



LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

United Transportation Union Insurance Association

NAIC Group Code00000000NAIC Company Code56413Employer's ID Number23-7131460

Organized under the Laws ofOhio, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

Licensed as business type:Life, Accident and Health [] Fraternal Benefit Societies [X]

Incorporated/Organized11/16/1970Commenced Business03/10/1971

Statutory Home Office24950 Country Club Blvd Ste 340North Olmsted, OH, US 44070-5333

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office24950 Country Club Blvd Ste 340

(Street and Number)

North Olmsted, OH, US 44070-5333216-228-9400

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address24950 Country Club Blvd Ste 340North Olmsted, OH, US 44070-5333

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records24950 Country Club Blvd Ste 340

(Street and Number)

North Olmsted, OH, US 44070-5333216-228-9400

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addressutuia.org

Statutory Statement ContactJeffery A Becker216-228-9400

(Name)(Area Code) (Telephone Number)

jbecker@utuia.org216-228-0411

(E-mail Address)(FAX Number)

OFFICERS

PresidentKenneth L Laugel

TreasurerJeffery A Becker

SecretaryJeffery A Becker

OTHER

DIRECTORS OR TRUSTEES

Jeremy R Ferguson

Stephen J Vamos III

Gregory Hynes

Troy Johnson

Nicholas J Diccico Jr

Richard A Kusnic Sr

Patrick Sullivan

Doyle Turner

State ofOhio

County ofUSA

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.

Kenneth L LaugelPresident

Jeffery A BeckerSecretary

Jeffery A BeckerTreasurer

Subscribed and sworn to before me thisday of

a. Is this an original filing? Yes [X] No []

b. If no,

1. State the amendment number.....

2. Date filed

3. Number of pages attached.....

Erin McKeever

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

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	37,945,762	16.723	37,945,762		37,945,762	16.723
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	4,366,333	1.924	4,366,333		4,366,333	1.924
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000			0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	18,484,046	8.146	18,484,046		18,484,046	8.146
1.06 Industrial and miscellaneous	123,955,032	54.626	123,955,032		123,955,032	54.626
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans		0.000			0	0.000
1.11 Total long-term bonds	184,751,173	81.419	184,751,173	0	184,751,173	81.419
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	4,933,226	2.174	4,933,226		4,933,226	2.174
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	4,933,226	2.174	4,933,226	0	4,933,226	2.174
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	18,570,329	8.184	18,570,329		18,570,329	8.184
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	18,570,329	8.184	18,570,329	0	18,570,329	8.184
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	208,768	0.092	208,768		208,768	0.092
6.02 Cash equivalents (Schedule E, Part 2)	14,626,510	6.446	14,626,510		14,626,510	6.446
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	14,835,278	6.538	14,835,278	0	14,835,278	6.538
7. Contract loans	3,823,827	1.685	3,823,827		3,823,827	1.685
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1).....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	226,913,833	100.000	226,913,833	0	226,913,833	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

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 16	
8.	Deduct amortization of premium and depreciation	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	
	9.2 Totals, Part 3, Column 14	
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)	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	221,308,216
2.	Cost of bonds and stocks acquired, Part 3, Column 7	20,508,351
3.	Accrual of discount	79,847
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	0
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	1,706,373
	4.4. Part 4, Column 11	(2,235,484) (529,111)
5.	Total gain (loss) on disposals, Part 4, Column 19	2,757,174
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	35,425,435
7.	Deduct amortization of premium	444,314
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0 0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	0
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	0 0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	208,254,727
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	208,254,727

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

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	37,945,762	42,637,845	38,380,780	36,673,400
	2. Canada				
	3. Other Countries				
	4. Totals	37,945,762	42,637,845	38,380,780	36,673,400
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	4,366,333	4,818,655	4,415,047	4,349,576
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	18,484,046	20,734,888	18,282,012	18,375,089
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	110,541,662	134,974,551	111,178,991	107,169,266
	9. Canada	5,936,139	7,267,575	6,172,304	5,500,000
	10. Other Countries	7,477,231	9,092,557	7,513,520	7,491,000
	11. Totals	123,955,032	151,334,684	124,864,815	120,160,266
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	184,751,173	219,526,073	185,942,655	179,558,331
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	4,933,226	5,138,983	4,933,226	
	15. Canada				
	16. Other Countries				
	17. Totals	4,933,226	5,138,983	4,933,226	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	4,933,226	5,138,983	4,933,226	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	18,570,328	18,570,328	13,806,585	
	21. Canada				
	22. Other Countries				
	23. Totals	18,570,328	18,570,328	13,806,585	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	18,570,328	18,570,328	13,806,585	
	26. Total Stocks	23,503,554	23,709,311	18,739,811	
	27. Total Bonds and Stocks	208,254,727	243,235,384	204,682,466	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE
SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	15,627,091	1,384,167	6,725,741	13,226,456	15,608,818	XXX	52,572,272	26.4	39,704,075	19.9	37,945,762	14,626,510
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	15,627,091	1,384,167	6,725,741	13,226,456	15,608,818	XXX	52,572,272	26.4	39,704,075	19.9	37,945,762	14,626,510
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		0
2.2 NAIC 2						XXX	0	0.0		0.0		0
2.3 NAIC 3						XXX	0	0.0		0.0		0
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	0	0.0		0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	975,000	0	1,894,178	500,000	997,155	XXX	4,366,333	2.2	6,934,595	3.5	4,366,333	0
3.2 NAIC 2						XXX	0	0.0		0.0		0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	0.0		0.0		0
3.7 Totals	975,000	0	1,894,178	500,000	997,155	XXX	4,366,333	2.2	6,934,595	3.5	4,366,333	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX	0	0.0		0.0		0
4.2 NAIC 2						XXX	0	0.0		0.0		0
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	0.0		0.0		0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,617,400	4,958,090	568,491	8,906,674	1,162,276	XXX	17,212,930	8.6	21,059,804	10.6	17,212,930	0
5.2 NAIC 2	0	0	971,119	300,000	0	XXX	1,271,119	0.6	500,757	0.3	1,271,119	0
5.3 NAIC 3						XXX	0	0.0		0.0		0
5.4 NAIC 4						XXX	0	0.0		0.0		0
5.5 NAIC 5						XXX	0	0.0		0.0		0
5.6 NAIC 6						XXX	0	0.0		0.0		0
5.7 Totals	1,617,400	4,958,090	1,539,610	9,206,674	1,162,276	XXX	18,484,049	9.3	21,560,561	10.8	18,484,049	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE
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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,302,114	8,390,548	4,056,332	17,276,371	33,771,284	XXX	65,796,648	33.0	66,923,895	33.5	65,796,648	0
6.2 NAIC 2	264,981	15,816,381	3,193,818	12,447,727	26,419,450	XXX	58,142,357	29.2	63,707,742	31.9	58,142,357	0
6.3 NAIC 3						XXX	0	0.0	660,459	0.3		0
6.4 NAIC 4	0	0	0	2,792	0	XXX	2,792	0.0	3,117	0.0	2,792	0
6.5 NAIC 5	0	0	0	13,234	0	XXX	13,234	0.0	15,899	0.0	13,234	0
6.6 NAIC 6						XXX	0	0.0		0.0		0
6.7 Totals	2,567,095	24,206,929	7,250,150	29,740,125	60,190,734	XXX	123,955,032	62.2	131,311,111	65.8	123,955,032	0
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		0
7.2 NAIC 2						XXX	0	0.0		0.0		0
7.3 NAIC 3						XXX	0	0.0		0.0		0
7.4 NAIC 4						XXX	0	0.0		0.0		0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	0	0.0		0.0		0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	0	0.0		0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0		0.0		0
10.2 NAIC 2						XXX	0	0.0		0.0		0
10.3 NAIC 3						XXX	0	0.0		0.0		0
10.4 NAIC 4						XXX	0	0.0		0.0		0
10.5 NAIC 5						XXX	0	0.0		0.0		0
10.6 NAIC 6						XXX	0	0.0		0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE
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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 20,521,605	14,732,804	13,244,742	39,909,501	51,539,532	0	139,948,184	70.2	XXX	XXX	125,321,674	14,626,510
11.2 NAIC 2	(d) 264,981	15,816,381	4,164,937	12,747,727	26,419,450	0	59,413,475	29.8	XXX	XXX	59,413,475	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	2,792	0	0	2,792	0.0	XXX	XXX	2,792	0
11.5 NAIC 5	(d) 0	0	0	13,234	0	0	13,234	0.0	XXX	XXX	13,234	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.7 Totals	20,786,586	30,549,185	17,409,679	52,673,254	77,958,982	0	(b) 199,377,686	100.0	XXX	XXX	184,751,176	14,626,510
11.8 Line 11.7 as a % of Col. 7	10.4	15.3	8.7	26.4	39.1	0.0	100.0	XXX	XXX	XXX	92.7	7.3
12. Total Bonds Prior Year												
12.1 NAIC 1	6,481,942	19,269,754	14,226,525	37,590,655	57,053,493	0	XXX	XXX	134,622,369	67.5	134,624,919	(2,549)
12.2 NAIC 2	3,126,413	14,949,407	4,678,045	7,149,374	34,305,260	0	XXX	XXX	64,208,499	32.2	64,208,499	0
12.3 NAIC 3	0	0	0	0	660,459	0	XXX	XXX	660,459	0.3	660,459	0
12.4 NAIC 4	0	0	0	3,117	0	0	XXX	XXX	3,117	0.0	3,117	0
12.5 NAIC 5	0	0	0	15,899	0	0	XXX	XXX	(c) 15,899	0.0	15,899	0
12.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	9,608,355	34,219,161	18,904,570	44,759,044	92,019,212	0	XXX	XXX	(b) 199,510,343	100.0	199,512,892	(2,549)
12.8 Line 12.7 as a % of Col. 9	4.8	17.2	9.5	22.4	46.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	5,895,095	14,732,804	13,244,742	39,909,501	51,539,532	0	125,321,674	62.9	134,624,919	67.5	125,321,674	XXX
13.2 NAIC 2	264,981	15,816,381	4,164,937	12,747,727	26,419,450	0	59,413,475	29.8	64,208,499	32.2	59,413,475	XXX
13.3 NAIC 3							0	0.0	660,459	0.3	0	XXX
13.4 NAIC 4	0	0	0	2,792	0	0	2,792	0.0	3,117	0.0	2,792	XXX
13.5 NAIC 5	0	0	0	13,234	0	0	13,234	0.0	15,899	0.0	13,234	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	6,160,076	30,549,185	17,409,679	52,673,254	77,958,982	0	184,751,176	92.7	199,512,892	100.0	184,751,176	XXX
13.8 Line 13.7 as a % of Col. 7	3.3	16.5	9.4	28.5	42.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.1	15.3	8.7	26.4	39.1	0.0	92.7	XXX	XXX	XXX	92.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	14,626,510	0	0	0	0	0	14,626,510	7.3	(2,549)	0.0	XXX	14,626,510
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	14,626,510	0	0	0	0	0	14,626,510	7.3	(2,549)	0.0	XXX	14,626,510
14.8 Line 14.7 as a % of Col. 7	100.0	0.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	7.3	0.0	0.0	0.0	0.0	0.0	7.3	XXX	XXX	XXX	XXX	7.3

(a) Includes \$ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ current year of bonds with Z designations and \$ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ current year, \$ prior year of bonds with 5GI designations and \$ current year, \$ 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 \$14,626,510 ; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE
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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	15,627,091	1,384,167	2,767,268	3,959,317	3,469,506	XXX	27,207,348	13.6	16,180,718	8.1	12,580,838	14,626,510
1.02 Residential Mortgage-Backed Securities	0	0	3,060,995	7,161,980	8,193,592	XXX	18,416,566	9.2	17,594,219	8.8	18,416,566	0
1.03 Commercial Mortgage-Backed Securities	0	0	897,479	2,105,159	3,945,720	XXX	6,948,358	3.5	5,929,138	3.0	6,948,358	0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.05 Totals	15,627,091	1,384,167	6,725,741	13,226,456	15,608,818	XXX	52,572,272	26.4	39,704,075	19.9	37,945,762	14,626,510
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0		0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	975,000	0	1,894,178	500,000	997,155	XXX	4,366,333	2.2	6,304,595	3.2	4,366,333	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	630,000	0.3		0
3.05 Totals	975,000	0	1,894,178	500,000	997,155	XXX	4,366,333	2.2	6,934,595	3.5	4,366,333	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX	0	0.0		0.0		0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	617,400	3,712,960	1,501,871	4,116,111	240,000	XXX	10,188,341	5.1	11,912,393	6.0	10,188,341	0
5.02 Residential Mortgage-Backed Securities	1,000,000	1,245,130	37,739	5,090,563	922,276	XXX	8,295,708	4.2	9,648,169	4.8	8,295,708	0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
5.05 Totals	1,617,400	4,958,090	1,539,610	9,206,674	1,162,276	XXX	18,484,049	9.3	21,560,562	10.8	18,484,049	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,567,095	22,308,019	7,250,150	28,697,951	58,110,120	XXX	118,933,334	59.7	126,184,782	63.2	118,933,334	0
6.02 Residential Mortgage-Backed Securities	0	899,052	0	1,042,174	1,077,101	XXX	3,018,327	1.5	3,122,989	1.6	3,018,327	0
6.03 Commercial Mortgage-Backed Securities	0	999,858	0	0	1,003,513	XXX	2,003,371	1.0	2,003,340	1.0	2,003,371	0
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
6.05 Totals	2,567,095	24,206,929	7,250,150	29,740,125	60,190,734	XXX	123,955,032	62.2	131,311,111	65.8	123,955,032	0
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0		0.0		0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0		0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE
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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	19,786,586	27,405,145	13,413,467	37,273,378	62,816,780	XXX	160,695,356	80.6	XXX	XXX	146,068,846	14,626,510
11.02 Residential Mortgage-Backed Securities	1,000,000	2,144,182	3,098,733	13,294,717	10,192,969	XXX	29,730,601	14.9	XXX	XXX	29,730,601	0
11.03 Commercial Mortgage-Backed Securities	0	999,858	897,479	2,105,159	4,949,233	XXX	8,951,729	4.5	XXX	XXX	8,951,729	0
11.04 Other Loan-Backed and Structured Securities ..	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	20,786,586	30,549,185	17,409,679	52,673,254	77,958,982	0	199,377,686	100.0	XXX	XXX	184,751,176	14,626,510
11.09 Line 11.08 as a % of Col. 7	10.4	15.3	8.7	26.4	39.1	0.0	100.0	XXX	XXX	XXX	92.7	7.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations	8,978,355	29,636,681	16,803,211	31,357,955	73,806,286	XXX	XXX	XXX	160,582,488	80.5	160,582,488	0
12.02 Residential Mortgage-Backed Securities	0	3,582,735	2,101,360	11,415,592	13,265,690	XXX	XXX	XXX	30,365,377	15.2	30,367,926	(2,549)
12.03 Commercial Mortgage-Backed Securities	0	999,745	0	1,985,497	4,947,236	XXX	XXX	XXX	7,932,478	4.0	7,932,478	0
12.04 Other Loan-Backed and Structured Securities ..	630,000	0	0	0	0	XXX	XXX	XXX	630,000	0.3	630,000	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	9,608,355	34,219,161	18,904,570	44,759,045	92,019,212	0	XXX	XXX	199,510,343	100.0	199,512,892	(2,549)
12.09 Line 12.08 as a % of Col. 9	4.8	17.2	9.5	22.4	46.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	5,160,076	27,405,145	13,413,467	37,273,378	62,816,780	XXX	146,068,846	73.3	160,582,488	80.5	146,068,846	XXX
13.02 Residential Mortgage-Backed Securities	1,000,000	2,144,182	3,098,733	13,294,717	10,192,969	XXX	29,730,601	14.9	30,367,926	15.2	29,730,601	XXX
13.03 Commercial Mortgage-Backed Securities	0	999,858	897,479	2,105,159	4,949,233	XXX	8,951,729	4.5	7,932,478	4.0	8,951,729	XXX
13.04 Other Loan-Backed and Structured Securities ..						XXX	0	0.0	630,000	0.3	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	6,160,076	30,549,185	17,409,679	52,673,254	77,958,982	0	184,751,176	92.7	199,512,892	100.0	184,751,176	XXX
13.09 Line 13.08 as a % of Col. 7	3.3	16.5	9.4	28.5	42.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.1	15.3	8.7	26.4	39.1	0.0	92.7	XXX	XXX	XXX	92.7	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	14,626,510	0	0	0	0	XXX	14,626,510	7.3	0	0.0	XXX	14,626,510
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	(2,549)	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities ..	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	14,626,510	0	0	0	0	0	14,626,510	7.3	(2,549)	0.0	XXX	14,626,510
14.09 Line 14.08 as a % of Col. 7	100.0	0.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	7.3	0.0	0.0	0.0	0.0	0.0	7.3	XXX	XXX	XXX	XXX	7.3

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

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	2,086,577	0	2,086,577	0
2. Cost of cash equivalents acquired	30,385,659		30,385,659	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	17,845,726		17,845,726	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,626,510	0	14,626,510	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	14,626,510	0	14,626,510	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31331Q-KY-2	FEDERAL FARM CREDIT BANK				1.B	1,086,340	130.0700	1,300,700	1,000,000	1,038,182	0	(5,318)	0	0	5.770	5.026	JJ	28,369	57,700	05/08/2009	01/05/2027
880591-CS-9	Tenn Valley Authority					1,084,360	154.0460	1,540,460	1,000,000	1,058,961	0	(2,460)	0	0	5.880	5.311	AO	14,863	58,800	10/18/2006	04/01/2036
880591-EH-1	TENNESSEE VALLEY AUTH				1.B FE	247,205	150.2360	375,590	250,000	247,777	0	68	0	0	5.250	5.326	MS	3,901	13,125	09/22/2009	09/15/2039
912810-QU-5	UNITED STATES TREAS BDS				1.	1,452,366	131.1250	1,750,519	1,335,000	1,433,161	0	(3,421)	0	0	3.125	2.667	FA	15,758	41,719	02/13/2015	02/15/2042
912810-QX-9	UNITED STATES TREAS BDS				1.	1,038,923	123.9770	1,202,577	970,000	1,027,647	0	(2,014)	0	0	2.750	2.396	FA	10,076	26,675	01/27/2015	08/15/2042
912810-QY-7	UNITED STATES TREAS BDS				1.	1,007,250	123.8950	1,263,729	1,020,000	1,008,698	0	370	0	0	2.750	2.818	MN	3,642	28,050	11/10/2016	11/15/2042
912810-FB-9	UNITED STATES TREAS BDS				1.	1,943,047	137.3480	2,019,016	1,470,000	1,729,086	0	(33,173)	0	0	6.125	3.243	MN	11,690	90,038	11/25/2013	11/15/2027
912828-D5-6	UNITED STATES TREAS NTS				1.	1,404,946	107.7770	1,476,545	1,370,000	1,384,167	0	(3,725)	0	0	2.375	2.077	FA	12,290	32,538	02/23/2015	08/15/2024
912828-RR-3	US Treasury				1.	1,006,094	101.6330	1,016,330	1,000,000	1,000,581	0	(655)	0	0	2.000	1.933	MN	2,597	20,000	12/15/2011	11/15/2021
912810-QK-7	US Treasury				1.	773,094	143.3200	1,146,560	800,000	778,934	0	690	0	0	3.875	4.071	FA	11,709	31,000	11/30/2010	08/15/2040
912810-FT-0	US Treasury 4 1/2				1.	1,924,425	146.7620	2,509,630	1,710,000	1,873,645	0	(7,970)	0	0	4.500	3.670	FA	29,065	76,950	11/25/2013	02/15/2036
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						12,968,049	XXX	15,601,655	11,925,000	12,580,838	0	(57,609)	0	0	XXX	XXX	XXX	143,960	476,594	XXX	XXX
3140HY-W5-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.	1,170,271	106.0610	1,159,070	1,092,833	1,169,773	0	(600)	0	0	2.380	1.944	MON	2,167	2,167	11/03/2020	06/01/2040
3128P7-X9-9	FHLMC PC GOLD CASH 20				1.	1,141,050	105.9420	1,171,598	1,105,887	1,133,537	0	(8,503)	0	0	2.000	1.769	MON	27,647	01/01/2033	01/22/2013	01/01/2033
31292S-AU-4	FHLMC PC GOLD CASH 30				1.	608,515	106.3410	616,929	580,142	605,882	0	(9,275)	0	0	2.500	2.244	MON	1,209	17,404	11/20/2012	12/01/2042
31292S-A0-3	FHLMC PC GOLD CASH 30				1.	539,250	106.3670	549,789	516,879	537,094	0	(7,339)	0	0	2.500	2.272	MON	1,077	15,506	11/14/2012	10/01/2042
312946-N9-3	FHLMC PC GOLD COMB 30				1.	264,763	112.3190	272,669	242,763	262,861	0	(6,205)	0	0	4.000	3.431	MON	809	10,924	05/13/2013	03/01/2041
3129HM-K2-6	FHLMC PC GOLD PC 30YR				1.	632,772	106.1020	641,897	604,981	630,203	0	(9,335)	0	0	2.500	2.257	MON	1,260	18,149	09/25/2012	09/01/2042
3140FX-KX-9	FN BF0309				1.	997,996	109.2370	1,040,746	952,741	996,512	0	(7,319)	0	0	3.500	3.203	MON	33,346	06/01/2042	12/04/2019	06/01/2042
3140HY-2D-9	FN BL7071				1.	1,319,636	103.5480	1,328,521	1,283,000	1,319,296	0	(339)	0	0	1.910	1.689	MON	2,042	2,042	11/03/2020	06/01/2035
3136AR-TE-8	FNA 16M03B A2				1.	1,011,528	109.1380	1,075,396	985,354	1,007,682	0	(4,052)	0	0	2.702	2.236	MON	518	26,839	12/12/2019	02/25/2026
3136AB-2B-8	FNMA GTD REMIC 2.5				1.	1,392,042	105.2100	1,454,567	1,382,537	1,391,633	0	(305)	0	0	2.500	2.461	MON	672	34,563	08/21/2019	02/25/2043
3138LM-D9-1	FNMA MBS BLLN MULTI 7+				1.	1,035,625	113.4980	1,134,980	1,000,000	1,031,122	0	(2,977)	0	0	3.130	2.743	MON	2,608	31,822	06/13/2019	02/01/2030
3138LJ-H4-5	FNMA MBS BLLN MULTI 7+				1.	945,813	116.2450	1,075,266	925,000	943,671	0	(1,348)	0	0	3.250	3.041	MON	2,505	30,564	06/01/2019	06/01/2032
3138LL-Q7-3	FNMA MBS BLLN MULTI 7+				1.	1,025,469	113.6730	1,136,730	1,000,000	1,022,191	0	(2,168)	0	0	3.020	2.739	MON	2,517	30,703	06/13/2019	12/01/2029
3138LJ-ZL-7	FNMA PASS-THRU BLLN MULTI 7+				1.	647,444	113.9450	757,861	665,111	649,349	0	1,103	0	0	3.130	3.379	MON	1,735	21,165	04/03/2019	07/01/2032
3138LL-PR-0	FNMA PASS-THRU BLLN MULTI 7+				1.	634,359	115.4780	750,607	650,000	635,982	0	940	0	0	3.160	3.380	MON	1,712	20,882	04/03/2019	12/01/2032
3138LL-XS-9	FNMA PASS-THRU BLLN MULTI 7+				1.	871,371	115.4890	1,021,338	884,360	872,474	0	802	0	0	3.300	3.422	MON	2,432	29,670	04/11/2019	12/01/2034
31417F-ML-9	FNMA PASS-THRU LNG 30 YEAR				1.	802,935	103.8880	893,935	860,480	808,121	0	3,981	0	0	1.500	1.836	MON	1,076	17,210	03/15/2013	01/01/2043
31417E-SS-1	FNMA PASS-THRU LNG 30 YEAR				1.	470,121	107.0500	507,867	474,420	470,473	0	1,014	0	0	2.000	2.047	MON	791	11,860	02/19/2013	01/01/2043
31417H-CR-3	FNMA PASS-THRU LNG LP SF30YR				1.	756,290	109.7290	792,593	722,318	751,789	0	(7,342)	0	0	3.500	3.244	MON	2,107	28,893	03/13/2014	07/01/2043
3136AK-HB-2	FNMR 1437B PB				1.	1,743,000	111.3340	1,781,344	1,600,000	1,739,023	0	(3,671)	0	0	3.500	2.986	MON	1,089	56,000	12/03/2019	07/25/2044
36202D-YY-1	GNMA II Pool 3427				1.	61,555	111.6300	70,116	62,811	61,784	0	291	0	0	4.500	4.672	MON	94	2,826	06/18/2009	08/20/2033
36290S-5M-9	GNMA II Pool 616552				1.	283,176	118.7670	313,951	264,342	279,589	0	(2,490)	0	0	6.500	5.884	MON	573	17,182	06/18/2009	08/20/2034
36225B-4C-9	GNMA PASS-THRU 781719				1.	97,206	120.8570	111,720	92,440	96,526	0	(1,190)	0	0	6.000	5.526	MON	262	5,546	05/19/2009	02/15/2034
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						18,452,187	XXX	19,659,490	17,948,400	18,416,566	0	(66,326)	0	0	XXX	XXX	XXX	33,876	492,914	XXX	XXX
3137AU-TT-6	FHLMC Mtcl Mtg				1.	1,098,438	114.1170	1,141,170	1,000,000	1,094,611	0	(3,065)	0	0	3.500	2.913	MON	1,653	35,000	09/25/2019	10/15/2042
3137AT-CU-4	FHLMC Mtcl Mtg				1.	953,359	102.2710	1,022,710	1,000,000	955,218	0	1,588	0	0	2.000	2.262	MON	944	20,000	10/24/2019	08/15/2042
3137FJ-V6-0	FHMS K1508 A2				1.	905,906	122.8700	982,960	800,000	897,479	0	(7,758)	0	0	3.900	2.518	MON	607	31,200	12/02/2019	12/25/2030
3137FM-TT-9	FHMS K1512 A3				1.	1,081,250	115.3220	1,153,220	1,000,000	1,075,503	0	(4,757)	0	0	3.059	2.396	MON	595	30,590	10/09/2019	04/25/2034
3137FX-QW-1	FHMS K-1518 A2				1.	1,029,872	103.1110	1,031,110	1,000,000	1,029,656	0	(216)	0	0	1.860	1.634	MON	1,912	1,550	11/05/2020	10/25/2035
38378H-3C-8	GMR 12126 BE				1.	928,125	100.1270	1,001,270	1,000,000	930,911	0	2,382	0	0	2.000	2.408	MON	667	20,000	10/24/2019	10/20/2042
38375G-B7-5	GMR 1298C AY				1.	963,594	104.4260	1,044,260	1,000,000	964,981	0	1,175	0	0	2.500	2.714	MON	1,111	25,000	10/22/2019	08/16/2042
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						6,960,544	XXX	7,376,700	6,800,000	6,948,358	0	(10,652)	0	0	XXX	XXX	XXX	7,488	163,340	XXX	XXX
0599999. Total - U.S. Government Bonds						38,380,780	XXX	42,637,845	36,673,400	37,945,762	0	(134,587)	0	0	XXX	XXX	XXX	185,324	1,132,848	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
213185-EW-7	Cook Only II	\$		2	1.E FE	500,000	103.0140	515,070	500,000	500,000	0	0	0	0	5.540	5.540	MN	3,616	27,700	10/27/2011	11/15/2027
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST GO				1.E FE	504,560	128.9470	644,735	500,000	502,556	0	(228)	0	0	5.755	5.678	JJ	14,388	28,775	10/15/2009	07/01/2029
564386-SL-5	MANSFIELD TEX INDP SCH DIST				1.	997,140	103.0170	1,030,170	1,000,000	997,155	0	15	0	0	2.529	2.547	FA	4,426	0	11/09/2020	02/15/2041

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
602245-UM-2	MILWAUKEE CNTY WIS TAX				1.C FE	405,478		129,8040	374,576	391,622	.0	(2,312)	.0	.0	6.840	6.106	JD	2,206	25,621	08/14/2009	12/01/2028
63165T-FX-8	Nassau Cnty NY Build America	.S.		2	1.E FE	508,250		100,3650	500,000	500,000	.0	(435)	.0	.0	7.400	7.040	AO	9,353	37,000	12/22/2010	10/01/2035
64966H-HA-1	NEW YORK N Y GO	.S.			1.C FE	249,620		100,9650	225,000	225,000	.0	(2,457)	.0	.0	6.491	6.491	MS	4,909	14,605	09/29/2009	03/01/2021
815626-GO-3	SEDGWICK CNTY KANS UNI SCH DIS TAX	.S.		2	1.C FE	500,000		128,3740	500,000	500,000	.0	.0	.0	.0	6.220	6.220	AO	7,861	31,100	05/27/2009	10/01/2028
891381-HA-0	Torrance Cal Uni Sch Dist				1.D FE	750,000		102,8800	750,000	750,000	.0	.0	.0	.0	5.520	5.520	FA	17,365	41,400	04/14/2011	08/01/2021
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						4,415,047	XXX	4,818,655	4,349,576	4,366,333	0	(5,418)	0	0	XXX	XXX	XXX	64,124	206,201	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						4,415,047	XXX	4,818,655	4,349,576	4,366,333	0	(5,418)	0	0	XXX	XXX	XXX	64,124	206,201	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
052451-AP-6	AUSTIN TEX RENT CAR SPL FAC RE				2.A FE	300,000		103,5560	300,000	300,000	.0	.0	.0	.0	5.460	5.460	MN	2,139	16,380	02/21/2013	11/15/2032
088006-GO-0	BEVERLY HILLS CALIF PUB FING A LEA				1.B FE	1,000,000		115,0070	1,000,000	1,000,000	.0	.0	.0	.0	5.898	5.898	JD	5,079	58,980	07/29/2010	06/01/2025
114894-HA-9	Broward Cnty Fla Arprt Sys Rev	.S.			1.F FE	131,875		103,9260	117,400	117,400	.0	(1,123)	.0	.0	6.900	5.577	AO	2,048	8,101	12/13/2005	10/01/2021
120827-CV-0	Burbank Glendale Pasadena Airport				1.F FE	508,825		118,9120	500,000	506,121	.0	(375)	.0	.0	5.582	5.418	JJ	13,905	27,810	05/10/2012	07/01/2032
20281P-DN-9	COMMONWEALTH FING AUTH PA REV REV				1.F FE	500,000		106,7490	500,000	500,000	.0	.0	.0	.0	5.410	5.410	JD	2,329	27,050	04/21/2010	06/01/2022
287259-BC-8	Elk Grove CA Fin Auth Lease	.S.		2	1.C FE	1,000,000		100,2290	1,000,000	1,000,000	.0	.0	.0	.0	8.668	8.668	MS	29,134	86,680	12/22/2010	03/01/2040
442348-P3-6	HOUSTON TEX ARPT SYS REV APP				2.A FE	445,975		114,4710	500,000	470,422	.0	3,050	.0	.0	6.880	8.000	JJ	17,200	34,400	03/25/2009	01/01/2028
45201L-VF-9	ILLINOIS HSG DEV AUTH	.S.		3	1.B FE	55,000		103,5560	55,000	55,000	.0	.0	.0	.0	4.440	4.440	JJ	1,221	2,442	05/09/2013	07/01/2033
485428-ZY-5	Kansas St Dev Fin Auth Rev	.S.			1.C FE	507,145		130,6160	500,000	504,990	.0	(377)	.0	.0	5.501	5.369	MN	4,661	27,505	09/25/2006	05/01/2034
491189-FM-3	Kentucky Asset Gen Fund				1.G FE	705,000		102,4900	705,000	705,000	.0	.0	.0	.0	5.339	5.339	AO	9,515	37,640	02/24/2011	04/01/2022
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY	.S.		2	1.C FE	240,000		100,9340	240,000	240,000	.0	.0	.0	.0	4.836	4.836	JD	999	11,606	09/20/2012	06/01/2043
584614-6B-0	Michigan St Bldg Auth Rev	.S.		2	1.D FE	450,000		104,5580	450,000	450,000	.0	.0	.0	.0	6.165	6.165	AO	5,934	27,743	07/28/2011	10/15/2031
649902-ZP-1	NEW YORK ST DORM AUTH ST PERS ST				1.B FE	1,024,470		119,3310	1,000,000	1,008,548	.0	(1,782)	.0	.0	5.292	5.064	MS	15,729	52,920	09/21/2009	03/15/2025
645913-AA-2	NJ ECONOMIC DEV				2.B FE	501,240		128,8910	500,000	500,697	.0	(61)	.0	.0	7.425	7.402	FA	14,128	37,125	03/18/2009	02/15/2029
658203-L3-6	NORTH CAROLINA MUN PWR AGY NO REV				1.A FE	500,000		100,0000	500,000	500,000	.0	.0	.0	.0	5.482	5.482	JJ	13,705	27,410	10/08/2009	01/01/2021
718844-VC-0	Phoenix Ariz Civic Corp Tax Rev	.S.		2	1.A FE	1,000,000		102,4590	1,000,000	1,000,000	.0	.0	.0	.0	5.315	5.315	JJ	26,575	53,150	06/07/2011	07/01/2031
73358W-AJ-3	Port Auth NY & NJ				1.E FE	551,280		133,3490	500,000	530,753	.0	(2,655)	.0	.0	6.040	5.170	JD	2,601	30,200	06/30/2011	12/01/2029
91412G-QL-2	UNIVERSITY CALIF REVS FOR PREV			2	1.C FE	300,000		107,1280	300,000	300,000	.0	.0	.0	.0	4.062	4.062	MN	1,591	12,186	03/14/2013	05/15/2033
927781-UZ-5	Virginia College Bldg Auth				1.B FE	498,380		114,2530	500,000	499,411	.0	129	.0	.0	4.250	4.282	FA	8,913	21,250	10/26/2010	02/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						10,219,190	XXX	11,352,789	10,167,400	10,188,341	0	(3,194)	0	0	XXX	XXX	XXX	177,405	600,577	XXX	XXX
3138LL-MU-6	F N M A #AN7570 3.160%				1.A	1,193,934		114,8570	1,150,000	1,190,061	.0	(2,744)	.0	.0	3.160	2.819	MON	3,028	36,946	07/30/2019	02/01/2033
3128M4-JF-1	FG 602662				1.A	57,729		117,2230	54,206	56,469	.0	(735)	.0	.0	7.500	7.021	MON	339	4,065	08/13/2008	07/01/2034
31292H-NC-4	FGC 01287				1.A	24,514		115,6560	27,933	24,402	.0	(63)	.0	.0	6.500	6.369	MON	131	1,570	05/16/2006	01/01/2032
3128M7-VT-0	FGG 05726				1.A	50,400		116,3220	55,242	47,491	.0	(735)	.0	.0	5.461	5.004	MON	216	2,375	06/28/2010	08/01/2039
3133XH-RJ-3	FHLB 5.0				1.B	1,000,000		104,5130	1,000,000	1,000,000	.0	.0	.0	.0	5.000	5.000	JD	3,056	50,000	12/07/2006	12/10/2021
31293S-H8-5	FHLMC PC A8-8355				1.A	92,653		111,7910	91,707	92,571	.0	(283)	.0	.0	4.500	4.426	MON	344	4,127	09/29/2009	09/01/2039
3128M7-LX-2	FHLMC PC 5442				1.A	42,634		105,7020	40,013	39,995	.0	(888)	.0	.0	8.500	7.756	MON	268	3,218	05/12/2009	07/01/2032
3128M6-3G-7	FHLMC PC 606799 GOLD COMB 30				1.A	359,398		108,4050	380,567	358,316	.0	(2,890)	.0	.0	3.500	3.362	MON	1,024	12,287	12/15/2011	11/01/2041
3137B4-HD-1	FHLMC REMIC SERIES 4247				1.A	408,203		106,0930	394,152	371,516	.0	(7,331)	.0	.0	4.500	4.164	MON	789	16,718	01/30/2014	12/15/2042
31398W-Y3-2	FHR 3652 CP				1.A	1,101,882		135,4930	1,420,189	1,079,426	.0	(967)	.0	.0	5.000	4.763	MON	2,475	52,408	06/21/2011	04/15/2040
3138EB-PJ-8	FN AK6724				1.A	175,219		105,8500	181,527	174,523	.0	(1,283)	.0	.0	3.000	2.888	MON	429	5,145	06/13/2012	03/01/2042
31371K-V7-0	FN 254634				1.A	7,226		111,5750	8,025	7,193	.0	.1	.0	.0	5.500	5.506	MON	33	396	10/12/2005	02/01/2023
31402C-U6-7	FN 725205				1.A	49,299		115,4920	56,901	49,266	.0	.2	.0	.0	5.000	5.001	MON	205	2,463	02/15/2005	03/01/2034
31404V-TS-7	FN 780061				1.A	45,334		113,8040	51,616	45,355	.0	21	.0	.0	5.000	5.009	MON	189	2,268	02/15/2005	05/01/2034
31407F-GC-8	FN 829195				1.A	5,389		108,3560	6,052	5,585	.0	15	.0	.0	4.600	4.873	MON	21	251	09/12/2005	07/01/2035
31408F-GA-1	FN 849893				1.A	.9,136		106,5000	10,434	9,797	.0	.178	.0	.0	4.625	5.415	MON	38	392	12/14/2005	11/01/2023
31408G-Y2-7	FN 851329				1.A	23,286		116,9650	27,577	23,330	.0	21	.0	.0	5.500	5.603	MON	108	1,297	02/08/2006	02/01/2036
31419A-KZ-9	FN Pool AE0311				1.A	209,054		107,7740	225,095	208,858	.0	(53)	.0	.0	3.500	3.496	MON	609	7,310	09/22/2010	08/01/2040
31371K-7E-5	FNMA PASS-THRU 254793				1.A	51,092		115,3710	58,798	50,964	.0	(27)	.0	.0	5.000	4.980	MON	212	2,548	06/15/2009	07/01/2033
31381D-2J-3	FNMA PASS-THRU 458077				1.A	39,294		101,8740	36,894	37,739	.0	(641)	.0	.0	7.000	6.224	MON	120	2,535	05/14/2009	08/15/2027
31385J-DJ-4	FNMA PASS-THRU 545605				1.A	48,413		117,3660	51,773	44,112	.0	(884)	.0	.0	.700	6.108	MON	257	3,088	07/22/2009	05/01/2032
31403D-T8-2	FNMA PASS-THRU 745875				1.A	47,743		120,6030	53,649	44,484	.0	(652)	.0	.0	6.500	5.862	MON	241	2,891	09/21/2009	09/01/2036
31403U-PF-2	FNMA PASS-THRU 758322				1.A	42,326		114,8390	46,535	40,522	.0	(666)	.0	.0	5.500	5.096	MON	186	2,229	04/13/2009	12/01/2033

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31416C-FS-0	FNMA PASS-THRU 995777				1.A	241,987		114,9990	222,517	236,927	0	(4,481)	0	0	7.000	6.242	MON	1,298	15,576	05/28/2009	04/01/2033
3136AE-G0-4	FNMA REMIC TRUST 2013-M7				1.A	1,148,165		102,9890	1,282,151	1,244,940	0	13,151	0	0	2.280	2.973	MON	552	30,706	01/27/2014	12/25/2022
31396Y-S2-9	FNR 2008-26 ZK				1.A	256,942		113,8320	419,551	368,571	0	3,839	0	0	5.000	5.335	MON	358	18,429	05/11/2011	04/25/2038
31397N-WX-9	FNR 2009-30 Z				1.A	661,435		118,6790	1,021,927	861,085	0	5,648	0	0	6.500	6.863	MON	1,088	55,971	05/07/2012	05/25/2039
31396Q-LY-9	FNR 2009-50 GX				1.A	670,133		123,5440	597,000	617,300	0	(668)	0	0	5.000	4.725	MON	580	29,850	03/22/2012	07/25/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						8,062,822	XXX	9,382,099	8,207,689	8,295,704	0	(3,117)	0	0	XXX	XXX	XXX	18,195	367,057	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						18,282,012	XXX	20,734,888	18,375,089	18,484,046	0	(6,311)	0	0	XXX	XXX	XXX	195,600	967,635	XXX	XXX
00037B-AC-6	ABB FIN USA INC	\$.			1.G FE	582,876		132,0750	630,000	589,410	0	1,064	0	0	4.375	4.863	MN	4,134	27,563	11/25/2013	05/08/2042
002824-BE-9	ABBOTT LABS		2		1.F	211,779		108,4290	214,000	212,746	0	401	0	0	3.400	3.614	MN	627	7,276	07/09/2018	11/30/2023
00287Y-BZ-1	ABBVIE INC				2.A	320,034		107,1800	300,000	319,486	0	(548)	0	0	2.600	0.897	MN	4,745	0	11/19/2020	11/21/2024
00108W-AJ-9	AEP TEX INC		2		1.G	743,987		123,6350	745,000	743,982	0	19	0	0	4.150	4.158	MN	5,239	30,918	05/01/2019	05/01/2049
00774M-AK-1	AERCAP IRELAND CAPITAL LIMITED	\$.	C	2	2.B	311,598		109,1710	300,000	307,620	0	(2,313)	0	0	4.875	3.980	JJ	6,744	14,625	04/01/2019	01/16/2024
00774M-AL-9	AERCAP IRELAND CAPITAL LIMITED	\$.	C	2	2.B	600,171		112,2060	600,000	600,218	0	(36)	0	0	4.450	4.442	AO	6,601	26,700	04/01/2019	04/03/2026
00119Z-AH-6	AGL CAP CORP				1.G FE	672,030		145,6830	600,000	661,488	0	(1,718)	0	0	5.875	5.059	MS	10,477	35,250	11/25/2013	03/15/2041
00912X-AV-6	AIR LEASE CORP				2.B	557,166		107,1690	585,000	564,028	0	2,870	0	0	3.625	4.285	AO	5,360	21,206	09/25/2018	04/01/2027
00912X-AW-4	AIR LEASE CORP				2.B	298,800		102,5730	300,000	299,628	0	240	0	0	2.625	2.710	JJ	3,938	7,875	06/12/2017	07/01/2022
023135-BJ-4	AMAZON COM				1.D	992,610		132,0450	1,320,450	993,024	0	143	0	0	4.050	4.093	FA	14,625	40,500	08/22/2017	08/22/2047
023608-AH-5	AMEREN CORP		1		2.B	254,916		106,5840	255,000	254,937	0	16	0	0	2.500	2.507	MS	1,895	6,357	09/11/2019	09/15/2024
026874-CY-1	AMERICAN INTL GROUP 4.125%				2.A	302,174		110,7230	285,000	296,831	0	(3,583)	0	0	4.125	2.729	FA	4,474	11,756	07/01/2019	02/15/2024
03027X-AT-7	AMERICAN TOWER CORP NEW		2		2.C	309,079		108,7360	310,000	309,432	0	156	0	0	3.375	3.433	MN	1,366	10,463	03/12/2019	05/15/2024
03040W-AJ-4	AMERICAN WTR CAP CORP	\$.			1.F FE	723,974		130,1230	720,000	723,390	0	(95)	0	0	4.300	4.266	JD	2,666	30,960	05/29/2014	12/01/2042
032654-AM-7	ANALOG DEVICES INC				2.B	301,255		107,5950	310,000	305,044	0	1,575	0	0	3.125	3.706	JD	727	9,688	07/12/2018	12/05/2023
032654-AP-0	ANALOG DEVICES INC	\$.	2		2.B	563,251		120,0580	565,000	563,522	0	62	0	0	4.500	4.523	JD	1,907	25,425	12/06/2016	12/05/2036
03522A-AJ-9	ANHEUSER BUSCH CO	\$.	2		2.A FE	1,988,296		130,0230	2,499,042	1,983,570	0	(1,316)	0	0	4.900	4.666	FA	39,502	94,178	04/05/2019	02/01/2046
037833-AT-7	APPLE INC				1.B FE	1,450,804		137,1550	1,395,000	1,446,663	0	(1,283)	0	0	4.450	4.200	MN	9,657	62,078	08/03/2017	05/06/2044
04650N-AB-0	AT&T INC				2.B FE	1,830,590		131,1290	1,995,000	1,856,874	0	3,326	0	0	5.350	5.228	MS	35,874	106,733	09/03/2015	09/01/2040
00206R-HZ-8	AT&T INC				2.B	1,335,810		145,8080	1,000,000	1,299,829	0	(23,100)	0	0	7.625	4.035	AO	16,309	76,250	06/05/2019	04/15/2031
00206R-DF-6	AT&T INC				2.B FE	378,003		138,8970	370,000	376,899	0	(184)	0	0	6.000	5.839	FA	8,448	22,200	01/30/2014	08/15/2040
049560-AK-1	ATMOS ENERGY CORP		2		1.F FE	753,878		144,1270	635,000	736,358	0	(3,036)	0	0	5.500	4.317	JD	1,649	34,925	09/23/2014	06/15/2041
052451-AR-2	AUSTIN TEX RENT CAR SPL FAC RE	\$.	2		1.C FE	843,200		104,2670	800,000	810,115	0	(5,032)	0	0	5.750	5.033	MN	6,006	46,000	04/30/2013	11/15/2042
05369A-AC-5	AVIATION CAP GROUP LLC		2		2.C	288,866		104,1980	290,000	289,436	0	227	0	0	3.875	3.963	MN	1,904	11,238	05/01/2018	05/01/2023
05723K-AF-7	BAKER HUGHES A GE CO LLC / BA				1.G	625,000		112,9930	625,000	625,000	0	0	0	0	4.080	4.080	JD	1,204	25,500	12/11/2017	12/15/2047
06051G-FZ-7	BANK AMER CORP				1.G	302,249		101,7900	305,000	303,960	0	555	0	0	2.503	2.698	AO	1,506	7,634	10/23/2017	10/21/2022
06051G-FF-1	BANK AMER CORP				1.G FE	933,300		111,0060	935,000	934,339	0	187	0	0	4.000	4.023	AO	9,454	37,400	04/02/2014	04/01/2024
06051G-EU-9	BANK AMER CORP				1.G FE	474,545		106,0210	470,000	471,068	0	(502)	0	0	3.300	3.183	JJ	7,367	15,510	04/23/2013	01/11/2023
06406F-AC-7	BANK NEW YORK MELLON CORP		2		1.F FE	416,697		110,2240	423,000	419,032	0	676	0	0	2.800	2.991	MN	1,908	11,844	05/25/2017	05/04/2026
06738E-AE-5	BARCLAYS PLC	C.			2.B	302,435		110,0140	290,000	300,225	0	(2,210)	0	0	3.650	2.757	MS	3,117	10,585	01/08/2020	03/16/2025
084664-BL-4	Berkshire Hathaway Fin				1.C FE	1,154,400		153,4620	1,000,000	1,124,486	0	(3,953)	0	0	5.750	4.749	JJ	26,674	57,500	11/28/2011	01/15/2040
097023-AG-0	Boeing Co				2.C FE	1,001,506		148,8580	720,000	887,861	0	(10,882)	0	0	8.625	5.716	MN	8,108	62,100	12/14/2005	11/15/2031
101137-AV-9	BOSTON SCIENTIFIC CORP		2		2.C	280,185		108,3250	280,000	280,183	0	(54)	0	0	3.450	3.428	MS	3,247	9,660	02/21/2019	03/01/2024
101137-AT-4	BOSTON SCIENTIFIC CORP				2	596,640		127,5220	600,000	597,091	0	101	0	0	4.550	4.590	MS	9,176	27,300	02/21/2019	03/01/2039
110122-DJ-4	BRISTOL-MYERS SQUIBB CO		1		1.E	1,379,362		144,6380	951,000	1,375,577	0	(5,785)	0	0	5.000	2.528	FA	18,095	23,775	07/17/2020	08/15/2045
11271L-AB-8	BROOKFIELD FIN INC	\$.	C		1.G	230,177		126,5440	225,000	229,914	0	(93)	0	0	4.700	4.558	MS	2,996	10,575	01/17/2018	09/20/2047
120568-AY-6	BUNGE LTD FIN CORP				2.B	300,206		103,8180	300,000	300,070	0	(39)	0	0	3.000	2.986	MS	2,425	9,000	09/25/2017	09/25/2022
12189L-AJ-0	Burlington Northern Santa Fe				1.E FE	995,850		132,5760	1,000,000	996,900	0	87	0	0	4.400	4.423	MS	13,078	44,000	02/28/2012	03/15/2042
133434-AB-6	Cameron LNG, LLC		1		1.F	507,057		112,8460	505,000	506,939	0	(113)	0	0	3.302	3.250	JJ	7,735	9,820	12/13/2019	01/15/2035
136385-AJ-0	Canadian Natl Resources	\$.	C		2.B FE	656,167		131,6050	535,000	649,000	0	(4,681)	0	0	6.500	4.612	FA	13,234	34,775	06/13/2019	02/15/2037
136375-BE-1	CANADIAN NATL RY CO	\$.	C		1.F FE	606,850		158,2520	500,000	578,665	0	(3,219)	0	0	6.712	5.221	JJ	15,568	33,560	09/28/2009	07/15/2036
14040H-BF-1	CAPITAL ONE FINANCIAL CORP		2		2.B	299,649		109,5040	285,000	296,028	0	(3,153)	0	0	3.750	2.525	AO	2,019	10,688	01/05/2019	04/24/2024
14040H-BJ-3	CAPITAL ONE FINL CORP				2.C FE	377,126		114,1710	375,000	376,121	0	(206)	0	0	4.200	4.131	AO	2,756	15,750	10/30/2015	10/29/2025
14149Y-BF-4	CARDINAL HEALTH INC				2.B	300,000		102,9290	300,000	300,000	0	0	0	0	2.616	2.616	JD	371	7,848	06/12/2017	06/15/2022

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14149Y-BM-9	CARDINAL HEALTH INC			2	2.B	665,000	117.8120	783,450	665,000	665,000	.0	.0	.0	.0	4.368	4.368	JD	1,372	29,047	06/12/2017	06/15/2047
149123-BN-0	Caterpillar Inc				1.F FE	1,018,053	149.8460	1,498,460	1,000,000	1,013,161	.0	(501)	.0	.0	6.050	5.920	FA	23,024	60,500	10/18/2006	08/15/2036
124857-AF-0	CBS CORP NEW				2.B FE	670,529	133.6220	788,370	590,000	658,946	.0	(2,013)	.0	.0	5.900	4.966	AO	7,445	34,810	06/11/2014	10/15/2040
150890-AJ-3	CELANESE US HOLDINGS LLC			2	2.C	300,838	108.2920	324,876	300,000	300,707	.0	(196)	.0	.0	3.500	3.425	MN	1,575	10,500	05/01/2019	05/08/2024
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELE	\$		2	1.F FE	584,986	132.4540	781,479	590,000	585,586	.0	105	.0	.0	4.500	4.552	AO	6,711	26,550	03/17/2014	04/01/2044
15189T-AR-8	CENTERPOINT ENERGY INC				2.B	300,162	103.3640	310,092	300,000	300,054	.0	(31)	.0	.0	2.500	2.489	MS	2,521	7,500	08/11/2017	09/01/2022
125523-AF-7	CIGNA CORP				1.G	299,841	108.1070	324,321	300,000	299,904	.0	35	.0	.0	3.750	3.763	JJ	5,219	11,250	09/17/2018	07/15/2023
125523-AK-6	CIGNA CORP				1.G	563,729	137.5140	776,954	565,000	563,875	.0	18	.0	.0	4.900	4.913	JD	1,307	27,685	09/17/2018	12/15/2048
17275R-AF-9	CISCO SYS INC	2			1.D	707,923	149.6700	860,603	575,000	700,189	.0	(4,380)	.0	.0	5.500	3.873	JJ	14,670	31,625	03/14/2019	01/15/2040
172967-FT-3	Citigroup Inc				2.A FE	467,725	104.2680	521,340	500,000	495,853	.0	3,795	.0	.0	4.500	5.334	JJ	10,500	22,500	11/25/2011	01/14/2022
172967-LG-4	CITIGROUP INC				2.A	301,122	102.9890	308,967	300,000	300,339	.0	(250)	.0	.0	2.750	2.662	AO	1,535	8,250	10/25/2017	04/25/2022
172967-HT-1	CITIGROUP INC				2.A FE	769,353	110.6150	835,143	755,000	760,724	.0	(1,531)	.0	.0	3.750	3.515	JD	1,258	28,313	11/04/2014	06/16/2024
20030N-AM-3	Comcast Corp				1.G FE	1,086,090	153.9440	1,539,440	1,000,000	1,066,487	.0	(2,419)	.0	.0	6.450	5.811	MS	19,171	64,500	07/26/2010	03/15/2037
20030N-CL-3	COMCAST CORP NEW				1.G	781,689	131.7830	1,027,907	780,000	781,804	.0	(65)	.0	.0	4.600	4.581	AO	7,674	35,880	10/02/2018	10/15/2038
200340-AQ-0	COMERICA INC				2.B FE	683,341	113.6510	767,144	675,000	679,425	.0	(706)	.0	.0	3.800	3.669	JJ	11,400	25,650	04/15/2015	07/22/2026
202795-HK-9	CommonWith Edis Exc				1.F FE	479,595	144.3940	721,970	500,000	485,075	.0	577	.0	.0	5.900	6.206	MS	8,768	29,500	03/16/2007	03/15/2036
205887-CA-8	CONAGRA BRANDS INC				2.C	299,850	111.9140	335,742	300,000	300,053	.0	(15)	.0	.0	4.300	4.294	MN	2,186	12,900	10/15/2018	05/01/2024
205887-CD-2	CONAGRA BRANDS INC				2.C	582,671	133.6900	782,087	585,000	583,347	.0	55	.0	.0	5.300	5.325	MN	5,254	31,005	10/15/2018	11/01/2038
22535W-AD-9	CREDIT AGRICOLE SA LONDON BRH	\$	C		1.G	269,012	108.4790	292,891	270,000	269,435	.0	139	.0	.0	3.250	3.310	AO	2,145	8,775	10/04/2017	10/04/2024
225433-AT-8	CREDIT SUISSE GRP FDG GUERNSEY	\$	C		2.A	297,054	107.6990	323,097	300,000	298,472	.0	585	.0	.0	3.800	4.021	JD	728	11,400	07/02/2018	06/09/2023
126408-HB-2	CSX CORP				2.A	298,481	109.2430	311,343	285,000	294,670	.0	(2,554)	.0	.0	3.400	2.406	FA	4,064	9,690	07/01/2019	08/01/2024
126650-CN-8	CVS HEALTH CORP 5.125% 7/20/				2.B FE	1,195,663	134.6360	1,608,900	1,195,000	1,195,566	.0	(11)	.0	.0	5.125	5.122	JJ	27,560	61,244	07/20/2015	07/20/2045
235851-AR-3	DANAHER CORP DEL				2.A FE	553,801	132.2650	734,071	555,000	553,886	.0	25	.0	.0	4.375	4.388	MS	7,217	24,281	09/15/2015	09/15/2045
244199-BD-6	DEERE & CO				1.F FE	997,690	132.7220	1,327,220	1,000,000	998,606	.0	121	.0	.0	5.375	5.395	AO	11,347	53,750	10/16/2009	10/16/2029
250847-EK-2	DETROIT EDISON CO	2			1.F FE	729,146	118.7020	866,525	730,000	729,255	.0	22	.0	.0	3.950	3.957	JD	1,362	28,835	06/01/2015	06/15/2042
25466A-AK-7	DISCOVER BK	2			2.B	301,632	105.5190	316,557	300,000	300,920	.0	(418)	.0	.0	3.350	3.198	FA	4,076	10,050	04/09/2019	02/06/2023
260543-CE-1	Dow Chemical Co				2.C FE	984,100	132.1510	1,321,510	1,000,000	988,584	.0	343	.0	.0	5.250	5.358	MN	6,854	52,500	11/22/2011	11/15/2041
26078J-AE-0	DOWDUPONT INC	\$		2	2.A	565,000	135.4410	765,242	565,000	565,000	.0	.0	.0	.0	5.319	5.319	MN	3,924	30,052	11/14/2018	11/15/2038
26138E-AW-9	DR PEPPER SNAPPLE 3.130%				2.B	299,761	107.6210	317,482	295,000	298,222	.0	(1,033)	.0	.0	3.130	2.743	JD	436	9,234	07/01/2019	12/15/2023
26442C-AH-7	DUKE ENERGY CAROLINAS LLC				1.F	842,142	142.4520	997,164	700,000	834,103	.0	(4,663)	.0	.0	5.300	3.873	FA	14,119	37,100	04/02/2019	02/15/2040
26441C-AN-5	DUKE ENERGY CORP NEW	2			2.A	298,491	110.0970	319,281	290,000	295,744	.0	(1,634)	.0	.0	3.750	3.112	AO	2,326	10,875	04/22/2019	04/15/2024
29250R-AT-3	ENBRIDGE ENERGY PTNR 5.500% 9/15/				2.A FE	492,025	123.4710	617,355	500,000	493,376	.0	181	.0	.0	5.500	5.612	MS	8,174	27,500	09/06/2011	09/15/2040
29250N-AQ-8	ENBRIDGE INC	\$	C	2	2.A	300,134	103.6940	311,082	300,000	300,042	.0	(27)	.0	.0	2.900	2.891	JJ	4,036	8,700	07/07/2017	07/15/2022
29366M-AA-6	ENTERGY ARK INC	2			1.F	616,323	129.4610	802,658	620,000	616,821	.0	58	.0	.0	4.200	4.231	AO	6,582	26,040	03/13/2019	04/01/2049
29379V-BC-6	ENTERPRISE PRODS OPER LLC				2.A FE	958,085	129.9370	1,240,898	955,000	957,697	.0	(56)	.0	.0	5.100	5.080	FA	18,535	48,705	02/14/2014	02/15/2045
30034W-AA-4	EVERGY INC			1	2.A	299,478	106.0340	318,102	300,000	299,608	.0	100	.0	.0	2.450	2.487	MS	2,185	7,473	09/05/2019	09/15/2024
30161M-AG-8	EXELON GENERATION CO LLC				2.B FE	499,315	120.6130	603,065	500,000	499,378	.0	17	.0	.0	6.250	6.261	AO	7,899	31,250	09/23/2009	10/01/2039
30231G-AW-2	EXXON MOBIL CORP				1.C FE	822,687	123.3410	1,011,396	820,000	822,423	.0	(54)	.0	.0	4.114	4.095	MS	11,339	33,735	03/04/2016	03/01/2046
316773-CX-6	FIFTH THIRD BANCORP				2.A	239,749	109.0630	261,751	240,000	239,868	.0	40	.0	.0	3.650	3.669	JJ	3,820	8,760	01/23/2019	01/25/2024
36962G-3P-7	GENERAL ELEC CAP CORP MTN BE				2.A FE	496,410	135.5340	677,670	500,000	497,165	.0	94	.0	.0	5.875	5.928	JJ	13,708	29,375	07/26/2010	01/14/2038
36960A-BF-9	GENERAL ELECTRIC CO				2.A FE	497,185	117.2260	586,130	500,000	497,863	.0	59	.0	.0	4.125	4.155	AO	4,755	20,625	10/04/2012	10/09/2042
370334-CJ-1	GENERAL MILS INC				2.B	608,829	140.1970	855,202	610,000	608,841	.0	21	.0	.0	4.700	4.712	AO	5,973	28,670	04/17/2018	04/17/2048
370334-CE-2	GENERAL MILS INC				2.B	299,349	108.9080	326,724	300,000	299,645	.0	119	.0	.0	3.700	3.745	AO	2,313	11,100	04/17/2018	10/17/2023
37045V-AE-0	GENERAL MTRS CO				2.B	298,636	110.9380	321,720	290,000	294,752	.0	(1,596)	.0	.0	4.875	4.238	AO	3,534	14,138	06/29/2018	10/02/2023
375558-AX-1	GILEAD SCIENCES INC	\$		2	2.A FE	897,586	131.9650	1,181,087	895,000	897,505	.0	(60)	.0	.0	4.800	4.780	AO	10,859	42,960	10/10/2018	04/01/2044
377372-AE-7	GLAXOSMITHKLINE CAP INC				1.F FE	676,603	157.8900	836,817	530,000	665,404	.0	(5,168)	.0	.0	6.375	4.276	MN	4,411	33,788	10/12/2018	05/15/2038
38141G-RD-8	GOLDMAN SACHS GROUP INC				2.A FE	498,630	106.7130	533,565	500,000	499,671	.0	151	.0	.0	3.625	3.658	JJ	8,056	18,125	01/24/2013	01/22/2023
406216-BE-0	HALLIBURTON CO				2.A FE	725,672	113.0030	762,770	675,000	719,303	.0	(1,145)	.0	.0	4.750	4.293	FA	13,448	32,063	10/15/2014	08/01/2043
437076-AS-1	HOME DEPOT INC				1.F	925,140	117.0150	1,175,016	775,000	912,431	.0	(5,877)	.0	.0	5.875	4.325	JD	2,024	45,531	10/10/2018	12/16/2036
438516-AR-7	Honeywell International				1.F FE	498,145	141.2760	706,380	500,000	498,865	.0	46	.0	.0	5.700	5.723	MS	8,471	28,500	03/10/2006	03/15/2036
404280-CC-1	HSBC HLDGS PLC	\$	C	2	1.G	930,000	115.4750	1,073,918	930,000	930,000	.0	.0	.0	.0	3.973	3.973	MN	36,949	36,949	05/15/2019	05/22/2030
40434C-AD-7	HSBC USA INC				1.G FE	461,916	109.4440	497,970	455,000	457,710	.0	(724)	.0	.0	3.500	3.317	JD	398	15,925	08/25/2014	06/23/2024
446150-AK-0	HUNTINGTON BANCSHARES INC				2.A	297,978	101.8010	315,583	310,000	306,331	.0	3,420	.0	.0	2.300	3.473	JJ	3,327	7,130	06/29/2018	01/14/2022

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452308-AQ-2	ILLINOIS TOOL WKS INC			2	1.E	545,320		137,9300	480,000	552,926	.0	(2,281)	.0	.0	4.875	3.808	MS	6,955	23,400	03/14/2019	09/15/2041
458140-AK-6	INTEL CORP				1.E FE	500,668		135,8330	495,000	499,840	.0	(135)	.0	.0	4.800	4.726	AO	6,006		02/27/2014	10/01/2041
459506-AL-5	INTERNATIONAL FLAVORS&FRAGRANC				2.B	500,697		134,6140	502,000	500,704	.0	21	.0	.0	5.000	5.017	MS	6,693	25,100	09/26/2018	09/26/2048
46513E-FF-4	ISRAEL ST	.S	C		1.B FE	549,145		113,8530	500,000	512,157	.0	(4,121)	.0	.0	5.500	4.537	MS	7,944	27,500	11/18/2009	09/18/2023
472319-AE-2	Jefferies Group				2.B FE	497,775		126,7740	500,000	499,101	.0	109	.0	.0	6.450	6.485	JD	2,150	32,250	06/04/2007	06/08/2027
478160-BV-5	JOHNSON & JOHNSON				1.A FE	876,398		127,5290	880,000	876,713	.0	78	.0	.0	3.700	3.723	MS	10,944	32,560	03/02/2016	03/01/2046
46625H-HV-5	JPMorgan Chase & Co				1.G FE	990,870		147,0490	1,000,000	992,429	.0	206	.0	.0	5.500	5.564	AO	11,764	55,000	10/21/2010	10/15/2040
485134-BS-8	KANSAS CITY PIWR & LT CO	2			1.E	571,861		128,2560	575,000	572,497	.0	46	.0	.0	4.125	4.151	AO	5,996	23,719	03/18/2019	04/01/2049
26138E-AT-6	KEURIG DR PEPPER INC	2			2.B	608,250		128,5220	640,000	609,216	.0	630	.0	.0	4.500	4.834	MN	3,760	28,800	06/01/2019	11/15/2045
501044-CT-6	KROGER CO				2.B FE	702,234		136,9890	640,000	694,673	.0	(1,367)	.0	.0	5.150	4.541	FA	13,825	32,960	10/15/2014	08/01/2043
50540R-AV-4	LABORATORY CORPORATION OF AMERICA HOLDINGS	1			2.B	299,307		106,1140	300,000	299,452	.0	132	.0	.0	2.300	2.349	JD	594	7,015	11/18/2019	12/01/2024
53079E-BH-6	LIBERTY MUT GROUP INC	2			2.B	484,442		125,0360	485,000	484,854	.0	2	.0	.0	4.500	4.502	JD	1,031	21,825	06/04/2019	06/15/2049
532457-BR-8	LILLY ELI & CO				1.E	552,480		127,8070	565,000	552,965	.0	250	.0	.0	3.950	4.083	MN	2,914	22,318	01/15/2019	05/15/2047
548661-DS-3	LOWES COS INC	2			2.A	726,766		134,6490	727,000	726,903	.0	2	.0	.0	4.550	4.551	AO	7,994	33,079	04/03/2019	04/05/2049
559080-AG-1	MAGELLAN MIDSTREAM PRTPNS LP				2.A FE	557,420		128,4450	540,000	555,283	.0	(357)	.0	.0	5.150	4.942	AO	5,948	27,810	02/25/2014	10/15/2043
570535-AT-1	MARKEL CORP	2			2.B	512,780		137,8200	515,000	513,152	.0	29	.0	.0	5.000	5.024	MN	3,004	25,750	05/15/2019	05/20/2049
573284-AU-0	MARTIN MARIETTA MATLS INC				2.A	543,261		119,5080	545,000	543,342	.0	32	.0	.0	4.250	4.269	JD	1,094	23,163	12/20/2017	12/15/2047
579780-AL-1	MCCORMICK & CO INC				2.B	300,847		103,5260	300,000	300,285	.0	(170)	.0	.0	2.700	2.640	FA	3,083	8,100	08/15/2017	08/15/2022
579780-AP-2	MCCORMICK & CO INC				2.B	501,270		126,9810	500,000	501,175	.0	(24)	.0	.0	4.200	4.185	FA	7,992	21,000	08/15/2017	08/15/2047
58013M-FE-9	MCDONALDS CORP MED TERM NT BE				2.A	300,193		106,5280	300,000	300,086	.0	(36)	.0	.0	3.350	3.337	AO	2,540	10,050	03/19/2018	04/01/2023
58013M-FC-3	MCDONALDS CORP MED TERM NT BE				2.A	812,188		129,9340	810,000	812,049	.0	(41)	.0	.0	4.450	4.434	MS	12,115	36,045	03/19/2018	03/01/2047
582839-AG-1	MEAD JOHNSON NUTRITION CO	.S		2	1.G FE	519,590		132,9550	520,000	519,628	.0	9	.0	.0	4.600	4.605	JD	2,060	23,920	05/13/2014	06/01/2044
585055-BU-9	MEDTRONIC INC	.S			1.F	141,701		141,8770	133,000	141,029	.0	(187)	.0	.0	4.625	4.226	MON	7,979	6,151	03/28/2017	03/15/2045
584918-BT-0	MICROSOFT CORP				1.A FE	2,058,507		126,7990	2,070,000	2,059,381	.0	244	.0	.0	3.700	3.731	FA	30,636	76,590	08/03/2017	08/08/2046
617482-V9-2	MORGAN STANLEY				2.A FE	988,670		163,3170	1,000,000	990,017	.0	209	.0	.0	6.375	6.461	JJ	27,979	63,750	07/24/2012	07/24/2042
61945C-AF-0	MOSAIC CO NEW	2			2.C	299,828		104,4990	300,000	299,928	.0	37	.0	.0	3.250	3.263	MN	1,273	9,750	11/13/2017	11/15/2022
637432-NR-2	NATIONAL RURAL UTILS COOP FIN				1.F	557,228		133,1150	560,000	557,693	.0	41	.0	.0	4.400	4.426	MN	4,175	24,640	10/24/2018	11/01/2048
65339K-BQ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC	1			2.A	301,105		108,1830	285,000	299,156	.0	(1,949)	.0	.0	2.750	1.560	MN	1,328	4,463	05/14/2020	05/01/2025
655044-AH-8	NOBLE ENERGY INC	1			1.C	299,521		111,5930	285,000	296,518	.0	(2,781)	.0	.0	3.900	2.791	MN	1,451	11,115	12/02/2019	11/15/2024
655844-CC-0	NORFOLK SOUTHERN CORP	2			2.A	456,614		125,7670	460,000	457,046	.0	54	.0	.0	4.100	4.139	MN	2,462	18,860	05/01/2019	05/15/2049
666807-BG-6	NORTHROP GRUMMAN CORP				2.B	297,759		107,4810	300,000	298,812	.0	433	.0	.0	3.250	3.411	FA	4,090	9,750	07/02/2018	08/01/2023
66989H-AH-1	NOVARTIS CAPITAL CORP				1.D	672,649		137,6840	635,000	670,893	.0	(913)	.0	.0	4.400	4.024	MN	4,346	27,940	01/15/2019	05/06/2044
670346-AQ-8	NUCOR CORP				1.G	541,131		132,4930	545,000	541,282	.0	69	.0	.0	4.400	4.443	MN	4,063	23,980	04/26/2018	05/01/2048
67077M-AG-3	NUTRIEN LTD	.S	C		2.B FE	1,008,890		137,7300	1,000,000	1,007,310	.0	(197)	.0	.0	5.625	5.564	JD	4,844	56,250	06/17/2011	12/01/2040
67077M-AS-7	NUTRIEN LTD	.S	C		2.B FE	634,040		136,2010	630,000	633,704	.0	(76)	.0	.0	5.250	5.207	JJ	15,343	33,075	06/02/2015	01/15/2045
67077M-AC-2	NUTRIEN LTD	.S	C		2.B	300,722		108,4660	310,000	304,101	.0	1,683	.0	.0	3.625	4.267	MS	3,340	11,238	12/13/2018	03/15/2024
68233J-BG-8	ONCOR ELEC DELIVERY CO LLC				1.E	634,378		129,5460	635,000	634,348	.0	12	.0	.0	4.100	4.106	MN	3,399	26,035	08/10/2018	11/15/2048
68268N-AP-8	ONEOK PARTNERS LP	.S		2	2.B FE	608,719		113,7380	610,000	609,348	.0	136	.0	.0	4.900	4.928	MS	8,884	29,890	03/20/2015	03/15/2025
68389X-AH-8	ORACLE CORP				1.F FE	1,378,141		154,0490	1,130,000	1,339,760	.0	(7,040)	.0	.0	6.125	4.622	JJ	33,453	69,213	10/10/2018	07/08/2039
695114-BX-5	PACIFICORP				1.E FE	1,055,380		135,5180	1,000,000	1,038,993	.0	(1,884)	.0	.0	5.900	5.490	FA	22,453	59,000	09/18/2009	08/15/2034
713448-DV-7	PEPSICO INC	2			1.E	960,822		132,2780	965,000	961,066	.0	83	.0	.0	4.000	4.025	MN	6,433	38,600	05/02/2017	05/02/2047
718546-AL-8	PHILLIPS 66	2			2.A	680,616		126,1260	650,000	678,811	.0	(656)	.0	.0	4.875	4.568	MN	4,137	31,688	03/01/2018	11/15/2044
718549-AE-8	PHILLIPS 66 PARTNERS LP				2.B	285,211		112,0520	285,000	285,172	.0	(3)	.0	.0	4.900	4.896	AO	3,530	13,965	10/17/2016	10/01/2046
72650R-BE-1	PLAINS ALL AMERN PIPELINE L P	.S		2	2.C FE	660,442		103,6910	660,000	660,448	.0	(11)	.0	.0	4.700	4.695	JD	1,465	31,020	05/14/2014	06/15/2044
69352P-AF-0	PPL CAP FDG INC				2.A	299,452		106,1990	305,000	302,134	.0	1,112	.0	.0	3.400	3.811	JD	893	10,370	07/09/2018	06/01/2023
69352P-AH-6	PPL CAP FDG INC				2.A FE	712,670		125,0000	705,000	711,850	.0	(171)	.0	.0	4.700	4.630	JD	2,853	33,135	11/27/2015	06/01/2043
740189-AP-0	PRECISION CASTPARTS CORP	2			1.D	512,663		125,8020	475,000	511,183	.0	(874)	.0	.0	4.375	3.889	JD	981	20,781	04/09/2019	06/15/2045
74340X-BE-0	PROLOGIS	2			1.G FE	555,385		113,5300	560,000	557,533	.0	456	.0	.0	3.750	3.851	MN	3,558	21,000	11/04/2015	11/01/2025
744448-CG-4	PUBLIC SERVICE CO COLO				1.F FE	829,414		120,1730	895,000	838,646	.0	1,599	.0	.0	3.600	4.038	MS	9,577	32,220	07/28/2014	09/15/2042
744560-AV-8	PUBLIC SVC ELEC GAS CO MTN BE				1.F FE	819,516		144,2500	620,000	787,724	.0	(6,027)	.0	.0	5.500	3.543	MS	11,461	34,100	04/13/2015	03/01/2040
745332-BW-5	Puget Sound Energy Inc				1.G FE	500,000		147,3870	500,000	500,000	.0	.0	.0	.0	6.724	6.724	JD	1,588	33,620	06/26/2006	06/15/2036
748148-PD-9	Quebec Province	.S	C		1.D FE	1,219,130		120,2660	1,000,000	1,053,338	.0	(15,436)	.0	.0	7.125	5.241	FA	28,302	71,250	12/14/2005	02/09/2024
75513E-CE-9	RAYTHEON TECHNOLOGIES CORP			1	1.G	318,832		102,8440	310,000	318,425	.0	(407)	.0	.0	2.800	0.535	MS	2,580	.0	12/10/2020	03/15/2022

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75513E-CB-5	RAYTHEON TECHNOLOGIES CORP				1.G	1,236,790		129,0310	1,290,310	1,236,321	.0	(469)	.0	.0	4.700	3.151	JD	2,219	23,500	12/10/2020	12/15/2041
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP		1		1.G	737,119		131.3320	574,000	736,886	.0	(253)	.0	.0	4.350	2.798	AO	.0		12/10/2020	04/15/2047
756109-AR-5	REALTY INCOME CORP				1.G FE	637,349		117.6460	640,000	638,546	.0	218	.0	.0	4.125	4.170	AO	5,647	26,400	09/23/2014	10/15/2026
7591EP-AP-5	REGIONS FINL CORP NEW				2.A	300,384		108.4800	300,000	300,226	.0	(81)	.0	.0	3.800	3.770	FA	4,370	11,400	01/23/2019	08/14/2023
775109-AZ-4	ROGERS COMMUNICATIONS INC	.S	C		2.A FE	366,145		141.0770	335,000	362,504	.0	(652)	.0	.0	5.450	4.850	AO	4,615	18,258	09/28/2014	10/01/2043
78355H-KH-1	RYDER SYS MTN BE				2.B FE	299,382		107.6320	300,000	299,678	.0	124	.0	.0	3.750	3.797	JD	719	11,250	06/19/2018	06/09/2023
816851-AU-3	SEMPRA ENERGY				2.A	299,401		109.5470	295,000	297,479	.0	(790)	.0	.0	4.050	3.743	JD	1,029	11,948	07/02/2018	12/01/2023
822582-BQ-4	SHELL INTERNATIONAL FIN BV	.S	C		1.D FE	1,853,117		125.9420	2,381,563	1,856,335	.0	765	.0	.0	4.000	4.117	MN	10,926	75,640	05/13/2016	05/10/2046
83368R-AV-4	SOCIETE GENERALE SA		C		2.B	299,889		105.9090	300,000	299,909	.0	20	.0	.0	2.625	2.633	JJ	3,500	3,938	01/16/2020	01/22/2025
842400-GG-2	SOUTHERN CALIF EDISON CO				1.G	799,440		117.4600	800,000	799,447	.0	12	.0	.0	4.000	4.004	AO	8,089	32,000	03/24/2017	04/01/2047
80286J-AA-3	SREV 19A A				1.A	795,781		106.3090	800,000	796,095	.0	305	.0	.0	2.510	2.561	MON	335	20,080	12/12/2019	01/26/2032
855244-AH-2	STARBUCKS CORP				2.A FE	330,665		124.7470	332,000	330,799	.0	27	.0	.0	4.300	4.324	JD	674	14,276	06/10/2015	06/15/2045
857477-AG-8	STATE STR CORP				1.F FE	797,240		100.7150	800,000	799,944	.0	299	.0	.0	4.375	4.414	MS	11,181	35,000	03/02/2011	03/07/2021
857477-AL-7	STATE STR CORP				1.G FE	499,190		106.3330	500,000	499,857	.0	57	.0	.0	3.100	3.113	MN	57	15,500	05/08/2013	05/15/2023
85771P-AQ-5	STATOIL ASA	.S	C		1.D FE	874,491		135.3450	880,000	875,157	.0	114	.0	.0	4.800	4.840	MN	6,336	42,240	11/25/2013	11/08/2043
867229-AE-6	SUNCOR ENERGY INC NEW	.S	C		2.A FE	850,050		139.7810	665,000	817,580	.0	(5,610)	.0	.0	6.500	4.577	JD	43,225	68,154	06/18/2014	06/15/2038
86765B-AM-1	SUNOCO LOGISTICS PARTNERS				2.C FE	605,321		103.4080	605,000	605,309	.0	(8)	.0	.0	4.950	4.946	JJ	13,892	29,948	10/29/2014	01/15/2043
867914-BM-4	SUNTRUST BKS INC				1.G	303,472		102.3600	305,000	304,647	.0	320	.0	.0	2.700	2.810	JJ	3,546	8,235	03/23/2017	01/27/2022
87236Y-AF-5	TD AMERITRADE HLDG CORP				1.F	284,407		112.0500	285,000	284,593	.0	58	.0	.0	3.300	3.325	AO	2,377	9,405	04/27/2017	04/01/2027
880591-EP-3	TENNESSEE VALLEY AUTH				1.B FE	487,470		124.7380	500,000	469,622	.0	305	.0	.0	3.500	3.638	JD	826	17,500	12/21/2012	12/15/2042
882389-CC-1	TEXAS EASTN TRANSMISSION CORP				2.A FE	576,167		138.9780	440,000	538,912	.0	(6,422)	.0	.0	7.000	4.483	JJ	14,288	30,800	06/18/2014	07/15/2032
882508-BD-5	TEXAS INSTRS INC		2		1.E	527,647		133.7970	530,000	527,742	.0	44	.0	.0	4.150	4.176	MN	2,872	21,995	05/07/2018	05/15/2048
902494-BD-4	TYSON FOODS INC				2.A	561,700		132.8010	565,000	561,882	.0	60	.0	.0	4.550	4.586	JD	2,142	25,708	06/02/2017	06/02/2047
90783W-AA-1	Union Pacific RR Co				1.D FE	200,362		117.9830	200,362	200,362	.0	0	.0	.0	5.866	5.866	JJ	5,877	11,753	07/20/2006	07/02/2030
913017-AS-8	United Technologies Corp				1.G FE	642,100		101.3080	500,000	502,360	.0	(13,829)	.0	.0	8.750	5.835	MS	14,705	43,750	08/21/2006	03/01/2021
913017-BP-3	UNITED TECHNOLOGIES CORP				1.G FE	498,535		148.1850	500,000	499,114	.0	28	.0	.0	6.125	6.142	JJ	14,207	30,625	05/13/2008	07/15/2038
91324P-DF-6	UNITEDHEALTH GROUP INC				1.E	624,179		124.1610	630,000	624,502	.0	117	.0	.0	3.750	3.802	AO	5,053	23,625	10/25/2017	10/15/2047
91159H-HA-1	US Bancorp 4 1/8		2		1.E FE	996,190		101.1600	1,000,000	999,810	.0	466	.0	.0	4.125	4.174	MN	4,354	41,250	05/24/2011	05/24/2021
92343V-CK-8	VERIZON COMMUNICATIONS INC				2.A	2,225,761		135.1440	2,035,000	2,219,191	.0	(3,895)	.0	.0	4.862	4.277	FA	36,004	98,942	04/15/2019	08/21/2046
92343V-BR-4	VERIZON COMMUNICATIONS INC				2.A FE	299,004		112.6840	280,000	290,360	.0	(3,578)	.0	.0	5.150	3.700	MS	4,286	14,420	07/09/2018	09/15/2023
927804-FY-5	VIRGINIA ELEC & PWIR CO				2.A	995,560		123.5940	1,000,000	995,799	.0	89	.0	.0	3.800	3.825	MS	11,294	38,000	09/13/2017	09/15/2047
92826C-AJ-1	VISA INC 3.650% 9/15/				1.D	806,622		125.3310	810,000	806,806	.0	69	.0	.0	3.650	3.673	MS	8,787	29,565	09/11/2017	09/15/2047
92857W-BH-2	VODAFONE GROUP PLC NEW	.S	C		2.B FE	297,459		109.2760	300,000	298,565	.0	436	.0	.0	3.750	3.918	JJ	5,188	11,250	05/30/2018	01/16/2024
92857W-BM-1	VODAFONE GROUP PLC NEW	.S	C		2.B FE	929,149		139.2950	930,000	929,137	.0	14	.0	.0	5.250	5.256	MN	4,204	48,825	05/30/2018	05/30/2048
928668-BE-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC				2.A	299,685		109.9360	300,000	299,722	.0	37	.0	.0	3.350	3.373	MN	5,025	5,025	05/06/2020	05/13/2025
931142-BF-9	WAL MART STORES INC				1.C FE	648,045		152.8740	500,000	585,193	.0	(7,145)	.0	.0	7.550	5.182	FA	14,366	37,750	09/22/2009	02/15/2030
25468P-CR-5	Walt Disney Company				2.A FE	988,290		125.8670	1,000,000	980,616	.0	276	.0	.0	4.125	4.193	JD	3,552	41,250	11/29/2011	12/01/2041
949746-JM-4	Wells Fargo & Co				2.A FE	559,089		136.8090	540,000	555,657	.0	(745)	.0	.0	5.375	5.084	FA	11,691	29,025	09/03/2015	02/07/2035
94974B-EV-8	Wells Fargo Co				2.A FE	264,451		101.0560	285,000	264,981	.0	76	.0	.0	4.600	4.630	AO	3,081	12,190	03/29/2011	04/01/2021
94974B-FY-1	WELLS FARGO CO MTN BE				2.B FE	852,057		114.6430	850,000	851,045	.0	(169)	.0	.0	4.100	4.074	JD	2,807	34,850	06/20/2014	06/03/2026
95040Q-AG-9	WELLTOWER INC		1		2.A	300,647		108.9890	285,000	296,424	.0	(3,493)	.0	.0	3.625	2.287	FA	3,932	10,331	10/10/2019	03/15/2024
983024-AN-0	WYETH				1.E	1,144,397		149.9150	920,000	1,128,501	.0	(8,935)	.0	.0	5.950	4.035	AO	13,837	54,740	03/13/2019	04/01/2037
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						119,825,987	XXX	145,901,193	115,144,362	118,933,334	0	(183,597)	0	0	XXX	XXX	XXX	1,373,453	5,271,745	XXX	XXX
15200W-AC-9	CNP 2012-1 A3	.S			1.A FE	899,563		105.6480	899,569	899,052	.0	182	.0	.0	3.028	3.044	AO	5,826	27,241	01/19/2012	10/15/2024
294751-AV-4	EQABS 2002 - 3 MT	.S			5.B FM	13,355		103.3980	13,526	13,234	.0	0	.0	.0	6.039	6.039	MON	16	657	06/23/2005	11/25/2032
3136AE-SM-0	FNMA REMIC TRUST 2013-61	.S			1.A FE	1,075,938		110.2550	1,100,000	1,077,101	.0	691	.0	.0	3.000	3.029	MON	642	33,000	05/22/2019	06/25/2043
3136B3-SZ-9	FNMA REMIC TRUST 2019-N4	.S			1.	1,029,948		119.3840	1,000,000	1,026,147	.0	(2,133)	.0	.0	3.610	3.306	MON	702	36,100	03/21/2019	02/25/2031
929227-ZC-3	WAMU 2002 - AR18 A	.S			4. FM	2,795		99.4300	2,809	2,792	.0	2	.0	.0	4.158	4.221	MON	2	109	10/05/2004	01/25/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,021,599	XXX	3,373,801	3,015,905	3,018,327	0	(1,258)	0	0	XXX	XXX	XXX	7,188	97,107	XXX	XXX
61760V-AQ-6	MSC 2012 - C4 AS	.S			1.A FM	1,002,265		102.7750	1,000,000	999,858	.0	113	.0	.0	3.773	3.785	MON	1,782	37,730	03/28/2012	03/15/2022

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE
SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90269G-AE-1	UBSCM 2012-C1 AS	\$			1.A FM	1,014,964	103.1940	1,031,940	1,000,000	1,003,513	0	(82)	0	0	4.171	4.148	MON	2,549	41,710	05/08/2012	05/10/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,017,229	XXX	2,059,690	2,000,000	2,003,371	0	31	0	0	XXX	XXX	XXX	4,331	79,440	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						124,864,815	XXX	151,334,684	120,160,266	123,955,032	0	(184,824)	0	0	XXX	XXX	XXX	1,384,971	5,448,292	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						147,428,274	XXX	177,674,293	141,586,337	146,068,846	0	(249,818)	0	0	XXX	XXX	XXX	1,758,942	6,555,117	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						29,536,608	XXX	32,415,390	29,171,994	29,730,597	0	(70,700)	0	0	XXX	XXX	XXX	59,259	957,078	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						8,977,773	XXX	9,436,390	8,800,000	8,951,729	0	(10,621)	0	0	XXX	XXX	XXX	11,819	242,780	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						185,942,655	XXX	219,526,073	179,558,331	184,751,173	0	(331,140)	0	0	XXX	XXX	XXX	1,830,019	7,754,975	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$16,507,418 1B ..\$7,297,359 1C ..\$6,800,346 1D ..\$8,867,288 1E ..\$12,496,976 1F ..\$16,389,345 1G ..\$18,279,833
2A ..\$28,142,215 2B ..\$24,794,761 2C ..\$6,476,500
3A ..\$0 3B ..\$0 3C ..\$0
4A ..\$0 4B ..\$0 4C ..\$0
5A ..\$0 5B ..\$13,234 5C ..\$0
6 ...\$0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE
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 Identi- fication	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 (Amor- tization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Date Acquired
020002-83-8	ALLSTATE CORP			6,134,000	0.00	25.790	159,931	27.950	171,445	159,931	0	3,480	0	0	0	0	0	0	1	06/24/2020
03939A-10-7	ARCH CAPITAL GROUP LTD			7,608,000	0.00	26.380	194,645	26.500	201,612	194,645	0	5,449	0	0	0	0	0	0	2	09/15/2020
00206R-30-0	AT T INC			1,470,000	0.00	26.800	39,400	27.620	40,601	39,400	0	492	0	0	0	0	0	0	1	08/31/2020
05461T-30-5	AXIS CAPITAL HLDGS LTD			6,451,000	0.00	24.260	158,295	25.900	167,081	158,295	0	3,753	0	0	0	0	0	0	2	05/06/2020
084423-60-7	BERKLEY IIR CORPORATION			1,462,000	0.00	25.860	37,812	25.640	37,486	37,812	0	525	0	0	0	0	0	0	2	08/31/2020
117043-60-4	BRUNSWICK CORP			1,389,000	0.00	27.410	38,075	27.120	37,670	38,075	0	553	0	0	0	0	0	0	2	09/15/2020
14040H-78-2	CAPITAL ONE FINANCIAL CO			6,831,000	0.00	21.640	150,902	26.000	177,606	150,902	0	3,764	0	0	0	0	0	0	2	06/24/2020
808513-60-0	CHARLES SCHWAB CORP			7,743,000	0.00	26.240	201,419	26.040	201,628	201,419	0	5,664	0	0	0	0	0	0	2	06/02/2020
125896-84-5	CMS ENERGY CORP			1,293,000	0.00	27.710	35,823	27.910	36,088	35,823	0	475	0	0	0	0	0	0	2	08/31/2020
233331-86-7	DTE ENERGY CO			1,656,000	0.00	26.150	43,311	26.810	44,397	43,311	0	621	0	0	0	0	0	0	2	08/31/2020
362397-84-6	Gabelli Equity Trust			5,840,000	0.00	26.810	156,555	27.282	159,330	156,555	0	1,825	0	0	0	0	0	0	1	10/15/2020
416518-60-3	HARTFORD FINL SVCS GRP			5,940,000	0.00	27.300	160,046	28.990	172,201	160,046	0	3,915	0	0	0	0	0	0	2	06/24/2020
48128B-64-8	JPMORGAN CHASE CO			5,932,000	0.00	27.970	163,733	28.480	168,943	163,733	0	3,907	0	0	0	0	0	0	2	08/31/2020
48251W-30-2	KKR CO LP			4,719,000	0.00	25.890	121,852	27.010	127,460	121,852	0	4,987	0	0	0	0	0	0	2	06/02/2020
59156R-87-6	METLIFE INC			5,955,000	0.00	26.440	158,163	28.270	168,348	158,163	0	4,712	0	0	0	0	0	0	2	06/24/2020
637417-87-4	NATIONAL RETAIL PROP INC			6,370,000	0.00	24.720	155,226	25.790	164,282	155,226	0	4,669	0	0	0	0	0	0	2	06/24/2020
665859-85-6	NORTHERN TRUST CORP			6,038,000	0.00	25.120	153,862	27.780	167,736	153,862	0	3,004	0	0	0	0	0	0	2	06/02/2020
668603-14-4	PARTNERRE LTD			6,397,000	0.00	25.990	166,471	25.640	164,019	166,471	0	6,307	0	0	0	0	0	0	2	06/24/2020
69360J-59-4	PS BUSINESS PARKS INC			6,236,000	0.00	25.510	158,327	26.120	162,884	158,327	0	5,445	0	0	0	0	0	0	2	06/02/2020
74460W-75-0	PUBLIC STORAGE			4,867,000	0.00	25.870	125,229	26.040	126,737	125,229	0	4,433	0	0	0	0	0	0	1	06/02/2020
67498P-11-9	RENAISSANCE HOLDINGS L			4,937,000	0.00	24.970	123,889	25.300	124,906	123,889	0	4,284	0	0	0	0	0	0	2	06/24/2020
89832Q-84-4	TRUIST FINL CORP			4,936,000	0.00	25.220	123,930	25.400	125,374	123,930	0	4,144	0	0	0	0	0	0	2	05/06/2020
902973-75-9	US BANCORP			5,842,000	0.00	27.210	157,611	28.490	166,439	157,611	0	3,605	0	0	0	0	0	0	1	06/02/2020
94988U-15-1	WELLS FARGO COMPANY			4,800,000	0.00	26.311	126,293	26.420	126,816	126,293	0	0	0	0	0	0	0	0	2	12/22/2020
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							3,110,799	XXX	3,241,089	3,110,799	0	80,013	0	0	0	0	0	0	XXX	XXX
00775V-10-4	AEGION FUNDING CORP II			7,770,000	0.00	23.500	190,071	27.580	214,297	190,071	0	4,900	0	0	0	0	0	0	2	05/06/2020
00206R-30-0	AT T INC			4,724,000	0.00	26.280	123,140	27.620	130,477	123,140	0	3,159	0	0	0	0	0	0	1	06/02/2020
084423-60-7	BERKLEY IIR CORPORATION			4,929,000	0.00	25.480	125,868	25.640	126,380	125,868	0	4,565	0	0	0	0	0	0	2	05/06/2020
05561Q-30-0	BOK FINANCIAL CORP			7,754,000	0.00	25.050	196,498	25.430	197,184	196,498	0	5,673	0	0	0	0	0	0	1	06/02/2020
117043-60-4	BRUNSWICK CORP			5,997,000	0.00	26.050	153,295	27.120	162,639	153,295	0	4,292	0	0	0	0	0	0	2	06/24/2020
125896-84-5	CMS ENERGY CORP			4,686,000	0.00	27.380	126,610	27.910	130,786	126,610	0	4,412	0	0	0	0	0	0	2	05/06/2020
233331-86-7	DTE ENERGY CO			4,653,000	0.00	26.380	122,746	26.810	124,747	122,746	0	3,490	0	0	0	0	0	0	2	06/24/2020
278642-20-2	EBAY INC			7,749,000	0.00	25.840	201,076	26.380	204,419	201,076	0	4,682	0	0	0	0	0	0	2	09/15/2020
65339K-86-0	NEXTERA ENERGY CAPITAL			5,578,000	0.00	27.970	156,017	28.410	158,471	156,017	0	1,970	0	0	0	0	0	0	2	08/31/2020
74432Q-88-8	PRUDENTIAL FINL INC NT CAL 60			6,138,000	0.00	25.280	155,139	26.480	162,534	155,139	0	1,758	0	0	0	0	0	0	2	11/05/2020
74460W-66-9	PUBLIC STORAGE			1,904,000	0.00	26.410	50,285	27.350	52,074	50,285	0	601	0	0	0	0	0	0	1	09/15/2020
75968N-30-9	RENAISSANCE HOLDINGS L			3,683,000	0.00	27.220	100,289	28.420	104,671	100,289	0	1,324	0	0	0	0	0	0	2	09/15/2020
842587-88-3	Southern Company			4,800,000	0.00	25.290	121,392	26.920	129,216	121,392	0	0	0	0	0	0	0	0	2	10/26/2020
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							1,822,427	XXX	1,897,894	1,822,427	0	40,826	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							4,933,226	XXX	5,138,983	4,933,226	0	120,839	0	0	0	0	0	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A . \$ 0 1B . \$ 0 1C . \$ 0 1D . \$ 0 1E . \$ 0 1F . \$ 0 1G . \$ 0
2A . \$ 0 2B . \$ 0 2C . \$ 0
3A . \$ 0 3B . \$ 0 3C . \$ 0
4A . \$ 0 4B . \$ 0 4C . \$ 0
5A . \$ 0 5B . \$ 0 5C . \$ 0
6 . \$ 0

Showing All COMMON STOCKS Owned December 31 of Current Year

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$.....0	1B ..\$.....0	1C ..\$.....0	1D ..\$.....0	1E ..\$.....0	1F ..\$.....0	1G ..\$.....0
2A ..\$.....0	2B ..\$.....0	2C ..\$.....0				
3A ..\$.....0	3B ..\$.....0	3C ..\$.....0				
4A ..\$.....0	4B ..\$.....0	4C ..\$.....0				
5A ..\$.....0	5B ..\$.....0	5C ..\$.....0				
6 ..\$.....0						

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE
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
3140HY-45-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		11/03/2020	BREAN CAPITAL, LLC		1,171,818	1,094,278	.362
3140HY-20-9	FN BL7071		11/03/2020	GOLDMAN, SACHS & CO.		1,319,636	1,283,000	.340
3137FX-QW-1	FHMS K-1518 A2		11/05/2020	PNC CAPITAL MKTS		1,029,872	1,000,000	.827
0599999. Subtotal - Bonds - U.S. Governments						3,521,325	3,377,278	1,529
564386-SL-5	MANSFIELD TEX INDRPT SCH DIST		11/09/2020	Citigroup		997,140	1,000,000	.913
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						997,140	1,000,000	.913
00287Y-BZ-1	ABBVIE INC		11/19/2020	Morgan Stanley & Co		.320,034	.300,000	.3,857
06738E-AE-5	BARCLAYS PLC	C.	01/08/2020	Bank of America Sec		.302,435	.290,000	.3,352
110122-DJ-4	BRISTOL-MYERS SQUIBB CO		07/17/2020	Barclays Capital Inc		1,379,362	.951,000	20,077
65339K-B0-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		05/14/2020	B of A Securities		.301,105	.285,000	.914
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP		12/10/2020	Exchange		.737,119	.574,000	.3,815
75513E-CE-9	RAYTHEON TECHNOLOGIES CORP		12/10/2020	Exchange		.318,832	.310,000	2,049
75513E-CB-5	RAYTHEON TECHNOLOGIES CORP		12/10/2020	Exchange		1,236,790	1,000,000	22,847
83368R-AV-4	SOCIETE GENERALE SA	C.	01/16/2020	Goldman Sachs		.299,889	.300,000	.0
928668-BE-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/06/2020	Goldman Sachs		.299,685	.300,000	.0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,195,251	4,310,000	56,911
8399997. Total - Bonds - Part 3						9,713,717	8,687,278	59,353
8399998. Total - Bonds - Part 5						1,878,042	1,884,000	28,711
8399999. Total - Bonds						11,591,759	10,571,278	88,064
020002-83-8	ALLSTATE CORP		08/31/2020	JP Morgan	6,134,000	.159,931	.104,66	.0
03939A-10-7	ARCH CAPITAL GROUP LTD		09/15/2020	JP Morgan	.7,608,000	.194,645	.76,44	.0
00206R-30-0	AT T INC		08/31/2020	JP Morgan	1,470,000	.39,400	.26,80	.0
05461T-30-5	AXIS CAPITAL HLDGS LTD		08/31/2020	JP Morgan	6,451,000	.158,295	.73,53	.0
084423-60-7	BERKLEY WR CORPORATION		08/31/2020	JP Morgan	1,462,000	.37,812	.25,86	.0
117043-60-4	BRUNSWICK CORP		09/15/2020	JP Morgan	1,389,000	.38,075	.27,41	.0
14040H-78-2	CAPITAL ONE FINANCIAL CO		08/31/2020	JP Morgan	6,831,902	.150,902	.46,05	.0
808513-60-0	CHARLES SCHWAB CORP		09/15/2020	JP Morgan	7,743,000	.201,419	.104,37	.0
125896-84-5	CMS ENERGY CORP		08/31/2020	JP Morgan	1,293,000	.35,823	.27,71	.0
233331-86-7	DTE ENERGY CO		08/31/2020	JP Morgan	1,656,000	.43,311	.26,15	.0
362397-84-6	Gabelli Equity Trust		10/15/2020	Cap Institutional Serv	5,840,000	.158,555	.0,00	.0
416518-60-3	HARTFORD FINL SVCS GRP		08/31/2020	JP Morgan	5,940,000	.160,046	.108,63	.0
48128B-64-8	JPMORGAN CHASE CO		08/31/2020	JP Morgan	5,932,000	.163,733	.55,45	.0
48251W-30-2	KKR CO LP		06/24/2020	JP Morgan	4,719,000	.121,852	.77,90	.0
59156R-87-6	METLIFE INC		08/31/2020	JP Morgan	5,955,000	.158,163	.106,87	.0
637417-87-4	NATIONAL RETAIL PROP INC		08/31/2020	JP Morgan	6,370,000	.155,226	.98,19	.0
665859-85-6	NORTHERN TRUST CORP		08/31/2020	JP Morgan	6,038,000	.153,862	.102,88	.0
668603-14-4	PARTNERRE LTD		08/31/2020	JP Morgan	6,397,000	.166,471	.104,03	.0
69360J-59-4	PS BUSINESS PARKS INC		08/31/2020	JP Morgan	6,236,000	.158,327	.101,99	.0
74460W-75-0	PUBLIC STORAGE		06/24/2020	JP Morgan	4,867,000	.125,229	.77,05	.0
67498P-11-9	RENAISSANCE HOLDINGS L		06/24/2020	JP Morgan	4,937,000	.123,889	.75,15	.0
898320-84-4	TRUIST FINL CORP		06/24/2020	JP Morgan	4,936,000	.123,930	.50,17	.0
902973-75-9	US BANCORP		08/31/2020	JP Morgan	5,842,000	.157,611	.108,39	.0
922040-10-0	VANGUARD INSTL INDEX INSTL		12/15/2020	ReinvestDiv	10,212,552	2,987,135	.292,09	.0
94988U-15-1	WELLS FARGO COMPANY		12/22/2020	Dana	4,800,000	.126,293	.0,00	.0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,097,935	XXX	0
00775V-10-4	AEGON FUNDING CORP II		09/15/2020	JP Morgan	7,770,000	.190,071	.72,86	.0
00206R-30-0	AT T INC		06/24/2020	JP Morgan	4,724,000	.123,140	.78,32	.0
084423-60-7	BERKLEY WR CORPORATION		06/24/2020	JP Morgan	4,929,000	.125,868	.76,55	.0
05561Q-30-0	BOK FINANCIAL CORP		09/15/2020	JP Morgan	7,754,000	.196,498	.101,14	.0
117043-60-4	BRUNSWICK CORP		08/31/2020	JP Morgan	5,997,000	.153,295	.103,85	.0
125896-84-5	CMS ENERGY CORP		06/24/2020	JP Morgan	4,686,000	.126,610	.80,36	.0
233331-86-7	DTE ENERGY CO		06/24/2020	JP Morgan	4,653,000	.122,746	.26,38	.0
278642-20-2	EBAY INC		09/15/2020	JP Morgan	7,749,000	.201,076	.77,90	.0
65339K-86-0	NEXTERA ENERGY CAPITAL		10/15/2020	Cap Institutional Serv	5,578,000	.156,017	.55,93	.0
744320-88-8	PRUDENTIAL FINL INC NT CAL 60		11/05/2020	Cap Institutional Serv	6,138,000	.155,139	.0,00	.0
74460W-66-9	PUBLIC STORAGE		09/15/2020	JP Morgan	1,904,000	.50,285	.26,41	.0
75968N-30-9	RENAISSANCE HOLDINGS L		09/15/2020	JP Morgan	3,683,000	.100,289	.54,46	.0
842587-88-3	Southern Company		10/26/2020	Cap Institutional Serv	4,800,000	.121,392	.0,00	.0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,822,427	XXX	0
8999997. Total - Preferred Stocks - Part 3						7,920,361	XXX	0
8999998. Total - Preferred Stocks - Part 5						474,829	XXX	0
8999999. Total - Preferred Stocks						8,395,191	XXX	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

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
04314H-10-5	ARTISAN PTRNS FDS INC		.11/25/2020	ReinvestDiv	.862.122	39.985		0
233203-37-1	DFA INVT DIMENSIONS GROUP INC		.12/15/2020	ReinvestDiv	1.648.284	19.921		0
256206-10-3	Dodge & Cox Intl Stock Fund		.12/15/2020	ReinvestDiv	367.862	15.991		0
315911-75-0	FIDELITY CONCORD STR TR		.07/01/2020	ReinvestDiv	338.127	34.507		0
00143W-87-5	Invesco Oppenheimer Developing		.12/15/2020	ReinvestDiv	55.398	2.880		0
589509-20-7	MERGER FD		.12/15/2020	ReinvestDiv	2.495.611	43.349		0
744336-87-6	PRUDENTIAL INVT PORTFOLIO 12		.12/15/2020	ReinvestDiv	1.280.423	26.372		0
922908-64-5	Vanguard Index TR		.12/15/2020	ReinvestDiv	269.983	16.275		0
922040-10-0	VANGUARD INSTL INDEX FD		.12/15/2020	ReinvestDiv	1.106.302	268.254		0
92647K-77-0	Victory Integrity Small Cap Value		.12/15/2020	ReinvestDiv	36.223	1.269		0
94988A-69-2	WELLS FARGO FDS TR		.12/15/2020	ReinvestDiv	4.981.080	52.600		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						521.401	XXX	0
9799997. Total - Common Stocks - Part 3						521.401	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						521.401	XXX	0
9899999. Total - Preferred and Common Stocks						8,916,592	XXX	0
9999999 - Totals						20,508,351	XXX	88,064

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE
SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
912828-WC-0	UNITED STATES TREAS NTS		11/15/2020	Maturity		570,000	570,000	587,256	573,345	0	(3,345)	0	(3,345)	0	570,000	0	0	0	9,975	10/31/2020
912828-A4-2	UNITED STATES TREAS NTS		11/30/2020	Maturity		880,000	880,000	894,163	882,349	0	(2,349)	0	(2,349)	0	880,000	0	0	0	17,600	11/30/2020
3140HY-W5-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/28/2020	Redemption		1,444	1,444	1,547	0	0	0	0	0	0	1,444	0	0	0	3	06/01/2040
3128P7-X9-9	FHLMC PC GOLD CASH 20		12/15/2020	Redemption		283,285	283,285	292,293	284,442	0	(1,157)	0	(1,157)	0	283,285	0	0	0	4,277	01/01/2033
31292S-AQ-3	FHLMC PC GOLD CASH 30		12/15/2020	Redemption		201,247	201,247	209,958	202,767	0	(1,520)	0	(1,520)	0	201,247	0	0	0	3,972	10/01/2042
31292S-AU-4	FHLMC PC GOLD CASH 30		12/15/2020	Redemption		223,835	223,835	234,782	225,736	0	(1,902)	0	(1,902)	0	223,835	0	0	0	4,404	12/01/2042
312946-N9-3	FHLMC PC GOLD COMB 30		12/15/2020	Redemption		76,916	76,916	83,886	77,975	0	(1,059)	0	(1,059)	0	76,916	0	0	0	2,225	03/01/2041
3132HM-K2-6	FHLMC PC GOLD PC 30YR		12/15/2020	Redemption		241,686	241,686	252,788	243,675	0	(1,990)	0	(1,990)	0	241,686	0	0	0	4,795	09/01/2042
3140FX-KX-9	FN BFO309		12/28/2020	Redemption		136,281	136,281	142,755	136,824	0	(543)	0	(543)	0	136,281	0	0	0	2,523	06/01/2042
3136AR-TE-8	FNA 16M03B A2		12/28/2020	Redemption		14,646	14,646	15,035	14,673	0	(27)	0	(27)	0	14,646	0	0	0	198	02/25/2026
3138LL-XS-9	FNMA PASS-THRU BLLN MULTI 7+		12/28/2020	Redemption		10,640	10,640	10,484	10,636	0	4	0	4	0	10,640	0	0	0	195	12/01/2043
31417F-ML-9	FNMA PASS-THRU LING 30 YEAR		12/28/2020	Redemption		34,003	34,003	31,729	33,925	0	79	0	79	0	34,003	0	0	0	366	01/01/2043
31417E-SS-1	FNMA PASS-THRU LING 30 YEAR		12/28/2020	Redemption		116,989	116,989	115,928	116,854	0	134	0	134	0	116,989	0	0	0	1,865	01/01/2043
31417H-CR-3	FNMA PASS-THRU LING LP SF30YR		12/28/2020	Redemption		178,646	178,646	187,048	179,685	0	(1,039)	0	(1,039)	0	178,646	0	0	0	5,192	07/01/2043
36202D-YY-1	GNMA II Pool 3427		12/21/2020	Redemption		15,765	15,765	15,449	15,726	0	39	0	39	0	15,765	0	0	0	412	08/20/2033
36290S-SM-9	GNMA II Pool 616552		12/21/2020	Redemption		32,519	32,519	34,836	32,700	0	(181)	0	(181)	0	32,519	0	0	0	1,325	08/20/2034
36225A-KR-0	GNMA PASS-THRU 780304		02/18/2020	Maturity		691	691	795	696	0	(5)	0	(5)	0	691	0	0	0	12	07/15/2021
36225B-4C-9	GNMA PASS-THRU 781719		12/15/2020	Redemption		24,849	24,849	26,130	25,018	0	(169)	0	(169)	0	24,849	0	0	0	841	02/15/2034
0599999 Subtotal - Bonds - U.S. Governments						3,043,442	3,043,442	3,136,861	3,057,028	0	(15,031)	0	(15,031)	0	3,043,442	0	0	0	60,177	XXX
033161-A2-6	Anchorage AK 5.91		04/15/2020	Call		580,000	580,000	580,000	580,000	0	0	0	0	0	580,000	0	0	0	17,139	04/01/2030
089365-EU-1	Bexar Cnty Tax Hosp Dist Build		03/26/2020	Call		600,000	600,000	599,880	599,900	0	2	0	2	0	599,902	0	98	98	19,385	02/15/2031
535137-RD-7	Lindale Tex Indpt Sch Dist		02/15/2020	Call		1,000,000	1,000,000	1,016,040	1,011,922	0	182	0	182	0	1,012,104	0	(12,104)	(12,104)	0	02/15/2035
602245-UM-2	MILWAUKEE CNTY WIS TAX		12/01/2020	Redemption		15,425	15,425	16,697	15,514	0	(89)	0	(89)	0	15,425	0	0	0	1,055	12/01/2028
64966H-HA-1	NEW YORK N Y GO		03/04/2020	Call		220,000	220,000	244,072	222,403	0	(2,403)	0	(2,403)	0	220,000	0	0	0	7,140	03/01/2021
835631-KT-8	Sonoma Valley S D		09/17/2020	Call		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	40,866	08/01/2020
709144-HZ-5	Pennsylvania St Cffs Partn		04/01/2020	Maturity		630,000	630,000	630,000	630,000	0	0	0	0	0	630,000	0	0	0	13,160	04/01/2020
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions						3,545,425	3,545,425	3,586,689	3,559,738	0	(2,308)	0	(2,308)	0	3,557,430	0	(12,005)	(12,005)	98,745	XXX
114894-HA-9	Broward Cnty Fla Arpt Sys Rev		10/01/2020	Redemption		109,807	109,807	123,346	110,857	0	(1,051)	0	(1,051)	0	109,807	0	0	0	7,577	10/01/2021
120525-BU-3	Buncombe Cnty N C		06/01/2020	Call		483,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(16,250)	(16,250)	16,250	06/01/2026
45201L-VF-9	ILLINOIS HSG DEV AUTH		12/17/2020	Call		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	6,756	07/01/2033
491189-FM-3	Kentucky Asset Gen Fund		04/15/2020	Call		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	12,280	04/01/2022
971697-BA-4	Wilmington N C Ltd Oblig Rev		06/01/2020	Call		484,175	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(15,825)	(15,825)	15,825	06/01/2030
3128M4-JF-1	FG G02662		12/15/2020	Redemption		17,458	17,458	18,593	17,580	0	(123)	0	(123)	0	17,458	0	0	0	661	07/01/2034
31292H-NC-4	FGC 01287		12/15/2020	Redemption		4,873	4,873	4,946	4,879	0	(6)	0	(6)	0	4,873	0	0	0	159	01/01/2032
3128M7-VT-0	FGG 05726		12/15/2020	Redemption		13,908	13,908	14,760	14,050	0	(142)	0	(142)	0	13,908	0	0	0	511	08/01/2039
312935-H8-5	FHLMC PC A8-8355		12/15/2020	Redemption		31,521	31,521	31,846	31,573	0	(52)	0	(52)	0	31,521	0	0	0	917	09/01/2039
3128M7-LX-2	FHLMC PC 5442		12/15/2020	Redemption		16,384	16,384	18,453	16,581	0	(197)	0	(197)	0	16,384	0	0	0	742	07/01/2032
3128M8-3G-7	FHLMC PC G06799 GOLD COMB 30		12/15/2020	Redemption		155,381	155,381	159,072	156,042	0	(661)	0	(661)	0	155,381	0	0	0	3,200	11/01/2041
313784-HD-1	FHLMC REMIC SERIES 4247		12/15/2020	Redemption		173,311	173,311	190,426	175,059	0	(1,748)	0	(1,748)	0	173,311	0	0	0	4,060	12/15/2042
3138EB-PJ-8	FN AK6724		12/28/2020	Redemption		82,603	82,603	84,397	82,928	0	(325)	0	(325)	0	82,603	0	0	0	1,613	03/01/2042
31371K-V7-0	FN 254634		12/28/2020	Redemption		5,948	5,948	5,976	5,948	0	1	0	1	0	5,948	0	0	0	174	02/01/2023
31402C-U6-7	FN 725205		12/28/2020	Redemption		12,097	12,097	12,105	12,097	0	0	0	0	0	12,097	0	0	0	341	03/01/2034
31404V-TS-7	FN 780061		12/28/2020	Redemption		27,967	27,967	27,954	27,960	0	7	0	7	0	27,967	0	0	0	799	05/01/2034
31407F-GC-8	FN 829195		12/28/2020	Redemption		251	251	242	251	0	0	0	0	0	251	0	0	0	6	07/01/2035
31409F-GA-1	FN 849893		12/28/2020	Redemption		6,404	6,404	5,971	6,342	0	61	0	61	0	6,404	0	0	0	157	11/01/2023
31408G-Y2-7	FN 851329		12/28/2020	Redemption		1,118	1,118	1,104	1,117	0	0	0	0	0	1,118	0	0	0	34	02/01/2036
31419A-KZ-9	FN Pool AE0311		12/28/2020	Redemption		95,194	95,194	95,283	95,206	0	(13)	0	(13)	0	95,194	0	0	0	2,056	08/01/2040
31371K-7E-5	FNMA PASS-THRU 254793		12/28/2020	Redemption		12,862	12,862	12,894	12,866	0	(4)	0	(4)	0	12,862	0	0	0	379	07/01/2033
31381D-2J-3	FNMA PASS-THRU 458077		12/28/2020	Redemption		12,107	12,107	13,136	12,215	0	(108)	0	(108)	0	12,107	0	0	0	398	08/15/2027
31385J-DJ-4	FNMA PASS-THRU 545605		12/28/2020	Redemption		10,343	10,343	11,351	10,448	0	(106)	0	(106)	0	10,343	0	0	0	377	05/01/2032
31403D-T8-2	FNMA PASS-THRU 745875		12/28/2020	Redemption		9,018	9,018	9,679	9,087	0	(69)	0	(69)	0	9,018	0	0	0	332	09/01/2036
31403U-PF-2	FNMA PASS-THRU 758322		12/28/2020	Redemption		19,729	19,729	20,608	19,938	0	(209)	0	(209)	0	19,729	0	0	0	709	12/01/2033
31416C-FS-0	FNMA PASS-THRU 995777		12/28/2020	Redemption		64,603	64,603	70,256	65,287	0	(684)	0	(684)	0	64,603	0	0	0	2,316	04/01/2033
3136AE-G0-4	FNMA REMIC TRUST 2013-M7		12/28/2020	Redemption		340,240	340,240	313,791	338,662	0	1,577	0	1,577	0	340,240	0	0	0	3,086	12/25/2022
31396Y-S2-9	FN 2008-26 ZK		12/25/2020	Redemption		100,150	100,150	69,818	99,599	0	551	0	551	0	100,150	0	0	0	2,814	04/25/2038
31397N-WX-9	FN 2009-30 Z		12/25/2020	Redemption		136,693	136,693	104,999	136,176	0	517	0	517	0	136,693	0	0	0	5,831	05/25/2039
3199999 Subtotal - Bonds - U.S. Special Revenues						3,037,894	3,069,969	3,031,004	3,072,749	0	(2,780)	0	(2,780)	0	3,069,969	0	(32,075)	(32,075)	90,360	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

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 Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date	
00287Y-BQ-1	ABBVIE INC		11/19/2020	Morgan Stanley & Co		315,907	300,000	299,733	299,739	0	45	0	45	0	299,783	0	16,124	16,124	7,757	11/21/2024	
00507U-AP-6	ACTAVIS FUNDING SCS	C	03/12/2020	Maturity		295,000	295,000	298,971	295,164	0	(164)	0	(164)	0	295,000	0	0	0	4,425	03/12/2020	
037411-BA-2	APACHE CORP		05/19/2020	JP Morgan		361,797	505,000	498,233	498,865	0	56	0	56	0	498,922	0	(137,125)	(137,125)	14,393	04/15/2043	
110122-BU-1	BRISTOL MYERS CV		07/17/2020	JP Morgan		1,379,362	951,000	947,857	948,021	0	32	0	32	0	948,053	0	431,309	431,309	43,852	08/15/2045	
11134L-AD-1	BROADCOM CORP/BROADCOM CAYMAN		04/15/2020	JP Morgan		307,500	300,000	298,776	299,475	0	78	0	78	0	299,553	0	7,947	7,947	6,950	01/15/2020	
136385-AT-8	CANADIAN NATURAL RESOURCES LTD	C	04/15/2020	JP Morgan		276,952	285,000	301,630	301,065	0	(1,080)	0	(1,080)	0	299,985	0	(23,034)	(23,034)	5,565	04/15/2024	
202795-HV-5	COMMONWEALTH EDISON CO		08/03/2020	Maturity		500,000	500,000	499,880	500,007	0	(7)	0	(7)	0	500,000	0	0	0	20,000	08/01/2020	
126650-CJ-7	CVS HEALTH CORP 2.800% 7/20/		07/20/2020	Maturity		300,000	300,000	299,778	299,972	0	28	0	28	0	300,000	0	0	0	8,400	07/20/2020	
26442C-AJ-3	Duke Energy Carolinas		06/15/2020	Maturity		500,000	500,000	498,825	499,930	0	70	0	70	0	500,000	0	0	0	10,750	06/15/2020	
278865-AR-1	ECOLAB INC		01/13/2020	Maturity		20,000	20,000	20,035	20,000	0	0	0	0	0	20,000	0	0	0	225	01/12/2020	
38141E-A6-6	Goldman Sachs Group Inc		06/15/2020	Maturity		1,300,000	1,300,000	1,376,160	1,304,344	0	(4,344)	0	(4,344)	0	1,300,000	0	0	0	39,000	06/15/2020	
50077L-AH-9	HEINZ H J CO		07/02/2020	Maturity		40,000	40,000	39,909	39,990	0	10	0	10	0	40,000	0	0	0	1,120	07/02/2020	
50077L-AM-8	HJ HEINZ CO 5.200% 7/15/		02/15/2020	JP Morgan		882,547	850,000	846,651	846,849	0	8	0	8	0	846,857	0	35,690	35,690	26,397	07/15/2045	
501044-CH-2	KROGER CO		01/15/2020	Maturity		280,000	280,000	324,909	280,364	0	(364)	0	(364)	0	280,000	0	0	0	8,610	01/15/2020	
582839-AJ-5	MEAD JOHNSON NUTRITION CO		11/16/2020	Maturity		302,000	302,000	303,633	302,296	0	(296)	0	(296)	0	302,000	0	0	0	9,060	11/15/2020	
65473Q-BH-5	NISOURCE FIN CORP		08/28/2020	Call		300,007	300,000	299,880	299,925	0	17	0	17	0	299,941	0	66	66	21,331	11/17/2022	
674599-DJ-1	Occidental		04/15/2020	JP Morgan		428,400	680,000	839,922	819,110	0	(1,322)	0	(1,322)	0	817,788	0	(389,388)	(389,388)	25,647	03/15/2040	
674599-CW-3	Occidental Petroleum		04/22/2020	JP Morgan		201,338	295,000	297,114	297,024	0	(128)	0	(128)	0	296,897	0	(95,559)	(95,559)	6,084	08/15/2024	
755111-BW-0	Raytheon Company		06/10/2020	JP Morgan		972,353	1,000,000	995,200	995,877	0	48	0	48	0	995,925	0	(23,572)	(23,572)	22,847	12/15/2041	
760759-AH-3	REPUBLIC SVCS INC		03/02/2020	Maturity		290,000	290,000	321,410	291,064	0	(1,064)	0	(1,064)	0	290,000	0	0	0	7,250	03/01/2020	
774341-AL-5	ROCKWELL COLLINS INC		06/10/2020	JP Morgan		569,235	574,000	573,050	573,065	0	8	0	8	0	573,073	0	(3,838)	(3,838)	16,299	04/15/2047	
774341-AH-4	ROCKWELL COLLINS INC		06/10/2020	JP Morgan		307,743	310,000	309,792	309,896	0	20	0	20	0	309,916	0	(2,173)	(2,173)	6,389	03/15/2022	
776743-AA-4	ROPER INDS INC NEW		11/15/2020	Call		300,000	300,000	301,358	300,272	0	(248)	0	(248)	0	300,024	0	(24)	(24)	8,250	12/15/2020	
90783W-AA-1	Union Pacific RR Co		07/02/2020	Redemption		34,154	34,154	34,154	34,154	0	0	0	0	0	34,154	0	0	0	1,003	07/02/2030	
913017-CN-7	UNITED TECHNOLOGIES 2.800% 5/04/		03/04/2020	Call		320,000	320,000	300,461	303,952	0	594	0	594	0	304,546	0	15,454	15,454	25,361	05/04/2024	
911308-AA-2	UPS		04/01/2020	Maturity		1,000,000	1,000,000	1,306,250	1,007,437	0	(7,437)	0	(7,437)	0	1,000,000	0	0	0	41,875	04/01/2020	
98978V-AJ-2	ZIETIS INC		10/13/2020	Call		295,000	295,000	296,330	295,242	0	(218)	0	(218)	0	295,023	0	(23)	(23)	9,329	11/13/2020	
15200W-AC-9	CNP 2012-1 A3		10/15/2020	Redemption		100,431	100,431	100,430	100,413	0	17	0	17	0	100,431	0	0	0	3,041	10/15/2024	
294751-AV-4	EQABS 2002 - 3 M1		12/28/2020	Redemption		2,665	2,665	2,663	2,665	0	0	0	0	0	2,665	0	0	0	50	11/25/2032	
929227-ZC-3	WAMU 2002 - AR18 A		12/28/2020	Redemption		327	327	325	327	0	0	0	0	0	327	0	0	0	8	01/25/2033	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,182,715	12,229,576	12,833,318	12,366,506	0	(15,643)	0	(15,643)	0	12,350,864	0	(168,149)	(168,149)	401,267	XXX	
8399997. Total - Bonds - Part 4						21,809,476	21,888,411	22,587,873	22,056,022	0	(35,762)	0	(35,762)	0	22,021,705	0	(212,229)	(212,229)	650,549	XXX	
8399998. Total - Bonds - Part 5						2,292,741	1,884,000	1,878,042		0	133	0	133	0	1,878,175	0	414,566	414,566	69,036	XXX	
8399999. Total - Bonds						24,102,217	23,772,411	24,465,915	22,056,022	0	(35,629)	0	(35,629)	0	23,899,880	0	202,337	202,337	719,585	XXX	
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						466,550	XXX	474,829		0	0	0	0	0	474,829	0	(8,279)	(8,279)	14,091	XXX	
8999999. Total - Preferred Stocks						466,550	XXX	474,829	0	0	0	0	0	0	474,829	0	(8,279)	(8,279)	14,091	XXX	
04314H-10-5	ARTISAN PTRNS FDS INC		12/11/2020	JP Morgan		9,815,026	450,000	270,597	335,056	(64,459)	0	0	(64,459)	0	270,597	0	179,403	179,403	12,900		
233203-37-1	DFA INVT DIMENSIONS GROUP INC		12/11/2020	JP Morgan		45,993,312	600,000	648,823	633,868	14,955	0	0	14,955	0	648,823	0	(48,823)	(48,823)	6,560		
25264S-65-0	DIAMOND HILL FDS		07/01/2020	JP Morgan		58,089,892	1,361,627	1,389,393	1,574,236	(184,843)	0	0	(184,843)	0	1,389,393	0	(27,766)	(27,766)	0		
256206-10-3	Dodge & Cox Intl Stock Fund		12/11/2020	JP Morgan		14,686,648	600,000	491,893	640,338	(148,444)	0	0	(148,444)	0	491,893	0	108,107	108,107	0		
315911-75-0	FIDELITY CONCORD STR TR		08/03/2020	JP Morgan		33,268,121	3,795,041	3,109,812	3,723,325	(613,513)	0	0	(613,513)	0	3,109,812	0	685,229	685,229	34,507		
00143W-87-5	Invesco Oppenheimer Developing		12/11/2020	JP Morgan		7,695,267	400,000	265,051	350,904	(85,853)	0	0	(85,853)	0	265,051	0	134,949	134,949	0		
744336-87-6	PRUDENTIAL INVT PORTFOLIO 12		12/11/2020	JP Morgan		13,477,089	300,000	324,798	324,647	151	0	0	151	0	324,798	0	(24,798)	(24,798)	4,239		
922908-64-5	Vanguard Index TR		12/11/2020	JP Morgan		992,142	250,000	142,211	210,115	(67,904)	0	0	(67,904)	0	142,211	0	107,789	107,789	2,395		
922040-10-0	VANGUARD INSTL INDEX FD		12/11/2020	Vanguard		9,152,202	3,000,000	1,558,114	2,635,492	(1,077,378)	0	0	(1,077,378)	0	1,558,114	0	1,441,886	1,441,886	51,652		
92647K-77-0	Victory Integrity Small Cap Value		12/11/2020	JP Morgan		2,853,067	100,000	92,859	101,056	(8,197)	0	0	(8,197)	0	92,859	0	7,141	7,141	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						10,856,668	XXX	8,293,552	10,529,036	(2,235,484)	0	0	(2,235,484)	0	8,293,552	0	2,563,116	2,563,116	112,253	XXX	
9799997. Total - Common Stocks - Part 4						10,856,668	XXX	8,293,552	10,529,036	(2,235,484)	0	0	(2,235,484)	0	8,293,552	0	2,563,116	2,563,116	112,253	XXX	
9799998. Total - Common Stocks - Part 5							XXX													XXX	
9799999. Total - Common Stocks						10,856,668	XXX	8,293,552	10,529,036	(2,235,484)	0	0	(2,235,484)	0	8,293,552	0	2,563,116	2,563,116	112,253	XXX	
9899999. Total - Preferred and Common Stocks						11,323,218	XXX	8,768,381	10,529,036	(2,235,484)	0	0	(2,235,484)	0	8,768,381	0	2,554,837	2,554,837	126,343	XXX	
9999999 - Totals						35,425,435															

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

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 Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
75513E-AY-7	RAYTHEON CO		06/10/2020	JP Morgan	12/10/2020	JP Morgan	1,000,000	995,200	1,236,790	995,265	0	65	0	65	0	0	241,525	241,525	46,347	22,847
75513E-BG-5	RAYTHEON TECHNOLOGIES CORP		06/10/2020	JP Morgan	12/10/2020	JP Morgan	574,000	573,050	737,119	573,059	0	10	0	10	0	0	164,060	164,060	16,299	3,815
75513E-BB-6	RAYTHEON TECHNOLOGIES CORP		06/10/2020	Wells Fargo Securities	12/10/2020	Wells Fargo Securities	310,000	309,792	318,832	309,850	0	58	0	58	0	0	8,982	8,982	6,389	2,049
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,884,000	1,878,042	2,292,741	1,878,175	0	133	0	133	0	0	414,566	414,566	69,036	28,711
8399998. Total - Bonds							1,884,000	1,878,042	2,292,741	1,878,175	0	133	0	133	0	0	414,566	414,566	69,036	28,711
693475-83-2	PNC FINANCIAL SERVICES		06/02/2020	JP Morgan	09/01/2020	JP Morgan	4,164,000	105,311	104,100	105,311	0	0	0	0	0	0	(1,211)	(1,211)	2,361	0
94988U-73-0	WELLS FARGO COMPANY		05/06/2020	JP Morgan	12/15/2020	CALL	4,834,000	123,893	120,850	123,893	0	0	0	0	0	0	(3,043)	(3,043)	4,683	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								229,204	224,950	229,204	0	0	0	0	0	0	(4,254)	(4,254)	7,044	0
65339K-88-6	NEXTERA ENERGY CAPITAL		06/24/2020	JP Morgan	10/26/2020	CALL	4,862,000	122,711	121,550	122,711	0	0	0	0	0	0	(1,161)	(1,161)	3,191	0
842587-20-6	SOUTHERN CO		06/24/2020	JP Morgan	10/20/2020	CALL	4,802,000	122,914	120,050	122,914	0	0	0	0	0	0	(2,864)	(2,864)	3,856	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								245,625	241,600	245,625	0	0	0	0	0	0	(4,025)	(4,025)	7,046	0
8999998. Total - Preferred Stocks								474,829	466,550	474,829	0	0	0	0	0	0	(8,279)	(8,279)	14,091	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								474,829	466,550	474,829	0	0	0	0	0	0	(8,279)	(8,279)	14,091	0
9999999 - Totals								2,352,871	2,759,291	2,353,004	0	133	0	133	0	0	406,287	406,287	83,127	28,711

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of
Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

[illegible]

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

1. January.....	4. April.....	7. July.....	10. October.....
2. February.....	5. May.....	8. August.....	11. November.....
3. March.....	6. June.....	9. September.....	12. December.....

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

[illegible]

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	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
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					
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	XXX				
59. Subtotal	XXX	XXX				
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				