico NM						0
33. New York NY						0
34. North Carolina NC						0
35. North Dakota ND						0
36. Ohio OH						0
37. Oklahoma OK						0
38. Oregon OR						0
39. Pennsylvania PA						0
40. Rhode Island RI						0
41. South Carolina SC						0
42. South Dakota SD						0
43. Tennessee TN						0
44. Texas TX						0
45. Utah UT						0
46. Vermont VT						0
47. Virginia VA						0
48. Washington WA						0
49. West Virginia WV						0
50. Wisconsin WI						0
51. Wyoming WY						0
52. American Samoa AS						0
53. Guam GU						0
54. Puerto Rico PR						0
55. US Virgin Islands VI						0
56. Northern Mariana Islands MP						0
57. Canada CAN						0
58. Aggregate Other Alien OT						0
59. Totals	0	0	0	0	0	0

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Parent
Missouri Employers Mutual Insurance Company
43-1668466

Subsidiary
Missouri Employer General Agency (MEGA)
43-1768412

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
.....	.....	10191...	43-1668466..	.....	.....	.....	Missouri Employers Mutual Insurance.....	MO.....	UDP.....	.....	.....	.....	.....	.....N.....	.....
.....	.....	00000...	43-1768412..	.....	.....	.....	Missouri Employers General Agency.....	MO.....	NIA.....	Missouri Employers Mutual Insurance.....	Ownership.....	....100.000	Missouri Employers Mutual Insurance.....	.....Y.....	.....

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will the Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement that is filed with the NAIC by May 1?	SEE EXPLANATION
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.**
If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	SEE EXPLANATION
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	SEE EXPLANATION
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	SEE EXPLANATION
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	SEE EXPLANATION
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	SEE EXPLANATION
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	SEE EXPLANATION
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	SEE EXPLANATION
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	SEE EXPLANATION
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	YES
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	SEE EXPLANATION
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	SEE EXPLANATION
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	SEE EXPLANATION
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	SEE EXPLANATION
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	SEE EXPLANATION
28.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	SEE EXPLANATION
	APRIL FILING	
29.	Will the Credit Insurance Experience Exhibit be filed with state of domicile and the NAIC by April 1?	SEE EXPLANATION
30.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
31.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	SEE EXPLANATION
32.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
33.	Will the regulator-only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
35.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
36.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1?	SEE EXPLANATION
37.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
	AUGUST FILING	
38.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	SEE EXPLANATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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EXPLANATION: **BAR CODE:**

1.

2.

3.

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6.

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8. The data for this supplement is not required to be filed.

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12. The data for this supplement is not required to be filed.

13. The data for this supplement is not required to be filed.

14. The data for this supplement is not required to be filed.

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30 The data for this supplement is not required to be filed.

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32. The data for this supplement is not required to be filed.

33. The data for this supplement is not required to be filed.

34. The data for this supplement is not required to be filed.

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35. The data for this supplement is not required to be filed.

36. The data for this supplement is not required to be filed.

37. The data for this supplement is not required to be filed.

38. The data for this supplement is not required to be filed.

Overflow Page
NONE

Overflow Page
NONE

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	11,962,764	1.8	11,962,764		11,962,764	1.8
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	1,046,442	0.2	1,046,442		1,046,442	0.2
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	9,491,044	1.4	9,491,045		9,491,045	1.4
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	126,316,701	18.9	126,316,701		126,316,701	18.9
1.06 Industrial and Miscellaneous	386,177,404	57.7	386,177,404		386,177,404	57.8
1.07 Hybrid Securities	2,520,969	0.4	2,520,968		2,520,968	0.4
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	537,515,324	80.3	537,515,324	0	537,515,324	80.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	2,237,999	0.3	2,237,999		2,237,999	0.3
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	2,237,999	0.3	2,237,999	0	2,237,999	0.3
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	76,730,474	11.5	76,730,474		76,730,474	11.5
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	486,621	0.1			0	0.0
3.05 Mutual Funds	3,589,147	0.5	3,589,147		3,589,147	0.5
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	80,806,242	12.1	80,319,621	0	80,319,621	12.0
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	9,148,964	1.4	9,148,964		9,148,964	1.4
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale	1,676,867	0.3	1,676,867		1,676,867	0.3
5.04 Total Real Estate	10,825,831	1.6	10,825,831	0	10,825,831	1.6
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	9,754,375	1.5	9,754,375		9,754,375	1.5
6.02 Cash Equivalents (Schedule E, Part 2)	27,396,781	4.1	27,396,781		27,396,781	4.1
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	37,151,156	5.6	37,151,156	0	37,151,156	5.6
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	467,551	0.1	467,551		467,551	0.1
10. Receivables for Securities	169	0.0	169		169	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	669,004,272	100.0	668,517,651	0	668,517,651	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		12,136,230
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)	873,854	
2.2	Additional investment made after acquisition (Part 2, Column 9)		873,854
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	1,383,227	
7.2	Totals, Part 3, Column 10		1,383,227
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	801,025	
8.2	Totals, Part 3, Column 9		801,025
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		10,825,832
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		10,825,832

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	478,532	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		478,532
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		10,981
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)		467,551
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		467,551

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		611,706,776
2.	Cost of bonds and stocks acquired, Part 3, Column 7		176,789,210
3.	Accrual of discount		229,064
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(298,000)	
	4.2 Part 2, Section 1, Column 15	3,720	
	4.3 Part 2, Section 2, Column 13	5,101,160	
	4.4 Part 4, Column 11	(16,901,174)	(12,094,294)
5.	Total gain (loss) on disposals, Part 4, Column 19		17,369,736
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		171,698,498
7.	Deduct amortization of premium		1,797,693
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		55,262
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		620,559,562
12.	Deduct total nonadmitted amounts		486,621
13.	Statement value at end of current period (Line 11 minus Line 12)		620,072,941

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	11,962,764	12,825,101	11,948,478	11,922,039
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	11,962,764	12,825,101	11,948,478	11,922,039
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,046,442	1,143,333	1,123,205	1,035,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	9,491,045	10,255,708	9,566,480	9,425,000
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	126,316,701	135,822,844	126,736,444	123,744,479
Industrial and Miscellaneous,	8. United States	361,463,372	390,314,731	363,345,642	355,238,231
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	6,794,088	7,602,450	6,852,001	6,105,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	20,440,912	21,790,636	20,407,623	20,262,852
	11. Totals	388,698,372	419,707,817	390,605,266	381,606,083
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	537,515,324	579,754,803	539,979,873	527,732,601
PREFERRED STOCKS	14. United States	2,237,999	2,426,649	2,175,689	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	2,237,999	2,426,649	2,175,689	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	2,237,999	2,426,649	2,175,689	
COMMON STOCKS	20. United States	78,411,339	78,411,339	74,636,530	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	1,908,282	1,908,282	1,462,065	
	23. Totals	80,319,621	80,319,621	76,098,595	
Parent, Subsidiaries and Affiliates	24. Totals	486,621	486,621	15,000	
	25. Total Common Stocks	80,806,242	80,806,242	76,113,595	
	26. Total Stocks	83,044,241	83,232,891	78,289,284	
	27. Total Bonds and Stocks	620,559,565	662,987,694	618,269,157	

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	542,055	4,073,477	7,330,881	16,351		XXX	11,962,764	2.2	11,103,068	2.1	11,962,764	
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	542,055	4,073,477	7,330,881	16,351	0	XXX	11,962,764	2.2	11,103,068	2.1	11,962,764	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		511,442	535,000			XXX	1,046,442	0.2	1,056,723	0.2	1,046,442	
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	511,442	535,000	0	0	XXX	1,046,442	0.2	1,056,723	0.2	1,046,442	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1		2,007,578	3,433,466	4,050,000		XXX	9,491,044	1.8	8,002,521	1.5	9,491,045	
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	2,007,578	3,433,466	4,050,000	0	XXX	9,491,044	1.8	8,002,521	1.5	9,491,045	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	31,111,648	46,959,900	31,839,058	9,781,407	5,624,688	XXX	125,316,701	23.3	146,758,863	27.7	125,316,701	
5.2 NAIC 2				1,000,000		XXX	1,000,000	0.2	1,000,000	0.2	1,000,000	
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	31,111,648	46,959,900	31,839,058	10,781,407	5,624,688	XXX	126,316,701	23.5	147,758,863	27.9	126,316,701	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	26,127,366	117,712,216	87,350,924	19,219,743	26,826,025	XXX	277,236,274	51.6	266,755,006	50.4	189,363,998	87,872,276
6.2 NAIC 2	3,895,408	43,451,586	33,660,750	16,092,259	4,926,373	XXX	102,026,376	19.0	89,311,475	16.9	90,335,499	11,690,876
6.3 NAIC 3	1,217,571	3,879,910		1,817,274		XXX	6,914,755	1.3	2,543,754	0.5	4,868,115	2,046,640
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	31,240,345	165,043,712	121,011,674	37,129,276	31,752,398	XXX	386,177,405	71.8	358,610,235	67.8	284,567,612	101,609,792
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2		1,015,982	1,006,236			XXX	2,022,218	0.4	2,027,063	0.4	2,022,218	
7.3 NAIC 3					498,750	XXX	498,750	0.1	500,000	0.1	498,750	
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	1,015,982	1,006,236	0	498,750	XXX	2,520,968	0.5	2,527,063	0.5	2,520,968	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 57,781,069	171,264,613	130,489,329	33,067,501	32,450,713	0	425,053,225	79.1	XXX	XXX	337,180,950	87,872,276
11.2 NAIC 2	(d) 3,895,408	44,467,568	34,666,986	17,092,259	4,926,373	0	105,048,594	19.5	XXX	XXX	93,357,717	11,690,876
11.3 NAIC 3	(d) 1,217,571	3,879,910	0	1,817,274	498,750	0	7,413,505	1.4	XXX	XXX	5,366,865	2,046,640
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	62,894,048	219,612,091	165,156,315	51,977,034	37,875,836	0	(b) 537,515,324	100.0	XXX	XXX	435,905,532	101,609,792
11.8 Line 11.7 as a % of Col. 7	11.7	40.9	30.7	9.7	7.0	0.0	100.0	XXX	XXX	XXX	81.1	18.9
12. **Total Bonds Prior Year**												
12.1 NAIC 1	47,706,196	190,001,906	130,701,705	37,539,475	27,726,900		XXX	XXX	433,676,182	82.0	346,309,388	87,366,794
12.2 NAIC 2	2,678,622	31,048,569	42,432,581	14,048,382	2,130,384		XXX	XXX	92,338,538	17.5	78,843,682	13,494,855
12.3 NAIC 3		2,000,245		543,509	500,000		XXX	XXX	3,043,754	0.6	3,043,754	
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	50,384,818	223,050,720	173,134,286	52,131,366	30,357,284	0	XXX	XXX	(b) 529,058,474	100.0	428,196,824	100,861,649
12.8 Line 12.7 as a % of Col. 9	9.5	42.2	32.7	9.9	5.7	0.0	XXX	XXX	100.0	XXX	80.9	19.1
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	46,915,886	129,709,982	106,161,754	24,326,159	30,067,169		337,180,950	62.7	346,309,388	65.5	337,180,950	XXX
13.2 NAIC 2	3,861,163	40,016,697	30,410,973	14,163,762	4,905,122		93,357,717	17.4	78,843,682	14.9	93,357,717	XXX
13.3 NAIC 3	1,000,056	2,050,785		1,817,274	498,750		5,366,865	1.0	3,043,754	0.6	5,366,865	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	51,777,105	171,777,464	136,572,727	40,307,195	35,471,041	0	435,905,532	81.1	428,196,824	80.9	435,905,532	XXX
13.8 Line 13.7 as a % of Col. 7	11.9	39.4	31.3	9.2	8.1	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	9.6	32.0	25.4	7.5	6.6	0.0	81.1	XXX	XXX	XXX	81.1	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	10,865,184	41,554,630	24,327,575	8,741,342	2,383,544		87,872,275	16.3	87,366,794	16.5	XXX	87,872,275
14.2 NAIC 2	34,245	4,450,871	4,256,013	2,928,497	21,251		11,690,877	2.2	13,494,855	2.6	XXX	11,690,877
14.3 NAIC 3	217,516	1,829,125					2,046,641	0.4	0	0.0	XXX	2,046,641
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	11,116,945	47,834,626	28,583,588	11,669,839	2,404,795	0	101,609,793	18.9	100,861,649	19.1	XXX	101,609,793
14.8 Line 14.7 as a % of Col. 7	10.9	47.1	28.1	11.5	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.1	8.9	5.3	2.2	0.4	0.0	18.9	XXX	XXX	XXX	XXX	18.9

(a) Includes $.....85,805,089 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....2,260,572 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	500,000	2,008,084	7,294,352			XXX	9,802,436	1.8	8,223,961	1.6	9,802,435	
1.02 Residential Mortgage-Backed Securities	42,055	2,065,393	36,529	16,351		XXX	2,160,328	0.4	2,879,107	0.5	2,160,329	
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	542,055	4,073,477	7,330,881	16,351	0	XXX	11,962,764	2.2	11,103,068	2.1	11,962,764	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		511,442	535,000			XXX	1,046,442	0.2	1,056,723	0.2	1,046,442	
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	511,442	535,000	0	0	XXX	1,046,442	0.2	1,056,723	0.2	1,046,442	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations		2,007,578	3,433,466	4,050,000		XXX	9,491,044	1.8	8,002,521	1.5	9,491,045	
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	2,007,578	3,433,466	4,050,000	0	XXX	9,491,044	1.8	8,002,521	1.5	9,491,045	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	2,566,904	15,933,997	18,638,434	6,824,173	5,307,311	XXX	49,270,819	9.2	47,730,141	9.0	49,270,819	
5.02 Residential Mortgage-Backed Securities	28,544,744	30,012,949	9,576,161	3,957,235	317,377	XXX	72,408,466	13.5	94,351,863	17.8	72,408,466	
5.03 Commercial Mortgage-Backed Securities		1,012,953	3,624,463			XXX	4,637,416	0.9	5,676,859	1.1	4,637,416	
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	31,111,648	46,959,899	31,839,058	10,781,408	5,624,688	XXX	126,316,701	23.5	147,758,863	27.9	126,316,701	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	16,101,969	123,362,627	95,271,712	32,311,337	31,667,845	XXX	298,715,490	55.6	269,100,512	50.9	263,869,520	34,845,969
6.02 Residential Mortgage-Backed Securities	6,801,349	12,373,743	7,054,793	3,633,686	84,553	XXX	29,948,124	5.6	29,875,562	5.6	3,444,641	26,503,483
6.03 Commercial Mortgage-Backed Securities	2,236,581	6,056,428	6,844,009	134,508		XXX	15,271,526	2.8	20,736,653	3.9	11,810,388	3,461,138
6.04 Other Loan-Backed and Structured Securities	6,100,447	23,250,915	11,841,160	1,049,743		XXX	42,242,265	7.9	38,897,510	7.4	5,443,063	36,799,202
6.05 Totals	31,240,346	165,043,713	121,011,674	37,129,274	31,752,398	XXX	386,177,405	71.8	358,610,237	67.8	284,567,612	101,609,792
7. **Hybrid Securities**												
7.01 Issuer Obligations		1,015,982	1,006,236		498,750	XXX	2,520,968	0.5	2,527,063	0.5	2,520,968	
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	1,015,982	1,006,236	0	498,750	XXX	2,520,968	0.5	2,527,063	0.5	2,520,968	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	19,168,873	144,839,710	126,179,200	43,185,510	37,473,906	XXX	370,847,199	69.0	XXX	XXX	336,001,229	34,845,969
11.02 Residential Mortgage-Backed Securities	35,388,148	44,452,085	16,667,483	7,607,272	401,930	XXX	104,516,918	19.4	XXX	XXX	78,013,436	26,503,483
11.03 Commercial Mortgage-Backed Securities	2,236,581	7,069,381	10,468,472	134,508	0	XXX	19,908,942	3.7	XXX	XXX	16,447,804	3,461,138
11.04 Other Loan-Backed and Structured Securities	6,100,447	23,250,915	11,841,160	1,049,743	0	XXX	42,242,265	7.9	XXX	XXX	5,443,063	36,799,202
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	62,894,049	219,612,091	165,156,315	51,977,033	37,875,836	0	537,515,324	100.0	XXX	XXX	435,905,532	101,609,792
11.09 Line 11.08 as a % of Col. 7	11.7	40.9	30.7	9.7	7.0	0.0	100.0	XXX	XXX	XXX	81.1	18.9
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	14,886,217	128,253,736	128,654,751	36,018,307	28,827,910	XXX	XXX	XXX	336,640,921	63.6	301,795,429	34,845,492
12.02 Residential Mortgage-Backed Securities	27,847,689	60,103,282	23,924,603	13,701,582	1,529,375	XXX	XXX	XXX	127,106,531	24.0	99,931,626	27,174,905
12.03 Commercial Mortgage-Backed Securities	1,813,033	13,905,925	10,509,844	184,711		XXX	XXX	XXX	26,413,513	5.0	22,882,508	3,531,004
12.04 Other Loan-Backed and Structured Securities	5,837,879	20,787,779	10,045,086	2,226,766		XXX	XXX	XXX	38,897,510	7.4	3,587,261	35,310,247
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	50,384,818	223,050,722	173,134,284	52,131,366	30,357,285	0	XXX	XXX	529,058,475	100.0	428,196,824	100,861,648
12.09 Line 12.08 as a % of Col. 9	9.5	42.2	32.7	9.9	5.7	0.0	XXX	XXX	100.0	XXX	80.9	19.1
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	18,652,693	129,420,287	116,728,639	36,049,184	35,150,426	XXX	336,001,229	62.5	301,795,429	57.0	336,001,229	XXX
13.02 Residential Mortgage-Backed Securities	29,663,758	33,670,443	10,149,307	4,209,312	320,615	XXX	78,013,435	14.5	99,931,626	18.9	78,013,435	XXX
13.03 Commercial Mortgage-Backed Securities	2,175,575	4,782,530	9,489,699			XXX	16,447,804	3.1	22,882,508	4.3	16,447,804	XXX
13.04 Other Loan-Backed and Structured Securities	1,285,078	3,904,205	205,082	48,699		XXX	5,443,064	1.0	3,587,261	0.7	5,443,064	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	51,777,104	171,777,465	136,572,727	40,307,195	35,471,041	0	435,905,532	81.1	428,196,824	80.9	435,905,532	XXX
13.09 Line 13.08 as a % of Col. 7	11.9	39.4	31.3	9.2	8.1	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	9.6	32.0	25.4	7.5	6.6	0.0	81.1	XXX	XXX	XXX	81.1	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	516,180	15,419,423	9,450,561	7,136,325	2,323,480	XXX	34,845,969	6.5	34,845,492	6.6	XXX	34,845,969
14.02 Residential Mortgage-Backed Securities	5,724,390	10,781,643	6,518,176	3,397,960	81,314	XXX	26,503,483	4.9	27,174,905	5.1	XXX	26,503,483
14.03 Commercial Mortgage-Backed Securities	61,007	2,286,851	978,772	134,508		XXX	3,461,138	0.6	3,531,004	0.7	XXX	3,461,138
14.04 Other Loan-Backed and Structured Securities	4,815,369	19,346,710	11,636,078	1,001,045		XXX	36,799,202	6.8	35,310,247	6.7	XXX	36,799,202
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	11,116,946	47,834,627	28,583,587	11,669,838	2,404,794	0	101,609,792	18.9	100,861,648	19.1	XXX	101,609,792
14.09 Line 14.08 as a % of Col. 7	10.9	47.1	28.1	11.5	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.1	8.9	5.3	2.2	0.4	0.0	18.9	XXX	XXX	XXX	XXX	18.9

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	12,242,310		12,242,310	
2. Cost of cash equivalents acquired	216,880,132		216,880,132	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	201,725,662		201,725,662	
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)	27,396,780	0	27,396,780	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	27,396,780	0	27,396,780	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Columbia, MO Home Office		Columbia	MO	10/22/2005.	02/23/2018.	12,558,954		9,148,964	7,500,000	668,686			(668,686)		960,000	63,630
0299999. Properties Occupied by the Reporting Entity - Administrative						12,558,954	0	9,148,964	7,500,000	668,686	0	0	(668,686)	0	960,000	63,630
0399999. Total - Properties Occupied by the Reporting Entity						12,558,954	0	9,148,964	7,500,000	668,686	0	0	(668,686)	0	960,000	63,630
Properties Held for Sale																
St. Louis, MO Field Office		St. Louis	MO	08/31/2006.	03/14/2018.	2,058,172		1,395,367	1,310,000	75,553			(75,553)		168,000	9,914
Kansas City, MO Field Office - Land Only		Kansas City	MO	10/10/2001.	02/27/2018.	112,002		112,002	112,002				0			
Kansas City, MO Field Office - Building		Kansas City	MO	01/01/2008.	02/27/2018.	2,245,946		169,498	169,498	56,786	1,383,227		(1,440,013)		79,800	15,997
0599999. Total - Properties Held for Sale						4,416,120	0	1,676,867	1,591,500	132,339	1,383,227	0	(1,515,566)	0	247,800	25,911
0699999. Totals						16,975,074	0	10,825,831	9,091,500	801,025	1,383,227	0	(2,184,252)	0	1,207,800	89,541

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Columbia, MO Home Office	Columbia	MO	03/01/2020.	Integrated Facility Services	365,820		365,820	
Columbia, MO Home Office	Columbia	MO	06/22/2020.	Sound Solutions, Inc.	1,440		1,440	
Columbia, MO Home Office	Columbia	MO	03/27/2020.	Watson Concrete Inc.	242,633		242,633	
Columbia, MO Home Office	Columbia	MO	04/03/2020.	Salter Lwan Service	57,045		57,045	
Columbia, MO Home Office	Columbia	MO	05/13/2020.	Bick Group Inc.	31,700		31,700	
Columbia, MO Home Office	Columbia	MO	05/27/2020.	Keller Fire & Safety	3,484		3,484	
Columbia, MO Home Office	Columbia	MO	02/17/2020.	Archimagtes	23,880		23,880	
Columbia, MO Home Office	Columbia	MO	06/03/2020.	Septagon Construction Co., Inc.	58,447		58,447	
Columbia, MO Home Office	Columbia	MO	10/29/2020.	Murphy Company	2,172		2,172	
Springfield, MO Field Office	Springfiield	MO	01/15/2020.	Sound Solutions, Inc.	11,011		11,011	
St. Louis, MO Field Office	St. Louis	MO	07/17/2020.	Flat Roof Company	7,750		7,750	
St. Louis, MO Field Office	St. Louis	MO	03/17/2020.	James G Staat Truckpointing Inc.	16,480		16,480	
St. Louis, MO Field Office	St. Louis	MO	05/01/2020.	Bick Group Inc.	1,496		1,496	
St. Louis, MO Field Office	St. Louis	MO	01/15/2020.	Sound Solutions, Inc.	11,046		11,046	
St. Louis, MO Field Office	St. Louis	MO	05/17/2020.	Integrated Facility Services	39,450		39,450	
0199999. Total - Acquired by Purchase					873,854	0	873,854	0
0399999. Totals					873,854	0	873,854	0

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Any Other Class of Assets - Unaffiliated																			
592173 AE 8	METROPOLITAN LIFE INS CO				AMHERST	1.F FE	06/02/2020		478,532	478,753	467,551		(10,981)				14,430		
4699999. Total - Any Other Class of Asset - Unaffiliated									478,532	478,753	467,551	0	(10,981)	0	0	0	14,430	0	XXX
4899999. Subtotal - Unaffiliated									478,532	478,753	467,551	0	(10,981)	0	0	0	14,430	0	XXX
5099999. Totals									478,532	478,753	467,551	0	(10,981)	0	0	0	14,430	0	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	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								

1F	467,551	1G	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Any Other Class of Assets - Unaffiliated										
592173 AE 8	METROPOLITAN LIFE INS CO			AMHERST	06/02/2020.		478,532			
4699999. Total - Any Other Class of Assets - Unaffiliated							478,532	0	0	XXX
4899999. Subtotal - Unaffiliated							478,532	0	0	XXX
5099999. Totals							478,532	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 2R 0	US TREASURY N/B				1.A	504,785	110.875	554,375	500,000	503,296		(459)			2.250	2.140	FA	4,249	11,250	08/30/2017.	08/15/2027.
912828 2U 3	US TREASURY N/B				1.A	497,012	106.015	530,078	500,000	498,387		422			1.875	1.960	FA	3,185	9,375	08/30/2017.	08/31/2024.
912828 6B 1	US TREASURY N/B				1.A	250,342	114.796	286,992	250,000	250,288		(31)			2.625	2.600	FA	2,479	6,563	03/13/2019.	02/15/2029.
912828 6B 1	US TREASURY N/B	SD			1.A	1,001,367	114.796	1,147,969	1,000,000	1,001,153		(126)			2.625	2.600	FA	9,915	26,250	03/13/2019.	02/15/2029.
912828 D5 6	US TREASURY N/B				1.A	495,195	107.750	538,750	500,000	498,103		495			2.375	2.480	FA	4,485	11,875	09/29/2014.	08/15/2024.
912828 K7 4	US TREASURY N/B				1.A	1,022,539	107.718	1,077,188	1,000,000	1,011,594		(2,389)			2.000	1.730	FA	7,554	20,000	04/06/2016.	08/15/2025.
912828 P4 6	US TREASURY N/B				1.A	1,465,430	106.343	1,595,156	1,500,000	1,479,976		3,679			1.625	1.890	FA	9,207	24,375	06/23/2017.	02/15/2026.
912828 V9 8	US TREASURY N/B				1.A	1,481,191	110.531	1,657,969	1,500,000	1,488,007		1,786			2.250	2.380	FA	12,748	33,750	06/23/2017.	02/15/2027.
912828 YG 9	US TREASURY N/B				1.A	996,445	106.593	1,065,938	1,000,000	997,026		493			1.625	1.670	MS	4,152	16,250	10/25/2019.	09/30/2026.
912828 YP 9	US TREASURY N/B	SD			1.A	500,000	101.140	505,703	500,000	500,000					1.500	1.500	AO	1,285	7,500	10/31/2019.	10/31/2021.
912828 Z9 4	US TREASURY N/B	C			1.A	1,084,727	105.812	1,058,125	1,000,000	1,081,037		(3,690)			1.500	0.580	FA	5,666	7,500	07/27/2020.	02/15/2030.
91282C AE 1	US TREASURY N/B	C			1.A FE	493,457	97.515	487,578	500,000	493,569		112			0.625	0.760	FA	1,180		10/28/2020.	08/15/2030.
0199999. U.S. Government - Issuer Obligations						9,792,490	XXX	10,505,821	9,750,000	9,802,436	0	292	0	0	XXX	XXX	XXX	66,105	174,688	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36202E 6D 6	G2 4468			4	1.A	71,588	110.259	79,774	72,351	71,588		259			4.500	4.740	MON	271	3,256	06/23/2009.	06/20/2039.
36202E NA 3	G2 3985			4	1.A	46,077	117.247	53,621	45,734	46,077		(110)			5.500	5.200	MON	210	2,515	11/29/2007.	05/20/2037.
36202E VN 6	G2 4221			4	1.A	27,383	113.541	30,822	27,146	27,383		(63)			5.500	5.160	MON	124	1,493	10/07/2008.	08/20/2038.
36225D C2 8	G2 80988			4	1.A	26,565	102.678	27,526	26,808	26,650		20			2.250	2.370	MON	50	827	07/23/2004.	07/20/2034.
38381A 2M 7	GNR 2018-155 LM	C		4	1.A	1,984,375	106.376	2,127,537	2,000,000	1,988,630		2,476			3.500	3.630	MON	5,833	70,000	12/19/2018.	11/20/2045.
0299999. U.S. Government - Residential Mortgage-Backed Securities						2,155,988	XXX	2,319,280	2,172,039	2,160,328	0	2,582	0	0	XXX	XXX	XXX	6,488	78,091	XXX	XXX
0599999. Total - U.S. Government						11,948,478	XXX	12,825,101	11,922,039	11,962,764	0	2,874	0	0	XXX	XXX	XXX	72,593	252,779	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772K GT 0	CONNECTICUT ST				1.E FE	535,000	115.609	618,508	535,000	535,000					3.482	3.480	AO	3,933	18,629	03/29/2019.	04/15/2029.
419791 YP 7	HAWAII ST			1	1.C FE	588,205	104.965	524,825	500,000	511,442		(10,281)			4.800	2.640	FA	10,000	24,000	10/17/2012.	02/01/2022.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,123,205	XXX	1,143,333	1,035,000	1,046,442	0	(10,281)	0	0	XXX	XXX	XXX	13,933	42,629	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,123,205	XXX	1,143,333	1,035,000	1,046,442	0	(10,281)	0	0	XXX	XXX	XXX	13,933	42,629	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
09088R K2 1	BIRMINGHAM AL				1.D FE	2,000,000	101.470	2,029,400	2,000,000	2,000,000					1.516	1.510	MS	5,980		10/09/2020.	03/01/2027.
172253 EB 8	CINCINNATI OH CITY SCH DIST CO				1.D FE	1,000,000	106.510	1,065,100	1,000,000	1,000,000					3.050	3.050	JD	1,356	30,500	02/04/2015.	12/15/2023.
242559 TY 8	DEARBORN MI				1.D FE	915,000	117.173	1,072,133	915,000	915,000					3.979	3.970	MN	6,068	36,408	12/12/2018.	05/01/2028.
345102 LT 2	FOOTHILL-DE ANZA CA CMNTY CLGD			1	1.A FE	2,000,000	114.198	2,283,960	2,000,000	2,000,000					3.223	3.220	FA	26,858	64,460	09/29/2016.	08/01/2038.
438670 6G 1	HONOLULU CITY & CNTY HI			1,2	1.B FE	1,375,000	107.759	1,481,686	1,375,000	1,375,000					3.218	3.210	AO	11,062	44,248	10/06/2016.	10/01/2034.
442403 FR 7	HOUSTON TX INDEP SCH DIST			2	1.B FE	675,000	100.384	677,592	675,000	675,000					6.168	6.160	FA	15,728	41,634	10/22/2009.	02/15/2034.
542433 ND 5	LONG BEACH CA UNIF SCH DIST			1	1.D FE	619,565	116.036	580,180	500,000	547,578		(9,377)			5.914	3.640	FA	12,321	29,570	03/07/2012.	08/01/2025.
544351 MV 8	LOS ANGELES CA			2	1.C FE	521,915	115.523	577,615	500,000	518,466		(2,099)			3.690	3.140	MS	6,150	18,450	04/30/2019.	09/01/2029.
795168 LH 4	SALINE CNTY KS UNIF SCH DIST #	C			1.C FE	460,000	106.096	488,042	460,000	460,000					1.873	1.870	MS	2,872	8,041	08/29/2019.	09/01/2025.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						9,566,480	XXX	10,255,708	9,425,000	9,491,044	0	(11,476)	0	0	XXX	XXX	XXX	88,395	273,311	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						9,566,480	XXX	10,255,708	9,425,000	9,491,044	0	(11,476)	0	0	XXX	XXX	XXX	88,395	273,311	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																					

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02765U EJ 9	AMERICAN MUNI PWR-OHIO INC OH			1	1.F FE	1,107,490	162.316	1,623,160	1,000,000	1,092,311		(2,058)			7.834	6.970	FA	29,595	78,340	02/24/2011.	02/15/2041.
091096 NR 4	BIRMINGHAM AL WTRWKS BRD WTR R			2	1.C FE	800,000	109.379	875,032	800,000	800,000					3.573	3.570	JJ	14,292	17,071	11/06/2019.	01/01/2045.
16772P AQ 9	CHICAGO IL TRANSIT AUTH SALES			1	1.C FE	991,770	137.154	1,371,540	1,000,000	994,147		271			6.200	6.260	JD	5,167	62,000	03/24/2010.	12/01/2040.
186371 BL 3	CLEVELAND OH ECON & CMNTY DEVR				1.F FE	1,455,000	106.972	1,556,443	1,455,000	1,455,000					3.450	3.450	JD	4,183	50,198	08/22/2014.	12/01/2023.
19954K AR 2	COLUMBUS OH REGL ARPT AUTH CUS			2	1.G FE	500,000	101.851	509,255	500,000	500,000					4.199	4.190	JD	933	20,995	04/18/2019.	12/15/2048.
20281P KN 1	CMWLTH FING AUTH PA			1	1.E FE	2,400,000	111.587	2,678,088	2,400,000	2,400,000					3.451	3.450	JD	6,902	82,824	01/11/2018.	06/01/2027.
20369E AA 0	COMMUNITY HOSPITALS OF I			1	1.F FE	500,000	111.457	557,286	500,000	500,000					4.237	4.230	MN	3,531	21,185	06/04/2015.	05/01/2025.
231266 GC 5	CURATORS OF THE UNIV OF MISSOU			1	1.B FE	125,000	148.916	186,145	125,000	125,000					5.792	5.790	MN	1,207	7,240	12/09/2010.	11/01/2041.
235036 RE 2	DALLAS-FORT WORTH TX INTERNATI				1.E FE	500,000	103.037	515,185	500,000	500,000					4.442	4.440	MN	3,702	22,210	06/21/2011.	11/01/2021.
24917N AF 8	DENVER CO CITY & CNTY HSG AUTH	C		1	1.B FE	600,000	105.528	633,168	600,000	600,000					2.303	2.300	JD	1,152	13,818	10/04/2019.	12/01/2025.
29270C WJ 0	ENERGY N W WA ELEC REVENUE	C		1	1.C FE	600,000	117.875	707,250	600,000	600,000					5.710	5.710	JJ	17,130	34,260	12/15/2010.	07/01/2024.
31331X WV 0	FEDERAL FARM CREDIT BANK				1.A	1,066,874	101.605	1,082,094	1,065,000	1,065,060		(182)			5.250	5.230	AO	10,095	55,912	05/02/2007.	04/26/2021.
3133EL ZX 5	FEDERAL FARM CREDIT BANK	C			1.A	500,525	101.351	506,758	500,000	500,487		(39)			1.000	0.980	MN	542	2,500	05/13/2020.	05/22/2028.
3133XG 6E 9	FEDERAL HOME LOAN BANK				1.A	1,062,008	127.942	1,279,425	1,000,000	1,024,281		(3,762)			5.750	5.230	JD	3,035	57,500	05/11/2007.	06/12/2026.
31359M FP 3	FANNIE MAE	C			1.A	1,759,295	155.136	1,722,014	1,110,000	1,732,401		(26,893)			7.250	0.970	MN	10,283	40,237	07/27/2020.	05/15/2030.
3135G0 Q2 2	FANNIE MAE	C			1.A	1,857,960	107.799	2,155,990	2,000,000	1,909,884		14,342			1.875	2.720	MS	10,104	37,500	03/28/2017.	09/24/2026.
3137EA EV 7	FREDDIE MAC				1.A FE	1,000,420	100.164	1,001,643	1,000,000	1,000,378		(42)			0.250	0.230	FA	903		09/14/2020.	08/24/2023.
45462T HF 2	INDIANA BOND BANK REVENUE	C			1.B FE	2,500,000	102.522	2,563,050	2,500,000	2,500,000					2.915	2.910	JJ	33,603	72,875	01/25/2019.	01/15/2022.
45528S 5S 1	INDIANAPOLIS IN LOCAL PUBLIC I			1	1.D FE	999,620	144.377	1,443,770	1,000,000	1,000,000					6.116	6.110	JJ	28,202	61,160	04/05/2010.	01/15/2040.
47770V AZ 3	JOBSOHIO BEVERAGE SYS STWD LIQ			1	1.D FE	200,000	129.108	258,216	200,000	200,000					4.532	4.530	JJ	4,532	9,064	01/29/2013.	01/01/2035.
491552 UZ 6	KENTUCKY ST TURNPIKE AUTH ECON			1	1.E FE	900,000	127.943	1,151,487	900,000	900,000					5.722	5.720	JJ	25,749	51,498	06/17/2010.	07/01/2030.
574300 JN 0	MARYLAND ST TRANSPRTN AUTH TRA	C		1	1.C FE	300,000	111.569	334,707	300,000	300,000					5.164	5.160	JJ	7,746	15,492	07/14/2010.	07/01/2025.
575898 CS 8	MASSACHUSETTS ST PORT AUTH SPL			1	1.G FE	550,000	118.054	649,297	550,000	550,000					6.202	6.200	JJ	17,056	34,111	06/09/2011.	07/01/2031.
576051 WJ 1	MASSACHUSETTS ST WTR RESOURCES			2	1.B FE	550,000	104.996	577,478	550,000	550,000					3.104	3.100	FA	7,113	12,804	10/10/2019.	08/01/2039.
59259Y CA 5	MET TRANSPRTN AUTH NY REVENUE			1	1.G FE	500,000	119.665	598,325	500,000	500,000					6.548	6.540	MN	4,183	32,740	02/05/2010.	11/15/2031.
59334D LL 6	MIAMI-DADE CNTY FL WTR & SWR R				1.D FE	325,000	108.472	352,534	325,000	325,000					2.601	2.600	AO	2,113	7,631	10/24/2019.	10/01/2029.
594712 UF 6	MICHIGAN ST UNIV REVENUES			2	1.C FE	500,000	114.409	572,045	500,000	500,000					4.496	4.490	FA	8,492	22,480	02/08/2019.	08/15/2048.
60636W NU 5	MISSOURI ST HIGHWAYS & TRANSIT	SD		1	1.B FE	300,000	131.560	394,680	300,000	300,000					5.445	5.440	MN	2,723	16,335	09/16/2009.	05/01/2033.
646136 XR 7	NEW JERSEY ST TRANSPRTN TRUST			1	2.A FE	1,000,000	137.038	1,370,380	1,000,000	1,000,000					6.561	6.560	JD	2,916	65,610	01/07/2010.	12/15/2040.
64971M L4 2	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	1,176,820	100.333	1,003,330	1,000,000	1,001,844		(21,937)			4.875	2.630	FA	20,313	48,750	03/02/2012.	02/01/2021.
64972B WY 7	NEW YORK CITY NY HSG DEV CORP	C		2	1.C FE	1,600,000	101.873	1,629,968	1,600,000	1,600,000					3.109	3.100	MN	8,291	49,744	10/10/2012.	05/01/2024.
64972C 2G 7	NEW YORK CITY NY HSG DEV CORPM			2	1.C FE	1,500,000	111.346	1,670,190	1,500,000	1,500,000					3.653	3.650	MN	9,133	54,795	04/05/2018.	05/01/2028.
64972C C9 2	NEW YORK CITY NY HSG DEV CORP	C			1.C FE	270,000	106.454	287,426	270,000	270,000					2.990	2.990	MN	1,346	8,073	03/29/2017.	11/01/2023.
64972H RA 2	NEW YORK CITY NY TRANSITIONAL			1,2	1.C FE	900,000	100.442	903,978	900,000	900,000					7.128	7.120	JJ	29,581	64,152	11/19/2010.	07/15/2030.
650035 6B 9	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	501,320	108.669	543,345	500,000	501,098		(143)			3.470	3.430	MS	5,109	17,350	04/29/2019.	03/15/2032.
717868 GF 4	PHILADELPHIA PA REDEV AUTH			1,2	1.F FE	1,091,381	113.537	1,192,138	1,050,000	1,085,039		(3,719)			4.634	4.130	MN	8,110	48,657	04/02/2019.	11/01/2038.
73358W 4V 3	PORT AUTH OF NEW YORK & NEW JE				1.D FE	775,000	101.475	786,431	775,000	775,000					1.086	1.080	JJ	4,045		07/02/2020.	07/01/2023.
73474T AB 6	PORT OF MORROW OR TRANSMISSION			1	1.C FE	1,000,000	110.296	1,102,960	1,000,000	1,000,000					3.221	3.220	MS	10,737	32,210	12/11/2014.	09/01/2024.
741758 JF 4	PRINCE WILLIAM CNTY VA INDL DE			1	1.E FE	580,000	113.223	656,693	580,000	580,000					3.629	3.620	AO	5,262	21,048	01/20/2017.	10/01/2026.
756872 LE 5	RED RIVER TX EDU FIN CORP EDU			1,2	1.D FE	1,031,500	104.800	1,048,000	1,000,000	1,029,196		(2,304)			3.317	2.950	MS	9,767	20,731	02/04/2020.	03/15/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
76221T EU 9	RHODE ISLAND ST HSG & MTGE FIN	C	..		1.C FE	1,405,000	104.490	1,468,084	1,405,000	1,405,000					3.073	3.070	AO	10,794	43,176	12/17/2014.	10/01/2022.
768874 SG 5	RIVERSIDE CA ELEC REVENUE		..	1	1.D FE	975,000	168.214	1,640,086	975,000	975,000					7.605	7.600	AO	18,537	74,149	12/09/2010.	10/01/2040.
79467B AR 6	SALES TAX SECURITIZATION CORP		..	1	1.D FE	525,000	105.556	554,169	525,000	525,000					3.587	3.580	JJ	9,416	18,832	12/07/2017.	01/01/2043.
837151 LD 9	SOUTH CAROLINA ST PUBLIC SVC A		..	1	1.F FE	240,000	104.058	249,739	240,000	240,000					2.906	2.900	JD	581	6,974	10/17/2014.	12/01/2022.
88283K BK 3	TEXAS ST TRANSPRTN COMMISSION		..		1.F FE	300,000	101.109	303,327	300,000	300,000					1.980	1.980	FA	2,244	2,640	02/21/2020.	08/15/2042.
914072 UY 7	UNIV OF ARKANSAS AR UNIV REVEN		..	2	1.C FE	1,190,000	106.133	1,262,983	1,190,000	1,190,000					4.500	4.500	MN	8,925	53,550	06/20/2014.	11/01/2043.
91412G QG 3	UNIV OF CALIFORNIA CA REVENUES		..	1	1.C FE	750,000	109.710	822,825	750,000	750,000					3.050	3.050	MN	2,923	22,875	02/28/2013.	05/15/2025.
91412G U9 4	UNIV OF CALIFORNIA CA REVENUES		..	1,2	1.C FE	1,000,000	109.997	1,099,970	1,000,000	1,000,000					3.063	3.060	JJ	15,315	30,630	05/05/2017.	07/01/2025.
91425M CD 7	UNIV OF DELAWARE DE REVENUE		..	1	1.B FE	1,029,780	144.492	1,444,920	1,000,000	1,024,693		(662)			5.866	5.650	MN	9,777	58,660	02/28/2011.	11/01/2040.
914437 UZ 9	UNIV OF MASSACHUSETTS MA BLDG		..	1	1.C FE	1,515,000	101.987	1,545,103	1,515,000	1,515,000					1.391	1.390	MN	3,688		10/08/2020.	11/01/2027.
914440 RD 6	UNIV OF MASSACHUSETTS MA BLDGA	C	..		1.C FE	855,000	105.981	906,138	855,000	855,000					2.840	2.840	MN	4,047	24,282	01/20/2017.	11/01/2023.
917567 EX 3	UTAH ST TRANSIT AUTH SALES TAX		..	1,2	1.C FE	275,000	105.754	290,823	275,000	275,000					3.443	3.440	JD	421	9,968	11/07/2019.	12/15/2042.
92778L BK 5	VIRGINIA ST CMWLTH UNIV HLTH S		..	1	1.D FE	1,050,000	108.815	1,142,557	1,050,000	1,050,000					3.858	3.850	JJ	20,255	40,509	01/30/2014.	01/01/2024.
977100 HB 5	WISCONSIN ST GEN FUND ANNUAL A	C	..	1	1.C FE	2,500,000	107.112	2,677,800	2,500,000	2,500,000					2.349	2.340	MN	9,788	42,086	01/29/2020.	05/01/2029.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						49,486,763	XXX	55,459,428	48,535,000	49,270,819	0	(47,128)	0	0	XXX	XXX	XXX	495,589	1,799,431	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																					
31287P E2 5	FG C63753		..	4	1.A	1,447	115.093	1,674	1,455	1,449		1			6.000	6.070	MON	7	87	02/20/2002.	02/01/2032.
3128K8 TV 8	FG A47764		..	4	1.A	23,601	110.513	27,724	25,087	23,958		903			4.500	5.580	MON	94	1,129	12/13/2005.	09/01/2035.
3128KU KM 8	FG A63900		..	4	1.A	60,455	114.315	69,708	60,979	60,461		30			5.500	5.680	MON	279	3,354	12/07/2007.	08/01/2037.
3128KV AP 0	FG A64514		..	4	1.A	25,390	115.348	29,241	25,350	25,388		(6)			6.000	5.880	MON	127	1,521	10/12/2007.	08/01/2037.
3128L0 5J 7	FG A68949		..	4	1.A	59,345	114.410	67,147	58,690	59,293		(43)			6.000	5.600	MON	293	3,521	12/07/2007.	11/01/2037.
3128M4 XA 6	FG G03073		..	4	1.A	30,238	114.163	35,081	30,729	30,238		125			5.500	5.910	MON	141	1,690	09/17/2007.	07/01/2037.
3128M8 2R 4	FG G06784		..	4	1.A	232,725	108.567	248,089	228,512	232,264		(1,652)			3.500	2.870	MON	666	7,998	11/23/2011.	10/01/2041.
3128M9 JR 4	FG G07172		..	4	1.A	202,342	110.804	218,072	196,807	202,225		(701)			4.000	3.190	MON	656	7,872	07/08/2013.	08/01/2042.
3128M9 SH 6	FG G07420		..	4	1.A	344,635	112.054	372,781	332,679	343,851		(3,078)			4.000	3.150	MON	1,109	13,307	12/06/2013.	06/01/2043.
3128M9 WZ 1	FG G07564		..	4	1.A	285,702	112.736	298,924	265,153	285,702		(5,226)			4.500	2.330	MON	994	11,932	02/10/2014.	12/01/2043.
3128MA C2 3	FG G07889		..	4	1.A	532,983	107.874	555,008	514,494	532,983		(5,142)			3.500	2.430	MON	1,501	18,007	12/05/2014.	08/01/2043.
3128MF NT 1	FG G16502		..	4	1.A	523,050	106.349	551,307	518,392	522,878		(1,631)			3.500	3.050	MON	1,512	18,144	08/02/2018.	05/01/2033.
3128MJ 2H 2	FG G08775		..	4	1.A	617,964	107.483	629,420	585,596	617,964		(18,606)			4.000	1.640	MON	1,952	23,424	07/24/2017.	08/01/2047.
3128MJ FV 7	FG G08179		..	4	1.A	34,440	114.294	39,666	34,705	34,440		60			5.500	5.660	MON	159	1,909	03/13/2007.	02/01/2037.
3128MJ Q3 7	FG G08473		..	4	1.A	193,732	107.904	203,543	188,633	193,079		(1,711)			3.500	2.640	MON	550	6,602	01/20/2012.	01/01/2042.
3128MJ QX 1	FG G08469		..	4	1.A	290,124	107.904	305,269	282,907	289,147		(2,406)			3.500	2.670	MON	825	9,902	12/16/2011.	12/01/2041.
3128MJ RT 9	FG G08497		..	4	1.A	259,805	105.833	267,917	253,150	258,618		(1,931)			3.000	2.200	MON	633	7,594	07/05/2012.	06/01/2042.
3128MJ VZ 0	FG G08631		..	4	1.A	532,391	106.191	553,737	521,453	531,904		(4,668)			3.000	2.280	MON	1,304	15,644	03/20/2015.	03/01/2045.
3128MJ XY 1	FG G08694		..	4	1.A	745,838	108.846	797,149	732,364	745,838		(6,029)			4.000	3.290	MON	2,441	29,295	09/05/2018.	02/01/2046.
3128MJ YY 0	FG G08726		..	4	1.A	968,227	105.768	987,809	933,934	966,750		(12,368)			3.000	1.780	MON	2,335	28,018	09/14/2016.	10/01/2046.
3128MJ ZM 5	FG G08747		..	4	1.A	548,370	105.768	584,295	552,427	548,518		1,221			3.000	3.190	MON	1,381	16,573	01/18/2017.	02/01/2047.
3128MM PY 3	FG G18438		..	4	1.A	76,127	104.439	76,506	73,254	74,738		(677)			2.500	1.430	MON	153	1,831	07/12/2012.	06/01/2027.
3128MM PZ 0	FG G18439		..	4	1.A	127,114	104.436	127,858	122,427	124,834		(1,127)			2.500	1.470	MON	255	3,061	07/27/2012.	07/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128P8 CZ 2	FG C91888	C		4	1.A	47,659	107.311	47,980	44,711	47,408		(733)			3.500	1.540	MON	130	1,565	08/26/2016.	08/01/2036.
3128P8 HC 8	FG C92027			4	1.A	744,283	106.779	783,239	733,509	744,283		(7,407)			4.000	3.060	MON	2,445	29,340	11/19/2018.	12/01/2038.
3128PW AS 7	FG J16317			4	1.A	60,566	106.332	61,656	57,984	59,539		(715)			3.500	1.920	MON	169	2,029	08/22/2011.	08/01/2026.
31292G 6L 5	FG C00875			4	1.A	1,723	113.280	1,961	1,731	1,725		1			7.500	7.520	MON	11	130	09/08/2000.	10/01/2029.
31292H 5N 0	FG C01753			4	1.A	43,909	115.406	50,657	43,895	43,905		(4)			5.000	4.930	MON	183	2,195	02/24/2004.	01/01/2034.
31292H H4 9	FG C01151			4	1.A	1,937	114.417	2,221	1,941	1,938					6.500	6.460	MON	11	126	05/08/2001.	03/01/2031.
31292L 4F 9	FG C04422			4	1.A	175,348	104.737	183,483	175,184	175,282		(31)			3.000	2.950	MON	438	5,256	06/05/2013.	12/01/2042.
31292S A9 1	FG C09032			4	1.A	519,608	108.735	535,780	492,738	515,998		(6,036)			3.500	2.070	MON	1,437	17,246	03/05/2013.	02/01/2043.
312943 UN 1	FG A95089			4	1.A	311,542	112.378	345,199	307,174	310,839		(999)			4.500	4.050	MON	1,152	13,823	02/17/2011.	11/01/2040.
312946 N9 3	FG A97616			4	1.A	165,591	111.645	180,690	161,842	165,260		(882)			4.500	3.730	MON	607	7,283	03/23/2011.	03/01/2041.
31296N UL 9	FG A14187			4	1.A	17,244	117.238	20,017	17,074	17,243		(7)			5.500	5.120	MON	78	939	10/22/2003.	10/01/2033.
31296T H4 9	FG A18351			4	1.A	54,579	115.449	62,952	54,528	54,565		(5)			5.000	4.910	MON	227	2,726	02/27/2004.	02/01/2034.
31297D MQ 8	FG A25767			4	1.A	2,457	110.970	2,683	2,418	2,456		(47)			5.500	4.920	MON	11	133	09/08/2004.	08/01/2034.
31297G 6X 4	FG A28986			4	1.A	57,871	115.240	64,368	55,855	57,543		(124)			6.000	5.090	MON	279	3,351	01/13/2005.	12/01/2034.
31297N ME 3	FG A33057			4	1.A	13,166	112.970	14,818	13,116	13,166		(14)			5.000	4.830	MON	55	656	02/08/2005.	01/01/2035.
3132DV 3M 5	FR SD8004			4	1.A	474,406	104.716	488,387	466,390	474,406		(6,044)			3.000	1.980	MON	1,166	13,992	08/09/2019.	08/01/2049.
3132DW AF 0	FR SD8106			4	1.A	2,561,244	103.941	2,579,578	2,481,751	2,559,201		(2,392)			2.000	1.160	MON	4,136	4,136	10/13/2020.	11/01/2050.
3132GE ZA 1	FG Q01637			4	1.A	125,177	111.176	133,765	120,318	125,177		(2,501)			4.500	3.040	MON	451	5,414	06/16/2011.	06/01/2041.
3132GG DQ 5	FG Q02811			4	1.A	118,665	110.250	126,081	114,358	118,366		(1,844)			4.000	2.720	MON	381	4,574	08/31/2011.	08/01/2041.
3132GK 2F 2	FG Q04674			4	1.A	221,434	109.912	233,672	212,598	221,030		(3,716)			4.000	2.630	MON	709	8,504	11/21/2011.	12/01/2041.
3132GK 7H 3	FG Q04796			4	1.A	189,094	109.928	197,968	180,089	188,839		(2,088)			4.000	2.250	MON	600	7,204	12/14/2011.	11/01/2041.
3132GU H9 8	FG Q08956			4	1.A	323,593	105.833	331,089	312,839	321,447		(2,807)			3.000	2.090	MON	782	9,385	08/06/2012.	06/01/2042.
3132JM GH 6	FG Q20200			4	1.A	452,362	107.257	462,880	431,559	452,362		(5,051)			3.500	2.310	MON	1,259	15,105	02/03/2016.	07/01/2043.
3132L5 R6 2	FG V80509			4	1.A	419,595	109.491	431,253	393,871	419,595		(10,402)			4.000	1.720	MON	1,313	15,755	12/05/2014.	10/01/2043.
3132L6 GQ 8	FG V81107			4	1.A	291,135	110.120	302,698	274,879	291,135		(5,831)			4.000	2.050	MON	916	10,995	05/29/2014.	04/01/2044.
3132L7 F9 5	FG V81992			4	1.A	426,238	107.091	434,468	405,699	426,238		(8,877)			4.000	2.200	MON	1,352	16,228	10/23/2017.	10/01/2045.
3132QL QT 3	FG Q30465			4	1.A	410,502	108.840	428,643	393,826	409,170		(4,094)			3.500	2.280	MON	1,149	13,784	12/11/2014.	12/01/2044.
3132QP 5E 0	FG Q33544			4	1.A	560,268	106.435	590,422	554,721	559,221		(1,002)			3.000	2.780	MON	1,387	16,642	08/21/2015.	05/01/2045.
3132XY AM 9	FG Q55411			4	1.A	474,781	108.466	492,948	454,472	474,781		(10,213)			4.500	2.510	MON	1,704	20,451	05/25/2018.	04/01/2048.
31335A C6 3	FG G60093			4	1.A	986,052	108.409	1,066,306	983,593	985,650		(471)			3.000	2.910	MON	2,459	29,508	06/19/2015.	06/01/2045.
31335B JA 5	FG G61157	C		4	1.A	1,053,360	107.234	1,094,676	1,020,822	1,053,360		(9,743)			3.500	2.370	MON	2,977	35,729	11/17/2017.	10/01/2044.
31335H 3N 1	FG C90805			4	1.A	14,130	111.930	15,376	13,737	13,895		(137)			5.500	4.430	MON	63	756	10/25/2004.	03/01/2024.
31335H 5E 9	FG C90845			4	1.A	30,194	106.598	32,117	30,128	30,128		(17)			5.000	4.850	MON	126	1,506	10/05/2004.	08/01/2024.
31335H T5 2	FG C90572			4	1.A	4,042	109.549	4,293	3,919	3,940		(39)			6.000	4.900	MON	20	235	09/29/2003.	08/01/2022.
31335H UD 3	FG C90580			4	1.A	8,379	109.550	8,931	8,152	8,193		(69)			6.000	4.980	MON	41	489	04/11/2005.	09/01/2022.
3133KY SW 0	FR RB5033	C		4	1.A	2,221,723	104.769	2,264,021	2,160,946	2,221,723		(19,785)			3.000	1.510	MON	5,402	54,024	01/28/2020.	02/01/2040.
31349S Y8 0	FH 781635			4	1.A	23,809	103.433	25,351	24,510	24,510					2.731	5.330	MON	112	955	08/29/2007.	05/01/2034.
3136AX TU 9	FNR 2017-62 AB	C		4	1.A	152,111	104.795	155,364	148,255	150,692		(963)			3.000	2.070	MON	371	4,448	08/23/2017.	08/25/2045.
3136B3 LZ 1	FNR 2018-83 LH			4	1.A	789,414	104.791	821,084	783,537	789,233		(2,349)			4.000	3.500	MON	2,612	31,342	11/14/2018.	11/25/2048.
3136B5 X4 2	FNR 2019-51 HA	C		4	1.A	1,063,507	103.709	1,080,335	1,041,696	1,063,507		(16,190)			3.500	1.820	MON	3,038	36,459	09/13/2019.	09/25/2049.

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	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
31371K 2V 2	FN 254688			4	1.A	9,936	104.564	10,092	9,652	9,706		(84)			5.500	4.450	MON	44	531	09/28/2004.	03/01/2023.
31371K 4G 3	FN 254723			4	1.A	10,638	105.106	11,146	10,605	10,605					5.500	5.120	MON	49	583	05/25/2004.	05/01/2023.
31371K 4S 7	FN 254733			4	1.A	11,473	110.725	12,589	11,370	11,378		(30)			5.000	4.570	MON	47	568	12/08/2004.	04/01/2023.
31371K VG 3	FN 254515			4	1.A	29,474	115.635	33,266	28,768	29,388		(174)			6.000	5.210	MON	144	1,726	07/11/2005.	11/01/2032.
31371L E3 9	FN 254954			4	1.A	19,901	104.588	21,004	20,083	19,987		66			4.500	4.660	MON	75	904	03/05/2004.	10/01/2023.
31371L QY 8	FN 255271			4	1.A	12,784	111.087	14,327	12,897	12,829		38			5.000	5.140	MON	54	645	07/20/2004.	06/01/2024.
31371L SH 3	FN 255320			4	1.A	26,587	109.256	29,192	26,719	26,635		49			5.000	4.980	MON	111	1,336	09/30/2004.	07/01/2024.
31371M F9 3	FN 255892			4	1.A	35,407	108.850	38,845	35,686	35,477		83			5.000	5.140	MON	149	1,784	08/15/2005.	09/01/2025.
31371M LW 5	FN 256041			4	1.A	34,326	110.542	38,055	34,426	34,332		23			5.500	5.440	MON	158	1,893	12/19/2005.	12/01/2025.
31371M ZW 0	FN 256457			4	1.A	18,416	113.990	21,258	18,649	18,418		112			5.500	5.770	MON	85	1,026	09/27/2006.	10/01/2036.
3137AW U3 7	FHR 4144 YA			4	1.A	912,760	103.294	988,880	957,336	926,984		10,489			2.500	4.090	MON	1,994	23,933	01/02/2018.	12/15/2032.
3137B1 4P 4	FHR 4180 ME	C		4	1.A	569,856	103.089	587,302	569,700	569,700					2.500	2.460	MON	1,187	14,243	06/20/2014.	10/15/2042.
3137B6 B3 4	FHR 4272 DG	C		4	1.A	236,713	102.585	238,657	232,642	236,064		(2,389)			3.000	1.750	MON	582	6,979	07/07/2015.	04/15/2043.
3137BW NB 6	FHR 4666 PB	C		4	1.A	1,062,782	102.396	1,071,840	1,046,754	1,056,804		(7,096)			3.000	1.930	MON	2,617	31,403	09/22/2017.	08/15/2045.
3137F2 A3 0	FHR 4703 TA	C		4	1.A	552,387	103.119	577,012	559,557	552,387		2,707			2.500	2.980	MON	1,166	13,989	07/06/2017.	07/15/2047.
3137F4 HQ 8	FHR 4775 DE			4	1.A	2,006,875	100.834	2,016,690	2,000,000	2,000,000		(4,889)			4.000	3.620	MON	6,667	80,000	11/27/2018.	03/15/2044.
3137FH RQ 8	FHR 4835 MW			4	1.A	2,071,250	101.490	2,029,814	2,000,000	2,018,483		(34,815)			4.500	2.240	MON	7,500	90,000	11/29/2018.	05/15/2045.
3137FX QM 3	FHR 5042 LK			4	1.A	2,271,093	101.143	2,275,729	2,250,000	2,269,748		(1,346)			2.000	1.620	MON	3,750	7,500	10/23/2020.	11/25/2050.
31384K DT 0	FN 525814			4	1.A	6,297	109.494	7,041	6,431	6,358		26			7.000	7.420	MON	38	450	11/09/2000.	12/01/2029.
31384V UA 8	FN 535277			4	1.A	939	113.815	1,095	962	950		5			7.000	7.330	MON	6	67	09/14/2000.	04/01/2030.
31384W KW 9	FN 535909			4	1.A	2,112	115.683	2,486	2,149	2,118		7			6.000	6.340	MON	11	129	08/28/2001.	05/01/2031.
31387N HR 1	FN 588940			4	1.A	5,002	111.188	5,606	5,041	5,015		2			6.500	6.530	MON	27	328	07/11/2001.	06/01/2031.
31387U LS 8	FN 594437			4	1.A	6,532	114.616	7,503	6,546	6,535					6.500	6.410	MON	35	426	07/24/2001.	07/01/2031.
31388T YJ 6	FN 614613			4	1.A	5,946	112.244	6,834	6,089	5,969		16			6.000	6.530	MON	30	365	01/04/2002.	01/01/2032.
31389F LS 9	FN 624137			4	1.A	1,519	115.416	1,734	1,503	1,514		(7)			6.500	6.090	MON	8	98	02/05/2002.	12/01/2031.
3138A4 SZ 9	FN AH3235			4	1.A	148,800	106.154	157,588	148,452	148,505		(68)			3.500	3.340	MON	433	5,196	02/01/2011.	02/01/2026.
3138A4 Y5 8	FN AH3431			4	1.A	139,647	106.116	144,519	136,189	137,940		(1,060)			3.500	2.600	MON	397	4,767	06/16/2011.	01/01/2026.
3138A5 X4 9	FN AH4298			4	1.A	78,887	106.175	80,188	75,524	77,318		(959)			3.500	2.020	MON	220	2,643	08/31/2011.	01/01/2026.
3138A6 ZA 1	FN AH5236			4	1.A	317,090	106.141	318,451	300,026	309,532		(5,186)			3.500	1.590	MON	875	10,501	08/28/2014.	01/01/2026.
3138A9 2W 3	FN AH7988			4	1.A	150,438	105.168	153,910	146,345	148,106		(780)			3.000	2.280	MON	366	4,390	11/09/2011.	11/01/2026.
3138AE LY 7	FN AI1242			4	1.A	344,587	106.152	357,247	336,542	340,806		(2,445)			3.500	2.630	MON	982	11,779	06/29/2011.	04/01/2026.
3138AJ BS 0	FN AI4548			4	1.A	132,960	105.950	137,783	130,044	131,681		(929)			3.500	2.700	MON	379	4,552	06/21/2011.	06/01/2026.
3138AN CW 1	FN AI8184			4	1.A	239,508	113.560	259,421	228,442	237,934		(2,382)			4.000	2.810	MON	761	9,138	08/22/2011.	08/01/2041.
3138EJ P8 5	FN AL2246	C		4	1.A	445,792	108.230	450,259	416,020	439,156		(9,308)			4.000	2.070	MON	1,387	16,641	09/05/2014.	08/01/2032.
3138EK HJ 7	FN AL2932			4	1.A	300,938	109.961	314,644	286,140	300,938		(4,071)			4.000	2.440	MON	954	11,446	10/21/2013.	07/01/2042.
3138EK L3 7	FN AL3045			4	1.A	174,353	111.116	180,166	162,142	174,353		(4,100)			4.500	2.060	MON	608	7,296	10/28/2013.	10/01/2042.
3138EL GL 1	FN AL3802			4	1.A	202,800	105.066	207,909	197,883	200,630		(1,330)			3.000	2.210	MON	495	5,936	12/04/2013.	02/01/2028.
3138EL N4 1	FN AL4010			4	1.A	385,833	110.323	420,087	380,776	385,189		(914)			3.500	3.160	MON	1,111	13,327	11/25/2013.	07/01/2043.
3138EN VK 2	FN AL6017			4	1.A	329,038	107.909	342,720	317,599	328,063		(4,308)			3.500	2.890	MON	926	11,116	10/28/2014.	12/01/2042.
3138EN Y8 6	FN AL6134			4	1.A	918,553	106.802	965,645	904,143	917,574		(3,950)			3.000	2.480	MON	2,260	27,124	01/21/2016.	09/01/2043.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138LT KF 4	FN AO2993			4	1.A	388,852	106.432	397,292	373,279	388,782		(4,311)			3.500	2.190	MON	1,089	13,065	08/26/2015.	05/01/2042.
3138M5 EA 3	FN AP1928			4	1.A	320,196	110.224	331,882	301,095	320,196		(4,531)			4.000	2.390	MON	1,004	12,044	11/14/2014.	08/01/2042.
3138M5 LP 2	FN AP2133			4	1.A	362,679	108.680	381,178	350,732	361,931		(3,464)			3.500	2.430	MON	1,023	12,276	11/14/2014.	08/01/2042.
3138M5 RK 7	FN AP2289			4	1.A	252,657	108.623	256,734	236,353	249,523		(6,941)			3.500	1.740	MON	689	8,272	09/20/2012.	09/01/2042.
3138MP YV 1	FN AQ7923			4	1.A	359,974	106.923	369,426	345,506	356,364		(2,901)			3.000	2.040	MON	864	10,365	01/03/2013.	12/01/2042.
3138W0 WX 3	FN AR3361			4	1.A	357,857	104.470	359,515	344,132	350,434		(2,896)			2.500	1.600	MON	717	8,603	03/20/2013.	02/01/2028.
3138W9 BF 6	FN AS0037			4	1.A	391,653	107.737	401,803	372,947	391,653		(7,040)			3.500	1.820	MON	1,088	13,053	02/24/2016.	07/01/2043.
3138WB GU 3	FN AS2010			4	1.A	294,558	110.102	309,471	281,076	294,558		(4,523)			4.000	2.330	MON	937	11,243	04/10/2014.	03/01/2044.
3138WC 2C 6	FN AS3470			4	1.A	248,682	109.836	256,888	233,882	248,682		(6,647)			4.000	1.640	MON	780	9,355	06/02/2015.	10/01/2044.
3138WE 6W 4	FN AS5384			4	1.A	768,217	109.201	795,998	728,924	768,217		(19,000)			4.000	2.060	MON	2,430	29,157	01/09/2017.	07/01/2045.
3138WF 2Z 8	FN AS6191			4	1.A	412,758	108.907	433,962	398,469	412,186		(4,796)			3.500	2.330	MON	1,162	13,946	11/24/2015.	11/01/2045.
3138WF B6 2	FN AS5460			4	1.A	415,826	106.946	423,915	396,379	415,826		(10,495)			3.500	1.710	MON	1,156	13,873	10/22/2015.	07/01/2045.
3138WF BN 5	FN AS5444			4	1.A	957,274	108.149	1,016,393	939,799	955,054		(4,568)			3.000	2.510	MON	2,350	28,194	10/05/2015.	07/01/2045.
3138WG AM 6	FN AS6311			4	1.A	389,265	107.694	399,197	370,674	389,265		(8,860)			3.500	1.680	MON	1,081	12,974	05/05/2016.	12/01/2045.
3138WG BW 3	FN AS6352			4	1.A	453,079	108.174	467,890	432,534	453,079		(7,386)			4.000	2.410	MON	1,442	17,301	03/03/2017.	12/01/2045.
3138WJ KW 7	FN AS8408			4	1.A	495,443	104.984	521,077	496,335	495,461		272			2.500	2.500	MON	1,034	12,408	12/14/2016.	11/01/2031.
3138WT RT 5	FN AT5897			4	1.A	590,497	106.802	638,546	597,877	591,310		1,858			3.000	3.290	MON	1,495	17,936	07/29/2014.	06/01/2043.
3138WV X5 5	FN AT7899			4	1.A	558,149	107.246	571,619	532,998	557,185		(6,453)			3.500	2.240	MON	1,555	18,655	02/24/2015.	07/01/2043.
3138X0 Y2 8	FN AU1628			4	1.A	417,975	106.802	454,016	425,099	418,828		1,643			3.000	3.390	MON	1,063	12,753	09/11/2014.	07/01/2043.
3138X3 FA 5	FN AU3760			4	1.A	293,271	110.273	308,047	279,347	293,271		(3,322)			4.000	2.540	MON	931	11,174	10/02/2013.	08/01/2043.
3138X5 LK 1	FN AU5729			4	1.A	266,016	105.207	275,989	262,327	264,565		(977)			3.000	2.530	MON	656	7,870	09/06/2013.	09/01/2028.
3138YH U6 5	FN AY4204			4	1.A	677,421	108.656	712,677	655,899	676,677		(5,427)			3.500	2.520	MON	1,913	22,956	11/09/2015.	05/01/2045.
3138YM JM 2	FN AY7467			4	1.A	378,137	107.215	384,456	358,583	377,933		(6,089)			3.500	1.840	MON	1,046	12,550	04/17/2015.	04/01/2045.
3138YR 5Y 0	FN AZ0862			4	1.A	755,478	107.043	786,213	734,477	755,478		(8,721)			3.500	2.410	MON	2,142	25,707	10/23/2017.	07/01/2045.
3138YT CG 7	FN AZ1870			4	1.A	632,874	109.532	653,480	596,611	632,874		(9,456)			4.000	1.980	MON	1,989	23,864	07/06/2015.	06/01/2045.
31393L 2Q 5	FHR 2574 PE			4	1.A	67,314	114.787	76,711	66,829	67,033		(60)			5.500	5.330	MON	306	3,676	03/24/2004.	02/15/2033.
31396J U2 9	FHR 3148 CY			4	1.A	233,930	115.344	282,031	244,513	238,967		1,066			6.000	6.620	MON	1,223	14,671	06/29/2006.	04/15/2036.
31402A AR 7	FN 722816			4	1.A	49,447	112.802	55,029	48,783	49,385		(224)			5.000	4.480	MON	203	2,439	07/14/2003.	06/01/2033.
31404Q C2 3	FN 775089			4	1.A	18,798	113.252	21,127	18,655	18,786		(73)			5.500	5.170	MON	86	1,026	04/20/2004.	04/01/2034.
31405R 5D 4	FN 797444			4	1.A	32,872	116.983	37,986	32,471	32,854		(60)			5.500	5.030	MON	149	1,786	02/25/2005.	01/01/2035.
31406B MR 8	FN 805068			4	1.A	65,460	113.596	73,003	64,265	65,267		(74)			5.500	4.960	MON	295	3,535	01/13/2005.	01/01/2035.
31409G HK 5	FN 870634			4	1.A	16,174	115.115	18,513	16,082	16,169		(26)			6.500	6.180	MON	87	1,045	06/21/2006.	07/01/2036.
3140EU 3B 3	FN BC0793			4	1.A	891,252	106.839	924,198	865,031	891,252		(10,537)			3.500	2.330	MON	2,523	30,276	11/28/2016.	04/01/2046.
3140EU E3 9	FN BC0153			4	1.A	385,432	107.938	387,174	358,698	385,432		(9,817)			4.000	1.440	MON	1,196	14,348	06/09/2016.	01/01/2046.
3140F0 HF 4	FN BC4729			4	1.A	931,084	105.404	949,889	901,186	929,829		(8,751)			3.000	1.960	MON	2,253	27,036	10/17/2016.	10/01/2046.
3140F8 VA 2	FN BD1508			4	1.A	1,223,172	107.433	1,271,002	1,183,059	1,218,796		(9,822)			3.000	2.220	MON	2,958	35,492	11/03/2016.	10/01/2046.
3140FM DF 0	FN BE1901			4	1.A	1,219,953	106.259	1,302,014	1,225,314	1,220,238		1,441			3.000	3.060	MON	3,063	36,759	12/09/2016.	12/01/2046.
3140FU T5 7	FN BE8671			4	1.A	1,142,139	106.141	1,165,575	1,098,128	1,141,678		(15,972)			3.500	2.030	MON	3,203	38,435	09/07/2017.	08/01/2047.
3140GS PD 8	FN BH4019			4	1.A	665,516	108.118	702,427	649,680	665,516		(9,010)			4.000	2.820	MON	2,166	25,987	02/15/2018.	09/01/2047.
3140HM ZA 5	FN BK7936			4	1.A	1,054,223	110.389	1,156,118	1,047,309	1,054,223		(3,564)			4.000	3.690	MON	3,491	41,892	11/26/2018.	11/01/2048.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140HP 7C 5	FN BK9890			4	1.A	1,279,990	110.832	1,343,100	1,211,825	1,279,990		(22,717)			5.000	2.320	MON	5,049	60,591	10/12/2018.	08/01/2048.
3140J5 FG 9	FN BM1066			4	1.A	836,192	109.489	867,945	792,717	836,192		(19,489)			4.000	2.040	MON	2,642	31,709	06/21/2017.	02/01/2047.
3140J8 5P 4	FN BM4453			4	1.A	1,272,705	109.226	1,381,278	1,264,603	1,272,705		(2,229)			4.000	3.660	MON	4,215	50,584	10/23/2018.	08/01/2048.
3140KD KX 7	FN BP5709			4	1.A	1,415,349	106.012	1,447,742	1,365,631	1,412,249		(7,539)			2.500	1.270	MON	2,845	17,070	06/08/2020.	05/01/2050.
3140QE YR 7	FN CA7019			4	1.A	3,102,303	104.122	3,110,401	2,987,247	3,097,086		(5,654)			2.000	1.040	MON	4,979	9,957	10/07/2020.	09/01/2050.
31410Y T3 8	FN 901570			4	1.A	15,905	115.746	18,013	15,562	15,862		(15)			6.500	5.820	MON	84	1,012	12/13/2006.	10/01/2036.
31411D SB 6	FN 905114			4	1.A	33,110	118.521	39,038	32,938	33,094		(27)			6.000	5.740	MON	165	1,976	01/24/2007.	01/01/2037.
31411E YD 3	FN 906208			4	1.A	27,034	117.921	32,206	27,311	27,036		49			5.500	5.690	MON	125	1,502	05/08/2007.	01/01/2037.
31411L YN 5	FN 911617			4	1.A	25,611	117.167	30,015	25,617	25,618					6.000	5.870	MON	128	1,537	05/30/2007.	05/01/2037.
31411R GX 0	FN 912914			4	1.A	26,478	113.064	30,311	26,809	26,532		43			6.000	6.190	MON	134	1,609	06/08/2007.	06/01/2037.
31412W 6C 5	FN 937467			4	1.A	74,794	116.960	86,936	74,330	74,794		(145)			5.500	5.200	MON	341	4,088	05/05/2008.	06/01/2037.
31412X 2Q 6	FN 938283			4	1.A	40,253	113.624	45,787	40,297	40,281		2			6.000	5.890	MON	201	2,418	08/21/2007.	07/01/2037.
31413H SB 5	FN 946114			4	1.A	8,856	114.297	10,100	8,836	8,845		(7)			6.000	5.850	MON	44	530	09/24/2007.	09/01/2037.
31417C KM 6	FN AB5699			4	1.A	248,433	109.055	272,120	249,525	248,497		365			3.500	3.540	MON	728	8,733	07/08/2013.	07/01/2042.
31417D 2J 1	FN AB7076			4	1.A	578,010	106.189	596,090	561,345	574,624		(3,504)			3.000	2.310	MON	1,403	16,840	03/22/2013.	11/01/2042.
31417D SZ 7	FN AB6835			4	1.A	317,971	108.724	336,357	309,367	317,828		(2,495)			3.500	2.490	MON	902	10,828	09/02/2014.	11/01/2042.
31417F 3Q 9	FN AB8906			4	1.A	369,722	106.212	401,714	378,217	370,782		2,871			3.000	3.570	MON	946	11,347	05/12/2014.	04/01/2043.
31417G EZ 5	FN AB9151			4	1.A	388,296	108.761	399,295	367,129	386,189		(6,403)			3.500	1.910	MON	1,071	12,850	05/16/2013.	04/01/2043.
31417G H9 0	FN AB9255			4	1.A	370,236	110.822	399,991	360,930	369,232		(1,985)			3.500	2.820	MON	1,053	12,633	06/20/2014.	05/01/2043.
31417G WV 4	FN AB9659			4	1.A	216,440	109.334	235,540	215,430	216,183		(138)			3.000	2.870	MON	539	6,463	06/05/2013.	06/01/2043.
31418A AU 2	FN MA0918			4	1.A	323,967	109.918	339,344	308,723	322,739		(4,586)			4.000	2.560	MON	1,029	12,349	12/16/2011.	12/01/2041.
31418A LS 5	FN MA1236			4	1.A	558,649	106.497	569,176	534,452	557,794		(7,512)			3.500	2.220	MON	1,559	18,706	12/17/2014.	11/01/2042.
31418A TH 1	FN MA1451			4	1.A	120,675	106.136	124,313	117,125	119,173		(1,021)			3.000	2.190	MON	293	3,514	09/03/2014.	05/01/2028.
31418B 2L 9	FN MA2578			4	1.A	369,192	106.373	371,974	349,686	369,192		(9,896)			3.500	1.560	MON	1,020	12,239	07/27/2016.	04/01/2046.
31418B 6H 4	FN MA2671			4	1.A	593,778	106.373	596,753	560,995	593,778		(14,462)			3.500	1.510	MON	1,636	19,635	07/12/2016.	07/01/2046.
31418B K4 7	FN MA2114	C		4	1.A	1,001,580	106.308	1,035,950	974,478	1,001,580		(17,273)			3.500	2.210	MON	2,842	34,107	09/20/2017.	12/01/2044.
31418D FQ 0	FN MA3774			4	1.A	523,350	104.824	538,815	514,014	523,350		(6,013)			3.000	2.000	MON	1,285	15,420	08/07/2019.	09/01/2049.
31418D LP 5	FN MA3933	C		4	1.A	501,320	105.311	521,751	495,436	501,320		(2,011)			2.500	1.830	MON	1,032	10,322	02/06/2020.	02/01/2040.
31418D Q4 7	FN MA4074			4	1.A	964,883	104.559	971,163	928,818	964,198		(2,064)			2.000	0.220	MON	1,548	3,096	10/15/2020.	07/01/2035.
31418D UR 1	FN MA4191			4	1.A	713,737	102.826	720,073	700,278	713,068		(758)			2.000	1.400	MON	1,167	2,334	10/16/2020.	11/01/2050.
31419E UD 9	FN AE4179			4	1.A	96,243	105.631	98,210	92,974	94,643		(1,046)			3.500	2.300	MON	271	3,254	10/05/2010.	10/01/2025.
31419F MH 6	FN AE4859			4	1.A	153,940	106.289	156,377	147,123	150,677		(2,086)			3.500	1.920	MON	429	5,149	09/18/2013.	10/01/2025.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						72,563,528	XXX	75,204,208	70,644,479	72,408,466	0	(615,546)	0	0	XXX	XXX	XXX	196,357	2,165,990	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137BV Z8 2	FHMS K063 A2			4	1.A FE	1,009,376	114.800	1,125,040	980,000	998,168		(3,097)			3.430	3.040	MON	2,801	33,614	03/07/2017.	01/25/2027.
3137BW WD 2	FHMS K725 A2			4	1.A FE	1,029,961	107.294	1,072,940	1,000,000	1,012,953		(4,770)			3.002	2.480	MON	2,502	30,020	04/12/2017.	01/25/2024.
3137F2 LJ 3	FHMS K066 A2			4	1.A	602,521	113.692	665,098	585,000	596,592		(1,824)			3.117	2.740	MON	1,520	18,234	08/09/2017.	06/25/2027.
3137FA WS 3	FHMS K067 A2			4	1.A FE	1,544,925	114.477	1,717,155	1,500,000	1,530,330		(4,625)			3.194	2.810	MON	3,993	47,910	09/22/2017.	07/25/2027.
3137FE TN 0	FHMS K073 A2			4	1.A	499,370	115.795	578,975	500,000	499,373					3.350	3.330	MON	1,396	16,750	02/22/2018.	01/25/2028.

SCHEDULE D - PART 1

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

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						4,686,153	XXX	5,159,208	4,565,000	4,637,416	0	(14,316)	0	0	XXX	XXX	XXX	12,212	146,528	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						126,736,444	XXX	135,822,844	123,744,479	126,316,701	0	(676,990)	0	0	XXX	XXX	XXX	704,158	4,111,949	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055 AM 4	AFLAC INC			1	1.G FE	324,672	111.880	363,611	325,000	324,860		33			3.625	3.630	MN	1,505	11,781	11/04/2014.	11/15/2024.
00138C AC 2	AIG GLOBAL FUNDING	C			1.F FE	249,698	102.254	255,637	250,000	249,939		62			2.700	2.720	JD	300	6,750	12/08/2016.	12/15/2021.
00139P AA 6	AIG SUNAMER GLOB FIN X				1.F FE	1,350,320	149.797	1,497,971	1,000,000	1,287,831		(20,354)			6.900	3.730	MS	20,317	69,000	10/18/2017.	03/15/2032.
00194@ AA 2	APH FINANCE 1 LLC				1.G PL	610,000	116.371	709,863	610,000	610,000					4.770	4.770	JAJO	7,274	29,097	06/10/2019.	06/10/2039.
00206R GQ 9	AT&T INC			1,2	2.B FE	1,009,810	119.428	1,201,452	1,006,000	1,009,266		(292)			4.300	4.250	FA	16,342	43,258	11/26/2018.	02/15/2030.
002824 BG 4	ABBOTT LABORATORIES			1,2	1.G FE	529,695	137.721	688,606	500,000	525,744		(1,158)			4.750	4.290	MN	2,045	23,750	05/18/2017.	11/30/2036.
00287Y BV 0	ABBVIE INC			1,2	2.A FE	998,964	110.529	1,105,298	1,000,000	998,984		20			2.950	2.960	MN	3,278	14,750	11/19/2020.	11/21/2026.
00440E AV 9	CHUBB INA HOLDINGS INC			1,2	1.F FE	1,006,268	112.731	1,127,312	1,000,000	1,003,369		(599)			3.350	3.270	MN	5,397	33,500	10/28/2015.	05/03/2026.
007589 AA 2	ADVOCATE HEALTH CORP			1,2	1.C FE	250,000	114.910	287,275	250,000	250,000					3.829	3.820	FA	3,616	9,572	08/07/2018.	08/15/2028.
00817Y AG 3	AETNA INC			1	2.B FE	886,284	152.226	1,074,716	706,000	872,629		(6,304)			6.750	4.710	JD	2,118	47,655	10/03/2018.	12/15/2037.
00817Y AQ 1	AETNA INC	C		1,2	2.B FE	1,160,119	109.870	1,279,987	1,165,000	1,162,909		495			3.500	3.550	MN	5,210	40,775	11/03/2014.	11/15/2024.
00846U AJ 0	AGILENT TECHNOLOGIES INC			1,2	2.A FE	945,668	107.617	1,022,368	950,000	948,751		459			3.875	3.920	JJ	16,975	36,812	06/18/2013.	07/15/2023.
00912X BA 1	AIR LEASE CORP			1,2	2.B FE	1,382,038	106.504	1,491,066	1,400,000	1,389,007		2,414			3.250	3.450	MS	15,167	45,500	01/08/2018.	03/01/2025.
009158 AR 7	AIR PRODUCTS & CHEMICALS	C		1	1.F FE	252,513	102.192	255,481	250,000	250,362		(421)			3.000	2.820	MN	1,208	7,500	07/15/2015.	11/03/2021.
015271 AR 0	ALEXANDRIA REAL ESTATE E			1,2	2.A FE	1,003,980	114.330	1,143,306	1,000,000	1,003,596		(277)			3.375	3.330	FA	12,750	36,562	07/11/2019.	08/15/2031.
020002 BA 8	ALLSTATE CORP			1	1.G FE	1,334,213	134.184	1,576,673	1,175,000	1,316,945		(3,997)			4.500	3.700	JD	2,350	52,875	05/13/2016.	06/15/2043.
020002 BD 2	ALLSTATE CORP			1,2	1.G FE	1,000,620	114.282	1,142,824	1,000,000	1,000,386		(62)			3.280	3.270	JD	1,458	32,800	12/02/2016.	12/15/2026.
02079K AD 9	ALPHABET INC			1,2	1.C FE	598,356	98.476	590,856	600,000	598,419		63			1.100	1.120	FA	2,677		08/03/2020.	08/15/2030.
02209S AN 3	ALTRIA GROUP INC				2.B FE	980,370	103.947	1,039,470	1,000,000	996,224		2,260			2.850	3.090	FA	11,242	28,500	03/26/2013.	08/09/2022.
02361D AL 4	AMEREN ILLINOIS CO	C		1,2	1.F FE	1,166,388	103.339	1,240,070	1,200,000	1,192,688		4,214			2.700	3.070	MS	10,800	32,400	03/06/2014.	09/01/2022.
02378* AA 8	AMERICAN AIRLINES PASS THRU TR 2017 2C				3.A PL	332,264	91.377	303,613	332,264	303,613	(28,651)				5.180	5.180	AO	3,633	17,211	07/24/2018.	10/15/2023.
02378L AA 1	AMERICAN AIRLINES PASS THRU TR 2017 1 C				3.A PL	251,727	92.450	232,722	251,727	232,722	(19,005)				5.180	5.180	FA	4,926	13,039	07/24/2018.	08/15/2023.
025816 BS 7	AMERICAN EXPRESS CO			2	1.G FE	982,010	106.255	1,062,551	1,000,000	990,437		4,177			3.400	3.860	FA	11,711	34,000	12/12/2018.	02/27/2023.
026874 CW 5	AMERICAN INTL GROUP			1	2.A FE	652,500	143.734	718,675	500,000	621,665		(4,636)			6.820	4.710	MN	4,357	34,100	03/26/2013.	11/15/2037.
026874 DD 6	AMERICAN INTL GROUP			1,2	2.A FE	997,792	112.368	1,123,682	1,000,000	998,898		219			3.750	3.770	JJ	17,813	37,500	07/07/2015.	07/10/2025.
03040W AN 5	AMERICAN WATER CAPITAL C			1,2	2.A FE	499,220	110.904	554,525	500,000	499,515		74			3.000	3.010	JD	1,250	15,000	11/15/2016.	12/01/2026.
03076C AG 1	AMERIPRISE FINANCIAL INC	C		1	1.G FE	239,174	111.261	267,027	240,000	239,656		83			3.700	3.740	AO	1,875	8,880	09/15/2014.	10/15/2024.
031162 BY 5	AMGEN INC			1,2	2.A FE	944,832	109.738	1,042,511	950,000	947,559		517			3.125	3.180	MN	4,948	29,687	04/28/2015.	05/01/2025.
03522A AG 5	ANHEUSER-BUSCH CO/INBEV			1,2	2.B FE	998,526	113.029	1,130,298	1,000,000	998,883		196			3.650	3.670	FA	15,208	36,500	05/15/2019.	02/01/2026.
03522A AJ 9	ANHEUSER-BUSCH CO/INBEV			1,2	2.B FE	549,344	129.784	648,920	500,000	547,640		(1,080)			4.900	4.270	FA	10,208	24,500	05/15/2019.	02/01/2046.
037833 AS 9	APPLE INC			1	1.B FE	1,076,590	110.078	1,100,788	1,000,000	1,029,669		(8,394)			3.450	2.520	MN	5,271	34,500	01/15/2015.	05/06/2024.
040555 CQ 5	ARIZONA PUBLIC SERVICE			1,2	1.F FE	1,498,620	108.258	1,623,872	1,500,000	1,499,469		143			3.350	3.360	JD	2,233	50,250	06/09/2014.	06/15/2024.
04317@ BD 9	ARTHUR J GALLAGHER CO SERIES D				2.B PL	1,000,000	112.001	1,120,010	1,000,000	1,000,000					4.340	4.340	JD	2,170	43,400	06/13/2018.	06/13/2028.
053015 AE 3	AUTOMATIC DATA PROCESSNG			1,2	1.D FE	239,738	112.580	270,193	240,000	239,866		26			3.375	3.380	MS	2,385	8,100	09/08/2015.	09/15/2025.
05348E BG 3	AVALONBAY COMMUNITIES	C		1,2	1.G FE	399,572	106.017	424,070	400,000	399,605		33			2.300	2.310	MS	3,067	4,753	02/10/2020.	03/01/2030.
05351W AB 9	AVANGRID INC			1,2	2.A FE	898,722	114.682	1,032,141	900,000	898,910		108			3.800	3.810	JD	2,850	34,200	05/14/2019.	06/01/2029.
05490L AA 7	BLUE CROSS BLUE SHIELD M	C		1,2	2.A FE	277,675	108.382	301,303	278,000	277,758		50			3.790	3.810	MN	1,756	10,536	04/26/2019.	05/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05526D BD 6	BAT CAPITAL CORP		..	1,2	2.B FE	1,500,373	112.119	1,681,788	1,500,000	1,500,373					4.390	4.380	FA	24,877	65,850	11/23/2018.	08/15/2037.
05531F BE 2	TRUIST FINANCIAL CORP		..	2	1.G FE	512,100	112.626	563,133	500,000	508,731		(1,840)			3.700	3.260	JD	1,336	18,500	02/14/2019.	06/05/2025.
05531F BF 9	TRUIST FINANCIAL CORP		..	2	1.G FE	503,610	109.706	548,533	500,000	502,196		(716)			3.750	3.580	JD	1,302	18,750	12/20/2018.	12/06/2023.
05723K AD 2	BAKER HUGHES LLC/CO-OBL		..	1,2	1.G FE	982,570	104.260	1,042,600	1,000,000	990,772		4,499			2.773	3.260	JD	1,232	27,730	02/26/2019.	12/15/2022.
05723K AE 0	BAKER HUGHES LLC/CO-OBL	C	..	1,2	1.G FE	2,305,860	112.038	2,576,879	2,300,000	2,305,955		(830)			3.337	3.290	JD	3,411	76,751	09/25/2019.	12/15/2027.
058498 AS 5	BALL CORP		..	1	3.A FE	499,375	106.500	532,500	500,000	499,802		64			4.000	4.010	MN	2,556	20,000	05/09/2013.	11/15/2023.
06051G FP 9	BANK OF AMERICA CORP		..		2.A FE	997,050	112.620	1,126,203	1,000,000	998,587		295			3.950	3.980	AO	7,681	39,500	04/16/2015.	04/21/2025.
06051G FX 2	BANK OF AMERICA CORP		..	1	1.G FE	499,165	113.294	566,472	500,000	499,521		81			3.500	3.520	AO	3,500	17,500	04/14/2016.	04/19/2026.
06051G GE 3	BANK OF AMERICA CORP		..	1,2	1.G FE	500,000	102.713	513,569	500,000	500,000					3.124	3.120	JJ	6,986	15,620	01/17/2017.	01/20/2023.
06051G HD 4	BANK OF AMERICA CORP	C	..	1,2	1.F FE	857,034	112.865	958,226	849,000	857,541		(134)			3.419	3.230	JD	887	27,318	09/02/2020.	12/20/2028.
06051G HS 1	BANK OF AMERICA CORP		..	1,2	1.G FE	500,000	130.912	654,560	500,000	500,000					4.330	4.330	MS	6,375	21,650	03/12/2019.	03/15/2050.
06051G HW 2	BANK OF AMERICA CORP	C	..	1,2	1.F FE	500,000	106.521	532,610	500,000	500,000					2.456	2.450	AO	2,354	12,280	10/17/2019.	10/22/2025.
06051G JB 6	BANK OF AMERICA CORP		..	1,2	1.F FE	500,000	107.291	536,456	500,000	500,000					2.592	2.590	AO	2,232	6,480	04/22/2020.	04/29/2031.
06406H BU 2	BANK OF NY MELLON CORP		..		1.F FE	370,931	100.250	375,940	375,000	374,959		489			4.150	4.280	FA	6,484	15,562	02/23/2011.	02/01/2021.
06406H CQ 0	BANK OF NY MELLON CORP		..	2	1.F FE	2,173,880	115.854	2,317,086	2,000,000	2,138,940		(27,004)			3.950	2.400	MN	9,436	79,000	09/11/2019.	11/18/2025.
06406R AF 4	BANK OF NY MELLON CORP		..	2	1.E FE	506,575	114.070	570,350	500,000	505,429		(698)			3.400	3.220	JJ	7,178	17,000	04/23/2019.	01/29/2028.
06406R AL 1	BANK OF NY MELLON CORP	C	..		1.E FE	476,456	106.456	479,053	450,000	475,342		(1,113)			2.100	0.600	AO	1,759		10/28/2020.	10/24/2024.
06654D AD 9	BANNER HEALTH		..	1,2	1.D FE	1,000,000	101.173	1,011,733	1,000,000	1,000,000					1.897	1.890	JJ	3,267		10/20/2020.	01/01/2031.
066836 AB 3	BAPTIST HLTH SO FLOR INC		..	1	1.E FE	1,486,785	119.519	1,762,914	1,475,000	1,485,703		(312)			4.342	4.280	MN	8,183	64,044	04/11/2017.	11/15/2041.
07274N AV 5	BAYER US FINANCE II LLC		..	1,2	2.A FE	499,753	101.106	505,535	500,000	499,902		62			2.200	2.210	JJ	5,072	11,000	07/16/2018.	07/15/2022.
07330N AJ 4	TRUIST BANK	C	..	2	1.F FE	1,015,050	100.430	1,004,306	1,000,000	1,000,493		(2,931)			2.850	2.550	AO	7,125	28,500	09/25/2015.	04/01/2021.
084659 BA 8	BERKSHIRE HATHAWAY ENERG	C	..	1,2	1.G FE	498,650	99.906	499,532	500,000	498,671		21			1.650	1.670	MN	1,421		10/27/2020.	05/15/2031.
084664 CQ 2	BERKSHIRE HATHAWAY FIN		..	1,2	1.C FE	994,930	131.232	1,312,323	1,000,000	995,141		91			4.200	4.230	FA	15,867	42,000	08/07/2018.	08/15/2048.
08888@ AA 6	BIF II SAFE HARBOR HOLDINGS LLC		..		2.C PL	500,000	113.254	566,270	500,000	500,000					4.610	4.610	MJSD.	64	23,050	12/16/2016.	12/31/2026.
09247X AH 4	BLACKROCK INC		..	1	1.D FE	745,710	101.526	761,450	750,000	749,793		507			4.250	4.320	MN	3,276	31,875	05/19/2011.	05/24/2021.
09247X AL 5	BLACKROCK INC	C	..	1	1.D FE	996,660	109.845	1,098,459	1,000,000	998,797		348			3.500	3.540	MS	10,014	35,000	03/13/2014.	03/18/2024.
09256B AD 9	BLACKSTONE HOLDINGS FINA		..	1	1.E FE	496,593	108.614	543,073	500,000	499,159		366			4.750	4.830	FA	8,972	23,750	08/15/2012.	02/15/2023.
09256B AG 2	BLACKSTONE HOLDINGS FINA		..	1	1.E FE	1,033,947	136.562	1,379,277	1,010,000	1,032,229		(501)			5.000	4.840	JD	2,244	50,500	03/01/2017.	06/15/2044.
097023 BU 8	BOEING CO		..	1,2	2.C FE	928,131	103.355	981,878	950,000	935,796		2,063			2.800	3.060	MS	8,867	26,600	02/14/2017.	03/01/2027.
097023 CG 8	BOEING CO	C	..		2.C FE	314,442	102.448	322,713	315,000	314,746		184			2.700	2.760	MN	1,417	8,505	04/30/2019.	05/01/2022.
09778P AC 9	BON SECOURS MERCY		..	1,2	1.E FE	375,000	106.556	399,588	375,000	375,000					3.205	3.200	JD	2,537		10/07/2020.	06/01/2050.
099724 AH 9	BORGWARNER INC		..	1,2	2.B FE	537,145	116.600	583,002	500,000	536,512		(633)			4.375	3.900	MS	6,441	21,875	02/14/2020.	03/15/2045.
099724 AJ 5	BORGWARNER INC		..	1,2	2.B FE	924,056	110.141	1,046,346	950,000	932,744		3,713			3.375	3.840	MS	9,441	32,062	08/07/2018.	03/15/2025.
10112R AX 2	BOSTON PROPERTIES LP		..	1,2	2.A FE	1,200,627	113.385	1,360,620	1,200,000	1,201,001		(199)			3.650	3.620	FA	18,250	43,800	03/27/2019.	02/01/2026.
10112R AZ 7	BOSTON PROPERTIES LP		..	1,2	2.A FE	998,439	109.251	1,092,519	1,000,000	999,092		208			3.200	3.220	JJ	14,756	32,000	11/17/2017.	01/15/2025.
10373Q AL 4	BP CAP MARKETS AMERICA		..	1	1.F FE	987,316	105.436	1,054,368	1,000,000	993,010		2,817			2.750	3.050	MN	3,896	27,500	12/14/2018.	05/10/2023.
10373Q BA 7	BP CAP MARKETS AMERICA	C	..	1,2	1.F FE	50,000	103.503	51,752	50,000	50,000					2.520	2.520	MS	357	1,260	12/14/2018.	09/19/2022.
10922N AC 7	BRIGHTHOUSE FINANCIAL IN		..	1,2	2.B FE	310,761	108.288	336,777	311,000	310,830		23			3.700	3.700	JD	288	11,507	05/01/2018.	06/22/2027.
110122 AT 5	BRISTOL-MYERS SQUIBB CO	C	..	1	1.F FE	273,998	102.624	297,612	290,000	286,110		2,369			2.000	2.870	FA	2,417	5,800	07/17/2015.	08/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
110122 CN 6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	997,708	112.526	1,125,260	1,000,000	997,887		179			3.200	3.240	JD	1,422	16,000	07/17/2020.	06/15/2026.
110122 CP 1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,061,539	115.391	1,153,919	1,000,000	1,058,758		(2,781)			3.400	2.610	JJ	14,639	17,000	07/17/2020.	07/26/2029.
12189L AC 5	BURLINGTN NORTH SANTA FE			1,2	1.E FE	1,129,510	137.982	1,379,824	1,000,000	1,116,011		(3,744)			5.050	4.170	MS	16,833	50,500	03/01/2017.	03/01/2041.
12189L AG 6	BURLINGTN NORTH SANTA FE			1,2	1.E FE	606,210	138.115	690,575	500,000	602,515		(3,256)			4.950	3.520	MS	7,288	24,750	11/08/2019.	09/15/2041.
12189T AZ 7	BURLINGTN NORTH SANTA FE			1	1.E FE	999,130	151.240	1,512,401	1,000,000	999,385		21			6.150	6.150	MN	10,250	61,500	04/10/2007.	05/01/2037.
125523 AG 5	CIGNA CORP			1,2	2.B FE	999,760	114.956	1,149,562	1,000,000	999,836		40			4.125	4.120	MN	5,271	41,250	08/28/2019.	11/15/2025.
125523 BV 1	CIGNA CORP			1,2	2.B FE	1,223,919	105.531	1,292,757	1,225,000	1,224,080		161			3.000	3.030	JJ	16,946		07/14/2020.	07/15/2023.
12572Q AE 5	CME GROUP INC			1	1.D FE	1,290,015	104.503	1,358,542	1,300,000	1,297,819		1,227			3.000	3.100	MS	11,483	39,000	03/31/2014.	09/15/2022.
125896 BQ 2	CMS ENERGY CORP			1,2	2.B FE	748,792	110.129	802,846	729,000	744,886		(2,866)			3.000	2.540	MN	2,794	21,870	08/14/2019.	05/15/2026.
12717@ AA 5	CVS LEASE BACKED PASS THROUGH CERT				2.B	338,819	114.749	388,792	338,819	338,819					3.860	3.860	MON	763	13,078	10/17/2019.	11/10/2041.
133131 AZ 5	CAMDEN PROPERTY TRUST			1,2	1.G FE	502,707	110.481	552,407	500,000	502,557		(150)			2.800	2.730	MN	1,789	7,972	04/20/2020.	05/15/2030.
14040H BK 0	CAPITAL ONE FINANCIAL CO			2	2.C FE	290,793	112.849	338,548	300,000	294,083		925			3.750	4.150	JJ	4,781	11,250	03/30/2017.	07/28/2026.
14040H BZ 7	CAPITAL ONE FINANCIAL CO			2	2.A FE	989,830	113.493	1,134,939	1,000,000	992,901		1,457			4.250	4.430	AO	7,201	42,500	11/01/2018.	04/30/2025.
142339 AG 5	CARLISLE COS INC			1,2	2.B FE	1,036,998	109.358	1,131,865	1,035,000	1,036,224		(292)			3.500	3.460	JD	3,019	36,225	01/30/2018.	12/01/2024.
14309U AA 0	CARLYLE HOLDINGS FINANCE			1	2.A FE	270,884	106.368	285,067	268,000	268,692		(314)			3.875	3.740	FA	4,327	10,385	01/16/2013.	02/01/2023.
14912L 5X 5	CATERPILLAR FINANCIAL SE	C			1.F FE	398,052	109.498	394,196	360,000	375,773		(5,219)			3.750	2.180	MN	1,387	13,500	07/21/2016.	11/24/2023.
14912L 6E 6	CATERPILLAR FINL SERVICE				1.F FE	1,000,474	101.479	1,014,798	1,000,000	1,000,047		(72)			2.750	2.740	FA	10,007	27,500	08/14/2014.	08/20/2021.
14916R AC 8	COMMONSPIRIT HEALTH			1	2.A FE	249,335	104.632	261,580	250,000	249,863		72			2.950	2.980	MN	1,229	7,375	10/25/2012.	11/01/2022.
166764 AH 3	CHEVRON CORP			1,2	1.C FE	1,007,650	106.132	1,061,320	1,000,000	1,002,468		(1,040)			3.191	3.070	JD	620	31,910	08/21/2015.	06/24/2023.
166764 BT 6	CHEVRON CORP	C		1,2	1.C FE	1,848,059	106.112	1,952,472	1,840,000	1,843,881		(1,208)			2.895	2.820	MS	17,460	53,268	05/11/2017.	03/03/2024.
171239 AG 1	CHUBB INA HOLDINGS INC	C		1,2	1.F FE	897,993	99.629	896,663	900,000	898,047		54			1.375	1.390	MS	3,575		09/14/2020.	09/15/2030.
172967 KN 0	CITIGROUP INC				2.A FE	980,510	112.650	1,126,509	1,000,000	984,983		2,503			3.400	3.710	MN	5,667	34,000	03/11/2019.	05/01/2026.
172967 KU 4	CITIGROUP INC				2.B FE	1,794,438	116.168	2,091,026	1,800,000	1,796,182		421			4.125	4.150	JJ	32,175	74,250	07/18/2016.	07/25/2028.
172967 LW 9	CITIGROUP INC			1,2	2.A FE	489,290	117.028	585,144	500,000	491,032		879			4.075	4.330	AO	3,849	20,375	01/02/2019.	04/23/2029.
191216 CU 2	COCA-COLA CO/THE			1	1.E FE	2,412,746	102.855	2,427,387	2,360,000	2,408,970		(3,776)			1.450	1.110	JD	2,852	19,962	06/23/2020.	06/01/2027.
19565C AA 8	COLONIAL ENTERPRISES INC			1,2	1.G FE	224,885	113.005	254,263	225,000	224,892		6			3.250	3.250	MN	934	3,697	05/06/2020.	05/15/2030.
19828J AA 6	COLUMBIA PROPERTY TRUST			1,2	2.B FE	998,590	105.278	1,052,786	1,000,000	999,344		138			4.150	4.160	AO	10,375	41,500	03/09/2015.	04/01/2025.
20030N BL 4	COMCAST CORP			1,2	1.G FE	1,575,840	110.479	1,657,199	1,500,000	1,532,422		(7,815)			3.375	2.780	FA	19,125	50,625	01/15/2015.	02/15/2025.
20030N CM 1	COMCAST CORP			1,2	1.G FE	2,423,366	139.059	2,336,203	1,680,000	2,415,539		(7,828)			4.700	2.480	AO	16,669	39,480	07/27/2020.	10/15/2048.
20030N CT 6	COMCAST CORP			1,2	1.G FE	1,061,440	119.695	1,196,957	1,000,000	1,051,710		(5,928)			4.150	3.360	AO	8,761	41,500	05/01/2019.	10/15/2028.
208251 AE 8	CONOCOPHILLIPS COMPANY	C		1	1.G FE	642,037	139.600	651,935	467,000	627,766		(14,271)			6.950	2.350	AO	6,852	30,128	09/02/2020.	04/15/2029.
209111 FY 4	CON EDISON CO OF NY INC			1,2	1.G FE	1,254,570	121.894	1,218,945	1,000,000	1,252,792		(1,778)			3.950	2.680	AO	9,875	19,860	09/03/2020.	04/01/2050.
212015 AL 5	CONTINENTAL RESOURCES			1,2	3.A FE	100,625	103.000	104,030	101,000	100,899		41			4.500	4.540	AO	959	4,545	07/15/2013.	04/15/2023.
21688A AL 6	COOPERAT RABOBANK UA/NY				1.E FE	999,300	104.828	1,048,286	1,000,000	999,705		140			2.750	2.760	JJ	13,062	27,500	01/03/2018.	01/10/2023.
22160K AQ 8	COSTCO WHOLESALE CORP			1,2	1.E FE	709,537	103.837	737,246	710,000	709,568		32			1.750	1.750	AO	2,450	6,212	04/16/2020.	04/20/2032.
22546Q AR 8	CREDIT SUISSE NEW YORK				1.F FE	1,006,000	102.210	1,022,106	1,000,000	1,000,884		(1,041)			3.000	2.890	AO	5,167	30,000	10/06/2015.	10/29/2021.
231021 AT 3	CUMMINS INC			1,2	1.F FE	2,525,620	100.551	2,548,968	2,535,000	2,525,929		309			1.500	1.540	MS	13,414		08/17/2020.	09/01/2030.
24422E UY 3	JOHN DEERE CAPITAL CORP				1.F FE	511,120	111.681	558,409	500,000	509,821		(1,015)			2.800	2.540	JJ	6,339	14,000	09/12/2019.	07/18/2029.
25389J AS 5	DIGITAL REALTY TRUST LP			1,2	2.B FE	224,842	104.383	234,863	225,000	224,937		29			2.750	2.760	FA	2,578	6,187	08/02/2017.	02/01/2023.
254687 CV 6	WALT DISNEY COMPANY/THE				1.G FE	676,790	120.504	698,928	580,000	652,723		(21,989)			7.750	3.420	FA	18,729	44,950	11/26/2019.	02/01/2024.

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	
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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
254687 FP 6	WALT DISNEY COMPANY/THE	C		1	1.G FE	499,450	115.241	576,207	500,000	499,504		54			3.700	3.710	MS	5,036	9,250	03/19/2020.	03/23/2027.
26441Y AZ 0	DUKE REALTY LP			1,2	2.A FE	495,350	110.297	551,486	500,000	497,260		447			3.250	3.360	JD	45	16,250	06/16/2016.	06/30/2026.
26875P AQ 4	EOG RESOURCES INC			1,2	1.G FE	552,075	123.563	617,818	500,000	544,662		(2,178)			5.100	4.260	JJ	11,758	25,500	05/18/2017.	01/15/2036.
26884U A* 0	EPR PROPERTIES				3.A FE	1,000,000	99.633	996,330	1,000,000	996,330	(3,670)				4.350	4.350	FA	15,587	46,957	08/22/2016.	08/22/2024.
26923* AA 7	ET NOAA BUILDING LLC				1.D Z	934,506	111.483	1,041,816	934,506	934,506					4.210	4.210	MON	1,749	39,343	12/14/2017.	11/15/2030.
291011 BF 0	EMERSON ELECTRIC CO	C		1,2	1.F FE	999,400	101.948	1,019,482	1,000,000	999,910		95			2.625	2.630	JD	2,187	26,250	05/18/2015.	12/01/2021.
29248H AB 9	EMPOWER FINANCE 2020 LP			1,2	1.F FE	501,401	102.292	511,462	500,000	501,367		(34)			1.776	1.740	MS	2,565		09/15/2020.	03/17/2031.
29364D AR 1	ENTERGY ARKANSAS LLC	C		1,2	1.F FE	99,718	105.377	105,377	100,000	99,924		30			3.050	3.080	JD	254	3,050	05/22/2013.	06/01/2023.
29364N AR 9	ENTERGY MISSISSIPPI LLC	C		1,2	1.F FE	493,060	106.249	531,249	500,000	497,619		899			3.100	3.300	JJ	7,750	15,500	07/21/2015.	07/01/2023.
29364W AY 4	ENTERGY LOUISIANA LLC	C		1,2	1.F FE	995,770	108.084	1,080,840	1,000,000	997,441		410			2.400	2.440	AO	6,000	24,000	09/28/2016.	10/01/2026.
29364W BA 5	ENTERGY LOUISIANA LLC			1,2	1.F FE	1,233,490	124.184	1,241,844	1,000,000	1,225,132		(8,358)			4.000	1.880	MS	11,778	20,000	06/26/2020.	03/15/2033.
29365T AH 7	ENTERGY TEXAS INC			1,2	2.A FE	997,300	126.742	1,267,425	1,000,000	997,412		90			4.500	4.520	MS	11,375	45,000	01/03/2019.	03/30/2039.
29449W AD 9	EQUITABLE FINANCIAL LIFE				1.F FE	997,450	99.535	995,358	1,000,000	997,479		28			1.750	1.770	MN	2,139		11/12/2020.	11/15/2030.
29736R AE 0	ESTEE LAUDER CO INC			1	1.E FE	499,555	103.333	516,666	500,000	499,921		47			2.350	2.360	FA	4,439	11,750	07/30/2012.	08/15/2022.
29977A B@ 3	EVERCORE INC SERIES E SR NT				2.B	200,000	114.254	228,508	200,000	200,000					4.340	4.340	AO	1,471	10,850	08/01/2019.	08/01/2029.
30231G BD 3	EXXON MOBIL CORPORATION			1,2	1.C FE	1,355,000	107.694	1,459,263	1,355,000	1,355,000					2.275	2.270	FA	11,560	30,826	08/13/2019.	08/16/2026.
30231G BH 4	EXXON MOBIL CORPORATION	C		1,2	1.C FE	1,627,430	109.326	1,632,237	1,493,000	1,612,816		(14,613)			2.992	1.000	MS	12,657	22,335	06/23/2020.	03/19/2025.
30231G BM 3	EXXON MOBIL CORPORATION			1,2	1.C FE	1,511,970	114.309	1,714,641	1,500,000	1,511,891		(79)			3.452	3.400	AO	10,931	25,890	04/14/2020.	04/15/2051.
30251B AD 0	FMR LLC			1	1.E FE	1,001,991	134.327	1,343,272	1,000,000	1,001,420		(85)			4.950	4.930	FA	20,625	49,500	01/31/2013.	02/01/2033.
31677Q BG 3	FIFTH THIRD BANK			2	1.G FE	999,250	100.700	1,007,001	1,000,000	999,929		155			2.250	2.260	JD	1,062	22,500	06/09/2016.	06/14/2021.
341081 EY 9	FLORIDA POWER & LIGHT CO			1	1.E FE	748,500	144.462	1,083,469	750,000	748,907		39			5.850	5.860	MN	7,312	43,875	04/12/2007.	05/01/2037.
34490@ AC 8	FOOTBALL CLUB TR NT 2020 XI				1.F FE	840,000	104.901	881,168	840,000	840,000					2.970	2.970	OCT	6,098	3,251	08/20/2020.	10/05/2027.
34490@ AH 7	FOOTBALL CLUB TR NT 2020 XI				1.F FE	160,000	104.901	167,842	160,000	160,000					2.970	2.970	OCT	1,201		10/02/2020.	10/05/2027.
345397 ZX 4	FORD MOTOR CREDIT CO LLC			2	3.A FE	500,000	104.250	521,251	500,000	500,000					4.063	4.060	MN	3,386	20,315	10/29/2019.	11/01/2024.
354613 AJ 0	FRANKLIN RESOURCES INC	C		1	1.F FE	240,587	104.125	260,314	250,000	247,899		1,179			2.800	3.310	MS	2,061	7,000	03/05/2014.	09/15/2022.
369604 BX 0	GENERAL ELECTRIC CO			1,2	2.A FE	499,382	118.109	590,547	500,000	499,404		22			4.250	4.250	MN	3,542	11,156	04/14/2020.	05/01/2040.
36962G 3A 0	GENERAL ELECTRIC CO				2.B FE	498,505	137.029	685,146	500,000	498,867		38			6.150	6.170	FA	12,300	30,750	08/02/2007.	08/07/2037.
37045X CP 9	GENERAL MOTORS FINL CO			1	2.C FE	999,780	102.864	1,028,645	1,000,000	999,935		74			4.200	4.200	MN	6,417	42,000	11/01/2018.	11/06/2021.
37331N AM 3	GEORGIA-PACIFIC LLC			1	1.G FE	2,399,256	100.350	2,408,419	2,400,000	2,399,281		25			0.625	0.630	MN	1,750		11/16/2020.	05/15/2024.
38141G WB 6	GOLDMAN SACHS GROUP INC			1,2	2.A FE	512,835	114.133	570,667	500,000	508,048		(1,427)			3.850	3.500	JJ	8,288	19,250	06/23/2017.	01/26/2027.
38141G WL 4	GOLDMAN SACHS GROUP INC	C		1,2	2.A FE	1,007,010	115.226	1,152,263	1,000,000	1,004,791		(651)			3.691	3.600	JD	2,666	36,910	06/02/2017.	06/05/2028.
38141G WQ 3	GOLDMAN SACHS GROUP INC	C		1,2	2.A FE	800,000	109.232	873,859	800,000	800,000					3.272	3.270	MS	6,689	26,176	09/26/2017.	09/29/2025.
38148Y AC 2	GOLDMAN SACHS GROUP INC			1,2	1.G FE	500,000	101.883	509,415	500,000	500,000					2.876	2.870	AO	2,437	14,380	10/24/2017.	10/31/2022.
406216 AH 4	HALLIBURTON CO				2.A FE	1,325,730	100.500	1,005,003	1,000,000	1,007,307		(59,195)			8.750	2.690	FA	33,056	87,500	04/07/2015.	02/15/2021.
406216 BL 4	HALLIBURTON CO			1,2	2.A FE	999,740	105.750	1,057,500	1,000,000	999,758		18			2.920	2.920	MS	9,733	14,438	02/19/2020.	03/01/2030.
426767 AA 7	HENRY J KAISER FAMILY FO	C		1	1.A FE	1,850,148	105.828	1,957,822	1,850,000	1,850,076		(14)			3.356	3.350	JD	5,174	62,086	07/10/2015.	12/01/2025.
437076 BG 6	HOME DEPOT INC			1,2	1.F FE	499,301	103.081	515,405	500,000	499,848		104			2.625	2.640	JD	1,094	13,125	06/01/2015.	06/01/2022.
438516 BZ 8	HONEYWELL INTERNATIONAL			1,2	1.F FE	1,002,123	105.554	1,055,541	1,000,000	1,002,009		(114)			1.950	1.920	JD	1,625	10,454	05/14/2020.	06/01/2030.
440452 AE 0	HORMEL FOODS CORP			1,2	1.E FE	1,197,372	100.274	1,103,023	1,100,000	1,100,670		(17,016)			4.125	2.540	AO	9,579	45,375	12/04/2014.	04/15/2021.
458140 AJ 9	INTEL CORP	C		1	1.E FE	254,918	102.214	255,535	250,000	250,533		(693)			3.300	3.010	AO	2,062	8,250	01/31/2014.	10/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
458140 AM 2	INTEL CORP			1	1.E FE	985,080	104.715	1,047,157	1,000,000	996,658		1,638			2.700	2.870	JD	1,200	27,000	03/26/2013.	12/15/2022.
458140 AR 1	INTEL CORP			1	1.E FE	999,560	104.445	1,044,457	1,000,000	999,892		66			3.100	3.100	JJ	13,089	31,000	07/22/2015.	07/29/2022.
459200 AR 2	IBM CORP			1	1.F FE	629,970	130.581	652,908	500,000	580,301		(10,685)			6.220	3.470	FA	12,958	31,100	01/06/2016.	08/01/2027.
459200 KJ 9	IBM CORP			1,2	1.F FE	498,145	102.869	514,346	500,000	498,256		111			1.950	1.990	MN	1,246	5,092	04/30/2020.	05/15/2030.
46124H AB 2	INTUIT INC			1,2	1.G FE	744,412	101.327	754,891	745,000	744,470		58			0.950	0.960	JJ	3,578		06/25/2020.	07/15/2025.
46625H HA 1	JPMORGAN CHASE & CO			2	2.B FE	326,167	99.250	311,645	314,000	314,000					3.684	2.210	JAJO	2,025	14,854	08/16/2017.	12/31/2049.
46625H JJ 0	JPMORGAN CHASE & CO				1.G FE	497,310	106.789	533,945	500,000	499,288		288			3.375	3.430	MN	2,812	16,875	04/24/2013.	05/01/2023.
46625H KC 3	JPMORGAN CHASE & CO			2	1.F FE	989,290	109.367	1,093,677	1,000,000	995,128		1,105			3.125	3.250	JJ	13,715	31,250	04/29/2015.	01/23/2025.
46625H QW 3	JPMORGAN CHASE & CO			2	1.F FE	492,415	111.740	558,700	500,000	495,339		796			3.300	3.490	AO	4,125	16,500	02/23/2017.	04/01/2026.
46647P AV 8	JPMORGAN CHASE & CO	C		1,2	1.F FE	599,603	119.419	704,575	590,000	600,239		(62)			4.203	3.880	JJ	10,883	21,015	09/02/2020.	07/23/2029.
46849L SW 2	JACKSON NATL LIFE GLOBAL				1.F FE	897,273	103.210	928,898	900,000	899,151		552			2.500	2.560	JD	250	22,500	06/20/2017.	06/27/2022.
48815* AA 2	KELLY'S OFFICE, LLC				2.A	299,587	109.333	327,547	299,587	299,587					3.750	3.750	MON	499	8,333	03/19/2020.	03/15/2035.
49326E ED 1	KEYCORP				2.A FE	674,372	101.073	682,247	675,000	674,982		77			5.100	5.110	MS	9,276	34,425	03/21/2011.	03/24/2021.
49327M 2K 9	KEY BANK NA				1.G FE	498,815	111.145	555,729	500,000	499,428		118			3.300	3.320	JD	1,375	16,500	05/27/2015.	06/01/2025.
49427R AL 6	KILROY REALTY LP			1,2	2.B FE	909,913	112.148	1,026,157	915,000	912,325		496			4.375	4.440	AO	10,008	40,031	09/09/2015.	10/01/2025.
494368 BG 7	KIMBERLY-CLARK CORP			1	1.F FE	1,596,240	145.044	2,088,639	1,440,000	1,571,354		(3,888)			5.300	4.600	MS	25,440	76,320	08/13/2013.	03/01/2041.
49446R AU 3	KIMCO REALTY CORP			1,2	2.A FE	1,000,540	109.265	1,092,650	1,000,000	1,000,305		(70)			3.300	3.290	FA	13,750	33,000	08/02/2017.	02/01/2025.
494550 AQ 9	KINDER MORGAN ENER PART			1	2.B FE	923,382	138.644	1,074,495	775,000	899,748		(6,693)			7.300	5.510	FA	21,373	56,575	03/06/2017.	08/15/2033.
517834 AE 7	LAS VEGAS SANDS CORP			1,2	2.C FE	1,042,630	106.681	1,066,817	1,000,000	1,036,890		(5,740)			3.500	2.760	FA	12,931	36,750	01/10/2020.	08/18/2026.
529043 AD 3	LEXINGTON REALTY TRUST			1,2	2.B FE	799,064	109.032	872,263	800,000	799,643		94			4.400	4.410	JD	1,564	35,200	05/13/2014.	06/15/2024.
534187 BE 8	LINCOLN NATIONAL CORP			1	2.A FE	800,280	110.007	880,063	800,000	800,215		(47)			3.350	3.340	MS	8,338	26,800	04/04/2019.	03/09/2025.
534187 BG 3	LINCOLN NATIONAL CORP			1,2	2.A FE	1,210,740	127.406	1,274,065	1,000,000	1,210,145		(595)			4.350	3.170	MS	14,500		11/13/2020.	03/01/2048.
540424 AS 7	LOEWS CORP	C		1,2	1.G FE	1,122,457	114.141	1,253,273	1,098,000	1,117,164		(1,858)			3.750	3.350	AO	10,294	39,337	09/02/2020.	04/01/2026.
55279H AL 4	MANUF & TRADERS TRUST CO			2	1.F FE	499,300	102.748	513,742	500,000	499,798		142			2.500	2.530	MN	1,493	12,500	05/15/2017.	05/18/2022.
56585A AD 4	MARATHON PETROLEUM CORP			1	2.B FE	124,945	100.750	125,937	125,000	124,999		6			5.125	5.120	MS	2,135	6,406	11/21/2011.	03/01/2021.
56585A BB 7	MARATHON PETROLEUM CORP			2	2.B FE	502,591	101.625	508,125	500,000	501,192		(904)			5.125	4.920	AO	6,406	25,625	05/23/2019.	04/01/2024.
57169* BH 9	MARS, INCORPORATED				1.F	1,000,000	114.817	1,148,170	1,000,000	1,000,000					3.630	3.630	MS	9,277	36,300	03/29/2017.	03/29/2029.
571903 AN 3	MARRIOTT INTERNATIONAL			1,2	2.C FE	738,187	100.129	740,955	740,000	739,940		353			2.875	2.920	MS	7,092	21,275	09/09/2015.	03/01/2021.
573284 AT 3	MARTIN MARIETTA MATERIAL			1,2	2.B FE	998,995	113.462	1,134,621	1,000,000	999,261		92			3.500	3.510	JD	1,556	35,000	12/06/2017.	12/15/2027.
574599 BJ 4	MASCO CORP			1,2	2.C FE	490,000	115.046	575,234	500,000	494,926		1,055			4.450	4.710	AO	5,562	22,250	11/23/2015.	04/01/2025.
57636Q AB 0	MASTERCARD INC			1	1.E FE	995,710	109.424	1,094,242	1,000,000	998,444		445			3.375	3.420	AO	8,437	33,750	03/26/2014.	04/01/2024.
57772K AB 7	MAXIM INTEGRATED PRODUCT			1,2	2.A FE	997,630	105.348	1,053,480	1,000,000	999,220		335			3.375	3.410	MS	9,937	33,750	01/11/2016.	03/15/2023.
578454 AB 6	MAYO CLINIC			1	1.C FE	800,000	120.390	963,122	800,000	800,000					3.774	3.770	MN	3,858	30,192	08/23/2012.	11/15/2043.
586054 AC 2	MEMORIAL SLOAN-KETTERING			1	1.D FE	996,370	132.920	1,329,205	1,000,000	996,565		44			4.200	4.210	JJ	21,000	42,000	02/04/2015.	07/01/2055.
58933Y AA 3	MERCK & CO INC			1,2	1.E FE	956,802	100.093	882,820	882,000	882,000		(10,751)			3.875	2.310	JJ	15,760	34,177	12/16/2014.	01/15/2021.
59156R BF 4	METLIFE INC	C		1	1.G FE	19,840	105.132	21,026	20,000	19,958		20			3.048	3.150	MJSD	27	610	09/23/2014.	12/15/2022.
594918 BH 6	MICROSOFT CORP	C		1,2	1.A FE	389,875	104.100	405,991	390,000	389,965		18			2.650	2.650	MN	1,665	10,335	10/29/2015.	11/03/2022.
594918 BJ 2	MICROSOFT CORP			1,2	1.A FE	1,699,558	111.753	1,899,811	1,700,000	1,699,769		43			3.125	3.120	MN	8,559	53,125	10/29/2015.	11/03/2025.
594918 BY 9	MICROSOFT CORP			1,2	1.A FE	1,054,600	113.809	1,138,098	1,000,000	1,044,511		(6,988)			3.300	2.470	FA	13,292	33,000	07/16/2019.	02/06/2027.
595620 AL 9	MIDAMERICAN ENERGY CO			1,2	1.E FE	721,578	136.373	988,709	725,000	722,021		71			4.800	4.830	MS	10,247	34,800	09/13/2013.	09/15/2043.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
617446 8V 4	MORGAN STANLEY		..	1,2	1.F FE	1,359,975	100.597	1,368,119	1,360,000	1,359,976					0.985	0.980	JD	781		12/08/2020.	12/10/2026.
61746B DQ 6	MORGAN STANLEY		..	1	2.A FE	198,248	110.534	221,070	200,000	199,339		182			3.875	3.980	AO	1,335	7,750	04/23/2014.	04/29/2024.
61746B DZ 6	MORGAN STANLEY		..	1	2.A FE	510,010	114.492	572,462	500,000	506,091		(1,076)			3.875	3.610	JJ	8,288	19,375	02/23/2017.	01/27/2026.
61746B EF 9	MORGAN STANLEY		..	1	2.A FE	759,935	114.584	859,381	750,000	756,663		(974)			3.625	3.460	JJ	12,159	27,187	06/23/2017.	01/20/2027.
61747Y DU 6	MORGAN STANLEY		..		2.B FE	599,658	108.340	650,042	600,000	599,905		37			4.100	4.100	MN	2,665	24,600	05/16/2013.	05/22/2023.
628931 AB 3	BANK ONE MICHIGAN	C	..		1.G FE	1,288,090	123.428	1,234,282	1,000,000	1,170,976		(41,048)			8.250	3.440	MN	13,750	82,500	01/17/2018.	11/01/2024.
637417 AJ 5	NATIONAL RETAIL PROP INC		..	1,2	2.A FE	494,485	110.286	551,433	500,000	496,477		519			3.600	3.730	JD	800	18,000	12/05/2016.	12/15/2026.
637432 NJ 0	NATIONAL RURAL UTIL COOP	C	..	1,2	1.E FE	1,248,537	104.520	1,306,510	1,250,000	1,249,556		185			2.700	2.710	FA	12,750	33,750	11/17/2016.	02/15/2023.
637432 NN 1	NATIONAL RURAL UTIL COOP	C	..	1,2	1.E FE	798,360	110.783	886,269	800,000	798,907		154			3.050	3.070	AO	4,473	24,400	04/18/2017.	04/25/2027.
64116# AE 3	NETRALITY PROPERTIES, LP		..		2.C PL	225,000	107.513	241,904	225,000	225,000					4.080	4.080	AO	2,167	9,129	10/08/2019.	10/08/2024.
641423 CE 6	NEVADA POWER CO		..	1,2	1.F FE	1,874,269	110.955	2,080,412	1,875,000	1,874,283		15			3.125	3.120	FA	24,414	29,460	01/28/2020.	08/01/2050.
649322 AA 2	NY & PRESBYTERIAN HOSPIT		..	1	1.C FE	750,000	125.653	942,400	750,000	750,000					4.024	4.020	FA	12,575	30,180	01/29/2015.	08/01/2045.
651229 AX 4	NEWELL BRANDS INC		..	1,2	3.B FE	564,550	121.000	605,000	500,000	557,274	16,188	(2,423)			5.875	4.780	AO	7,344	28,125	01/31/2018.	04/01/2036.
651290 AQ 1	OVINTIV EXPLORATION INC		..	1	3.A FE	450,000	107.375	483,187	450,000	450,000					5.625	5.620	JJ	12,656	25,313	06/19/2012.	07/01/2024.
665789 AX 1	NORTHERN STATES PWR-WISC		..	1,2	1.F FE	991,770	114.891	1,148,919	1,000,000	993,202		199			3.700	3.740	AO	9,250	37,000	10/02/2012.	10/01/2042.
665859 AS 3	NORTHERN TRUST CORP		..	2	1.F FE	2,213,945	109.597	2,515,258	2,295,000	2,225,903		4,489			3.375	3.550	MN	11,403	67,331	06/25/2020.	05/08/2032.
66621# AA 4	NORTHFIELD MTN LLC		..		2.B PL	500,000	122.801	614,005	500,000	500,000					4.500	4.500	MJSD	62	28,125	07/18/2019.	07/18/2034.
67059T AD 7	NUSTAR LOGISTICS LP		..	1	3.C FE	501,400	100.250	501,250	500,000	500,019		(227)			6.750	6.700	FA	14,063	33,750	08/14/2013.	02/01/2021.
67080L AA 3	NUVEEN LLC		..	1,2	1.C FE	770,373	119.284	924,456	775,000	771,238		400			4.000	4.070	MN	5,167	31,000	10/17/2018.	11/01/2028.
674599 CX 1	OCCIDENTAL PETROLEUM COR		..	1,2	3.B FE	1,509,742	84.000	1,260,000	1,500,000	1,260,000	(249,291)	(333)			4.300	4.250	FA	24,367	65,754	08/07/2019.	08/15/2039.
677415 CP 4	OHIO POWER COMPANY		..	1	1.G FE	497,935	103.414	517,071	500,000	499,830		217			5.375	5.420	AO	6,719	26,875	09/21/2009.	10/01/2021.
68233J AR 5	ONCOR ELECTRIC DELIVERY		..	1,2	1.F FE	498,117	104.229	521,147	500,000	499,684		213			4.100	4.140	JD	1,708	20,500	08/29/2012.	06/01/2022.
68235P AE 8	ONE GAS INC	C	..	1,2	1.F FE	516,140	108.004	540,023	500,000	507,370		(2,448)			3.610	3.060	FA	7,521	18,050	03/31/2017.	02/01/2024.
68389X BD 6	ORACLE CORP		..	1,2	1.G FE	993,750	114.802	1,148,025	1,000,000	995,756		381			3.250	3.300	MN	4,153	32,500	04/28/2015.	05/15/2030.
68389X BL 8	ORACLE CORP	C	..	1,2	1.G FE	999,830	105.066	1,050,668	1,000,000	999,947		19			2.400	2.400	MS	7,067	24,000	06/29/2016.	09/15/2023.
69120# AA 4	OWL ROCK CAPITAL CORPORATION		..		2.B PL	992,500	102.968	1,029,680	1,000,000	996,294		1,378			4.750	4.910	JD	1,319	47,500	01/30/2018.	06/21/2023.
693475 AX 3	PNC FINANCIAL SERVICES	C	..	2	1.G FE	1,497,135	109.819	1,647,289	1,500,000	1,497,682		382			2.600	2.630	JJ	17,117	39,000	07/18/2019.	07/23/2026.
69351U AH 6	PPL ELECTRIC UTILITIES		..	1	1.F FE	998,940	146.493	1,464,930	1,000,000	999,193		26			6.450	6.450	FA	24,367	64,500	08/09/2007.	08/15/2037.
69353R FE 3	PNC BANK NA		..	2	1.F FE	482,300	103.201	516,005	500,000	491,996		4,861			2.450	3.500	JJ	5,206	12,250	12/19/2018.	07/28/2022.
69371R Q2 5	PACCAR FINANCIAL CORP	C	..		1.E FE	299,337	105.860	317,581	300,000	299,513		128			2.150	2.190	FA	2,437	6,450	08/08/2019.	08/15/2024.
712704 AA 3	PEOPLES UNITED FIN INC		..	1,2	2.B FE	1,006,625	104.562	1,045,629	1,000,000	1,001,283		(745)			3.650	3.560	JD	2,535	36,500	12/05/2012.	12/06/2022.
713448 CY 2	PEPSICO INC		..	1,2	1.E FE	995,320	112.251	1,122,512	1,000,000	997,668		465			3.500	3.550	JJ	15,944	35,000	07/14/2015.	07/17/2025.
718172 CR 8	PHILIP MORRIS INTL INC		..	1,2	1.F FE	996,371	100.420	1,004,203	1,000,000	996,475		105			0.875	0.940	MN	1,434		10/30/2020.	05/01/2026.
718546 AR 5	PHILLIPS 66		..	1,2	2.A FE	1,139,830	114.834	1,148,343	1,000,000	1,131,999		(7,831)			3.900	1.860	MS	11,483	19,591	07/17/2020.	03/15/2028.
718549 AF 5	PHILLIPS 66 PARTNERS LP		..	1,2	2.C FE	642,549	107.959	696,337	645,000	643,194		215			3.750	3.790	MS	8,062	24,187	10/10/2017.	03/01/2028.
737679 DG 2	POTOMAC ELECTRIC POWER		..	1,2	1.F FE	1,039,060	108.512	1,085,123	1,000,000	1,013,678		(4,343)			3.600	3.110	MS	10,600	36,000	08/26/2014.	03/15/2024.
74005P BN 3	LINDE INC/CT		..	1,2	1.F FE	1,583,910	107.860	1,714,974	1,590,000	1,587,309		614			2.650	2.690	FA	17,088	42,135	01/29/2015.	02/05/2025.
740189 AG 0	PRECISION CASTPARTS CORP		..	1,2	1.F FE	994,481	104.011	1,040,113	1,000,000	998,768		581			2.500	2.560	JJ	11,528	25,000	12/18/2012.	01/15/2023.
740189 AM 7	PRECISION CASTPARTS CORP	C	..	1,2	1.F FE	1,166,256	110.176	1,322,122	1,200,000	1,175,975		4,869			3.250	3.740	JD	1,733	39,000	12/17/2018.	06/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74153W CL 1	PRICOA GLOBAL FUNDING 1	C			1.D FE	1,999,820	106.006	2,120,124	2,000,000	1,999,864		35			2.400	2.400	MS	13,067	48,000	09/16/2019.	09/23/2024.
742718 EB 1	PROCTER & GAMBLE CO/THE	C		1	1.D FE	198,706	107.467	214,935	200,000	199,621		137			3.100	3.170	FA	2,342	6,200	08/08/2013.	08/15/2023.
742718 EV 7	PROCTER & GAMBLE CO/THE			1	1.D FE	997,930	111.609	1,116,091	1,000,000	998,567		194			2.850	2.870	FA	11,083	28,500	08/09/2017.	08/11/2027.
743315 AR 4	PROGRESSIVE CORP	C		1	1.F FE	1,994,596	108.855	2,122,686	1,950,000	1,989,075		(5,521)			2.450	2.090	JJ	22,030	23,887	01/28/2020.	01/15/2027.
74340X BN 0	PROLOGIS LP			1,2	1.G FE	999,266	107.258	1,072,587	1,000,000	999,389		123			2.125	2.130	AO	4,486	13,990	02/03/2020.	04/15/2027.
74368C AH 7	PROTECTIVE LIFE GLOBAL				1.E FE	1,500,000	103.570	1,553,564	1,500,000	1,500,000					2.615	2.610	FA	14,056	39,225	08/15/2017.	08/22/2022.
744320 BA 9	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	1,226,420	121.431	1,214,313	1,000,000	1,224,311		(2,109)			3.935	2.780	JD	2,623	19,675	07/29/2020.	12/07/2049.
744533 BJ 8	PUBLIC SERVICE OKLAHOMA			1	2.A FE	818,837	146.309	1,207,051	825,000	820,205		150			6.625	6.680	MN	6,984	54,656	11/08/2007.	11/15/2037.
74460D AB 5	PUBLIC STORAGE	C		1,2	1.F FE	100,000	103.262	103,262	100,000	100,000					2.370	2.370	MS	698	2,370	09/13/2017.	09/15/2022.
745310 AK 8	PUGET ENERGY INC			1,2	2.C FE	504,060	113.191	565,955	500,000	504,042		(18)			4.100	3.990	JD	911	11,793	12/09/2020.	06/15/2030.
747525 AF 0	QUALCOMM INC			1,2	1.G FE	968,555	111.362	1,113,628	1,000,000	983,822		3,325			3.450	3.850	MN	3,929	34,500	01/22/2016.	05/20/2025.
74992* AE 5	RXR REALTY LLC				2.A PL	901,500	108.808	980,904	901,500	901,500					4.220	4.220	AO	9,511	38,043	07/01/2019.	06/27/2024.
756109 AR 5	REALTY INCOME CORP	C		1,2	1.G FE	328,161	117.498	375,994	320,000	325,409		(871)			4.125	3.770	AO	2,787	13,200	07/18/2017.	10/15/2026.
756109 AT 1	REALTY INCOME CORP			1,2	1.G FE	1,311,600	136.050	1,360,509	1,000,000	1,310,621		(979)			4.650	2.920	MS	13,692		11/13/2020.	03/15/2047.
759351 AM 1	REINSURANCE GRP OF AMER			1,2	2.A FE	703,016	114.506	811,852	709,000	705,243		574			3.950	4.050	MS	8,246	28,005	12/08/2016.	09/15/2026.
760719 AS 3	HSBC USA INC				1.G FE	802,242	102.883	617,303	600,000	614,314		(33,575)			9.300	3.470	JD	4,650	55,800	11/20/2014.	06/01/2021.
776743 AH 9	ROPER TECHNOLOGIES INC			1,2	2.B FE	998,150	106.474	1,064,748	1,000,000	998,628		353			2.350	2.380	MS	6,919	24,740	08/19/2019.	09/15/2024.
78403D AM 2	SBA TOWER TRUST				1.F FE	1,000,000	105.365	1,053,656	1,000,000	1,000,000					3.448	3.440	MON	1,532	34,387	02/16/2018.	03/16/2048.
78403D AP 5	SBA TOWER TRUST				1.F FE	270,000	102.270	276,131	270,000	270,000					1.884	1.880	MON	226	2,133	07/08/2020.	07/15/2050.
784710 AB 1	SSM HEALTH CARE			1,2	1.E FE	1,750,000	106.894	1,870,650	1,750,000	1,750,000					3.688	3.680	JD	5,378	64,540	04/25/2018.	06/01/2023.
808513 AG 0	CHARLES SCHWAB CORP	C		1	1.F FE	2,042,840	104.613	2,092,272	2,000,000	2,011,535		(6,666)			3.225	2.860	MS	21,500	64,500	01/06/2016.	09/01/2022.
808513 AX 3	CHARLES SCHWAB CORP			1,2	1.F FE	1,000,483	113.752	1,137,522	1,000,000	1,000,316		(66)			3.850	3.840	MN	4,278	38,500	05/18/2018.	05/21/2025.
808513 AZ 8	CHARLES SCHWAB CORP	C		1,2	1.F FE	278,470	118.997	297,494	250,000	274,982		(2,841)			4.000	2.580	FA	4,167	10,000	10/03/2019.	02/01/2029.
81618T AC 4	OFFICE PPTY INCOME TRST			1,2	2.C FE	507,070	105.496	527,482	500,000	506,673		(397)			4.500	4.120	FA	9,375		09/17/2020.	02/01/2025.
81618T AE 0	OFFICE PPTY INCOME TRST			1,2	2.C FE	986,840	104.269	1,042,693	1,000,000	993,154		1,842			4.250	4.470	MN	5,431	42,500	05/10/2017.	05/15/2024.
824348 AR 7	SHERWIN-WILLIAMS CO			1,2	2.C FE	999,410	109.886	1,098,864	1,000,000	999,705		58			3.450	3.450	FA	14,375	34,500	07/28/2015.	08/01/2025.
828807 CN 5	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,477,725	104.249	1,563,744	1,500,000	1,493,593		2,939			2.750	2.960	FA	17,187	41,250	03/18/2015.	02/01/2023.
828807 DF 1	SIMON PROPERTY GROUP LP	C		1,2	1.G FE	2,478,825	104.999	2,624,975	2,500,000	2,481,195		1,919			2.450	2.540	MS	18,375	61,250	10/03/2019.	09/13/2029.
83413U A# 7	SOLAR CAPITAL LTD				2.C FE	500,000	100.460	502,300	500,000	500,000					4.600	4.600	MN	3,386	23,000	02/15/2017.	05/08/2022.
838518 F@ 2	SOUTH JERSEY INDUSTRIES INC				2.C	700,000	108.857	761,999	700,000	700,000					3.710	3.710	JJ	10,893		07/30/2020.	07/30/2027.
844741 BH 0	SOUTHWEST AIRLINES CO			1	2.A FE	796,119	108.625	841,844	775,000	792,211		(3,908)			4.750	3.750	MN	5,829	18,406	06/03/2020.	05/04/2023.
84858@ AA 3	SPIRIT AIRLINES PASS THROUGH TRUST 2015				3.A PL	526,296	97.659	513,976	526,296	513,976	(12,321)				4.930	4.930	AO	6,487	25,946	05/10/2018.	04/01/2023.
854502 AH 4	STANLEY BLACK & DECKER I			1,2	1.G FE	999,260	121.865	1,218,659	1,000,000	999,403		63			4.250	4.250	MN	5,431	42,500	10/30/2018.	11/15/2028.
855244 AD 1	STARBUCKS CORP			1,2	2.A FE	531,840	108.453	542,268	500,000	509,898		(3,750)			3.850	3.020	AO	4,812	19,250	08/27/2014.	10/01/2023.
855244 AP 4	STARBUCKS CORP			1,2	2.A FE	498,785	114.567	572,836	500,000	499,088		110			3.500	3.520	MS	5,833	17,500	02/26/2018.	03/01/2028.
857477 AN 3	STATE STREET CORP				1.F FE	499,490	110.928	554,640	500,000	499,778		52			3.300	3.310	JD	687	16,500	12/10/2014.	12/16/2024.
857477 BC 6	STATE STREET CORP			2	1.E FE	875,000	109.478	957,938	875,000	875,000					3.776	3.770	JD	2,570	33,040	11/28/2018.	12/03/2024.
862121 A@ 9	STORE CAPITAL CORPORATION				2.B FE	400,000	108.490	433,960	400,000	400,000					5.240	5.240	MN	2,329	20,960	11/19/2015.	11/21/2024.
86787E BC 0	TRUIST BANK			1,2	1.F FE	999,670	108.511	1,085,114	1,000,000	999,788		61			3.200	3.200	AO	8,000	32,000	03/12/2019.	04/01/2024.
871829 AZ 0	SYSCO CORPORATION			1,2	2.C FE	500,000	112.080	560,403	500,000	500,000					3.750	3.750	AO	4,687	18,750	09/23/2015.	10/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87236Y AJ 7	TD AMERITRADE HOLDING CO	C		1,2	1.F FE	2,284,889	109.378	2,515,710	2,300,000	2,286,542		1,342			2.750	2.820	AO	15,812	63,250	10/03/2019.	10/01/2029.
87246Y AC 0	NUVEEN FINANCE LLC			1	1.F FE	1,002,382	112.507	1,125,079	1,000,000	1,001,027		(243)			4.125	4.090	MN	6,875	41,250	10/28/2014.	11/01/2024.
87264A BJ 3	T-MOBILE USA INC			1,2	2.C FE	998,336	104.977	1,049,773	1,000,000	998,430		94			2.550	2.560	FA	13,246		06/18/2020.	02/15/2031.
87612E BK 1	TARGET CORP			1,2	1.F FE	1,634,385	112.199	1,682,998	1,500,000	1,627,350		(7,035)			2.650	1.670	MS	11,704	18,219	06/03/2020.	09/15/2030.
880451 AS 8	TENNESSEE GAS PIPELINE			1	2.B FE	1,069,195	124.765	1,104,175	885,000	1,014,126		(17,808)			7.000	4.290	MS	18,241	61,950	10/02/2017.	03/15/2027.
88579Y BC 4	3M COMPANY			1,2	1.E FE	1,000,000	116.588	1,165,886	1,000,000	1,000,000					3.625	3.620	MS	10,774	36,250	09/11/2018.	09/14/2028.
88579Y BG 5	3M COMPANY	C		1,2	1.E FE	1,602,292	115.638	1,705,671	1,475,000	1,590,348		(11,945)			3.375	2.280	MS	16,594	49,781	01/27/2020.	03/01/2029.
88947E AN 0	TOLL BROS FINANCE CORP			1,2	3.A FE	500,312	105.500	527,500	500,000	500,084		(34)			4.375	4.360	AO	4,618	21,875	04/04/2013.	04/15/2023.
891490 AT 1	TOSCO CORP			1	1.G FE	289,696	147.097	294,196	200,000	259,789		(5,293)			8.125	4.150	FA	6,139	16,250	09/16/2014.	02/15/2030.
89236T CQ 6	TOYOTA MOTOR CREDIT CORP	C		1	1.E FE	498,770	103.755	518,779	500,000	499,710		183			2.800	2.830	JJ	6,533	14,000	07/08/2015.	07/13/2022.
89236T EC 5	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,496,955	103.062	1,545,934	1,500,000	1,498,936		613			2.150	2.190	MS	10,123	32,250	09/05/2017.	09/08/2022.
89417E AL 3	TRAVELERS COS INC			1,2	1.F FE	2,479,120	125.093	2,501,872	2,000,000	2,473,226		(5,894)			3.750	2.470	MN	9,583	37,500	07/22/2020.	05/15/2046.
89788K AA 4	TRUIST BANK	C		2	1.G FE	2,323,880	104.504	2,403,592	2,300,000	2,322,898		(982)			2.250	2.120	MS	15,812	26,162	09/02/2020.	03/11/2030.
90265E AM 2	UDR INC			1,2	2.A FE	748,230	111.793	838,450	750,000	748,792		163			3.500	3.520	JJ	13,125	26,250	06/07/2017.	07/01/2027.
90320W AA 1	UPMC HEALTH SYSTEM			1	1.F FE	700,000	101.303	709,124	700,000	700,000					3.853	3.850	JD	1,199	26,971	11/23/2011.	12/15/2021.
90331H NV 1	US BANK NA CINCINNATI			2	1.D FE	989,660	107.434	1,074,348	1,000,000	994,104		2,156			3.400	3.640	JJ	14,828	34,000	11/28/2018.	07/24/2023.
907818 DZ 8	UNION PACIFIC CORP			1,2	2.A FE	1,077,930	122.248	1,222,484	1,000,000	1,072,438		(1,907)			4.150	3.680	JJ	19,136	41,500	01/02/2018.	01/15/2045.
907818 ED 6	UNION PACIFIC CORP			1,2	2.A FE	745,335	110.668	830,010	750,000	747,703		453			3.250	3.320	FA	9,208	24,375	06/16/2015.	08/15/2025.
91159H HP 8	US BANCORP	C		2	1.E FE	49,914	102.298	51,149	50,000	49,981		18			2.625	2.660	JJ	572	1,313	01/19/2017.	01/24/2022.
91159H JA 9	US BANCORP	C		2	1.E FE	347,756	99.938	349,784	350,000	347,850		94			1.375	1.440	JJ	2,152		07/16/2020.	07/22/2030.
91324P BZ 4	UNITEDHEALTH GROUP INC			1,2	1.G FE	1,012,041	104.625	1,046,256	1,000,000	1,002,485		(1,274)			2.750	2.610	FA	10,389	27,500	10/18/2012.	02/15/2023.
91533B AE 0	VIATRIS INC			1,2	2.C FE	324,324	112.578	365,879	325,000	324,336		12			3.850	3.860	JD	313	6,256	06/17/2020.	06/22/2040.
91913Y AS 9	VALERO ENERGY CORP			1	2.B FE	997,090	109.294	1,092,948	1,000,000	998,648		292			3.650	3.680	MS	10,747	36,500	03/10/2015.	03/15/2025.
92203# AW 8	VANGUARD GROUP INC				1.G	1,450,000	96.010	1,392,145	1,450,000	1,450,000					2.670	2.670	FA	14,195		08/19/2020.	08/22/2040.
92276M AZ 8	VENTAS REALTY LP/CAP CRP			1,2	2.A FE	663,481	103.757	695,178	670,000	668,794		712			3.250	3.360	FA	8,226	21,775	07/31/2012.	08/15/2022.
92277G AG 2	VENTAS REALTY LP			1,2	2.A FE	248,045	114.731	286,829	250,000	248,955		182			4.125	4.210	JJ	4,755	10,312	07/09/2015.	01/15/2026.
92343E AF 9	VERISIGN INC			1,2	3.A FE	500,625	100.875	504,375	500,000	500,036		(106)			4.625	4.600	MN	3,854	23,125	06/11/2014.	05/01/2023.
92343V ER 1	VERIZON COMMUNICATIONS			1	2.A FE	1,005,873	120.130	1,215,722	1,012,000	1,007,195		512			4.329	4.400	MS	12,169	43,809	10/24/2018.	09/21/2028.
92343V FR 0	VERIZON COMMUNICATIONS			1,2	2.A FE	1,393,630	99.448	1,392,280	1,400,000	1,393,699		69			1.750	1.790	JJ	2,790		11/10/2020.	01/20/2031.
92826C AD 4	VISA INC			1,2	1.D FE	999,095	112.112	1,121,122	1,000,000	999,510		88			3.150	3.160	JD	1,487	31,500	12/10/2015.	12/14/2025.
92826C AG 7	VISA INC	C		1,2	1.D FE	1,595,168	103.132	1,650,112	1,600,000	1,598,297		970			2.150	2.210	MS	10,129	34,400	09/06/2017.	09/15/2022.
92826C AH 5	VISA INC			1,2	1.D FE	496,275	111.238	556,191	500,000	497,392		348			2.750	2.830	MS	4,049	13,750	09/06/2017.	09/15/2027.
929089 AB 6	VOYA FINANCIAL INC			1	2.B FE	1,274,962	113.988	1,481,848	1,300,000	1,284,359		2,527			3.650	3.890	JD	2,109	47,450	01/31/2017.	06/15/2026.
92940P AF 1	WRKCO INC			1,2	2.B FE	1,006,053	120.717	1,207,177	1,000,000	1,005,467		(376)			4.200	4.130	JD	3,500	42,000	05/16/2019.	06/01/2032.
931142 EE 9	WALMART INC			1,2	1.C FE	996,940	117.581	1,175,819	1,000,000	997,605		272			3.700	3.730	JD	514	37,000	06/20/2018.	06/26/2028.
931142 EN 9	WALMART INC			1,2	1.C FE	1,003,270	115.795	1,157,951	1,000,000	1,002,767		(284)			3.250	3.210	JJ	15,618	32,500	04/23/2019.	07/08/2029.
931427 AQ 1	WALGREENS BOOTS ALLIANCE			1,2	2.B FE	999,570	110.773	1,107,739	1,000,000	999,749		41			3.450	3.450	JD	2,875	34,500	05/26/2016.	06/01/2026.
939653 A* 2	WASHINGTON REAL ESTATE INVESTMENT TRUST				2.B Z	425,000	117.611	499,847	425,000	425,000					3.440	3.440	JJ	569		12/17/2020.	12/29/2030.
949746 RE 3	WELLS FARGO & COMPANY				2.B FE	570,506	110.724	626,701	566,000	567,617		(487)			4.480	4.370	JJ	11,622	25,357	02/05/2014.	01/16/2024.
94974B FN 5	WELLS FARGO & COMPANY				2.B FE	747,442	109.015	817,615	750,000	749,225		274			4.125	4.160	FA	11,687	30,937	08/08/2013.	08/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94974B GE 4	WELLS FARGO & COMPANY				2.B FE	496,560	128.088	640,443	500,000	496,937		69			4.650	4.690	MN	3,681	23,250	10/28/2014.	11/04/2044.
94974B GH 7	WELLS FARGO & COMPANY				2.A FE	986,750	108.445	1,084,452	1,000,000	993,922		1,356			3.000	3.150	FA	11,000	30,000	04/29/2015.	02/19/2025.
95000U 2B 8	WELLS FARGO & COMPANY	C			2.A FE	100,504	103.501	103,501	100,000	100,169		(105)			2.625	2.510	JJ	1,159	2,625	09/13/2017.	07/22/2022.
95000U 2D 4	WELLS FARGO & COMPANY	C		1,2	2.A FE	558,700	118.355	591,775	500,000	551,520		(5,849)			4.150	2.680	JJ	9,049	20,750	10/03/2019.	01/24/2029.
958587 BJ 5	NSTAR ELECTRIC CO	C		1,2	1.E FE	310,116	101.402	304,207	300,000	300,849		(1,822)			3.500	2.870	MS	3,092	10,500	07/22/2015.	09/15/2021.
960386 AN 0	WESTINGHOUSE AIR BRAKE			1,2	2.C FE	499,025	109.526	547,630	500,000	499,404		169			4.400	4.440	MS	6,478	22,000	09/12/2018.	03/15/2024.
960413 AW 2	WESTLAKE CHEMICAL CORP			1,2	2.B FE	498,480	109.677	548,386	500,000	498,552		72			3.375	3.410	JD	750	8,578	06/09/2020.	06/15/2030.
969457 BB 5	WILLIAMS COMPANIES INC			1	2.C FE	928,515	133.969	1,004,767	750,000	870,826		(8,865)			7.500	5.400	JJ	25,938	56,250	03/27/2013.	01/15/2031.
976657 AL 0	WEC ENERGY GROUP INC			1,2	2.A FE	1,031,308	111.388	1,025,885	921,000	1,026,192		(5,116)			3.550	0.780	JD	1,453	16,463	10/14/2020.	06/15/2025.
976826 BL 0	WISCONSIN POWER & LIGHT	C		1,2	1.G FE	334,025	110.758	371,042	335,000	334,308		90			3.050	3.080	AO	2,157	10,217	10/02/2017.	10/15/2027.
11271L AB 8	BROOKFIELD FINANCE INC			1,2	1.G FE	994,588	126.653	1,266,531	1,000,000	994,887		93			4.700	4.730	MS	13,186	47,000	09/11/2017.	09/20/2047.
559222 AR 5	MAGNA INTERNATIONAL INC			1,2	1.G FE	1,118,172	114.613	1,260,752	1,100,000	1,112,337		(2,454)			4.150	3.870	AO	11,413	45,650	07/11/2018.	10/01/2025.
67077M AC 2	NUTRIEN LTD			1,2	2.B FE	993,932	108.524	1,085,249	1,000,000	996,568		990			3.625	3.730	MS	10,674	36,250	04/10/2018.	03/15/2024.
67077M AX 6	NUTRIEN LTD			1,2	2.B FE	504,224	121.500	607,501	500,000	504,191		(33)			3.950	3.900	MN	2,633	9,875	05/15/2020.	05/13/2050.
775109 AL 5	ROGERS COMMUNICATIONS IN			1	2.A FE	795,476	155.712	786,349	505,000	792,469		(3,007)			7.500	3.230	FA	14,308		09/29/2020.	08/15/2038.
893526 8Z 9	TRANSCANADA PIPELINES			1	2.A FE	1,436,610	154.231	1,542,319	1,000,000	1,387,402		(13,729)			7.625	4.470	JJ	35,160	76,250	03/02/2017.	01/15/2039.
02364W BH 7	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	794,624	113.309	906,474	800,000	795,401		465			3.625	3.700	AO	5,558	29,000	04/15/2019.	04/22/2029.
04365X AA 6	ASCOT GROUP LTD		C	1,2	2.C FE	315,000	102.250	322,088	315,000	315,000					4.250	4.250	JD	595		12/09/2020.	12/15/2030.
05565Q CZ 9	BP CAPITAL MARKETS PLC		C	1	1.F FE	1,500,000	103.289	1,549,344	1,500,000	1,500,000					3.062	3.060	MS	13,269	45,930	03/10/2015.	03/17/2022.
06738E BH 7	BARCLAYS PLC		C	1,2	2.B FE	1,500,252	109.400	1,641,014	1,500,000	1,500,174		(48)			3.932	3.920	MN	8,847	58,980	05/01/2019.	05/07/2025.
09659W 2G 8	BNP PARIBAS		C	2	1.G FE	1,000,000	111.158	1,111,581	1,000,000	1,000,000					4.705	4.700	JJ	22,349	47,050	01/03/2019.	01/10/2025.
344419 AC 0	FOMENTO ECONOMICO MEX		C	1,2	1.G FE	513,313	111.189	555,946	500,000	513,246		(67)			3.500	3.350	JJ	8,021	8,750	06/23/2020.	01/16/2050.
46132F AA 8	INVESCO FINANCE PLC		C	1	2.A FE	938,970	105.008	1,050,084	1,000,000	985,592		7,116			3.125	3.910	MN	2,691	31,250	08/08/2013.	11/30/2022.
46132F AD 2	INVESCO FINANCE PLC		C	1	2.A FE	849,725	112.658	957,593	850,000	849,909		17			3.750	3.750	JJ	14,698	31,875	10/13/2015.	01/15/2026.
539439 AQ 2	LLOYDS BANKING GROUP PLC		C	2	1.G FE	1,063,180	112.127	1,121,276	1,000,000	1,058,665		(4,515)			3.574	2.630	MN	5,361	17,870	05/27/2020.	11/07/2028.
606822 AU 8	MITSUBISHI UFJ FIN GRP		C		1.G FE	1,000,000	111.624	1,116,244	1,000,000	1,000,000					3.777	3.770	MS	12,485	37,770	02/26/2018.	03/02/2025.
780097 BL 4	NATWEST GROUP PLC		C	2	2.B FE	1,100,410	118.666	1,186,668	1,000,000	1,090,810		(9,117)			4.445	3.190	MN	6,544	44,450	12/10/2019.	05/08/2030.
822582 BT 8	SHELL INTERNATIONAL FIN		C	1	1.D FE	1,744,260	110.496	1,933,690	1,750,000	1,746,719		558			2.875	2.910	MN	7,128	50,313	05/05/2016.	05/10/2026.
822582 CF 7	SHELL INTERNATIONAL FIN	C	C	1,2	1.D FE	414,087	106.965	443,908	415,000	414,215		128			2.375	2.420	AO	2,327	4,928	04/01/2020.	04/06/2025.
89641U AB 7	TRINITY ACQUISITION PLC		C	1	2.B FE	540,120	145.875	729,375	500,000	537,260		(811)			6.125	5.540	FA	11,569	30,625	02/28/2017.	08/15/2043.
90352J AC 7	UBS GROUP AG		C	2	1.G FE	1,001,425	116.341	1,163,410	1,000,000	1,000,956		(132)			4.253	4.230	MS	11,578	42,530	03/17/2017.	03/23/2028.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						300,414,049	XXX	326,826,611	292,439,699	298,715,493	(296,750)	(445,729)	0	0	XXX	XXX	XXX	2,625,628	9,345,869	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00842D AT 0	ABMT 2015-6 B2			4	1.A FM	955,465	101.243	957,994	946,225	951,997		(2,297)			3.606	3.370	MON	2,845	34,102	11/03/2017.	09/25/2045.
03464M AA 2	AOMT 2019-1 A1			4	1.A FM	349,996	102.753	359,635	349,997	349,997					3.920	3.800	MON	1,143	13,720	01/18/2019.	11/25/2048.
03464Q AA 3	AOMT 2019-3 A1			4	1.A FM	962,474	100.503	967,334	962,489	962,474		8			2.930	2.850	MON	2,350	28,201	05/31/2019.	05/27/2059.
03464V AB 0	AOMT 2019-6 A2			4	1.A FM	522,611	101.362	525,627	518,560	521,608		(2,197)			2.825	2.520	MON	1,221	10,987	03/10/2020.	11/25/2059.
12557L AC 9	CIM 2019-INV3 A3			4	1.A FM	1,026,673	103.262	1,045,922	1,012,874	1,026,396		(7,244)			3.500	2.710	MON	2,954	35,436	09/20/2019.	08/25/2049.
196860 AA 8	COLT 2019-4 A1			4	1.A FM	448,404	101.880	456,841	448,407	448,423					2.579	2.520	MON	964	11,564	09/27/2019.	11/25/2049.

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	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
19688C AA 0	COLT 2019-3 A1		..	4	1.A FM	180,072	101.272	181,682	179,399	179,782		(675)			2.764	2.630	MON	413	4,959	10/07/2019.	08/25/2049.
19688C AC 6	COLT 2019-3 A3		..	4	1.A FM	288,090	100.579	288,317	286,657	287,670		(1,127)			3.071	2.880	MON	734	6,602	03/11/2020.	08/25/2049.
22541N U2 3	CSFB 2003-8 3A4		..	4	1.A FM	137,324	102.764	136,184	132,520	135,399		(1,157)			5.500	4.570	MON	607	7,289	11/02/2011.	04/25/2033.
24381N AA 6	DRMT 2019-3A A1		..	4	1.A FM	506,001	100.902	510,572	506,003	506,003					2.964	2.880	MON	1,250	14,998	07/19/2019.	07/25/2059.
31573M AA 1	EFMT 2019-1 A1		..	4	1.A FM	608,115	102.602	623,949	608,124	608,118		2			2.934	2.880	MON	1,487	17,842	06/14/2019.	06/25/2059.
36166M AA 3	GCAT 2019-NQM2 A1		..	4	1.A FM	664,395	101.776	676,201	664,400	664,400					2.855	2.560	MON	1,581	18,969	09/18/2019.	09/25/2059.
36258W AS 1	GSMBS 2020-PJ3 A14		..	4	1.A FM	692,368	103.996	706,898	679,730	692,012		(3,102)			3.000	2.530	MON	1,699	11,895	05/22/2020.	10/25/2050.
36259V AB 9	GSMBS 2020-PJ4 A2		..	4	1.A FM	519,903	104.550	527,488	504,531	519,851		(2,244)			3.000	2.270	MON	1,261	3,784	09/18/2020.	01/25/2051.
36260D AB 6	GSMBS 2020-PJ5 A2		..	4	1.A FM	1,796,353	104.969	1,829,044	1,742,446	1,796,224		(2,364)			3.000	2.260	MON	4,356	8,712	10/16/2020.	03/27/2051.
36260R AB 5	GSMBS 2020-PJ6 A2		..	4	1.A FE	1,713,164	104.876	1,730,465	1,650,000	1,713,164					2.500	2.110	MON	3,438		12/11/2020.	06/01/2035.
45254T TN 4	IMSA 2006-1 2A1		..	4	1.A FM	144,156	93.554	149,228	159,509	150,723		3,759			0.498	4.830	MON	15	1,590	03/23/2012.	05/25/2036.
46591T AJ 3	JPMMT 2020-2 A5A		..	4	1.A FM	514,503	105.268	526,343	500,000	513,405		(1,098)			3.000	2.650	MON	1,250	12,500	02/19/2020.	07/25/2050.
46591T AQ 7	JPMMT 2020-2 A7A		..	4	1.A FM	514,036	104.776	523,883	500,000	512,628		(1,408)			3.000	2.580	MON	1,250	12,500	02/19/2020.	07/25/2050.
46591X BR 5	JPMMT 2020-7 A13		..	4	1.A FM	947,439	104.970	965,269	919,564	947,344		(2,894)			3.000	2.270	MON	2,299	6,897	09/18/2020.	01/25/2051.
46647S AE 0	JPMMT 2017-3 1A3		..	4	1.A FM	623,811	101.811	622,135	611,064	623,732		(9,645)			3.500	2.930	MON	1,782	21,359	08/09/2017.	08/25/2047.
46651X AK 8	JPMMT 2020-1 A5A		..	4	1.A FM	429,335	103.858	436,207	420,000	428,500		(836)			3.000	2.730	MON	1,050	11,550	01/24/2020.	06/27/2050.
46652F AC 4	JPMMT 2020-4 A3		..	4	1.A FM	706,539	104.241	717,124	687,943	706,407		(7,121)			3.000	2.340	MON	1,720	10,317	06/19/2020.	11/25/2050.
46652H AC 0	JPMWM 2020-ATR1 A3		..	4	1.A FM	702,788	103.169	702,450	680,873	702,762		(5,658)			3.000	2.220	MON	1,702	8,511	07/30/2020.	02/25/2050.
46653J BK 6	JPMMT 2020-5 A13		..	4	1.A FM	1,392,031	104.064	1,404,716	1,349,849	1,391,814		(9,412)			3.000	2.250	MON	3,375	16,873	07/21/2020.	12/25/2050.
59166E AB 1	MST 2019-1A A1A		..	4	1.A FM	211,888	107.208	223,111	208,109	211,148		(1,380)			3.750	3.110	MON	650	7,800	04/26/2019.	04/25/2058.
59980T AA 4	MCMLT 2016-1 A1		..	4	1.A FM	453,035	100.443	452,245	450,246	450,679		(1,537)			2.500	1.920	MON	938	11,256	08/15/2016.	04/25/2057.
64828E AA 3	NRZT 2019-NQM4 A1		..	4	1.A FM	353,766	101.901	360,494	353,766	353,766					2.491	2.360	MON	735	8,815	09/09/2019.	09/25/2059.
64829K BV 1	NRZT 2017-2A A3		..	4	1.A FM	438,885	106.115	447,849	422,039	436,215		(4,390)			4.000	3.050	MON	1,407	16,882	04/19/2017.	03/26/2057.
64829X AA 0	NRZT 2018-5A A1		..	4	1.A FM	1,155,575	108.015	1,229,003	1,137,805	1,153,502		(5,838)			4.750	4.010	MON	4,504	54,045	11/28/2018.	12/25/2057.
64830D AV 5	NRZT 2019-2A B2		..	4	1.A FM	723,455	109.277	739,504	676,719	719,316		(6,613)			4.250	2.950	MON	2,397	26,364	01/28/2020.	12/25/2057.
64830G AB 2	NRZT 2018-1A A1A		..	4	1.A FM	1,162,271	105.642	1,201,845	1,137,657	1,156,239		(6,096)			4.000	3.420	MON	3,792	45,506	01/19/2018.	12/26/2057.
64830M AG 8	NRZT 2019-5A A1B		..	4	1.A FM	717,620	106.196	742,083	698,785	716,201		(5,597)			3.500	2.820	MON	2,038	24,458	10/03/2019.	08/25/2059.
64830W AQ 4	NRZT 2019-4A B1		..	4	1.A FM	1,500,641	108.888	1,543,425	1,417,435	1,491,508		(12,012)			4.000	2.980	MON	4,725	56,697	12/11/2019.	12/26/2058.
693652 AB 5	PSMC 2020-2 A2		..	4	1.A FM	1,049,346	104.480	1,067,339	1,021,572	1,048,981		(7,976)			3.000	2.260	MON	2,554	15,324	06/26/2020.	05/25/2050.
743874 AG 4	PFMT 2020-1 A4		..	4	1.A FM	617,856	102.768	621,748	605,000	616,888		(969)			3.000	2.720	MON	1,513	15,125	02/14/2020.	02/25/2050.
74387L AG 6	PFMT 2019-1 A4		..	4	1.A FM	1,026,071	103.458	1,070,718	1,034,925	1,026,621		507			3.000	3.080	MON	2,587	31,048	11/27/2019.	12/27/2049.
81745E AA 7	SEMT 2013-8 A1		..	4	1.A FM	1,259,417	103.058	1,269,372	1,231,704	1,255,011		(17,061)			3.000	1.820	MON	3,079	36,951	09/27/2016.	06/25/2043.
81746F AA 3	SEMT 2017-6 A1		..	4	1.A FM	755,186	101.837	753,524	739,925	754,715		(9,610)			3.500	1.840	MON	2,158	25,897	08/16/2017.	09/25/2047.
863579 CD 8	SARM 2004-14 3A1		..	4	1.A FM	103,219	97.318	108,085	111,063	107,284		2,413			4.670	4.360	MON	234	3,849	05/09/2012.	10/25/2034.
94989U AA 9	WFMBS 2018-1 A1		..	4	1.A FM	658,299	101.443	694,381	684,503	659,365		16,273			3.500	6.750	MON	1,996	23,958	10/16/2018.	07/25/2047.
95002Q AA 8	WFMBS 2020-2 A1		..	4	1.A FM	449,944	103.691	452,073	435,979	449,850		(2,724)			3.000	2.240	MON	1,090	6,540	06/12/2020.	02/25/2050.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						29,982,520	XXX	30,548,307	29,388,396	29,948,122	0	(119,320)	0	0	XXX	XXX	XXX	79,143	741,672	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05590# AA 9	ESSENTIAL FACILITIES BPHQ LLC		..		1.C	522,951	108.032	564,954	522,951	522,951					3.540	3.540	MON	823	18,512	11/21/2017.	11/15/2032.
08162V AD 0	BMARK 2019-B10 A3		..	4	1.A FM	2,019,873	113.928	2,278,560	2,000,000	2,016,340		(2,044)			3.455	3.310	MON	5,758	69,100	03/21/2019.	03/17/2062.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126192	AD 5	COMM 2012-LC4 A4			4	1.A FM	466,253	101.729	469,644	461,662	461,780		(589)			3.288	3.150	MON	1,265	15,179	03/01/2012.	12/12/2044.
12630D	AY 0	COMM 2014-CR14 A4			4	1.A FM	514,968	109.995	549,975	500,000	504,644		(1,662)			4.236	3.850	MON	1,765	21,180	01/09/2014.	02/12/2047.
17322V	AT 3	CGCMT 2014-GC23 A4			4	1.A FM	1,140,143	109.419	1,241,906	1,135,000	1,138,027		(1,061)			3.622	3.510	MON	3,426	41,110	12/17/2018.	07/10/2047.
29429M	AA 1	CGCMT 2019-SMRT A	C		4	1.A FM	2,059,972	108.561	2,171,220	2,000,000	2,037,122		(12,080)			4.149	3.460	MON	6,915	82,980	01/10/2019.	01/10/2036.
46590J	AT 4	JPMBB 2015-C32 A2			4	1.A FM	310,553	100.154	301,973	301,509	301,509		(1,377)			2.816	2.230	MON	708	9,699	10/19/2015.	11/18/2048.
46590L	AR 3	JPMDB 2016-C2 A2			4	1.A FM	190,792	101.331	187,700	185,235	185,390		(1,238)			2.661	2.490	MON	411	5,140	05/04/2016.	06/17/2049.
46634S	AC 9	JPMCC 2012-C6 A3			4	1.A FM	679,647	103.116	681,084	660,502	662,586		(2,579)			3.507	3.130	MON	1,931	24,531	04/24/2012.	05/17/2045.
61764P	BU 5	MSBAM 2014-C19 A4			4	1.A FM	1,085,546	109.603	1,192,400	1,087,926	1,085,838		144			3.526	3.540	MON	3,197	38,360	12/17/2018.	12/17/2047.
61769J	AZ 4	MSC 2019-H6 A3			4	1.A FM	1,802,809	111.841	1,996,362	1,785,000	1,800,038		(1,825)			3.158	3.020	MON	4,698	56,370	06/05/2019.	06/17/2052.
78480*	AA 3	SSMC II BORROWER, LLC				1.D Z	901,065	113.694	1,024,457	901,065	901,065					4.020	4.020	MON	2,616	36,223	05/31/2017.	01/05/2029.
95000K	AZ 8	WFCM 2016-NXS6 A2			4	1.A FM	1,647,952	100.534	1,608,544	1,600,000	1,605,377		(10,303)			2.399	1.740	MON	3,199	38,384	09/29/2016.	11/18/2049.
95001R	AX 7	WFCM 2018-C48 A5			4	1.A FM	2,059,910	119.639	2,392,780	2,000,000	2,048,858		(5,557)			4.302	3.910	MON	7,170	86,040	12/07/2018.	01/17/2052.
3499999.		Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					15,402,434	XXX	16,661,559	15,140,850	15,271,525	0	(40,171)	0	0	XXX	XXX	XXX	43,882	542,808	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
03066E	AD 6	AMCAR 2020-2 A3			4	1.A FE	179,970	100.515	180,928	180,000	179,976		6			0.660	0.660	MON	43	482	07/14/2020.	12/18/2024.
03066P	AC 3	AMCAR 2020-3 A3			4	1.A FE	449,939	100.160	450,720	450,000	449,942		3			0.530	0.530	MON	86	159	11/17/2020.	06/18/2025.
12510H	AC 4	CAUTO 2020-1A A3			4	1.A FE	538,086	101.150	544,661	538,465	538,113		5			3.250	3.250	MON	778	15,652	01/15/2020.	02/15/2050.
12597P	AC 2	CNH 2020-A A3			4	1.A FE	209,959	101.378	212,895	210,000	209,968		10			1.160	1.160	MON	108	1,340	05/19/2020.	06/16/2025.
12656C	AA 3	CPS 2020-B A			4	1.A FE	278,117	100.255	278,834	278,124	278,187					1.150	1.120	MON	142	1,644	06/03/2020.	07/17/2023.
12665V	AA 0	CVS PASS-THROUGH TR 2014				2.B FE	800,596	109.407	873,724	798,599	800,094		(149)			4.163	4.130	MON	1,939	33,246	07/14/2014.	08/11/2036.
12701#	AB 9	CRG ISSUER 2017 1			4	1.G PL	353,341	110.103	389,039	353,341	353,341					5.300	5.290	JAJO	4,214	18,727	06/25/2018.	07/15/2025.
14687A	AN 8	CRVNA 2020-P1 A3			4	1.A FE	344,981	99.921	344,727	345,000	344,981					0.440	0.440	MON	89		12/03/2020.	06/09/2025.
23342K	AC 8	DRB 2017-A A2B			4	1.A FE	727,464	101.451	738,294	727,732	729,600					2.850	2.760	MON	346	20,740	04/13/2017.	05/27/2042.
26208V	AE 6	DRIVE 2020-2 B			4	1.C FE	554,956	101.302	562,229	555,000	554,966		10			1.420	1.420	MON	350	3,897	06/10/2020.	03/17/2025.
26209W	AF 0	DRIVE 2019-3 C			4	1.F FE	609,944	102.991	628,251	610,000	609,976		22			2.900	2.900	MON	786	17,690	06/11/2019.	08/15/2025.
30227X	AA 9	EXTNT 2019-1A A2			4	1.G FE	2,000,000	102.711	2,054,239	2,000,000	2,000,000					3.204	3.200	MON	1,068	64,080	06/26/2019.	07/26/2049.
34528G	AK 2	FORDO 2020-A A3			4	1.A FE	299,947	101.130	303,392	300,000	299,962		15			1.040	1.040	MON	139	1,846	05/07/2020.	08/15/2024.
36259P	AD 8	GMALT 2020-2 A3			4	1.A FE	414,946	100.745	418,095	415,000	414,961		15			0.800	0.800	MON	101	1,688	06/08/2020.	07/20/2023.
42806D	CD 9	HERTZ 2019-1A A	C		4	2.A FE	228,679	100.041	228,816	228,721	230,465		5			3.710	3.200	MON	141	8,483	01/29/2019.	03/25/2023.
46185H	AA 0	IHSFR 2018-SFR2 A			4	1.A FE	1,678,726	99.298	1,666,942	1,678,726	1,678,726					2.828	1.710	MON	740	26,340	04/20/2018.	06/19/2037.
46591H	AN 0	CACLN 2020-1 B			4	1.C FE	545,939	100.311	547,638	545,939	545,939					0.991	0.990	MON	90	1,668	08/27/2020.	01/25/2028.
51507K	AA 4	LFT 2020-2A A			4	1.F FE	384,965	101.280	389,931	385,000	384,966		1			2.320	2.320	MON	273	1,315	10/21/2020.	04/21/2031.
63890B	AB 2	NAVSL 2018-EA A2			4	1.A FE	2,208,581	102.705	2,268,644	2,208,874	2,208,999		62			4.000	4.000	MON	3,927	88,355	11/06/2018.	12/15/2059.
68267D	AA 4	OMFIT 2019-1A A			4	1.A FE	1,359,814	100.320	1,364,365	1,360,000	1,359,964		74			3.480	3.480	MON	2,235	47,328	01/15/2019.	02/14/2031.
68269B	AA 6	OMFIT 2019-2A A			4	1.A FE	1,499,361	108.746	1,631,203	1,500,000	1,499,474		90			3.140	3.140	MON	2,224	47,100	09/16/2019.	10/14/2036.
68269L	AA 4	OMFIT 2020-1A A			4	1.A FE	319,976	105.166	336,533	320,000	319,984		8			3.840	3.840	MON	580	7,612	04/24/2020.	05/14/2032.
74331M	AA 4	PROG 2018-SFR3 A			4	1.A FE	1,996,511	101.917	2,034,851	1,996,576	1,996,511					3.880	3.810	MON	6,456	77,467	09/21/2018.	10/18/2035.
75907Q	AA 6	RMIT 2020-1 A			4	1.F FE	249,987	99.874	249,686	250,000	249,988		1			2.340	2.340	MON	260	1,333	09/15/2020.	10/15/2030.
784012	AA 4	SCFET 2017-2A A			4	1.B FE	269,711	100.776	271,847	269,753	272,349					3.410	2.050	MON	282	9,224	11/16/2017.	12/20/2023.
784054	AC 2	SCFET 2020-1A A3			4	1.A FE	599,952	100.572	603,433	600,000	599,959		7			1.190	1.190	MON	218	2,419	08/11/2020.	10/20/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
80285R AD 0	SDART 2020-2 A3		..	4	1.A FE	234,973	100.247	235,581	235,000	234,981		8			0.670	0.670	MON	70	626	07/14/2020.	04/15/2024.
817743 AA 5	SPRO 2019-1A A2		..	4	2.C FE	990,000	105.396	1,043,424	990,000	990,000					3.882	3.880	JAJO	7,046	40,994	09/17/2019.	10/25/2049.
83405X AB 0	SCLP 2018-3 A2		..	4	1.A FE	297,048	100.644	298,992	297,078	298,634		2			3.670	2.470	MON	182	10,903	07/31/2018.	08/25/2027.
85236K AA 0	SIDC 2019-1A A2	C	..	4	1.G FE	981,244	106.600	1,046,457	981,667	981,414		59			4.540	4.540	MON	743	44,816	02/01/2019.	02/25/2044.
86212V AD 6	STR 2018-1A A1		..	4	1.A FE	956,763	104.407	999,189	957,011	956,865		12			3.960	3.960	MON	1,158	37,898	10/12/2018.	10/20/2048.
86212X AB 6	STR 2019-1 A2		..	4	1.A FE	215,092	99.287	213,563	215,094	215,101					3.650	3.640	MON	240	7,851	11/06/2019.	11/22/2049.
87407R AA 4	TAL 2020-1A A		..	4	1.F FE	379,611	99.925	379,478	379,763	379,618					2.050	2.050	MON	238	1,925	09/09/2020.	09/20/2045.
89172R AR 6	TPMT 2015-6 A1B	C	..	4	1.A FM	448,804	100.815	456,710	453,016	450,881		2,191			2.750	3.050	MON	1,038	12,458	11/20/2015.	04/25/2055.
89178B AB 0	TPMT 2019-4 A2		..	4	1.A FM	1,087,040	110.243	1,179,610	1,070,000	1,085,024		(1,800)			3.250	3.010	MON	2,898	34,775	11/04/2019.	10/25/2059.
89237J AA 4	TALNT 2020-1A A		..	4	1.A FE	584,966	101.775	595,388	585,000	584,971		4			1.350	1.350	MON	132	4,322	06/01/2020.	05/25/2033.
89239J AD 6	TAOT 2019-B A3		..	4	1.A FE	1,054,832	101.885	1,074,887	1,055,000	1,054,945		66			2.570	2.570	MON	1,205	27,114	04/30/2019.	08/15/2023.
89657B AA 2	TRL 2019-1A A	C	..	4	1.F FE	1,858,145	103.800	1,929,727	1,859,076	1,858,381		27			3.820	3.820	MON	2,762	71,017	04/02/2019.	04/17/2049.
89680H AA 0	TCF 2020-1A A		..	4	1.F FE	3,258,623	100.854	3,287,089	3,259,231	3,258,689		2			2.110	2.110	MON	2,101	16,999	08/25/2020.	09/20/2045.
89690E AG 2	TRMF 2017-1A A2		..	4	1.F FE	1,859,914	100.869	1,876,182	1,860,000	1,860,000		8			3.736	3.730	MON	3,088	69,490	07/21/2017.	08/15/2047.
90783X AA 9	UNION PACIFIC RR CO 07-3		..	1	1.D FE	699,525	122.990	719,206	584,765	670,473		(15,844)			6.176	2.920	JJ	17,957	36,115	12/15/2014.	01/02/2031.
92212K AB 2	VDC 2020-1A A2		..	4	1.G FE	1,700,000	99.633	1,693,772	1,700,000	1,700,000					1.645	1.640	MON	1,243	5,438	09/22/2020.	09/15/2045.
92348X AA 3	VZOT 2018-A A1A		..	4	1.A FE	417,728	101.284	423,101	417,735	417,931					3.230	3.170	MON	412	13,493	10/02/2018.	04/20/2023.
00038R AA 4	AASET 2019-2 A		C	4	1.G FE	1,172,997	95.146	1,116,077	1,173,004	1,173,151					3.376	3.370	MON	1,650	39,601	10/07/2019.	10/16/2039.
03767M AJ 7	APID 2018-29A B BANK LOANS		C	4	1.F FE	250,000	98.420	246,052	250,000	250,000					2.114	2.140	JAJO	999	8,023	05/11/2018.	07/25/2030.
06760J AJ 4	BABSN 2018-2A B BANK LOANS		D	4	1.F FE	250,000	94.710	236,777	250,000	250,000					2.141	2.160	JAJO	1,157	8,210	04/04/2018.	04/15/2030.
09628N AS 1	BLUEM 2015-4A BR BANK LOANS		C	4	1.C FE	250,000	98.859	247,149	250,000	250,000					1.874	1.890	JAJO	947	7,466	04/16/2018.	04/22/2030.
12482J AA 8	CBAM 2018-7A A BANK LOANS		D	4	1.A FE	250,000	99.748	249,371	250,000	250,000					1.324	1.330	JAJO	668	6,072	06/08/2018.	07/20/2031.
12551Y AA 1	CIFC 2018-3A A BANK LOANS		C	4	1.A FE	250,000	99.383	248,458	250,000	250,000					1.323	1.330	JAJO	686	6,151	06/15/2018.	07/18/2031.
14314L AC 9	CGMS 2014-2RA A1 BANK LOANS		C	4	1.A FE	246,409	99.108	244,213	246,409	246,409					1.271	1.280	FMAN	409	5,313	05/07/2018.	05/15/2031.
38138B AL 4	GLM 2018-3A C BANK LOANS		C	4	1.F FE	250,000	97.384	243,462	250,000	250,000					2.124	2.140	JAJO	1,074	8,100	04/26/2018.	04/22/2030.
44330Q AD 3	HLM 12A-18 B BANK LOANS		D	4	1.F FE	250,000	97.931	244,828	250,000	250,000					2.073	2.090	JAJO	1,077	8,062	05/16/2018.	07/18/2031.
50188G AU 7	LCM 18A BR BANK LOANS		C	4	1.C FE	250,000	98.537	246,343	250,000	250,000					1.824	1.840	JAJO	922	7,339	04/12/2018.	04/21/2031.
55953M AQ 5	MAGNE 2015-15A BR BANK LOANS		D	4	1.C FE	250,000	98.287	245,719	250,000	250,000					1.784	1.800	JAJO	843	7,183	05/18/2018.	07/25/2031.
56606L AC 7	MP12 2018-1A B BANK LOANS		D	4	1.C FE	250,000	97.371	243,428	250,000	250,000					1.873	1.900	JAJO	1,005	7,553	04/10/2018.	07/16/2031.
63170M AA 1	NCC 2018-IA A BANK LOANS		C	4	1.A FE	249,450	98.889	247,225	250,000	249,993		112			1.391	1.400	JAJO	751	6,304	05/21/2018.	07/15/2031.
66860J AA 6	WOODS 2018-11BA A1 BANK LOANS		D	4	1.A FE	246,295	98.863	243,495	246,295	246,295					1.323	1.330	JAJO	667	5,973	04/11/2018.	04/19/2031.
67108L BA 0	OZLM 2014-6A B1S BANK LOANS		C	4	1.F FE	250,000	98.068	245,170	250,000	250,000					2.323	2.340	JAJO	1,223	8,701	04/11/2018.	04/17/2031.
67112M AA 3	OZLM 2018-20A A1 BANK LOANS		C	4	1.A FE	250,000	99.262	248,156	250,000	250,000					3.519	1.280	JAJO	643	5,945	04/05/2018.	04/21/2031.
74972F AJ 4	RRAM 2018-4A B BANK LOANS		D	4	1.F FE	250,000	98.770	246,927	250,000	250,000					2.191	2.210	JAJO	1,185	8,338	04/26/2018.	04/15/2030.
83609Y AC 0	SNDPT 2013-3RA A BANK LOANS		D	4	1.A FE	250,000	99.667	249,170	250,000	250,000					1.373	1.380	JAJO	712	6,278	04/19/2018.	04/18/2031.
83611L AE 0	SNDPT 2013-2RA C BANK LOANS		C	4	1.F FE	250,000	94.764	236,912	250,000	250,000					2.141	2.160	JAJO	1,157	8,210	04/10/2018.	04/16/2029.
88315L AE 8	TMCL 2020-1A A		C	4	1.F FE	217,107	102.887	223,414	217,144	217,117					2.730	2.730	MON	181	1,976	08/04/2020.	08/21/2045.
89852T AP 3	TPCLO 2013-1A A2R BANK LOANS		D	4	1.C FE	250,000	99.838	249,596	250,000	250,000					1.741	1.750	JAJO	941	7,193	04/06/2018.	04/15/2029.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						42,261,014	XXX	43,028,215	42,137,138	42,242,264	0	(14,968)	0	0	XXX	XXX	XXX	89,025	1,114,060	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						388,060,017	XXX	417,064,692	379,106,083	386,177,404	(296,750)	(620,188)	0	0	XXX	XXX	XXX	2,837,678	11,744,409	XXX	XXX
Hybrid Securities - Issuer Obligations																					
060505 EH 3	BANK OF AMERICA CORP		..	2	2.C FE	511,250	111.250	556,250	500,000	505,157		(1,221)			6.250	5.930	MS	10,069	31,250	04/01/2015.	01/01/9999.
38148B AB 4	GOLDMAN SACHS GROUP INC		..	2	3.A FE	500,000	99.750	498,750	500,000	498,750	(1,250)				4.127	5.370	FMAN	2,981	24,343	04/16/2015.	01/01/9999.
949746 RG 8	WELLS FARGO & COMPANY		..	2	2.B FE	525,000	106.875	534,375	500,000	510,826		(2,791)			5.900	5.200	JD	1,311	29,500	04/01/2015.	01/01/9999.
89356B AC 2	TRANSCANADA TRUST		..	2	2.C FE	1,009,000	105.375	1,053,750	1,000,000	1,006,236		(833)			5.300	5.180	MS	15,606	53,000	04/25/2017.	03/15/2077.
4299999. Hybrid Securities - Issuer Obligations						2,545,250	XXX	2,643,125	2,500,000	2,520,969	(1,250)	(4,845)	0	0	XXX	XXX	XXX	29,967	138,093	XXX	XXX
4899999. Total - Hybrid Securities						2,545,250	XXX	2,643,125	2,500,000	2,520,969	(1,250)	(4,845)	0	0	XXX	XXX	XXX	29,967	138,093	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						372,928,237	XXX	406,834,026	363,684,699	370,847,203	(298,000)	(519,167)	0	0	XXX	XXX	XXX	3,319,617	11,774,021	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						104,702,036	XXX	108,071,795	102,204,914	104,516,916	0	(732,284)	0	0	XXX	XXX	XXX	281,988	2,985,753	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						20,088,587	XXX	21,820,767	19,705,850	19,908,941	0	(54,487)	0	0	XXX	XXX	XXX	56,094	689,336	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						42,261,014	XXX	43,028,215	42,137,138	42,242,264	0	(14,968)	0	0	XXX	XXX	XXX	89,025	1,114,060	XXX	XXX
8399999. Grand Total - Bonds						539,979,874	XXX	579,754,803	527,732,601	537,515,324	(298,000)	(1,320,906)	0	0	XXX	XXX	XXX	3,746,724	16,563,170	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	168,174,270	1B	8,952,809	1C	35,809,137	1D	27,578,947	1E	37,082,800	1F	83,458,567	1G	63,996,690
2A	46,304,053	2B	42,347,073	2C	16,397,473								
3A	5,096,212	3B	1,817,274	3C	500,019								
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
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
12542R 80 3	CHS INC			36,000.000	25.00	25.000	900,000	29.570	1,064,520	900,000		67,500					0		3.B	01/13/2015.
172967 34 1	CITIGROUP INC			18,280.000	25.00	27.390	500,689	28.710	524,819	500,689		31,419					0		3.A FE	04/21/2015.
48251W 30 2	KKR & CO INC			31,000.000	25.00		837,310	27.010	837,310	775,000		50,375		3,720			3,720		2.A FE	07/02/2018.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							2,237,999	XXX	2,426,649	2,175,689	0	149,294	0	3,720	0	0	3,720	0	XXX	XXX
8999999. Total - Preferred Stocks							2,237,999	XXX	2,426,649	2,175,689	0	149,294	0	3,720	0	0	3,720	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 0
2A 837,310	2B 0	2C 0				
3A 500,689	3B 900,000	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

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	F or ei gn	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 Administra-tive Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00206R 10 2	AT&T INC			28,896.000	831,049	28.760	831,049	985,818		35,177		(154,769)		(154,769)		12/01/2020.	
002824 10 0	ABBOTT LABORATORIES			1,495.000	163,688	109.490	163,688	153,685		556		10,003		10,003		11/09/2020.	
00846U 10 1	AGILENT TECHNOLOGIES INC			490.000	58,060	118.490	58,060	41,237		265		16,824		16,824		02/20/2020.	
009158 10 6	AIR PRODUCTS & CHEMICALS INC			2,965.000	810,097	273.220	810,097	872,188	3,973	3,492		(62,091)		(62,091)		12/01/2020.	
020002 10 1	ALLSTATE CORP			8,116.000	892,192	109.930	892,192	794,883	4,478	3,948		97,309		97,309		09/08/2020.	
02079K 30 5	ALPHABET INC-CL A			345.000	604,661	1,752.640	604,661	514,630				90,031		90,031		04/02/2020.	
023135 10 6	AMAZON.COM INC			215.000	700,240	3,256.930	700,240	476,967				223,273		223,273		11/05/2020.	
03076C 10 6	AMERIPRISE FINANCIAL INC			4,420.000	858,939	194.330	858,939	846,026				12,912		12,912		12/02/2020.	
031100 10 0	AMETEK INC			1,140.000	137,872	120.940	137,872	114,383		821		23,488		23,488		02/20/2020.	
031162 10 0	AMGEN INC			6,281.000	1,444,128	229.920	1,444,128	1,172,336		33,525		(20,797)		(20,797)		12/01/2020.	
032095 10 1	AMPHENOL CORP-CL A			385.000	50,346	130.770	50,346	39,827	112	289		10,519		10,519		02/20/2020.	
032654 10 5	ANALOG DEVICES INC			5,973.000	882,391	147.730	882,391	682,947		3,703		199,444		199,444		09/08/2020.	
03662Q 10 5	ANSYS INC			130.000	47,294	363.800	47,294	37,942				9,352		9,352		02/20/2020.	
036752 10 3	ANTHEM INC			460.000	147,701	321.090	147,701	138,485		1,035		9,217		9,217		11/05/2020.	
037833 10 0	APPLE INC			7,420.000	984,560	132.690	984,560	592,198		4,563		392,362		392,362		04/02/2020.	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES			375.000	27,896	74.390	27,896	39,834		304		(11,937)		(11,937)		02/20/2020.	
053015 10 3	AUTOMATIC DATA PROCESSING			235.000	41,407	176.200	41,407	42,258	219	642		(851)		(851)		02/20/2020.	
075887 10 9	BECTON DICKINSON AND CO			760.000	190,167	250.220	190,167	190,325		2,077		(158)		(158)		10/07/2020.	
09247X 10 1	BLACKROCK INC			1,319.000	951,711	721.540	951,711	589,261		17,624		291,613		291,613		07/21/2020.	
110122 10 8	BRISTOL-MYERS SQUIBB CO			13,313.000	825,805	62.030	825,805	796,363	6,523	15,894		29,442		29,442		12/01/2020.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIO			910.000	139,412	153.200	139,412	119,641	523	863		19,772		19,772		08/24/2020.	
12503M 10 8	CBOE GLOBAL MARKETS INC			310.000	28,867	93.120	28,867	37,918		484		(9,051)		(9,051)		02/20/2020.	
12508E 10 1	CDK GLOBAL INC			700.000	36,281	51.830	36,281	36,038		420		243		243		02/20/2020.	
12572Q 10 5	CME GROUP INC			3,840.000	699,072	182.050	699,072	489,340	9,600	20,544		(66,590)		(66,590)		10/02/2020.	
127387 10 8	CADENCE DESIGN SYS INC			515.000	70,261	136.430	70,261	39,541				30,720		30,720		02/20/2020.	
14149Y 10 8	CARDINAL HEALTH INC			15,218.000	815,076	53.560	815,076	780,666	7,395	22,956		43,174		43,174		09/08/2020.	
16119P 10 8	CHARTER COMMUNICATIONS INC-A			185.000	122,387	661.550	122,387	79,506				42,881		42,881		04/02/2020.	
166764 10 0	CHEVRON CORP			7,905.000	667,577	84.450	667,577	778,964		26,387		(123,972)		(123,972)		10/07/2020.	
17275R 10 2	CISCO SYSTEMS INC			32,981.000	1,475,900	44.750	1,475,900	1,276,769		39,247		(28,846)		(28,846)		12/01/2020.	
177376 10 0	CITRIX SYSTEMS INC			255.000	33,176	130.100	33,176	30,437		357		2,738		2,738		02/20/2020.	
191216 10 0	COCA-COLA CO/THE			16,875.000	925,425	54.840	925,425	805,730		24,352		23,474		23,474		12/01/2020.	
194162 10 3	COLGATE-PALMOLIVE CO			9,700.000	829,447	85.510	829,447	705,659		8,403		123,788		123,788		07/21/2020.	
20030N 10 1	COMCAST CORP-CLASS A			930.000	48,732	52.400	48,732	42,492		642		6,240		6,240		02/20/2020.	
216648 40 2	COOPER COS INC/THE			210.000	76,297	363.320	76,297	74,243		6		2,055		2,055		02/20/2020.	
22822V 10 1	CROWN CASTLE INTL CORP			4,650.000	740,234	159.190	740,234	628,397		22,925		56,291		56,291		02/20/2020.	
231021 10 6	CUMMINS INC			3,593.000	815,970	227.100	815,970	516,165		16,166		219,161		219,161		07/21/2020.	
235851 10 2	DANAHER CORP			485.000	107,738	222.140	107,738	77,288	87	262		30,450		30,450		02/20/2020.	

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	For eign	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
237194 10 5	DARDEN RESTAURANTS INC			800.000	95,296	119.120	95,296	89,396				5,900		5,900		12/08/2020.	
244199 10 5	DEERE & CO			580.000	156,049	269.050	156,049	96,224	441	1,322		59,825		59,825		02/20/2020.	
256677 10 5	DOLLAR GENERAL CORP			260.000	54,678	210.300	54,678	42,920		281		11,758		11,758		02/20/2020.	
256746 10 8	DOLLAR TREE INC			895.000	96,696	108.040	96,696	80,752				15,943		15,943		09/08/2020.	
26441C 20 4	DUKE ENERGY CORP			8,090.000	740,720	91.560	740,720	666,870		30,904		2,831		2,831		10/02/2018.	
278865 10 0	ECOLAB INC			220.000	47,599	216.360	47,599	45,354	106	310		2,246		2,246		02/20/2020.	
291011 10 4	EMERSON ELECTRIC CO			9,080.000	729,760	80.370	729,760	564,853		18,205		37,319		37,319		09/05/2019.	
298736 10 9	EURONET WORLDWIDE INC			865.000	125,356	144.920	125,356	121,542				3,814		3,814		02/20/2020.	
302445 10 1	FLIR SYSTEMS INC			640.000	28,051	43.830	28,051	37,082		435		(9,031)		(9,031)		02/20/2020.	
30303M 10 2	FACEBOOK INC-CLASS A			1,035.000	282,721	273.160	282,721	221,793				60,928		60,928		02/20/2020.	
31620M 10 6	FIDELITY NATIONAL INFO SERV			1,455.000	205,824	141.460	205,824	226,110		2,037		(20,286)		(20,286)		02/20/2020.	
33616C 10 0	FIRST REPUBLIC BANK/CA			755.000	110,932	146.930	110,932	88,806		453		22,126		22,126		02/20/2020.	
337738 10 8	FISERV INC			350.000	39,851	113.860	39,851	42,385				(2,534)		(2,534)		02/20/2020.	
339041 10 5	FLEETCOR TECHNOLOGIES INC			675.000	184,160	272.830	184,160	200,567				(16,407)		(16,407)		08/24/2020.	
369550 10 8	GENERAL DYNAMICS CORP			5,562.000	827,737	148.820	827,737	887,558		18,115		(89,342)		(89,342)		12/01/2020.	
375558 10 3	GILEAD SCIENCES INC			13,693.000	797,754	58.260	797,754	979,517		23,335		(181,763)		(181,763)		12/01/2020.	
40434L 10 5	HP INC			37,882.000	931,518	24.590	931,518	738,188	7,342			193,331		193,331		09/08/2020.	
426281 10 1	JACK HENRY & ASSOCIATES INC			245.000	39,688	161.990	39,688	42,413		421		(2,726)		(2,726)		02/20/2020.	
427866 10 8	HERSHEY CO/THE			5,617.000	855,638	152.330	855,638	731,241		14,431		31,969		31,969		12/01/2020.	
437076 10 2	HOME DEPOT INC			5,414.000	1,438,067	265.620	1,438,067	1,087,918		30,955		234,329		234,329		12/01/2020.	
438516 10 6	HONEYWELL INTERNATIONAL INC			1,035.000	220,145	212.700	220,145	186,035		3,757		34,110		34,110		02/20/2020.	
452308 10 9	ILLINOIS TOOL WORKS			4,165.000	849,160	203.880	849,160	645,018	4,748	15,663		115,705		115,705		07/21/2020.	
458140 10 0	INTEL CORP			17,182.000	856,007	49.820	856,007	792,179		15,104		(103,496)		(103,496)		12/01/2020.	
45866F 10 4	INTERCONTINENTAL EXCHANGE IN			425.000	48,998	115.290	48,998	40,375		510		8,623		8,623		02/20/2020.	
460690 10 0	INTERPUBLIC GROUP OF COS INC			41,390.000	973,493	23.520	973,493	697,567		28,575		275,926		275,926		10/07/2020.	
464287 55 6	ISHARES NASDAQ BIOTECHNOLOGY			1,180.000	178,758	151.490	178,758	152,279		282		26,479		26,479		10/07/2020.	
46625H 10 0	JPMORGAN CHASE & CO			14,967.000	1,901,857	127.070	1,901,857	1,392,714		42,998		(8,347)		(8,347)		10/07/2020.	
478160 10 4	JOHNSON & JOHNSON			10,942.000	1,722,052	157.380	1,722,052	1,297,236		38,739		131,334		131,334		12/01/2020.	
49338L 10 3	KEYSIGHT TECHNOLOGIES IN			1,140.000	150,583	132.090	150,583	111,265				39,317		39,317		02/20/2020.	
494368 10 3	KIMBERLY-CLARK CORP			5,963.000	803,991	134.830	803,991	760,217	6,380	18,293		(22,273)		(22,273)		12/01/2020.	
50540R 40 9	LABORATORY CRP OF AMER HLDGS			205.000	41,728	203.550	41,728	38,903				2,825		2,825		02/20/2020.	
518439 10 4	ESTEE LAUDER COMPANIES-CL A			215.000	57,231	266.190	57,231	45,139		320		12,091		12,091		02/20/2020.	
524660 10 7	LEGGETT & PLATT INC			10,910.000	483,313	44.300	483,313	445,354	4,364	9,264		(29,822)		(29,822)		10/02/2020.	
526107 10 7	LENNOX INTERNATIONAL INC			160.000	43,835	273.970	43,835	39,861	123	370		3,974		3,974		02/20/2020.	
538034 10 9	LIVE NATION ENTERTAINMENT IN			510.000	37,475	73.480	37,475	38,129				(654)		(654)		02/20/2020.	
539830 10 9	LOCKHEED MARTIN CORP			4,346.000	1,542,743	354.980	1,542,743	1,216,233		37,368		(151,764)		(151,764)		12/01/2020.	
548661 10 7	LOWES COS INC			1,095.000	175,758	160.510	175,758	137,080		1,862		38,678		38,678		02/20/2020.	
571903 20 2	MARRIOTT INTERNATIONAL -CL A			290.000	38,257	131.920	38,257	42,486		139		(4,230)		(4,230)		02/20/2020.	

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	For eign	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
57636Q 10 4	MASTERCARD INC - A			205.000	73,173	356.940	73,173	66,905		246		6,268		6,268		04/02/2020.	
580135 10 1	MCDONALDS CORP			7,425.000	1,593,257	214.580	1,593,257	1,471,502		18,169		41,400		41,400		12/01/2020.	
58933Y 10 5	MERCK & CO. INC			19,299.000	1,578,658	81.800	1,578,658	1,228,913	12,544	40,175		(116,059)		(116,059)		12/01/2020.	
592688 10 5	METTLER-TOLEDO INTERNATIONAL			50.000	56,984	1,139.680	56,984	37,792				19,192		19,192		02/20/2020.	
594918 10 4	MICROSOFT CORP			3,860.000	858,541	222.420	858,541	703,410		6,099		155,131		155,131		04/02/2020.	
609207 10 5	MONDELEZ INTERNATIONAL INC-A			16,660.000	974,110	58.470	974,110	951,059	5,248	6,180		23,051		23,051		12/01/2020.	
617446 44 8	MORGAN STANLEY			16,640.000	1,140,339	68.530	1,140,339	842,134		22,131		280,134		280,134		02/20/2020.	
620076 30 7	MOTOROLA SOLUTIONS INC			575.000	97,785	170.060	97,785	90,399	408	736		7,385		7,385		04/17/2020.	
631103 10 8	NASDAQ INC			1,075.000	142,696	132.740	142,696	122,523		2,086		20,173		20,173		02/20/2020.	
65339F 10 1	NEXTERA ENERGY INC			1,150.000	88,723	77.150	88,723	79,008		1,610		9,715		9,715		02/20/2020.	
654106 10 3	NIKE INC -CL B			450.000	63,662	141.470	63,662	45,750		454		17,912		17,912		02/20/2020.	
670346 10 5	NUCOR CORP			15,470.000	822,849	53.190	822,849	740,875	6,265	20,417		80,312		80,312		07/21/2020.	
693475 10 5	PNC FINANCIAL SERVICES GROUP			6,016.000	896,384	149.000	896,384	740,631		21,151		90,940		90,940		09/08/2020.	
693506 10 7	PPG INDUSTRIES INC			635.000	91,580	144.220	91,580	88,246		343		3,334		3,334		11/05/2020.	
697435 10 5	PALO ALTO NETWORKS INC			145.000	51,532	355.390	51,532	35,719				15,813		15,813		02/20/2020.	
704326 10 7	PAYCHEX INC			9,388.000	874,774	93.180	874,774	744,558		19,390		116,811		116,811		09/08/2020.	
70450Y 10 3	PAYPAL HOLDINGS INC			380.000	88,996	234.200	88,996	46,041				42,955		42,955		02/20/2020.	
713448 10 8	PEPSICO INC			11,420.000	1,693,586	148.300	1,693,586	1,431,229	11,677	28,933		127,515		127,515		12/01/2020.	
717081 10 3	PFIZER INC			39,280.000	1,445,897	36.810	1,445,897	1,230,492		53,271		17,119		17,119		12/01/2020.	
718172 10 9	PHILIP MORRIS INTERNATIONAL			10,967.000	907,958	82.790	907,958	891,327	13,160	38,447		10,710		10,710		12/01/2020.	
74144T 10 8	T ROWE PRICE GROUP INC			295.000	44,660	151.390	44,660	40,628		1,062		4,032		4,032		02/20/2020.	
742718 10 9	PROCTER & GAMBLE CO/THE			6,852.000	953,387	139.140	953,387	711,652		17,763		104,802		104,802		12/01/2020.	
74460D 10 9	PUBLIC STORAGE			2,885.000	666,233	230.930	666,233	626,970		23,080		50,373		50,373		02/20/2020.	
747525 10 3	QUALCOMM INC			6,799.000	1,035,760	152.340	1,035,760	526,197		14,392		435,785		435,785		08/07/2020.	
749685 10 3	RPM INTERNATIONAL INC			510.000	46,298	90.780	46,298	37,809		561		8,489		8,489		02/20/2020.	
758750 10 3	REGAL BELOIT CORP			1,115.000	136,933	122.810	136,933	99,130	335	669		37,803		37,803		06/09/2020.	
773903 10 9	ROCKWELL AUTOMATION INC			190.000	47,654	250.810	47,654	38,783		591		8,871		8,871		02/20/2020.	
775711 10 4	ROLLINS INC			1,440.000	56,261	39.070	56,261	38,175		355		18,085		18,085		02/20/2020.	
776696 10 6	ROPER TECHNOLOGIES INC			115.000	49,575	431.090	49,575	44,207		177		5,368		5,368		02/20/2020.	
81369Y 10 0	MATERIALS SELECT SECTOR SPDR			3,595.000	260,242	72.390	260,242	217,087		4,471		43,155		43,155		02/20/2020.	
817565 10 4	SERVICE CORP INTERNATIONAL			780.000	38,298	49.100	38,298	40,268		608		(1,970)		(1,970)		02/20/2020.	
824348 10 6	SHERWIN-WILLIAMS CO/THE			70.000	51,444	734.910	51,444	40,774		375		10,670		10,670		02/20/2020.	
83417Q 10 5	SOLARWINDS CORP			2,000.000	29,900	14.950	29,900	34,475				(4,575)		(4,575)		04/09/2020.	
855244 10 9	STARBUCKS CORP			8,985.000	961,215	106.980	961,215	781,817		4,255		179,398		179,398		12/01/2020.	
863667 10 1	STRYKER CORP			580.000	142,123	245.040	142,123	133,874	365	345		8,249		8,249		12/08/2020.	
871829 10 7	SYSCO CORP			10,885.000	808,320	74.260	808,320	690,234		14,436		(59,107)		(59,107)		10/02/2020.	
872590 10 4	T-MOBILE US INC			1,500.000	202,275	134.850	202,275	162,511				39,764		39,764		09/08/2020.	
87612E 10 6	TARGET CORP			4,627.000	816,804	176.530	816,804	425,202		10,330		279,665		279,665		07/21/2020.	

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	For eign	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
882508 10 4	TEXAS INSTRUMENTS INC			10,542.000	1,730,258	164.130	1,730,258	1,061,958		36,011		398,661		398,661		07/21/2020.	
883556 10 2	THERMO FISHER SCIENTIFIC INC			335.000	156,036	465.780	156,036	112,172	108	221		43,865		43,865		02/20/2020.	
88579Y 10 1	3M CO			4,809.000	840,565	174.790	840,565	748,499		24,540		38,302		38,302		12/01/2020.	
89417E 10 9	TRAVELERS COS INC/THE			6,407.000	899,351	140.370	899,351	773,197		19,762		82,374		82,374		07/21/2020.	
89832Q 10 9	TRUIST FINANCIAL CORP			2,390.000	114,553	47.930	114,553	131,792		3,227		(17,239)		(17,239)		02/20/2020.	
902494 10 3	TYSON FOODS INC-CL A			12,508.000	806,016	64.440	806,016	833,240				(27,224)		(27,224)		12/02/2020.	
90353T 10 0	UBER TECHNOLOGIES INC			3,015.000	153,765	51.000	153,765	92,920				60,845		60,845		06/24/2020.	
907818 10 8	UNION PACIFIC CORP			4,825.000	1,004,661	208.220	1,004,661	829,051		10,825		175,610		175,610		07/21/2020.	
911312 10 6	UNITED PARCEL SERVICE-CL B			4,856.000	817,750	168.400	817,750	477,937		15,476		325,433		325,433		12/01/2020.	
91324P 10 2	UNITEDHEALTH GROUP INC			200.000	70,136	350.680	70,136	58,850		944		11,286		11,286		04/02/2020.	
918204 10 8	VF CORP			9,961.000	850,769	85.410	850,769	647,088		16,606		117,235		117,235		07/21/2020.	
92047W 10 1	VALVOLINE INC			3,915.000	90,593	23.140	90,593	90,449				144		144		12/08/2020.	
92343E 10 2	VERISIGN INC			180.000	38,952	216.400	38,952	37,546				1,406		1,406		02/20/2020.	
92343V 10 4	VERIZON COMMUNICATIONS INC			23,422.000	1,376,042	58.750	1,376,042	1,301,242		36,200		(14,595)		(14,595)		12/01/2020.	
92537N 10 8	VERTIV HOLDINGS CO			4,650.000	86,816	18.670	86,816	92,075				(5,259)		(5,259)		12/08/2020.	
92826C 83 9	VISA INC-CLASS A SHARES			1,440.000	314,971	218.730	314,971	299,920		1,325		15,051		15,051		04/02/2020.	
94106L 10 9	WASTE MANAGEMENT INC			350.000	41,275	117.930	41,275	43,321		763		(2,045)		(2,045)		02/20/2020.	
963320 10 6	WHIRLPOOL CORP			3,960.000	714,740	180.490	714,740	549,383		8,748		165,357		165,357		10/02/2020.	
988498 10 1	YUM! BRANDS INC			440.000	47,766	108.560	47,766	45,509		620		2,258		2,258		02/20/2020.	
98978V 10 3	ZOETIS INC			315.000	52,132	165.500	52,132	45,076		189		7,056		7,056		02/20/2020.	
98986T 10 8	ZYNGA INC - CL A			5,315.000	52,459	9.870	52,459	38,328				14,131		14,131		02/20/2020.	
G29183 10 3	EATON CORP PLC		C	7,070.000	849,390	120.140	849,390	726,347		7,450		123,043		123,043		10/02/2020.	
G8994E 10 3	TRANE TECHNOLOGIES PLC		C	700.000	101,612	145.160	101,612	79,147		1,484		22,465		22,465		03/02/2020.	
H2906T 10 9	GARMIN LTD		C	8,000.000	957,280	119.660	957,280	656,571		13,432		300,709		300,709		10/07/2020.	
91142* 10 8	PREVISOR INSURANCE COMPANY			4,000.000	8,478,185	2,119.546	8,478,185	16,245,228				(1,151,513)		(1,151,513)		01/04/2011.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					76,730,474	XXX	76,730,474	73,005,098	106,524	1,233,508	0	5,092,444	0	5,092,444	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
58514@ 10 5	MISSOURI EMPLOYERS GENERAL AGENCY			10,000.000	486,621	48.660	486,621	15,000				18		18		12/31/1997.	
														0			
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					486,621	XXX	486,621	15,000	0	0	0	18	0	18	0	XXX	XXX
Common Stocks - Mutual Funds																	
233203 81 9	DFA US SM CAP VAL PORT			104,244.770	3,589,147	34.430	3,589,147	3,093,497		95,221		8,698		8,698		10/21/2020.	
9499999. Total - Common Stocks - Mutual Funds					3,589,147	XXX	3,589,147	3,093,497	0	95,221	0	8,698	0	8,698	0	XXX	XXX
9799999. Total - Common Stock					80,806,242	XXX	80,806,242	76,113,595	106,524	1,328,729	0	5,101,160	0	5,101,160	0	XXX	XXX
9899999. Total Common and Preferred Stock					83,044,241	XXX	83,232,891	78,289,284	106,524	1,478,023	0	5,104,880	0	5,104,880	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

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	For eign	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
				2A	0	2B	0	2C	0								
				3A	0	3B	0	3C	0								
				4A	0	4B	0	4C	0								
				5A	0	5B	0	5C	0								
				6	0												

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 Z9 4	US TREASURY N/B		07/27/2020	RBC CAPITAL MARKETS SECURITIES - US		1,084,727	1,000,000	6,758
91282C AE 1	US TREASURY N/B		10/28/2020	CITIGROUP GLOBAL MARKETS		493,457	500,000	637
0599999.	Total - Bonds - U.S. Government					1,578,184	1,500,000	7,395
Bonds - U.S. Political Subdivisions of States								
09088R K2 1	BIRMINGHAM AL		10/09/2020	STIFEL NICOLAUS & CO		2,000,000	2,000,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,000,000	2,000,000	0
Bonds - U.S. Special Revenue and Special Assessment								
3132DW AF 0	FR SD8106		10/13/2020	MORGAN STANLEY		2,572,576	2,492,730	1,523
3133EL ZX 5	FEDERAL FARM CREDIT BANK		05/13/2020	STIFEL NICOLAUS & CO		500,525	500,000	
3133KY SW 0	FR RB5033		01/28/2020	DIRECT		3,072,504	2,988,453	2,739
31359M FP 3	FANNIE MAE		07/27/2020	MORGAN STANLEY		1,759,294	1,110,000	16,319
3137EA EV 7	FREDDIE MAC		09/14/2020	NOMURA SECURITIES DOMESTIC		1,000,420	1,000,000	167
3137FX QM 3	FHR 5042 LK		10/23/2020	BMO CAPITAL MARKETS - US		2,271,094	2,250,000	3,625
3140KD KX 7	FN BP5709		06/08/2020	WELLS FARGO SECURITIES LLC		1,557,155	1,502,456	1,043
3140QE YR 7	FN CA7019		10/07/2020	J.P. MORGAN		3,114,339	2,998,837	1,333
31418D LP 5	FN MA3933		02/06/2020	MORGAN STANLEY		705,632	697,351	533
31418D Q4 7	FN MA4074		10/15/2020	MIZUHO SECURITIES		1,002,454	964,985	965
31418D UR 1	FN MA4191		10/16/2020	STEPHENS INC		718,549	705,000	783
73358W 4V 3	PORT AUTH OF NEW YORK & NEW JE		07/02/2020	CITIGROUP GLOBAL MARKETS		775,000	775,000	
756872 LE 5	RED RIVER TX EDU FIN CORP EDU		02/04/2020	JEFFERIES & CO		1,031,500	1,000,000	553
88283K BK 3	TEXAS ST TRANSPRTN COMMISSION		02/21/2020	JEFFERIES & CO		300,000	300,000	
914437 UZ 9	UNIV OF MASSACHUSETTS MA BLDG		10/08/2020	CITIGROUP GLOBAL MARKETS		1,515,000	1,515,000	
977100 HB 5	WISCONSIN ST GEN FUND ANNUAL A		01/29/2020	CITIGROUP GLOBAL MARKETS		2,500,000	2,500,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					24,396,042	23,299,812	29,583
Bonds - Industrial and Miscellaneous								
00287Y BV 0	ABBVIE INC		11/19/2020	EXCHANGE		998,964	1,000,000	14,586
02079K AD 9	ALPHABET INC		08/03/2020	GOLDMAN SACHS		598,356	600,000	
03066E AD 6	AMCAR 2020-2 A3		07/14/2020	DEUTSCHE BANK		179,970	180,000	
03066P AC 3	AMCAR 2020-3 A3		11/17/2020	RBC CAPITAL MARKETS SECURITIES - US		449,939	450,000	
03464V AB 0	AOMT 2019-6 A2		03/10/2020	NOMURA SECURITIES DOMESTIC		727,094	721,458	623
05348E BG 3	AVALONBAY COMMUNITIES		02/10/2020	DIRECT		399,572	400,000	
06051G HD 4	BANK OF AMERICA CORP		09/02/2020	US BANCORP INVESTMENTS INC		112,898	100,000	703
06051G JB 6	BANK OF AMERICA CORP		04/22/2020	BANK AMERICA		500,000	500,000	
06406R AL 1	BANK OF NY MELLON CORP		10/28/2020	AMHERST SECURITIES GROUP		476,456	450,000	158
06654D AD 9	BANNER HEALTH		10/20/2020	MORGAN STANLEY		1,000,000	1,000,000	
084659 BA 8	BERKSHIRE HATHAWAY ENERG		10/27/2020	CITIGROUP GLOBAL MARKETS		498,650	500,000	
09778P AC 9	BON SECOURS MERCY		10/07/2020	J.P. MORGAN		375,000	375,000	
099724 AH 9	BORGWARNER INC		02/14/2020	AMHERST SECURITIES GROUP		537,145	500,000	9,358
110122 CN 6	BRISTOL-MYERS SQUIBB CO		07/17/2020	EXCHANGE		997,708	1,000,000	2,844
110122 CP 1	BRISTOL-MYERS SQUIBB CO		07/17/2020	EXCHANGE		1,061,539	1,000,000	16,150
12510H AC 4	CAUTO 2020-1A A3		01/15/2020	CREDIT SUISSE		579,591	580,000	
125523 BV 1	CIGNA CORP		07/14/2020	EXCHANGE		1,223,919	1,225,000	18,273
12597P AC 2	CNH 2020-A A3		05/19/2020	BANK AMERICA		209,959	210,000	
12656C AA 3	CPS 2020-B A		06/03/2020	CREDIT SUISSE		464,988	465,000	
133131 AZ 5	CAMDEN PROPERTY TRUST		04/20/2020	VARIOUS		502,707	500,000	29
14687A AN 8	CRVNA 2020-P1 A3		12/03/2020	CREDIT SUISSE		344,981	345,000	

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
171239 AG 1	CHUBB INA HOLDINGS INC		09/14/2020	CITIGROUP GLOBAL MARKETS		897,993	900,000	
191216 CU 2	COCA-COLA CO/THE		06/23/2020	BARCLAYS AMERICAN		2,412,746	2,360,000	5,133
19565C AA 8	COLONIAL ENTERPRISES INC		05/06/2020	TORONTO DOMINION - US		224,885	225,000	
19688C AC 6	COLT 2019-3 A3		03/11/2020	NOMURA SECURITIES DOMESTIC		493,690	491,234	503
20030N CM 1	COMCAST CORP		07/27/2020	SUSQUEHANNA FINANCIAL		2,423,366	1,680,000	22,811
208251 AE 8	CONOCOPHILLIPS COMPANY		09/02/2020	VARIOUS		642,037	467,000	9,829
209111 FY 4	CON EDISON CO OF NY INC		09/03/2020	J.P. MORGAN		1,254,570	1,000,000	17,336
22160K AQ 8	COSTCO WHOLESALE CORP		04/16/2020	VARIOUS		709,536	710,000	
231021 AT 3	CUMMINS INC		08/17/2020	MERRILL LYNCH		2,525,620	2,535,000	
254687 FP 6	WALT DISNEY COMPANY/THE		03/19/2020	CIT GROUP		499,450	500,000	
26208V AE 6	DRIVE 2020-2 B		06/10/2020	J.P. MORGAN		554,956	555,000	
29248H AB 9	EMPOWER FINANCE 2020 LP		09/15/2020	VARIOUS		501,401	500,000	
29364W BA 5	ENTERGY LOUISIANA LLC		06/26/2020	AMHERST SECURITIES GROUP		1,233,490	1,000,000	11,667
29449W AD 9	EQUITABLE FINANCIAL LIFE		11/12/2020	BANK AMERICA		997,450	1,000,000	
30231G BH 4	EXXON MOBIL CORPORATION		06/23/2020	GOLDMAN SACHS		1,627,430	1,493,000	11,912
30231G BM 3	EXXON MOBIL CORPORATION		04/14/2020	VARIOUS		1,511,970	1,500,000	70
34490@ AC 8	FOOTBALL CLUB TR NT 2020 XI		08/20/2020	DIRECT		840,000	840,000	
34490@ AH 7	FOOTBALL CLUB TR NT 2020 XI		10/02/2020	DIRECT		160,000	160,000	
34528G AK 2	FORDO 2020-A A3		05/07/2020	J.P. MORGAN		299,947	300,000	
36258W AS 1	GSMBS 2020-PJ3 A14		05/22/2020	GOLDMAN SACHS		860,712	845,000	1,972
36259P AD 8	GMALT 2020-2 A3		06/08/2020	BARCLAYS AMERICAN		414,946	415,000	
36259V AB 9	GSMBS 2020-PJ4 A2		09/18/2020	GOLDMAN SACHS		597,672	580,000	1,402
36260D AB 6	GSMBS 2020-PJ5 A2		10/16/2020	GOLDMAN SACHS		1,871,152	1,815,000	4,386
36260R AB 5	GSMBS 2020-PJ6 A2		12/11/2020	GOLDMAN SACHS		1,713,164	1,650,000	3,208
369604 BX 0	GENERAL ELECTRIC CO		04/14/2020	VARIOUS		499,382	500,000	
37331N AM 3	GEORGIA-PACIFIC LLC		11/16/2020	MERRILL LYNCH		2,399,256	2,400,000	
406216 BL 4	HALLIBURTON CO		02/19/2020	MIZUHO SECURITIES		999,740	1,000,000	
438516 BZ 8	HONEYWELL INTERNATIONAL		05/14/2020	VARIOUS		1,002,123	1,000,000	
459200 KJ 9	IBM CORP		04/30/2020	GOLDMAN SACHS		498,145	500,000	
46124H AB 2	INTUIT INC		06/25/2020	MERRILL LYNCH		744,411	745,000	
46591H AN 0	CACLN 2020-1 B		08/27/2020	J.P. MORGAN		571,000	571,000	
46591T AJ 3	JPMMT 2020-2 A5A		02/19/2020	J.P. MORGAN		514,503	500,000	1,125
46591T AQ 7	JPMMT 2020-2 A7A		02/19/2020	J.P. MORGAN		514,036	500,000	1,125
46591X BR 5	JPMMT 2020-7 A13		09/18/2020	J.P. MORGAN		1,045,767	1,015,000	2,453
46647P AV 8	JPMORGAN CHASE & CO		09/02/2020	US BANCORP INVESTMENTS INC		107,383	90,000	431
46651X AK 8	JPMMT 2020-1 A5A		01/24/2020	J.P. MORGAN		429,335	420,000	1,015
46652F AC 4	JPMMT 2020-4 A3		06/19/2020	J.P. MORGAN		1,016,761	990,000	2,392
46652H AC 0	JPMWM 2020-ATR1 A3		07/30/2020	J.P. MORGAN		903,164	875,000	2,187
46653J BK 6	JPMMT 2020-5 A13		07/21/2020	J.P. MORGAN		1,723,219	1,671,000	4,038
48815* AA 2	KELLY'S OFFICE, LLC		03/19/2020	DIRECT		309,045	309,045	
51507K AA 4	LFT 2020-2A A		10/21/2020	CITIGROUP GLOBAL MARKETS		384,965	385,000	
517834 AE 7	LAS VEGAS SANDS CORP		01/10/2020	DEUTSCHE BANK		1,042,630	1,000,000	15,944
534187 BG 3	LINCOLN NATIONAL CORP		11/13/2020	WELLS FARGO SECURITIES LLC		1,210,740	1,000,000	9,183
540424 AS 7	LOEWS CORP		09/02/2020	SUSQUEHANNA FINANCIAL		112,489	98,000	1,562
617446 8V 4	MORGAN STANLEY		12/08/2020	VARIOUS		1,359,975	1,360,000	
641423 CE 6	NEVADA POWER CO		01/28/2020	DIRECT		1,874,269	1,875,000	

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
64830D AV 5	NRZT 2019-2A B2		01/28/2020	AMHERST PIERPONT SECURITIES LLC		764,442	715,058	2,448
665859 AS 3	NORTHERN TRUST CORP		06/25/2020	AMHERST SECURITIES GROUP		643,494	600,000	2,869
68269L AA 4	OMFIT 2020-1A A		04/24/2020	RBC CAPITAL MARKETS SECURITIES - US		319,976	320,000	
693652 AB 5	PSMC 2020-2 A2		06/26/2020	WELLS FARGO SECURITIES LLC		1,373,350	1,337,000	3,120
718172 CR 8	PHILIP MORRIS INTL INC		10/30/2020	VARIOUS		996,371	1,000,000	13
718546 AR 5	PHILLIPS 66		07/17/2020	RBC CAPITAL MARKETS SECURITIES - US		1,139,830	1,000,000	13,650
743315 AR 4	PROGRESSIVE CORP		01/28/2020	AMHERST SECURITIES GROUP		1,994,596	1,950,000	1,991
74340X BN 0	PROLOGIS LP		02/03/2020	VARIOUS		999,266	1,000,000	
743874 AG 4	PFMT 2020-1 A4		02/14/2020	AMHERST PIERPONT SECURITIES LLC		617,856	605,000	1,260
744320 BA 9	PRUDENTIAL FINANCIAL INC		07/29/2020	WELLS FARGO SECURITIES LLC		1,226,420	1,000,000	5,902
745310 AK 8	PUGET ENERGY INC		12/09/2020	EXCHANGE		504,060	500,000	11,389
756109 AT 1	REALTY INCOME CORP		11/13/2020	WELLS FARGO SECURITIES LLC		1,311,600	1,000,000	8,008
75907Q AA 6	RMIT 2020-1 A		09/15/2020	CREDIT SUISSE		249,987	250,000	
78403D AP 5	SBA TOWER TRUST		07/08/2020	BARCLAYS AMERICAN		270,000	270,000	
784054 AC 2	SCFET 2020-1A A3		08/11/2020	BANK AMERICA		599,952	600,000	
80285R AD 0	SDART 2020-2 A3		07/14/2020	WELLS FARGO SECURITIES LLC		234,973	235,000	
81618T AC 4	OFFICE PPTY INCOME TRST		09/17/2020	BANK AMERICA		507,070	500,000	3,312
838518 F@ 2	SOUTH JERSEY INDUSTRIES INC		07/30/2020	DIRECT		700,000	700,000	
844741 BH 0	SOUTHWEST AIRLINES CO		06/03/2020	CITIGROUP GLOBAL MARKETS		796,119	775,000	3,477
87264A BJ 3	T-MOBILE USA INC		06/18/2020	VARIOUS		998,336	1,000,000	
87407R AA 4	TAL 2020-1A A		09/09/2020	WELLS FARGO SECURITIES LLC		389,844	390,000	
87612E BK 1	TARGET CORP		06/03/2020	CITIGROUP GLOBAL MARKETS		1,634,385	1,500,000	7,177
88579Y BG 5	3M COMPANY		01/27/2020	MORGAN STANLEY		1,602,292	1,475,000	20,466
89237J AA 4	TALNT 2020-1A A		06/01/2020	CITIGROUP GLOBAL MARKETS		584,966	585,000	
89417E AL 3	TRAVELERS COS INC		07/22/2020	BARCLAYS AMERICAN		2,479,120	2,000,000	14,375
89680H AA 0	TCF 2020-1A A		08/25/2020	RBC CAPITAL MARKETS SECURITIES - US		3,329,379	3,330,000	
89788K AA 4	TRUIST BANK		09/02/2020	VARIOUS		2,323,880	2,300,000	9,419
91159H JA 9	US BANCORP		07/16/2020	US BANCORP INVESTMENTS INC		347,757	350,000	
91533B AE 0	VIATRIS INC		06/17/2020	GOLDMAN SACHS		324,324	325,000	
92203# AW 8	VANGUARD GROUP INC		08/19/2020	DIRECT		1,450,000	1,450,000	
92212K AB 2	VDC 2020-1A A2		09/22/2020	GUGGENHEIM CAPITAL MARKETS		1,700,000	1,700,000	
92343V FR 0	VERIZON COMMUNICATIONS		11/10/2020	BANK AMERICA		1,393,630	1,400,000	
939653 A* 2	WASHINGTON REAL ESTATE INVESTMENT TRUST		12/17/2020	DIRECT		425,000	425,000	
95002Q AA 8	WFMBS 2020-2 A1		06/12/2020	WELLS FARGO SECURITIES LLC		541,816	525,000	1,094
960413 AW 2	WESTLAKE CHEMICAL CORP		06/09/2020	VARIOUS		498,480	500,000	
976657 AL 0	WEC ENERGY GROUP INC		10/14/2020	AMHERST SECURITIES GROUP		1,119,770	1,000,000	11,932
67077M AX 6	NUTRIEN LTD		05/15/2020	VARIOUS		504,224	500,000	99
775109 AL 5	ROGERS COMMUNICATIONS IN		09/29/2020	SUSQUEHANNA FINANCIAL		795,476	505,000	4,840
04365X AA 6	ASCOT GROUP LTD	C	12/09/2020	WELLS FARGO SECURITIES LLC		315,000	315,000	
344419 AC 0	FOMENTO ECONOMICO MEX	C	06/23/2020	VARIOUS		513,313	500,000	7,729
539439 AQ 2	LLOYDS BANKING GROUP PLC	C	05/27/2020	BANK AMERICA		1,063,180	1,000,000	2,184
822582 CF 7	SHELL INTERNATIONAL FIN	C	04/01/2020	BARCLAYS AMERICAN		414,087	415,000	
88315L AE 8	TMCL 2020-1A A	C	08/04/2020	RBC CAPITAL MARKETS SECURITIES - US		224,962	225,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					96,992,540	92,498,795	331,162
8399997.	Total - Bonds - Part 3					124,966,766	119,298,607	368,140
8399998.	Total - Bonds - Summary Item from Part 5					5,894,484	5,825,000	13,985

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
8399999. Total - Bonds							130,861,250	125,123,607	382,125
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
00206R	10 2	AT&T INC		12/01/2020	VARIOUS	28,896.000	985,818	XXX	
002824	10 0	ABBOTT LABORATORIES		11/09/2020	VARIOUS	1,495.000	153,685	XXX	
00846U	10 1	AGILENT TECHNOLOGIES INC		02/20/2020	DIRECT	490.000	41,237	XXX	
009158	10 6	AIR PRODUCTS & CHEMICALS INC		12/01/2020	BARCLAYS AMERICAN	2,965.000	872,188	XXX	
020002	10 1	ALLSTATE CORP		09/08/2020	VARIOUS	8,292.000	812,307	XXX	
02079K	30 5	ALPHABET INC-CL A		04/02/2020	VARIOUS	345.000	514,630	XXX	
023135	10 6	AMAZON.COM INC		11/05/2020	VARIOUS	215.000	476,967	XXX	
03076C	10 6	AMERIPRISE FINANCIAL INC		12/02/2020	INSTINET, LLC	4,420.000	846,026	XXX	
031100	10 0	AMETEK INC		02/20/2020	BARCLAYS AMERICAN	1,140.000	114,383	XXX	
031162	10 0	AMGEN INC		12/01/2020	VARIOUS	2,148.000	468,582	XXX	
032095	10 1	AMPHENOL CORP-CL A		02/20/2020	MORGAN STANLEY	385.000	39,827	XXX	
032654	10 5	ANALOG DEVICES INC		09/08/2020	BARCLAYS AMERICAN	6,624.000	757,382	XXX	
03662Q	10 5	ANSYS INC		02/20/2020	UBS SECURITIES	130.000	37,942	XXX	
036752	10 3	ANTHEM INC		11/05/2020	VARIOUS	460.000	138,485	XXX	
037833	10 0	APPLE INC		04/02/2020	VARIOUS	2,370.000	756,948	XXX	
04247X	10 2	ARMSTRONG WORLD INDUSTRIES		02/20/2020	TRANSFER	375.000	39,834	XXX	
053015	10 3	AUTOMATIC DATA PROCESSING		02/20/2020	WELLS FARGO SECURITIES LLC	235.000	42,258	XXX	
075887	10 9	BECTON DICKINSON AND CO		10/07/2020	VARIOUS	760.000	190,325	XXX	
09247X	10 1	BLACKROCK INC		07/21/2020	VARIOUS	628.000	312,732	XXX	
110122	10 8	BRISTOL-MYERS SQUIBB CO		12/01/2020	VARIOUS	13,313.000	796,363	XXX	
11133T	10 3	BROADRIDGE FINANCIAL SOLUTIO		08/24/2020	VARIOUS	910.000	119,641	XXX	
12503M	10 8	CBOE GLOBAL MARKETS INC		02/20/2020	BARCLAYS AMERICAN	310.000	37,918	XXX	
12508E	10 1	CDK GLOBAL INC		02/20/2020	UBS SECURITIES	700.000	36,038	XXX	
12572Q	10 5	CME GROUP INC		10/02/2020	VARIOUS	605.000	116,333	XXX	
127387	10 8	CADENCE DESIGN SYS INC		02/20/2020	UBS SECURITIES	515.000	39,541	XXX	
14149Y	10 8	CARDINAL HEALTH INC		09/08/2020	VARIOUS	6,607.000	336,358	XXX	
16119P	10 8	CHARTER COMMUNICATIONS INC-A		04/02/2020	WELLS FARGO SECURITIES LLC	250.000	107,441	XXX	
166764	10 0	CHEVRON CORP		10/07/2020	VARIOUS	5,465.000	497,505	XXX	
17275R	10 2	CISCO SYSTEMS INC		12/01/2020	VARIOUS	11,298.000	464,829	XXX	
177376	10 0	CITRIX SYSTEMS INC		02/20/2020	WELLS FARGO SECURITIES LLC	300.000	35,809	XXX	
191216	10 0	COCA-COLA CO/THE		12/01/2020	VARIOUS	8,075.000	414,871	XXX	
194162	10 3	COLGATE-PALMOLIVE CO		07/21/2020	VARIOUS	10,125.000	736,541	XXX	
20030N	10 1	COMCAST CORP-CLASS A		02/20/2020	INSTINET, LLC	930.000	42,492	XXX	
216648	40 2	COOPER COS INC/THE		02/20/2020	TRANSFER	210.000	74,243	XXX	
22822V	10 1	CROWN CASTLE INTL CORP		02/20/2020	BARCLAYS AMERICAN	1,190.000	198,677	XXX	
231021	10 6	CUMMINS INC		07/21/2020	VARIOUS	1,886.000	291,325	XXX	
235851	10 2	DANAHER CORP		02/20/2020	BARCLAYS AMERICAN	485.000	77,288	XXX	
237194	10 5	DARDEN RESTAURANTS INC		12/08/2020	COWEN & CO	800.000	89,396	XXX	
244199	10 5	DEERE & CO		02/20/2020	TRANSFER	580.000	96,224	XXX	
256677	10 5	DOLLAR GENERAL CORP		02/20/2020	MORGAN STANLEY	260.000	42,920	XXX	
256746	10 8	DOLLAR TREE INC		09/08/2020	VIRTU AMERICAS LLC	895.000	80,752	XXX	
278865	10 0	ECOLAB INC		02/20/2020	DIRECT	220.000	45,354	XXX	
298736	10 9	EURONET WORLDWIDE INC		02/20/2020	TRANSFER	865.000	121,542	XXX	
302445	10 1	FLIR SYSTEMS INC		02/20/2020	UBS SECURITIES	640.000	37,082	XXX	

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
30303M 10 2	FACEBOOK INC-CLASS A		02/20/2020	BARCLAYS AMERICAN	1,035.000	221,793	XXX	
31620M 10 6	FIDELITY NATIONAL INFO SERV		02/20/2020	BARCLAYS AMERICAN	1,455.000	226,110	XXX	
33616C 10 0	FIRST REPUBLIC BANK/CA		02/20/2020	TRANSFER	1,145.000	134,680	XXX	
337738 10 8	FISERV INC		02/20/2020	WELLS FARGO SECURITIES LLC	350.000	42,385	XXX	
339041 10 5	FLEETCOR TECHNOLOGIES INC		08/24/2020	VARIOUS	675.000	200,567	XXX	
369550 10 8	GENERAL DYNAMICS CORP		12/01/2020	VARIOUS	2,708.000	413,775	XXX	
375558 10 3	GILEAD SCIENCES INC		12/01/2020	VARIOUS	13,693.000	979,517	XXX	
40434L 10 5	HP INC		09/08/2020	BARCLAYS AMERICAN	40,455.000	788,326	XXX	
426281 10 1	JACK HENRY & ASSOCIATES INC		02/20/2020	UBS SECURITIES	245.000	42,413	XXX	
427866 10 8	HERSHEY CO/THE		12/01/2020	VARIOUS	2,351.000	343,632	XXX	
437076 10 2	HOME DEPOT INC		12/01/2020	VARIOUS	1,309.000	307,288	XXX	
438516 10 6	HONEYWELL INTERNATIONAL INC		02/20/2020	BARCLAYS AMERICAN	1,035.000	186,035	XXX	
452308 10 9	ILLINOIS TOOL WORKS		07/21/2020	VARIOUS	1,566.000	266,597	XXX	
458140 10 0	INTEL CORP		12/01/2020	VARIOUS	9,513.000	500,513	XXX	
45866F 10 4	INTERCONTINENTAL EXCHANGE IN		02/20/2020	TRANSFER	425.000	40,375	XXX	
460690 10 0	INTERPUBLIC GROUP OF COS INC		10/07/2020	VARIOUS	41,390.000	697,567	XXX	
464287 55 6	ISHARES NASDAQ BIOTECHNOLOGY		10/07/2020	VARIOUS	1,180.000	152,279	XXX	
46625H 10 0	JPMORGAN CHASE & CO		10/07/2020	VARIOUS	6,379.000	713,036	XXX	
478160 10 4	JOHNSON & JOHNSON		12/01/2020	VARIOUS	3,555.000	513,176	XXX	
49338L 10 3	KEYSIGHT TECHNOLOGIES IN		02/20/2020	TRANSFER	1,140.000	111,265	XXX	
494368 10 3	KIMBERLY-CLARK CORP		12/01/2020	VARIOUS	2,552.000	357,081	XXX	
50540R 40 9	LABORATORY CRP OF AMER HLDGS		02/20/2020	TRANSFER	205.000	38,903	XXX	
518439 10 4	ESTEE LAUDER COMPANIES-CL A		02/20/2020	TRANSFER	215.000	45,139	XXX	
524660 10 7	LEGGETT & PLATT INC		10/02/2020	INSTINET, LLC	5,120.000	218,829	XXX	
526107 10 7	LENNOX INTERNATIONAL INC		02/20/2020	TRANSFER	160.000	39,861	XXX	
538034 10 9	LIVE NATION ENTERTAINMENT IN		02/20/2020	UBS SECURITIES	510.000	38,129	XXX	
539830 10 9	LOCKHEED MARTIN CORP		12/01/2020	VARIOUS	1,483.000	579,712	XXX	
548661 10 7	LOWES COS INC		02/20/2020	TRANSFER	1,095.000	137,080	XXX	
571903 20 2	MARRIOTT INTERNATIONAL -CL A		02/20/2020	BARCLAYS AMERICAN	290.000	42,486	XXX	
57636Q 10 4	MASTERCARD INC - A		04/02/2020	VARIOUS	205.000	66,905	XXX	
580135 10 1	MCDONALDS CORP		12/01/2020	VARIOUS	4,665.000	1,006,453	XXX	
58933Y 10 5	MERCK & CO. INC		12/01/2020	VARIOUS	6,032.000	488,084	XXX	
592688 10 5	METTLER-TOLEDO INTERNATIONAL		02/20/2020	DIRECT	50.000	37,792	XXX	
594918 10 4	MICROSOFT CORP		04/02/2020	VARIOUS	3,860.000	703,410	XXX	
609207 10 5	MONDELEZ INTERNATIONAL INC-A		12/01/2020	VARIOUS	16,660.000	951,059	XXX	
617446 44 8	MORGAN STANLEY		02/20/2020	TRANSFER	3,330.000	179,798	XXX	
620076 30 7	MOTOROLA SOLUTIONS INC		04/17/2020	VIRTU AMERICAS LLC	840.000	132,062	XXX	
631103 10 8	NASDAQ INC		02/20/2020	TRANSFER	1,075.000	122,523	XXX	
65339F 10 1	NEXTERA ENERGY INC		02/20/2020	TRANSFER	460.000	126,413	XXX	
654106 10 3	NIKE INC -CL B		02/20/2020	TRANSFER	450.000	45,750	XXX	
670346 10 5	NUCOR CORP		07/21/2020	VARIOUS	8,196.000	333,157	XXX	
693475 10 5	PNC FINANCIAL SERVICES GROUP		09/08/2020	VARIOUS	3,493.000	402,698	XXX	
693506 10 7	PPG INDUSTRIES INC		11/05/2020	J.P. MORGAN	635.000	88,246	XXX	
697435 10 5	PALO ALTO NETWORKS INC		02/20/2020	MORGAN STANLEY	145.000	35,719	XXX	
704326 10 7	PAYCHEX INC		09/08/2020	VARIOUS	4,675.000	357,075	XXX	
70450Y 10 3	PAYPAL HOLDINGS INC		02/20/2020	BARCLAYS AMERICAN	380.000	46,041	XXX	
713448 10 8	PEPSICO INC		12/01/2020	VARIOUS	7,674.000	1,054,105	XXX	

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
717081 10 3	PFIZER INC		12/01/2020	VARIOUS	10,461.000	366,575	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL		12/01/2020	VARIOUS	5,080.000	396,323	XXX	
74144T 10 8	T ROWE PRICE GROUP INC		02/20/2020	TRANSFER	295.000	40,628	XXX	
742718 10 9	PROCTER & GAMBLE CO/THE		12/01/2020	VARIOUS	3,327.000	408,312	XXX	
74460D 10 9	PUBLIC STORAGE		02/20/2020	WELLS FARGO SECURITIES LLC	210.000	46,192	XXX	
747525 10 3	QUALCOMM INC		08/07/2020	VARIOUS	4,126.000	364,136	XXX	
749685 10 3	RPM INTERNATIONAL INC		02/20/2020	UBS SECURITIES	510.000	37,809	XXX	
758750 10 3	REGAL BELOIT CORP		06/09/2020	UBS SECURITIES	1,115.000	99,130	XXX	
773903 10 9	ROCKWELL AUTOMATION INC		02/20/2020	DIRECT	190.000	38,783	XXX	
775711 10 4	ROLLINS INC		02/20/2020	UBS SECURITIES	960.000	38,175	XXX	
776696 10 6	ROPER TECHNOLOGIES INC		02/20/2020	TRANSFER	115.000	44,207	XXX	
81369Y 10 0	MATERIALS SELECT SECTOR SPDR		02/20/2020	TRANSFER	3,595.000	217,087	XXX	
817565 10 4	SERVICE CORP INTERNATIONAL		02/20/2020	UBS SECURITIES	780.000	40,268	XXX	
824348 10 6	SHERWIN-WILLIAMS CO/THE		02/20/2020	TRANSFER	70.000	40,774	XXX	
83417Q 10 5	SOLARWINDS CORP		04/09/2020	UBS SECURITIES	2,000.000	34,475	XXX	
855244 10 9	STARBUCKS CORP		12/01/2020	VARIOUS	8,985.000	781,817	XXX	
863667 10 1	STRYKER CORP		12/08/2020	VARIOUS	580.000	133,874	XXX	
871829 10 7	SYSCO CORP		10/02/2020	INSTINET, LLC	2,865.000	181,397	XXX	
872590 10 4	T-MOBILE US INC		09/08/2020	VARIOUS	1,500.000	162,511	XXX	
87612E 10 6	TARGET CORP		07/21/2020	VARIOUS	2,773.000	299,438	XXX	
882508 10 4	TEXAS INSTRUMENTS INC		07/21/2020	VARIOUS	3,187.000	388,024	XXX	
883556 10 2	THERMO FISHER SCIENTIFIC INC		02/20/2020	BARCLAYS AMERICAN	570.000	190,859	XXX	
88579Y 10 1	3M CO		12/01/2020	VARIOUS	1,885.000	286,411	XXX	
89417E 10 9	TRAVELERS COS INC/THE		07/21/2020	VARIOUS	3,051.000	357,373	XXX	
89832Q 10 9	TRUIST FINANCIAL CORP		02/20/2020	TRANSFER	2,390.000	131,792	XXX	
902494 10 3	TYSON FOODS INC-CL A		12/02/2020	VARIOUS	12,508.000	833,239	XXX	
90353T 10 0	UBER TECHNOLOGIES INC		06/24/2020	SANFORD C. BERNSTEIN & CO	3,605.000	111,104	XXX	
907818 10 8	UNION PACIFIC CORP		07/21/2020	BARCLAYS AMERICAN	5,067.000	870,063	XXX	
911312 10 6	UNITED PARCEL SERVICE-CL B		12/01/2020	VARIOUS	3,602.000	345,524	XXX	
91324P 10 2	UNITEDHEALTH GROUP INC		04/02/2020	VARIOUS	200.000	58,850	XXX	
918204 10 8	VF CORP		07/21/2020	VARIOUS	7,197.000	458,074	XXX	
92047W 10 1	VALVOLINE INC		12/08/2020	COWEN & CO	3,915.000	90,449	XXX	
92343E 10 2	VERISIGN INC		02/20/2020	BARCLAYS AMERICAN	180.000	37,546	XXX	
92343V 10 4	VERIZON COMMUNICATIONS INC		12/01/2020	VARIOUS	15,309.000	892,499	XXX	
92537N 10 8	VERTIV HOLDINGS CO		12/08/2020	INSTINET, LLC	4,650.000	92,075	XXX	
92826C 83 9	VISA INC-CLASS A SHARES		04/02/2020	VARIOUS	1,440.000	299,920	XXX	
94106L 10 9	WASTE MANAGEMENT INC		02/20/2020	UBS SECURITIES	350.000	43,321	XXX	
963320 10 6	WHIRLPOOL CORP		10/02/2020	VARIOUS	3,960.000	549,383	XXX	
988498 10 1	YUM! BRANDS INC		02/20/2020	DIRECT	440.000	45,509	XXX	
98978V 10 3	ZOETIS INC		02/20/2020	DIRECT	315.000	45,076	XXX	
98986T 10 8	ZYNGA INC - CL A		02/20/2020	INSTINET, LLC	6,100.000	43,989	XXX	
G29183 10 3	EATON CORP PLC	C	10/02/2020	VARIOUS	7,070.000	726,347	XXX	
G8994E 10 3	TRANE TECHNOLOGIES PLC	C	03/02/2020	CONVERSION	995.000	112,502	XXX	
H2906T 10 9	GARMIN LTD	C	10/07/2020	VARIOUS	8,000.000	656,571	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						38,532,289	XXX	0

Common Stocks - Parent, Subsidiaries and Affiliates Other

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
91142* 10 8	PREVISOR INSURANCE COMPANY		07/15/2020	CAPITAL CONTRIBUTION		1,000,000	XXX	
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					1,000,000	XXX	0
Common Stocks - Mutual Funds								
233203 81 9	DFA US SM CAP VAL PORT		10/21/2020	DIVIDEND REINVESTMENT	3,047.654	95,221	XXX	
9499999.	Total - Common Stocks - Mutual Funds					95,221	XXX	0
9799997.	Total - Common Stocks - Part 3					39,627,510	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					6,300,450	XXX	
9799999.	Total - Common Stocks					45,927,960	XXX	0
9899999.	Total - Preferred and Common Stocks					45,927,960	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					176,789,210	XXX	382,125

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						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36202E 6D 6	G2 4468	..	12/01/2020.	MBS PAYMENT		29,521	29,521	29,210	29,477		44		44		29,521			0	786	06/20/2039.
36202E NA 3	G2 3985	..	12/01/2020.	MBS PAYMENT		16,980	16,980	17,108	16,998		(17)		(17)		16,980			0	560	05/20/2037.
36202E VN 6	G2 4221	..	12/01/2020.	MBS PAYMENT		8,082	8,082	8,152	8,090		(8)		(8)		8,082			0	271	08/20/2038.
36225D C2 8	G2 80988	..	12/01/2020.	MBS PAYMENT		3,147	3,147	3,119	3,146		1		1		3,147			0	49	07/20/2034.
38381A L4 6	GNR 2018-160 GC	..	09/01/2020.	MBS PAYMENT		652,259	652,259	669,788	663,651		(11,392)		(11,392)		652,259			0	9,828	07/20/2045.
0599999.	Total - Bonds - U.S. Government					709,989	709,989	727,377	721,362	0	(11,372)	0	(11,372)	0	709,989	0	0	0	11,494	XXX
Bonds - U.S. Political Subdivisions of States																				
442331 3L 6	HOUSTON TX	..	03/02/2020.	CALLED BY ISSUER at 100.000		235,000	235,000	235,000	235,000				0		235,000			0	7,425	03/01/2030.
442331 3M 4	HOUSTON TX	..	03/02/2020.	CALLED BY ISSUER at 100.000		265,000	265,000	265,000	265,000				0		265,000			0	8,373	03/01/2030.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	15,798	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31287P E2 5	FG C63753	..	12/01/2020.	MBS PAYMENT		192	192	190	192				0		192			0	6	02/01/2032.
3128K8 TV 8	FG A47764	..	12/01/2020.	MBS PAYMENT		22,907	22,907	21,551	22,698		210		210		22,907			0	736	09/01/2035.
3128KU KM 8	FG A63900	..	12/01/2020.	MBS PAYMENT		2,994	2,994	2,968	2,994		1		1		2,994			0	90	08/01/2037.
3128KV AP 0	FG A64514	..	12/01/2020.	MBS PAYMENT		3,911	3,911	3,917	3,911				0		3,911			0	132	08/01/2037.
3128L0 5J 7	FG A68949	..	12/01/2020.	MBS PAYMENT		4,145	4,145	4,192	4,147		(2)		(2)		4,145			0	137	11/01/2037.
3128M4 XA 6	FG G03073	..	12/01/2020.	MBS PAYMENT		8,773	8,773	8,632	8,757		15		15		8,773			0	278	07/01/2037.
3128M8 2R 4	FG G06784	..	12/01/2020.	MBS PAYMENT		130,188	130,188	132,588	130,607		(419)		(419)		130,188			0	2,862	10/01/2041.
3128M9 JR 4	FG G07172	..	12/01/2020.	MBS PAYMENT		29,417	29,417	30,244	29,452		(35)		(35)		29,417			0	935	08/01/2042.
3128M9 SH 6	FG G07420	..	12/01/2020.	MBS PAYMENT		108,036	108,036	111,919	108,456		(419)		(419)		108,036			0	2,156	06/01/2043.
3128M9 WZ 1	FG G07564	..	12/01/2020.	MBS PAYMENT		74,714	74,714	80,504	75,278		(564)		(564)		74,714			0	2,177	12/01/2043.
3128MA C2 3	FG G07889	..	12/01/2020.	MBS PAYMENT		185,689	185,689	192,363	186,485		(796)		(796)		185,689			0	4,040	08/01/2043.
3128MF NT 1	FG G16502	..	12/01/2020.	MBS PAYMENT		261,785	261,785	264,137	262,153		(368)		(368)		261,785			0	5,369	05/01/2033.
3128MJ 2H 2	FG G08775	..	12/01/2020.	MBS PAYMENT		439,799	439,799	464,108	445,502		(5,703)		(5,703)		439,799			0	10,106	08/01/2047.
3128MJ FV 7	FG G08179	..	12/01/2020.	MBS PAYMENT		8,921	8,921	8,853	8,914		7		7		8,921			0	280	02/01/2037.
3128MJ Q3 7	FG G08473	..	12/01/2020.	MBS PAYMENT		93,642	93,642	96,173	94,024		(382)		(382)		93,642			0	2,108	01/01/2042.
3128MJ QX 1	FG G08469	..	12/01/2020.	MBS PAYMENT		141,065	141,065	144,663	141,609		(545)		(545)		141,065			0	3,191	12/01/2041.
3128MJ RT 9	FG G08497	..	12/01/2020.	MBS PAYMENT		110,505	110,505	113,410	110,903		(398)		(398)		110,505			0	2,215	06/01/2042.
3128MJ VZ 0	FG G08631	..	12/01/2020.	MBS PAYMENT		344,339	344,339	351,562	345,700		(1,361)		(1,361)		344,339			0	6,570	03/01/2045.
3128MJ XY 1	FG G08694	..	12/01/2020.	MBS PAYMENT		403,414	403,414	410,837	404,808		(1,393)		(1,393)		403,414			0	9,247	02/01/2046.
3128MJ YY 0	FG G08726	..	12/01/2020.	MBS PAYMENT		517,576	517,576	536,581	520,706		(3,129)		(3,129)		517,576			0	10,029	10/01/2046.
3128MJ ZM 5	FG G08747	..	12/01/2020.	MBS PAYMENT		228,604	228,604	226,925	228,368		236		236		228,604			0	4,479	02/01/2047.
3128MM PY 3	FG G18438	..	12/01/2020.	MBS PAYMENT		26,017	26,017	27,037	26,128		(112)		(112)		26,017			0	368	06/01/2027.
3128MM PZ 0	FG G18439	..	12/01/2020.	MBS PAYMENT		45,705	45,705	47,455	45,902		(197)		(197)		45,705			0	664	07/01/2027.
3128P8 CZ 2	FG C91888	..	12/01/2020.	MBS PAYMENT		15,663	15,663	16,696	15,778		(115)		(115)		15,663			0	295	08/01/2036.
3128P8 HC 8	FG C92027	..	12/01/2020.	MBS PAYMENT		709,374	709,374	719,793	712,188		(2,813)		(2,813)		709,374			0	15,255	12/01/2038.
3128PW AS 7	FG J16317	..	12/01/2020.	MBS PAYMENT		21,351	21,351	22,301	21,469		(118)		(118)		21,351			0	391	08/01/2026.
31292G 6L 5	FG C00875	..	12/01/2020.	MBS PAYMENT		320	320	318	320				0		320			0	13	10/01/2029.
31292H 5N 0	FG C01753	..	12/01/2020.	MBS PAYMENT		9,270	9,270	9,273	9,270				0		9,270			0	216	01/01/2034.
31292H H4 9	FG C01151	..	12/01/2020.	MBS PAYMENT		384	384	383	384				0		384			0	15	03/01/2031.
31292L 4F 9	FG C04422	..	12/01/2020.	MBS PAYMENT		53,218	53,218	53,268	53,224		(5)		(5)		53,218			0	1,120	12/01/2042.

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						
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
31292S A9 1	FG C09032	..	12/01/2020.	MBS PAYMENT		164,967	164,967	173,963	165,932		(966)		(966)		164,967			0	3,627	02/01/2043.
312943 UN 1	FG A95089	..	12/01/2020.	MBS PAYMENT		101,821	101,821	103,269	101,966		(145)		(145)		101,821			0	2,634	11/01/2040.
312946 N9 3	FG A97616	..	12/01/2020.	MBS PAYMENT		51,277	51,277	52,465	51,404		(127)		(127)		51,277			0	1,483	03/01/2041.
31296N UL 9	FG A14187	..	12/01/2020.	MBS PAYMENT		907	907	916	907				0		907			0	27	10/01/2033.
31296T H4 9	FG A18351	..	12/01/2020.	MBS PAYMENT		3,234	3,234	3,237	3,234				0		3,234			0	88	02/01/2034.
31297D MQ 8	FG A25767	..	12/01/2020.	MBS PAYMENT		4,375	4,375	4,446	4,397		(23)		(23)		4,375			0	143	08/01/2034.
31297G 6X 4	FG A28986	..	12/01/2020.	MBS PAYMENT		2,614	2,614	2,709	2,617		(3)		(3)		2,614			0	87	12/01/2034.
31297N ME 3	FG A33057	..	12/01/2020.	MBS PAYMENT		4,146	4,146	4,162	4,148		(1)		(1)		4,146			0	120	01/01/2035.
31307V J2 3	FG J38381	..	03/20/2020.	VARIOUS		795,075	786,689	794,433	793,398		(438)		(438)		792,960		2,115	2,115	7,170	01/01/2033.
3132A5 JW 6	FR ZS4777	..	05/14/2020.	VARIOUS		1,561,201	1,499,818	1,544,344	1,544,344		(22,716)		(22,716)		1,521,628		39,573	39,573	21,950	07/01/2048.
3132DV 3M 5	FR SD8004	..	12/01/2020.	MBS PAYMENT		507,794	507,794	516,521	510,315		(2,521)		(2,521)		507,794			0	9,175	08/01/2049.
3132DW AF 0	FR SD8106	..	12/01/2020.	MBS PAYMENT		10,979	10,979	11,331			(3)		(3)		10,979			0	18	11/01/2050.
3132GE ZA 1	FG Q01637	..	12/01/2020.	MBS PAYMENT		76,367	76,367	79,452	76,940		(573)		(573)		76,367			0	2,051	06/01/2041.
3132GG DQ 5	FG Q02811	..	12/01/2020.	MBS PAYMENT		59,382	59,382	61,618	59,666		(284)		(284)		59,382			0	1,064	08/01/2041.
3132GK 2F 2	FG Q04674	..	12/01/2020.	MBS PAYMENT		119,890	119,889	124,872	120,798		(908)		(908)		119,890			0	2,941	12/01/2041.
3132GK 7H 3	FG Q04796	..	12/01/2020.	MBS PAYMENT		54,617	54,617	57,348	54,894		(277)		(277)		54,617			0	1,432	11/01/2041.
3132GU H9 8	FG Q08956	..	12/01/2020.	MBS PAYMENT		127,216	127,216	131,589	127,754		(538)		(538)		127,216			0	2,004	06/01/2042.
3132HL YH 0	FG Q10712	..	05/04/2020.	VARIOUS		486,797	456,378	476,559	471,366		(1,253)		(1,253)		470,113		16,683	16,683	5,649	09/01/2042.
3132JM GH 6	FG Q20200	..	12/01/2020.	MBS PAYMENT		117,951	117,951	123,637	118,536		(585)		(585)		117,951			0	2,587	07/01/2043.
3132L5 R6 2	FG V80509	..	12/01/2020.	MBS PAYMENT		191,558	191,558	204,069	193,667		(2,109)		(2,109)		191,558			0	4,635	10/01/2043.
3132L6 GQ 8	FG V81107	..	12/01/2020.	MBS PAYMENT		118,190	118,190	125,179	119,186		(996)		(996)		118,190			0	2,902	04/01/2044.
3132L7 F9 5	FG V81992	..	12/01/2020.	MBS PAYMENT		214,145	214,145	224,987	216,110		(1,964)		(1,964)		214,145			0	5,012	10/01/2045.
3132QL QT 3	FG Q30465	..	12/01/2020.	MBS PAYMENT		134,283	134,283	139,969	134,917		(633)		(633)		134,283			0	2,804	12/01/2044.
3132QP 5E 0	FG Q33544	..	12/01/2020.	MBS PAYMENT		127,506	127,506	128,781	127,614		(108)		(108)		127,506			0	2,411	05/01/2045.
3132XY AM 9	FG Q55411	..	12/01/2020.	MBS PAYMENT		293,029	293,029	306,124	295,718		(2,689)		(2,689)		293,029			0	6,515	04/01/2048.
31335A C6 3	FG G60093	..	12/01/2020.	MBS PAYMENT		250,272	250,272	250,898	250,329		(57)		(57)		250,272			0	4,233	06/01/2045.
31335B JA 5	FG G61157	..	12/01/2020.	MBS PAYMENT		371,129	371,129	382,959	372,599		(1,470)		(1,470)		371,129			0	7,497	10/01/2044.
31335H 3N 1	FG C90805	..	12/01/2020.	MBS PAYMENT		8,606	8,606	8,852	8,645		(38)		(38)		8,606			0	258	03/01/2024.
31335H 5E 9	FG C90845	..	12/01/2020.	MBS PAYMENT		14,461	14,461	14,493	14,465		(4)		(4)		14,461			0	375	08/01/2024.
31335H T5 2	FG C90572	..	12/01/2020.	MBS PAYMENT		4,267	4,267	4,400	4,286		(19)		(19)		4,267			0	134	08/01/2022.
31335H UD 3	FG C90580	..	12/01/2020.	MBS PAYMENT		7,186	7,186	7,386	7,214		(28)		(28)		7,186			0	234	09/01/2022.
3133KY SW 0	FR RB5033	..	12/01/2020.	MBS PAYMENT		827,507	827,507	850,781			(3,489)		(3,489)		827,507			0	14,544	02/01/2040.
3133XD VS 7	FEDERAL HOME LOAN BANK	..	12/11/2020.	VARIOUS		1,015,415	1,000,000	949,170	995,262		2,588		2,588		997,851		17,564	17,564	30,042	12/11/2020.
31349S Y8 0	FH 781635	..	12/01/2020.	VARIOUS		1,589	1,589	1,544	1,589				0		1,589			0	45	05/01/2034.
3136AX TU 9	FNR 2017-62 AB	..	12/01/2020.	MBS PAYMENT		30,882	30,882	31,685	30,989		(107)		(107)		30,882			0	565	08/25/2045.
3136B3 LZ 1	FNR 2018-83 LH	..	12/01/2020.	MBS PAYMENT		849,049	849,049	855,416	850,061		(1,013)		(1,013)		849,049			0	17,466	11/25/2048.
3136B5 X4 2	FNR 2019-51 HA	..	12/01/2020.	MBS PAYMENT		1,428,253	1,428,253	1,458,157	1,436,729		(8,476)		(8,476)		1,428,253			0	29,843	09/25/2049.
31371K 2V 2	FN 254688	..	12/01/2020.	MBS PAYMENT		7,935	7,935	8,169	7,966		(31)		(31)		7,935			0	234	03/01/2023.
31371K 4G 3	FN 254723	..	12/01/2020.	MBS PAYMENT		8,238	8,238	8,263	8,238				0		8,238			0	239	05/01/2023.
31371K 4S 7	FN 254733	..	12/01/2020.	MBS PAYMENT		9,082	9,082	9,164	9,093		(11)		(11)		9,082			0	232	04/01/2023.
31371K VG 3	FN 254515	..	12/01/2020.	MBS PAYMENT		7,371	7,371	7,552	7,391		(20)		(20)		7,371			0	235	11/01/2032.
31371L E3 9	FN 254954	..	12/01/2020.	MBS PAYMENT		13,573	13,573	13,450	13,554		19		19		13,573			0	314	10/01/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
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
31371L QY 8	FN 255271	..	12/01/2020.	MBS PAYMENT		6,963	6,963	6,902	6,954		9		9		6,963			0	185	06/01/2024.
31371L SH 3	FN 255320	..	12/01/2020.	MBS PAYMENT		14,228	14,228	14,158	14,217		11		11		14,228			0	387	07/01/2024.
31371M F9 3	FN 255892	..	12/01/2020.	MBS PAYMENT		12,997	12,997	12,896	12,984		13		13		12,997			0	336	09/01/2025.
31371M LW 5	FN 256041	..	12/01/2020.	MBS PAYMENT		12,184	12,184	12,149	12,181		3		3		12,184			0	339	12/01/2025.
31371M ZW 0	FN 256457	..	12/01/2020.	MBS PAYMENT		9,969	9,969	9,845	9,955		14		14		9,969			0	354	10/01/2036.
3137AW U3 7	FHR 4144 YA	..	12/01/2020.	MBS PAYMENT		148,363	148,363	141,454	147,170		1,193		1,193		148,363			0	3,411	12/15/2032.
3137B1 4P 4	FHR 4180 ME	..	12/01/2020.	MBS PAYMENT		152,792	152,792	152,834	152,792				0		152,792			0	1,966	10/15/2042.
3137B3 6J 2	FHMS K029 A2	..	02/19/2020.	GOLDMAN SACHS		1,044,063	1,000,000	1,045,820	1,025,129		(1,271)		(1,271)		1,023,857		20,205	20,205	7,651	02/25/2023.
3137B6 B3 4	FHR 4272 DG	..	12/01/2020.	MBS PAYMENT		210,433	210,433	214,115	211,353		(920)		(920)		210,433			0	3,938	04/15/2043.
3137BW NB 6	FHR 4666 PB	..	12/01/2020.	MBS PAYMENT		655,983	655,983	666,028	658,256		(2,273)		(2,273)		655,983			0	14,136	08/15/2045.
3137F2 A3 0	FHR 4703 TA	..	12/01/2020.	MBS PAYMENT		249,515	249,515	246,319	249,025		490		490		249,515			0	3,053	07/15/2047.
31384K DT 0	FN 525814	..	12/01/2020.	MBS PAYMENT		1,551	1,551	1,518	1,548		3		3		1,551			0	59	12/01/2029.
31384V UA 8	FN 535277	..	12/01/2020.	MBS PAYMENT		376	376	368	376		1		1		376			0	20	04/01/2030.
31384W KW 9	FN 535909	..	12/01/2020.	MBS PAYMENT		487	487	479	487		1		1		487			0	15	05/01/2031.
31387N HR 1	FN 588940	..	12/01/2020.	MBS PAYMENT		342	342	339	342				0		342			0	12	06/01/2031.
31387U LS 8	FN 594437	..	12/01/2020.	MBS PAYMENT		537	537	536	537				0		537			0	19	07/01/2031.
31388T YJ 6	FN 614613	..	12/01/2020.	MBS PAYMENT		580	580	566	579		1		1		580			0	19	01/01/2032.
31389F LS 9	FN 624137	..	12/01/2020.	MBS PAYMENT		898	898	907	899		(1)		(1)		898			0	54	12/01/2031.
3138A4 SZ 9	FN AH3235	..	12/01/2020.	MBS PAYMENT		64,041	64,041	64,191	64,057		(16)		(16)		64,041			0	1,302	02/01/2026.
3138A4 Y5 8	FN AH3431	..	12/01/2020.	MBS PAYMENT		64,293	64,293	65,925	64,520		(227)		(227)		64,293			0	1,221	01/01/2026.
3138A5 X4 9	FN AH4298	..	12/01/2020.	MBS PAYMENT		30,461	30,461	31,817	30,637		(176)		(176)		30,461			0	589	01/01/2026.
3138A6 ZA 1	FN AH5236	..	12/01/2020.	MBS PAYMENT		133,423	133,423	141,012	134,488		(1,065)		(1,065)		133,423			0	2,737	01/01/2026.
3138A9 2W 3	FN AH7988	..	12/01/2020.	MBS PAYMENT		44,542	44,542	45,788	44,654		(112)		(112)		44,542			0	824	11/01/2026.
3138AE LY 7	FN AI1242	..	12/01/2020.	MBS PAYMENT		148,659	148,659	152,213	149,144		(485)		(485)		148,659			0	2,784	04/01/2026.
3138AJ BS 0	FN AI4548	..	12/01/2020.	MBS PAYMENT		58,645	58,645	59,960	58,836		(191)		(191)		58,645			0	1,327	06/01/2026.
3138AN CW 1	FN AI8184	..	12/01/2020.	MBS PAYMENT		63,245	63,245	66,309	63,530		(285)		(285)		63,245			0	1,556	08/01/2041.
3138EJ P8 5	FN AL2246	..	12/01/2020.	MBS PAYMENT		186,384	186,384	199,722	188,203		(1,819)		(1,819)		186,384			0	4,173	08/01/2032.
3138EK HJ 7	FN AL2932	..	12/01/2020.	MBS PAYMENT		94,091	94,091	98,958	94,647		(555)		(555)		94,091			0	2,359	07/01/2042.
3138EK L3 7	FN AL3045	..	12/01/2020.	MBS PAYMENT		62,748	62,748	67,473	63,374		(626)		(626)		62,748			0	1,791	10/01/2042.
3138EL GL 1	FN AL3802	..	12/01/2020.	MBS PAYMENT		77,926	77,926	79,862	78,165		(239)		(239)		77,926			0	1,283	02/01/2028.
3138EL N4 1	FN AL4010	..	12/01/2020.	MBS PAYMENT		78,959	78,959	80,007	79,046		(87)		(87)		78,959			0	1,686	07/01/2043.
3138EN VK 2	FN AL6017	..	12/01/2020.	MBS PAYMENT		148,168	148,168	153,505	149,012		(844)		(844)		148,168			0	3,388	12/01/2042.
3138EN Y8 6	FN AL6134	..	12/01/2020.	MBS PAYMENT		325,456	325,456	330,643	326,158		(702)		(702)		325,456			0	6,356	09/01/2043.
3138LT KF 4	FN AO2993	..	12/01/2020.	MBS PAYMENT		137,321	137,321	143,050	138,056		(736)		(736)		137,321			0	3,012	05/01/2042.
3138M5 EA 3	FN AP1928	..	12/01/2020.	MBS PAYMENT		86,783	86,783	92,289	87,266		(483)		(483)		86,783			0	2,270	08/01/2042.
3138M5 LP 2	FN AP2133	..	12/01/2020.	MBS PAYMENT		141,391	141,391	146,208	142,050		(659)		(659)		141,391			0	3,053	08/01/2042.
3138M5 RK 7	FN AP2289	..	12/01/2020.	MBS PAYMENT		165,914	165,914	177,360	167,775		(1,860)		(1,860)		165,914			0	4,478	09/01/2042.
3138MP YV 1	FN AQ7923	..	12/01/2020.	MBS PAYMENT		92,668	92,668	96,549	93,050		(382)		(382)		92,668			0	1,728	12/01/2042.
3138W0 WX 3	FN AR3361	..	12/01/2020.	MBS PAYMENT		117,429	117,429	122,112	117,874		(445)		(445)		117,429			0	1,592	02/01/2028.
3138W9 BF 6	FN AS0037	..	12/01/2020.	MBS PAYMENT		183,704	183,704	192,918	185,226		(1,521)		(1,521)		183,704			0	4,109	07/01/2043.
3138WB GU 3	FN AS2010	..	12/01/2020.	MBS PAYMENT		121,802	121,802	127,644	122,634		(832)		(832)		121,802			0	2,912	03/01/2044.
3138WC 2C 6	FN AS3470	..	12/01/2020.	MBS PAYMENT		128,624	128,624	136,763	130,116		(1,492)		(1,492)		128,624			0	2,851	10/01/2044.

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						
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
3138WE 6W 4	FN AS5384	..	12/01/2020.	MBS PAYMENT		440,301	440,301	464,036	445,036		(4,735)		(4,735)		440,301			0	10,609	07/01/2045.
3138WF 2Z 8	FN AS6191	..	12/01/2020.	MBS PAYMENT		186,272	186,272	192,952	187,265		(993)		(993)		186,272			0	3,942	11/01/2045.
3138WF B6 2	FN AS5460	..	12/01/2020.	MBS PAYMENT		314,421	314,421	329,847	317,659		(3,237)		(3,237)		314,421			0	6,737	07/01/2045.
3138WF BN 5	FN AS5444	..	12/01/2020.	MBS PAYMENT		309,223	309,223	314,972	309,907		(684)		(684)		309,223			0	5,842	07/01/2045.
3138WG AM 6	FN AS6311	..	12/01/2020.	MBS PAYMENT		233,613	233,613	245,330	235,821		(2,208)		(2,208)		233,613			0	5,137	12/01/2045.
3138WG BW 3	FN AS6352	..	12/01/2020.	MBS PAYMENT		183,327	183,327	192,035	184,649		(1,322)		(1,322)		183,327			0	4,306	12/01/2045.
3138WG G6 5	FN AS6520	..	03/17/2020.	VARIOUS		1,366,246	1,316,013	1,368,219	1,385,299		(21,676)		(21,676)		1,363,624		2,622	2,622	13,375	01/01/2046.
3138WJ KW 7	FN AS8408	..	12/01/2020.	MBS PAYMENT		174,999	174,999	174,685	174,958		41		41		174,999			0	2,735	11/01/2031.
3138WT RT 5	FN AT5897	..	12/01/2020.	MBS PAYMENT		199,942	199,942	197,474	199,644		298		298		199,942			0	3,892	06/01/2043.
3138WV X5 5	FN AT7899	..	12/01/2020.	MBS PAYMENT		171,566	171,566	179,661	172,538		(972)		(972)		171,566			0	3,758	07/01/2043.
3138X0 Y2 8	FN AU1628	..	12/01/2020.	MBS PAYMENT		124,568	124,568	122,480	124,334		234		234		124,568			0	2,397	07/01/2043.
3138X3 FA 5	FN AU3760	..	12/01/2020.	MBS PAYMENT		75,303	75,303	79,056	75,663		(360)		(360)		75,303			0	1,441	08/01/2043.
3138X5 LK 1	FN AU5729	..	12/01/2020.	MBS PAYMENT		104,742	104,742	106,215	104,921		(178)		(178)		104,742			0	1,880	09/01/2028.
3138YH U6 5	FN AY4204	..	12/01/2020.	MBS PAYMENT		216,718	216,718	223,829	217,530		(812)		(812)		216,718			0	4,704	05/01/2045.
3138YM JM 2	FN AY7467	..	12/01/2020.	MBS PAYMENT		164,212	164,212	173,167	165,453		(1,241)		(1,241)		164,212			0	3,517	04/01/2045.
3138YR 5Y 0	FN AZ0862	..	12/01/2020.	MBS PAYMENT		370,186	370,186	380,771	372,019		(1,833)		(1,833)		370,186			0	8,202	07/01/2045.
3138YT CG 7	FN AZ1870	..	12/01/2020.	MBS PAYMENT		173,863	173,863	184,430	174,974		(1,112)		(1,112)		173,863			0	3,159	06/01/2045.
31393L 2Q 5	FHR 2574 PE	..	12/01/2020.	MBS PAYMENT		19,808	19,808	19,952	19,816		(8)		(8)		19,808			0	642	02/15/2033.
31394E F2 9	FNR 2005-67 HG	..	07/01/2020.	MBS PAYMENT		24,278	24,278	24,616	24,278				0		24,278			0	365	01/25/2035.
31396J U2 9	FHR 3148 CY	..	12/01/2020.	MBS PAYMENT		53,977	53,977	51,641	53,868		109		109		53,977			0	1,854	04/15/2036.
31402A AR 7	FN 722816	..	12/01/2020.	MBS PAYMENT		17,935	17,935	18,179	17,965		(30)		(30)		17,935			0	581	06/01/2033.
31404Q C2 3	FN 775089	..	12/01/2020.	MBS PAYMENT		10,557	10,557	10,638	10,567		(10)		(10)		10,557			0	298	04/01/2034.
31405R 5D 4	FN 797444	..	12/01/2020.	MBS PAYMENT		4,366	4,366	4,420	4,368		(2)		(2)		4,366			0	86	01/01/2035.
31406B MR 8	FN 805068	..	12/01/2020.	MBS PAYMENT		2,897	2,897	2,951	2,899		(2)		(2)		2,897			0	87	01/01/2035.
31406J LF 8	FN 811326	..	01/01/2020.	MATURITY		195	195	198	195				0		195			0	1	01/01/2020.
31407P E7 9	FN 836358	..	10/01/2020.	VARIOUS		4,753	4,753	4,768	4,753				0		4,753			0	80	10/01/2020.
31409G HK 5	FN 870634	..	12/01/2020.	MBS PAYMENT		4,787	4,787	4,814	4,789		(3)		(3)		4,787			0	186	07/01/2036.
3140EU 3B 3	FN BC0793	..	12/01/2020.	MBS PAYMENT		417,809	417,809	430,474	419,937		(2,128)		(2,128)		417,809			0	8,707	04/01/2046.
3140EU E3 9	FN BC0153	..	12/01/2020.	MBS PAYMENT		155,018	155,018	166,571	156,754		(1,736)		(1,736)		155,018			0	3,706	01/01/2046.
3140F0 HF 4	FN BC4729	..	12/01/2020.	MBS PAYMENT		374,871	374,871	387,308	376,528		(1,657)		(1,657)		374,871			0	7,363	10/01/2046.
3140F8 VA 2	FN BD1508	..	12/01/2020.	MBS PAYMENT		339,342	339,342	350,848	340,591		(1,249)		(1,249)		339,342			0	6,076	10/01/2046.
3140FM DF 0	FN BE1901	..	12/01/2020.	MBS PAYMENT		394,947	394,947	393,219	394,737		209		209		394,947			0	8,144	12/01/2046.
3140FU T5 7	FN BE8671	..	12/01/2020.	MBS PAYMENT		618,927	618,927	643,733	622,829		(3,901)		(3,901)		618,927			0	14,828	08/01/2047.
3140GS PD 8	FN BH4019	..	12/01/2020.	MBS PAYMENT		481,415	481,415	493,149	484,139		(2,724)		(2,724)		481,415			0	11,329	09/01/2047.
3140H1 V9 8	FN BJ0639	..	04/13/2020.	VARIOUS		1,228,088	1,161,149	1,189,995	1,189,672		(1,453)		(1,453)		1,188,218		39,870	39,870	16,518	03/01/2048.
3140HM ZA 5	FN BK7936	..	12/01/2020.	MBS PAYMENT		754,476	754,476	759,456	755,464		(988)		(988)		754,476			0	18,004	11/01/2048.
3140HP 7C 5	FN BK9890	..	12/01/2020.	MBS PAYMENT		493,163	493,163	520,904	496,708		(3,545)		(3,545)		493,163			0	16,383	08/01/2048.
3140J5 FG 9	FN BM1066	..	12/01/2020.	MBS PAYMENT		437,522	437,522	461,517	442,028		(4,506)		(4,506)		437,522			0	9,865	02/01/2047.
3140J8 5P 4	FN BM4453	..	12/01/2020.	MBS PAYMENT		471,869	471,869	474,892	472,210		(341)		(341)		471,869			0	10,791	08/01/2048.
3140KD KX 7	FN BP5709	..	12/01/2020.	MBS PAYMENT		136,825	136,825	141,806			(542)		(542)		136,825			0	1,268	05/01/2050.
3140Q8 W2 7	FN CA1564	..	04/08/2020.	VARIOUS		758,253	710,997	740,577	740,576		(3,743)		(3,743)		736,832		21,420	21,420	10,709	04/01/2048.

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
										11	12	13	14	15						
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
3140QE YR 7	FN CA7019	..	12/01/2020.	MBS PAYMENT		11,589	11,589	12,036			(10)		(10)		11,589			0	29	09/01/2050.
31410Y T3 8	FN 901570	..	12/01/2020.	MBS PAYMENT		534	534	546	534				0		534			0	19	10/01/2036.
31411D SB 6	FN 905114	..	12/01/2020.	MBS PAYMENT		4,839	4,839	4,865	4,841		(1)		(1)		4,839			0	218	01/01/2037.
31411E YD 3	FN 906208	..	12/01/2020.	MBS PAYMENT		4,971	4,971	4,921	4,969		2		2		4,971			0	95	01/01/2037.
31411L YN 5	FN 911617	..	12/01/2020.	MBS PAYMENT		5,534	5,534	5,533	5,534				0		5,534			0	303	05/01/2037.
31411R GX 0	FN 912914	..	12/01/2020.	MBS PAYMENT		4,131	4,131	4,080	4,129		2		2		4,131			0	96	06/01/2037.
31412W 6C 5	FN 937467	..	12/01/2020.	MBS PAYMENT		27,502	27,502	27,674	27,524		(22)		(22)		27,502			0	867	06/01/2037.
31412X 2Q 6	FN 938283	..	12/01/2020.	MBS PAYMENT		6,396	6,396	6,389	6,396				0		6,396			0	181	07/01/2037.
31413H SB 5	FN 946114	..	12/01/2020.	MBS PAYMENT		9,359	9,359	9,379	9,361		(2)		(2)		9,359			0	167	09/01/2037.
31417C KM 6	FN AB5699	..	12/01/2020.	MBS PAYMENT		102,669	102,669	102,220	102,609		61		61		102,669			0	2,262	07/01/2042.
31417D 2J 1	FN AB7076	..	12/01/2020.	MBS PAYMENT		153,238	153,238	157,787	153,686		(449)		(449)		153,238			0	2,834	11/01/2042.
31417D SZ 7	FN AB6835	..	12/01/2020.	MBS PAYMENT		124,710	124,710	128,178	125,178		(469)		(469)		124,710			0	2,818	11/01/2042.
31417F 3Q 9	FN AB8906	..	12/01/2020.	MBS PAYMENT		170,602	170,602	166,770	170,000		602		602		170,602			0	3,431	04/01/2043.
31417G EZ 5	FN AB9151	..	12/01/2020.	MBS PAYMENT		164,695	164,695	174,191	165,969		(1,273)		(1,273)		164,695			0	3,781	04/01/2043.
31417G H9 0	FN AB9255	..	12/01/2020.	MBS PAYMENT		91,745	91,745	94,111	91,979		(234)		(234)		91,745			0	1,876	05/01/2043.
31417G WV 4	FN AB9659	..	12/01/2020.	MBS PAYMENT		36,358	36,358	36,529	36,369		(11)		(11)		36,358			0	707	06/01/2043.
31418A AU 2	FN MA0918	..	12/01/2020.	MBS PAYMENT		128,412	128,412	134,752	129,263		(851)		(851)		128,412			0	2,983	12/01/2041.
31418A LS 5	FN MA1236	..	12/01/2020.	MBS PAYMENT		218,361	218,361	228,247	219,725		(1,364)		(1,364)		218,361			0	5,179	11/01/2042.
31418A TH 1	FN MA1451	..	12/01/2020.	MBS PAYMENT		51,224	51,224	52,776	51,425		(201)		(201)		51,224			0	903	05/01/2028.
31418B 2L 9	FN MA2578	..	12/01/2020.	MBS PAYMENT		224,031	224,031	236,527	226,631		(2,601)		(2,601)		224,031			0	4,870	04/01/2046.
31418B 6H 4	FN MA2671	..	12/01/2020.	MBS PAYMENT		318,781	318,781	337,410	322,094		(3,313)		(3,313)		318,781			0	6,513	07/01/2046.
31418B K4 7	FN MA2114	..	12/01/2020.	MBS PAYMENT		833,085	833,085	856,256	838,982		(5,897)		(5,897)		833,085			0	16,880	12/01/2044.
31418C Z4 9	FN MA3462	..	04/08/2020.	VARIOUS		1,702,821	1,628,908	1,641,442	1,641,255		(1,180)		(1,180)		1,640,075		62,746	62,746	19,047	09/01/2033.
31418D BF 8	FN MA3637	..	04/08/2020.	VARIOUS		1,752,009	1,667,359	1,711,127	1,711,127		(4,105)		(4,105)		1,707,022		44,987	44,987	19,659	04/01/2049.
31418D FQ 0	FN MA3774	..	12/01/2020.	MBS PAYMENT		465,807	465,807	474,268	467,873		(2,066)		(2,066)		465,807			0	8,834	09/01/2049.
31418D LP 5	FN MA3933	..	12/01/2020.	MBS PAYMENT		201,915	201,915	204,312			(387)		(387)		201,915			0	2,991	02/01/2040.
31418D Q4 7	FN MA4074	..	12/01/2020.	MBS PAYMENT		36,167	36,167	37,571			(25)		(25)		36,167			0	96	07/01/2035.
31418D UR 1	FN MA4191	..	12/01/2020.	MBS PAYMENT		4,721	4,721	4,812			(2)		(2)		4,721			0	13	11/01/2050.
31419E UD 9	FN AE4179	..	12/01/2020.	MBS PAYMENT		46,171	46,171	47,794	46,406		(235)		(235)		46,171			0	954	10/01/2025.
31419F MH 6	FN AE4859	..	12/01/2020.	MBS PAYMENT		64,908	64,908	67,915	65,312		(404)		(404)		64,908			0	1,158	10/01/2025.
34074G DH 4	FLORIDA ST HURRICANE CATASTROP	..	07/01/2020.	MATURITY		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	44,925	07/01/2020.
514136 AY 6	LANCASTER EDUCTNL ASSISTANCE P	..	12/01/2020.	MATURITY		950,000	950,000	895,812	942,337		7,663		7,663		950,000			0	23,399	12/01/2020.
59259Y CA 5	MET TRANSPRTN AUTH NY REVENUE	..	05/15/2020.	WELLS FARGO SECURITIES LLC		596,160	500,000	500,000	500,000				0		500,000		96,160	96,160	16,734	11/15/2031.
59266T EC 1	MET WTR DIST OF STHRN CA	..	07/01/2020.	CALLED BY ISSUER at 100.000		600,000	600,000	600,000	600,000				0		600,000			0	41,682	07/01/2040.
60636A BA 0	MISSOURI ST HLTH & EDUCTNL FAC	..	11/15/2020.	MATURITY		1,000,000	1,000,000	1,084,860	1,014,850		(14,850)		(14,850)		1,000,000			0	37,270	11/15/2020.
64972F K9 6	NEW YORK CITY NY MUNI WTR FIN	..	06/15/2020.	CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,006,050	1,000,350		(350)		(350)		1,000,000			0	32,260	06/15/2041.
663903 DM 1	NORTHEAST OH REGL SWR DIST	..	11/16/2020.	CALLED BY ISSUER at 100.000		900,000	900,000	889,173	891,136		252		252		891,387		8,613	8,613	54,342	11/15/2040.
796246 AB 2	SAN ANTONIO TX CUSTOMER FAC CH	..	04/15/2020.	MILLENNIUM ADVISORS		347,546	350,000	350,000	350,000				0		350,000		(2,454)	(2,454)	10,143	07/01/2021.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						45,341,563	44,765,199	45,782,769	43,927,052	0	(189,746)	0	(189,746)	0	44,971,456	0	370,104	370,104	979,857	XXX
Bonds - Industrial and Miscellaneous																				
00206R HS 4	AT&T INC	..	08/05/2020.	TENDER OFFER		1,132,410	1,000,000	998,476	998,631		134		134		998,765		133,645	133,645	38,000	07/15/2025.
00287Y BU 2	ABBVIE INC	..	11/19/2020.	EXCHANGE		998,964	1,000,000	998,810	998,827		137		137		998,964			0	29,336	11/21/2026.

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						
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
00842D AT 0	ABMT 2015-6 B2	..	12/01/2020.	MBS PAYMENT		146,246	146,246	147,674	146,467		(221)		(221)		146,246			0	4,401	09/25/2045.
00842T AE 8	ABMT 2016-1 A5	..	10/01/2020.	MBS PAYMENT		560,544	560,544	567,901	564,489		(3,945)		(3,945)		560,544			0	9,818	12/26/2045.
02005N AY 6	ALLY FINANCIAL INC	..	07/10/2020.	CITIGROUP GLOBAL MARKETS		514,155	500,000	492,530	497,499		612		612		498,111		16,044	16,044	18,964	02/13/2022.
02378* AA 8	AMERICAN AIRLINES PASS THRU TR 2017 2C	..	10/15/2020.	SINK		90,295	90,295	90,295	90,295				0		90,295			0	3,508	10/15/2023.
02378L AA 1	AMERICAN AIRLINES PASS THRU TR 2017 1 C	..	08/15/2020.	SINK		72,636	72,636	72,636	72,636				0		72,636			0	2,822	08/15/2023.
0258M0 DT 3	AMERICAN EXPRESS CREDIT	..	01/31/2020.	J.P. MORGAN		1,902,337	1,900,000	1,910,846	1,901,342		(394)		(394)		1,900,949		1,388	1,388	8,524	05/26/2020.
03464M AA 2	AOMT 2019-1 A1	..	12/01/2020.	MBS PAYMENT		282,860	282,860	282,859	282,860				0		282,860			0	6,102	11/25/2048.
03464Q AA 3	AOMT 2019-3 A1	..	12/01/2020.	MBS PAYMENT		711,261	711,261	711,250	711,258		3		3		711,261			0	10,318	05/27/2059.
03464V AA 2	AOMT 2019-6 A1	..	01/27/2020.	VARIOUS		1,450,112	1,442,522	1,442,519	1,442,522				0		1,442,522		7,590	7,590	6,061	11/25/2059.
03464V AB 0	AOMT 2019-6 A2	..	12/01/2020.	MBS PAYMENT		202,898	202,898	204,483			(391)		(391)		202,898			0	2,497	11/25/2059.
037833 AR 1	APPLE INC	..	07/27/2020.	KEYBANC CAPITAL MARKETS		1,749,317	1,715,000	1,755,165	1,724,010		(3,831)		(3,831)		1,720,180		29,138	29,138	35,708	05/06/2021.
05329W AM 4	AUTONATION INC	..	02/05/2020.	J.P. MORGAN		1,089,570	1,000,000	1,067,300	1,066,087		(1,085)		(1,085)		1,065,003		24,567	24,567	15,750	10/01/2025.
05590# AA 9	ESSENTIAL FACILITIES BPHQ LLC	..	12/15/2020.	SINK		26,836	26,836	26,836	26,836				0		26,836			0	519	11/15/2032.
07330N AT 2	TRUIST BANK	..	03/04/2020.	KEYBANC CAPITAL MARKETS		1,031,470	1,000,000	998,300	998,322		58		58		998,381		33,089	33,089	5,375	12/06/2024.
08161B AV 5	BMARK 2018-B3 A2	..	05/21/2020.	CITIGROUP GLOBAL MARKETS		1,557,422	1,500,000	1,544,975	1,528,696		(3,875)		(3,875)		1,524,820		32,602	32,602	28,058	04/12/2051.
09247X AH 4	BLACKROCK INC	..	09/22/2020.	GOLDMAN SACHS		769,703	750,000	745,710	749,285		369		369		749,654		20,048	20,048	26,563	05/24/2021.
10922N AC 7	BRIGHTHOUSE FINANCIAL IN	..	11/27/2020.	TENDER OFFER		266,133	244,000	243,812	243,849		16		16		243,865		22,268	22,268	8,401	06/22/2027.
110122 CA 4	BRISTOL-MYERS SQUIBB CO	..	07/17/2020.	EXCHANGE		997,708	1,000,000	997,280	997,518		190		190		997,708			0	18,844	06/15/2026.
110122 CB 2	BRISTOL-MYERS SQUIBB CO	..	07/17/2020.	EXCHANGE		1,061,539	1,000,000	1,066,670	1,064,898		(3,358)		(3,358)		1,061,539			0	39,761	07/26/2029.
12510H AC 4	CAUTO 2020-1A A3	..	12/15/2020.	MBS PAYMENT		41,535	41,535	41,506			52		52		41,535			0	852	02/15/2050.
125523 BU 3	CIGNA CORP	..	07/14/2020.	EXCHANGE		1,223,919	1,225,000	1,223,627	1,223,731		188		188		1,223,919			0	55,023	07/15/2023.
12557L AC 9	CIM 2019-INV3 A3	..	12/01/2020.	MBS PAYMENT		666,032	666,032	675,106	668,015		(1,984)		(1,984)		666,032			0	12,946	08/25/2049.
12591K AB 1	COMM 2013-CR12 A2	..	01/01/2020.	MBS PAYMENT		63,432	63,432	65,332	63,432				0		63,432			0	154	10/15/2046.
12591R AX 8	COMM 2014-CR15 A2	..	08/13/2020.	MORGAN STANLEY		444,311	442,514	457,206	443,020		(129)		(129)		442,891		1,420	1,420	9,214	02/12/2047.
12594M AZ 1	COMM 2016-COR1 A2	..	05/26/2020.	BMO CAPITAL MARKETS - US		475,056	475,000	489,238	479,864		(1,246)		(1,246)		478,618		(3,562)	(3,562)	5,836	10/13/2049.
126192 AD 5	COMM 2012-LC4 A4	..	12/01/2020.	MBS PAYMENT		15,380	15,380	15,532	15,389		(9)		(9)		15,380			0	277	12/12/2044.
12656C AA 3	CPS 2020-B A	..	12/15/2020.	MBS PAYMENT		186,876	186,876	186,871			75		75		186,876			0	551	07/17/2023.
12665V AA 0	CVS PASS-THROUGH TR 2014	..	12/10/2020.	MBS PAYMENT		35,427	35,427	35,516	35,430		(3)		(3)		35,427			0	804	08/11/2036.
12701# AB 9	CRG ISSUER 2017 1	..	10/10/2020.	MBS PAYMENT		165,659	165,659	165,659	165,659				0		165,659			0	6,747	07/15/2025.
12717@ AA 5	CVS LEASE BACKED PASS THROUGH CERT	..	12/10/2020.	SINK		10,337	10,337	10,337	10,337				0		10,337			0	217	11/10/2041.
17324T AA 7	CGCMT 2016-GC36 A1	..	06/01/2020.	MBS PAYMENT		82,501	82,501	82,500	82,500		1		1		82,501			0	368	02/12/2049.
196860 AA 8	COLT 2019-4 A1	..	12/01/2020.	MBS PAYMENT		309,409	309,409	309,407	309,409				0		309,409			0	3,670	11/25/2049.
19688C AA 0	COLT 2019-3 A1	..	12/01/2020.	MBS PAYMENT		203,831	203,831	204,595	204,134		(303)		(303)		203,831			0	2,399	08/25/2049.
19688C AC 6	COLT 2019-3 A3	..	12/01/2020.	MBS PAYMENT		204,578	204,578	205,600			(316)		(316)		204,578			0	2,110	08/25/2049.
212015 AL 5	CONTINENTAL RESOURCES	..	11/25/2020.	TENDER OFFER		410,970	399,000	398,039	398,636		94		94		398,730		12,240	12,240	19,950	04/15/2023.
22541N U2 3	CSFB 2003-8 3A4	..	12/01/2020.	MBS PAYMENT		37,981	37,981	39,358	38,075		(94)		(94)		37,981			0	1,335	04/25/2033.
22546Q AF 4	CREDIT SUISSE NEW YORK	..	08/05/2020.	MATURITY		1,000,000	1,000,000	985,010	998,848		1,152		1,152		1,000,000			0	43,750	08/05/2020.
23342K AC 8	DRB 2017-A A2B	..	12/25/2020.	MBS PAYMENT		785,437	785,437	785,148	783,986		1,451		1,451		785,437			0	12,241	05/27/2042.
24381N AA 6	DRMT 2019-3A A1	..	12/01/2020.	MBS PAYMENT		336,403	336,403	336,402	336,403				0		336,403			0	5,064	07/25/2059.
24422E UQ 0	JOHN DEERE CAPITAL CORP	..	01/28/2020.	DIRECT		848,249	825,000	824,208	824,457		21		21		824,478		23,770	23,770	14,667	01/10/2022.
25389J AL 0	DIGITAL REALTY TRUST LP	..	08/03/2020.	CALLED BY ISSUER at 106.031		795,230	750,000	744,270	747,774		505		505		748,279		1,721	1,721	77,488	07/01/2022.
26884A BJ 1	ERP OPERATING LP	..	06/10/2020.	US BANCORP INVESTMENTS INC		1,670,145	1,500,000	1,486,140	1,488,419		551		551		1,488,970		181,175	181,175	40,979	03/01/2028.

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						
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
26923* AA 7	ET NOAA BUILDING LLC	..	12/15/2020.	SINK		22,553	22,553	22,553	22,553				0		22,553			0	519	11/15/2030.
29372E BW 7	EFF 2017-1 A3	..	09/20/2020.	MBS PAYMENT		1,000,000	1,000,000	999,751	999,964		36		36		1,000,000			0	15,858	07/20/2022.
31573M AA 1	EFMT 2019-1 A1	..	12/01/2020.	MBS PAYMENT		238,203	238,203	238,199	238,203				0		238,203			0	3,290	06/25/2059.
36166M AA 3	GCAT 2019-NQM2 A1	..	12/01/2020.	MBS PAYMENT		264,735	264,735	264,732	264,735				0		264,735			0	4,258	09/25/2059.
36167V AA 2	GCAT 2019-NQM3 A1	..	02/13/2020.	VARIOUS		1,270,964	1,259,361	1,238,292	1,259,360				0		1,259,360		11,603	11,603	7,118	11/25/2059.
36192K AT 4	GSMS 2012-GCJ7 A4	..	04/20/2020.	VARIOUS		404,777	399,803	407,794	401,077		(346)		(346)		400,730		4,047	4,047	5,302	05/12/2045.
36258W AS 1	GSMBS 2020-PJ3 A14	..	12/01/2020.	MBS PAYMENT		165,270	165,270	168,343			(327)		(327)		165,270			0	2,147	10/25/2050.
36259V AB 9	GSMBS 2020-PJ4 A2	..	12/01/2020.	MBS PAYMENT		75,469	75,469	77,769			(107)		(107)		75,469			0	359	01/25/2051.
36260D AB 6	GSMBS 2020-PJ5 A2	..	12/01/2020.	MBS PAYMENT		72,554	72,554	74,799			(9)		(9)		72,554			0	347	03/27/2051.
36962G 4R 2	GENERAL ELECTRIC CO	..	09/16/2020.	VARIOUS		1,510,000	1,500,000	1,578,970	1,507,943		(5,212)		(5,212)		1,502,730		7,270	7,270	48,247	09/16/2020.
42806D CD 9	HERTZ 2019-1A A	..	12/25/2020.	MBS PAYMENT		771,279	771,279	771,136	769,417		1,862		1,862		771,279			0	18,992	03/25/2023.
43789V AA 6	HOF 2019-2 A1	..	02/13/2020.	VARIOUS		679,879	676,193	676,182	676,193				0		676,193		3,686	3,686	3,749	09/25/2059.
45254T TN 4	IMSA 2006-1 2A1	..	12/25/2020.	MBS PAYMENT		28,251	28,251	25,532	27,978		273		273		28,251			0	182	05/25/2036.
459200 JC 6	IBM CORP	..	01/28/2020.	MARKETAXESS		308,571	300,000	298,755	299,461		15		15		299,476		9,095	9,095	1,941	11/09/2022.
46185H AA 0	IHSFR 2018-SFR2 A	..	12/17/2020.	MBS PAYMENT		76,381	76,381	76,381	76,381				0		76,381			0	771	06/19/2037.
46590J AT 4	JPMBB 2015-C32 A2	..	12/01/2020.	MBS PAYMENT		638,445	638,445	657,595	640,557		(2,113)		(2,113)		638,445			0	12,106	11/18/2048.
46590L AR 3	JPMDB 2016-C2 A2	..	12/01/2020.	MBS PAYMENT		199,765	199,765	205,758	200,766		(1,001)		(1,001)		199,765			0	4,621	06/17/2049.
46591H AN 0	CACLN 2020-1 B	..	12/25/2020.	MBS PAYMENT		25,061	25,061	25,061					0		25,061			0	77	01/25/2028.
46591X BR 5	JPMMT 2020-7 A13	..	12/01/2020.	MBS PAYMENT		95,436	95,436	98,329			(94)		(94)		95,436			0	531	01/25/2051.
46634S AC 9	JPMCC 2012-C6 A3	..	12/01/2020.	MBS PAYMENT		55,456	55,456	57,063	55,580		(124)		(124)		55,456			0	1,451	05/17/2045.
46643T AZ 5	JPMBB 2014-C26 A2	..	01/01/2020.	MBS PAYMENT		119,089	119,089	122,661	119,089				0		119,089			0	1,055	01/17/2048.
46647S AE 0	JPMMT 2017-3 1A3	..	12/01/2020.	MBS PAYMENT		653,946	653,947	667,588	658,021		(4,075)		(4,075)		653,946			0	12,658	08/25/2047.
46652F AC 4	JPMMT 2020-4 A3	..	12/01/2020.	MBS PAYMENT		302,057	302,057	310,222			(1,176)		(1,176)		302,057			0	2,876	11/25/2050.
46652H AC 0	JPMWM 2020-ATR1 A3	..	12/01/2020.	MBS PAYMENT		194,127	194,127	200,376			(617)		(617)		194,127			0	1,581	02/25/2050.
46653J BK 6	JPMMT 2020-5 A13	..	12/01/2020.	MBS PAYMENT		321,151	321,151	331,187			(841)		(841)		321,151			0	2,651	12/25/2050.
46849L SN 2	JACKSON NATL LIFE GLOBAL	..	12/09/2020.	MATURITY		1,000,000	1,000,000	999,070	999,816		184		184		1,000,000			0	26,000	12/09/2020.
48815* AA 2	KELLY'S OFFICE, LLC	..	12/15/2020.	SINK		9,458	9,458	9,458					0		9,458			0	147	03/15/2035.
49456B AA 9	KINDER MORGAN INC	..	09/24/2020.	TORONTO DOMINION - US		506,455	500,000	503,000	500,509		(365)		(365)		500,144		6,311	6,311	27,986	02/15/2021.
548661 CZ 8	LOWES COS INC	..	01/28/2020.	DIRECT		1,066,000	1,000,000	994,010	997,508		50		50		997,559		68,442	68,442	14,531	09/15/2023.
55279H AR 1	MANUF & TRADERS TRUST CO	..	12/28/2020.	CALLED BY ISSUER at 100.000		250,000	250,000	249,663	249,877		114		114		249,991		9	9	9,352	01/25/2021.
59156R BF 4	METLIFE INC	..	06/02/2020.	SUSQUEHANNA FINANCIAL		243,508	230,000	228,165	229,285		99		99		229,384		14,124	14,124	3,291	12/15/2022.
59166E AB 1	MST 2019-1A A1A	..	12/01/2020.	MBS PAYMENT		64,817	64,817	65,994	65,022		(204)		(204)		64,817			0	1,414	04/25/2058.
59980T AA 4	MCMLT 2016-1 A1	..	12/01/2020.	MBS PAYMENT		377,245	377,246	379,583	377,847		(602)		(602)		377,245			0	5,407	04/25/2057.
61690Q AB 5	MSBAM 2015-C23 A2	..	09/01/2020.	MBS PAYMENT		320,426	320,426	330,025	320,803		(377)		(377)		320,426			0	1,445	07/15/2050.
61746B ED 4	MORGAN STANLEY	..	12/07/2020.	TORONTO DOMINION - US		765,638	750,000	746,168	748,500		741		741		749,240		16,397	16,397	20,891	11/17/2021.
61980A AC 7	MOTIVA ENTERPRISES LLC	..	01/15/2020.	MATURITY		254,000	254,000	253,502	253,998		2		2		254,000			0	7,303	01/15/2020.
637432 MU 6	NATIONAL RURAL UTIL COOP	..	06/15/2020.	MATURITY		100,000	100,000	99,858	99,990		10		10		100,000			0	1,175	06/15/2020.
63890B AB 2	NAVSL 2018-EA A2	..	12/15/2020.	MBS PAYMENT		161,126	161,126	161,104	160,874		251		251		161,126			0	6,297	12/15/2059.
64828E AA 3	NRZT 2019-NQM4 A1	..	12/01/2020.	MBS PAYMENT		137,771	137,771	137,771	137,771				0		137,771			0	2,105	09/25/2059.
64829K BV 1	NRZT 2017-2A A3	..	12/01/2020.	MBS PAYMENT		110,362	110,362	114,767	110,884		(522)		(522)		110,362			0	2,485	03/26/2057.
64829X AA 0	NRZT 2018-5A A1	..	12/01/2020.	MBS PAYMENT		377,513	377,513	383,409	378,388		(875)		(875)		377,514			0	9,812	12/25/2057.
64830D AV 5	NRZT 2019-2A B2	..	12/01/2020.	MBS PAYMENT		38,339	38,339	40,987			(173)		(173)		38,339			0	817	12/25/2057.

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						
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
64830G AB 2	NRZT 2018-1A A1A		12/01/2020.	MBS PAYMENT		258,524	258,524	264,117	259,155		(631)		(631)		258,524			0	5,472	12/26/2057.
64830M AG 8	NRZT 2019-5A A1B		12/01/2020.	MBS PAYMENT		200,646	200,646	206,054	201,394		(749)		(749)		200,646			0	4,033	08/25/2059.
64830W AQ 4	NRZT 2019-4A B1		12/01/2020.	MBS PAYMENT		58,471	58,471	61,903	58,701		(230)		(230)		58,471			0	1,270	12/26/2058.
693476 BL 6	PNC FINANCIAL SERVICES		08/11/2020.	MATURITY		500,000	500,000	496,360	499,717		283		283		500,000			0	21,875	08/11/2020.
69349L AG 3	PNC BANK NA		10/26/2020.	JANE STREET EXECUTION SERVICES LLC		1,043,920	1,000,000	921,880	973,133		7,531		7,531		980,664		63,256	63,256	26,775	11/01/2022.
693652 AB 5	PSMC 2020-2 A2		12/01/2020.	MBS PAYMENT		315,428	315,428	324,004			(964)		(964)		315,428			0	3,097	05/25/2050.
74331M AA 4	PROG 2018-SFR3 A		12/01/2020.	MBS PAYMENT		2,167	2,167	2,167	2,167				0		2,167			0	73	10/18/2035.
74387L AG 6	PFMT 2019-1 A4		12/01/2020.	MBS PAYMENT		75	75	75	75				0		75			0	2	12/27/2049.
74432Q BM 6	PRUDENTIAL FINANCIAL INC		06/21/2020.	MATURITY		250,000	250,000	248,475	249,908		92		92		250,000			0	6,719	06/21/2030.
747525 AE 3	QUALCOMM INC		08/07/2020.	UBS SECURITIES		1,573,065	1,500,000	1,563,090	1,526,059		(6,516)		(6,516)		1,519,543		53,522	53,522	32,500	05/20/2022.
756109 AR 5	REALTY INCOME CORP		10/26/2020.	MORGAN STANLEY		987,165	850,000	845,742	847,361		282		282		847,644		139,521	139,521	36,329	10/15/2026.
784012 AA 4	SCFET 2017-2A A		12/20/2020.	MBS PAYMENT		643,787	643,787	643,686	642,787		1,000		1,000		643,787			0	12,881	12/20/2023.
78403D AJ 9	SBA TOWER TRUST		07/14/2020.	CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	18,322	10/10/2045.
78432B AA 7	SGR 2019-3 A1		02/13/2020.	VARIOUS		788,119	783,642	783,630	783,642				0		783,642		4,477	4,477	4,339	09/25/2059.
78480* AA 3	SSMC II BORROWER, LLC		12/05/2020.	SINK		30,950	30,950	30,950	30,950				0		30,950			0	679	01/05/2029.
81745E AA 7	SEMT 2013-8 A1		12/01/2020.	MBS PAYMENT		913,229	913,229	933,777	918,790		(5,561)		(5,561)		913,229			0	16,954	06/25/2043.
81746F AA 3	SEMT 2017-6 A1		12/01/2020.	MBS PAYMENT		719,683	719,683	734,526	723,073		(3,390)		(3,390)		719,683			0	15,087	09/25/2047.
817743 AA 5	SPRO 2019-1A A2		10/25/2020.	MBS PAYMENT		10,000	10,000	10,000	10,000				0		10,000			0	269	10/25/2049.
824348 BF 2	SHERWIN-WILLIAMS CO		02/13/2020.	GOLDMAN SACHS		1,121,804	1,030,000	1,026,234	1,027,196		54		54		1,027,250		94,554	94,554	24,072	01/15/2026.
832696 AB 4	JM SMUCKER CO		01/28/2020.	SUSQUEHANNA FINANCIAL		769,777	750,000	748,560	749,704		13		13		749,717		20,061	20,061	7,656	10/15/2021.
83405X AB 0	SCLP 2018-3 A2		12/25/2020.	MBS PAYMENT		702,922	702,922	702,852	701,325		1,598		1,598		702,922			0	16,687	08/25/2027.
84265V AD 7	SOUTHERN COPPER CORP		04/16/2020.	MATURITY		350,000	350,000	348,184	349,932		68		68		350,000			0	9,406	04/16/2020.
84858@ AA 3	SPIRIT AIRLINES PASS THROUGH TRUST 2015		10/01/2020.	SINK		69,481	69,481	69,481	69,481				0		69,481			0	2,569	04/01/2023.
85236K AA 0	SIDC 2019-1A A2		12/25/2020.	MBS PAYMENT		10,000	10,000	9,996	9,970		30		30		10,000			0	246	02/25/2044.
857477 AV 5	STATE STREET CORP		07/27/2020.	MARKETAXESS		1,150,425	1,135,000	1,134,410	1,134,831		70		70		1,134,901		15,524	15,524	15,370	05/19/2021.
86212V AD 6	STR 2018-1A A1		12/20/2020.	MBS PAYMENT		18,885	18,884	18,880	18,846		39		39		18,885			0	376	10/20/2048.
86212X AB 6	STR 2019-1 A2		12/20/2020.	MBS PAYMENT		4,528	4,528	4,528	4,520		9		9		4,528			0	90	11/22/2049.
863579 CD 8	SARM 2004-14 3A1		12/01/2020.	MBS PAYMENT		55,901	55,901	51,953	55,351		550		550		55,901			0	1,400	10/25/2034.
87165L AT 8	SYNCT 2015-4 A		09/15/2020.	MBS PAYMENT		625,000	625,000	624,994	625,000				0		625,000			0	11,156	09/15/2023.
87407P AE 0	TAL 2013-2A A		09/20/2020.	MBS PAYMENT		391,667	391,667	395,247	391,667				0		391,667			0	9,541	11/22/2038.
87407R AA 4	TAL 2020-1A A		12/20/2020.	MBS PAYMENT		10,238	10,238	10,233			11		11		10,238			0	34	09/20/2045.
89169D AB 7	TPMT 2017-3 A2		09/21/2020.	WELLS FARGO SECURITIES LLC		508,863	472,675	481,538	481,412		(1,242)		(1,242)		480,170		28,694	28,694	11,502	07/25/2057.
89172R AR 6	TPMT 2015-6 A1B		12/01/2020.	MBS PAYMENT		389,717	389,717	386,093	388,875		841		841		389,717			0	5,965	04/25/2055.
89173F AC 4	TPMT 2017-1 M1		09/21/2020.	J.P. MORGAN		513,665	472,675	499,928	499,604		(3,076)		(3,076)		496,528		17,137	17,137	14,377	10/25/2056.
89173U AB 3	TPMT 2017-4 A2		09/21/2020.	J.P. MORGAN		509,381	472,675	479,765	479,689		(753)		(753)		478,936		30,446	30,446	11,502	06/25/2057.
89657B AA 2	TRL 2019-1A A		12/17/2020.	MBS PAYMENT		95,101	95,101	95,054	94,942		160		160		95,101			0	2,102	04/17/2049.
89680H AA 0	TCF 2020-1A A		12/20/2020.	MBS PAYMENT		70,769	70,769	70,756			78		78		70,769			0	245	09/20/2045.
90327Q CY 3	USAA CAPITAL CORP		11/17/2020.	KEYBANC CAPITAL MARKETS		1,514,085	1,500,000	1,498,365	1,499,522		296		296		1,499,819		14,267	14,267	29,000	06/01/2021.
90783X AA 9	UNION PACIFIC RR CO 07-3		01/02/2020.	MBS PAYMENT		76,110	76,110	91,047	76,110				0		76,110			0	2,350	01/02/2031.
92211M AC 7	VDC 2018-1A A2		10/05/2020.	MBS PAYMENT		981,667	981,667	981,667	981,667				0		981,667			0	77,286	02/16/2043.

SCHEDULE D - PART 4

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

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										11	12	13	14	15						
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
92343V DY 7	VERIZON COMMUNICATIONS	..	10/26/2020.	MARKETAXESS		1,179,410	1,000,000	992,560	994,336		565		565		994,901		184,509	184,509	46,063	03/16/2027.
92348X AA 3	VZOT 2018-A A1A	..	12/20/2020.	MBS PAYMENT		117,265	117,265	117,263	117,069		197		197		117,265			0	3,625	04/20/2023.
92890H AC 6	WEA FINANCE LLC/WESTFIEL	..	12/18/2020.	MORGAN STANLEY		1,053,890	1,000,000	996,280	998,074		371		371		998,445		55,445	55,445	47,396	09/17/2024.
92938J AB 8	WFRBS 2013-UBS1 A2	..	11/01/2020.	MBS PAYMENT		8,840	8,840	9,106	8,840				0		8,840			0	248	03/16/2046.
94989U AA 9	WFMBS 2018-1 A1	..	12/01/2020.	MBS PAYMENT		562,119	562,119	540,601	556,778		5,341		5,341		562,119			0	12,043	07/25/2047.
95000L AX 1	WFCM 2016-C33 A2	..	10/01/2020.	MBS PAYMENT		1,000,000	1,000,000	1,029,962	1,006,001		(6,001)		(6,001)		1,000,000			0	42,223	03/17/2059.
95002Q AA 8	WFMBS 2020-2 A1	..	12/01/2020.	MBS PAYMENT		89,021	89,021	91,872			(221)		(221)		89,021			0	844	02/25/2050.
96221Q AB 9	WFRBS 2013-C18 A2	..	08/01/2020.	MBS PAYMENT		1,558	1,558	1,604	1,558				0		1,558			0	137	12/17/2046.
976657 AL 0	WEC ENERGY GROUP INC	..	12/31/2020.	CALLED BY ISSUER at 112.699		89,032	79,000	88,462			(439)		(439)		88,023		(9,023)	(9,023)	11,444	06/15/2025.
976826 BH 9	WISCONSIN POWER & LIGHT	..	06/15/2020.	VARIOUS		854,161	850,000	848,581	849,920		48		48		849,968		4,193	4,193	12,436	06/15/2020.
00038R AA 4	AASET 2019-2 A	C	12/16/2020.	MBS PAYMENT		94,135	94,135	94,134	94,004		130		130		94,135			0	1,639	10/16/2039.
02364W AV 7	AMERICA MOVIL SAB DE CV	C	03/30/2020.	VARIOUS		250,812	250,000	248,442	249,950		28		28		249,978		834	834	4,889	03/30/2020.
12479L AC 4	CAI 2013-1A A	D	04/25/2020.	MBS PAYMENT		633,750	633,750	633,707	633,750				0		633,750			0	6,805	03/27/2028.
14314L AC 9	CGMS 2014-2RA A1 BANK LOANS	C	05/15/2020.	MBS PAYMENT		3,591	3,591	3,591	3,591				0		3,591			0	52	05/15/2031.
227170 AE 7	CRNN 2013-1A A	D	10/18/2020.	MBS PAYMENT		383,333	383,333	383,331	383,333				0		383,333			0	8,732	04/18/2028.
23291K AJ 4	DH EUROPE FINANCE II	C	12/08/2020.	US BANCORP INVESTMENTS INC		1,501,888	1,325,000	1,322,469	1,322,485		92		92		1,322,577		179,311	179,311	47,010	11/15/2039.
404280 AK 5	HSBC HOLDINGS PLC	C	06/09/2020.	TENDER OFFER		908,276	875,000	873,101	874,705		101		101		874,805		33,471	33,471	30,246	04/05/2021.
66860J AA 6	WOODS 2018-11BA A1 BANK LOANS	D	04/19/2020.	MBS PAYMENT		3,705	3,705	3,705	3,705				0		3,705			0	56	04/19/2031.
88315L AE 8	TMCL 2020-1A A	C	12/20/2020.	MBS PAYMENT		7,856	7,856	7,855			11		11		7,856			0	45	08/21/2045.
92912V AQ 8	VOYA 2014-2A A2AR BANK LOANS	D	03/12/2020.	MBS PAYMENT		250,000	250,000	250,050	250,000				0		250,000			0	3,665	04/17/2030.
3899999. Total - Bonds - Industrial and Miscellaneous						70,131,048	68,297,859	68,761,373	65,986,850	0	(40,982)	0	(40,982)	0	68,467,463	0	1,608,326	1,608,326	1,668,323	XXX
8399997. Total - Bonds - Part 4						116,682,600	114,273,047	115,771,519	111,135,264	0	(242,100)	0	(242,100)	0	114,648,908	0	1,978,430	1,978,430	2,675,472	XXX
8399998. Total - Bonds - Summary Item from Part 5						5,918,202	5,825,000	5,894,484			(5,623)		(5,623)		5,888,861		29,341	29,341	97,623	XXX
8399999. Total - Bonds						122,600,802	120,098,047	121,666,003	111,135,264	0	(247,723)	0	(247,723)	0	120,537,769	0	2,007,771	2,007,771	2,773,095	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
48127R 46 1	JPMORGAN CHASE & CO	..	03/02/2020.	CALLED BY ISSUER at 25.000	20,000.000	500,000	25.00	500,800	511,600	(10,800)			(10,800)		500,800		(800)	(800)	7,657	XXX
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						500,000	XXX	500,800	511,600	(10,800)	0	0	(10,800)	0	500,800	0	(800)	(800)	7,657	XXX
8999997. Total - Preferred Stocks - Part 4						500,000	XXX	500,800	511,600	(10,800)	0	0	(10,800)	0	500,800	0	(800)	(800)	7,657	XXX
8999999. Total - Preferred Stocks						500,000	XXX	500,800	511,600	(10,800)	0	0	(10,800)	0	500,800	0	(800)	(800)	7,657	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R 10 2	AT&T INC	..	10/02/2020.	INSTINET, LLC	25,105.000	722,526	XXX	882,234	981,103	(98,869)			(98,869)		882,234		(159,708)	(159,708)	39,164	XXX
020002 10 1	ALLSTATE CORP	..	12/01/2020.	BARCLAYS AMERICAN	176.000	18,332	XXX	17,424					0		17,424		908	908	95	XXX
02209S 10 3	ALTRIA GROUP INC	..	12/01/2020.	VARIOUS	10,437.000	424,321	XXX	494,853	520,911	(26,058)			(26,058)		494,853		(70,532)	(70,532)	34,532	XXX
031162 10 0	AMGEN INC	..	10/02/2020.	VARIOUS	1,132.000	272,065	XXX	182,920	272,891	(89,971)			(89,971)		182,920		89,145	89,145	4,808	XXX
032654 10 5	ANALOG DEVICES INC	..	12/01/2020.	BARCLAYS AMERICAN	651.000	91,377	XXX	74,435					0		74,435		16,942	16,942		XXX
037833 10 0	APPLE INC	..	08/24/2020.	VARIOUS	515.000	204,764	XXX	164,749					0		164,749		40,014	40,014	603	XXX
086516 10 1	BEST BUY CO INC	..	12/02/2020.	VARIOUS	6,432.000	684,966	XXX	433,618	564,730	(131,112)			(131,112)		433,618		251,348	251,348	12,538	XXX
09247X 10 1	BLACKROCK INC	..	12/01/2020.	VARIOUS	357.000	223,736	XXX	114,613	179,464	(64,851)			(64,851)		114,613		109,123	109,123	2,719	XXX
11135F 10 1	BROADCOM INC	..	06/01/2020.	BARCLAYS AMERICAN	1,640.000	475,006	XXX	366,640	518,273	(151,633)			(151,633)		366,640		108,366	108,366	5,330	XXX
14149Y 10 8	CARDINAL HEALTH INC	..	12/01/2020.	BARCLAYS AMERICAN	815.000	44,703	XXX	45,707	41,223	4,484			4,484		45,707		(1,004)	(1,004)	1,200	XXX
16119P 10 8	CHARTER COMMUNICATIONS INC-A	..	09/08/2020.	MORGAN STANLEY	65.000	39,233	XXX	27,934					0		27,934		11,298	11,298		XXX
166764 10 0	CHEVRON CORP	..	03/16/2020.	VARIOUS	5,975.000	478,977	XXX	608,350	720,047	(111,697)			(111,697)		608,350		(129,373)	(129,373)	7,708	XXX

SCHEDULE D - PART 4

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										11	12	13	14	15						
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
17275R 10 2	CISCO SYSTEMS INC	..	08/13/2020.	VARIOUS	4,805.000	215,111	XXX	139,920	230,448	(90,527)			(90,527)		139,920		75,190	75,190	4,216	XXX
177376 10 0	CITRIX SYSTEMS INC	..	04/02/2020.	UBS SECURITIES	45.000	6,332	XXX	5,371					0		5,371		961	961	16	XXX
189054 10 9	CLOROX COMPANY	..	06/01/2020.	VARIOUS	3,499.000	703,748	XXX	558,826	537,236	21,590			21,590		558,826		144,922	144,922	6,997	XXX
191216 10 0	COCA-COLA CO/THE	..	09/08/2020.	VARIOUS	914.000	47,983	XXX	34,179	50,590	(16,411)			(16,411)		34,179		13,804	13,804	367	XXX
194162 10 3	COLGATE-PALMOLIVE CO	..	12/01/2020.	BTIG, LLC	425.000	36,080	XXX	30,881					0		30,881		5,198	5,198	352	XXX
22822V 10 1	CROWN CASTLE INTL CORP	..	08/13/2020.	VARIOUS	1,185.000	195,940	XXX	161,303	130,778	(13,718)			(13,718)		161,303		34,637	34,637	2,526	XXX
231021 10 6	CUMMINS INC	..	12/01/2020.	VARIOUS	1,129.000	224,274	XXX	144,930	202,046	(57,116)			(57,116)		144,930		79,344	79,344	4,198	XXX
30231G 10 2	EXXON MOBIL CORP	..	06/01/2020.	BARCLAYS AMERICAN	7,614.000	348,904	XXX	520,157	531,305	(11,148)			(11,148)		520,157		(171,253)	(171,253)	13,248	XXX
33616C 10 0	FIRST REPUBLIC BANK/CA	..	06/24/2020.	SANFORD C. BERNSTEIN & CO	390.000	41,215	XXX	45,873					0		45,873		(4,659)	(4,659)	78	XXX
40434L 10 5	HP INC	..	12/01/2020.	BARCLAYS AMERICAN	2,573.000	57,578	XXX	50,139					0		50,139		7,439	7,439		XXX
427866 10 8	HERSHEY CO/THE	..	09/08/2020.	VARIOUS	235.000	34,606	XXX	26,249	34,540	(8,291)			(8,291)		26,249		8,357	8,357	448	XXX
437076 10 2	HOME DEPOT INC	..	10/02/2020.	VARIOUS	1,292.000	346,404	XXX	242,291	282,147	(39,856)			(39,856)		242,291		104,113	104,113	3,969	XXX
452308 10 9	ILLINOIS TOOL WORKS	..	12/01/2020.	VARIOUS	376.000	72,336	XXX	55,204	67,541	(12,337)			(12,337)		55,204		17,133	17,133	1,196	XXX
458140 10 0	INTEL CORP	..	06/01/2020.	VARIOUS	1,267.000	78,343	XXX	30,083	75,830	(45,747)			(45,747)		30,083		48,260	48,260	827	XXX
459200 10 1	INTL BUSINESS MACHINES CORP	..	03/02/2020.	BARCLAYS AMERICAN	3,858.000	508,778	XXX	496,742	517,126	(20,385)			(20,385)		496,742		12,036	12,036	6,250	XXX
460146 10 3	INTERNATIONAL PAPER CO	..	09/08/2020.	INSTINET, LLC	11,194.000	420,417	XXX	538,754	515,484	23,270			23,270		538,754		(118,337)	(118,337)	17,211	XXX
464287 49 9	ISHARES RUSSELL MID-CAP ETF	..	02/11/2020.	DIRECT	55,007.000	3,371,976	XXX	1,338,189	3,279,517	(1,941,329)			(1,941,329)		1,338,189		2,033,788	2,033,788		XXX
46625H 10 0	JPMORGAN CHASE & CO	..	12/01/2020.	BTIG, LLC	479.000	57,603	XXX	51,933	66,773	(14,840)			(14,840)		51,933		5,670	5,670	1,715	XXX
478160 10 4	JOHNSON & JOHNSON	..	10/02/2020.	VARIOUS	1,350.000	197,773	XXX	97,902	196,925	(99,023)			(99,023)		97,902		99,871	99,871	3,415	XXX
494368 10 3	KIMBERLY-CLARK CORP	..	09/08/2020.	VARIOUS	393.000	56,157	XXX	43,630	54,057	(10,428)			(10,428)		43,630		12,528	12,528	5,482	XXX
524660 10 7	LEGGETT & PLATT INC	..	03/20/2020.	VARIOUS	6,920.000	170,239	XXX	354,264	351,744	2,520			2,520		354,264		(184,025)	(184,025)	5,536	XXX
539830 10 9	LOCKHEED MARTIN CORP	..	10/02/2020.	VARIOUS	178.000	68,385	XXX	28,094	69,310	(41,216)			(41,216)		28,094		40,291	40,291	1,154	XXX
580135 10 1	MCDONALDS CORP	..	10/02/2020.	INSTINET, LLC	685.000	152,773	XXX	113,789	135,363	(21,573)			(21,573)		113,789		38,983	38,983	2,569	XXX
58933Y 10 5	MERCK & CO. INC	..	06/01/2020.	BTIG, LLC	308.000	24,633	XXX	12,759	28,013	(15,254)			(15,254)		12,759		11,875	11,875	376	XXX
620076 30 7	MOTOROLA SOLUTIONS INC	..	11/05/2020.	J.P. MORGAN	265.000	42,692	XXX	41,662					0		41,662		1,030	1,030	339	XXX
65339F 10 1	NEXTERA ENERGY INC	..	11/05/2020.	J.P. MORGAN	690.000	52,047	XXX	47,405					0		47,405		4,642	4,642	725	XXX
670346 10 5	NUCOR CORP	..	12/01/2020.	VARIOUS	1,930.000	98,665	XXX	113,409	108,620	4,789			4,789		113,409		(14,743)	(14,743)	2,752	XXX
681919 10 6	OMNICOM GROUP	..	12/02/2020.	VARIOUS	6,526.000	414,149	XXX	482,101	528,737	(46,636)			(46,636)		482,101		(67,952)	(67,952)	16,968	XXX
682680 10 3	ONEOK INC	..	03/16/2020.	VARIOUS	9,280.000	255,627	XXX	536,636	702,218	(165,581)			(165,581)		536,636		(281,009)	(281,009)	8,677	XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP	..	12/01/2020.	BARCLAYS AMERICAN	862.000	121,122	XXX	117,301	137,601	(20,300)			(20,300)		117,301		3,821	3,821	3,965	XXX
704326 10 7	PAYCHEX INC	..	12/01/2020.	BARCLAYS AMERICAN	1,310.000	122,508	XXX	106,638	111,429	(4,791)			(4,791)		106,638		15,870	15,870	3,249	XXX
713448 10 8	PEPSICO INC	..	03/02/2020.	BARCLAYS AMERICAN	73.000	9,923	XXX	5,176	9,977	(4,801)			(4,801)		5,176		4,747	4,747	70	XXX
717081 10 3	PFIZER INC	..	11/17/2020.	VARIOUS	2,242.000	146,344	XXX	138,310	136,293	(16,456)			(16,456)		138,310		8,034	8,034	1,704	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL	..	09/08/2020.	VARIOUS	368.000	30,040	XXX	32,519	31,313	1,206			1,206		32,519		(2,479)	(2,479)	793	XXX
74251V 10 2	PRINCIPAL FINANCIAL GROUP	..	06/01/2020.	INSTINET, LLC	9,414.000	370,195	XXX	486,245	517,770	(31,525)			(31,525)		486,245		(116,050)	(116,050)	10,544	XXX
742718 10 9	PROCTER & GAMBLE CO/THE	..	09/08/2020.	BTIG, LLC	724.000	97,406	XXX	58,080	90,428	(32,348)			(32,348)		58,080		39,326	39,326	1,650	XXX
74460D 10 9	PUBLIC STORAGE	..	10/02/2020.	INSTINET, LLC	295.000	68,334	XXX	65,542	62,823	2,718			2,718		65,542		2,792	2,792	1,770	XXX
747525 10 3	QUALCOMM INC	..	12/01/2020.	VARIOUS	3,535.000	431,647	XXX	190,143	311,893	(121,750)			(121,750)		190,143		241,504	241,504	6,625	XXX
78462F 10 3	SPDR S&P 500 ETF TRUST	..	02/11/2020.	DIRECT	44,790.000	15,074,542	XXX	6,688,282	14,416,109	(7,727,828)			(7,727,828)		6,688,282		8,386,261	8,386,261	70,320	XXX
78464A 76 3	SPDR S&P DIVIDEND ETF	..	02/11/2020.	DIRECT	94,000.000	10,172,949	XXX	5,006,910	10,111,580	(5,104,670)			(5,104,670)		5,006,910		5,166,039	5,166,039		XXX
87612E 10 6	TARGET CORP	..	12/01/2020.	VARIOUS	2,295.000	331,480	XXX	133,434	294,242	(160,808)			(160,808)		133,434		198,046	198,046	4,400	XXX
882508 10 4	TEXAS INSTRUMENTS INC	..	12/01/2020.	VARIOUS	2,470.000	352,274	XXX	179,060	316,876	(137,816)			(137,816)		179,060		173,214	173,214	6,950	XXX

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						
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
883556 10 2	THERMO FISHER SCIENTIFIC INC	..	12/08/2020.	VARIOUS	235.000	107,580	XXX	78,687					0		78,687		28,892	28,892	138	XXX
88579Y 10 1	3M CO	..	06/01/2020.	BTIG, LLC	131.000	20,366	XXX	17,319	23,111	(5,792)			(5,792)		17,319		3,047	3,047	385	XXX
89417E 10 9	TRAVELERS COS INC/THE	..	12/01/2020.	VARIOUS	438.000	55,052	XXX	50,526	59,984	(9,458)			(9,458)		50,526		4,526	4,526	958	XXX
89832Q 10 9	TRUIST FINANCIAL CORP	..	09/08/2020.	INSTINET, LLC	9,479.000	358,697	XXX	500,368	533,857	(33,490)			(33,490)		500,368		(141,670)	(141,670)	12,797	XXX
902973 30 4	US BANCORP	..	09/08/2020.	BARCLAYS AMERICAN	8,641.000	318,740	XXX	440,582	512,325	(71,743)			(71,743)		440,582		(121,842)	(121,842)	10,888	XXX
90353T 10 0	UBER TECHNOLOGIES INC	..	12/08/2020.	COWEN & CO	590.000	31,117	XXX	18,183					0		18,183		12,934	12,934		XXX
907818 10 8	UNION PACIFIC CORP	..	09/08/2020.	BTIG, LLC	242.000	45,855	XXX	41,012					0		41,012		4,843	4,843	235	XXX
911312 10 6	UNITED PARCEL SERVICE-CL B	..	09/08/2020.	VARIOUS	3,078.000	451,644	XXX	313,658	360,311	(46,653)			(46,653)		313,658		137,985	137,985	8,749	XXX
918204 10 8	VF CORP	..	12/01/2020.	VARIOUS	3,094.000	235,411	XXX	183,559	308,348	(124,789)			(124,789)		183,559		51,853	51,853	3,662	XXX
91913Y 10 0	VALERO ENERGY CORP	..	06/01/2020.	INSTINET, LLC	5,432.000	361,098	XXX	386,738	508,707	(121,969)			(121,969)		386,738		(25,639)	(25,639)	10,647	XXX
92343V 10 4	VERIZON COMMUNICATIONS INC	..	06/01/2020.	BTIG, LLC	498.000	28,140	XXX	22,081	30,577	(8,496)			(8,496)		22,081		6,058	6,058	613	XXX
949746 10 1	WELLS FARGO & CO	..	05/18/2020.	VARIOUS	12,245.000	307,235	XXX	616,663	658,781	(42,118)			(42,118)		616,663		(309,428)	(309,428)	12,490	XXX
962166 10 4	WEYERHAEUSER CO	..	05/08/2020.	JONES & ASSOCIATES	22,490.000	435,752	XXX	708,767	679,198	29,569			29,569		708,767		(273,015)	(273,015)	7,647	XXX
98986T 10 8	ZYNGA INC - CL A	..	04/02/2020.	WELLS FARGO SECURITIES LLC	785.000	5,158	XXX	5,661					0		5,661		(503)	(503)		XXX
G8994E 10 3	TRANE TECHNOLOGIES PLC	C	12/08/2020.	COWEN & CO	295.000	41,414	XXX	33,355					0		33,355		8,059	8,059	625	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					42,112,797	XXX	26,380,951	42,718,523	(17,083,062)	0	0	(17,083,062)	0	26,380,951	0	15,731,846	15,731,846	402,178	XXX
Common Stocks - Closed-End Funds																				
89147L 10 0	TORTOISE ENERGY INFRASTRUCT	..	02/27/2020.	INSTINET, LLC	20,125.000	262,682	XXX	553,530	360,841	192,688			192,688		553,530		(290,848)	(290,848)	7,949	XXX
9699999.	Total - Common Stocks - Closed-End Funds					262,682	XXX	553,530	360,841	192,688	0	0	192,688	0	553,530	0	(290,848)	(290,848)	7,949	XXX
9799997.	Total - Common Stocks - Part 4					42,375,479	XXX	26,934,481	43,079,364	(16,890,374)	0	0	(16,890,374)	0	26,934,481	0	15,440,998	15,440,998	410,127	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					6,222,217	XXX	6,300,450					0		6,300,450		(78,233)	(78,233)	96,760	XXX
9799999.	Total - Common Stocks					48,597,696	XXX	33,234,931	43,079,364	(16,890,374)	0	0	(16,890,374)	0	33,234,931	0	15,362,765	15,362,765	506,887	XXX
9899999.	Total - Preferred and Common Stocks					49,097,696	XXX	33,735,731	43,590,964	(16,901,174)	0	0	(16,901,174)	0	33,735,731	0	15,361,965	15,361,965	514,544	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					171,698,498	XXX	155,401,734	154,726,228	(16,901,174)	(247,723)	0	(17,148,897)	0	154,273,500	0	17,369,736	17,369,736	3,287,639	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 - Industrial and Miscellaneous																				
037411 BE 4	APACHE CORP	..	01/03/2020	VARIOUS	08/11/2020	VARIOUS	1,000,000	1,057,567	995,000	1,054,219		(3,348)		(3,348)			(59,219)	(59,219)	36,124	9,965
09062X AG 8	BIOGEN INC	..	04/27/2020	VARIOUS	12/18/2020	GOLDMAN SACHS	1,000,000	992,055	1,009,120	992,159		104		104			16,961	16,961	20,300	
26614N AA 0	DUPONT DE NEMOURS INC	..	04/28/2020	CITIGROUP GLOBAL MARKETS	06/19/2020	BARCLAYS AMERICAN	750,000	750,000	767,753	750,000				0			17,753	17,753	2,350	
36258Y BF 4	GSMS 2020-GC45 A4	..	01/10/2020	GOLDMAN SACHS	05/05/2020	GOLDMAN SACHS	950,000	959,494	993,344	959,244		(250)		(250)			34,100	34,100	8,838	2,034
64830T AD 0	NRZT 2020-1A A1B	..	01/09/2020	GOLDMAN SACHS	09/21/2020	VARIOUS	475,000	488,522	503,675	486,283		(2,239)		(2,239)			17,392	17,392	12,473	1,986
745310 AJ 1	PUGET ENERGY INC	..	05/15/2020	VARIOUS	12/09/2020	EXCHANGE	500,000	504,218	504,060	504,060		(158)		(158)				0	11,389	
91159H JA 9	US BANCORP	..	07/16/2020	US BANCORP INVESTMENTS INC	12/08/2020	MORGAN STANLEY	1,150,000	1,142,629	1,145,251	1,142,896		268		268			2,354	2,354	6,149	
3899999.	Total - Bonds - Industrial and Miscellaneous						5,825,000	5,894,485	5,918,203	5,888,861	0	(5,623)	0	(5,623)	0	0	29,341	29,341	97,623	13,985
8399998.	Total - Bonds						5,825,000	5,894,485	5,918,203	5,888,861	0	(5,623)	0	(5,623)	0	0	29,341	29,341	97,623	13,985
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R 10 2	AT&T INC	..	02/20/2020	TRANSFER	06/24/2020	VARIOUS	3,865.000	148,757	115,364	148,757				0			(33,393)	(33,393)	2,010	
00724F 10 1	ADOBE INC	..	02/20/2020	DIRECT	09/08/2020	JONES & ASSOCIATES	160.000	59,998	75,329	59,998				0			15,331	15,331		
02209S 10 3	ALTRIA GROUP INC	..	07/21/2020	VARIOUS	12/01/2020	BARCLAYS AMERICAN	8,317.000	343,163	336,350	343,163				0			(6,814)	(6,814)	17,735	
086516 10 1	BEST BUY CO INC	..	07/21/2020	VARIOUS	12/02/2020	INSTINET, LLC	3,089.000	234,917	332,788	234,917				0			97,871	97,871	4,211	
097023 10 5	BOEING CO/THE	..	02/20/2020	WELLS FARGO SECURITIES LLC	08/24/2020	ISI GROUP INC	180.000	60,667	31,771	60,667				0			(28,896)	(28,896)		
11135F 10 1	BROADCOM INC	..	04/14/2020	VARIOUS	06/01/2020	BARCLAYS AMERICAN	842.000	226,862	243,875	226,862				0			17,013	17,013	2,311	
17275R 10 2	CISCO SYSTEMS INC	..	02/20/2020	INSTINET, LLC	11/05/2020	VARIOUS	2,800.000	130,153	110,292	130,153				0			(19,861)	(19,861)	2,423	
189054 10 9	CLOROX COMPANY	..	04/14/2020	VARIOUS	06/01/2020	INSTINET, LLC	1,134.000	197,556	232,571	197,556				0			35,015	35,015	1,202	
20030N 10 1	COMCAST CORP-CLASS A	..	02/20/2020	INSTINET, LLC	04/02/2020	RENAISSANCE MACRO RESEARCH	3,145.000	143,695	105,469	143,695				0			(38,226)	(38,226)	723	
22160K 10 5	COSTCO WHOLESALE CORP	..	02/20/2020	DIRECT	12/08/2020	COWEN & CO	195.000	62,746	73,806	62,746				0			11,061	11,061	2,359	
30040W 10 8	EVERSOURCE ENERGY	..	02/20/2020	TRANSFER	06/09/2020	DIRECT	1,145.000	109,309	97,363	109,309				0			(11,945)	(11,945)	1,300	
30231G 10 2	EXXON MOBIL CORP	..	04/14/2020	VARIOUS	06/01/2020	BARCLAYS AMERICAN	5,516.000	273,880	252,765	273,880				0			(21,115)	(21,115)	4,799	
337932 10 7	FIRSTENERGY CORP	..	05/08/2020	VARIOUS	08/13/2020	VARIOUS	8,650.000	347,381	252,941	347,381				0			(94,440)	(94,440)	3,373	
45687V 10 6	INGERSOLL-RAND INC	..	06/09/2020	VARIOUS	08/17/2020	VARIOUS	3,732.990	128,595	129,861	128,595				0			1,266	1,266		
458140 10 0	INTEL CORP	..	02/20/2020	TRANSFER	08/07/2020	VARIOUS	1,285.000	83,269	61,474	83,269				0			(21,795)	(21,795)	848	
460146 10 3	INTERNATIONAL PAPER CO	..	07/21/2020	VARIOUS	09/08/2020	INSTINET, LLC	10,314.000	368,794	387,367	368,794				0			18,572	18,572	8,941	
46266C 10 5	IQVIA HOLDINGS INC	..	02/20/2020	TRANSFER	04/02/2020	WELLS FARGO SECURITIES LLC	675.000	109,752	68,337	109,752				0			(41,415)	(41,415)		
57772K 10 1	MAXIM INTEGRATED PRODUCTS	..	07/21/2020	VARIOUS	09/08/2020	BARCLAYS AMERICAN	12,697.000	743,110	841,832	743,110				0			98,722	98,722	6,095	
596278 10 1	MIDDLEBY CORP	..	02/20/2020	BARCLAYS AMERICAN	04/02/2020	DIRECT	330.000	37,324	17,091	37,324				0			(20,233)	(20,233)		
681919 10 6	OMNICOM GROUP	..	09/08/2020	VARIOUS	12/02/2020	BARCLAYS AMERICAN	7,859.000	467,411	500,992	467,411				0			33,581	33,581	10,455	
717081 10 3	PFIZER INC	..	02/20/2020	TRANSFER	11/09/2020	VARIOUS	2,750.000	98,491	108,452	98,491				0			9,961	9,961	3,135	
74251V 10 2	PRINCIPAL FINANCIAL GROUP	..	04/14/2020	VARIOUS	06/02/2020	INSTINET, LLC	5,804.000	243,286	230,556	243,286				0			(12,730)	(12,730)	3,250	
78409V 10 4	S&P GLOBAL INC	..	02/20/2020	TRANSFER	06/24/2020	SANFORD C. BERNSTEIN & CO	260.000	78,235	82,466	78,235				0			4,231	4,231	348	
862121 10 0	STORE CAPITAL CORP	..	02/20/2020	TRANSFER	04/17/2020	VIRTU AMERICAS LLC	1,885.000	70,877	32,172	70,877				0			(38,705)	(38,705)	660	
89832Q 10 9	TRUIST FINANCIAL CORP	..	07/21/2020	VARIOUS	09/08/2020	INSTINET, LLC	10,434.000	418,725	394,836	418,725				0			(23,889)	(23,889)	7,020	
902973 30 4	US BANCORP	..	07/21/2020	VARIOUS	09/08/2020	BARCLAYS AMERICAN	11,954.000	477,704	440,947	477,704				0			(36,757)	(36,757)	6,660	
91913Y 10 0	VALERO ENERGY CORP	..	04/14/2020	VARIOUS	06/01/2020	INSTINET, LLC	4,797.000	298,841	318,886	298,841				0			20,045	20,045	4,701	
92556V 10 6	VIATRIS INC	..	11/17/2020	SPIN OFF	12/29/2020	VARIOUS	4,837.860	66,925	83,235	66,925				0			16,310	16,310		
94106L 10 9	WASTE MANAGEMENT INC	..	02/20/2020	UBS SECURITIES	12/08/2020	COWEN & CO	1,010.000	125,011	118,013	125,011				0			(6,998)	(6,998)	2,202	
G47791 10 1	INGERSOLL-RAND PLC	C	02/20/2020	TRANSFER	03/02/2020	VARIOUS	995.000	145,018	145,018	145,018				0				0		

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
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							6,300,452	6,222,219	6,300,452	0	0	0	0	0	0	(78,233)	(78,233)	96,761	0
9799998.	Total - Common Stocks							6,300,452	6,222,219	6,300,452	0	0	0	0	0	0	(78,233)	(78,233)	96,761	0
9899999.	Total - Preferred and Common Stocks							6,300,452	6,222,219	6,300,452	0	0	0	0	0	0	(78,233)	(78,233)	96,761	0
9999999.	Total - Bonds, Preferred and Common Stocks							12,194,937	12,140,422	12,189,313	0	(5,623)	0	(5,623)	0	0	(48,892)	(48,892)	194,384	13,985

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - Other Affiliates											
58514@ 10 5	Missouri Employers General Agency			43-1768412	8bii	NO		486,621	486,621	10,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	486,621	486,621	XXX	XXX
1899999. Total - Common Stocks							0	486,621	486,621	XXX	XXX
1999999. Total - Preferred and Common Stock							0	486,621	486,621	XXX	XXX

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

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

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 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						
Commerce Bank - Operating Kansas City, MO					9,753,875	XXX
0199999. Total - Open Depositories	XXX	XXX	0	0	9,753,875	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	9,753,875	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	500	XXX
0599999. Total Cash	XXX	XXX	0	0	9,754,375	XXX

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

1. January	342,521	4. April	(1,699,195)	7. July	3,676,383	10. October	6,222,065
2. February	3,312,378	5. May	1,632,589	8. August	3,035,052	11. November	4,844,299
3. March	1,424,267	6. June	5,262,676	9. September	4,762,085	12. December	9,753,874

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
All Other Money Market Mutual Funds								
38141W 27 3	GOLDMAN SACHS GOVT-FS		12/30/2020	0.026		25,523,407	417	
38141W 27 3	GOLDMAN SACHS GOVT-FS	C	12/30/2020	0.026		1,873,374		
8699999. Total - All Other Money Market Mutual Funds						27,396,781	417	0
8899999. Total - Cash Equivalents						27,396,781	417	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	B	Missouri Departtment of Insurance Required Deposit	1,301,153	1,542,649		
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	51,469,447	51,475,150	0	0
59. Total	XXX	XXX	52,770,600	53,017,799	0	0
DETAILS OF WRITE-INS						
5801.	B	US Dept of Labor Required Deposit SFL&H	500,000	505,703		
5802.	O	Pledged for American Alternative Insurance Company	1,512,734	1,512,734		
5803.	O	Pledged for Argonaut Insurance Company	49,456,713	49,456,713		
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	51,469,447	51,475,150	0	0