



ANNUAL STATEMENT
For the Year Ending DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE
DELTA DENTAL PLAN OF OHIO, INC.

NAIC Group Code	0477 (Current Period)	0477 (Prior Period)	NAIC Company Code	54402	Employer's ID Number	31-0685339
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	OH		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[X]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[] N/A[X]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[]	
Incorporated/Organized	03/06/1960		Commenced Business	04/01/1964		
Statutory Home Office	5600 Blazer Pkwy., Suite 150 (Street and Number)		Dublin, OH, 43017 (City or Town, State, Country and Zip Code)			
Main Administrative Office			4100 Okemos Road (Street and Number)			
	Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		(517)349-6000 (Area Code) (Telephone Number)			
Mail Address	P.O. Box 30416 (Street and Number or P.O. Box)		Lansing, MI, 48909-7916 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			4100 Okemos Road (Street and Number)			
	Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		(517)349-6000 (Area Code) (Telephone Number)			
Internet Website Address	http://ddpoh.com/					
Statutory Statement Contact	Glenn R. Simon, CPA, CGMA (Name)		(517)347-5405 (Area Code)(Telephone Number)(Extension)			
	gsimon@deltadentalmi.com (E-Mail Address)		(517)381-5572 (Fax Number)			

OFFICERS

Name	Title
Goran Mike Jurkovic CPA, CGMA	President & CEO
Frank Buzaki, Jr.	Secretary/Treasurer
James Robert Stahl, DDS	Vice Chairperson
Bruce Randall Smith	Immediate Past Chairperson
Ann Marie Flermoen, DDS	Chairperson

OTHERS

Anthony Darrell Robinson, SVP & CMO
Amy Lyn Basel, CPA, CGMA, SVP, CFO & CRO
Sue Ellen Jenkins, SVP, CLO, CAO, & Assistant Secretary
Jeffery Walter Johnston, DDS, MS, SVP & CSO

DIRECTORS OR TRUSTEES

Christopher Todd Fisher
Frank Buzaki, Jr.
Ann Marie Flermoen, DDS
Timothy Eldon Moffit, DBA
Bruce Randall Smith
James Robert Stahl, DDS
Michael Scott Stull
Carole Simonetti Watkins
Canise Yvette Wright-Bean, DMD
Poe Allison Timmons, CPA

State of Michigan
County of Ingham ss

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) Goran Mike Jurkovic, CPA, CGMA (Printed Name) 1. President & CEO (Title)	(Signature) Amy Lyn Basel, CPA, CGMA (Printed Name) 2. SVP, CFO & CRO (Title)	(Signature) Sue Ellen Jenkins (Printed Name) 3. SVP, CLO, CAO, & Assistant Secretary (Title)
Subscribed and sworn to before me this day of , 2021	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes[X] No[]
(Notary Public Signature)		

SUMMARY INVESTMENT SCHEDULE

Investment Categories		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D Part 1):						
1.01	U.S. governments	9,848,448	3.506	9,848,448		9,848,448	3.506
1.02	All other governments						
1.03	U.S. states, territories and possessions, etc. guaranteed						
1.04	U.S. political subdivisions of states, territories and possessions, guaranteed						
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	24,330,853	8.661	24,330,853		24,330,853	8.661
1.06	Industrial and miscellaneous	43,227,861	15.387	43,227,861		43,227,861	15.387
1.07	Hybrid securities	3,510,431	1.250	3,510,431		3,510,431	1.250
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds	4,824,045	1.717	4,824,045		4,824,045	1.717
1.10	Unaffiliated bank loans						
1.11	Total long-term bonds	85,741,638	30.520	85,741,638		85,741,638	30.520
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)	88,800	0.032	88,800		88,800	0.032
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks	88,800	0.032	88,800		88,800	0.032
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)	12,027,832	4.281	12,027,832		12,027,832	4.281
3.02	Industrial and miscellaneous Other (Unaffiliated)						
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other	44,914,639	15.988	44,914,639		44,914,639	15.988
3.05	Mutual Funds	139,173,536	49.540	139,173,536		139,173,536	49.540
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Total common stocks	196,116,007	69.809	196,116,007		196,116,007	69.809
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages						
4.04	Mezzanine real estate loans						
4.05	Total valuation allowance						
4.06	Total mortgages loans						
5.	Real estate (Schedule A):						
5.01	Properties occupied by company						
5.02	Properties held for production of income						
5.03	Properties held for sale						
5.04	Total real estate						
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	(6,871,060)	(2.446)	(6,871,060)		(6,871,060)	(2.446)
6.02	Cash equivalents (Schedule E, Part 2)	5,858,246	2.085	5,858,246		5,858,246	2.085
6.03	Short-term investments (Schedule DA)						
6.04	Total Cash, cash equivalents and short-term investments	(1,012,814)	(0.361)	(1,012,814)		(1,012,814)	(0.361)
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)						
10.	Receivables for securities						
11.	Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	280,933,631	100.000	280,933,631		280,933,631	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	TOTALS, Part 1, Column 13		
3.2	TOTALS, Part 3, Column 11		
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	NONE	
6.1	TOTALS, Part 1, Column 15		
6.2	TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	TOTALS, Part 1, Column 12		
7.2	TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	TOTALS, Part 1, Column 11		
8.2	TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

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)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 12		
3.2	TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 9		
5.2	TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15	NONE	
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded interest		
9.1	TOTALS, Part 1, Column 13		
9.2	TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 11		
10.2	TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16		
3.2	TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13		
5.2	TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 20		
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
9.1	TOTALS, Part 1, Column 17		
9.2	TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15		
10.2	TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		 245,551,407
2.	Cost of bonds and stocks acquired, Part 3, Column 7		 196,440,330
3.	Accrual of Discount		 88,092
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	 74,626	
4.2	Part 2, Section 1, Column 15	 4,000	
4.3	Part 2, Section 2, Column 13	 25,040,369	
4.4	Part 4, Column 11	 (13,189,311)	 11,929,684
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		 10,315,597
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		 180,944,501
7.	Deduct amortization of premium		 1,434,164
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		
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		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		 281,946,445
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		 281,946,445

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1.	United States	9,848,448	9,239,693	10,684,875	7,092,551
	2.	Canada				
	3.	Other Countries				
	4.	TOTALS	9,848,448	9,239,693	10,684,875	7,092,551
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	24,330,853	25,047,193	24,942,112	21,636,292
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	42,945,137	45,507,437	43,059,943	37,409,579
	9.	Canada	5,248,459	5,698,210	5,244,111	5,115,000
	10.	Other Countries	3,368,741	3,730,763	3,386,671	3,320,000
	11.	TOTALS	51,562,337	54,936,410	51,690,725	45,844,579
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	85,741,638	89,223,296	87,317,712	74,573,422
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States	88,800	88,800	80,973	
	15.	Canada				
	16.	Other Countries				
	17.	TOTALS	88,800	88,800	80,973	
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks	88,800	88,800	80,973	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States	150,859,377	150,859,377	120,239,388	
	21.	Canada				
	22.	Other Countries	341,991	341,991	305,326	
	23.	TOTALS	151,201,368	151,201,368	120,544,714	
Parent, Subsidiaries and Affiliates	24.	TOTALS	44,914,639	44,914,639	40,380,000	
	25.	TOTAL Common Stocks	196,116,007	196,116,007	160,924,714	
	26.	TOTAL Stocks	196,204,807	196,204,807	161,005,687	
	27.	TOTAL Bonds and Stocks	281,946,445	285,428,103	248,323,399	

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

	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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
NAIC Designation												
1. U.S. Governments												
1.1 NAIC 1	262,108	4,901,898	2,028,590	755,856	1,899,997	X X X	9,848,449	11.49	17,068,549	17.51	9,848,449	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	262,108	4,901,898	2,028,590	755,856	1,899,997	X X X	9,848,449	11.49	17,068,549	17.51	9,848,449	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						X X X			195,263	0.20		
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS						X X X			195,263	0.20		
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						X X X						
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS						X X X						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	4,071,980	14,199,680	4,091,423	1,468,187	499,583	X X X	24,330,853	28.38	18,160,975	18.63	18,176,683	6,154,170
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	4,071,980	14,199,680	4,091,423	1,468,187	499,583	X X X	24,330,853	28.38	18,160,975	18.63	18,176,683	6,154,170

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

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

	1 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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	4,608,607	10,206,810	3,839,260	363,317	4,657,400	X X X	23,675,394	27.61	26,794,908	27.49	17,862,985	5,812,409
6.2 NAIC 2	49,177	4,463,499	8,856,392	697,842	5,407,152	X X X	19,474,062	22.71	9,591,164	9.84	17,240,469	2,233,593
6.3 NAIC 3	3,895	13,588	5,533			X X X	23,016	0.03	26,895	0.03	23,016	
6.4 NAIC 4	4,790	17,732	32,867			X X X	55,389	0.06			55,389	
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	4,666,469	14,701,629	12,734,052	1,061,159	10,064,552	X X X	43,227,861	50.42	36,412,967	37.35	35,181,859	8,046,002
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2		996,389			2,514,042	X X X	3,510,431	4.09	3,850,545	3.95	3,510,431	
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS		996,389			2,514,042	X X X	3,510,431	4.09	3,850,545	3.95	3,510,431	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X	4,824,045	4,824,045	5.63	21,800,109	22.36	4,824,045	
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X	4,824,045	4,824,045	5.63	21,800,109	22.36	4,824,045	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						X X X						
10.2 NAIC 2						X X X						
10.3 NAIC 3						X X X						
10.4 NAIC 4						X X X						
10.5 NAIC 5						X X X						
10.6 NAIC 6						X X X						
10.7 TOTALS						X X X						

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11.	Total Bonds Current Year												
11.1	NAIC 1	(d) 8,942,695	29,308,388	9,959,273	2,587,360	7,056,980		57,854,696	67.48	X X X	X X X	45,888,117	11,966,579
11.2	NAIC 2	(d) 49,177	5,459,888	8,856,392	697,842	7,921,194	4,824,045	27,808,538	32.43	X X X	X X X	25,574,945	2,233,593
11.3	NAIC 3	(d) 3,895	13,588	5,533				23,016	0.03	X X X	X X X	23,016	
11.4	NAIC 4	(d) 4,790	17,732	32,867				55,389	0.06	X X X	X X X	55,389	
11.5	NAIC 5	(d)						(c)		X X X	X X X		
11.6	NAIC 6	(d)						(c)		X X X	X X X		
11.7	TOTALS	9,000,557	34,799,596	18,854,065	3,285,202	14,978,174	4,824,045	(b) 85,741,639	100.00	X X X	X X X	71,541,467	14,200,172
11.8	Line 11.7 as a % of Column 7	10.50	40.59	21.99	3.83	17.47	5.63	100.00	X X X	X X X	X X X	83.44	16.56
12.	Total Bonds Prior Year												
12.1	NAIC 1	6,867,754	27,437,927	15,648,009	3,035,732	9,230,273		X X X	X X X	62,219,695	63.82	56,472,560	5,747,135
12.2	NAIC 2	2,378,589	3,990,031	3,973,899	697,066	2,402,124	21,800,109	X X X	X X X	35,241,818	36.15	33,092,500	2,149,319
12.3	NAIC 3	4,153	14,477	8,265				X X X	X X X	26,895	0.03	26,895	
12.4	NAIC 4							X X X	X X X				
12.5	NAIC 5							X X X	X X X	(c)			
12.6	NAIC 6							X X X	X X X	(c)			
12.7	TOTALS	9,250,496	31,442,435	19,630,173	3,732,798	11,632,397	21,800,109	X X X	X X X	(b) 97,488,408	100.00	89,591,955	7,896,454
12.8	Line 12.7 as a % of Col. 9	9.49	32.25	20.14	3.83	11.93	22.36	X X X	X X X	100.00	X X X	91.90	8.10
13.	Total Publicly Traded Bonds												
13.1	NAIC 1	7,076,316	19,548,369	9,645,060	2,561,391	7,056,980		45,888,116	53.52	56,472,560	57.93	45,888,116	X X X
13.2	NAIC 2	49,177	4,701,259	7,381,428	697,842	7,921,194	4,824,045	25,574,945	29.83	33,092,500	33.95	25,574,945	X X X
13.3	NAIC 3	3,895	13,588	5,533				23,016	0.03	26,895	0.03	23,016	X X X
13.4	NAIC 4	4,790	17,732	32,867				55,389	0.06			55,389	X X X
13.5	NAIC 5												X X X
13.6	NAIC 6												X X X
13.7	TOTALS	7,134,178	24,280,948	17,064,888	3,259,233	14,978,174	4,824,045	71,541,466	83.44	89,591,955	91.90	71,541,466	X X X
13.8	Line 13.7 as a % of Col. 7	9.97	33.94	23.85	4.56	20.94	6.74	100.00	X X X	X X X	X X X	100.00	X X X
13.9	Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.32	28.32	19.90	3.80	17.47	5.63	83.44	X X X	X X X	X X X	83.44	X X X
14.	Total Privately Placed Bonds												
14.1	NAIC 1	1,866,379	9,760,019	314,212	25,969			11,966,579	13.96	5,747,135	5.90	X X X	11,966,579
14.2	NAIC 2		758,629	1,474,964				2,233,593	2.61	2,149,319	2.20	X X X	2,233,593
14.3	NAIC 3											X X X	
14.4	NAIC 4											X X X	
14.5	NAIC 5											X X X	
14.6	NAIC 6											X X X	
14.7	TOTALS	1,866,379	10,518,648	1,789,176	25,969			14,200,172	16.56	7,896,454	8.10	X X X	14,200,172
14.8	Line 14.7 as a % of Col. 7	13.14	74.07	12.60	0.18			100.00	X X X	X X X	X X X	X X X	100.00
14.9	Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.18	12.27	2.09	0.03			16.56	X X X	X X X	X X X	X X X	16.56

(a) Includes \$.....14,200,173 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....0 current year of bonds with Z designations, \$.....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. "Z"" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes \$.....0 current year, \$.....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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations		4,040,415	1,286,970		1,527,942	X X X	6,855,327	8.00	13,306,249	13.65	6,855,327	
1.02	Residential Mortgage-Backed Securities	249,611	820,496	706,397	727,432	370,178	X X X	2,874,114	3.35	3,554,570	3.65	2,874,114	
1.03	Commercial Mortgage-Backed Securities	12,497	40,987	35,223	28,424		X X X	119,008	0.14	207,729	0.21	119,008	
1.04	Other Loan-Backed and Structured Securities						X X X						
1.05	TOTALS	262,108	4,901,898	2,028,590	755,856	1,899,997	X X X	9,848,449	11.49	17,068,548	17.51	9,848,449	
2.	All Other Governments												
2.01	Issuer Obligations						X X X						
2.02	Residential Mortgage-Backed Securities						X X X						
2.03	Commercial Mortgage-Backed Securities						X X X						
2.04	Other Loan-Backed and Structured Securities						X X X						
2.05	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations						X X X			195,263	0.20		
3.02	Residential Mortgage-Backed Securities						X X X						
3.03	Commercial Mortgage-Backed Securities						X X X						
3.04	Other Loan-Backed and Structured Securities						X X X						
3.05	TOTALS						X X X			195,263	0.20		
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations						X X X						
4.02	Residential Mortgage-Backed Securities						X X X						
4.03	Commercial Mortgage-Backed Securities						X X X						
4.04	Other Loan-Backed and Structured Securities						X X X						
4.05	TOTALS						X X X						
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations			800,000		39,688	X X X	839,688	0.98	39,680	0.04	839,688	
5.02	Residential Mortgage-Backed Securities	4,071,980	13,682,923	3,291,423	1,468,187	459,895	X X X	22,974,408	26.79	18,121,295	18.59	17,336,995	5,637,413
5.03	Commercial Mortgage-Backed Securities		516,757				X X X	516,757	0.60				516,757
5.04	Other Loan-Backed and Structured Securities						X X X						
5.05	TOTALS	4,071,980	14,199,680	4,091,423	1,468,187	499,583	X X X	24,330,853	28.38	18,160,975	18.63	18,176,683	6,154,170
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations	756,453	7,924,773	12,424,727	1,032,391	10,064,552	X X X	32,202,896	37.56	24,028,231	24.65	29,969,304	2,233,593
6.02	Residential Mortgage-Backed Securities	1,757,715	2,318,007	182,683	4,220		X X X	4,262,625	4.97	3,839,727	3.94	232,591	4,030,033
6.03	Commercial Mortgage-Backed Securities	1,162,471	3,496,605				X X X	4,659,076	5.43	3,580,823	3.67	3,231,614	1,427,462
6.04	Other Loan-Backed and Structured Securities	989,830	962,244	126,642	24,548		X X X	2,103,264	2.45	4,964,186	5.09	1,748,350	354,914
6.05	TOTALS	4,666,469	14,701,629	12,734,052	1,061,159	10,064,552	X X X	43,227,861	50.42	36,412,967	37.35	35,181,859	8,046,002
7.	Hybrid Securities												
7.01	Issuer Obligations		996,389			2,514,042	X X X	3,510,431	4.09	3,850,545	3.95	3,510,431	
7.02	Residential Mortgage-Backed Securities						X X X						
7.03	Commercial Mortgage-Backed Securities						X X X						
7.04	Other Loan-Backed and Structured Securities						X X X						
7.05	TOTALS		996,389			2,514,042	X X X	3,510,431	4.09	3,850,545	3.95	3,510,431	
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations						X X X						
8.02	Residential Mortgage-Backed Securities						X X X						
8.03	Commercial Mortgage-Backed Securities						X X X						
8.04	Other Loan-Backed and Structured Securities						X X X						
8.05	Affiliated Bank Loans - Issued						X X X						
8.06	Affiliated Bank Loans - Acquired						X X X						
8.07	TOTALS						X X X						

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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9.	SVO Identified Funds												
9.01	Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X	4,824,045	4,824,045	5.63	21,800,109	22.36	4,824,045	
9.02	Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.03	TOTALS	X X X	X X X	X X X	X X X	X X X	4,824,045	4,824,045	5.63	21,800,109	22.36	4,824,045	
10.	Unaffiliated Bank Loans												
10.01	Unaffiliated Bank Loans - Issued						X X X						
10.02	Unaffiliated Bank Loans - Acquired						X X X						
10.03	TOTALS						X X X						
11.	Total Bonds Current Year												
11.01	Issuer Obligations	756,453	12,961,577	14,511,697	1,032,391	14,146,224	X X X	43,408,342	50.63	X X X	X X X	41,174,750	2,233,593
11.02	Residential Mortgage-Backed Securities	6,079,306	16,821,426	4,180,503	2,199,839	830,073	X X X	30,111,147	35.12	X X X	X X X	20,443,700	9,667,446
11.03	Commercial Mortgage-Backed Securities	1,174,968	4,054,349	35,223	28,424	1,877	X X X	5,294,841	6.18	X X X	X X X	3,350,622	1,944,219
11.04	Other Loan-Backed and Structured Securities	989,830	962,244	126,642	24,548		X X X	2,103,264	2.45	X X X	X X X	1,748,350	354,914
11.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	4,824,045	4,824,045	5.63	X X X	X X X	4,824,045	
11.06	Affiliated Bank Loans						X X X			X X X	X X X		
11.07	Unaffiliated Bank Loans						X X X			X X X	X X X		
11.08	TOTALS	9,000,557	34,799,596	18,854,065	3,285,202	14,978,174	4,824,045	85,741,639	100.00	X X X	X X X	71,541,467	14,200,172
11.09	Line 11.08 as a % of Col. 7	10.50	40.59	21.99	3.83	17.47	5.63	100.00	X X X	X X X	X X X	83.44	16.56
12.	Total Bonds Prior Year												
12.01	Issuer Obligations	2,595,593	14,170,468	13,166,053	697,066	10,790,788	X X X	X X X	X X X	41,419,968	42.49	38,764,157	2,655,811
12.02	Residential Mortgage-Backed Securities	4,405,875	12,112,796	5,178,995	2,981,585	836,340	X X X	X X X	X X X	25,515,591	26.17	21,164,230	4,351,362
12.03	Commercial Mortgage-Backed Securities	665,216	2,078,996	984,925	54,147	5,269	X X X	X X X	X X X	3,788,553	3.89	3,695,810	92,741
12.04	Other Loan-Backed and Structured Securities	1,583,812	3,080,174	300,200			X X X	X X X	X X X	4,964,186	5.09	4,167,646	796,540
12.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	21,800,109	X X X	X X X	21,800,109	22.36	21,800,109	
12.06	Affiliated Bank Loans						X X X	X X X	X X X				
12.07	Unaffiliated Bank Loans						X X X	X X X	X X X				
12.08	TOTALS	9,250,496	31,442,434	19,630,173	3,732,798	11,632,397	21,800,109	X X X	X X X	97,488,407	100.00	89,591,952	7,896,454
12.09	Line 12.08 as a % of Col. 9	9.49	32.25	20.14	3.83	11.93	22.36	X X X	X X X	100.00	X X X	91.90	8.10
13.	Total Publicly Traded Bonds												
13.01	Issuer Obligations	756,457	12,202,946	13,036,733	1,032,391	14,146,223	X X X	41,174,750	48.02	38,764,157	39.76	41,174,750	X X X
13.02	Residential Mortgage-Backed Securities	4,400,820	9,026,989	3,987,399	2,198,418	830,074	X X X	20,443,700	23.84	21,164,230	21.71	20,443,700	X X X
13.03	Commercial Mortgage-Backed Securities	1,030,024	2,255,073	35,223	28,424	1,877	X X X	3,350,621	3.91	3,695,810	3.79	3,350,621	X X X
13.04	Other Loan-Backed and Structured Securities	946,877	795,939	5,533			X X X	1,748,349	2.04	4,167,646	4.28	1,748,349	X X X
13.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	4,824,045	4,824,045	5.63	21,800,109	22.36	4,824,045	X X X
13.06	Affiliated Bank Loans						X X X					X X X	
13.07	Unaffiliated Bank Loans						X X X					X X X	
13.08	TOTALS	7,134,178	24,280,947	17,064,888	3,259,233	14,978,174	4,824,045	71,541,465	83.44	89,591,952	91.90	71,541,465	X X X
13.09	Line 13.08 as a % of Col. 7	9.97	33.94	23.85	4.56	20.94	6.74	100.00	X X X	X X X	X X X	100.00	X X X
13.10	Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.32	28.32	19.90	3.80	17.47	5.63	83.44	X X X	X X X	X X X	83.44	X X X
14.	Total Privately Placed Bonds												
14.01	Issuer Obligations		758,629	1,474,963			X X X	2,233,592	2.61	2,655,811	2.72	X X X	2,233,592
14.02	Residential Mortgage-Backed Securities	1,678,483	7,794,438	193,104	1,421		X X X	9,667,446	11.28	4,351,362	4.46	X X X	9,667,446
14.03	Commercial Mortgage-Backed Securities	144,943	1,799,276				X X X	1,944,219	2.27	92,741	0.10	X X X	1,944,219
14.04	Other Loan-Backed and Structured Securities	42,953	166,305	121,109	24,548		X X X	354,915	0.41	796,540	0.82	X X X	354,915
14.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X						X X X	
14.06	Affiliated Bank Loans						X X X					X X X	
14.07	Unaffiliated Bank Loans						X X X					X X X	
14.08	TOTALS	1,866,379	10,518,648	1,789,176	25,969			14,200,172	16.56	7,896,454	8.10	X X X	14,200,172
14.09	Line 14.08 as a % of Col. 7	13.14	74.07	12.60	0.18			100.00	X X X	X X X	X X X	X X X	100.00
14.10	Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.18	12.27	2.09	0.03			16.56	X X X	X X X	X X X	X X X	16.56

SI10 Schedule DA - Verification NONE

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions NONE

SI14 Schedule DB Verification NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	5,328,787		5,328,787	
2.	Cost of cash equivalents acquired	118,200,725		118,200,725	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	117,671,266		117,671,266	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	5,858,246		5,858,246	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	5,858,246		5,858,246	

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed NONE

E10

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	Description	Code	F O R E I G N	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810SN9	UNITED STATES TREAS BDS				1.A	814,676	90.7190	825,543	910,000	814,857		181			1.250	1.711	MN	1,477		12/11/2020	05/15/2050
912810SG4	UNITED STATES TREAS BDS TIPS				1.A	691,824	145.6400	990,755	680,276	713,084	8,225	(283)			1.000	0.948	FA	2,659	7,049	04/24/2019	02/15/2049
9128285J5	UNITED STATES TREAS NTS	SD			1.A	171,355	113.2410	186,847	165,000	169,811		(932)			3.000	2.371	AO	848	4,950	05/01/2019	10/31/2025
912828T26	UNITED STATES TREAS NTS				1.A	243,941	103.3630	242,903	235,000	242,699		(1,242)			1.375	0.178	MS	826	1,321	07/23/2020	09/30/2023
912828ZJ2	UNITED STATES TREAS NTS				1.A	1,740,932	108.4420	1,800,140	1,660,000	1,757,274	11,865	(9,339)			0.125	(1.031)	AO	448	1,042	07/15/2020	04/15/2025
912828ZL7	UNITED STATES TREAS NTS				1.A	1,082,608	100.3630	1,083,920	1,080,000	1,082,579		(29)			0.375	0.320	AO	694		12/22/2020	04/30/2025
912828ZQ6	UNITED STATES TREAS NTS				1.A	1,286,720	97.7660	1,280,735	1,310,000	1,286,970		251			0.625	0.822	MN	1,063	1,547	12/16/2020	05/15/2030
91282CAK7	UNITED STATES TREAS NTS				1.A FE	787,963	99.9300	789,447	790,000	788,053		89			0.125	0.217	MS	295		11/17/2020	09/15/2023
0199999 Subtotal - U.S. Governments - Issuer Obligations						6,820,019	X X X	7,200,290	6,830,276	6,855,327	20,090	(11,304)			X X X	X X X	X X X	8,310	15,909	X X X	X X X
U.S. Governments - Residential Mortgage-Backed Securities																					
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	32,557	110.3440	33,698	30,539	32,999		(60)			4.000	1.793	MON	102	1,222	02/18/2015	10/20/2044
38378BWM7	GNMA REMIC TRUST 2012-79			4	1.A	60,397	1.5300	12,249		37,266		(7,867)			0.500	(2.585)	MON	345	12,437	08/23/2017	03/16/2053
38378B5H8	GNMA REMIC TRUST 2013-01			4	1.A	84,271	2.1460	18,708		51,678		(8,788)			0.560	(3.975)	MON	420	13,185	08/17/2017	02/16/2054
38378NNA7	GNMA REMIC TRUST 2013-194			4	1.A	65,754	100.9730	67,649	66,997	65,795		(41)			2.250	2.739	MON	126	1,507	09/27/2017	05/16/2038
38378XLW9	GNMA REMIC TRUST 2014-120			4	1.A	46,026	100.1500	45,780	45,711	46,924		897			2.800	2.130	MON	107	1,280	12/17/2019	05/16/2039
38378N6R9	GNMA REMIC TRUST 2014-93			4	1.A	233,135	3.1190	110,101		170,207		(35,845)			0.490	(0.107)	MON	1,489	66,182	11/12/2019	11/16/2055
38379KQF8	GNMA REMIC TRUST 2015-70			4	1.A	152,832	3.4950	45,160		106,035		(27,698)			0.800	(2.358)	MON	890	61,373	07/19/2018	12/16/2049
38379KRY6	GNMA REMIC TRUST 2015-86			4	1.A	126,642	3.0350	44,683		86,766		(18,802)			0.600	(1.532)	MON	761	44,385	02/23/2018	05/16/2052
38379UJJ98	GNMA REMIC TRUST 2016-127			4	1.A	106,228	5.7500	54,980		80,239		(12,414)			0.890	1.008	MON	733	29,718	04/24/2018	05/16/2058
38379UR65	GNMA REMIC TRUST 2016-133			4	1.A	424,746	5.1760	210,531		357,776		(49,635)			0.920	0.750	MON	3,222	146,213	06/19/2019	12/16/2057
38379RJH7	GNMA REMIC TRUST 2016-166			4	1.A	287,184	6.3210	186,265		250,639		(27,330)			1.000	2.360	MON	2,537	74,359	07/23/2019	04/16/2058
38379UGS9	GNMA REMIC TRUST 2016-34			4	1.A	398,267	5.5610	148,689		272,479		(85,984)			0.990	(0.044)	MON	2,280	150,897	04/10/2019	01/16/2058
38379UJH8	GNMA REMIC TRUST 2016-35 20580316			4	1.A	339,916	4.9770	198,108		266,068		(33,753)			0.820	2.848	MON	2,811	103,125	04/11/2019	03/16/2058
38379UPJ9	GNMA REMIC TRUST 2016-50 20570816			4	1.A	382,025	4.6000	139,505		304,901		(52,159)			0.920	(0.790)	MON	2,403	154,587	04/10/2019	08/16/2057
38379UNY8	GNMA REMIC TRUST 2016-52			4	1.A	64,837	4.9600	32,346		49,534		(6,648)			0.850	1.636	MON	477	15,740	04/17/2018	03/16/2058
38379USK3	GNMA REMIC TRUST 2016-67			4	1.A	381,908	5.0450	89,194		183,412		(161,994)			0.980	(1.963)	MON	1,492	201,242	04/10/2019	07/16/2057
38379RWL3	GNMA REMIC TRUST 2017-076			4	1.A	64,191	5.7780	33,228		44,914		(8,439)			0.890	0.830	MON	441	19,336	11/15/2017	12/16/2056
38380MYE5	GNMA REMIC TRUST 2018-170			4	1.A	495,065	7.5900	447,559		466,483		(28,583)			0.720	(0.453)	MON	3,656	85,339	05/07/2020	11/16/2060
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						3,745,981	X X X	1,918,433	143,247	2,874,115		(565,143)			X X X	X X X	X X X	24,292	1,182,127	X X X	X X X
U.S. Governments - Commercial Mortgage-Backed Securities																					
38378B7E3	GNMA CMO 2013			4	1.A	67,864	101.9710	69,572	68,227	67,948		(7)			1.744	1.807	MON	99	1,190	03/15/2013	05/16/2046
38379KFL7	GNMA REMIC TRUST 2015-37 20550			4	1.A	51,011	101.1760	51,398	50,801	51,058		34			2.400	2.325	MON	51	1,219	05/08/2017	02/16/2055
0399999 Subtotal - U.S. Governments - Commercial Mortgage-Backed Securities						118,875	X X X	120,970	119,028	119,006		27			X X X	X X X	X X X	150	2,409	X X X	X X X
0599999 Subtotal - U.S. Governments						10,684,875	X X X	9,239,693	7,092,551	9,848,448	20,090	(576,420)			X X X	X X X	X X X	32,752	1,200,445	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
88213ADH5	TEXAS ST A&M UNIV SYS BRD OF RGTS			2.4	1.A FE	39,650	110.5770	44,231	40,000	39,688		8			4.250	4.349	MN	217	1,700	08/01/2015	11/15/2046
9141193H3	UNIVERSITY CINCINNATI OHIO GEN			2	1.D FE	800,000	100.4100	803,280	800,000	800,000					3.000	3.009	JD	2,000	16,867	03/04/2020	06/01/2050
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						839,650	X X X	847,511	840,000	839,688		8			X X X	X X X	X X X	2,217	18,567	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3136B7FY2	FANNIE MAE REMIC TRST 2019-M24			4	1.A	454,616	8.7910	430,471		391,920		(62,696)			1.280	(16.444)	MON	5,223	27,755	07/22/2020	03/26/2029
3128MDG23	FHLMC			4	1.A	5,260	105.5940	5,493	5,202	5,237		(5)			2.500	2.231	MON	11	130	08/18/2014	07/01/2027
3137AUPF0	FHLMC			4	1.A	55,193	1.4770	7,606		5,293		(3,729)			1.400	(0.435)	MON	621	7,739	09/02/2014	06/25/2022
3137FQXU2	FHLMC 2020-RR02			4	1.A	484,797	11.9970	455,875		425,099		(59,698)			1.830	(17.506)	MON	5,988	23,127	08/04/2020	10/27/2028
312934M58	FHLMC A8 7580			4	1.A	7,300	116.2500	8,359	7,190	7,304		(26)			5.000	4.577	MON	30	360	08/01/2009	07/01/2039
312936KB2	FHLMC A8 9290			4	1.A	9,352	116.3280	10,505	9,030	9,280		(54)			5.000	4.231	MON	38	452	11/03/2009	10/01/2039
3128MJGB0	FHLMC GO 8193			4	1.A	3,770	118.9370	4,283	3,601	3,831		(13)			6.000	4.240	MON	18	216	08/01/2009	04/01/2037
31292SBY5	FHLMC PC GOLD CASH 30			4	1.A	51,336	108.8120	54,086	49,705	51,098		(441)			4.000	3.146	MON	166	1,988	01/07/2014	12/01/2043
3128MD3A9	FHLMC PC GOLD COMB 15			4	1.A	15,367	107.3440	15,928	14,839	15,179		(32)			3.000	2.227	MON	37	445	09/01/2014	04/01/2029
3128MMRN5	FHLMC PC GOLD COMB 15			4	1.A	46,985	105.1410	48,284	45,923	46,653		(66)			3.000	2.465	MON	115	1,378	01/07/2014	01/01/2029
3128MJ2S8	FHLMC PC GOLD COMB 30			4	1.A	71,613	106.2190	74,347	69,994	71,353		(282)			3.500	2.739	MON	204	2,450	12/22/2017	10/01/2047
3128MJ2V1	FHLMC PC GOLD COMB 30			4	1.A	100,530	105.0160	105,721	100,672	100,536		3			3.000	3.048	MON	(228)	3,020	11/13/2017	

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	Description	Code	F O R E I G N	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132XUFC4	FHLMC PC GOLD PC 30YR			4	1.A	142,277	106.0470	146,653	138,291	141,084			(605)		2.850	2.068	MON	328	4,840	12/07/2017	11/01/2047
3132XUJ30	FHLMC PC GOLD PC 30YR			4	1.A	102,384	106.1880	105,633		99,478			(519)		2.850	2.076	MON	236	3,482	11/20/2017	11/01/2047
3132XUNA9	FHLMC PC GOLD PC 30YR			4	1.A	162,767	106.1720	167,652		157,906			(856)		2.850	2.072	MON	375	5,527	11/10/2017	11/01/2047
31292SA83	FHLMC PC GOLD CASH 30			4	1.A	55,446	107.0630	59,952		55,997			125		2.500	2.663	MON	117	1,400	02/25/2013	02/01/2043
31335AYJ1	FHLMC PC GOLD COMB 30			4	1.A	77,674	108.6090	81,891		75,400			(500)		3.500	2.745	MON	220	2,639	05/15/2017	09/01/2046
31292SB25	FHLMC PC GOLD CASH 30			4	1.A	56,847	109.6560	59,902		54,627			21		4.000	3.025	MON	182	2,185	01/17/2014	02/01/2044
3128M8NA8	FHLMC PC GOLD COMB 30			4	1.A	17,532	117.5620	18,877		16,057			(165)		5.500	2.490	MON	74	883	11/20/2013	08/01/2040
3128MJT26	FHLMC PC GOLD COMB 30			4	1.A	52,284	112.1410	54,804		48,871			(757)		4.500	2.664	MON	183	2,199	01/17/2014	01/01/2044
3128MJT75	FHLMC PC GOLD COMB 30			4	1.A	40,783	108.8590	42,536		39,074			(459)		4.000	2.873	MON	130	1,563	02/18/2014	02/01/2044
3128MJTH3	FHLMC PC GOLD COMB 30			4	1.A	19,057	108.8120	19,900		18,288			(216)		4.000	2.875	MON	(57)	732	11/08/2013	10/01/2043
3128MJYD6	FHLMC PC GOLD COMB 30 4.000 20			4	1.A	60,011	108.3910	62,404		57,573			(443)		4.000	2.862	MON	192	2,303	01/11/2017	05/01/2046
3128MJXG0	FHLMC PC GOLD COMB 30 4.500 20			4	1.A	17,535	110.2970	17,903		16,232			(231)		4.500	2.162	MON	61	730	01/01/2016	11/01/2045
312940EU9	FHLMC PC GOLD COMB 30 5.000 20			4	1.A	15,545	116.2190	17,471		15,033			(112)		0.333	(0.471)	MON	4	752	05/13/2010	04/01/2040
3132JA6N0	FHLMC PC GOLD PC 30YR			4	1.A	83,306	108.7340	90,034		82,802			(157)		3.500	3.405	MON	242	2,898	01/17/2014	06/01/2043
3132JNZ26	FHLMC PC GOLD PC 30YR			4	1.A	44,148	108.3440	48,125		44,419			53		3.500	3.651	MON	130	1,555	09/10/2013	09/01/2043
3132WDS52	FHLMC PC GOLD PC 30YR			4	1.A	88,860	105.2660	90,815		86,272			(632)		3.000	2.354	MON	216	2,588	06/03/2016	06/01/2046
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20			4	1.A	22,601	109.1720	23,036		21,100			(304)		4.000	2.161	MON	70	844	05/31/2015	11/01/2044
3132WLRX6	FHLMC PC GOLD PC 30YR 4.000 20			4	1.A	56,770	107.5620	57,403		53,367			(430)		4.000	2.157	MON	178	2,135	06/05/2017	03/01/2047
3132Y33P7	FHLMC PC GOLD PC 30YR 4.500 204811			4	1.A	86,899	108.0470	90,308		83,582			240		4.000	2.169	MON	279	3,761	02/05/2019	11/01/2048
3137ASNK6	FHLMC REMIC SERIES K-019			4	1.A	114,427	1.2620	20,430		16,389			(18,721)		1.590	(7.043)	MON	2,216	27,807	03/26/2019	03/25/2022
3137AYCF6	FHLMC REMIC SERIES K-025	4.5		1.A	1.A	60,007	1.1420	10,918		6,949			(4,142)		0.800	(3.156)	MON	659	8,455	10/10/2017	10/25/2022
3137FTZU4	FHLMC REMIC SERIES K-110			1.A	1.A	441,414	15.4060	420,584		379,106			(62,308)		1.870	(15.729)	MON	4,396	26,299	06/17/2020	04/25/2030
3137BYMP2	FHLMC REMIC SERIES K-J14			1.A	1.A	1,148,105	103.5470	1,153,585	1,114,073	1,138,098			(10,007)		2.197	0.320	MON	2,040	22,201	03/11/2020	11/25/2023
31416TDX4	FN AA9117			1.A	1.A	7,527	110.9060	8,402		7,576			6		4.500	4.684	MON	28	341	08/01/2009	07/01/2039
31418BL38	FNMA			1.A	1.A	29,438	109.6720	30,453		27,767			(382)		4.000	2.492	MON	93	1,111	07/14/2015	01/01/2045
31417CB95	FNMA PAB 5463			1.A	1.A	31,504	106.3910	32,180		30,247			(373)		3.000	2.283	MON	76	907	07/20/2012	06/01/2042
31403DUB3	FNMA P745878			1.A	1.A	5,906	117.5620	6,584		5,600			(53)		5.500	3.160	MON	(14)	308	03/11/2010	10/01/2036
31416A4W7	FNMA P994637			1.A	1.A	4,445	117.2660	4,822		4,112			(75)		5.500	1.007	MON	19	226	08/08/2011	11/01/2038
31416H4V4	FNMA PAA0835			1.A	1.A	1,905	116.2810	2,179		1,874			(9)		5.000	4.101	MON	8	94	08/01/2009	01/01/2039
31416SWB3	FNMA PAA8741			1.A	1.A	3,949	111.8910	4,289		3,834			(40)		4.500	3.523	MON	14	173	07/15/2010	07/01/2039
31417LBR5	FNMA PAC1847			1.A	1.A	1,509	106.4530	1,579		1,483			(3)		4.500	3.886	MON	(7)	67	08/28/2009	09/01/2024
31417LD36	FNMA PAC1921			1.A	1.A	8,893	110.2340	9,732		8,828			(23)		4.000	3.830	MON	29	353	07/14/2010	09/01/2039
31417NAQ4	FNMA PAC3614			1.A	1.A	1,069	106.0780	1,135		1,070			1,068		4.000	4.033	MON	(3)	43	08/01/2009	08/01/2024
31417QRZ9	FNMA PAC5003			1.A	1.A	15,284	112.2810	16,952		15,098			(54)		4.500	4.169	MON	57	679	01/13/2010	01/01/2040
31419A4N4	FNMA PAE 0828			1.A	1.A	28,543	107.9840	29,753		27,553			(356)		3.500	2.663	MON	80	964	05/01/2012	02/01/2041
31419FD60	FNMA PAE4624 4% 2040			1.A	1.A	11,029	108.9530	12,313		11,301			67		4.000	4.667	MON	38	452	04/13/2011	10/01/2040
3138AV3Q6	FNMA PASS THRU			1.A	1.A	16,106	107.9840	17,040		15,780			(223)		3.500	2.667	MON	46	552	11/12/2011	10/01/2041
31412PXCO	FNMA PASS THRU LNG 30 YEAR			1.A	1.A	13,249	112.2810	14,754		13,141			(41)		4.500	4.275	MON	49	591	04/13/2010	06/01/2039
3138EMT84	FNMA PASS-THRU INT 15 YEAR			1.A	1.A	8,734	105.2500	9,084		8,631			(8)		2.500	2.229	MON	18	216	09/01/2014	12/01/2028
3138ESC89	FNMA PASS-THRU INT 15 YEAR			1.A	1.A	82,791	106.5620	87,242		81,869			(30)		2.500	2.253	MON	171	2,047	05/17/2017	04/01/2032
3138WFM94	FNMA PASS-THRU INT 15 YEAR			1.A	1.A	81,232	106.0940	84,450		79,599			(95)		2.500	2.071	MON	166	1,990	09/28/2015	09/01/2030
3138YR6T0	FNMA PASS-THRU INT 15 YEAR			1.A	1.A	76,250	104.5160	78,178		74,800			(56)		2.500	2.074	MON	156	1,870	09/28/2015	07/01/2030
31410LRR5	FNMA PASS-THRU INT 15 YEAR			1.A	1.A	56,325	106.8280	57,313		53,650			(106)		3.000	1.812	MON	134	1,610	05/13/2016	09/01/2030
31410LUG5	FNMA PASS-THRU INT 15 YEAR			1.A	1.A	126,325	106.2030	133,785		125,971			(17)		1.850						

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	Description	Code	F O R E I G N	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,082		115,7190	5,304	4,583		5,129	(87)		5,000	1.802	MON	19	229	08/07/2014	11/01/2039
31418ABA5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	13,665		107,5470	14,348	13,341		13,574	(95)		3,500	2.951	MON	39	467	08/01/2014	12/01/2041
31418CMG6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	104,648		107,5160	113,244	105,328		104,697	38		4,000	4.209	MON	351	4,213	12/04/2017	07/01/2047
31418CR97	FNMA PASS-THRU LNG 30 YEAR			4	1.A	75,360		107,4220	79,208	73,736		75,092	(176)		4,000	3.255	MON	246	2,949	06/01/2018	12/01/2047
31418CS47	FNMA PASS-THRU LNG 30 YEAR			4	1.A	98,042		106,0310	104,539	98,593		98,113	46		3,500	3.658	MON	288	3,451	03/02/2018	01/01/2048
31418DCY6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	482,624		105,5310	501,258	474,986		484,080	1,394		3,500	2.636	MON	1,385	16,625	06/05/2019	05/01/2049
3140H1XD7	FNMA PASS-THRU INT 15 YEAR			4	1.A	227,337		106,3280	237,858	223,702		227,654	332		3,500	3,018	MON	652	7,830	01/16/2019	03/01/2033
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5			4	1.A	17,619		105,0160	17,955	17,098		17,365	(38)		2,500	1.866	MON	36	427	07/01/2012	06/01/2027
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	39,431		112,2500	41,493	36,965		39,337	(542)		4,500	2,657	MON	139	1,663	01/07/2014	12/01/2043
3138EPZP2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	11,338		112,0620	12,265	10,945		11,343	(61)		4,500	3,428	MON	41	493	01/18/2017	02/01/2045
31418BP67	FNMA PASS-THRU LNG 30 YEAR			4	1.A	15,165		109,6250	15,512	14,150		15,075	(250)		4,000	1,890	MON	47	566	11/01/2016	03/01/2045
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0			4	1.A	8,698		110,1870	8,953	8,125		8,585	(152)		4,000	2,196	MON	27	325	04/06/2015	12/01/2044
31418BN67	FNMA PASS-THRU LNG 30 YEAR 4.0			4	1.A	34,464		110,2030	35,820	32,504		34,024	(541)		4,000	2,452	MON	108	1,300	07/14/2015	02/01/2045
31418BP66	FNMA PASS-THRU LNG 30 YEAR 4.0			4	1.A	21,346		109,3590	21,899	20,025		21,078	(343)		4,000	2,275	MON	67	801	03/06/2015	03/01/2045
31418C4F8	FNMA PASS-THRU LNG 30 YEAR 4.000 2			4	1.A	144,879		106,6870	151,479	141,983		145,524	406		4,000	2,872	MON	473	5,679	03/01/2019	11/01/2048
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5			4	1.A	14,118		111,1090	15,438	13,895		14,102	(57)		0,466	0,078	MON	5	625	06/14/2010	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0			4	1.A	5,546		114,8590	6,133	5,339		5,627	(43)		5,000	3,412	MON	22	267	01/13/2010	02/01/2037
31418AWT1	FNMA PASS-THRU SF15 105-125.3			4	1.A	52,475		105,4690	52,875	50,133		51,832	(108)		3,000	1,875	MON	125	1,504	03/01/2015	08/01/2028
31418AE53	FNMA PMA 1044			4	1.A	46,179		106,0470	47,791	45,066		45,760	(362)		3,000	2,529	MON	113	1,352	06/07/2012	04/01/2042
3136AQV72	FNMA REMIC TRUST 2016-M1			4	1.A	85,970		100,4390	85,788	85,412		85,537	(421)		2,428	1,663	MON	173	4,519	06/21/2019	01/25/2026
3136B9EF0	FNMA REMIC TRUST 2020-M10			4	1.A	458,250		9,4870	455,386	403,445			(54,805)		1,380	(18,222)	MON	5,704	22,999	08/12/2020	08/25/2028
31418C4E1	FNMA UMBS LNG 30 YEAR			4	1.A	629,607		105,6090	646,243	611,919		635,145	5,119		3,500	1,920	MON	1,785	21,417	11/06/2019	11/01/2048
31418DCX8	FNMA UMBS LNG 30 YEAR			4	1.A	501,681		104,9060	522,701	498,255		502,460	729		3,000	2,634	MON	1,246	14,948	06/07/2019	06/01/2049
31418DHL9	FNMA UMBS LNG 30 YEAR			4	1.A	315,564		104,8590	327,623	312,440		315,773	222		3,000	2,548	MON	781	9,373	11/08/2019	11/01/2049
31418DP66	FNMA UMBS LNG 30 YEAR			4	1.A	669,468		104,6560	663,917	634,379		670,072	604		3,000	1,501	MON	1,586	11,102	05/01/2020	05/01/2050
31418DR53	FNMA UMBS LNG 30 YEAR			4	1.A	1,754,101		105,5000	1,756,182	1,664,627		1,754,620	519		2,500	1,864	MON	3,468	13,872	08/10/2020	08/01/2050
31418DV47	FNMA UMBS LNG 30 YEAR			4	1.A	842,881		103,8910	844,628	812,997		842,700	(182)		2,000	1,574	MON	1,355	1,355	11/06/2020	12/01/2050
31418DKT8	FNMA UMBS LNG 30 YEAR			4	1.A	1,042,880		104,8440	1,075,745	1,026,046		1,043,680	800		3,000	2,300	MON	2,565	28,216	01/08/2020	01/01/2050
31418DV74	FNMA UMBS LNG 30 YEAR			4	1.A	904,839		103,8880	909,024	875,000		906,225	1,386		2,000	1,585	MON			12/23/2020	01/01/2051
31418DQ88	FNMA UMBS LNG 30 YEAR			4	1.A	1,663,134		105,5000	1,682,950	1,595,213		1,660,925	(2,209)		2,500	1,413	MON	3,323	16,617	07/14/2020	07/01/2050
30287EAE0	FREMF MTG 2014-K41 144A			4	1.A FM	909,204		109,7580	916,478	835,000		900,558	(8,646)		3,830	1,650	MON	2,754	13,608	07/01/2020	11/25/2047
30290QAH1	FREMF MTG TR 2012-K20 144A			4	1.A FM	491,439		103,5970	492,086	475,000		487,976	(3,463)		3,870	1,721	MON	1,583	4,647	08/28/2020	05/25/2045
30261NAG5	FREMF MTG TR 2013-K25 144A			4	1.A FM	590,331		103,8290	602,210	580,000		586,183	(4,063)		3,620	2,919	MON	1,808	21,354	12/23/2019	11/25/2045
30265AAN4	FREMF MTG TR 2013-K33 144A			4	1.A FM	864,682		106,1210	886,111	835,000		855,827	(8,577)		3,500	2,430	MON	2,517	29,691	12/19/2019	08/25/2046
30291VAE6	FREMF MTG TR 2013-K35 144A			4	1.A FM	869,200		107,8140	873,291	810,000		858,971	(10,229)		3,930	1,511	MON	2,741	16,216	06/17/2020	12/25/2046
30285FAE9	FREMF MTG TR 2014-K40 144A			4	1.A FM	828,633		110,4000	827,999	750,000		820,296	(8,337)		4,070	1,426	MON	2,629	12,978	07/23/2020	11/25/2047
30292RAJ3	FREMF MTG TR 2015-K46 144A			4	1.A FM	870,688		108,7790	870,228	865,256			(5,432)		3,690	1,647	MON	2,542	10,017	08/25/2020	04/25/2048
30295RAN1	FREMF MTG TR 2016-K59 144A			4	1.A FE	317,971		0,4670	291,216	262,347			(55,624)		0,100	(20,760)	MON	5,193	26,043	07/14/2020	11/25/2049
38378KS02	GNMA REMIC TRUST 2013-80			4	1.A	47,732		2,6640	8,921	26,500			(9,768)		0,680	(5,494)	MON	190	12,353	08/17/2017	03/16/2052
38378XXS5	GNMA REMIC TRUST 2014-169			4	1.A	40,889		101,0910	41,279	40,893			7		2,600	2,570	MON	88	1,062	09/22/2017	11/16/2042
38379UWM4	GNMA REMIC TRUST 2016-86			4	1.A	56,798		5,9280	20,446	33,610			(8,948)		0,990	0,512	MON	294	16,561	06/22/2016	03/16/2058
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						23,578,985	X X X	23,668,633	20,296,292	22,974,408		(404,024)			X X X	X X X	X X X	81,305	661,733	X X X	X X X
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
30291MAN6	FREMF MTG TR 2013-K31 144A			4	1.A FM	523,477		106,2100	531,049	500,000		516,757	(6,719)		3,630	2,060	MON	1,563	15,365	02/11/2020	07/25/2046
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						523,477	X X X	531,049	500,000	516,757		(6,719)									

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			NAIC	8			9	12	13	14	15	16	17	18	19	20	21
CUSIP	Description	Code	F O R E I G N	Bond CHAR	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24422ETW9	DEERE JOHN CAP CORP MTNS BE				1.F FE	653,852	111.2650	734,349	660,000	655,067			656		2.800	2.945	MS	5,801	18,480	05/23/2019	09/08/2027
247367AX3	DELTA AIRLINES PT 2002-1 20240			4	2.B FE	76,011	102.7610	67,145	65,341	67,915			(1,312)		6.720	2.682	JJ	2,195	4,390	10/25/2016	02/01/2024
302570AX4	FPL GROUP CAP INC			2	2.B FE	218,972	87.3050	192,071	220,000	213,849			(3,961)		2.342	2.551	MJSD	229	6,538	03/14/2018	06/15/2067
37959GAA5	GLOBAL ATLANTIC FINANCE CO 144A			1.2	2.C FE	673,853	110.2220	743,999	675,000	674,376			62		4.400	4.461	AO	6,270	30,360	10/01/2019	10/15/2029
38141GRD8	GOLDMAN SACHS GROUP INC				2.A FE	669,142	106.7130	698,970	655,000	662,018			(3,258)		3.625	3.107	JJ	10,487	23,744	04/24/2019	01/22/2023
419838AA5	HAWAIIAN AIRL TR 2013-1 202707			4	4.A FE	62,410	89.0500	55,389	62,200	55,389			(18)		3.900	3.879	JJ	1,119	2,426	12/15/2016	07/15/2027
437076BA9	HOME DEPOT INC			1.2	1.F FE	669,268	130.0760	838,990	645,000	667,943			(662)		4.200	3.995	AO	6,773	27,090	04/29/2019	04/01/2043
446150AK0	HUNTINGTON BANCSHARES INC			2	2.A FE	331,332	101.8010	342,051	336,000	334,188			1,696		2.300	2.852	JJ	3,585	10,196	07/08/2019	01/14/2022
44891ABF3	HYUNDAI CAP AMER INC 144A			1.2	2.A FE	399,256	105.0730	420,292	400,000	399,498			242		2.650	2.700	FA	4,152	5,300	02/05/2020	02/10/2025
45866FAL8	INTERCONTINENTAL EXCHANGE INC			1.2	2.A FE	839,992	106.5160	894,736	840,000	840,543			552		3.000	3.019	JD	1,120	13,930	05/18/2020	06/15/2050
459745GN9	INTERNATIONAL LEASE FIN CORP				2.C FE	118,175	108.0500	113,453	105,000	110,052			(3,004)		5.875	2.837	FA	2,330	6,169	02/14/2017	08/15/2022
477854AA1	JOHN D & CATHERINE T MACARTHUR			1.2	1.A FE	200,000	98.6280	197,256	200,000	200,000					1.299	1.301	JD	217	678	08/20/2020	12/01/2030
539830BL2	LOCKHEED MARTIN CORP			1.2	1.G FE	682,608	140.8380	852,070	605,000	686,438			(1,930)		4.700	3.892	MN	3,633	28,435	05/13/2019	05/15/2046
548661DY0	LOWES COS INC			1.2	2.A FE	897,921	101.3180	911,862	900,000	898,535			614		1.700	1.725	AO	2,933		10/09/2020	10/15/2030
50249AAJ2	LYB INTERNATIONAL FIN III LLC			1.2	2.B FE	902,943	109.2730	983,457	900,000	902,907			(36)		3.625	3.640	AO	7,522		10/22/2020	04/01/2051
56585AAG7	MARATHON PETE CORP			1.2	2.B FE	336,096	109.1290	360,126	330,000	333,882			(973)		3.625	3.311	MS	3,522	11,963	05/01/2019	09/15/2024
58013MFM1	MCDONALDS CORP MED TERM NT BE			1.2	2.A FE	654,646	105.4330	690,586	655,000	654,735			89		2.125	2.141	MS	4,640	6,805	03/03/2020	03/01/2030
594918CB6	MICROSOFT CORP			1	1.A FE	625,142	105.4540	669,633	635,000	625,263			121		2.525	2.617	JD	1,336	8,017	06/01/2020	06/01/2050
665772CP2	NORTHN STS PWR CO MINN			2	1.E FE	77,818	121.3880	97,110	80,000	77,937			47		3.600	3.796	MN	368	2,880	08/23/2018	05/15/2046
670346AR6	NUCOR CORP			1.2	2.A FE	790,464	105.9020	831,331	785,000	789,897			(567)		2.000	1.861	JD	1,308	8,243	05/20/2020	06/01/2025
682680BB8	ONEOK INC NEW			1.2	2.B FE	895,456	106.5290	985,393	925,000	895,950			494		3.100	3.532	MS	8,443		10/23/2020	03/15/2030
693475AV7	PNC FINL SVCS GROUP INC			2	1.G FE	676,664	108.9870	724,764	665,000	672,645			(2,354)		3.500	3.128	JJ	10,215	23,275	04/18/2019	01/23/2024
744448CU3	PUBLIC SERVICE CO COLO			1.2	1.E FE	393,004	107.0470	428,188	400,000	393,316			312		2.700	2.802	JJ	6,780		05/08/2020	01/15/2051
759351AE9	REINSURANCE GROUP AMER INC			1.2	2.C FE	163,470	87.5000	150,500	172,000	155,130			(7,502)		2.882	3.342	MJSD	220	6,039	10/01/2017	12/15/2065
776743AJ5	ROPER TECHNOLOGIES INC			1	2.B FE	846,159	102.2120	873,913	855,000	847,190			1,030		2.000	2.118	JD	48	8,930	06/09/2020	06/30/2030
842587CY1	SOUTHERN CO			2	2.C FE	839,438	103.9660	857,720	825,000	834,865			(4,572)		5.500	4.514	MS	13,360	22,688	06/03/2020	03/15/2057
89788MAC6	TRUIST FINL CORP			2	1.G FE	399,356	100.6550	402,620	400,000	399,415			59		1.125	1.151	FA	1,850		08/01/2020	08/03/2027
91159HHS2	U S BANCORP MTNS BK ENT			2	1.E FE	688,513	118.8050	784,113	660,000	687,102			(3,245)		3.900	3.293	AO	4,648	25,740	04/29/2019	04/26/2028
91324PD22	UNITEDHEALTH GROUP INC			1.2	1.G FE	194,362	110.7150	221,430	200,000	194,510			148		2.900	3.065	MN	741	2,852	05/13/2020	05/15/2050
92343VCK8	VERIZON COMMUNICATIONS INC			1	2.A FE	805,549	135.1440	864,922	640,000	801,494			(3,909)		4.862	3.411	FA	11,237	31,117	12/17/2019	08/21/2046
931142EC3	WALMART INC			1.2	1.C FE	683,389	135.7050	902,438	665,000	682,859			(390)		4.050	3.932	JD	150	26,933	04/17/2019	06/29/2048
98459LAA1	YALE UNIV MTN BE			1.2	1.A FE	200,000	101.5790	203,158	200,000	200,000					0.873	0.871	AO	369	611	06/02/2020	04/15/2025
01626PAM8	ALIMENTATION COUCHE TARD INC 144A			1.2	2.B FE	801,534	109.2820	863,328	790,000	800,588			(946)		2.950	2.801	JJ	10,099	11,523	01/29/2020	01/25/2030
06368BGS1	BANK MONTREAL QUE LW TIER II		C		2.A FE	793,018	113.3490	912,459	805,000	794,116			617		3.803	3.976	JD	1,361	30,614	06/28/2019	12/15/2032
29250NAR6	ENBRIDGE INC			1.2	2.B FE	491,821	113.9720	564,161	495,000	492,637			305		3.700	3.821	JJ	8,445	18,315	04/24/2019	07/15/2027
67077MAU2	NUTRIEN LTD		C	1.2	2.B FE	472,947	138.2970	567,018	410,000	471,231			(1,170)		5.000	4.136	AO	5,125	20,500	07/08/2019	04/01/2049
78015K7H1	ROYAL BK CDA				1.F FE	428,504	102.1870	439,404	430,000	428,756			252		1.150	1.221	JD	288	2,473	06/03/2020	06/10/2025
878742BG9	TECK RESOURCES LTD			C	1.2			936,974	840,000	885,216			(600)		3.900	3.266	JJ	16,471		11/05/2020	07/15/2030
89114QBL1	TORONTO DOMINION BANK				1.D FE	694,471	100.8320	710,866	705,000	702,492			4,607		1.800	2.491	JJ	5,922	12,690	05/14/2019	07/13/2021
89356BAE8	TRANSCANADA TRUST			C	2			704,000	640,000	673,423			(2,577)		5.500	4.816	MS	10,364	35,494	03/01/2020	09/15/2079
961214DF7	WESTPAC BKG CORP			C	2			712,675	625,000	635,744			(1,592)		4.322	4.031	MN	2,851	27,013	06/11/2019	11/23/2031
89153VAL3	TOTAL CAPITAL			C	1			536,231	485,000	499,102			(4,061)		3.750	2.833	AO	4,092	18,188	04/23/2019	04/10/2024
539439AV1	LLOYDS BANKING GROUP PLC			C	2			739,522	700,000	700,000					2.438	2.447	FA	6,921	8,533	02/01/2020	02/05/2026

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	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	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 (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																				
19075Q862	COBANK ACB FXD/FLTG SER PFD			800.000	100.00	111.000	88,800	111.000	88,800	80,973	1,240	4,960		4,000			4,000		2.A FE	01/08/2015
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							88,800	X X X	88,800	80,973	1,240	4,960		4,000			4,000		X X X	X X X
8999999 Total Preferred Stocks							88,800	X X X	88,800	80,973	1,240	4,960		4,000			4,000		X X X	X X X

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1B	1C	1D	1E	1F	1G
2A	2B	2C				
3A	3B	3C				
4A	4B	4C				
5A	5B	5C				
6						

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. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
002824100	ABBOTT LABS			956.000	104,672	109.490	104,672	102,284		344		2,389		2,389		09/02/2020	
00287Y109	ABBVIE INC			2,664.000	285,448	107.150	285,448	284,335				1,112		1,112		12/14/2020	
007903107	ADVANCED MICRO DEVICES INC			3,719.000	341,069	91.710	341,069	233,955				107,115		107,115		09/02/2020	
009158106	AIR PRODS & CHEMS INC			797.000	273.220	217.756	217,756	212,241		1,467		5,516		5,516		09/14/2020	
02079K305	ALPHABET INC			122.000	213,822	1,752.640	213,822	161,248				52,574		52,574		08/14/2020	
023135106	AMAZON COM INC			137.000	446,199	3,256.930	446,199	429,524				16,675		16,675		09/02/2020	
03076C106	AMERIPRISE FINL INC			651.000	126,509	194.330	126,509	117,958				8,551		8,551		11/10/2020	
031162100	AMGEN INC			292.000	67,137	229.920	67,137	69,922			467	(2,785)		(2,785)		08/14/2020	
032654105	ANALOG DEVICES INC			2,073.000	306,244	147.730	306,244	259,789			2,045	46,455		46,455		12/07/2020	
037833100	APPLE INC			7,455.000	989,204	132.690	989,204	647,858			3,265	341,346		341,346		08/14/2020	
09247X101	BLACKROCK INC			486.000	350,668	721.540	350,668	257,078			4,487	93,591		93,591		08/14/2020	
11135F101	BROADCOM INC COM			1,225.000	536,366	437.850	536,366	379,823		10,250		156,543		156,543		09/14/2020	
166764100	CHEVRON CORP NEW			1,300.000	109,785	84.450	109,785	119,972				(10,187)		(10,187)		12/07/2020	
172908105	CINTAS CORP			968.000	342,149	353.460	342,149	265,351		3,398		76,798		76,798		09/02/2020	
172967424	CITIGROUP INC			2,070.000	127,636	61.660	127,636	120,324				7,313		7,313		12/07/2020	
191216100	COCA COLA CO			1,120.000	61,421	54.840	61,421	59,653			459	1,768		1,768		11/10/2020	
22160K105	COSTCO WHSL CORP NEW			401.000	151,089	376.780	151,089	124,760			4,849	26,329		26,329		08/14/2020	
22822V101	CROWN CASTLE INTL CORP NEW			731.000	116,368	159.190	116,368	120,194			2,256	(3,827)		(3,827)		08/14/2020	
253868103	DIGITAL RLTY TR INC			611.000	85,241	139.510	85,241	92,363	684		1,179	(7,122)		(7,122)		08/14/2020	
277432100	EASTMAN CHEM CO			2,524.000	253,107	100.280	253,107	209,861	1,742		1,592	43,246		43,246		12/07/2020	
311900104	FASTENAL CO			7,094.000	346,400	48.830	346,400	265,872			7,110	80,528		80,528		08/14/2020	
437076102	HOME DEPOT INC			949.000	252,073	265.620	252,073	240,231		3,437		11,843		11,843		08/14/2020	
438516106	HONEYWELL INTL INC			570.000	121,239	212.700	121,239	120,127				1,112		1,112		12/07/2020	
452308109	ILLINOIS TOOL WKS INC			1,719.000	350,470	203.880	350,470	306,670			3,037	43,800		43,800		08/14/2020	
46625H100	JPMORGAN CHASE & CO			2,800.000	355,796	127.070	355,796	300,266			2,594	55,530		55,530		11/10/2020	
532457108	LILLY ELI & CO			750.000	126,630	168.840	126,630	120,555				6,075		6,075		12/14/2020	
57636Q104	MASTERCARD INC			1,188.000	424,045	356.940	424,045	353,912			762	70,132		70,132		09/02/2020	
58933Y105	MERCK & CO INC NEW			1,480.000	121,064	81.800	121,064	122,696	962		1,832	(1,632)		(1,632)		08/14/2020	
594918104	MICROSOFT CORP			2,814.000	625,890	222.420	625,890	520,150			3,593	105,740		105,740		08/14/2020	
55354G100	MSCI INC			454.000	202,725	446.530	202,725	149,726			741	52,999		52,999		08/14/2020	
65339F101	NEXTERA ENERGY INC			3,924.000	302,737	77.150	302,737	251,637			3,727	51,100		51,100		08/14/2020	
654106103	NIKE INC			1,926.000	272,471	141.470	272,471	190,478			1,085	81,993		81,993		09/02/2020	
701094104	PARKER HANNIFIN CORP			619.000	168,622	272.410	168,622	163,305				5,317		5,317		11/25/2020	
713448108	PEPSICO INC			1,233.000	182,854	148.300	182,854	166,382	1,261		2,157	16,472		16,472		08/14/2020	
717081103	PFIZER INC			4,087.000	150,442	36.810	150,442	170,142				(19,699)		(19,699)		12/14/2020	
693475105	PNC FINL SVCS GROUP INC			1,838.000	273,862	149.000	273,862	240,223				33,639		33,639		11/18/2020	
824348106	SHERWIN WILLIAMS CO			331.000	243,255	734.910	243,255	204,989			943	38,266		38,266		09/14/2020	
855244109	STARBUCKS CORP			3,120.000	333,778	106.980	333,778	307,697		22		26,081		26,081		12/09/2020	
863667101	STRYKER CORP			254.000	62,240	245.040	62,240	58,087				4,153		4,153		11/10/2020	
871829107	SYSCO CORP			1,584.000	117,628	74.260	117,628	117,654				(26)		(26)		12/07/2020	
87612E106	TARGET CORP			2,393.000	422,436	176.530	422,436	270,106		4,400		152,331		152,331		08/14/2020	
907818108	UNION PAC CORP			1,413.000	294,215	208.220	294,215	227,996		3,747		66,219		66,219		08/14/2020	
91324P102	UNITEDHEALTH GROUP INC			1,072.000	375,929	350.680	375,929	303,494			3,631	72,435		72,435		08/14/2020	
91913Y100	VALERO ENERGY CORP NEW			2,158.000	122,078	56.570	122,078	116,432			1,148	5,646		5,646		12/07/2020	
929160109	VULCAN MATLS CO			413.000	61,252	148.310	61,252	62,587			140	(1,335)		(1,335)		10/08/2020	
98978V103	ZOETIS INC			869.000	143,820	165.500	143,820	126,410			323	17,409		17,409		08/14/2020	
G1151C101	ACCENTURE PLC IRELAND		C	833.000	217,588	261.210	217,588	187,431			999	30,157		30,157		08/14/2020	
G5960L103	MEDTRONIC PLC		C	1,062.000	124,403	117.140	124,403	117,895		616		6,508		6,508		11/25/2020	
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					12,027,832	X X X	12,027,832	10,051,643	5,265	81,486		1,976,193		1,976,193		X X X	X X X
Parent, Subsidiaries and Affiliates Other																	
76205#109	RENAISSANCE HOLDING COMPANY			563.000	6,017,786	10,688.785	6,017,786	5,630,000				1,950,929		1,950,929		06/01/2017	
36193*101	THE 4100 GROUP			1,500.000	38,896,853	25,931.235	38,896,853	34,750,000				1,339,370		1,339,370		02/13/2015	
9399999 Subtotal - Parent, Subsidiaries and Affiliates Other					44,914,639	X X X	44,914,639	40,380,000				3,290,299		3,290,299		X X X	X X X
Mutual Funds																	
19766J623	COLUMBIA FDS SER TR II MASS			273,319.998	4,843,230	17.720	4,843,230	4,527,049		7,049		316,181		316,181		12/15/2020	

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. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
111111134	DELTA DENTAL INSURANCE COMPANY			166,000	10,020	60.361	10,020	10,020								01/01/2002	1.A
46434G103	ISHARES INC			91,907,000	5,701,910	62.040	5,701,910	5,322,799		66,495		379,111		379,111		12/08/2020	
464287309	ISHARES TR			25,515,000	1,628,367	63.820	1,628,367	733,783		14,441		393,186		393,186		05/10/2017	
464287622	ISHARES TR			37,464,000	7,936,374	211.840	7,936,374	6,424,441		73,392		1,511,932		1,511,932		11/02/2020	
46434V886	ISHARES TR			85,902,000	3,081,305	35.870	3,081,305	2,763,316		10,616		317,989		317,989		12/08/2020	
464287200	ISHARES TR CORE S&P500 ETF			18,889,000	7,090,742	375.390	7,090,742	6,046,561		58,859		1,044,181		1,044,181		07/22/2020	
464287614	ISHARES TR RUSSELL 1000 GROWTH IND			23,869,000	5,755,771	241.140	5,755,771	3,582,621		27,708		1,073,684		1,073,684		12/08/2020	
464287804	ISHARES TRUST CORE S&P SMALL			16,843,000	1,547,872	91.900	1,547,872	1,509,493		4,172		38,378		38,378		12/08/2020	
66263L791	NORTH SQUARE INVESTMENTS TRUST			696,221,870	6,900,882	9.912	6,900,882	6,448,384		432,536		452,498		452,498		12/21/2020	
75644E103	RED CEDAR FUND TRUST			646,503,980	6,536,155	10.110	6,536,155	6,476,041		169,522		65,409		65,409		12/31/2020	
80343J460	SARATOGA ADVANTAGE TR			517,970,800	5,661,421	10.930	5,661,421	5,410,000		210,706		251,421		251,421		07/22/2020	
808524805	SCHWAB INTL EQUITY			69,043,000	2,486,238	36.010	2,486,238	2,252,331		42,528		222,175		222,175		08/19/2020	
808524201	SCHWAB STRATEGIC TR			111,374,000	10,129,465	90.950	10,129,465	6,377,927		161,698		1,695,595		1,695,595		05/18/2020	
808524409	SCHWAB STRATEGIC TR			57,529,000	3,424,701	59.530	3,424,701	3,100,099		93,150		250,725		250,725		05/18/2020	
78462F103	SPDR S&P 500 ETF TR			19,759,000	7,387,495	373.880	7,387,495	6,108,763	31,219	49,845		1,278,732		1,278,732		07/22/2020	
78464A409	SPDR S&P 500 GROWTH ETF			51,639,000	2,855,120	55.290	2,855,120	2,061,545		23,126		688,773		688,773		01/07/2020	
922908363	VANGUARD INDEX FDS			22,030,000	7,571,491	343.690	7,571,491	6,107,767		90,867		1,463,724		1,463,724		06/02/2020	
922908637	VANGUARD INDEX FDS			41,432,000	7,281,260	175.740	7,281,260	6,306,051		47,880		975,209		975,209		11/02/2020	
922908850	VANGUARD INDEX FDS			110,493,338	5,127,996	46.410	5,127,996	4,393,368		98,169		257,184		257,184		12/28/2020	
922040100	VANGUARD INSTL INDEX FD			36,035,254	11,944,606	331.470	11,944,606	7,550,643		288,781		1,650,230		1,650,230		12/29/2020	
92206C680	VANGUARD RUSSELL 1000 GROWTH			28,850,000	7,149,319	247.810	7,149,319	3,376,345		54,752		1,929,488		1,929,488		11/01/2019	
92206C649	VANGUARD SCOTTSDALE FDS			10,991,000	1,269,351	115.490	1,269,351	1,179,728		8,841		89,623		89,623		11/17/2020	
92206C664	VANGUARD SCOTTSDALE FDS			45,304,000	7,170,264	158.270	7,170,264	6,020,025		39,184		1,150,239		1,150,239		12/08/2020	
92206C730	VANGUARD SCOTTSDALE FDS			49,553,000	8,682,181	175.210	8,682,181	6,403,971		93,218		2,278,210		2,278,210		11/02/2020	
9499999	Subtotal - Mutual Funds				139,173,536	X X X	139,173,536	110,493,071	31,219	2,167,535		19,773,877		19,773,877		X X X	X X X
9799999	Total Common Stocks				196,116,007	X X X	196,116,007	160,924,714	36,484	2,249,021		25,040,369		25,040,369		X X X	X X X
9899999	Total Preferred and Common Stocks				196,204,807	X X X	196,204,807	161,005,687	37,724	2,253,981		25,044,369		25,044,369		X X X	X X X

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	5,701,910	1B		1C		1D		1E		1F		1G	
2A		2B		2C									
3A		3B		3C									
4A		4B		4C									
5A		5B		5C									
6													

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
38380MYE5	GNMA REMIC TRUST 2018-170		05/07/2020	Bank of America	X X X	495,065		1,444
912810SN9	UNITED STATES TREAS BDS		12/11/2020	Bank of America	X X X	814,676	910,000	725
912828T26	UNITED STATES TREAS NTS		07/23/2020	Bank of America	X X X	581,306	560,000	2,419
912828ZJ2	UNITED STATES TREAS NTS		07/15/2020	Bank of America	X X X	1,740,932	1,660,000	518
912828ZL7	UNITED STATES TREAS NTS		12/22/2020	Bank of America	X X X	1,438,107	1,435,000	521
912828ZQ6	UNITED STATES TREAS NTS		12/16/2020	Bank of America	X X X	1,371,089	1,395,000	1,863
91282CAK7	UNITED STATES TREAS NTS		11/17/2020	Bank of America	X X X	877,731	880,000	198
0599999 Subtotal - Bonds - U.S. Governments						7,318,906	6,840,000	7,688
Bonds - U.S. Special Revenue, Special Assessment								
3136B7FY2	FANNIE MAE REMIC TRST 2019-M24		07/22/2020	Bank of America	X X X	454,616		4,543
3137FQXU2	FHLMC 2020-RR02		08/04/2020	Bank of America	X X X	484,797		1,156
3137FTZU4	FHLMC REMIC SERIES K-110		06/17/2020	Bank of America	X X X	441,414		3,400
3137BYMP2	FHLMC REMIC SERIES K-J14		03/11/2020	Bank of America	X X X	1,403,728	1,362,119	914
3136B9EF0	FNMA REMIC TRUST 2020-M10		08/12/2020	Bank of America	X X X	458,250		3,194
31418DPE6	FNMA UMBS LNG 30 YEAR		05/01/2020	Bank of America	X X X	793,955	752,341	752
31418DRS3	FNMA UMBS LNG 30 YEAR		08/10/2020	Bank of America	X X X	1,822,037	1,729,098	1,441
31418DVA7	FNMA UMBS LNG 30 YEAR		11/06/2020	Bank of America	X X X	844,958	815,000	498
31418DKT8	FNMA UMBS LNG 30 YEAR		01/08/2020	Bank of America	X X X	1,576,018	1,550,579	1,680
31418DV74	FNMA UMBS LNG 30 YEAR		12/23/2020	Bank of America	X X X	904,839	875,000	632
31418DQ88	FNMA UMBS LNG 30 YEAR		07/14/2020	Bank of America	X X X	1,768,183	1,695,972	1,531
30287EAE0	FREMF MTG 2014-K41 144A		07/01/2020	Bank of America	X X X	909,204	835,000	460
30290QAH1	FREMF MTG TR 2012-K20 144A		08/28/2020	Bank of America	X X X	491,439	475,000	
30291MAN6	FREMF MTG TR 2013-K31 144A		02/11/2020	Bank of America	X X X	523,477	500,000	624
30291VAE6	FREMF MTG TR 2013-K35 144A		06/17/2020	Bank of America	X X X	869,200	810,000	1,595
30285FAE9	FREMF MTG TR 2014-K40 144A		07/23/2020	Bank of America	X X X	828,633	750,000	2,280
30292RAJ3	FREMF MTG TR 2015-K46 144A		08/25/2020	Bank of America	X X X	870,688	800,000	2,206
30295RAN1	FREMF MTG TR 2016-K59 144A		07/14/2020	Bank of America	X X X	317,971		2,611
9141193H3	UNIVERSITY CINCINNATI OHIO GEN		03/04/2020	Bank of America	X X X	800,000	800,000	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						16,563,407	13,750,109	29,517
Bonds - Industrial and Miscellaneous (Unaffiliated)								
020002BH3	ALLSTATE CORP		11/20/2020	Bank of America	X X X	799,624	800,000	
02666BAA4	AMER HOMES 4 RENT TR 144A		10/14/2020	Bank of America	X X X	895,213	822,121	1,278
03027XBA7	AMERICAN TOWER CORP NEW		02/05/2020	Bank of America	X X X	806,544	800,000	1,740
00206RKA9	AT&T INC		05/21/2020	Bank of America	X X X	448,259	450,000	
00206RKE1	AT&T INC		07/27/2020	Bank of America	X X X	829,958	825,000	
084664CW9	BERKSHIRE HATHAWAY FIN CORP		10/05/2020	Bank of America	X X X	399,184	400,000	
110122DC9	BRISTOL-MYERS SQUIBB CO		07/17/2020	EXCHANGE	X X X	143,638	140,000	
12646XAW2	CSMC TRUST 2013-IVR3 144A		02/03/2020	Bank of America	X X X	851,397	827,792	158
44891ABF3	HYUNDAI CAP AMER INC 144A		02/05/2020	Bank of America	X X X	399,256	400,000	
45866FAL8	INTERCONTINENTAL EXCHANGE INC		05/18/2020	Bank of America	X X X	839,992	840,000	
46361TAC6	IRVINE CORE OFF TR 2013-IRV 144A		12/17/2020	Bank of America	X X X	840,313	800,000	776
47785AAA1	JOHN D & CATHERINE T MACARTHUR		08/20/2020	Bank of America	X X X	200,000	200,000	
548661DY0	LOWES COS INC		10/09/2020	Bank of America	X X X	897,921	900,000	
50249AAJ2	LYB INTERNATIONAL FIN III LLC		10/22/2020	Bank of America	X X X	902,943	900,000	1,631
58013MFM1	MCDONALDS CORP MED TERM NT BE		03/03/2020	Bank of America	X X X	654,646	655,000	
59166BAA9	METLIFE SEC TR 2017 144A		08/01/2020	Bank of America	X X X	103,850	100,262	217
594918CC6	MICROSOFT CORP		06/01/2020	CORPORATE REORGANIZATION	X X X	625,142	635,000	
670346AR6	NUCOR CORP		05/20/2020	Bank of America	X X X	790,464	785,000	
67421AAA5	OASIS 2020-2 LLC 144A		06/01/2020	Bank of America	X X X	400,000	400,000	
682680BB8	ONEOK INC NEW		10/23/2020	Bank of America	X X X	895,456	925,000	3,345
744448CU3	PUBLIC SERVICE CO COLO		05/08/2020	Bank of America	X X X	393,004	400,000	
776743AJ5	ROPER TECHNOLOGIES INC		06/09/2020	Bank of America	X X X	846,159	855,000	

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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
842587CY1 ...	SOUTHERN CO		06/03/2020	Bank of America	X X X	839,438	825,000	10,083
89173CAA5 ...	TOWD PT MTG TR 2016-5 144A		01/09/2020	Bank of America	X X X	785,915	783,223	653
89788MAC6 ...	TRUIST FINL CORP		08/01/2020	Bank of America	X X X	399,356	400,000	
90349DAD4 ...	UBS-BARCLY COML MTG TR 2012-C3		05/05/2020	Bank of America	X X X	666,074	652,214	336
91324PDZ2 ...	UNITEDHEALTH GROUP INC		05/13/2020	Bank of America	X X X	194,362	200,000	
98459LAA1 ...	YALE UNIV MTN BE		06/02/2020	Bank of America	X X X	200,000	200,000	
01626PAM8 ...	ALIMENTATION COUCHE TARD INC 144A		01/29/2020	Bank of America	X X X	801,534	790,000	259
78015K7H1 ...	ROYAL BK CDA	C	06/03/2020	Bank of America	X X X	428,504	430,000	
878742BG9 ...	TECK RESOURCES LTD	C	11/05/2020	EXCHANGE	X X X	885,816	840,000	
89356BAE8 ...	TRANSCANADA TRUST	C	03/01/2020	Bank of America	X X X	676,000	640,000	16,720
539439AV1 ...	LLOYDS BANKING GROUP PLC	C	02/01/2020	Bank of America	X X X	700,000	700,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						20,539,962	20,320,613	37,196
Bonds - Hybrid Securities								
064058AH3 ...	BANK NEW YORK MELLON CORP		05/13/2020	Bank of America	X X X	213,150	210,000	
4899999 Subtotal - Bonds - Hybrid Securities						213,150	210,000	
Bonds - SVO Identified Funds								
78464A474 ...	SPDR SERIES TRUST		07/22/2020	Bank of America	138,183.000	4,293,061		
8099999 Subtotal - Bonds - SVO Identified Funds						4,293,061		
8399997 Subtotal - Bonds - Part 3						48,928,486	41,120,722	74,401
8399998 Summary item from Part 5 for Bonds						38,348,559	36,344,558	118,318
8399999 Subtotal - Bonds						87,277,045	77,465,280	192,719
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
002824100 ...	ABBOTT LABS		09/02/2020	MORGAN STANLEY CO	1,516.000	158,668	X X X	
00287Y109 ...	ABBVIE INC		12/14/2020	Bank of America	2,664.000	284,335	X X X	
007903107 ...	ADVANCED MICRO DEVICES INC		09/02/2020	MERRILL LYNCH	6,583.000	375,821	X X X	
009158106 ...	AIR PRODS & CHEMS INC		09/14/2020	MORGAN STANLEY CO	797.000	212,241	X X X	
02079K305 ...	ALPHABET INC		08/14/2020	Bank of America	155.000	200,969	X X X	
023135106 ...	AMAZON COM INC		09/02/2020	MERRILL LYNCH	241.000	640,929	X X X	
03076C106 ...	AMERIPRISE FINL INC		11/10/2020	Bank of America	651.000	117,958	X X X	
031162100 ...	AMGEN INC		08/14/2020	MORGAN STANLEY CO	326.000	78,064	X X X	
032654105 ...	ANALOG DEVICES INC		12/07/2020	VARIOUS	2,073.000	259,789	X X X	
037833100 ...	APPLE INC		08/14/2020	MORGAN STANLEY CO	2,494.000	815,821	X X X	
09247X101 ...	BLACKROCK INC		08/14/2020	VARIOUS	486.000	257,078	X X X	
11135F101 ...	BROADCOM INC COM		09/14/2020	VARIOUS	1,225.000	379,823	X X X	
166764100 ...	CHEVRON CORP NEW		12/07/2020	Bank of America	1,300.000	119,972	X X X	
172908105 ...	CINTAS CORP		09/02/2020	Bank of America	968.000	265,351	X X X	
172967424 ...	CITIGROUP INC		12/07/2020	Bank of America	2,070.000	120,324	X X X	
191216100 ...	COCA COLA CO		11/10/2020	Bank of America	1,120.000	59,653	X X X	
22160K105 ...	COSTCO WHSL CORP NEW		08/14/2020	VARIOUS	624.000	191,742	X X X	
22822V101 ...	CROWN CASTLE INTL CORP NEW		08/14/2020	Bank of America	1,367.000	224,019	X X X	
253868103 ...	DIGITAL RLTY TR INC		08/14/2020	VARIOUS	611.000	92,363	X X X	
277432100 ...	EASTMAN CHEM CO		12/07/2020	Bank of America	2,524.000	209,861	X X X	
311900104 ...	FASTENAL CO		08/14/2020	VARIOUS	7,094.000	265,872	X X X	
437076102 ...	HOME DEPOT INC		08/14/2020	VARIOUS	1,403.000	332,610	X X X	
438516106 ...	HONEYWELL INTL INC		12/07/2020	Bank of America	570.000	120,127	X X X	
452308109 ...	ILLINOIS TOOL WKS INC		08/14/2020	VARIOUS	1,719.000	306,670	X X X	
46625H100 ...	JPMORGAN CHASE & CO		11/10/2020	VARIOUS	3,412.000	362,858	X X X	
532457108 ...	LILLY ELI & CO		12/14/2020	Bank of America	750.000	120,555	X X X	
57636Q104 ...	MASTERCARD INC		09/02/2020	VARIOUS	1,188.000	353,912	X X X	
58933Y105 ...	MERCK & CO INC NEW		08/14/2020	VARIOUS	3,102.000	255,631	X X X	
594918104 ...	MICROSOFT CORP		08/14/2020	VARIOUS	4,196.000	748,069	X X X	

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
55354G100	MSCI INC		08/14/2020	VARIOUS	851.000	272,633	X X X	
65339F101	NEXTERA ENERGY INC		08/14/2020	VARIOUS	1,132.000	288,824	X X X	
654106103	NIKE INC		09/02/2020	VARIOUS	1,926.000	190,478	X X X	
701094104	PARKER HANNIFIN CORP		11/25/2020	Bank of America	619.000	163,305	X X X	
713448108	PEPSICO INC		08/14/2020	VARIOUS	1,233.000	166,382	X X X	
717081103	PFIZER INC		12/14/2020	Bank of America	4,087.000	170,142	X X X	
693475105	PNC FINL SVCS GROUP INC		11/18/2020	Bank of America	2,752.000	356,028	X X X	
824348106	SHERWIN WILLIAMS CO		09/14/2020	VARIOUS	331.000	204,989	X X X	
855244109	STARBUCKS CORP		12/09/2020	Bank of America	3,725.000	361,506	X X X	
863667101	STRYKER CORP		11/10/2020	Bank of America	254.000	58,087	X X X	
871829107	SYSCO CORP		12/07/2020	Bank of America	1,584.000	117,654	X X X	
87612E106	TARGET CORP		08/14/2020	MORGAN STANLEY CO	2,393.000	270,106	X X X	
907818108	UNION PAC CORP		08/14/2020	VARIOUS	1,631.000	260,701	X X X	
91324P102	UNITEDHEALTH GROUP INC		08/14/2020	VARIOUS	1,072.000	303,494	X X X	
91913Y100	VALERO ENERGY CORP NEW		12/07/2020	Bank of America	2,158.000	116,432	X X X	
929160109	VULCAN MATLS CO		10/08/2020	Bank of America	413.000	62,587	X X X	
98978V103	ZOETIS INC		08/14/2020	Bank of America	1,633.000	224,619	X X X	
G1151C101	ACCENTURE PLC IRELAND	C	08/14/2020	Bank of America	833.000	187,431	X X X	
G5960L103	MEDTRONIC PLC	C	11/25/2020	Bank of America	1,062.000	117,895	X X X	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						11,824,378	X X X	
Common Stocks - Mutual Funds								
19766J623	COLUMBIA FDS SER TR II MASS		12/15/2020	Bank of America	686,922.940	4,527,049	X X X	
233203827	DFA INVT DIMENSIONS GROUP INC		04/02/2020	Bank of America	644.410	17,251	X X X	
233203843	DFA INVT DIMENSIONS GROUP INC		04/02/2020	Bank of America	346.400	8,151	X X X	
46434G103	ISHARES INC		12/08/2020	Bank of America	91,907.000	5,322,799	X X X	
464287622	ISHARES TR		11/02/2020	Bank of America	37,464.000	6,424,441	X X X	
46434V886	ISHARES TR		12/08/2020	Bank of America	85,902.000	2,763,316	X X X	
464287200	ISHARES TR CORE S&P500 ETF		07/22/2020	Bank of America	18,889.000	6,046,561	X X X	
464287614	ISHARES TR RUSSELL 1000 GROWTH IND		12/08/2020	Bank of America	8,485.000	1,975,733	X X X	
464287804	ISHARES TRUST CORE S&P SMALL		12/08/2020	Bank of America	16,843.000	1,509,493	X X X	
66263L791	NORTH SQUARE INVESTMENTS TRUST		12/21/2020	VARIOUS	736,058.850	6,808,649	X X X	
75644E103	RED CEDAR FUND TRUST		12/31/2020	Bank of America	117,027.050	1,181,272	X X X	
80343J460	SARATOGA ADVANTAGE TR		07/22/2020	Bank of America	517,970.800	5,410,000	X X X	
808524805	SCHWAB INTL EQUITY		08/19/2020	Bank of America	36,720.000	1,177,041	X X X	
808524201	SCHWAB STRATEGIC TR		05/18/2020	Bank of America	13,286.000	899,731	X X X	
808524409	SCHWAB STRATEGIC TR		05/18/2020	Bank of America	28,875.000	1,451,298	X X X	
78462F103	SPDR S&P 500 ETF TR		07/22/2020	Bank of America	19,759.000	6,108,763	X X X	
78464A409	SPDR S&P 500 GROWTH ETF		01/07/2020	Bank of America	4,725.000	200,182	X X X	
922908363	VANGUARD INDEX FDS		06/02/2020	Bank of America	22,030.000	6,107,767	X X X	
922908637	VANGUARD INDEX FDS		11/02/2020	Bank of America	41,432.000	6,306,051	X X X	
922908850	VANGUARD INDEX FDS		12/28/2020	Bank of America	36,988.050	1,432,969	X X X	
922040100	VANGUARD INSTL INDEX FD		12/29/2020	Bank of America	10,223.560	2,803,048	X X X	
92206C649	VANGUARD SCOTTSDALE FDS		11/17/2020	Bank of America	10,991.000	1,179,728	X X X	
92206C664	VANGUARD SCOTTSDALE FDS		12/08/2020	Bank of America	45,304.000	6,020,025	X X X	
92206C730	VANGUARD SCOTTSDALE FDS		11/02/2020	Bank of America	49,553.000	6,403,971	X X X	
922908819	VANGUARD SMALL CAP GROWTH INDEX		06/24/2020	Bank of America	8.730	480	X X X	
9499999 Subtotal - Common Stocks - Mutual Funds						82,085,769	X X X	
9799997 Subtotal - Common Stocks - Part 3						93,910,147	X X X	
9799998 Summary Item from Part 5 for Common Stocks						15,253,138	X X X	
9799999 Subtotal - Common Stocks						109,163,285	X X X	
9899999 Subtotal - Preferred and Common Stocks						109,163,285	X X X	
9999999 Totals						196,440,330	X X X	192,719

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted 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. Governments																				
38378BQQ5	GNMA CMO 2012		09/16/2020	PRINCIPAL RECEIPT	X X X	19,343	19,343	19,537	19,478		(135)		(135)		19,343				51	03/16/2040
38378B7E3	GNMA CMO 2013		12/16/2020	PRINCIPAL RECEIPT	X X X	22,760	22,760	22,639	22,670		91		91		22,760				231	05/16/2046
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	X X X	11,897	11,897	12,683	12,878		(982)		(982)		11,897				276	10/20/2044
38378BWM7	GNMA REMIC TRUST 2012-79		08/17/2020	PERSHING	X X X															03/16/2053
38378NNA7	GNMA REMIC TRUST 2013-194		12/16/2020	PRINCIPAL RECEIPT	X X X	53,088	53,088	52,104	52,168		920		920		53,088				704	05/16/2038
38378XLW9	GNMA REMIC TRUST 2014-120		12/16/2020	PRINCIPAL RECEIPT	X X X	541,592	541,592	545,316	545,332		(3,739)		(3,739)		541,592				13,058	05/16/2039
38379KFL7	GNMA REMIC TRUST 2015-37 20550		12/16/2020	PRINCIPAL RECEIPT	X X X	46,398	46,398	46,590	46,602		(204)		(204)		46,398				578	02/16/2055
38379RWL3	GNMA REMIC TRUST 2017-076		08/17/2020	PERSHING	X X X															12/16/2056
9128286T2	U S TREASURY NT 2.375% 05/15/29		03/01/2020	Bank of America	X X X	2,054,730	1,935,000	2,031,464	2,032,503		(717)		(717)		2,031,786		22,944	22,944	9,684	05/15/2029
912810SH2	UNITED STATES TREAS BDS		05/18/2020	Bank of America	X X X	3,166,770	2,360,000	2,590,873	2,590,783		(1,611)		(1,611)		2,589,173		577,598	577,598	32,139	05/15/2049
9128286Y1	UNITED STATES TREAS NTS		04/17/2020	Bank of America	X X X	4,111,016	4,035,000	4,045,867	4,053,482		(1,620)		(1,620)		4,051,862		59,154	59,154	14,459	06/15/2022
9128287B0	UNITED STATES TREAS NTS		01/29/2020	Bank of America	X X X	307,137	300,000	298,559	298,645		13		13		298,658		8,479	8,479	464	06/30/2026
912828G38	UNITED STATES TREAS NTS		03/03/2020	Bank of America	X X X	1,753,071	1,690,000	1,741,818	1,742,214		(683)		(683)		1,741,531		11,540	11,540	7,802	11/15/2024
912828T26	UNITED STATES TREAS NTS		09/11/2020	Bank of America	X X X	337,061	325,000	337,365			(528)		(528)		336,837		224	224	2,002	09/30/2023
912828ZL7	UNITED STATES TREAS NTS		11/20/2020	Bank of America	X X X	355,638	355,000	355,499			(1)		(1)		355,498		140	140	88	04/30/2025
912828ZQ6	UNITED STATES TREAS NTS		12/24/2020	Bank of America	X X X	82,669	85,000	84,369			13		13		84,382		(1,713)	(1,713)	323	05/15/2030
91282CAK7	UNITED STATES TREAS NTS		12/17/2020	Bank of America	X X X	89,905	90,000	89,768			7		7		89,775		130	130	29	09/15/2023
9128286D7	UNITED STATES TREAS NTS 2.5%02/28/		01/31/2020	Bank of America	X X X	651,592	645,000	651,450	651,162		(291)		(291)		650,872		720	720	6,478	02/28/2021
9128285W6	UNITED STATES TREAS NTS TIPS 0.875		03/10/2020	Bank of America	X X X	1,131,275	1,014,180	1,043,612	1,061,574		(20,091)		(570)		1,040,913		90,362	90,362	5,975	01/15/2029
0599999 Subtotal - Bonds - U.S. Governments						14,735,942	13,529,259	13,969,513	13,129,491	(20,091)	(10,037)		(30,128)		13,966,365		769,578	769,578	94,341	X X X
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
5946106Y8	MICHIGAN ST		04/15/2020	MATURITY	X X X	45,000	45,000	49,917	45,263		(263)		(263)		45,000				968	04/15/2020
914805ER3	UNIVERSITY PITTSBURGH PA HIGHE		09/15/2020	MATURITY	X X X	150,000	150,000	150,000	150,000						150,000				3,180	09/15/2020
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						195,000	195,000	199,917	195,263		(263)		(263)		195,000				4,148	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
3128MDG23	FHLMC		12/15/2020	PRINCIPAL RECEIPT	X X X	1,450	1,450	1,466	1,461		(11)		(11)		1,450				18	07/01/2027
312934M58	FHLMC A8 7580		12/15/2020	PRINCIPAL RECEIPT	X X X	2,382	2,382	2,418	2,428		(46)		(46)		2,382				69	07/01/2039
312936KB2	FHLMC A8 9290		12/15/2020	PRINCIPAL RECEIPT	X X X	2,025	2,025	2,097	2,093		(68)		(68)		2,025				50	10/01/2039
3128MJGB0	FHLMC GO 8193		12/15/2020	PRINCIPAL RECEIPT	X X X	699	699	732	746		(47)		(47)		699				24	04/01/2037
31292SBY5	FHLMC PC GOLD CASH 30		12/15/2020	PRINCIPAL RECEIPT	X X X	26,924	26,924	27,808	27,918		(994)		(994)		26,924				682	12/01/2043
3128MD3A9	FHLMC PC GOLD COMB 15		12/15/2020	PRINCIPAL RECEIPT	X X X	4,229	4,229	4,379	4,335		(106)		(106)		4,229				69	04/01/2029
3128MMRN5	FHLMC PC GOLD COMB 15		12/15/2020	PRINCIPAL RECEIPT	X X X	15,669	15,669	16,031	15,940		(271)		(271)		15,669				267	01/01/2029
3128MJ2S8	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	59,656	59,656	61,035	61,054		(1,399)		(1,399)		59,656				1,274	10/01/2047
3128MJ2V1	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	68,660	68,660	68,563	68,565		95		95		68,660				1,351	11/01/2047
3128MJQ78	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	30,974	30,974	30,984	30,981		(7)		(7)		30,974				698	02/01/2042
3128MJS35	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	31,412	31,412	29,959	30,174		1,238		1,238		31,412				614	07/01/2043
3128MJT67	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	26,739	26,739	26,986	26,979		(239)		(239)		26,739				583	02/01/2044
3128MJTU4	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	16,716	16,716	16,685	16,684		32		32		16,716				368	01/01/2044
3128MJX70	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	84,980	84,980	82,676	82,795		2,185		2,185		84,980				1,628	04/01/2046
3128MJYC8	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	56,051	56,051	55,843	55,843		207		207		56,051				1,177	05/01/2046
312932ZG4	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	2,262	2,262	2,321	2,321		(59)		(59)		2,262				43	05/01/2039
3129413U9	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	5,728	5,728	6,343	6,438		(710)		(710)		5,728				173	08/01/2040
3132WFE09	FHLMC PC GOLD PC 30YR		12/15/2020	PRINCIPAL RECEIPT	X X X	20,307	20,307	20,386	20,378		(71)		(71)		20,307				390	07/01/2046
3132XUFC4	FHLMC PC GOLD PC 30YR		12/15/2020	PRINCIPAL RECEIPT	X X X	109,087	109,087	112,232	111,769		(2,681)		(2,681)		109,087				2,379	11/01/2047
3132XUJ30	FHLMC PC GOLD PC 30YR		12/15/2020	PRINCIPAL RECEIPT	X X X	64,541	64,541	66,427	66,168		(1,626)		(1,626)		64,541				1,382	11/01/2047
3132XUNA9	FHLMC PC GOLD PC 30YR		12/15/2020	PRINCIPAL RECEIPT	X X X	97,753	97,753	100,762	100,246		(2,493)		(2,493)		97,753				2,196	11/01/2047
31292SA83	FHLMC PC GOLD CASH 30		12/15/2020	PRINCIPAL RECEIPT	X X X	18,115	18,115	17,937	17,974		140		140		18,115				301	02/01/2043
31335AYJ1	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	29,580	29,580	30,472	30,428		(849)		(849)		29,580				636	09/01/2046
31292SB25	FHLMC PC GOLD CASH 30		12/15/2020	PRINCIPAL RECEIPT	X X X	20,542	20,542	21,376	21,340		(799)		(799)		20,542				491	02/01/2044
3128M8NA8	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	3,594	3,594	3,925	4,032		(438)		(438)		3,594				115	08/01/2040
3128MJT26	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	16,409	16,409	17,555	17,706		(1,297)		(1,297)		16,409				423	01/01/2044
3128MJT75	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	20,711	20,711	21,617	21,676		(965)		(965)		20,711				494	02/01/2044
3128MJTH3	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	X X X	9,998	9,998	10,419	10,486		(488)		(488)		9,998				239	10/01/2043
3128MJYD6	FHLMC PC GOLD COMB 30 4.000 20		12/15/2020	PRINCIPAL RECEIPT	X X X	29,454	29,454	30,701	30,688		(1,234)		(1,234)		29,454				704	05/01/2046
3128MJXG0	FHLMC PC GOLD COMB 30 4.500 20		12/15/2020	PRINCIPAL RECEIPT	X X X	7,693	7,693	8,311	8,459		(766)		(766)		7,693				189	11/01/2045

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
312940EU9	FHLMC PC GOLD COMB 30 5.000 20		12/15/2020	PRINCIPAL RECEIPT	X X X	5,242	5,242	5,421	5,452		(210)		(210)		5,242				155	04/01/2040
3132JA6N0	FHLMC PC GOLD PC 30YR		12/15/2020	PRINCIPAL RECEIPT	X X X	28,642	28,642	28,817	28,799		(156)		(156)		28,642				616	06/01/2043
3132JNZ26	FHLMC PC GOLD PC 30YR		12/15/2020	PRINCIPAL RECEIPT	X X X	17,837	17,837	17,728	17,737		100		100		17,837				377	09/01/2043
3132WD5D2	FHLMC PC GOLD PC 30YR		12/15/2020	PRINCIPAL RECEIPT	X X X	46,865	46,865	48,271	48,172		(1,306)		(1,306)		46,865				868	06/01/2046
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20		12/15/2020	PRINCIPAL RECEIPT	X X X	17,140	17,140	18,359	18,387		(1,247)		(1,247)		17,140				420	11/01/2044
3132WLRX6	FHLMC PC GOLD PC 30YR 4.000 20		12/15/2020	PRINCIPAL RECEIPT	X X X	46,904	46,904	49,895	49,564		(2,660)		(2,660)		46,904				1,090	03/01/2047
3132Y33P7	FHLMC PC GOLD PC 30YR 4.500 204811		12/15/2020	PRINCIPAL RECEIPT	X X X	78,477	78,477	81,591	81,759		(3,282)		(3,282)		78,477				1,950	11/01/2048
31398VJA5	FHLMC REMIC SERIES K-006		12/01/2020	PAID DOWN	X X X			7,010											50	01/25/2020
3137ATRW4	FHLMC REMIC SERIES K-020		05/05/2020	Bank of America	X X X	523,866	510,000	512,650	512,061		(524)		(524)		511,537		12,329	12,329	5,278	05/25/2022
3137BYPP9	FHLMC REMIC SERIES K-726		05/31/2020	VARIOUS	X X X	655,306	642,647	648,444	647,357		(1,051)		(1,051)		646,306		9,000	9,000	6,562	08/25/2023
3137BYPQ7	FHLMC REMIC SERIES K-726		11/25/2020	VARIOUS	X X X	233,204	220,000	226,598	223,921		(2,085)		(2,085)		221,836		11,368	11,368	6,462	04/25/2024
3137BYMP2	FHLMC REMIC SERIES K-J14		12/28/2020	PRINCIPAL RECEIPT	X X X	248,046	248,046	255,623			(7,577)		(7,577)		248,046				3,095	11/25/2023
31416TDX4	FN AA9117		12/28/2020	PRINCIPAL RECEIPT	X X X	3,586	3,586	3,563	3,562		24		24		3,586				102	07/01/2039
31418BL38	FNMA		12/28/2020	PRINCIPAL RECEIPT	X X X	11,722	11,722	12,427	12,430		(708)		(708)		11,722				270	01/01/2045
31417CB95	FNMA PAB 5463		12/28/2020	PRINCIPAL RECEIPT	X X X	12,011	12,011	12,510	12,449		(438)		(438)		12,011				237	06/01/2042
31403DUB3	FNMA P745878		12/28/2020	PRINCIPAL RECEIPT	X X X	1,286	1,286	1,356	1,399		(113)		(113)		1,286				38	10/01/2036
31416A4W7	FNMA P994637		12/28/2020	PRINCIPAL RECEIPT	X X X	972	972	1,050	1,160		(188)		(188)		972				27	11/01/2038
31416H4V4	FNMA PAA0835		12/28/2020	PRINCIPAL RECEIPT	X X X	536	536	545	556		(20)		(20)		536				15	01/01/2039
31416SWB3	FNMA PAA8741		12/28/2020	PRINCIPAL RECEIPT	X X X	1,454	1,454	1,498	1,517		(63)		(63)		1,454				41	07/01/2039
31417LBR5	FNMA PAC1847		12/28/2020	PRINCIPAL RECEIPT	X X X	767	767	780	773		(6)		(6)		767				18	09/01/2024
31417LD36	FNMA PAC1921		12/28/2020	PRINCIPAL RECEIPT	X X X	3,128	3,128	3,151	3,153		(25)		(25)		3,128				73	09/01/2039
31417NAQ4	FNMA PAC3614		12/28/2020	PRINCIPAL RECEIPT	X X X	387	387	386	386		1		1		387				9	08/01/2024
31417QRZ9	FNMA PAC5003		12/28/2020	PRINCIPAL RECEIPT	X X X	5,154	5,154	5,218	5,228		(74)		(74)		5,154				131	01/01/2040
31419A4N4	FNMA PAE 0828		12/28/2020	PRINCIPAL RECEIPT	X X X	12,295	12,295	12,737	12,783		(488)		(488)		12,295				268	02/01/2041
31419FD60	FNMA PAE4624 4% 2040		12/28/2020	PRINCIPAL RECEIPT	X X X	5,639	5,639	5,503	5,484		155		155		5,639				137	10/01/2040
3138AV3Q6	FNMA PASS THRU		12/28/2020	PRINCIPAL RECEIPT	X X X	6,848	6,848	6,989	7,129		(282)		(282)		6,848				167	10/01/2041
31412PXC0	FNMA PASS THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	1,468	1,468	1,480	1,484		(15)		(15)		1,468				38	06/01/2039
3138EMT84	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	2,641	2,641	2,672	2,662		(21)		(21)		2,641				37	12/01/2028
3138ESC89	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	19,974	19,974	20,199	20,176		(201)		(201)		19,974				287	04/01/2032
3138WFM94	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	24,981	24,981	25,493	25,402		(421)		(421)		24,981				350	09/01/2030
3138YR6T0	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	23,757	23,757	24,218	24,136		(378)		(378)		23,757				346	07/01/2030
31410LRR5	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	17,131	17,131	17,985	17,865		(735)		(735)		17,131				289	09/01/2030
31410LUG5	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	27,149	27,149	27,225	27,203		(55)		(55)		27,149				406	06/01/2032
3138AVP66	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	3,991	3,991	4,239	4,219		(227)		(227)		3,991				93	10/01/2014
3138EG2X1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	1,908	1,908	2,017	2,017		(109)		(109)		1,908				48	09/01/2014
3138EMFV8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	11,015	11,015	11,332	11,275		(260)		(260)		11,015				216	12/01/2043
3138MFSZ1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	8,119	8,119	8,019	8,026		94		94		8,119				145	11/01/2042
3138WGLA0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	45,780	45,780	47,275	47,173		(1,393)		(1,393)		45,780				991	02/01/2046
3138WGRK2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	27,007	27,007	28,629	28,551		(1,544)		(1,544)		27,007				586	03/01/2046
3138WH5S7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	71,741	71,741	71,830	71,817		(77)		(77)		71,741				1,413	10/01/2046
3138WHWE8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	36,579	36,579	36,876	36,855		(276)		(276)		36,579				705	09/01/2046
3138WJ6C7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	66,126	66,126	69,448	69,382		(3,255)		(3,255)		66,126				1,468	03/01/2047
3138WJPS1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	47,843	47,843	50,603	50,632		(2,790)		(2,790)		47,843				1,055	12/01/2046
3138X3XL1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	7,804	7,804	8,006	7,977		(173)		(173)		7,804				177	09/01/2043
3138XGNF6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	9,766	9,766	10,331	10,295		(529)		(529)		9,766				221	12/01/2043
3140EVB0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	49,479	49,479	49,800	49,783		(304)		(304)		49,479				935	08/01/2046
3140HBB50	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	416,525	416,525	422,577	423,033		(6,509)		(6,509)		416,525				8,458	06/01/2048
3140J9FU0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	133,692	133,692	136,763	136,378		(2,686)		(2,686)		133,692				3,028	11/01/2048
3140JM7A4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	366,608	366,608	377,606	377,675		(11,067)		(11,067)		366,608				7,763	04/01/2049
31410KXY5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	1,161	1,161	1,229	1,311		(150)		(150)		1,161				35	09/01/2038
31410LFB3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	4,496	4,496	4,885	4,856		(360)		(360)		4,496				120	08/01/2041
31410XGC4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	997	997	1,043	1,074		(77)		(77)		997				57	09/01/2036
31416NCW0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	1,286	1,286	1,400	1,410		(124)		(124)		1,286				32	04/01/2039
31416TL49	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	2,674	2,674	2,918	2,927		(254)		(254)		2,674				74	08/01/2039
31417DU27	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	2,296	2,296	2,267	2,270		27		27		2,296				44	11/01/2042
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	1,948	1,948	2,160	2,216		(269)		(269)		1,948				62	11/01/2039
31418ABA5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	6,354	6,354	6,508	6,510		(156)		(156)		6,354				143	12/01/2041
31418CMG6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	96,196	96,196	95,575	95,584		612		612		96,196				2,211	07/01/2047
31418CR97	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	47,324	47,324	48,367	48,308		(983)		(983)		47,324				1,064	12/01/2047

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
31418CS47	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	74,874	74,874	74,455	74,474		400		400		74,874				1,609	01/01/2048
31418DCY6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	591,987	591,987	601,507	601,585		(9,598)		(9,598)		591,987				11,237	05/01/2049
3140H1XD7	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	102,614	102,614	104,281	104,275		(1,661)		(1,661)		102,614				2,172	03/01/2033
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5		12/28/2020	PRINCIPAL RECEIPT	X X X	5,618	5,618	5,789	5,718		(100)		(100)		5,618				80	06/01/2027
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	13,035	13,035	13,904	14,062		(1,028)		(1,028)		13,035				304	12/01/2043
3138EP2P2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	3,928	3,928	4,069	4,092		(165)		(165)		3,928				105	02/01/2045
31418BP67	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	5,759	5,759	6,172	6,237		(478)		(478)		5,759				141	03/01/2045
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0		12/28/2020	PRINCIPAL RECEIPT	X X X	2,706	2,706	2,897	2,910		(204)		(204)		2,706				58	12/01/2044
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0		12/28/2020	PRINCIPAL RECEIPT	X X X	10,713	10,713	11,359	11,392		(679)		(679)		10,713				257	02/01/2045
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0		12/28/2020	PRINCIPAL RECEIPT	X X X	11,518	11,518	12,277	12,320		(802)		(802)		11,518				272	03/01/2045
31418C4F8	FNMA PASS-THRU LNG 30 YEAR 4.000 2		12/28/2020	PRINCIPAL RECEIPT	X X X	175,521	175,521	179,100	179,397		(3,876)		(3,876)		175,521				3,768	11/01/2048
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5		12/28/2020	PRINCIPAL RECEIPT	X X X	7,888	7,888	8,015	8,037		(150)		(150)		7,888				207	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0		12/28/2020	PRINCIPAL RECEIPT	X X X	2,290	2,290	2,378	2,432		(142)		(142)		2,290				74	02/01/2037
31418AWT1	FNMA PASS-THRU SF15 105-125 3.		12/28/2020	PRINCIPAL RECEIPT	X X X	16,327	16,327	17,090	16,915		(588)		(588)		16,327				259	08/01/2028
31418AES3	FNMA PMA 1044		12/28/2020	PRINCIPAL RECEIPT	X X X	21,062	21,062	21,582	21,555		(494)		(494)		21,062				401	04/01/2042
3136AQV72	FNMA REMIC TRUST 2016-M1		12/28/2020	PRINCIPAL RECEIPT	X X X	310,220	310,220	312,244	312,200		(1,980)		(1,980)		310,220				10,024	01/25/2026
3136AY6W8	FNMA REMIC TRUST 2017-M15		06/25/2020	VARIOUS	X X X	476,647	445,879	457,584	456,002		(1,377)		(1,377)		454,625		22,022	22,022	6,947	09/25/2027
3136AY7K3	FNMA REMIC TRUST 2018-M1		06/25/2020	VARIOUS	X X X	180,294	170,211	177,046	176,426		(988)		(988)		175,439		4,855	4,855	3,588	12/25/2027
3136B2GY2	FNMA REMIC TRUST 2018-M10 20280725		06/25/2020	VARIOUS	X X X	652,811	615,577	640,681	637,416		(4,621)		(4,621)		632,795		20,015	20,015	11,194	07/25/2028
3136B27K2	FNMA REMIC TRUST 2018-M14		06/25/2020	VARIOUS	X X X	462,792	419,384	452,214	449,166		(3,622)		(3,622)		445,545		17,248	17,248	10,367	08/25/2028
31418C4E1	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	704,842	704,842	725,216	725,699		(20,857)		(20,857)		704,842				13,884	11/01/2048
31418DCX8	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	616,583	616,583	620,822	620,883		(4,301)		(4,301)		616,583				10,584	06/01/2049
31418DHL9	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	203,974	203,974	206,014	206,005		(2,031)		(2,031)		203,974				4,183	11/01/2049
31418DPE6	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	117,961	117,961	124,486			(6,525)		(6,525)		117,961				1,563	05/01/2050
31418DRS3	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	64,471	64,471	67,936			(3,465)		(3,465)		64,471				377	08/01/2050
31418DVA7	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	2,003	2,003	2,076			(74)		(74)		2,003				3	12/01/2050
31418DKT8	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	524,532	524,532	533,138			(8,606)		(8,606)		524,532				10,395	01/01/2050
31418DQ88	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	X X X	100,759	100,759	105,049			(4,290)		(4,290)		775				775	07/01/2050
38378XXS5	GNMA REMIC TRUST 2014-169		12/16/2020	PRINCIPAL RECEIPT	X X X	25,448	25,448	25,483	25,481		(33)		(33)		25,448				298	11/16/2042
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						9,926,647	9,765,420	10,002,405	8,894,484		(152,990)		(152,990)		9,829,810		96,837	96,837	185,506	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
02666BA44	AMER HOMES 4 RENT TR 144A		12/18/2020	PRINCIPAL RECEIPT	X X X	2,803	2,803	3,052			(249)		(249)		2,803				14	10/18/2052
02665UAA3	AMER HOMES 4 RENT TR 2014-SFR 144A		12/18/2020	PRINCIPAL RECEIPT	X X X	9,932	9,932	10,259	10,192		(260)		(260)		9,932				207	10/17/2036
02587AAJ3	AMERICAN EXPRESS CR TR 2017-1		02/15/2020	PRINCIPAL RECEIPT	X X X	270,000	270,000	269,936	270,018		(18)		(18)		270,000				869	09/15/2022
02660TCS0	AMERICAN HOME MTG 2004-4 20450		12/28/2020	PRINCIPAL RECEIPT	X X X	22,325	22,325	22,395	22,186		139		139		22,325				387	05/25/2045
09659QAD9	BMW VEH OWNER TR 2018-A		05/28/2020	VARIOUS	X X X	188,305	187,620	187,618	187,623		(1)		(1)		187,621		684	684	1,577	04/25/2022
110122BN7	BRISTOL MYERS SQUIBB CO 144A		07/17/2020	EXCHANGE	X X X	143,638	140,000	144,061	143,992		(354)		(354)		143,638				2,713	08/15/2025
126802CL9	CABELAS CC MSTR TR 2013-I		10/01/2020	Bank of America	X X X	485,332	460,000	467,098	466,340		(1,683)		(1,683)		464,657		20,675	20,675	9,904	02/17/2026
14041NFK2	CAPITAL ONE CC TR 2017-1		03/16/2020	PRINCIPAL RECEIPT	X X X	135,000	135,000	134,970	134,987		13		13		135,000				675	01/17/2023
14041NEX5	CAPITAL ONE MULTI ASSET EXECUTION		05/28/2020	Bank of America	X X X	104,496	100,000	99,942	99,973		1		1		99,974		4,522	4,522	1,268	05/15/2025
14314JAD2	CARMAX AUTO OWNER TR 2017-1		12/15/2020	PRINCIPAL RECEIPT	X X X	48,414	48,414	48,399	48,410		4		4		48,414				1,004	09/15/2022
149806AB7	CAZENOVIA CREEK FDG I 2015-1 2		01/13/2020	PRINCIPAL RECEIPT	X X X	60	60	60	60						60					12/10/2023
17305EGG4	CITIBANK CCIT 2017-A8		05/14/2020	Bank of America	X X X	150,398	150,000	149,983	150,006		(5)		(5)		150,001		397	397	2,178	08/08/2022
172967LW9	CITIGROUP INC		11/09/2020	Bank of America	X X X	835,913	720,000	729,432	737,801		(1,704)		(1,704)		736,097		99,815	99,815	30,889	04/23/2029
17326QAA1	CITIGROUP MTG LN TR 2018-RP1 144A		12/28/2020	PRINCIPAL RECEIPT	X X X	21,649	21,649	21,586	17,801		3,849		3,849		21,649				367	09/25/2064
210795QB9	CONTINENTAL AIRLN PT TR 2012-2		10/29/2020	Sink PMT @ 100.0000000	X X X	3,927	3,927	3,916	3,920		7		7		3,927				117	10/29/2024
12646XAW2	CSMC TRUST 2013-IVR3 144A		12/28/2020	PRINCIPAL RECEIPT	X X X	287,474	287,474	294,023	45,235		(6,598)		(6,598)		287,474				4,978	05/25/2043
247367AX3	DELTA AIRLINES PT 2002-1 20240		01/01/2020	Sink PMT @ 100.0000000	X X X	8,003	8,003	9,309	8,479		(476)		(476)		8,003				269	02/01/2024
254683BX2	DISCOVER CARD EXECUTION NOTE TRUST		05/28/2020	Bank of America	X X X	102,957	100,000	99,953	100,064		(13)		(13)		100,052		2,905	2,905	1,102	07/15/2024
26441YAW7	DUKE RLTY LTD PARTNERSHIP NEW		06/29/2020	TENDER OFFER	X X X	95,850	90,000	94,513	92,285		(392)		(392)		91,893		3,957	3,957	2,461	10/15/2022
29445FAH1	EQUIFIRST MTG LN TR 2003-2		12/31/2020	PRINCIPAL RECEIPT	X X X	8,488	8,488	8,260	8,315		173		173		8,488				113	09/25/2033
35105DAC5	FOURSIGHT CAP AUTO RECV 2018-1		11/16/2020	PRINCIPAL RECEIPT	X X X	114,087	114,087	114,063	114,143		(55)		(55)		114,087				1,641	09/15/2022
30261UAL8	FREMF MTG TR 2013-K713 2046042		04/25/2020	PRINCIPAL RECEIPT	X X X	60,000	60,000	59,344	59,887		113		113		60,000				679	04/25/2020
419833AA5	HAWAIIAN AIRL TR 2013-1 202707		07/15/2020	Sink PMT @ 100.0000000	X X X	4,324	4,324	4,339	4,336		(12)		(12)		4,324				126	07/15/2027
446150AK0	HUNTINGTON BANCSHARES INC		11/04/2020	TENDER OFFER	X X X	395,976	399,000	391,191	395,413		1,452		1,452		396,865				21,483	01/14/2022
44891EAC3	HYUNDAI AUTO RECV TR 2016-B		03/31/2020	VARIOUS	X X X	10,740	10,740	10,739							10,740				20	04/15/2021
46641YAA1	JP MORGAN MTG TR 2014-2 144A		12/28/2020	PRINCIPAL RECEIPT	X X X	19,755	19,755	19,879	19,825		(70)		(70)		19,755				340	06/25/2029

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	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		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 (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
485170BD5	KANSAS CITY SOUTHERN		08/07/2020	Bank of America	X X X	815,339	780,000	782,439	782,419		(135)		(135)		782,284		33,055	33,055	16,346	11/15/2029
532457BH0	LILLY ELI & CO		02/05/2020	Bank of America	X X X	797,498	766,000	779,164	779,107		(222)		(222)		778,886		18,612	18,612	3,862	06/01/2025
58933YAF2	MERCK & CO INC NEW		10/05/2020	Bank of America	X X X	719,010	675,000	672,981	673,674		275		275		673,949		45,061	45,061	16,748	05/18/2023
59166BAA9	METLIFE SEC TR 2017 144A		12/28/2020	PRINCIPAL RECEIPT	X X X	89,996	89,996	90,119	73,956		(138)		(138)		89,996				1,360	04/25/2055
594918CA0	MICROSOFT CORP		06/01/2020	CORPORATE REORGANIZATION	X X X	856,251	635,000	692,347	691,235		(541)		(541)		690,694		165,557	165,557	22,115	02/06/2047
595481AC6	MID-STATE CAPITAL 2005-1 20400		12/15/2020	PRINCIPAL RECEIPT	X X X	3,630	3,630	3,892	3,784		(154)		(154)		3,630				137	01/15/2040
59980CAA1	MILL CITY MTG LN TR-144A		12/25/2020	PRINCIPAL RECEIPT	X X X	45,346	45,346	46,788	46,484		(1,139)		(1,139)		45,346				680	01/25/2061
59023WAC2	ML MTG INV TR 2006-FF1 2036082		04/30/2020	VARIOUS	X X X	36,753	36,753	34,456	36,698		56		56		36,753				138	08/25/2036
61691NAA3	MORGAN STAN CAP I TR 2017-HR2		12/17/2020	PRINCIPAL RECEIPT	X X X	252,828	252,828	253,608	253,601		(773)		(773)		252,828				3,228	12/16/2050
61746BEF9	MORGAN STANLEY		11/09/2020	Bank of America	X X X	758,260	665,000	673,308	672,233		(803)		(803)		671,430		86,830	86,830	31,606	01/20/2027
61690GAE1	MS BOFAML TRUST 2014-C14		12/17/2020	PRINCIPAL RECEIPT	X X X	469,390	469,390	489,190	484,497		(15,107)		(15,107)		469,390				14,813	02/15/2047
64829EAA2	NEW RESI MTG LN TR 2015-2 144A		12/28/2020	PRINCIPAL RECEIPT	X X X	93,974	93,974	97,477	97,487		(3,513)		(3,513)		93,974				2,039	08/25/2055
64830BAA5	NEW RESI MTG TR 2017-6		11/25/2020	VARIOUS	X X X	553,302	523,163	542,197	541,930		(4,872)		(4,872)		537,058		16,243	16,243	18,699	08/25/2057
64830GAB2	NEW RESI MTG TR-144A		12/28/2020	PRINCIPAL RECEIPT	X X X	88,545	88,545	91,130	90,979		(2,434)		(2,434)		88,545				1,874	12/25/2057
67421AA5	OASIS 2020-2 LLC 144A		12/15/2020	PRINCIPAL RECEIPT	X X X	113,165	113,165	113,165							113,165				1,560	05/15/2032
64829HAD9	PVTPL NEW RESIDENTIAL MTG LN 144A		11/30/2020	VARIOUS	X X X	343,870	330,361	335,317	335,414		(1,252)		(1,252)		334,162		9,708	9,708	9,370	09/25/2056
75156UAC1	RAMP SERIES TRUST 2006-RZ2		12/28/2020	PRINCIPAL RECEIPT	X X X	28,431	28,431	28,329	28,353		79		79		28,431				223	05/25/2036
76112BC65	RESIDENTIAL ASSET 2005-EFC4		12/28/2020	PRINCIPAL RECEIPT	X X X	23,342	23,342	23,298	23,320		22		22		23,342				232	09/25/2035
80286GAD3	SANTANDER DRIVE AUTO TR 2019-2		12/15/2020	PRINCIPAL RECEIPT	X X X	445,138	445,138	445,716	445,851		(713)		(713)		445,138				9,651	05/15/2023
806851AG6	SCHLUMBERGER HLDGS CORP 144A		02/03/2020	Bank of America	X X X	842,950	770,000	796,011	793,800		(337)		(337)		793,464		49,486	49,486	3,764	12/21/2025
81746MAA8	SEQUOIA MTG TR 2015-4 144A		12/28/2020	PRINCIPAL RECEIPT	X X X	38,463	38,463	38,874	38,864		(401)		(401)		38,463				675	11/25/2030
86359LPF0	STRUCTURED ASSET MTG 2005-AR5		12/21/2020	PRINCIPAL RECEIPT	X X X	24,148	24,148	23,054	23,088		1,060		1,060		24,148				161	07/19/2035
87165LAF8	SYNCHRONY CC MSTR NT TR 2015-1		04/15/2020	VARIOUS	X X X	165,000	165,000	167,127	165,164		(101)		(101)		165,062		(62)	(62)	978	03/15/2023
87612EBG0	TARGET CORP		10/08/2020	TENDER OFFER	X X X	743,447	585,000	576,517	576,682		127		127		576,809		166,638	166,638	38,020	11/15/2047
89172HAJ6	TOWD POINT MTG TR 2015-3 144A		12/28/2020	PRINCIPAL RECEIPT	X X X	150,300	150,300	151,292	150,762		(462)		(462)		150,300				3,020	03/25/2054
89171VAK3	TOWD POINT MTG TR 2015-5		12/28/2020	PRINCIPAL RECEIPT	X X X	42,328	42,328	42,851	42,518		(190)		(190)		42,328				647	05/25/2055
89172YAA8	TOWD PT MTG TR 2016-3 144A		12/28/2020	PRINCIPAL RECEIPT	X X X	175,394	175,394	173,994	174,363		1,031		1,031		175,394				2,345	04/25/2056
89173CAA5	TOWD PT MTG TR 2016-5 144A		12/28/2020	PRINCIPAL RECEIPT	X X X	233,193	233,193	233,577	20,948		(487)		(487)		233,193				3,148	10/25/2056
89175JAA8	TOWD PT MTG TR 2017-6 144A		11/25/2020	VARIOUS	X X X	144,018	140,676	141,079	140,707		(56)		(56)		140,651		3,367	3,367	3,413	10/25/2057
89238KAE2	TOYOTA AUTO RECV OWN TR 2017-D		05/28/2020	Bank of America	X X X	177,994	175,000	174,980	175,020		(5)		(5)		175,015		2,979	2,979	1,711	02/15/2023
90349DAD4	UBS-BARCLY COML MTG TR 2012-C3		12/11/2020	PRINCIPAL RECEIPT	X X X	65,041	65,041	66,527	22,700		(1,108)		(1,108)		65,041				1,288	08/12/2049
90345WAD6	US AIRWAYS 2012-2A PIT		10/29/2020	VARIOUS	X X X	34,558	44,257	47,249	46,525		(341)		(341)		46,184		(11,626)	(11,626)	1,825	12/03/2026
92826CAH5	VISA INC		06/09/2020	Bank of America	X X X	759,511	690,000	682,086	682,891		362		362		683,253		76,258	76,258	14,020	09/15/2027
98162KAD5	WORLD OMNI AUTO LEASE 2017-A 2		01/21/2020	PRINCIPAL RECEIPT	X X X	50,442	50,442	50,441	50,443		(1)		(1)		50,442				98	08/15/2022
01626PAJ5	ALIMENTATION COUCHE TARD INC 144A	C	01/29/2020	Bank of America	X X X	695,193	685,000	680,219	681,204		117		117		681,321		13,872	13,872	9,453	07/26/2022
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,405,894	13,472,904	13,639,119	12,998,732		(38,295)		(38,295)		13,597,848		808,043	808,043	324,628	X X X
Bonds - Hybrid Securities																				
59156RBP2	METLIFE INC		10/10/2020	CALLED @ 100.0000000	X X X	518,000	518,000	527,164	523,637		(4,372)		(4,372)		519,265		(1,265)	(1,265)	19,653	12/29/2049
4899999 Subtotal - Bonds - Hybrid Securities						518,000	518,000	527,164	523,637		(4,372)		(4,372)		519,265		(1,265)	(1,265)	19,653	X X X
Bonds - SVO Identified Funds																				
72201R833	PIMCO ETF TR		03/17/2020	Bank of America	97,413.000	9,842,020		9,882,173	9,896,187	(14,014)			(14,014)		9,882,173		(40,152)	(40,152)	52,603	
78464A474	SPDR SERIES TRUST		03/19/2020	Bank of America	83,333.000	2,294,184		2,534,107	2,569,990	(35,883)			(35,883)		2,534,107		(239,923)	(239,923)	10,735	
92203J407	VANGUARD CHARLOTTE FDS		08/19/2020	VARIOUS	156,548.000	8,787,182		8,441,232	8,857,486	(416,254)			(416,254)		8,441,232		345,951	345,951	26,421	
8099999 Subtotal - Bonds - SVO Identified Funds						20,923,386		20,857,512	21,323,663	(466,151)			(466,151)		20,857,512		65,876	65,876	89,759	X X X
8399997 Subtotal - Bonds - Part 4						60,704,869	37,480,582	59,195,630	57,065,270	(486,242)	(205,957)		(692,199)		58,965,800		1,739,069	1,739,069	718,035	X X X
8399998 Summary Item from Part 5 for Bonds						38,566,654	36,344,558	38,348,559		(48,230)	(48,230)		(48,230)		38,300,331		266,320	266,320	197,760	X X X
8399999 Subtotal - Bonds						99,271,523	73,825,140	97,544,189	57,065,270	(486,242)	(254,187)		(740,429)		97,266,131		2,005,389	2,005,389	915,795	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
002824100	ABBOTT LABS		12/07/2020	Bank of America	560.000	60,106	X X X	56,384							56,384		3,722	3,722	202	X X X
007903107	ADVANCED MICRO DEVICES INC		11/10/2020	MERRILL LYNCH	2,864.000	187,599	X X X	141,867							141,867		45,732	45,732		X X X
02079K305	ALPHABET INC		11/10/2020	Bank of America	33.000	57,140	X X X	39,722							39,722		17,418	17,418		X X X
023135106	AMAZON COM INC		11/18/2020	MERRILL LYNCH	104.000	298,866	X X X	211,405							211,405		87,461	87,461		X X X
031162100	AMGEN INC		12/07/2020	Bank of America	34.000	7,692	X X X	8,142							8,142		(449)	(449)	54	X X X

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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
037833100	APPLE INC		11/25/2020	MORGAN STANLEY CO	2,521,000	293,004	X X X	167,962							167,962		125,042	125,042	1,450	X X X
22160K105	COSTCO WHSL CORP NEW		05/08/2020	Bank of America	223,000	68,003	X X X	66,982							66,982		1,021	1,021		X X X
22822V101	CROWN CASTLE INTL CORP NEW		09/02/2020	Bank of America	636,000	104,015	X X X	103,825							103,825		190	190	763	X X X
437076102	HOME DEPOT INC		12/14/2020	Bank of America	454,000	120,811	X X X	92,380							92,380		28,432	28,432	2,043	X X X
46625H100	JPMORGAN CHASE & CO		09/02/2020	Bank of America	612,000	62,045	X X X	62,592							62,592		(547)	(547)	551	X X X
58933Y105	MERCK & CO INC NEW		09/14/2020	Bank of America	1,622,000	129,382	X X X	132,935							132,935		(3,553)	(3,553)	989	X X X
594918104	MICROSOFT CORP		12/07/2020	Bank of America	1,382,000	292,499	X X X	227,919							227,919		64,580	64,580	1,920	X X X
55354G100	MSCI INC		10/08/2020	Bank of America	397,000	130,825	X X X	122,907							122,907		7,917	7,917	399	X X X
65339F101	NEXTERA ENERGY INC		05/08/2020	Bank of America	151,000	34,490	X X X	37,188							37,188		(2,698)	(2,698)		X X X
693475105	PNC FINL SVCS GROUP INC		12/02/2020	Bank of America	914,000	119,478	X X X	115,804							115,804		3,674	3,674		X X X
855244109	STARBUCKS CORP		12/02/2020	Bank of America	605,000	59,707	X X X	53,809							53,809		5,899	5,899	272	X X X
907818108	UNION PAC CORP		08/05/2020	Bank of America	218,000	38,497	X X X	32,705							32,705		5,791	5,791	211	X X X
921946406	VANGUARD WHITEHALL FDS INC		07/31/2020	VARIOUS	40,934,000	3,256,880	X X X	3,211,204	3,835,925	(624,721)			(624,721)		3,211,204		45,676	45,676	56,947	X X X
98978V103	ZOETIS INC		12/07/2020	Bank of America	764,000	120,784	X X X	98,209							98,209		22,575	22,575	458	X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)			Publicly Traded		5,441,823	X X X	4,983,941	3,835,925	(624,721)			(624,721)		4,983,941		457,883	457,883	66,259	X X X
E14.4	Common Stocks - Mutual Funds																			
057071409	BAIRD FDS INC		03/19/2020	Bank of America	110,159,483	1,057,531	X X X	1,057,390	1,076,258	(18,868)			(18,868)		1,057,390		141	141	1,628	X X X
233203827	DFA INVT DIMENSIONS GROUP INC		05/18/2020	Bank of America	86,894,210	2,575,545	X X X	2,991,774	3,336,142	(361,619)			(361,619)		2,991,774		(416,229)	(416,229)	17,251	X X X
233203843	DFA INVT DIMENSIONS GROUP INC		05/18/2020	Bank of America	97,218,050	2,609,332	X X X	3,341,717	3,393,414	(59,847)			(59,847)		3,341,717		(732,385)	(732,385)	8,151	X X X
23320G323	DFA WORLD EX US GOVT FXD-INS		04/07/2020	Bank of America	588,465,287	6,084,344	X X X	5,812,304	6,025,885	(213,581)			(213,581)		5,812,304		272,040	272,040		X X X
25434D203	DIMENSIONAL INVT GROUP INC		06/03/2020	Bank of America	127,067,736	1,827,234	X X X	2,612,960	2,252,911	360,049			360,049		2,612,960		(785,726)	(785,726)		X X X
31420B300	FEDERATED INSTL TR		04/09/2020	Bank of America	387,473,930	3,433,019	X X X	3,753,404	3,847,616	(94,212)			(94,212)		3,753,404		(320,385)	(320,385)	79,119	X X X
33739E108	FIRST TR EXCHANGE-TRADED FD		12/22/2020	Bank of America	34,150,000	688,903	X X X	650,322	685,391	(35,068)			(35,068)		650,322		38,581	38,581	30,858	X X X
464287309	ISHARES TR		11/17/2020	Bank of America	31,321,000	2,842,657	X X X	1,437,582	2,458,502	(1,020,919)			(1,020,919)		1,437,582		1,405,074	1,405,074	17,215	X X X
464287614	ISHARES TR RUSSELL 1000 GROWTH IND		05/27/2020	Bank of America	9,989,000	1,803,075	X X X	861,881	1,757,265	(895,384)			(895,384)		861,881		941,194	941,194	4,249	X X X
54400N409	LORD ABBETT HIGH YIELD FD		04/09/2020	Bank of America	345,841,020	2,199,549	X X X	2,521,250	2,604,183	(82,933)			(82,933)		2,521,250		(321,701)	(321,701)	56,714	X X X
66263L791	NORTH SQUARE INVESTMENTS TRUST		12/23/2020	Bank of America	39,836,980	393,079	X X X	360,266							360,266		32,813	32,813	8,035	X X X
75644E103	RED CEDAR FUND TRUST		12/28/2020	Bank of America	10,523,070	107,433	X X X	105,231	105,125	105			105		105,231		2,203	2,203	4,316	X X X
80343J460	SARATOGA ADVANTAGE TR		12/24/2020	CAPITAL GAIN		161,244	X X X										161,244	161,244		X X X
808524805	SCHWAB INTL EQUITY		07/28/2020	Bank of America	62,662,000	1,916,433	X X X	2,078,499	2,107,323	(28,825)			(28,825)		2,078,499		(162,066)	(162,066)	8,752	X X X
808524409	SCHWAB STRATEGIC TR		11/17/2020	Bank of America	47,554,000	2,620,875	X X X	2,240,706	2,858,946	(618,240)			(618,240)		2,240,706		380,169	380,169	54,022	X X X
78464A409	SPDR S&P 500 GROWTH ETF		11/17/2020	Bank of America	85,933,000	4,344,410	X X X	2,429,308	3,601,452	(1,172,144)			(1,172,144)		2,429,308		1,915,102	1,915,102	27,222	X X X
922908785	VANGAURD SMALL CAP VALUE INDEX		06/09/2020	Bank of America	60,209,164	1,655,138	X X X	1,776,988	1,982,086	(205,097)			(205,097)		1,776,988		(121,850)	(121,850)	5,822	X X X
921921300	VANGUARD FENWAY FDS		07/07/2020	Bank of America	42,172,598	2,916,698	X X X	2,944,159	3,355,252	(411,093)			(411,093)		2,944,159		(27,461)	(27,461)	38,250	X X X
922908850	VANGUARD INDEX FDS		07/28/2020	Bank of America	27,241,210	1,100,000	X X X	940,367	1,274,071	(333,705)			(333,705)		940,367		159,633	159,633	34,800	X X X
922908553	VANGUARD INDEX FDS REIT ETF		05/18/2020	Bank of America	12,137,000	887,489	X X X	979,714	1,126,192	(146,478)			(146,478)		979,714		(92,225)	(92,225)	7,864	X X X
922040100	VANGUARD INSTL INDEX FD		10/20/2020	Bank of America	25,946,855	7,715,000	X X X	3,092,920	7,530,556	(4,437,636)			(4,437,636)		3,092,920		4,622,080	4,622,080	69,266	X X X
922908819	VANGUARD SMALL CAP GROWTH INDEX		07/28/2020	SCHWAB CHARLES, CO. INC	38,000,910	2,168,039	X X X	1,546,112	2,125,663	(580,031)			(580,031)		1,546,112		621,927	621,927	3,166	X X X
921908869	VANGUARD SPECIALIZED PORTFOLIO		05/18/2020	Bank of America	176,707,886	2,825,559	X X X	3,103,172	3,599,540	(496,367)			(496,367)		3,103,172		(277,613)	(277,613)	25,269	X X X
921909784	VANGUARD STAR FD		08/19/2020	Bank of America	37,036,818	4,095,266	X X X	3,980,313	4,424,789	(444,476)			(444,476)		3,980,313		114,954	114,954	19,251	X X X
97717W307	WISDOMTREE TR		05/27/2020	Bank of America	31,052,000	2,848,026	X X X	2,507,360	3,289,338	(781,979)			(781,979)		2,507,360		340,669	340,669	33,536	X X X
9499999	Subtotal - Common Stocks - Mutual Funds					60,875,878	X X X	53,125,699	64,817,900	(12,078,348)			(12,078,348)		53,125,699		7,750,183	7,750,183	554,756	X X X
9799997	Subtotal - Common Stocks - Part 4					66,317,701	X X X	58,109,640	68,653,825	(12,703,069)			(12,703,069)		58,109,640		8,208,066	8,208,066	621,015	X X X
9799998	Summary Item from Part 5 for Common Stocks					15,355,277	X X X	15,253,138							15,253,138		102,142	102,142	76,386	X X X
9799999	Subtotal - Common Stocks					81,672,978	X X X	73,362,778	68,653,825	(12,703,069)			(12,703,069)		73,362,778		8,310,208	8,310,208	697,401	X X X
9899999	Subtotal - Preferred and Common Stocks					81,672,978	X X X	73,362,778	68,653,825	(12,703,069)			(12,703,069)		73,362,778		8,310,208	8,310,208	697,401	X X X
9999999	Totals					180,944,501	X X X	170,906,967	125,719,095	(13,189,311)	(254,187)		(13,443,498)		170,628,909		10,315,597	10,315,597	1,613,196	X X X

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	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. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
9128286T2	U S TREASURY NT 2.375% 05/15/29		05/13/2020	Bank of America	05/18/2020	Bank of America	1,930,000	2,191,788	2,200,369	2,191,121		(668)		(668)			9,248	9,248	17,429	16,092
912810SH2	UNITED STATES TREAS BDS		05/13/2020	Bank of America	05/18/2020	Bank of America	1,335,000	1,788,650	1,816,591	1,787,187		(1,463)		(1,463)			29,403	29,403	14,094	15,014
912810SN9	UNITED STATES TREAS BDS		10/13/2020	Bank of America	11/10/2020	Bank of America	3,525,000	3,391,831	3,340,323	3,392,143		312		312			(51,820)	(51,820)	10,399	5,603
9128286Y1	UNITED STATES TREAS NTS		07/23/2020	Bank of America	08/28/2020	Bank of America	1,935,000	1,980,097	1,993,272	1,975,415		(4,682)		(4,682)			17,856	17,856	15,862	8,015
912828G38	UNITED STATES TREAS NTS		05/13/2020	Bank of America	05/18/2020	Bank of America	4,740,000	5,046,538	5,130,242	5,040,914		(5,624)		(5,624)			89,328	89,328	49,854	38,836
912828T26	UNITED STATES TREAS NTS		06/19/2020	Bank of America	09/11/2020	Bank of America	1,255,000	1,302,506	1,303,050	1,300,769		(1,737)		(1,737)			2,281	2,281	5,590	3,203
912828YF1	UNITED STATES TREAS NTS		06/05/2020	Bank of America	07/01/2020	Bank of America	1,605,000	1,650,893	1,652,002	1,650,009		(884)		(884)			1,993	1,993	6,489	5,561
912828ZL7	UNITED STATES TREAS NTS		10/01/2020	Bank of America	11/20/2020	Bank of America	7,570,000	7,592,659	7,599,195	7,592,040		(618)		(618)			7,155	7,155	6,589	3,579
912828ZQ6	UNITED STATES TREAS NTS		10/02/2020	Bank of America	12/24/2020	Bank of America	3,665,000	3,659,047	3,620,602	3,659,088		40		40			(38,485)	(38,485)	8,148	5,691
91282CAK7	UNITED STATES TREAS NTS		10/05/2020	Bank of America	12/17/2020	Bank of America	625,000	623,975	624,341	624,045		70		70			296	296	203	47
0599999 Subtotal - Bonds - U.S. Governments							28,185,000	29,227,984	29,279,987	29,212,731		(15,254)		(15,254)			67,255	67,255	134,657	101,641
Bonds - U.S. Special Revenue, Special Assessment																				
3137FTZM2	FHLMC REMIC SERIES K-1515		06/10/2020	Bank of America	12/21/2020	PAID DOWN		343,091	376,871	310,208		(32,883)		(32,883)			66,663	66,663	20,217	1,740
3136AY6W8	FNMA REMIC TRUST 2017-M15		03/10/2020	Bank of America	06/25/2020	VARIOUS	460,495	496,345	492,801	493,715		(2,630)		(2,630)			(914)	(914)	3,810	454
31418DQ88	FNMA UMBS LNG 30 YEAR		06/30/2020	Bank of America	07/14/2020	Bank of America	1,700,000	1,772,383	1,772,383	1,772,383									1,535	1,535
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							2,160,495	2,611,819	2,642,055	2,576,306		(35,513)		(35,513)			65,749	65,749	25,562	3,729
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
053611AK5	AVERY DENNISON CORP		03/12/2020	Bank of America	10/02/2020	Bank of America	800,000	775,145	852,296	776,300		1,155		1,155			75,996	75,996	12,072	255
09247XAR2	BLACKROCK INC		04/27/2020	Bank of America	10/26/2020	Bank of America	745,000	743,844	771,589	744,214		369		369			27,375	27,375	6,763	
22160KAN5	COSTCO WHSL CORP NEW		04/17/2020	Bank of America	04/27/2020	Bank of America	770,000	769,577	769,053	769,673		97		97			(621)	(621)	265	21
12646XAW2	CSMC TRUST 2013-IVR3 144A		01/30/2020	Bank of America	02/03/2020	Bank of America	840,030	863,984	863,984	863,984									1,440	161
478160CN2	JOHNSON & JOHNSON		08/20/2020	Bank of America	11/09/2020	Bank of America	400,000	399,564	400,932	399,612		48		48			1,320	1,320	471	
49326EEK5	KEYCORP MEDIUM TERM NTS BE		02/03/2020	Bank of America	11/09/2020	Bank of America	700,000	699,153	739,382	699,366		213		213			40,016	40,016	12,075	
59166BAA9	METLIFE SEC TR 2017 144A		07/23/2020	Bank of America	08/01/2020	Bank of America	200,525	211,005	211,005	211,759		754		754			(754)	(754)	841	441
64830BAA5	NEW RESI MTG TR 2017-6		12/17/2020	JP MORGAN SECURITIES INC	12/17/2020	JP MORGAN SECURITIES INC	446,502	476,640	467,870	476,640							(8,771)	(8,771)	877	893
64829HAD9	PVTPL NEW RESIDENTIAL MTG LN 144A		12/16/2020	MERRILL LYNCH	12/16/2020	MERRILL LYNCH	257,007	283,680	274,009	283,680							(9,672)	(9,672)	424	439
878742BE4	TECK RESOURCES LTD 144A	C	10/26/2020	Bank of America	11/05/2020	EXCHANGE	840,000	885,914	885,816	885,816		(99)		(99)						10,738
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							5,999,063	6,108,506	6,235,936	6,111,044		2,537		2,537			124,889	124,889	35,228	12,948
Bonds - SVO Identified Funds																				
92203J407	VANGUARD CHARLOTTE FDS		01/07/2020	Bank of America	08/19/2020	Bank of America	7,048,000	400,250	408,676	400,250							8,427	8,427	2,313	
8099999 Subtotal - Bonds - SVO Identified Funds								400,250	408,676	400,250							8,427	8,427	2,313	
8399998 Subtotal - Bonds							36,344,558	38,348,559	38,566,654	38,300,331		(48,230)		(48,230)			266,320	266,320	197,760	118,318
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
002824100	ABBOTT LABS		07/20/2020	MORGAN STANLEY CO	12/07/2020	VARIOUS	1,666,000	147,366	179,382	147,366							32,016	32,016	1,525	
03027X100	AMERICAN TOWER CORP NEW		08/14/2020	VARIOUS	09/02/2020	Bank of America	366,000	93,700	92,291	93,700							(1,409)	(1,409)	571	
03076C106	AMERIPRISE FINL INC		08/14/2020	VARIOUS	09/02/2020	Bank of America	743,000	94,229	117,189	94,229							22,961	22,961	1,011	
031162100	AMGEN INC		04/09/2020	MORGAN STANLEY CO	12/07/2020	VARIOUS	765,000	166,159	171,385	166,159							5,226	5,226	3,672	
060505104	BANK AMER CORP		04/09/2020	MORGAN STANLEY CO	08/05/2020	MORGAN STANLEY CO	3,841,000	95,076	94,120	95,076							(955)	(955)	691	
086516101	BEST BUY INC		08/14/2020	RAYMOND JAMES	12/14/2020	Bank of America	1,574,000	130,996	161,312	130,996							30,316	30,316	1,260	
12514G108	CDW CORP		04/09/2020	Bank of America	06/03/2020	Bank of America	903,000	95,896	103,488	95,896							7,591	7,591	343	
166764100	CHEVRON CORP NEW		08/14/2020	Bank of America	09/02/2020	Bank of America	998,000	93,455	83,168	93,455							(10,286)	(10,286)	2,211	
253393102	DICKS SPORTING GOODS INC		09/14/2020	Bank of America	12/07/2020	Bank of America	2,251,000	127,160	122,288	127,160							(4,872)	(4,872)	344	
30040W108	EVERSOURCE ENERGY		08/14/2020	Bank of America	09/02/2020	Bank of America	487,000	43,431	41,699	43,431							(1,732)	(1,732)	193	
30303M102	FACEBOOK INC		09/02/2020	Bank of America	12/14/2020	Bank of America	1,483,000	384,484	402,119	384,484							17,635	17,635		
518439104	LAUDER ESTEE COS INC		04/09/2020	MERRILL LYNCH	07/09/2020	Bank of America	358,000	59,223	67,581	59,223							8,357	8,357		
532457108	LILLY ELI & CO		08/14/2020	VARIOUS	09/14/2020	Bank of America	895,000	131,447	133,351	131,447							1,904	1,904	926	

SCHEDULE D - PART 5

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

1	2	3 F O R E I G N	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 Identifi- cation	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	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. (Col. 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
539830109 580135101	LOCKHEED MARTIN CORP MCDONALDS CORP		08/14/2020 04/09/2020	VARIOUS MORGAN STANLEY CO	09/02/2020	Bank of America	340.000	127,674	132,936	127,674							5,262	5,262	1,236	
609207105 620076307 693475105	MONDELEZ INTL INC MOTOROLA SOLUTIONS INC PNC FINL SVCS GROUP INC		08/14/2020 04/09/2020 04/09/2020	VARIOUS MERRILL LYNCH MORGAN STANLEY CO	07/09/2020 12/07/2020 07/09/2020	Bank of America Bank of America Bank of America	364.000 2,499.000 1,106.000	67,030 132,681 165,648	66,781 140,489 143,868	67,030 132,681 165,648							(248) 7,808 (21,780)	(248) 7,808 (21,780)	455 948 708	
74340W103 863667101 872540109 91913Y100 921946406	PROLOGIS INC STRYKER CORP TJX COS INC NEW VALERO ENERGY CORP NEW VANGUARD WHITEHALL FDS INC		08/14/2020 08/14/2020 04/09/2020 08/14/2020 07/28/2020	Bank of America VARIOUS RAYMOND JAMES VARIOUS Bank of America	07/20/2020 11/10/2020 09/02/2020 08/05/2020 10/08/2020	Bank of America Bank of America Bank of America Bank of America Bank of America	837.000 1,032.000 834.000 2,407.000 2,956.000	87,566 108,078 151,378 119,652 168,477	83,949 102,938 162,727 124,398 142,074	87,566 108,078 151,378 119,652 168,477							(3,617) (5,140) 11,350 4,746 (26,403)	(3,617) (5,140) 11,350 4,746 (26,403)	1,500 599 403 4,403	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								3,969,190	4,026,760	3,969,190							57,573	57,573	22,999	
Common Stocks - Mutual Funds																				
057071409 31420B300 464287804	BAIRD FDS INC FEDERATED INSTL TR ISHARES TRUST CORE S&P SMALL		04/27/2020 04/01/2020	Bank of America Bank of America	05/31/2020 04/09/2020	VARIOUS Bank of America	359,098.580 7,575.440	3,519,091 71,801	3,500,171 67,118	3,519,091 71,801							(18,920) (4,683)	(18,920) (4,683)	17,463	
54400N409 66263L791	LORD ABBETT HIGH YIELD FD NORTH SQUARE		05/18/2020 04/01/2020	Bank of America Bank of America	07/28/2020 04/09/2020	Bank of America Bank of America	38,884.000 7,404.240	2,441,483 51,933	2,778,802 47,091	2,441,483 51,933							337,319 (4,842)	337,319 (4,842)	7,130	
922908785	VANGAURD SMALL CAP VALUE INDEX		09/29/2020	Bank of America	10/01/2020	Bank of America	1,283.670	12,841	12,841	12,841							683	683		
921921300 922042874	VANGUARD FENWAY FDS VANGUARD INTL EQUITY INDEX FDS		03/09/2020 06/26/2020	Bank of America Bank of America	06/30/2020 07/31/2020	VARIOUS VARIOUS	230.950 651.270	5,822 38,250	6,505 44,097	5,822 38,250							5,847	5,847		
922908819	VANGUARD SMALL CAP GROWTH INDEX		07/28/2020	Bank of America	11/02/2020	Bank of America	94,967.000	5,095,521	4,822,749	5,095,521							(272,772)	(272,772)	28,794	
921908869	VANGUARD SPECIALIZED PORTFOLIO		03/09/2020	Bank of America	07/28/2020	SCHWAB CHARLES, CO. INC	57.790	2,686	3,366	2,686							680	680		
921909784	VANGUARD STAR FD		03/09/2020 06/19/2020	Bank of America Bank of America	05/31/2020 08/31/2020	VARIOUS VARIOUS	1,387.660 206.100	25,269 19,251	22,189 23,588	25,269 19,251							(3,081) 4,338	(3,081) 4,338		
9499999 Subtotal - Common Stocks - Mutual Funds								11,283,948	11,328,517	11,283,948							44,569	44,569	53,387	
9799998 Subtotal - Common Stocks								15,253,138	15,355,277	15,253,138							102,142	102,142	76,386	
9899999 Subtotal - Preferred and Common Stocks								15,253,138	15,355,277	15,253,138							102,142	102,142	76,386	
9999999 Totals								53,601,697	53,921,931	53,553,469		(48,230)		(48,230)			368,462	368,462	274,146	118,318

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
										Number of Shares	% of Outstanding
Common Stocks - Other Affiliates											
36193*101	The 4100 Group, Inc.			472557772	8.b.ii	No		38,896,853		1,500.000	25.000
76205#109	Renaissance Holding Company			412177193	8.b.ii	No		6,017,786		563.000	4.200
1799999 Subtotal - Common Stocks - Other Affiliates							44,914,639		X X X	X X X	
1899999 Subtotal - Common Stocks							44,914,639		X X X	X X X	
1999999 Total - Preferred and Common Stocks							44,914,639		X X X	X X X	

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	
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	5	6
				Number of Shares	% of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

E17	Schedule DA - Part 1 Short-Term Investments Owned	NONE
E18	Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open	NONE
E19	Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term.	NONE
E20	Schedule DB - Part B Sn 1 Futures Contracts Open	NONE
E21	Schedule DB - Part B Sn 2 Futures Contracts Terminated	NONE
E22	Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity	NONE
E24	Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees	NONE
E25	Schedule DL - Part 1 - Securities Lending Collateral Assets	NONE
E26	Schedule DL - Part 2 - Securities Lending Collateral Assets	NONE

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
Fifth Third Admin	Cincinnati, OH						 (991,775)	X X X
Fifth Third Claims Checking	Cincinnati, OH						. (15,456,536)	X X X
Fifth Third Control Account	Cincinnati, OH						 8,349,902	X X X
Fifth Third Receipts Groups	Cincinnati, OH						 955	X X X
Bank of America Receipts Indiv	Chicago, IL						 485,431	X X X
Wells Fargo BOD Deferred Comp	Chicago, IL						 740,963	X X X
0199998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				.. X X X ..				X X X
0199999 Totals - Open Depositories				.. X X X ..			.. (6,871,060)	X X X
0299998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				.. X X X ..				X X X
0299999 Totals - Suspended Depositories				.. X X X ..				X X X
0399999 Total Cash On Deposit				.. X X X ..			.. (6,871,060)	X X X
0499999 Cash in Company's Office				.. X X X ..	... X X X ...	... X X X ...		X X X
0599999 Total Cash				.. X X X ..			.. (6,871,060)	X X X

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

1. January	 23,451,912	4. April	 (8,481,957)	7. July	 (4,280,297)	10. October	 (3,485,452)
2. February	 23,091,149	5. May	 (2,385,470)	8. August	 (3,287,931)	11. November	 3,580,460
3. March	 (151,640)	6. June	 (5,028,084)	9. September	 (3,442,681)	12. December	 (6,871,060)

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
999109275	BLACKROCK LIQUIDITY FDS TREAS TR I		12/31/2020	1.391	X X X	5,858,246	7,243	11,776
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						5,858,246	7,243	11,776
8899999 Total Cash Equivalents						5,858,246	7,243	11,776

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1B	1C	1D	1E	1F	1G
2A	2B	2C				
3A	3B	3C				
4A	4B	4C				
5A	5B	5C				
6						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
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)						
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)	B	Multiple Purposes	169,811	186,847		
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.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	169,811	186,847		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				