95189202020100100 2020 Document Code: 201

ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Paramount Care Inc.

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 95189 Employer's ID Number 341549926

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 04/22/1987 Commenced Business 01/01/1988

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)
Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address 1901 Indian Wood Circle (Street and Number or P.O. Box), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)
Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Rich Potter, Mr. (Name) (419)887-2006 (Area Code)(Telephone Number)(Extension)
rich.potter@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
James Frederick White Mr.	Chairman
Lori Ann Johnston Mrs.	President
Steven Michael Cavanaugh Mr.	Treasurer
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

Jeffrey William Martin Mr., Chief Financial Officer
Jered Joseph Wilson Mr., Chief Operating Officer
Terry Lynn Bawel Ms., President Health Resourcs Services, Inc.
Alan Michael Sattler Mr., Vice President Business Development
Dee Ann Bialecki-Haase M.D., Chief Medical Officer
David Roger Brackett Mr., Chief Information Officer
Tod L Phillips Mr., Vice President Paramount Preferred Options

DIRECTORS OR TRUSTEES

David Frantz Waterman Mr. #
Andrea Marie Gibbons Ms.
John Paul Imm M.D.
Douglas J Welch Mr.
Elaine Marie Canning Ms.
Stephanie Michelle Cole M.D.
Zak Jon Vassar Mr.
Lori Ann Johnston Mrs.
Traci Nicole Watkins M.D.
Lynn Azar Isaac Mr.
Joseph Alphonse Assenmacher M.D.
Tammy Lou Claus Ms.
Patrice Akilah McClellan PhD
Larry Carl Peterson Mr. #

State of Ohio
County of Lucas ss

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

(Signature)	(Signature)	(Signature)
Lori Ann Johnston	Jeffrey William Martin	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Chief Financial Officer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
_____ day of _____, 2021

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

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D Part 1):						
1.01 U.S. governments	1,443,222	5.295	1,455,223		1,455,223	5.416
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	336,478	1.234	336,478		336,478	1.252
1.06 Industrial and miscellaneous	2,302,648	8.448	2,290,647		2,290,647	8.525
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	4,082,348	14.977	4,082,348		4,082,348	15.193
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual Funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgages loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	22,698,771	83.278	22,698,771		22,698,771	84.478
6.02 Cash equivalents (Schedule E, Part 2)	87,106	0.320	87,106		87,106	0.324
6.03 Short-term investments (Schedule DA)						
6.04 Total Cash, cash equivalents and short-term investments	22,785,877	83.598	22,785,877		22,785,877	84.802
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	387,255	1.421				
10. Receivables for securities	1,137	0.004	1,137		1,137	0.004
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	27,256,617	100.000	26,869,362		26,869,362	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
3. Current year change in encumbrances:		
3.1 TOTALS, Part 1, Column 13		
3.2 TOTALS, Part 3, Column 11		
4. TOTAL gain (loss) on disposals, Part 3, Column 18		
5. Deduct amounts received on disposals, Part 3, Column 15		
6. TOTAL foreign exchange change in book/adjusted		
6.1 TOTALS, Part 1, Column 15		
6.2 TOTALS, Part 3, Column 13		
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 TOTALS, Part 1, Column 12		
7.2 TOTALS, Part 3, Column 10		
8. Deduct current year's depreciation:		
8.1 TOTALS, Part 1, Column 11		
8.2 TOTALS, Part 3, Column 9		
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Lines 9 minus 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7)		
2.2 Additional investment made after acquisition (Part 2, Column 8)		
3. Capitalized deferred interest and other:		
3.1 TOTALS, Part 1, Column 12		
3.2 TOTALS, Part 3, Column 11		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 TOTALS, Part 1, Column 9		
5.2 TOTALS, Part 3, Column 8		
6. TOTAL gain (loss) on disposals, Part 3, Column 18		
7. Deduct amounts received on disposals, Part 3, Col		
8. Deduct amortization of premium and mortgage inte		
9. TOTAL foreign exchange change in book value/rec d interest		
9.1 TOTALS, Part 1, Column 13		
9.2 TOTALS, Part 3, Column 13		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 TOTALS, Part 1, Column 11		
10.2 TOTALS, Part 3, Column 10		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. TOTAL valuation allowance		
13. Subtotal (Lines 11 plus 12)		
14. Deduct total nonadmitted amounts		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		332,023
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)	61,001	61,001
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		5,769
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)		387,255
12.	Deduct total nonadmitted amounts		387,255
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		4,088,374
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,017,526
3.	Accrual of Discount		5,508
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		37,574
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,052,242
7.	Deduct amortization of premium		16,997
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 2		2,604
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		4,082,348
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		4,082,348

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,443,222	1,449,418	1,443,111	1,439,862
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	1,443,222	1,449,418	1,443,111	1,439,862
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	336,478	347,234	340,586	334,534
Industrial and Miscellaneous,	8.	United States	2,106,294	2,158,596	2,107,979	2,088,884
SVO Identified Funds, Unaffiliated Bank Loans and	9.	Canada	117,426	119,725	117,516	117,000
Hybrid Securities (unaffiliated)	10.	Other Countries	78,927	79,907	78,919	79,000
	11.	TOTALS	2,302,648	2,358,227	2,304,415	2,284,884
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	4,082,348	4,154,879	4,088,112	4,059,280
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	TOTALS				
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks				
	26.	TOTAL Stocks				
	27.	TOTAL Bonds and Stocks	4,082,348	4,154,879	4,088,112	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	401,616	1,028,866	10,192	2,548		XXX	1,443,222	35.35	1,623,064	39.70	1,443,222	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS	401,616	1,028,866	10,192	2,548		XXX	1,443,222	35.35	1,623,064	39.70	1,443,222	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS						XXX						
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	80,937	168,967	42,540	24,133	9,888	XXX	326,464	8.00	296,534	7.25	326,464	
5.2 NAIC 2		10,014				XXX	10,014	0.25	25,090	0.61	10,014	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	80,937	178,981	42,540	24,133	9,888	XXX	336,478	8.24	321,624	7.87	336,478	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	224,479	808,972	67,942	77,364	22,469	XXX	1,201,225	29.42	1,307,058	31.97	1,201,225	
6.2 NAIC 2	207,000	894,435	(12)			XXX	1,101,423	26.98	836,629	20.46	1,101,423	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	431,479	1,703,407	67,929	77,364	22,469	XXX	2,302,648	56.40	2,143,686	52.43	2,302,648	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 TOTALS						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 707,031	2,006,804	120,673	104,046	32,356		2,970,911	72.77	XXX	XXX	2,970,911	
11.2 NAIC 2	(d) 207,000	904,450	(12)				1,111,437	27.23	XXX	XXX	1,111,437	
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 TOTALS	914,031	2,911,254	120,661	104,046	32,356		(b) 4,082,348	100.00	XXX	XXX	4,082,348	
11.8 Line 11.7 as a % of Column 7	22.39	71.31	2.96	2.55	0.79		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	660,373	2,116,364	77,030	104,205	268,684		XXX	XXX	3,226,656	78.92	3,226,656	
12.2 NAIC 2	71,085	790,633					XXX	XXX	861,718	21.08	861,719	
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 TOTALS	731,458	2,906,997	77,030	104,205	268,684		XXX	XXX	(b) 4,088,374	100.00	4,088,374	
12.8 Line 12.7 as a % of Col. 9	17.89	71.10	1.88	2.55	6.57		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	707,031	2,006,804	120,673	104,046	32,356		2,970,911	72.77	3,226,656	78.92	2,970,911	XXX
13.2 NAIC 2	207,000	904,450	(12)				1,111,437	27.23	861,719	21.08	1,111,437	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 TOTALS	914,031	2,911,254	120,661	104,046	32,356		4,082,348	100.00	4,088,374	100.00	4,082,348	XXX
13.8 Line 13.7 as a % of Col. 7	22.39	71.31	2.96	2.55	0.79		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	22.39	71.31	2.96	2.55	0.79		100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1											XXX	
14.2 NAIC 2											XXX	
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 TOTALS											XXX	
14.8 Line 14.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								XXX	XXX	XXX	XXX	

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	399,778	1,021,249				XXX	1,421,027	34.81	1,594,104	38.99	1,421,027	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities	1,837	7,617	10,192	2,548		XXX	22,194	0.54	28,959	0.71	22,194	
1.05 TOTALS	401,616	1,028,866	10,192	2,548		XXX	1,443,222	35.35	1,623,063	39.70	1,443,222	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 TOTALS						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 TOTALS						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 TOTALS						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations		50,014			10,000	XXX	60,014	1.47	43,614	1.07	60,014	
5.02 Residential Mortgage-Backed Securities	80,937	128,967	42,540	24,133	(112)	XXX	276,464	6.77	278,010	6.80	276,464	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 TOTALS	80,937	178,981	42,540	24,133	9,888	XXX	336,478	8.24	321,624	7.87	336,478	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	253,000	1,381,319	(12)			XXX	1,634,307	40.03	1,465,378	35.84	1,634,307	
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	22,330	74,900	67,502	77,364	22,469	XXX	264,564	6.48	235,581	5.76	264,564	
6.04 Other Loan-Backed and Structured Securities	156,149	247,188	440			XXX	403,777	9.89	442,727	10.83	403,777	
6.05 TOTALS	431,479	1,703,407	67,929	77,364	22,469	XXX	2,302,648	56.40	2,143,686	52.43	2,302,648	
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 TOTALS						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 TOTALS						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	652,778	2,452,582	(12)		10,000	XXX	3,115,348	76.31	XXX	XXX	3,115,348	
11.02 Residential Mortgage-Backed Securities	80,937	128,967	42,540	24,133	(112)	XXX	276,464	6.77	XXX	XXX	276,464	
11.03 Commercial Mortgage-Backed Securities	22,330	74,900	67,502	77,364	22,469	XXX	264,564	6.48	XXX	XXX	264,564	
11.04 Other Loan-Backed and Structured Securities	157,986	254,805	10,631	2,548		XXX	425,971	10.43	XXX	XXX	425,971	
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 TOTALS	914,031	2,911,254	120,661	104,046	32,356		4,082,348	100.00	XXX	XXX	4,082,348	
11.09 Line 11.08 as a % of Col. 7	22.39	71.31	2.96	2.55	0.79		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.01 Issuer Obligations	600,321	2,502,775				XXX	XXX	XXX	3,103,096	75.90	3,103,096	
12.02 Residential Mortgage-Backed Securities	20,801	66,350	58,466	99,291	33,103	XXX	XXX	XXX	278,010	6.80	278,010	
12.03 Commercial Mortgage-Backed Securities					235,581	XXX	XXX	XXX	235,581	5.76	235,581	
12.04 Other Loan-Backed and Structured Securities	110,337	337,872	18,564	4,914		XXX	XXX	XXX	471,687	11.54	471,686	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 TOTALS	731,458	2,906,997	77,030	104,205	268,684		XXX	XXX	4,088,374	100.00	4,088,374	
12.09 Line 12.08 as a % of Col. 9	17.89	71.10	1.88	2.55	6.57		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	652,778	2,452,582	(12)		10,000	XXX	3,115,348	76.31	3,103,096	75.90	3,115,348	XXX
13.02 Residential Mortgage-Backed Securities	80,937	128,967	42,540	24,133	(112)	XXX	276,464	6.77	278,010	6.80	276,464	XXX
13.03 Commercial Mortgage-Backed Securities	22,330	74,900	67,502	77,364	22,469	XXX	264,564	6.48	235,581	5.76	264,564	XXX
13.04 Other Loan-Backed and Structured Securities	157,986	254,805	10,631	2,548		XXX	425,971	10.43	471,686	11.54	425,971	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 TOTALS	914,031	2,911,254	120,661	104,046	32,356		4,082,348	100.00	4,088,374	100.00	4,082,348	XXX
13.09 Line 13.08 as a % of Col. 7	22.39	71.31	2.96	2.55	0.79		100.00	XXX	XXX	XXX	100.00	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	22.39	71.31	2.96	2.55	0.79		100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						XXX					XXX	
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 TOTALS											XXX	
14.09 Line 14.08 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11								XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	0	0			
2.	Cost of short-term investments acquired	24,986	24,986			
3.	Accrual of discount	2	2			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	(2)	(2)			
6.	Deduct consideration received on disposals	24,986	24,986			
7.	Deduct amortization of premium					
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	0	0			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0			

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

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

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

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	22,270	22,270		
2.	Cost of cash equivalents acquired	73,115	73,115		
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	8,279	8,279		
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	87,106	87,106		
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	87,106	87,106		

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

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance		Irving	TX					387,255	387,255	387,255								4.000
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									387,255	387,255	387,255								XXX
4899999 Total - Unaffiliated									387,255	387,255	387,255								XXX
5099999 Totals									387,255	387,255	387,255								XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated										
	Health Plan Alliance	Irving	TX		01/01/1997			61,001		4.000
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated								61,001		XXX
4899999 Total - Unaffiliated								61,001		XXX
5099999 Totals								61,001		XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location: 3	Location: 4	5	6	7	8	Change in Book/Adjusted Carrying Value: 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance	Irving	TX	Return of Capital	01/01/1997		5,769							5,769	5,769				
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated							5,769							5,769	5,769				
4899999 Total - Unaffiliated							5,769							5,769	5,769				
5099999 Totals							5,769							5,769	5,769				

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828ZP8	U S TREASURY NOTE .125% 5/15/23				1.A	289,518	99.9730	289,922	290,000	289,577		58			0.125	0.163	MN	47	86	11/30/2020	05/15/2023
912828ZY9	U S TREASURY NOTE .125% 7/15/23				1.A	527,482	99.9530	527,752	528,000	527,511		29			0.125	0.142	JJ	305		11/30/2020	07/15/2023
91282CAF8	U S TREASURY NOTE .125% 8/15/23				1.A	70,961	99.9450	70,961	71,000	70,961					0.125	0.146	FA	34		12/30/2020	08/15/2023
912828ZD5	U S TREASURY NOTE .5% 3/15/23				1.A	8,056	100.8130	8,065	8,000	8,043		(13)			0.500	0.256	MS	12	20	04/29/2020	03/15/2023
912828P87	U S TREASURY NOTE 1.125% 2/28/21	SD			1.A	398,530	100.1480	400,592	400,000	399,778		1,249			1.125	1.473	FA	1,541	4,500	01/30/2020	02/28/2021
912828V23	U S TREASURY NOTE 2.25% 12/31/23				1.A	126,297	106.2420	128,553	121,000	125,157		(1,140)			2.250	1.086	JD	15	2,723	02/27/2020	12/31/2023
0199999 Subtotal - U.S. Governments - Issuer Obligations						1,420,844	XXX	1,425,844	1,418,000	1,421,027		184			XXX	XXX	XXX	1,954	7,329	XXX	XXX
U.S. Governments - Other Loan-Backed and Structured Securities																					
83162CUA9	SBA GTD PARTN 2011-20E 3.79% 5/1/31			4	1.A	12,978	109.0940	13,866	12,711	12,922		(77)			3.790	3.460	MN	82	496	06/25/2018	05/01/2031
83162CUH4	SBA GTD PARTN 2011-20J 1 2.76% 10/1/31			4	1.A	9,289	106.0700	9,707	9,151	9,273		(40)			2.760	2.506	MS	85	260	07/24/2019	10/01/2031
0499999 Subtotal - U.S. Governments - Other Loan-Backed and Structured Securities						22,267	XXX	23,573	21,862	22,194		(117)			XXX	XXX	XXX	167	756	XXX	XXX
0599999 Subtotal - U.S. Governments						1,443,111	XXX	1,449,418	1,439,862	1,443,222		67			XXX	XXX	XXX	2,120	8,085	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
13017HAJ5	CA ST EARTHQUAKE AUTH 1.327% 7/1/22				1.F FE	10,000	100.3020	10,030	10,000	10,000					1.327	1.327	JJ	13		11/13/2020	07/01/2022
231266ML8	CURATORS UNIV OF MISSOU 1.466% 11/1/23				1.B FE	10,000	102.7370	10,274	10,000	10,000					1.466	1.466	MN	25	72	04/28/2020	11/01/2023
6461366P1	NJ ST TRANSPRTN TRUST 2.551% 6/15/23				2.A FE	10,020	103.8550	10,386	10,000	10,014		(6)			2.551	2.491	JD	12	253	12/17/2019	06/15/2023
73358W4V3	PORT AUTH OF NY & NJ 1.086% 7/1/23				1.D FE	20,000	101.4900	20,298	20,000	20,000					1.086	1.086	JJ	104		07/01/2020	07/01/2023
88283KBK3	TEXAS ST TRANSP COMM VAR 8/15/42				1.F FE	10,000	100.9420	10,094	10,000	10,000					2.000	2.000	FA	76	88	02/20/2020	08/15/2042
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						60,020	XXX	61,082	60,000	60,014		(6)			XXX	XXX	XXX	231	413	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25			4	1.A	6,012	100.2340	5,990	5,976	6,004		(40)			3.000	2.649	MON	3	179	10/09/2019	05/25/2025
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46			4	1.A	9,589	103.3320	9,810	9,494	9,573		(48)			2.000	1.465	MON	16	257	02/01/2018	03/01/2046
31288QEM8	FHLMC POOL #84-1040 VAR 7/1/43			4	1.A	9,526	104.2140	9,422	9,041	9,090		(521)			2.000	1.716	MON	15	106	07/17/2020	07/01/2043
3132A84T3	FHLMC POOL #ZS-8034 3% 6/1/33			4	1.A	17,343	108.2190	17,472	16,145	16,435		(1,014)			3.000	2.332	MON	40	202	07/07/2020	06/01/2033
3136AGAY8	FNMA GTD REMIC P/T 13-96 YA 3.5% 9/25/38			4	1.A	18,018	103.9490	18,280	17,586	17,991		(170)			3.500	2.797	MON	12	615	07/17/2019	09/25/2038
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42			4	1.A	4,420	102.2190	4,500	4,403	4,419		(9)			2.500	2.379	MON	2	110	06/26/2019	06/25/2042
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44			4	1.A	17,504	103.2070	17,491	16,948	17,392		(304)			2.000	0.181	MON	28	492	01/17/2017	04/01/2044
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43			4	1.A	12,456	103.5460	13,113	12,664	12,489		97			2.000	2.797	MON	21	308	07/31/2018	08/01/2043
3140EU2J7	FNMA POOL #0BC0776 VAR 3/1/46			4	1.A	14,735	103.3110	15,053	14,571	14,708		(83)			2.000	1.433	MON	24	384	01/26/2018	03/01/2046
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47			4	1.A	8,579	103.8250	8,884	8,556	8,575		(12)			2.000	1.849	MON	14	228	01/30/2018	07/01/2047
3140J7RJ6	FNMA POOL #0BM3188 2.755% 4/1/47			4	1.A	12,997	103.4420	13,283	12,841	12,975		(73)			2.755	2.241	MON	29	355	01/26/2018	04/01/2047
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47			4	1.A	7,020	104.0460	7,283	6,999	7,017		(11)			2.000	1.841	MON	12	191	02/14/2018	12/01/2047
3140J8EG4	FNMA POOL #0BM3734 VAR 1/1/46			4	1.A	7,984	103.3740	7,940	7,681	7,712		(273)			2.000	1.805	MON	13	15	11/02/2020	01/01/2046
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47			4	1.A	14,865	103.9280	15,682	15,089	14,898		121			2.675	3.513	MON	34	403	10/09/2018	11/01/2047
3140JA5B0	FNMA POOL #0BM6241 VAR 2/1/44			4	1.A	14,726	103.9230	14,523	13,975	14,092		(668)			2.000	1.720	MON	23	105	09/21/2020	02/01/2044
3140JBCG9	FNMA POOL #0BM6370 VAR 7/1/42			4	1.A	6,551	104.8480	6,460	6,161	6,237		(342)			2.000	1.655	MON	10	62	08/14/2020	07/01/2042
3140X3B31	FNMA POOL #0FM0057 2.5% 5/1/32			4	1.A	7,730	105.7210	7,718	7,301	7,418		(315)			2.500	1.928	MON	15	15	10/20/2020	05/01/2032
3140X52J1	FNMA POOL #0FM2576 3% 3/1/35			4	1.A	11,184	107.0440	11,251	10,511	10,666		(589)			3.000	2.475	MON	26	105	07/16/2020	03/01/2035
3140X8HU4	FNMA POOL #0FM4742 4% 3/1/35			4	1.A	10,577	106.4180	10,452	9,822	10,011		(573)			4.000	3.323	MON	33	33	11/05/2020	03/01/2035
30297PAF0	FRESB 2018-SB55 MORTG A5H VAR 7/25/38			4	1.A	30,911	104.5750	32,537	31,114	30,934		14			2.000	2.091	MON	12	1,027	11/14/2018	07/25/2038
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39			4	1.A	19,492	104.3690	20,244	19,396	19,485		(12)			2.000	1.930	MON	8	572	04/11/2019	02/25/2039
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39			4	1.A	18,348	102.7560	18,765	18,262	18,342		(12)			2.000	1.933	MON	7	389	08/15/2019	05/25/2039
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						280,566	XXX	286,153	274,534	276,464		(4,835)			XXX	XXX	XXX	399	6,154	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						340,586	XXX	347,234	334,534	336,478		(4,841)			XXX	XXX	XXX	630	6,567	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287YAU3	ABBVIE INC 2.3% 5/14/21			1	2.B FE	29,190	100.5530	30,166	30,000	30,000		400			2.300	3.877	MN	92	690	12/20/2018	05/14/2021
00912XAX2	AIR LEASE CORP 2.75% 1/15/23			1	2.B FE	10,009	103.3670	10,337	10,000	10,005		(3)			2.750	2.716	JJ	128	275	06/28/2019	01/15/2023
00912XBE3	AIR LEASE CORP 3.5% 1/15/22				2.B FE	35,744	102.9110	37,048	36,000	35,917		77			3.500	3.729	JJ	585	1,260	09/10/2018	01/15/2022
025537AL5	AMERICAN ELECTRIC POWER 3.65% 12/1/21				2.A FE	35,978	103.0880	37,112	36,000	35,991		6			3.650	3.669	JD	113	1,314	11/28/2018	12/01/2021
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23			2	1.G FE	16,723	106.3560	17,017	16,000	16,510		(213)			3.400	1.444	FA	189	272	03/11/2020	02/27/2023
025816BY4	AMERICAN EXPRESS CO 3.7% 11/5/21			2	2.A FE	38,991	102.5550	39,996	39,000	38,999		4			3.700	3.710	MN	228	1,443	11/01/2018	11/05/2021
02665WDH1	AMERICAN HONDA FINANCE 1.95% 5/10/23				1.G FE	19,397	103.7080	19,705	19,000	19,296		(101)			1.950	1.273	MN	54	309	03/04/2020	05/10/2023
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23				1.G FE	19,993	103.4090	20,682	20,000	19,996		2			2.050	2.061	JJ	196	342	09/05/2019	01/10/2023
02665WCY5	AMERICAN HONDA FINANCE 2.2% 6/27/22				1.G FE	9,991	102.7630	10,276	10,000	9,995		3			2.200	2.232	JD	3	220	06/24/2019	06/27/2022
05348EAQ2	AVALONBAY COMMUNITIES INC 2.95% 9/15/22			1	1.G FE	12,825	103.7780	13,491	13,000	12,878		53			2.950	3.520	MS	114	192	03/18/2020	09/15/2022
06051GJC4	BANK OF AMERICA CORP VAR 5/19/24			1	1.G FE	11,000	102.3390	11,257	11,000	11,000					2.000	2.000	MN	26	82	05/14/2020	05/19/2024
06051GJH3	BANK OF AMERICA VAR 10/24/24			1	1.F FE	26,000	100.9340	26,243	26,000	26,000					2.000	2.000	AO	103		10/16/2020	10/24/2024
06368EA36	BANK OF MONTREAL .45% 12/8/23		A		1.F FE	26,982	100.2940	27,079	27,000	26,983		0			0.450	0.472	JD	8		12/03/2020	12/08/2023
064159VK9	BANK OF NOVA SCOTIA/THE 1.625% 5/1/23				1.F FE	34,944	102.8770	36,007	35,000	34,955		11			1.625	1.672	MN	96	308	04/14/2020	05/01/2023
097023CS2	BOEING CO/THE 4.508% 5/1/23			1	2.C FE	11,000	108.0830	11,889	11,000	11,000					4.508	4.508	MN	84	244	04/30/2020	05/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
10112RAS3	BOSTON PROPERTIES LP 4.125% 5/15/21			1	2.A FE	18,266	100.4140	18,075	18,000	18,000		(853)			4.125	4.125	MN	97	743	10/16/2018	05/15/2021
110122DT2	BRISTOL-MYERS SQUIBB .537% 11/13/23			2	1.F FE	20,000	100.1810	20,036	20,000	20,000					0.537	0.537	MN	15		11/09/2020	11/13/2023
11134LAF6	BROADCOM CORP 3.625% 1/15/24			1	2.C FE	15,130	108.0860	15,132	14,000	15,045		(85)			3.625	0.657	JJ	235		10/14/2020	01/15/2024
136385AW1	CANADIAN NATURAL RESOURCES 2.95% 1/15/23		A	1	2.B FE	15,636	104.5880	15,688	15,000	15,523		(113)			2.950	0.669	JJ	205		08/28/2020	01/15/2023
15189TAU1	CENTERPOINT ENERGY INC 3.85% 2/1/24			1	2.B FE	28,532	109.3760	28,438	26,000	28,383		(149)			3.850	0.274	FA	418		11/06/2020	02/01/2024
166764BV1	CHEVRON CORP 1.141% 5/11/23				1.C FE	11,000	102.1060	11,232	11,000	11,000					1.141	1.141	MN	18	63	05/07/2020	05/11/2023
172967LG4	CITIGROUP INC 2.75% 4/25/22			1	2.A FE	42,186	102.9890	43,255	42,000	42,065		(77)			2.750	2.558	AO	215	1,155	06/07/2019	04/25/2022
172967MT5	CITIGROUP INC VAR 10/30/24			2	1.G FE	13,000	100.6490	13,084	13,000	13,000					2.000	2.000	AO	44		10/23/2020	10/30/2024
12572QAE5	CME GROUP INC 3% 9/15/22				1.D FE	10,237	104.5860	10,459	10,000	10,132		(75)			3.000	2.210	MS	89	300	07/31/2019	09/15/2022
14916RAC8	COMMONSPIRIT HEALTH 2.95% 11/1/22				2.A FE	17,707	104.4450	19,845	19,000	18,069		362			2.950	5.809	MN	95	561	03/23/2020	11/01/2022
278062AC8	EATON CORP 2.75% 11/2/22				2.A FE	25,883	104.3450	27,130	26,000	25,937		33			2.750	2.886	MN	119	715	05/09/2019	11/02/2022
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22			1	2.C FE	40,899	103.7220	40,452	39,000	39,885		(821)			5.200	0.487	FA	851	988	09/16/2020	02/01/2022
29379VBP7	ENTERPRISE PRODUCTS OPER 2.8% 2/15/21				2.A FE	17,990	100.2820	18,051	18,000	18,000		3			2.800	2.819	FA	192	504	02/01/2018	02/15/2021
29379VAU7	ENTERPRISE PRODUCTS OPER 4.05% 2/15/22				2.A FE	16,234	104.0440	16,647	16,000	16,088		(75)			4.050	3.547	FA	247	648	01/08/2019	02/15/2022
664397AK2	EVERSOURCE ENERGY 2.8% 5/1/23			1	2.A FE	20,355	104.9240	20,985	20,000	20,250		(106)			2.800	2.101	MN	95	560	01/13/2020	05/01/2023
31428XAS5	FEDEX CORP 2.625% 8/1/22				2.B FE	18,752	103.4600	19,657	19,000	18,832		80			2.625	3.203	FA	209	249	03/17/2020	08/01/2022
31428XBU9	FEDEX CORP 3.4% 1/14/22				2.B FE	21,974	103.1590	22,695	22,000	21,991		9			3.400	3.441	JJ	349	748	01/14/2019	01/14/2022
316773CZ1	FIFTH THIRD BANCORP 1.625% 5/5/23			1	2.A FE	10,993	103.1420	11,346	11,000	10,994		2			1.625	1.647	MN	28	89	04/30/2020	05/05/2023
316773CU2	FIFTH THIRD BANCORP 2.6% 6/15/22			2	2.A FE	7,022	103.0620	7,214	7,000	7,014		(8)			2.600	2.382	JD	9	182	03/13/2020	06/15/2022
369550BK3	GENERAL DYNAMICS CORP 3.25% 4/1/25			1	1.F FE	10,951	110.4190	12,146	11,000	10,957		6			3.250	3.339	AO	90	185	03/23/2020	04/01/2025
37045VAW0	GENERAL MOTORS CO 5.4% 10/2/23				2.C FE	10,989	111.9740	12,317	11,000	10,991		2			5.400	5.434	AO	149	231	05/07/2020	10/02/2023
37045XCU8	GM FINANCIAL CO 3.55% 7/8/22				2.C FE	12,992	104.2970	13,559	13,000	12,996		2			3.550	3.571	JJ	223	462	04/03/2019	07/08/2022
38141GWM2	GOLDMAN SACHS GROUP INC/THE VAR 7/24/23			1	2.A FE	18,572	103.8640	19,734	19,000	18,668		96			2.000	2.710	JJ	167	276	03/18/2020	07/24/2023
38141GXL3	GOLDMAN SACHS GROUP VAR 11/17/23			1	1.G FE	39,000	100.4050	39,158	39,000	39,000					2.000	2.000	MN	93		11/16/2020	11/17/2023
42824CBJ7	HEWLETT PACKARD ENTERPRISE 1.45% 4/1/24			1	2.B FE	10,987	102.7520	11,303	11,000	10,988		1			1.450	1.466	AO	73		07/14/2020	04/01/2024
42824CBE8	HEWLETT PACKARD ENTERPRISE 2.25% 4/1/23			1	2.B FE	20,996	103.6440	21,765	21,000	20,997		1			2.250	2.256	AO	119	496	09/04/2019	04/01/2023
45687AAM4	INGERSOLL-RAND GLOBAL 2.9% 2/21/21				2.B FE	23,986	100.3160	24,076	24,000	23,999		8			2.900	2.934	FA	253	696	05/07/2019	02/21/2021
527288BE3	JEFFERIES FINANCIAL GROUP 5.5% 10/18/23			1	2.C FE	11,557	110.1190	12,113	11,000	11,440		(117)			5.500	3.192	AO	124	303	05/01/2020	10/18/2023
472319AL6	JEFFERIES GROUP LLC 5.125% 1/20/23				2.C FE	6,547	109.2440	6,555	6,000	6,501		(46)			5.125	1.005	JJ	138		10/20/2020	01/20/2023
24422EVE6	JOHN DEERE CAPITAL CORP 1.2% 4/6/23				1.F FE	16,996	101.9970	17,339	17,000	16,997		1			1.200	1.207	AO	49	117	03/04/2020	04/06/2023
501044DH1	KROGER CO/THE 2.8% 8/1/22			1	2.A FE	19,677	103.5940	20,719	20,000	19,846		93			2.800	3.302	FA	235	560	02/22/2019	08/01/2022
501044CQ2	KROGER CO/THE 3.4% 4/15/22			1	2.A FE	13,420	103.1280	13,407	13,000	13,166		(208)			3.400	1.760	AO	95	442	10/03/2019	04/15/2022
548661CW5	LOWE'S COS INC 3.12% 4/15/22			1	2.A FE	32,484	102.9280	33,966	33,000	32,789		157			3.120	3.632	AO	220	1,030	01/04/2019	04/15/2022
606822AW4	MITSUBISHI UFJ FINAN GR 3.535% 7/26/21		C		1.G FE	46,000	101.8130	46,834	46,000	46,000					3.535	3.535	JJ	705	1,626	07/17/2018	07/26/2021
615369AC9	MOODY'S CORP 4.875% 2/15/24			1	2.A FE	26,894	112.6030	27,025	24,000	26,854		(41)			4.875	0.330	FA	445		12/17/2020	02/15/2024
61744YAH1	MORGAN STANLEY 2.75% 5/19/22				2.A FE	33,902	103.2720	35,112	34,000	33,954		32			2.750	2.851	MN	112	935	05/13/2019	05/19/2022
61744YAN8	MORGAN STANLEY 3.125% 1/23/23				2.A FE	21,032	105.5370	21,107	20,000	20,743		(289)			3.125	1.292	JJ	276	313	03/04/2020	01/23/2023
55336VBH2	MPLX LP VAR 9/9/22			2	2.B FE	16,000	100.0170	16,003	16,000	16,000					2.000	2.000	MJSD	20	319	09/04/2019	09/09/2022
65339KBF6	NEXTERA ENERGY CAP HLDG 2.9% 4/1/22				2.A FE	49,953	103.1890	51,595	50,000	49,980		16			2.900	2.933	AO	367	1,450	03/28/2019	04/01/2022
655044AH8	NOBLE ENERGY INC 3.9% 11/15/24			1	2.C FE	10,975	111.5930	11,159	10,000	10,911		(64)			3.900	1.139	MN	51	195	09/24/2020	11/15/2024
655844BJ6	NORFOLK SOUTHERN CORP 3% 4/1/22			1	2.A FE	21,970	102.6650	22,586	22,000	21,983		13			3.000	3.107	AO	167	330	03/31/2020	04/01/2022
67077MAV0	NUTRIEN LTD 1.9% 5/13/23				2.B FE	8,992	103.2950	9,297	9,000	8,994		2			1.900	1.931	MN	23	86	05/11/2020	05/13/2023
69371RQ74	PACCAR FINANCIAL CORP 2.65% 4/6/23				1.E FE	25,987	105.3530	27,392	26,000	25,990		3			2.650	2.668	AO	165	343	04/02/2020	04/06/2023
70450YAF0	PAYPAL HOLDINGS INC 1.35% 6/1/23				2.A FE	10,990	102.3920	11,263	11,000	10,992		2			1.350	1.377	JD	13	80	05/11/2020	06/01/2023
713448FB9	PEPSICO INC .4% 10/7/23				1.E FE	10,994	100.5510	11,061	11,000	10,994		0			0.400	0.419	AO	10		10/05/2020	10/07/2023
718546AY0	PHILLIPS 66 .9% 2/15/24			2	2.A FE	18,979	100.2420	19,046	19,000	18,980		1			0.900	0.934	FA	21		11/16/2020	02/15/2024
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22			1	2.A FE	56,549	104.8620	57,674	55,000	55,944		(480)			3.500	2.596	JD	129	1,925	03/12/2020	12/01/2022
756109AN4	REALTY INCOME CORP 3.25% 10/15/22			1	1.G FE	24,619	104.2550	26,064	25,000	24,863		102			3.250	3.691	AO	174	813	06/04/2018	10/15/2022
78355HKM0	RYDER SYSTEM INC 2.875% 6/1/22			1	2.B FE	21,987	103.3010	22,726	22,000	21,993		4			2.875	2.893	JD	54	633	05/15/2019	06/01/2022
78355HKH1	RYDER SYSTEM INC 3.75% 6/9/23			1	2.B FE	34,169	107.6320	34,442	32,000	33,625		(544)			3.750	1.096	JD	77	1,200	03/04/2020	06/09/2023
816851BF5	SEMPRA ENERGY 2.9% 2/1/23			1	2.A FE	17,844	104.9170	17,836	17,000	17,824		(20)			2.900	0.567	FA	206		12/18/2020	02/01/2023
816851AU3	SEMPRA ENERGY 4.05% 12/1/23			1	2.B FE	18,876	109.5470	19,718	18,000	18,692		(184)			4.050	2.403	JD	63	729	03/12/2020	12/01/2023
822582CJ9	SHELL INTL FINANCE BV .375% 9/15/23		C		1.D FE	32,919	100.2200	33,073	33,000	32,927		8			0.375	0.457	MS	37		09/10/2020	09/15/2023
844741BH0	SOUTHWEST AIRLINES CO 4.75% 5/4/23				2.A FE	11,300	108.6880	11,956	11,000	11,246		(54)			4.750	3.743	MN	84	261	06/03/2020	05/04/2023
784710AB1	SSM HEALTH CARE CORP 3.688% 6/1/23			1	1.E FE	10,476	106.7940	11,747	11,000	10,594		118			3.688	5.337	JD	35	406	03/23/2020	06/01/2023
89114QCJ5	TORONTO-DOMINION BANK/THE .45% 9/11/23		A		1.D FE	10,984	100.2870	11,032	11,000	10,986		2			0.450	0.498	MS	15		09/09/2020	09/11/2023
89114QCD8	TORONTO-DOMINION BANK/THE 1.9% 12/1/22		A		1.D FE	19,978	103.1100	20,622	20,000	19,986		7			1.900	1.937	JD	33	380	10/07/2019	12/01/2022
89236TGW9	TOYOTA MOTOR CREDIT CORP 2.9% 3/30/23				1.E FE	36,996	105.7900	39,142	37,000	36,997		1			2.900	2.904	MS	271	534	03/27/2020	03/30/2023
91159JAA4	US BANCORP 2.95% 7/15/22			2	1.G FE	14,831	103.9160	15,587	15,000	14,886		54			2.950	3.437	JJ	205	221	03/24/2020	07/15/2022
92277GAK3	VENTAS REALTY LP 3.1% 1/15/23			1	2.A FE	20,555	104.9350	20,987	20,000	20,333		(187)			3.100	1.997	JJ	288	620	10/10/2019	01/15/2023
98389BAS9	XCEL ENERGY INC 2.4% 3/15/21			1	2.A FE	41,011	100.2230	42,094	42,000	42,000		389			2.400	3.743	MS	629	1,008	06/07/2018	03/15/2021
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,635,478	XXX	1,680,061	1,621,000	1,634,335		(2,745)			XXX	XXX	XXX	12,249	33,655	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06054MAB9	BANC OF AMERICA CM UB10A2 2.723% 7/15/49			4	1.D	30,877	101.0660	31,680	31,346	31,171		328			2.723	2.796	MON	40	854	11/26/2018	07/15/2049
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49			4	1.D	29,907	100.5610	30,168	30,000	29,914		2			2.400	2.437	MON	44	720	12/14/2017	10/10/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12624QAR4	COMM 2012 MBS CR4 A3 2.853% 10/15/45			4	1.D	11,119	102.9270	11,253	10,933	11,115		(5)			2.853	2.626	MON	15	286	01/10/2020	10/15/2045
12624PAE5	COMM 2012-CCRE3 2.822% 10/15/45			4	1.D	19,807	102.5240	20,051	19,558	19,797		(7)			2.822	2.654	MON	26	552	07/30/2019	10/15/2045
12625KAD7	COMM 2013-CCRE8 CR8 A4 3.334% 06/10/46			4	1.D	11,250	105.4160	11,450	10,862	11,240		(10)			3.334	2.862	MON	22	362	11/26/2019	06/10/2046
12591QAM4	COMM 2014-UBS4 MBS A2 2.963% 8/10/47			4	1.D	1,212	100.3800	1,219	1,215	1,212		0			2.963	2.994	MON	2	36	12/12/2018	08/10/2047
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45			4	1.D	18,536	101.2270	18,624	18,399	18,452		(107)			3.377	3.335	MON	38	658	04/17/2018	05/10/2045
46634SAC9	JP MORGAN CHASE CMBS C6A3 3.507% 5/15/45			4	1.D	16,507	103.0620	17,018	16,513	16,510		4			3.507	3.509	MON	27	613	12/10/2018	05/15/2045
46637WAD5	JPMORGAN CHASE CMBS CBXA4 3.483% 6/15/45			4	1.D	43,162	101.5760	43,052	42,384	42,704		(468)			3.483	3.374	MON	70	770	11/20/2020	06/15/2045
61690FAM5	MORGAN STANLEY BANK C22A4 3.306% 4/15/48			4	1.D	12,008	108.6690	11,954	11,000	12,001		(7)			3.306	2.168	MON	17	91	09/14/2020	04/15/2048
61761AAZ1	MORGAN STANLEY BANK C5A4 3.176% 8/15/45			4	1.D	30,730	103.0840	30,925	30,000	30,702		(19)			3.176	2.852	MON	45	953	07/02/2019	08/15/2045
61690KAE2	MORGAN STANLEY BANK C7A4 2.918% 2/15/46			4	1.D	11,436	103.8910	11,428	11,000	11,435		(1)			2.918	2.388	MON	15	27	11/25/2020	02/15/2046
90269GAC5	UBS CMBS C1 A3 3.4% 5/10/45			4	1.D	18,261	101.9270	18,423	18,075	18,252		(8)			3.400	3.261	MON	38	615	02/27/2019	05/10/2045
92890NAU3	WFRBS CMBS C10A3 2.875% 12/15/45			4	1.D	10,047	103.5920	10,359	10,000	10,046		(1)			2.875	2.811	MON	14	192	04/15/2020	12/15/2045
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						264,859	XXX	267,605	261,283	264,551		(298)			XXX	XXX	XXX	413	6,728	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005AGU6	ALLY MASTER OWNER TR 2A 3.29% 5/15/23			4	1.A FE	40,230	101.1070	40,443	40,000	40,123		(59)			3.290	2.959	MON	62	1,316	02/13/2019	05/15/2023
12652VAC1	CNH EQUIPMENT TRUST 2018-A 3.12% 7/17/23			4	1.A FE	27,949	101.2880	28,252	27,892	27,912		(60)			3.120	2.821	MON	37	820	03/13/2020	07/17/2023
12596JAC7	CNH EQUIPMENT TRUST 2019-A 3.01% 4/15/24			4	1.A FE	9,218	102.2420	9,172	8,971	9,054		(175)			3.010	2.305	MON	13	225	03/10/2020	04/15/2024
233854AB4	DAIMLER TRUCKS RETAIL 1A2 1.14% 4/15/22			4	1.A FE	6,946	100.2010	6,960	6,946	6,946		0			1.140	1.141	MON	4	59	03/11/2020	04/15/2022
34528QGS7	FORD CREDIT FLOORPLAN 1 A 2.84% 3/15/24			4	1.A FE	17,997	103.0450	18,548	18,000	17,998		1			2.840	2.848	MON	24	511	04/02/2019	03/15/2024
34528QHK3	FORD CREDIT FLOORPLAN 1 A1 .7% 9/15/25			4	1.A FE	12,999	100.7080	13,092	13,000	12,999		0			0.700	0.704	MON	4	22	09/15/2020	09/15/2025
34528QGW8	FORD CREDIT FLOORPLAN 2 A 3.06% 4/15/26			4	1.A FE	11,885	108.3390	11,917	11,000	11,852		(33)			3.060	(1.777)	MON	16	84	10/08/2020	04/15/2026
34528QGH1	FORD CREDIT FLOORPLAN 3A1 3.52% 10/15/23			4	1.A FE	38,991	102.5440	39,992	39,000	38,995		2			3.520	3.533	MON	65	1,373	11/06/2018	10/15/2023
36255JAD6	GM FINANCIAL CONSUMER 3.02% 5/15/23			4	1.A FE	18,775	101.3690	19,118	18,860	18,818		50			3.020	3.220	MON	25	570	10/16/2018	05/16/2023
43813VAD0	HONDA AUTO REC 20 4 A4 1.870% 01/20/2026			4	1.A FE	29,991	103.3870	31,016	30,000	29,993		2			1.870	1.880	MON	19	561	11/19/2019	01/20/2026
47788CAC6	JOHN DEERE OWNER TR 20AA3 2.66% 4/18/22			4	1.A FE	4,454	100.2510	4,465	4,454	4,454		0			2.660	2.663	MON	5	118	02/21/2018	04/18/2022
47788EAC2	JOHN DEERE OWNER TR 20B 3.08% 11/15/22			4	1.A FE	13,903	101.0140	14,045	13,904	13,904		1			3.080	3.084	MON	20	428	07/18/2018	11/15/2022
47789KAC7	JOHN DEERE OWNER TRUST A A3 1.1% 8/15/24			4	1.A FE	18,999	101.2550	19,238	19,000	18,999		0			1.100	1.103	MON	10	159	03/04/2020	08/15/2024
65479JAD5	NISSAN AUTO REC 2 C A3 1.93% 7/15/24			4	1.A FE	19,999	102.0400	20,408	20,000	19,999		0			1.930	1.932	MON	18	386	10/16/2019	07/15/2024
92348TAA2	VERIZON OWNER TRUST 2020 1.85% 7/22/24			4	1.A FE	56,179	102.4010	57,345	56,000	56,151		(28)			1.850	1.853	MON	29	829	04/06/2020	07/22/2024
98163GAD3	WORLD OMNI AUTO LEA B A3 .45% 2/15/24			4	1.A FE	11,999	100.2520	12,030	12,000	11,999		0			0.450	0.455	MON	3	9	10/06/2020	02/15/2024
98163MAD0	WORLD OMNI AUTO REC AA3 1.1% 4/15/25			4	1.A FE	39,991	101.3720	40,549	40,000	39,992		1			1.100	1.110	MON	21	335	03/04/2020	04/15/2025
98163EAD8	WORLD OMNI AUTO REC CA3 3.13% 11/15/23			4	1.A FE	23,571	101.6810	23,970	23,574	23,572		1			3.130	3.134	MON	35	738	07/24/2018	11/15/2023
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						404,077	XXX	410,561	402,602	403,762		(298)			XXX	XXX	XXX	409	8,544	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						2,304,415	XXX	2,358,227	2,284,884	2,302,648		(3,342)			XXX	XXX	XXX	13,071	48,926	XXX	XXX
7699999 Subtotals - Issuer Obligations						3,116,342	XXX	3,166,987	3,099,000	3,115,377		(2,567)			XXX	XXX	XXX	14,434	41,396	XXX	XXX
7799999 Subtotals - Residential Mortgage-Backed Securities						280,566	XXX	286,153	274,534	276,464		(4,835)			XXX	XXX	XXX	399	6,154	XXX	XXX
7899999 Subtotals - Commercial Mortgage-Backed Securities						264,859	XXX	267,605	261,283	264,551		(298)			XXX	XXX	XXX	413	6,728	XXX	XXX
7999999 Subtotals - Other Loan-Backed and Structured Securities						426,344	XXX	434,135	424,464	425,956		(415)			XXX	XXX	XXX	575	9,300	XXX	XXX
8399999 Grand Total - Bonds						4,088,112	XXX	4,154,879	4,059,280	4,082,348		(8,115)			XXX	XXX	XXX	15,821	63,578	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	2,123,447	1B	10,000	1C	11,000	1D	358,582	1E	84,575	1F	155,892	1G	227,424
2A	676,722	2B	315,938	2C	118,768								
3A		3B		3C									
4A		4B		4C									
5A		5B		5C									
6													

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned . . . . NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned . . . . NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828ZP8	U S TREASURY NOTE .125% 5/15/23		11/30/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	289,518	290,000	20
912828ZY9	U S TREASURY NOTE .125% 7/15/23		11/30/2020	CITADEL SECURITIES LLC, CHICAGO	XXX	527,482	528,000	166
91282CAF8	U S TREASURY NOTE .125% 8/15/23		12/30/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	70,961	71,000	34
912828ZD5	U S TREASURY NOTE .5% 3/15/23		04/29/2020	GOLDMAN SACHS & CO, NY	XXX	46,322	46,000	29
912828P87	U S TREASURY NOTE 1.125% 2/28/21		01/30/2020	FIFTH THIRD	XXX	398,530	400,000	1,929
912828V23	U S TREASURY NOTE 2.25% 12/31/23		02/27/2020	CITADEL SECURITIES LLC, CHICAGO	XXX	131,515	126,000	460
0599999 Subtotal - Bonds - U.S. Governments						1,464,328	1,461,000	2,637
Bonds - U.S. Special Revenue, Special Assessment								
13017HAJ5	CA ST EARTHQUAKE AUTH 1.327% 7/1/22		11/13/2020	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	10,000	10,000	
231266ML8	CURATORS UNIV OF MISSOU 1.466% 11/1/23		04/28/2020	GOLDMAN SACHS & CO, NY	XXX	10,000	10,000	
73358W4V3	PORT AUTH OF NY & NJ 1.086% 7/1/23		07/01/2020	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	20,000	20,000	
88283KBK3	TEXAS ST TRANSP COMM VAR 8/15/42		02/20/2020	JEFFERIES & CO INC, NEW YORK	XXX	10,000	10,000	
31288QEM8	FHLMC POOL #84-1040 VAR 7/1/43		07/17/2020	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	11,711	11,113	28
3132A84T3	FHLMC POOL #ZS-8034 3% 6/1/33		07/07/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	19,228	17,899	22
3140J8EG4	FNMA POOL #0BM3734 VAR 1/1/46		11/02/2020	PITTSBURGH NATIONAL BANK-SECURITIES CORP	XXX	8,342	8,026	11
3140JA5B0	FNMA POOL #0BM6241 VAR 2/1/44		09/21/2020	PITTSBURGH NATIONAL BANK-SECURITIES CORP	XXX	15,550	14,756	30
3140JBCG9	FNMA POOL #0BM6370 VAR 7/1/42		08/14/2020	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	7,171	6,745	10
3140X3B31	FNMA POOL #0FM0057 2.5% 5/1/32		10/20/2020	GOLDMAN SACHS & CO, NY	XXX	7,908	7,469	8
3140X52J1	FNMA POOL #0FM2576 3% 3/1/35		07/16/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	12,881	12,106	16
3140X8HU4	FNMA POOL #0FM4742 4% 3/1/35		11/05/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	10,975	10,191	18
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						143,765	138,305	144
Bonds - Industrial and Miscellaneous (Unaffiliated)								
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23		03/11/2020	CREDIT SUISSE, NEW YORK (CSUS)	XXX	16,723	16,000	24
02665WDH1	AMERICAN HONDA FINANCE 1.95% 5/10/23		03/04/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	19,397	19,000	58
05348EAQ2	AVALONBAY COMMUNITIES INC 2.95% 9/15/22		03/18/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	12,825	13,000	5
06051GJC4	BANK OF AMERICA CORP VAR 5/19/24		05/14/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	11,000	11,000	
06051GJH3	BANK OF AMERICA VAR 10/24/24		10/16/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	26,000	26,000	
06368EA36	BANK OF MONTREAL .45% 12/8/23	A	12/03/2020	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	26,982	27,000	
064159VK9	BANK OF NOVA SCOTIA/THE 1.625% 5/1/23		04/14/2020	SCOTIA CAPITAL (USA) INC, NEW YORK	XXX	34,944	35,000	
097023CS2	BOEING CO/THE 4.508% 5/1/23		04/30/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	11,000	11,000	
110122DT2	BRISTOL-MYERS SQUIBB .537% 11/13/23		11/09/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	20,000	20,000	
11134LAF6	BROADCOM CORP 3.625% 1/15/24		10/14/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	15,130	14,000	128
136385AW1	CANADIAN NATURAL RESOURCES 2.95% 1/15/23	A	08/28/2020	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	15,636	15,000	57
15189TAU1	CENTERPOINT ENERGY INC 3.85% 2/1/24		11/06/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	28,532	26,000	253
166764BV1	CHEVRON CORP 1.141% 5/11/23		05/07/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	11,000	11,000	
172967MT5	CITIGROUP INC VAR 10/30/24		10/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	13,000	13,000	
14916RAC8	COMMONSPIRIT HEALTH 2.95% 11/1/22		03/23/2020	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	17,707	19,000	224
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22		09/16/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	20,817	20,000	136
664397AK2	EVERSOURCE ENERGY 2.8% 5/1/23		01/13/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	20,355	20,000	115
31428XAS5	FEDEX CORP 2.625% 8/1/22		03/17/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	18,752	19,000	67
316773CZ1	FIFTH THIRD BANCORP 1.625% 5/5/23		04/30/2020	MORGAN STANLEY & CO INC, NY	XXX	10,993	11,000	
316773CU2	FIFTH THIRD BANCORP 2.6% 6/15/22		03/13/2020	MORGAN STANLEY & CO INC, NY	XXX	7,022	7,000	47
369550BK3	GENERAL DYNAMICS CORP 3.25% 4/1/25		03/23/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	10,951	11,000	
37045VAW0	GENERAL MOTORS CO 5.4% 10/2/23		05/07/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	10,989	11,000	
38141GWM2	GOLDMAN SACHS GROUP INC/THE VAR 7/24/23		03/18/2020	GOLDMAN SACHS & CO, NY	XXX	18,572	19,000	86
38141GXL3	GOLDMAN SACHS GROUP VAR 11/17/23		11/16/2020	GOLDMAN SACHS & CO, NY	XXX	39,000	39,000	
42824CBJ7	HEWLETT PACKARD ENTERPRISE 1.45% 4/1/24		07/14/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	10,987	11,000	
527288BE3	JEFFERIES FINANCIAL GROUP 5.5% 10/18/23		05/01/2020	JEFFERIES & CO INC, NEW YORK	XXX	11,557	11,000	29
472319AL6	JEFFERIES GROUP LLC 5.125% 1/20/23		10/20/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	6,547	6,000	79
24422EVE6	JOHN DEERE CAPITAL CORP 1.2% 4/6/23		03/04/2020	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	16,996	17,000	
615369AC9	MOODY'S CORP 4.875% 2/15/24		12/17/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	26,894	24,000	398
61744YAN8	MORGAN STANLEY 3.125% 1/23/23		03/04/2020	MORGAN STANLEY & CO INC, NY	XXX	21,032	20,000	75

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
655044AH8	NOBLE ENERGY INC 3.9% 11/15/24		09/24/2020	BARCLAYS CAPITAL INC, NEW YORK	X X X	10,975	10,000	144
655844BJ6	NORFOLK SOUTHERN CORP 3% 4/1/22		03/31/2020	CREDIT SUISSE, NEW YORK (CSUS)	X X X	21,970	22,000	2
67077MAV0	NUTRIEN LTD 1.9% 5/13/23		05/11/2020	CIBC WORLD MARKETS CORP, NEW YORK	X X X	8,992	9,000	
69371RQ74	PACCAR FINANCIAL CORP 2.65% 4/6/23		04/02/2020	JPMORGAN SECURITIES INC, NEW YORK	X X X	25,987	26,000	
70450YAF0	PAYPAL HOLDINGS INC 1.35% 6/1/23		05/11/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	10,990	11,000	
713448FB9	PEPSICO INC .4% 10/7/23		10/05/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	10,994	11,000	
718546AY0	PHILLIPS 66 .9% 2/15/24		11/16/2020	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	18,979	19,000	
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22		03/12/2020	PERSHING LLC, JERSEY CITY	X X X	25,793	25,000	255
78355HKH1	RYDER SYSTEM INC 3.75% 6/9/23		03/04/2020	MITSUBISHI UFJ SECURITIES, NEW YORK	X X X	34,169	32,000	290
816851BF5	SEMPRA ENERGY 2.9% 2/1/23		12/18/2020	BARCLAYS CAPITAL INC, NEW YORK	X X X	17,844	17,000	180
816851AU3	SEMPRA ENERGY 4.05% 12/1/23		03/12/2020	MORGAN STANLEY & CO INC, NY	X X X	18,876	18,000	213
822582CJ9	SHELL INTL FINANCE BV .375% 9/15/23	C	09/10/2020	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	32,919	33,000	
844741BH0	SOUTHWEST AIRLINES CO 4.75% 5/4/23		06/03/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	11,300	11,000	49
784710AB1	SSM HEALTH CARE CORP 3.688% 6/1/23		03/23/2020	RAYMOND JAMES/FI,SAINT PETERSBURG	X X X	10,476	11,000	128
89114QCJ5	TORONTO-DOMINION BANK/THE .45% 9/11/23	A	09/09/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	10,984	11,000	
89236TGW9	TOYOTA MOTOR CREDIT CORP 2.9% 3/30/23		03/27/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	36,996	37,000	
91159JAA4	US BANCORP 2.95% 7/15/22		03/24/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	14,831	15,000	87
12624QAR4	COMM 2012 MBS CR4 A3 2.853% 10/15/45		01/10/2020	RAYMOND JAMES/FI,SAINT PETERSBURG	X X X	11,119	10,933	11
46637WAD5	JPMORGAN CHASE CMBS CBXA4 3.483% 6/15/45		11/20/2020	GOLDMAN SACHS & CO, NY	X X X	22,586	22,182	49
61690FAM5	MORGAN STANLEY BANK C22A4 3.306% 4/15/48		09/14/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	12,008	11,000	15
61690KAE2	MORGAN STANLEY BANK C7A4 2.918% 2/15/46		11/25/2020	MORGAN STANLEY & CO INC, NY	X X X	11,436	11,000	26
92890NAU3	WFRBS CMBS C10A3 2.875% 12/15/45		04/15/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	10,047	10,000	13
12652VAC1	CNH EQUIPMENT TRUST 2018-A 3.12% 7/17/23		03/13/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	10,732	10,631	2
12596JAC7	CNH EQUIPMENT TRUST 2019-A 3.01% 4/15/24		03/10/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	10,275	10,000	23
233854AB4	DAIMLER TRUCKS RETAIL 1A2 1.14% 4/15/22		03/11/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	11,000	11,000	
34528QHK3	FORD CREDIT FLOORPLAN 1 A1 .7% 9/15/25		09/15/2020	BARCLAYS CAPITAL INC, NEW YORK	X X X	12,999	13,000	
34528QGW8	FORD CREDIT FLOORPLAN 2 A 3.06% 4/15/26		10/08/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	11,885	11,000	26
47789KAC7	JOHN DEERE OWNER TRUST A A3 1.1% 8/15/24		03/04/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	18,999	19,000	
92348TAA2	VERIZON OWNER TRUST 2020 1.85% 7/22/24		04/06/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	56,179	56,000	33
98163GAD3	WORLD OMNI AUTO LEA B A3 .45% 2/15/24		10/06/2020	MITSUBISHI UFJ SECURITIES, NEW YORK	X X X	11,999	12,000	
98163MAD0	WORLD OMNI AUTO REC AA3 1.1% 4/15/25		03/04/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	X X X	39,991	40,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,105,668	1,087,746	3,325
8399997 Subtotal - Bonds - Part 3						2,713,760	2,687,051	6,107
8399998 Summary item from Part 5 for Bonds						303,766	302,000	643
8399999 Subtotal - Bonds						3,017,526	2,989,051	6,750
9999999 Totals						3,017,526	X X X	6,750

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912828ZD5	U S TREASURY NOTE .5% 3/15/23		12/04/2020	RBC CAPITAL MARKETS LLC,	XXX	38,301	38,000	38,266			(49)		(49)		38,216		85	85	126	03/15/2023
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		03/17/2020	CITADEL SECURITIES LLC, C	XXX	135,372	132,000	132,833	132,693		(57)		(57)		132,637		2,735	2,735	646	05/31/2022
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		11/24/2020	JPMORGAN SECURITIES INC,	XXX	449,800	437,000	440,449	439,938		(584)		(584)		439,353		10,447	10,447	4,221	06/30/2022
9128283S7	U S TREASURY NOTE 2% 1/31/20		01/31/2020	Maturity	XXX	400,000	400,000	396,750	399,760		240		240		400,000				4,000	01/31/2020
912828M80	U S TREASURY NOTE 2% 11/30/22		05/12/2020	MERRILL LYNCH PIERCE FENN	XXX	95,896	92,000	93,064	93,064		(108)		(108)		92,956		2,940	2,940	640	11/30/2022
912828V23	U S TREASURY NOTE 2.25% 12/31/23		12/03/2020	NOMURA SECS, NEW YORK	XXX	5,313	5,000	5,218			(43)		(43)		5,175		138	138	104	12/31/2023
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		09/29/2020	DEUTSCHE BK SECS INC, NY	XXX	268,016	260,000	261,662	261,263		(320)		(320)		260,943		7,073	7,073	6,242	01/15/2022
9128284P2	U S TREASURY NOTE 2.625% 5/15/21		09/11/2020	DEUTSCHE BK SECS INC, NY	XXX	178,337	175,000	175,617	175,434		(120)		(120)		175,314		3,023	3,023	1,773	05/15/2021
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		09/29/2020	CITIGROUP GBL MKTS/SALOMO	XXX	94,018	91,000	92,287	91,952		(287)		(287)		91,665		2,353	2,353	1,816	11/15/2021
0599999 Subtotal - Bonds - U.S. Governments						1,665,053	1,630,000	1,636,145	1,594,104		(1,328)		(1,328)		1,636,259		28,794	28,794	19,569	XXX
Bonds - All Other Governments																				
83162CUA9	SBA GTD PARTN 2011-20E 3.79% 5/1/31		11/02/2020	Redemption	XXX	4,161	4,161	4,248	4,178		(17)		(17)		4,161				117	05/01/2031
83162CUH4	SBA GTD PARTN 2011-20J 1 2.76% 10/1/31		09/01/2020	Redemption	XXX	2,464	2,464	2,501	2,471		(6)		(6)		2,464				47	10/01/2031
1099999 Subtotal - Bonds - All Other Governments						6,625	6,625	6,750	6,648		(23)		(23)		6,625				163	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
645913AY0	NEW JERSEY ST ECON DEV AUTH 0% 2/15/20		02/15/2020	Maturity	XXX	19,000	19,000	18,158	18,524		476		476		19,000					02/15/2020
64577BLA0	NJ ST ECON DEV AUTH RE 4.447% 06/15/2020		06/15/2020	Maturity	XXX	15,000	15,000	15,280	15,071		(71)		(71)		15,000				334	06/15/2020
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25		12/28/2020	Redemption	XXX	12,707	12,707	12,782	12,746		(40)		(40)		12,707				227	05/25/2025
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46		12/15/2020	Redemption	XXX	5,254	5,254	5,306	5,266		(12)		(12)		5,254				97	03/01/2046
31288QEM8	FHLMC POOL #84-1040 VAR 7/1/43		12/15/2020	Redemption	XXX	2,073	2,073	2,184			(27)		(27)		2,073				12	07/01/2043
3132A84T3	FHLMC POOL #ZS-8034 3% 6/1/33		12/28/2020	Redemption	XXX	1,754	1,754	1,884			(24)		(24)		1,754				12	06/01/2033
3136AGAY8	FNMA GTD REMIC P/T 13-96 YA 3.5% 9/25/38		12/28/2020	Redemption	XXX	7,826	7,826	8,018	7,863		(37)		(37)		7,826				167	09/25/2038
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42		12/28/2020	Redemption	XXX	2,931	2,931	2,943	2,934		(3)		(3)		2,931				47	06/25/2042
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		12/28/2020	Redemption	XXX	10,939	10,939	11,298	11,028		(89)		(89)		10,939				188	04/01/2044
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43		12/28/2020	Redemption	XXX	6,310	6,310	6,206	6,288		22		22		6,310				94	08/01/2043
3140EU2J7	FNMA POOL #0BC0776 VAR 3/1/46		12/28/2020	Redemption	XXX	8,309	8,309	8,402	8,330		(21)		(21)		8,309				129	03/01/2046
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47		12/28/2020	Redemption	XXX	4,790	4,790	4,803	4,793		(3)		(3)		4,790				81	07/01/2047
3140J7RJ6	FNMA POOL #0BM3188 2.755% 4/1/47		12/28/2020	Redemption	XXX	6,603	6,603	6,683	6,619		(17)		(17)		6,603				99	04/01/2047
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		12/28/2020	Redemption	XXX	3,989	3,989	4,001	3,992		(3)		(3)		3,989				64	12/01/2047
3140J8EG4	FNMA POOL #0BM3734 VAR 1/1/46		12/28/2020	Redemption	XXX	345	345	358			(12)		(12)		345				1	01/01/2046
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47		12/28/2020	Redemption	XXX	9,058	9,058	8,924	9,026		32		32		9,058				148	11/01/2047
3140JA5B0	FNMA POOL #0BM6241 VAR 2/1/44		12/28/2020	Redemption	XXX	782	782	824			(7)		(7)		782				3	02/01/2044
3140JBCG9	FNMA POOL #0BM6370 VAR 7/1/42		12/28/2020	Redemption	XXX	584	584	621			(9)		(9)		584				4	07/01/2042
3140X3B31	FNMA POOL #0FM0057 2.5% 5/1/32		12/28/2020	Redemption	XXX	168	168	178			(7)		(7)		168				0	05/01/2032
3140X52J1	FNMA POOL #0FM2576 3% 3/1/35		12/28/2020	Redemption	XXX	1,595	1,595	1,697			(32)		(32)		1,595				10	03/01/2035
3140X8HU4	FNMA POOL #0FM4742 4% 3/1/35		12/28/2020	Redemption	XXX	370	370	398			(21)		(21)		370				1	03/01/2035
30297PAF0	FRESB 2018-SB55 MORTG A5H VAR 7/25/38		12/28/2020	Redemption	XXX	526	526	522	526						526				10	07/25/2038
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39		12/28/2020	Redemption	XXX	1,548	1,548	1,556	1,548		(1)		(1)		1,548				29	02/25/2039
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39		12/28/2020	Redemption	XXX	1,706	1,706	1,714	1,707		(1)		(1)		1,706				15	05/25/2039
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						124,164	124,164	124,741	116,261		94		94		124,164				1,770	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
026874DG9	AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21		11/25/2020	BK OF NEW YORK MELLON/TOR	XXX	31,161	31,000	31,991	31,252		(252)		(252)		31,000		161	161	1,267	03/01/2021
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21		02/27/2020	MERRILL LYNCH PIERCE FENN	XXX	19,052	19,000	18,643	18,844		44		44		18,889		164	164	271	07/21/2021
11134LAD1	BROADCOM CORP/CAYMA 3% 1/15/22		04/16/2020	BNY MELLON	XXX	33,830	34,000	34,107	34,090		(17)		(17)		34,073		(243)	(243)	788	01/15/2022

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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
14913Q3A5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22		11/25/2020	US BANCORP INVESTMENTS IN	XXX	30,836	30,000	29,958	29,963		12		12		29,975		861	861	698	09/06/2022
126650DC1	CVS HEALTH CORP 3.35% 3/9/21		08/28/2020	MERRILL LYNCH PIERCE FENN	XXX	34,537	34,000	33,963	33,979		12		12		33,991		546	546	1,114	03/09/2021
25470DAF6	DISCOVERY COMMUNICATIONS 3.3% 5/15/22		05/12/2020	BNY MELLON	XXX	29,118	28,000	28,598	28,476		(74)		(74)		28,402		717	717	470	05/15/2022
36962G4J0	GENERAL ELECTRIC CAP 5.5% 1/08/20		01/08/2020	Maturity	XXX	25,000	25,000	28,902	25,015		(15)		(15)		25,000				688	01/08/2020
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20		02/13/2020	GOLDMAN SACHS & CO, NY	XXX	37,115	37,000	40,221	37,225		(131)		(131)		37,094		21	21	823	03/15/2020
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22		11/16/2020	GOLDMAN SACHS & CO, NY	XXX	38,254	36,000	37,820	37,238		(516)		(516)		36,721		1,532	1,532	2,726	01/24/2022
460690BM1	INTERPUBLIC GROUP OF COS 3.5% 10/1/20		10/01/2020	Maturity	XXX	18,000	18,000	17,965	17,982		18		18		18,000				630	10/01/2020
46647PAS5	JPMORGAN CHASE & CO VAR 6/18/22		09/17/2020	BNY MELLON	XXX	44,038	43,000	43,000	43,000						43,000		1,038	1,038	1,146	06/18/2022
571748BE1	MARSH & MCLENNAN COS INC 3.5% 12/29/20		12/29/2020	Maturity	XXX	40,000	40,000	39,970	39,985		15		15		40,000				1,400	12/29/2020
581557BM6	MCKESSON CORP 3.65% 11/30/20		11/30/2020	Maturity	XXX	13,000	13,000	12,994	12,997		3		3		13,000				475	11/30/2020
674599CP8	OCCIDENTAL PETROLEUM CORP 2.7% 8/15/22		05/18/2020	WELLS FARGO SECURITIES LL	XXX	26,923	31,000	30,967	30,970		4		4		30,974		(4,051)	(4,051)	655	08/15/2022
74432QBT1	PRUDENTIAL FINANCIAL INC 4.5% 11/16/21		11/06/2020	JPMORGAN SECURITIES INC,	XXX	40,676	39,000	40,293	39,877		(393)		(393)		39,483		1,193	1,193	1,721	11/16/2021
44106MAU6	SERVICE PROPERTIES TRUST 4.25% 2/15/21		08/12/2020	WELLS FARGO SECURITIES LL	XXX	36,760	38,000	37,986	37,992		3		3		37,996		(1,236)	(1,236)	1,375	02/15/2021
86765BAR0	SUNOCO LOGISTICS PARTNERS 4.4% 4/1/21		09/16/2020	BARCLAYS CAPITAL INC, NEW	XXX	20,320	20,000	20,593	20,336		(320)		(320)		20,016		304	304	848	04/01/2021
86787EBA4	SUNTRUST BANK/ATLANTA GA VAR 10/26/21		02/27/2020	SUNTRUST ROBINSON HUMPHRE	XXX	30,383	30,000	30,000	30,000						30,000		383	383	358	10/26/2021
92939UAB2	WEC ENERGY GROUP INC 3.1% 3/8/22		10/21/2020	Call	XXX	68,604	66,000	66,841	66,676		(245)		(245)		66,431		(431)	(431)	4,894	03/08/2022
94974BGR5	WELLS FARGO & CO 2.55% 12/7/20		12/07/2020	Maturity	XXX	34,000	34,000	33,536	33,836		164		164		34,000				867	12/07/2020
961214DU4	WESTPAC BANKING CORP 2.65% 1/25/21	C	05/22/2020	JPMORGAN SECURITIES INC,	XXX	33,479	33,000	32,977	32,992		3		3		32,995		484	484	734	01/25/2021
06054MAB9	BANC OF AMERICA CM UB10A2 2.723% 7/15/49		12/17/2020	Redemption	XXX	3,654	3,654	3,599	3,646		8		8		3,654				92	07/15/2049
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45		12/11/2020	Redemption	XXX	5,590	5,590	5,631	5,601		(12)		(12)		5,590				139	05/10/2045
46634SAC9	JP MORGAN CHASE CMBS C6A3 3.507% 5/15/45		12/17/2020	Redemption	XXX	1,386	1,386	1,386	1,386		0		0		1,386				36	05/15/2045
46637WAD5	JPMORGAN CHASE CMBS CBXA4 3.483% 6/15/45		12/17/2020	Redemption	XXX	1,014	1,014	1,032	946		(2)		(2)		1,014				18	06/15/2045
90269GAC5	UBS CMBS C1 A3 3.4% 5/10/45		05/12/2020	Redemption	XXX	327	327	331	327		0		0		327				2	05/10/2045
92939LAB2	WFRBS CMB C25 A2 2.932% 11/15/47		03/17/2020	Call	XXX	661	661	672	672		0		0		672		(11)	(11)	5	11/15/2047
92938JAD4	WFRBS CMB UBS1 A3 3.591% 3/15/46		11/18/2020	Call	XXX	25,000	25,000	25,286	25,276		(6)		(6)		25,270		(270)	(270)	860	03/15/2046
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/22		05/13/2020	PERSHING LLC, JERSEY CITY	XXX	21,930	26,296	28,132	27,248		(212)		(212)		27,036		(5,106)	(5,106)	1,052	07/31/2022
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		10/22/2020	Redemption	XXX	881	993	1,022	1,016		(6)		(6)		1,010		(129)	(129)	60	07/15/2024
12652VAC1	CNH EQUIPMENT TRUST 2018-A 3.23% 7/17/23		12/15/2020	Redemption	XXX	22,738	22,738	22,774	18,543		(15)		(15)		22,738				377	07/17/2023
12596JAC7	CNH EQUIPMENT TRUST 2019-A 3.01% 4/15/24		12/15/2020	Redemption	XXX	1,029	1,029	1,057			(17)		(17)		1,029				25	04/15/2024
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		05/21/2020	CONTINENTAL AIRLINES 2010	XXX	16,506	18,220	19,291	18,744		(97)		(97)		18,646		(2,140)	(2,140)	735	07/12/2022
233854AB4	DAIMLER TRUCKS RETAIL 1A2 1.14% 4/15/22		12/15/2020	Redemption	XXX	4,054	4,054	4,054			0		0		4,054				28	04/15/2022
38014BAD1	GM FINANCIAL AUTO L1A3 2.61% 1/20/21		06/22/2020	Redemption	XXX	15,768	15,768	15,768	15,768						15,768		0	0	102	01/20/2021
36255JAD6	GM FINANCIAL CONSUMER 3.02% 5/15/23		12/16/2020	Redemption	XXX	15,140	15,140	15,072	15,119		22		22		15,140				319	05/16/2023
47788CAC6	JOHN DEERE OWNER TR 20AA3 2.66% 4/18/22		12/15/2020	Redemption	XXX	25,452	25,452	25,451	25,452		1		1		25,452				347	04/18/2022
47788EAC2	JOHN DEERE OWNER TR 20B 3.08% 11/15/22		12/15/2020	Redemption	XXX	16,096	16,096	16,095	16,095		0		0		16,096				314	11/15/2022
92348XAA3	VERIZON OWNER TRUST 2018 3.23% 4/20/23		02/27/2020	MERRILL LYNCH PIERCE FENN	XXX	38,760	38,000	37,999	38,000		0		0		38,000		760	760	232	04/23/2023
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23		02/27/2020	CITIGROUP GBL MKTS/SALOMO	XXX	28,632	28,000	27,994	27,995		0		0		27,996		637	637	155	09/20/2023
98163EAD8	WORLD OMNI AUTO REC CA3 3.13% 11/15/23		12/15/2020	Redemption	XXX	9,426	9,426	9,425	9,426		0		0		9,426				245	11/15/2023
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						939,130	937,845	953,397	933,986		(2,021)		(2,021)		941,345		(4,819)	(4,819)	29,088	XXX
8399997 Subtotal - Bonds - Part 4						2,734,972	2,698,634	2,721,033	2,650,998		(3,278)		(3,278)		2,708,393		23,975	23,975	50,590	XXX
8399998 Summary Item from Part 5 for Bonds						317,270	302,000	303,766			(85)		(85)		303,670		13,599	13,599	3,802	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
8399999 Subtotal - Bonds						3,052,242	3,000,634	3,024,798	2,650,998		(3,362)		(3,362)		3,012,064		37,574	37,574	54,392	XXX
9999999 Totals						3,052,242	XXX	3,024,798	2,650,998		(3,362)		(3,362)		3,012,064		37,574	37,574	54,392	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828M80	U S TREASURY NOTE 2.0% 11/30/22		01/16/2020	GOLDMAN SACHS & CO, NY	11/24/2020	HSBC SECS INC, NEW YORK	39,000	39,550	40,596	39,426		(125)		(125)			1,170	1,170	589	121
912828V23	U S TREASURY NOTE 2.25% 12/31/23		02/13/2020	CITADEL SECURITIES LLC, CHICAGO	12/03/2020	MERRILL LYNCH PIERCE FENN	72,000	74,267	76,706	74,059		(208)		(208)			2,646	2,646	706	222
0599999 Subtotal - Bonds - U.S. Governments							111,000	113,818	117,302	113,485		(333)		(333)			3,817	3,817	1,295	344
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
035242AL0	ANHEUSER-BUSCH INBEV FIN 3.3% 2/1/23		03/18/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	06/30/2020	BNY MELLON	31,000	30,883	33,015	30,895		22		22			2,120	2,120	443	142
06051GHH5	BANK OF AMERICA CORP VAR 5/17/22		03/11/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/19/2020	MERRILL LYNCH PIERCE FENN	11,000	11,196	11,193	11,142		(54)		(54)			51	51	357	124
14913Q3A5	CATERPILLAR FINANCIAL SVCS 1.9% 9/6/22		03/24/2020	BARCLAYS CAPITAL INC, NEW YORK	11/25/2020	US BANCORP INVESTMENTS IN	19,000	18,214	19,530	18,422		208		208			1,107	1,107	262	20
20030NDJ7	COMCAST CORP 3.1% 4/1/25		03/24/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/10/2020	RBC CAPITAL MARKETS LLC,	9,000	8,995	9,882	8,996		0		0			886	886	175	
233331BH9	DTE ENERGY CO .55% 11/1/22		09/29/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/28/2020	DEUTSCHE BK SECS INC, NY	11,000	10,994	11,037	10,995		0		0			42	42	4	
65339KAS9	NEXTERA ENERGY CAPITAL HLD 2.403% 9/1/21		03/17/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	08/28/2020	BK OF NEW YORK MELLON/TOR	11,000	10,792	11,233	10,855		63		63			378	378	132	13
694308JE8	PACIFIC GAS & ELECTRIC CO 1.75% 6/16/22		06/16/2020	JPMORGAN SECURITIES INC, NEW YORK	11/30/2020	RBC CAPITAL MARKETS LLC,	23,000	22,999	23,045	22,999		0		0			46	46	175	
713448EY0	PEPSICO INC .75% 5/1/23		04/29/2020	GOLDMAN SACHS & CO, NY	08/06/2020	BK OF NEW YORK MELLON/TOR	19,000	18,962	19,249	18,966		3		3			283	283	39	
718172CQ0	PHILIP MORRIS INTL 1.125% 5/1/23		04/29/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	05/05/2020	DEUTSCHE BK SECS INC, NY	15,000	14,950	14,991	14,950		0		0			41	41	3	
742718FF1	PROCTER & GAMBLE CO/THE 2.45% 3/25/25		03/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	04/24/2020	JPMORGAN SECURITIES INC,	4,000	3,994	4,271	3,994		0		0			277	277	9	
911312BX3	UNITED PARCEL SERVICE INC 3.9% 4/1/25		03/19/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/23/2020	BK OF NEW YORK MELLON/TOR	19,000	18,980	21,465	18,982		2		2			2,483	2,483	487	
254687FN1	WALT DISNEY CO/THE 3.35% 3/24/25		03/19/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	11/23/2020	MITSUBISHI UFJ SECURITIES	19,000	18,990	21,058	18,991		1		1			2,067	2,067	421	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							191,000	189,948	199,968	190,185		248		248			9,782	9,782	2,507	300
8399998 Subtotal - Bonds							302,000	303,766	317,270	303,670		(85)		(85)			13,599	13,599	3,802	643
9999999 Totals								303,766	317,270	303,670		(85)		(85)			13,599	13,599	3,802	643

SCHEDULE E - PART 1 - CASH

1 Depository				2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories									
Huntington Bank	Maumee, Oh							22,698,404	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories					X X X				X X X
0199999 Totals - Open Depositories					X X X			22,698,404	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories					X X X				X X X
0299999 Totals - Suspended Depositories					X X X				X X X
0399999 Total Cash On Deposit					X X X			22,698,404	X X X
0499999 Cash in Company's Office					X X X	X X X	X X X	367	X X X
0599999 Total Cash					X X X			22,698,771	X X X

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

1. January	32,863,501	4. April	32,162,736	7. July	60,297,432	10. October	39,453,405
2. February	33,697,727	5. May	33,926,821	8. August	40,314,659	11. November	38,664,495
3. March	34,542,447	6. June	47,854,831	9. September	43,522,009	12. December	22,698,404

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U718	BLACKROCK LIQ T FUND INSTL SHARES		11/04/2019	2.000	XXX	82,223	1	171
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						82,223	1	171
All Other Money Market Mutual Funds								
60934N104	FEDERATED HERMES GOVT OBL FUND INST		03/02/2020	0.500	XXX	4,884	0	3
8699999 Subtotal - All Other Money Market Mutual Funds						4,884	0	3
8899999 Total Cash Equivalents						87,106	1	174

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 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)	B	Statutory Deposit	399,778	400,592		
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	XXX				
59.	TOTAL	XXX	XXX	399,778	400,592		
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 through 5803 plus 5898) (Line 58 above)	XXX	XXX				