Adding Actuarial Opinion

9 5 3 4 8 2 0 2 0 2 0 1 0 0 1 0 5

HEALTH ANNUAL STATEMENT

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

Humana Health Plan of Ohio, Inc.

NAIC Group Code 0119 (Current) 0119 (Prior) NAIC Company Code 95348 Employer's ID Number 31-1154200

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: Health Maintenance Organization

Is HMO Federally Qualified? Yes [X] No [ ]

Incorporated/Organized 08/19/1985 Commenced Business 01/01/1986

Statutory Home Office 111 Merchant Street (Street and Number), Cincinnati, OH, US 45246 (City or Town, State, Country and Zip Code)

Main Administrative Office 111 Merchant Street (Street and Number)
Cincinnati, OH, US 45246 (City or Town, State, Country and Zip Code), 513-784-5320 (Area Code) (Telephone Number)

Mail Address P.O. Box 740036 (Street and Number or P.O. Box), Louisville, KY, US 40201-7436 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 West Main Street (Street and Number)
Louisville, KY, US 40202 (City or Town, State, Country and Zip Code), 513-784-5320 (Area Code) (Telephone Number)

Internet Website Address www.humana.com

Statutory Statement Contact Stephenie Warren (Name), 502-580-2050 (Area Code) (Telephone Number)
DOIINQUIRIES@humana.com (E-mail Address), 502-580-2099 (FAX Number)

OFFICERS

President & CEO	Bruce Dale Broussard	Chief Financial Officer	Brian Andrew Kane
Associate VP, Asst Gen Counsel & Corporate Secretary	Joseph Matthew Ruschell	SVP, Chief Actuary	Vanessa Marie Olson

OTHER

Alan James Bailey, VP & Treasurer	John Edward Barger III #, SVP, Medicaid President	Andrew Joseph Besendorf III, Appointed Actuary
Courtney Danielle Durall, Assistant Corporate Secretary and Legal Advisor	Douglas Allen Edwards, Senior Vice President, Workplace Experience	Christopher Howal Hunter, Segment President, Group & Military Business
Steven Edward McCulley, SVP, Medicare	Sean Joseph O'Reilly, SVP, Enterprise Compliance & Chief Compliance Officer	William Mark Preston, VP, Investments
Richard Donald Remmers, SVP, Employer Group Sales	George Renaudin II, SVP, Medicare East & Provider	Donald Hank Robinson, SVP, Tax
Susan Draney Schick #, SVP, Employer Group	Richard Andrew Vollmer Jr., SVP, Medicare Divisional Leader	Timothy Alan Wheatley, Segment President, Retail
Ralph Martin Wilson, Vice President	Cynthia Hillebrand Zipperle, SVP, Chief Accounting Officer & Controller	

DIRECTORS OR TRUSTEES

Bruce Dale Broussard	Brian Andrew Kane	Timothy Alan Wheatley

State of Kentucky
County of Jefferson 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.

Bruce Dale Broussard President & CEO	Joseph Matthew Ruschell Assoc. VP, Asst. General Counsel & Corporate Secretary	Alan James Bailey VP & Treasurer

Subscribed and sworn to before me this 22nd day of February, 2021

Julia Wentworth
Notary Public
January 10, 2025

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.....

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	6,005,321	12.551	6,005,321	0	6,005,321	12.551
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	41,035	0.086	41,035	0	41,035	0.086
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	590,167	1.233	590,167	0	590,167	1.233
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	20,199,988	42.217	20,199,988	0	20,199,988	42.217
1.06 Industrial and miscellaneous	7,848,243	16.403	7,848,243	0	7,848,243	16.403
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	34,684,753	72.490	34,684,753	0	34,684,753	72.490
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	3,429,094	7.167	3,429,094	0	3,429,094	7.167
6.02 Cash equivalents (Schedule E, Part 2)	9,429,256	19.707	9,429,256	0	9,429,256	19.707
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	12,858,350	26.874	12,858,350	0	12,858,350	26.874
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	304,479	0.636	304,479	0	304,479	0.636
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	47,847,582	100.000	47,847,582	0	47,847,582	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		304,479
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		304,479
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		304,479

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		32,363,864
2.	Cost of bonds and stocks acquired, Part 3, Column 7		20,316,109
3.	Accrual of discount		(3,010)
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		439,837
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		18,169,726
7.	Deduct amortization of premium		262,321
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		34,684,753
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		34,684,753

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	6,005,321	6,011,657	6,011,500	6,005,000
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	6,005,321	6,011,657	6,011,500	6,005,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	41,035	42,351	41,156	35,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	590,167	612,553	657,619	530,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	20,199,988	21,251,888	20,409,342	19,321,841
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	7,598,377	7,704,259	7,633,094	7,510,208
	9. Canada	0	0	0	0
	10. Other Countries	249,866	250,469	249,875	250,000
	11. Totals	7,848,243	7,954,728	7,882,969	7,760,208
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	34,684,753	35,873,177	35,002,586	33,652,049
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	34,684,753	35,873,177	35,002,586	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,750,784	5,254,247	0	0	0	XXX	9,005,032	23.9	2,573,904	7.6	9,005,032	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	3,750,784	5,254,247	0	0	0	XXX	9,005,032	23.9	2,573,904	7.6	9,005,032	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	23,039	17,995	0	0	XXX	41,035	0.1	3,598,352	10.6	41,035	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	23,039	17,995	0	0	XXX	41,035	0.1	3,598,352	10.6	41,035	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	564,558	25,609	0	0	XXX	590,167	1.6	579,745	1.7	590,167	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	564,558	25,609	0	0	XXX	590,167	1.6	579,745	1.7	590,167	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,049,137	6,836,956	9,785,251	559,883	23,611	XXX	19,254,837	51.1	24,108,903	71.1	19,231,408	23,429
5.2 NAIC 2	0	799,765	145,385	0	0	XXX	945,150	2.5	882,915	2.6	945,150	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	2,049,137	7,636,721	9,930,636	559,883	23,611	XXX	20,199,988	53.6	24,991,818	73.7	20,176,558	23,429

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	3,685,989	1,816,852	1,840,661	186,564	111,029	XXX	7,641,095	20.3	1,975,957	5.8	1,649,952	5,991,143
6.2 NAIC 2	0	0	207,148	0	0	XXX	207,148	0.5	208,051	0.6	207,148	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	3,685,989	1,816,852	2,047,808	186,564	111,029	XXX	7,848,243	20.8	2,184,009	6.4	1,857,099	5,991,143
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 9,485,911	14,495,653	11,669,516	746,447	134,640	0	36,532,166	96.9	XXX	XXX	30,517,593	6,014,573
11.2 NAIC 2	(d) 0	799,765	352,532	0	0	0	1,152,298	3.1	XXX	XXX	1,152,298	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	9,485,911	15,295,418	12,022,048	746,447	134,640	0	(b) 37,684,464	100.0	XXX	XXX	31,669,891	6,014,573
11.8 Line 11.7 as a % of Col. 7	25.2	40.6	31.9	2.0	0.4	0.0	100.0	XXX	XXX	XXX	84.0	16.0
12. Total Bonds Prior Year												
12.1 NAIC 1	4,254,705	8,694,957	15,786,371	3,036,497	1,064,332	0	XXX	XXX	32,836,861	96.8	30,900,786	1,936,075
12.2 NAIC 2	0	593,213	497,753	0	0	0	XXX	XXX	1,090,966	3.2	1,090,966	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	4,254,705	9,288,170	16,284,124	3,036,497	1,064,332	0	XXX	XXX	(b) 33,927,827	100.0	31,991,752	1,936,075
12.8 Line 12.7 as a % of Col. 9	12.5	27.4	48.0	8.9	3.1	0.0	XXX	XXX	100.0	XXX	94.3	5.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	5,848,079	13,163,711	10,754,495	632,859	118,450	0	30,517,593	81.0	30,900,786	91.1	30,517,593	XXX
13.2 NAIC 2	0	799,765	352,532	0	0	0	1,152,298	3.1	1,090,966	3.2	1,152,298	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	5,848,079	13,963,477	11,107,027	632,859	118,450	0	31,669,891	84.0	31,991,752	94.3	31,669,891	XXX
13.8 Line 13.7 as a % of Col. 7	18.5	44.1	35.1	2.0	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	15.5	37.1	29.5	1.7	0.3	0.0	84.0	XXX	XXX	XXX	84.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	3,637,832	1,331,942	915,021	113,588	16,190	0	6,014,573	16.0	1,936,075	5.7	XXX	6,014,573
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	3,637,832	1,331,942	915,021	113,588	16,190	0	6,014,573	16.0	1,936,075	5.7	XXX	6,014,573
14.8 Line 14.7 as a % of Col. 7	60.5	22.1	15.2	1.9	0.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	9.7	3.5	2.4	0.3	0.0	0.0	16.0	XXX	XXX	XXX	XXX	16.0

(a) Includes $ 5,604,508 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 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 $ 2,999,711 ; 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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	3,750,784	5,254,247	0	0	0	XXX	9,005,032	23.9	2,573,904	7.6	9,005,032	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	3,750,784	5,254,247	0	0	0	XXX	9,005,032	23.9	2,573,904	7.6	9,005,032	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	23,039	17,995	0	0	XXX	41,035	0.1	3,598,352	10.6	41,035	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	23,039	17,995	0	0	XXX	41,035	0.1	3,598,352	10.6	41,035	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	564,558	25,609	0	0	XXX	590,167	1.6	579,745	1.7	590,167	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	564,558	25,609	0	0	XXX	590,167	1.6	579,745	1.7	590,167	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	1,678,826	2,589,569	0	0	XXX	4,268,395	11.3	3,608,331	10.6	4,244,966	23,429
5.02 Residential Mortgage-Backed Securities	2,048,615	5,904,240	2,129,409	496,716	23,611	XXX	10,602,591	28.1	16,104,981	47.5	10,602,591	0
5.03 Commercial Mortgage-Backed Securities	522	53,656	5,211,658	63,166	0	XXX	5,329,002	14.1	5,278,506	15.6	5,329,002	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	2,049,137	7,636,721	9,930,636	559,883	23,611	XXX	20,199,988	53.6	24,991,818	73.7	20,176,558	23,429
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	0	207,148	0	0	XXX	207,148	0.5	208,051	0.6	207,148	0
6.02 Residential Mortgage-Backed Securities	9,474	37,337	46,345	62,488	3	XXX	155,648	0.4	862	0.0	648	155,000
6.03 Commercial Mortgage-Backed Securities	2,780,283	698,153	1,613,444	124,076	111,026	XXX	5,326,982	14.1	1,225,079	3.6	1,326,655	4,000,326
6.04 Other Loan-Backed and Structured Securities	896,233	1,081,362	180,871	0	0	XXX	2,158,466	5.7	750,016	2.2	322,649	1,835,817
6.05 Totals	3,685,989	1,816,852	2,047,808	186,564	111,029	XXX	7,848,243	20.8	2,184,009	6.4	1,857,099	5,991,143
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	3,750,784	7,520,670	2,840,321	0	0	XXX	14,111,776	37.4	XXX	XXX	14,088,347	23,429
11.02 Residential Mortgage-Backed Securities	2,058,089	5,941,577	2,175,754	559,204	23,614	XXX	10,758,238	28.5	XXX	XXX	10,603,238	155,000
11.03 Commercial Mortgage-Backed Securities	2,780,805	751,809	6,825,102	187,243	111,026	XXX	10,655,984	28.3	XXX	XXX	6,655,657	4,000,326
11.04 Other Loan-Backed and Structured Securities	896,233	1,081,362	180,871	0	0	XXX	2,158,466	5.7	XXX	XXX	322,649	1,835,817
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	9,485,911	15,295,418	12,022,048	746,447	134,640	0	37,684,464	100.0	XXX	XXX	31,669,891	6,014,573
11.09 Line 11.08 as a % of Col. 7	25.2	40.6	31.9	2.0	0.4	0.0	100.0	XXX	XXX	XXX	84.0	16.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,069,359	1,677,503	6,172,652	18,870	630,000	XXX	XXX	XXX	10,568,384	31.1	10,544,583	23,801
12.02 Residential Mortgage-Backed Securities	1,953,399	6,358,191	4,423,452	2,936,469	434,332	XXX	XXX	XXX	16,105,842	47.5	16,105,842	0
12.03 Commercial Mortgage-Backed Securities	231,947	549,322	5,641,158	81,158	0	XXX	XXX	XXX	6,503,585	19.2	5,341,327	1,162,258
12.04 Other Loan-Backed and Structured Securities	0	703,155	46,861	0	0	XXX	XXX	XXX	750,016	2.2	0	750,016
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	4,254,705	9,288,170	16,284,124	3,036,497	1,064,332	0	XXX	XXX	33,927,827	100.0	31,991,752	1,936,075
12.09 Line 12.08 as a % of Col. 9	12.5	27.4	48.0	8.9	3.1	0.0	XXX	XXX	100.0	XXX	94.3	5.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	3,750,784	7,520,670	2,816,892	0	0	XXX	14,088,347	37.4	10,544,583	31.1	14,088,347	XXX
13.02 Residential Mortgage-Backed Securities	2,048,835	5,904,562	2,129,485	496,742	23,614	XXX	10,603,238	28.1	16,105,842	47.5	10,603,238	XXX
13.03 Commercial Mortgage-Backed Securities	22,038	242,016	6,160,650	136,117	94,836	XXX	6,655,657	17.7	5,341,327	15.7	6,655,657	XXX
13.04 Other Loan-Backed and Structured Securities	26,421	296,228	0	0	0	XXX	322,649	0.9	0	0.0	322,649	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	5,848,079	13,963,477	11,107,027	632,859	118,450	0	31,669,891	84.0	31,991,752	94.3	31,669,891	XXX
13.09 Line 13.08 as a % of Col. 7	18.5	44.1	35.1	2.0	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	15.5	37.1	29.5	1.7	0.3	0.0	84.0	XXX	XXX	XXX	84.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	0	23,429	0	0	XXX	23,429	0.1	23,801	0.1	XXX	23,429
14.02 Residential Mortgage-Backed Securities	9,254	37,015	46,269	62,463	0	XXX	155,000	0.4	0	0.0	XXX	155,000
14.03 Commercial Mortgage-Backed Securities	2,758,767	509,793	664,452	51,126	16,190	XXX	4,000,326	10.6	1,162,258	3.4	XXX	4,000,326
14.04 Other Loan-Backed and Structured Securities	869,812	785,134	180,871	0	0	XXX	1,835,817	4.9	750,016	2.2	XXX	1,835,817
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	3,637,832	1,331,942	915,021	113,588	16,190	0	6,014,573	16.0	1,936,075	5.7	XXX	6,014,573
14.09 Line 14.08 as a % of Col. 7	60.5	22.1	15.2	1.9	0.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	9.7	3.5	2.4	0.3	0.0	0.0	16.0	XXX	XXX	XXX	XXX	16.0

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

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	3,808,034	1,563,964	2,244,070	0
2. Cost of cash equivalents acquired	438,111,480	191,688,039	246,423,441	0
3. Accrual of discount	12,709	12,709	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	432,502,966	190,265,000	242,237,966	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,429,256	2,999,711	6,429,545	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	9,429,256	2,999,711	6,429,545	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Essex Woodlands Health Ventures III, L.P.	0	Palo Alto	CA	Essex Woodlands		09/22/1994	1	1,398,817	304,479	304,479	0	0	0	0	0	0	0	0.000
2599999. Joint Venture Interests - Other - Unaffiliated									1,398,817	304,479	304,479	0	0	0	0	0	0	0	XXX
4899999. Total - Unaffiliated									1,398,817	304,479	304,479	0	0	0	0	0	0	0	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									1,398,817	304,479	304,479	0	0	0	0	0	0	0	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

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

N O N E

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

N O N E

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-4B-3	UNITED STATES TREASURY	SD			1.A	252,383	100.4338	251,085	250,000	250,443	0	(1,940)	0	0	2.375	1.490	MS	1,771	5,938	02/10/2020	03/15/2021
912828-6D-7	UNITED STATES TREASURY	SD			1.A	505,117	100.3568	501,784	500,000	500,631	0	(3,914)	0	0	2.500	1.706	FA	4,247	12,500	11/07/2019	02/28/2021
912828-ZA-1	UNITED STATES TREASURY	SD			1.A	258,875	101.1797	258,008	255,000	257,898	0	(977)	0	0	1.125	0.144	FA	975	1,434	08/11/2020	02/28/2022
912828-ZX-1	UNITED STATES TREASURY				1.A	4,995,126	100.0156	5,000,780	5,000,000	4,996,349	0	1,224	0	0	0.125	0.174	JD	17	3,125	06/26/2020	06/30/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,011,500	XXX	6,011,657	6,005,000	6,005,321	0	(5,607)	0	0	XXX	XXX	XXX	7,011	22,997	XXX	XXX
0599999. Total - U.S. Government Bonds						6,011,500	XXX	6,011,657	6,005,000	6,005,321	0	(5,607)	0	0	XXX	XXX	XXX	7,011	22,997	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
646039-YH-4	NEW JERSEY ST				1.G FE	5,664	115.0870	5,754	5,000	5,645	0	(19)	0	0	5.000	1.140	JD	26	0	11/19/2020	06/01/2024
646039-YJ-0	NEW JERSEY ST				1.G FE	17,450	119.0180	17,853	15,000	17,395	0	(55)	0	0	5.000	1.270	JD	77	0	11/19/2020	06/01/2025
646039-YK-7	NEW JERSEY ST				1.G FE	5,924	122.3270	6,116	5,000	5,907	0	(17)	0	0	5.000	1.500	JD	26	0	11/19/2020	06/01/2026
646039-YL-5	NEW JERSEY ST				1.G FE	6,018	125.0700	6,254	5,000	6,002	0	(15)	0	0	5.000	1.690	JD	26	0	11/19/2020	06/01/2027
646039-YM-3	NEW JERSEY ST				1.G FE	6,101	127.4800	6,374	5,000	6,087	0	(14)	0	0	5.000	1.850	JD	26	0	11/19/2020	06/01/2028
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						41,156	XXX	42,351	35,000	41,035	0	(121)	0	0	XXX	XXX	XXX	180	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						41,156	XXX	42,351	35,000	41,035	0	(121)	0	0	XXX	XXX	XXX	180	0	XXX	XXX
181059-UM-6	CLARK CNTY NEV SCH DIST				1.E FE	631,421	114.8490	585,730	510,000	564,558	0	(15,186)	0	0	5.000	1.791	JD	1,133	25,500	05/20/2016	06/15/2024
609561-JN-6	MONMOUTH CNTY N J			2	1.A FE	26,199	134.1160	26,823	20,000	25,609	0	(590)	0	0	5.000	1.490	JJ	461	542	01/10/2020	07/15/2032
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						657,619	XXX	612,553	530,000	590,167	0	(15,776)	0	0	XXX	XXX	XXX	1,594	26,042	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						657,619	XXX	612,553	530,000	590,167	0	(15,776)	0	0	XXX	XXX	XXX	1,594	26,042	XXX	XXX
01728A-4Q-6	ALLEGHENY CNTY PA HOSP DEV AUTH REV			2	1.F FE	32,338	131.6980	32,925	25,000	31,644	0	(694)	0	0	5.000	1.650	JJ	576	1,406	01/10/2020	07/15/2030
114894-YS-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	54,479	122.9550	55,330	45,000	53,592	0	(868)	0	0	5.000	2.551	AO	563	1,938	12/20/2019	10/01/2044
115117-MA-8	BROWARD CNTY FLA WTR & SWR UTIL REV			2	1.B FE	56,335	131.5410	59,193	45,000	55,255	0	(1,058)	0	0	5.000	2.131	AO	563	1,856	12/20/2019	10/01/2039
153476-GA-8	CENTRAL FLA EXPWY AUTH SR LIEN REV			2	1.E FE	69,019	127.6590	70,212	55,000	67,696	0	(1,323)	0	0	5.000	2.030	JJ	1,375	1,574	01/07/2020	07/01/2037
25477G-PC-3	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	45,727	134.6250	47,119	35,000	44,720	0	(1,007)	0	0	5.000	1.560	MS	583	1,298	01/10/2020	03/01/2032
25477G-PE-9	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	19,385	133.1920	19,979	15,000	18,971	0	(413)	0	0	5.000	1.700	MS	250	556	01/08/2020	03/01/2034
25477G-PG-4	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	69,683	132.5150	72,883	55,000	68,258	0	(1,395)	0	0	5.000	1.961	MS	917	2,040	12/20/2019	03/01/2036
392274-Z6-6	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1.D FE	31,373	129.3900	32,348	25,000	30,765	0	(594)	0	0	5.000	2.100	AO	313	1,243	12/20/2019	10/01/2032
414009-MH-0	HARRIS CNTY TEX CULTURAL ED FACS FIN COR				1.E FE	6,149	125.4250	6,271	5,000	5,987	0	(158)	0	0	5.000	1.500	JD	21	257	12/19/2019	12/01/2026
452252-PD-5	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R				1.D FE	43,031	125.9160	44,071	35,000	41,915	0	(1,089)	0	0	5.000	1.540	JJ	875	914	12/19/2019	01/01/2027
48504N-AN-9	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB			2	1.F FE	23,809	121.2540	24,251	20,000	23,429	0	(372)	0	0	5.000	2.650	MS	333	1,000	12/20/2019	03/01/2044
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	31,417	128.6660	32,167	25,000	30,774	0	(628)	0	0	5.000	1.990	MN	160	1,139	12/20/2019	05/15/2032
544445-NU-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	55,324	124.1760	55,879	45,000	54,353	0	(971)	0	0	5.000	2.260	MN	288	2,050	01/10/2020	05/15/2044
57563C-FH-0	MASSACHUSETTS DEPT TRANSN MET HWY SYS RE			2	1.C FE	38,371	130.5140	39,154	30,000	37,528	0	(842)	0	0	5.000	1.640	JJ	750	750	01/10/2020	01/01/2033
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY REV			2	1.A FE	25,142	124.3850	24,877	20,000	23,050	0	(515)	0	0	5.000	2.071	JJ	461	1,000	10/06/2016	07/15/2031
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	630,000	107.5740	677,716	630,000	630,000	0	0	0	0	3.395	3.395	AO	4,515	19,309	11/07/2019	10/15/2040
592190-NZ-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.F FE	18,877	128.9490	19,342	15,000	18,540	0	(330)	0	0	5.000	2.230	JJ	375	404	12/20/2019	07/01/2034
592190-PG-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.F FE	61,353	124.0950	62,048	50,000	60,419	0	(934)	0	0	5.000	2.520	JJ	1,250	1,347	01/08/2020	07/01/2049
59447T-HF-3	MICHIGAN FIN AUTH REV			2	1.E FE	521,807	115.2490	518,621	450,000	489,137	0	(7,418)	0	0	5.000	3.050	MN	3,750	22,500	05/03/2016	11/01/2044
646136-4F-5	NEW JERSEY ST TRANSN TR FD AUTH			2	2.A FE	65,265	122.0600	67,133	55,000	64,256	0	(1,009)	0	0	5.000	2.640	JD	122	2,750	01/08/2020	12/15/2034
646136-6M-8	NEW JERSEY ST TRANSN TR FD AUTH			2	2.A FE	69,940	121.7400	73,044	60,000	69,055	0	(867)	0	0	5.000	3.060	JD	133	2,975	12/20/2019	12/15/2039
646140-CR-2	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	42,804	124.2860	43,500	35,000	41,877	0	(907)	0	0	5.000	1.980	JJ	875	1,750	12/19/2019	01/01/2037
64990F-KW-3	NEW YORK STATE DORMITORY AUTHORITY			2	1.C FE	68,654	126.6710	69,669	55,000	67,330	0	(1,325)	0	0	5.000	2.020	MS	810	2,750	01/10/2020	03/15/2039
64990G-VD-1	NEW YORK STATE DORMITORY AUTHORITY			2	1.D FE	19,092	131.3920	19,709	15,000	18,687	0	(397)	0	0	5.000	1.860	JJ	375	500	12/20/2019	07/01/2036
650116-AL-0	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2.C FE	52,230	110.5750	49,759	45,000	48,328	0	(893)	0	0	5.000	2.768	JJ	1,125	2,250	05/19/2016	07/01/2034
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2.C FE	574,710	109.6510	548,255	500,000	534,702	0	(9,289)	0	0	5.000	2.900	JJ	12,500	25,000	06/16/2016	07/01/2041
66285W-UY-0	NORTH TEX TWY AUTH REV			2	1.E FE	30,291	122.4870	30,622	25,000	29,697	0	(594)	0	0	5.000	2.100	JJ	625	625	01/10/2020	01/01/2043
66285W-WD-4	NORTH TEX TWY AUTH REV			2	1.E FE	42,095	121.4530	42,509	35,000	41,301	0	(794)	0	0	5.000	2.210	JJ	875	875	01/10/2020	01/01/2048
67765Q-HM-1	OHIO ST WTR DEV AUTH REV			2	1.A FE	18,913	132.4650	19,870	15,000	18,547	0	(358)	0	0	5.000	2.080	JD	63	775	12/20/2019	12/01/2039
67766W-YA-4	OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE			2	1.A FE	19,648	135.6540	20,348	15,000	19,222	0	(427)	0	0	5.000	1.600	JD	63	817	01/08/2020	12/01/2032
71883M-PR-9	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV			2	1.F FE	25,169	126.1640	25,233	20,000	24,687	0	(483)	0	0	5.000	1.990	JJ	500	556	01/10/2020	07/01/2033
718846-AY-4	PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA			2	2.A FE	12,296	118.8010	11,880	10,000	12,074	0	(218)	0	0	5.000	2.300	JJ	250	286	12/20/2019	07/01/2037

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73358W-3U-6	PORT AUTH N Y & N J			2	1.D FE	43,569	128.1200	44,842	35,000	42,763	0	(788)	0	0	5.000	2.220	MN	292	1,594	12/19/2019	11/01/2035
73358W-4M-3	PORT AUTH N Y & N J			2	1.D FE	25,690	129.9740	25,995	20,000	25,166	0	(524)	0	0	5.000	1.820	MN	167	911	01/07/2020	11/01/2036
735389-B4-9	PORT SEATTLE WASH REV				1.E FE	24,159	120.7080	24,142	20,000	23,540	0	(620)	0	0	5.000	1.530	MN	167	1,000	01/07/2020	05/01/2026
796242-TR-6	SAN ANTONIO TEX ARPT SYS REV			2	1.E FE	12,461	127.1460	12,715	10,000	12,221	0	(235)	0	0	5.000	2.130	JJ	250	286	12/20/2019	07/01/2032
79766D-LF-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	48,248	121.7210	48,688	40,000	47,366	0	(882)	0	0	5.000	2.260	MN	333	2,000	01/10/2020	05/01/2043
79766D-LY-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	42,845	125.7220	44,003	35,000	42,068	0	(760)	0	0	5.000	2.320	MN	292	1,750	12/20/2019	05/01/2038
847113-CC-9	SPARTANBURG S C REGL HEALTH SVCS INC HOS			1	1.G FE	220,000	105.7550	232,661	220,000	220,000	0	0	0	0	3.558	3.557	AO	1,652	7,828	12/15/2017	04/15/2026
882667-AJ-7	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1,2	2.C FE	115,669	111.6970	111,697	100,000	108,730	0	(1,592)	0	0	5.000	3.101	JD	14	5,000	05/19/2016	12/31/2040
882667-AK-4	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1,2	2.C FE	114,329	110.7470	110,747	100,000	108,005	0	(1,454)	0	0	5.000	3.251	JD	14	5,000	05/19/2016	12/31/2045
914367-GK-7	UNIVERSITY KANS HOSP AUTH HEALTH FACS RE			2	1.D FE	19,400	134.0310	20,105	15,000	19,008	0	(392)	0	0	5.000	1.820	MS	250	558	01/07/2020	03/01/2031
91514A-JU-0	UNIVERSITY TEX UNIV REVS IAM COML PAPER			1	1.A FE	26,480	135.9220	27,184	20,000	25,866	0	(613)	0	0	5.000	1.380	FA	378	1,075	01/10/2020	08/15/2029
917567-EX-3	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	385,000	106.4800	409,948	385,000	385,000	0	0	0	0	3.443	3.443	JD	589	13,955	11/07/2019	12/15/2042
93974E-BS-4	WASHINGTON ST			2	1.B FE	43,817	130.6820	45,739	35,000	42,943	0	(856)	0	0	5.000	2.050	JD	146	1,750	12/20/2019	06/01/2038
956622-K3-7	WEST VIRGINIA ST HOSP FIN AUTH HOSP REV				1.F FE	432,416	119.2100	411,275	345,000	389,923	0	(9,668)	0	0	5.000	1.910	JD	1,438	17,250	05/06/2016	06/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						4,428,808	XXX	4,485,654	3,890,000	4,268,395	0	(56,552)	0	0	XXX	XXX	XXX	42,213	164,447	XXX	XXX
3128MJ-Y2-0	FH G08728 - RMBS			4	1.A	77,314	107.7595	77,897	72,288	76,947	0	(88)	0	0	4.000	2.022	MON	241	2,892	11/09/2016	10/01/2046
3128MJ-Y8-7	FH G08734 - RMBS			4	1.A	125,767	108.3950	127,370	117,505	125,059	0	(352)	0	0	4.000	2.028	MON	392	4,700	11/09/2016	11/01/2046
31329N-J7-4	FH ZA4786 - RMBS			4	1.A	114,912	108.3333	120,917	111,616	114,647	0	(295)	0	0	3.000	2.044	MON	279	3,348	12/23/2019	12/01/2046
3132A9-R7-4	FH ZS8610 - RMBS			4	1.A	15,073	104.5040	15,053	14,404	15,072	0	(1)	0	0	2.500	0.841	MON	30	270	02/28/2020	05/01/2031
3132D5-4K-5	FH SB8026 - RMBS			4	1.A	79,667	104.2462	82,431	79,074	79,719	0	53	0	0	2.500	2.226	MON	165	1,972	12/12/2019	01/01/2035
3132D5-5F-5	FH SB8046 - RMBS			4	1.A	177,913	105.3718	177,566	168,514	177,394	0	(520)	0	0	3.000	0.987	MON	421	2,949	04/28/2020	05/01/2035
3132DV-3V-5	FH SD8012 - RMBS			4	1.A	145,349	106.6526	148,632	139,361	146,932	0	1,583	0	0	4.000	2.026	MON	465	4,645	01/22/2020	09/01/2049
3132DV-KU-8	FH SD7507 - RMBS			4	1.A	109,705	108.1350	115,516	106,825	109,236	0	(472)	0	0	3.000	2.115	MON	267	3,205	12/23/2019	11/01/2049
3132DV-KV-6	FH SD7508 - RMBS			4	1.A	41,951	109.6681	43,807	39,945	41,735	0	(222)	0	0	3.500	1.731	MON	117	1,398	12/24/2019	10/01/2049
3132DV-LA-1	FH SD7521 - RMBS			4	1.A	355,146	107.3589	356,208	331,791	354,201	0	(945)	0	0	2.500	1.025	MON	691	2,765	07/30/2020	07/01/2050
3132DV-LC-7	FH SD7523 - RMBS			4	1.A	202,563	107.0715	203,321	189,893	202,017	0	(545)	0	0	2.500	1.110	MON	396	1,582	07/31/2020	08/01/2050
3132WG-TS-6	FH Q43260 - RMBS			4	1.A	110,845	107.9407	111,787	103,563	110,174	0	387	0	0	4.000	2.042	MON	345	4,143	11/09/2016	09/01/2046
3133G8-C9-0	FH QN1896 - RMBS			4	1.A	45,801	106.6585	46,168	43,285	45,551	0	(250)	0	0	3.000	0.968	MON	108	757	04/28/2020	03/01/2035
3133G8-DD-0	FH QN1900 - RMBS			4	1.A	56,910	106.8484	57,399	53,720	56,536	0	(373)	0	0	3.000	0.962	MON	134	940	04/28/2020	04/01/2035
31346Y-XB-4	FH QA5174 - RMBS			4	1.A	326,241	107.0258	328,671	307,095	324,957	0	(1,284)	0	0	3.000	0.928	MON	768	5,374	04/28/2020	12/01/2049
3137BP-DW-6	FHR 4583 UP - CMO/RMBS			4	1.A	926,002	105.5541	933,742	884,610	916,102	0	(4,452)	0	0	3.000	1.816	MON	2,212	26,538	11/01/2016	07/15/2045
3137BS-ZE-6	FHR 4631 GP - CMO/RMBS			4	1.A	364,390	106.7691	363,285	340,253	359,072	0	(2,279)	0	0	3.500	1.683	MON	992	11,909	11/02/2016	03/15/2046
3138EJ-ZR-2	FN AL2551 - RMBS			4	1.A	147,888	109.3007	151,666	138,761	146,224	0	(922)	0	0	3.500	1.930	MON	405	4,857	09/19/2016	10/01/2042
3138EQ-HY-1	FN AL7446 - RMBS			4	1.A	160,105	109.7338	164,725	150,113	159,425	0	85	0	0	4.000	2.095	MON	500	6,005	12/02/2015	09/01/2045
3138EQ-ZF-2	FN AL7941 - RMBS			4	1.A	540,092	111.8110	554,021	495,498	532,661	0	(3,722)	0	0	4.000	1.732	MON	1,652	19,820	08/29/2016	12/01/2045
3138ET-TP-1	FN AL8657 - RMBS			4	1.A	520,975	112.2557	533,022	474,828	511,969	0	(4,764)	0	0	4.000	1.629	MON	1,583	18,993	08/29/2016	06/01/2046
3138LV-CV-3	FN AO4583 - RMBS			4	1.A	131,854	109.3555	135,241	123,671	130,421	0	(935)	0	0	3.500	1.897	MON	361	4,328	09/19/2016	06/01/2042
3138M0-SE-1	FN AO8616 - RMBS			4	1.A	116,049	109.3560	119,030	108,847	114,656	0	(907)	0	0	3.500	1.936	MON	317	3,810	09/19/2016	07/01/2042
3138WE-AJ-8	FN AS4508 - RMBS			4	1.A	99,781	107.3352	102,092	95,115	97,975	0	(481)	0	0	3.000	1.742	MON	238	2,853	03/05/2015	02/01/2030
3140FL-PL-6	FN BE1326 - RMBS			4	1.A	16,849	104.4562	17,101	16,371	16,843	0	(6)	0	0	2.500	1.441	MON	34	307	02/28/2020	09/01/2031
3140FT-FP-1	FN BE7373 - RMBS			4	1.A	20,681	104.4130	20,981	20,094	20,675	0	(7)	0	0	2.500	1.455	MON	42	377	02/28/2020	12/01/2031
3140HD-7A-6	FN BK0888 - RMBS			4	1.A	173,470	108.2910	173,937	160,620	175,532	0	2,062	0	0	4.000	0.386	MON	535	3,748	04/27/2020	07/01/2048
3140HK-JJ-8	FN BK5664 - RMBS			4	1.A	49,992	104.6293	50,031	47,818	49,967	0	(25)	0	0	2.000	1.036	MON	80	159	10/15/2020	10/01/2050
3140J7-K4-6	FN BM3014 - RMBS			4	1.A	108,201	108.3601	113,316	104,574	107,784	0	(230)	0	0	3.500	2.563	MON	305	3,660	11/02/2017	02/01/2045
3140JG-LQ-6	FN BN0334 - RMBS			4	1.A	12,511	106.8142	12,802	11,985	12,756	0	245	0	0	4.000	1.427	MON	40	439	01/21/2020	12/01/2048
3140KP-MU-4	FN BQ3970 - RMBS			4	1.A	48,917	104.6293	48,955	46,789	48,850	0	(66)	0	0	2.000	1.054	MON	78	156	10/15/2020	10/01/2050
3140KQ-PH-8	FN BQ4923 - RMBS			4	1.A	92,583	104.6286	92,655	88,556	92,458	0	(124)	0	0	2.000	1.045	MON	148	295	10/15/2020	10/01/2050
3140KV-F5-4	FN BQ9187 - RMBS			4	1.A	101,644	103.8886	101,811	98,000	101,639	0	(5)	0	0	2.000	1.224	MON	163	0	12/22/2020	01/01/2051
3140KV-GN-4	FN BQ9204 - RMBS			4	1.A	110,979	103.8887	111,161	107,000	110,973	0	(6)	0	0	2.000	1.225	MON	178	0	12/22/2020	01/01/2051
3140KX-SP-2	FN BR0525 - RMBS			4	1.A	54,145	104.1136	54,139	52,000	54,142	0	(3)	0	0	2.000	1.140	MON	87	0	12/22/2020	12/01/2050
3140QC-PW-0	FN CA4936 - RMBS			4	1.A	324,431	106.7422	336,703	315,436	323,042	0	(1,389)	0	0	3.000	2.094	MON	789	8,675	01/14/2020	01/01/2050
3140X3-AX-6	FN FM0021 - RMBS			4	1.A	138,204	106.5118	141,012	132,391	140,937	0	2,733	0	0	4.000	1.409	MON	441	4,854	01/21/2020	03/01/2049
3140X3-BA-5	FN FM0032 - RMBS			4	1.A	153,616	109.9906	159,776	145,263	152,558	0	(1,149)	0	0	3.500	1.583	MON	424	5,084	12/23/2019	09/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140X4-H9-0	FN FM1155 - RMBS			4	1.A	243,975	104.4806	247,257	236,654	243,749	0	(226)	0	0	2.500	1.380	MON	493	4,437	02/28/2020	06/01/2032
3140X5-H3-0	FN FM2049 - RMBS			4	1.A	147,983	107.2481	155,597	145,082	147,588	0	(397)	0	0	3.000	2.323	MON	363	4,352	12/23/2019	12/01/2049
3140X5-J3-8	FN FM2081 - RMBS			4	1.A	59,879	109.1050	63,435	58,141	59,521	0	(356)	0	0	3.000	2.094	MON	145	1,744	12/20/2019	12/01/2049
3140X5-JZ-7	FN FM2079 - RMBS			4	1.A	135,779	107.5236	142,575	132,599	135,201	0	(580)	0	0	3.000	2.240	MON	332	3,978	12/23/2019	12/01/2049
3140X5-KF-9	FN FM2093 - RMBS			4	1.A	107,450	110.8493	112,320	101,327	106,625	0	(890)	0	0	3.500	1.514	MON	296	3,546	12/23/2019	07/01/2048
3140X6-PC-9	FN FM3118 - RMBS			4	1.A	179,650	108.0670	180,545	167,068	178,909	0	(742)	0	0	3.000	0.280	MON	418	1,671	07/31/2020	05/01/2050
3140X7-3K-3	FN FM4401 - RMBS			4	1.A	181,362	104.5998	181,454	173,474	181,166	0	(195)	0	0	2.000	1.047	MON	289	578	10/15/2020	09/01/2050
3140X8-JJ-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	1,123,128	104.6457	1,126,885	1,076,857	1,122,337	0	(791)	0	0	2.000	1.102	MON	1,795	1,795	10/30/2020	11/01/2050
3140X8-YK-7	FN FM5213 - RMBS			4	1.A	138,434	104.1698	138,546	133,000	138,429	0	(5)	0	0	2.000	1.142	MON	222	0	12/22/2020	12/01/2050
31418C-MG-6	FN MA3058 - RMBS			4	1.A	66,610	107.5125	66,812	62,144	67,897	0	1,287	0	0	4.000	0.805	MON	207	1,450	04/27/2020	07/01/2047
31418D-ET-5	FN MA3745 - RMBS			4	1.A	171,361	105.6390	175,624	166,249	173,454	0	2,093	0	0	3.500	1.790	MON	485	5,334	01/14/2020	08/01/2049
31418D-EU-2	FN MA3746 - RMBS			4	1.A	125,375	106.8040	128,429	120,247	127,030	0	1,655	0	0	4.000	1.955	MON	401	4,142	01/22/2020	08/01/2049
31418D-HD-7	FN MA3827 - RMBS			4	1.A	75,240	104.2437	77,713	74,550	75,341	0	102	0	0	2.500	2.148	MON	155	1,853	12/11/2019	11/01/2034
31418D-JJ-2	FN MA3864 - RMBS			4	1.A	62,576	104.2555	64,698	62,057	62,626	0	51	0	0	2.500	2.193	MON	129	1,546	11/22/2019	12/01/2034
31418D-MD-1	FN MA3955 - RMBS			4	1.A	289,975	104.2427	289,521	277,737	292,230	0	2,255	0	0	2.500	1.039	MON	579	4,050	04/28/2020	03/01/2035
31418D-N7-3	FN MA4013 - RMBS			4	1.A	120,044	104.2621	119,878	114,978	120,216	0	173	0	0	2.500	1.242	MON	240	1,677	04/28/2020	05/01/2035
31418D-N8-1	FN MA4014 - RMBS			4	1.A	199,076	105.3664	198,653	188,535	198,531	0	(546)	0	0	3.000	0.979	MON	471	3,299	04/28/2020	05/01/2035
31418D-TQ-5	FN MA4158 - RMBS			4	1.A	380,086	103.8884	382,986	368,652	379,648	0	(437)	0	0	2.000	1.345	MON	614	1,843	09/21/2020	10/01/2050
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS			4	1.A	112,758	108.8223	117,392	107,875	111,918	0	(1,075)	0	0	3.500	2.014	MON	315	3,776	08/06/2019	10/25/2058
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS			4	1.A	84,292	106.6496	87,969	82,484	84,088	0	(38)	0	0	3.000	2.374	MON	206	2,475	11/06/2019	02/25/2059
35563P-NP-0	SCRT 2020-1 MA - CMO/RMBS			4	1.A	240,123	105.3270	243,374	231,065	239,245	0	(879)	0	0	2.500	1.117	MON	481	4,814	03/05/2020	08/25/2059
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						10,643,677	XXX	10,805,610	10,118,247	10,602,591	0	(19,214)	0	0	XXX	XXX	XXX	25,056	226,169	XXX	XXX
302987-AE-2	FRESB 2020-SB70 A1H - CMBS			4	1.A	53,845	104.7738	56,152	53,594	53,530	0	(314)	0	0	2.450	1.811	MON	109	1,204	01/15/2020	10/25/2039
3137FC-KD-5	FHMS K-GS1 AFX - CMBS			4	1.A	4,757,714	111.7250	5,306,936	4,750,000	4,753,595	0	(1,725)	0	0	3.000	2.973	MON	11,875	142,500	12/05/2017	10/25/2027
3137FD-ES-7	FHMS K-1504 A2 - CMBS			4	1.A	525,298	117.1638	597,536	510,000	521,877	0	(1,309)	0	0	3.424	3.110	MON	1,455	17,462	01/11/2018	04/25/2032
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						5,336,857	XXX	5,960,624	5,313,594	5,329,002	0	(3,348)	0	0	XXX	XXX	XXX	13,440	161,166	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						20,409,342	XXX	21,251,888	19,321,841	20,199,988	0	(79,115)	0	0	XXX	XXX	XXX	80,708	551,782	XXX	XXX
00206R-GL-0	AT&T INC			1,2	2.B FE	208,516	117.5663	235,133	200,000	207,148	0	(904)	0	0	4.100	3.511	FA	3,098	8,200	06/14/2019	02/15/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						208,516	XXX	235,133	200,000	207,148	0	(904)	0	0	XXX	XXX	XXX	3,098	8,200	XXX	XXX
05946X-BV-4	BAFC 2003-1 A1 - CMO/RMBS			4	1.D FE	654	104.2425	667	640	648	0	0	0	0	6.000	5.450	MON	3	38	05/22/2003	05/20/2033
126395-AA-0	CSMC 20FACT A - RMBS			4	1.A FE	155,000	100.1302	155,202	155,000	155,000	0	0	0	0	1.499	1.499	MON	194	309	10/23/2020	10/15/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						155,654	XXX	155,869	155,640	155,648	0	0	0	0	XXX	XXX	XXX	197	347	XXX	XXX
05492G-AA-6	BBCMS 19CLP A - CMBS			4	1.A FE	46,708	99.8807	46,682	46,737	46,709	0	1	0	0	0.844	0.903	MON	19	32	12/07/2020	12/15/2031
05492V-AF-2	BBCMS 2020-C7 A5 - CMBS			4	1.A FE	41,198	104.3421	41,737	40,000	41,137	0	(61)	0	0	2.037	1.696	MON	68	407	06/12/2020	04/17/2053
056054-AA-7	BX 19XL A - CMBS			4	1.A FE	182,265	100.1864	182,605	182,265	182,265	0	0	0	0	1.079	1.075	MON	93	2,896	10/09/2019	10/15/2036
056057-AA-0	BX 2018-BIOA A - CMBS			4	1.A FE	200,031	99.9989	199,998	200,000	200,023	0	(8)	0	0	0.830	0.762	MON	78	135	12/07/2020	03/16/2037
05606K-AA-0	BX 2019-MMP A - CMBS			4	1.A FE	99,502	99.7491	99,252	99,502	99,502	0	0	0	0	1.159	1.156	MON	54	1,662	08/15/2019	08/15/2036
05607Q-AA-6	BX 2020-BXLP A - CMBS			4	1.A FE	99,909	100.0310	99,940	99,909	99,909	0	0	0	0	0.959	0.961	MON	45	1,096	01/23/2020	12/15/2036
05608M-AA-4	BX 2020-VIV4 A - CMBS			4	1.A FE	118,442	104.9569	120,700	115,000	118,441	0	(1)	0	0	2.843	2.707	MON	282	0	12/09/2020	03/11/2044
06540R-AE-4	BANK 2017-BNK9 A4 - CMBS			4	1.A FE	99,025	114.6128	103,151	90,000	98,347	0	(677)	0	0	3.538	2.077	MON	265	1,857	05/22/2020	11/18/2054
06540V-BB-0	BANK 2019-BNK24 A3 - CMBS			4	1.A FE	62,827	111.6100	68,082	61,000	62,652	0	(169)	0	0	2.960	2.619	MON	150	1,806	12/11/2019	11/17/2062
06541U-BW-5	BANK 20BN30 A4 - CMBS			4	1.A FE	92,698	102.9405	92,646	90,000	92,692	0	(6)	0	0	1.925	1.589	MON	144	0	12/11/2020	12/17/2053
08162X-BG-8	BMARK 2020-B20 A5 - CMBS			4	1.A FE	252,349	104.0952	255,033	245,000	252,229	0	(120)	0	0	2.034	1.699	MON	415	831	10/19/2020	10/15/2053
08163B-BA-8	BMARK 2020-B22 A5 - CMBS			4	1.A FE	175,088	103.3635	175,718	170,000	175,088	0	0	0	0	1.973	1.849	MON	280	0	12/18/2020	01/16/2054
08163B-BE-0	BMARK 2020-B22 A4 - CMBS			4	1.A FE	65,649	101.2756	65,829	65,000	65,649	0	0	0	0	1.685	1.643	MON	91	0	12/18/2020	01/16/2054
125282-AA-1	CGDBB 2017-BIOC A - CMBS			4	1.A FE	105,107	100.0379	105,097	105,057	105,102	0	(5)	0	0	0.949	0.872	MON	47	82	12/09/2020	07/15/2032
12597N-AS-2	CSAIL 2020-C19 A3 - CMBS			4	1.A FE	160,510	107.5387	166,685	155,000	160,182	0	(327)	0	0	2.561	2.153	MON	331	2,315	05/14/2020	03/17/2053

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17328R-AZ-2	CGCMT 2020-GC46 A5 - CMBS			4	1.A FE	185,034	109.7012	186,492	170,000	184,732	0	(302)	0	0	2.717	1.672	MON	385	770	10/16/2020	02/18/2053
23306G-AA-5	DBGS 2018-BIOD A - CMBS			4	1.A FE	463,562	99.9986	464,063	464,069	460,718	0	(2,754)	0	0	0.962	1.145	MON	211	6,823	10/07/2019	05/15/2035
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	391,396	109.2055	414,981	380,000	386,635	0	(1,150)	0	0	2.890	2.550	MON	915	10,982	07/26/2016	08/12/2049
36258R-AZ-6	GSMS 2020-GC47 A4 - CMBS			4	1.A FE	28,280	104.7827	29,339	28,000	28,262	0	(18)	0	0	2.124	2.009	MON	50	347	05/07/2020	05/14/2053
36258R-BA-0	GSMS 2020-GC47 A5 - CMBS			4	1.A FE	17,510	107.2425	18,231	17,000	17,480	0	(30)	0	0	2.377	2.039	MON	34	236	05/07/2020	05/14/2053
36264K-AV-2	GSMS 2020-GSA2 A5 - CMBS			4	1.A FE	46,348	102.9755	46,339	45,000	46,347	0	(1)	0	0	2.012	1.673	MON	75	0	12/17/2020	12/12/2053
38406J-AA-6	GRACE 20GRCE A - CMBS			4	1.A FE	252,334	105.3863	258,197	245,000	252,254	0	(80)	0	0	2.347	2.020	MON	479	479	11/10/2020	11/04/2042
46591J-AA-4	JPMCC 2019-BROOK A - CMBS			4	1.A FE	19,000	99.3760	18,881	19,000	19,000	0	0	0	0	1.159	1.175	MON	10	317	09/24/2019	09/17/2029
48253Q-AA-3	KIND 2020-AIP A - CMBS			4	1.A FE	159,139	100.0000	161,022	161,022	159,376	0	237	0	0	1.196	1.461	MON	91	906	09/17/2020	03/16/2037
55358P-AA-4	MSCCG 18SELF A - CMBS			4	1.A FE	355,111	100.0993	355,353	355,000	355,089	0	(22)	0	0	1.059	1.029	MON	177	940	09/17/2020	10/15/2037
61763Q-AA-9	MSC 2014-CPT A - CMBS			4	1.B FE	509,980	100.7146	503,573	500,000	504,261	0	(5,720)	0	0	3.350	1.539	MON	1,396	9,771	05/07/2020	07/13/2029
61764J-AA-4	MSC 2014-MP A - CMBS			4	1.A FE	1,023,477	100.9959	1,009,960	1,000,000	1,011,043	0	(12,434)	0	0	3.469	1.499	MON	2,891	20,236	05/07/2020	08/11/2033
61765T-AF-0	MSBAM 2015-C25 A5 - CMBS			4	1.A FE	101,991	112.0066	101,926	91,000	101,856	0	(135)	0	0	3.635	0.966	MON	276	0	12/08/2020	10/19/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,354,470	XXX	5,391,513	5,239,563	5,326,982	0	(23,782)	0	0	XXX	XXX	XXX	9,353	64,927	XXX	XXX
34528G-AK-2	FORDO 2020-A A3 - ABS			4	1.A FE	19,996	101.2186	20,244	20,000	19,997	0	1	0	0	1.860	1.050	MON	9	123	05/07/2020	08/15/2024
36258N-AC-6	GMCAR 2020-1 A3 - ABS			4	1.A FE	40,570	102.1661	40,866	40,000	40,404	0	(167)	0	0	1.840	1.205	MON	31	491	04/29/2020	09/16/2024
38137H-BU-1	GLD11 XI AR2 - CDO			4	1.A FE	245,625	99.3430	248,357	250,000	245,939	0	314	0	0	1.288	1.765	JAJO	662	2,242	06/02/2020	01/21/2031
43813R-AC-1	HAROT 2020-1 A3 - ABS			4	1.A FE	60,668	102.0926	61,256	60,000	60,483	0	(185)	0	0	1.610	1.140	MON	27	644	04/29/2020	04/22/2024
63941K-AA-3	NAVSL 2020-C A1 - ABS			4	1.A FE	89,026	100.2498	89,248	89,026	89,026	0	0	0	0	0.909	0.911	MON	38	714	03/10/2020	11/15/2068
64133C-AA-7	NEUB 35 A1 - CDO		C	4	1.A FE	249,875	100.1877	250,469	250,000	249,866	0	(9)	0	0	1.558	1.572	JAJO	801	1,019	08/28/2020	01/19/2033
69335P-DG-7	PFSFC 19B A - ABS			4	1.A FE	500,000	100.1137	500,569	500,000	500,000	0	0	0	0	0.709	0.706	MON	167	6,041	10/11/2019	09/15/2023
69688X-AS-0	PLMRS 141RR A1R - CDO			4	1.A FE	251,600	99.7036	249,259	250,000	245,967	0	(4,050)	0	0	1.348	1.830	JAJO	693	6,223	02/08/2018	01/17/2031
78449F-AC-5	SMB 2016-A A2B - ABS			4	1.A FE	158,314	101.5777	160,261	157,771	158,285	0	(29)	0	0	1.659	1.545	MON	124	1,561	06/03/2020	05/15/2031
78449V-AA-4	SMB 2020-PT-A A1 - ABS			4	1.A FE	346,186	99.8634	347,733	348,209	346,735	0	549	0	0	0.448	1.144	MON	30	969	06/11/2020	09/15/2054
89232H-AC-9	TAOT 2020-A A3 - ABS			4	1.A FE	202,469	101.9764	203,953	200,000	201,765	0	(704)	0	0	1.660	1.124	MON	148	2,213	04/29/2020	05/15/2024
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,164,329	XXX	2,172,214	2,165,006	2,158,466	0	(4,279)	0	0	XXX	XXX	XXX	2,729	22,238	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,882,969	XXX	7,954,728	7,760,208	7,848,243	0	(28,966)	0	0	XXX	XXX	XXX	15,376	95,712	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						11,347,600	XXX	11,387,347	10,660,000	11,112,065	0	(78,961)	0	0	XXX	XXX	XXX	54,095	221,685	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						10,799,331	XXX	10,961,479	10,273,887	10,758,238	0	(19,215)	0	0	XXX	XXX	XXX	25,253	226,517	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						10,691,326	XXX	11,352,136	10,553,156	10,655,984	0	(27,131)	0	0	XXX	XXX	XXX	22,793	226,093	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						2,164,329	XXX	2,172,214	2,165,006	2,158,466	0	(4,279)	0	0	XXX	XXX	XXX	2,729	22,238	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						35,002,586	XXX	35,873,177	33,652,049	34,684,753	0	(129,585)	0	0	XXX	XXX	XXX	104,869	696,533	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 29,185,395 1B ...$ 734,407 1C ..$ 1,119,858 1D ..$ 264,080 1E ..$ 1,377,163 1F ...$ 590,519 1G ..$ 261,035

2A ..$ 145,385 2B ...$ 207,148 2C ..$ 799,765

3A ..$ 0 3B ...$ 0 3C ..$ 0

4A ..$ 0 4B ...$ 0 4C ..$ 0

5A ..$ 0 5B ...$ 0 5C ..$ 0

6 ....$ 0

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
912828-4B-3	UNITED STATES TREASURY		02/10/2020	UknownNOMURA		252,383	250,000	2,430
912828-ZA-1	UNITED STATES TREASURY		08/11/2020	Barclays Capital		258,875	255,000	1,286
912828-ZX-1	UNITED STATES TREASURY		06/26/2020	MORGAN STANLEY CO		4,995,126	5,000,000	0
0599999. Subtotal - Bonds - U.S. Governments						5,506,383	5,505,000	3,717
646039-YH-4	NEW JERSEY ST		11/19/2020	Bank of America Securities		5,664	5,000	0
646039-YJ-0	NEW JERSEY ST		11/19/2020	Bank of America Securities		17,450	15,000	0
646039-YK-7	NEW JERSEY ST		11/19/2020	Bank of America Securities		5,924	5,000	0
646039-YL-5	NEW JERSEY ST		11/19/2020	Bank of America Securities		6,018	5,000	0
646039-YM-3	NEW JERSEY ST		11/19/2020	Bank of America Securities		6,101	5,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						41,156	35,000	0
609561-JN-6	MONMOUTH CNTY N J		01/10/2020	Bank of America Securities		26,199	20,000	39
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						26,199	20,000	39
01728A-4Q-6	ALLEGHENY CNTY PA HOSP DEV AUTH REV		01/10/2020	WELLS FARGO, N.A./SIG		32,338	25,000	778
153476-GA-8	CENTRAL FLA EXPWY AUTH SR LIEN REV		01/07/2020	JP MORGAN SECS INC., - FIXED INCOME		69,019	55,000	260
25477G-PC-3	DISTRICT COLUMBIA INCOME TAX REV		01/10/2020	Bank of America Securities		45,727	35,000	194
25477G-PE-9	DISTRICT COLUMBIA INCOME TAX REV		01/08/2020	WELLS FARGO, N.A./SIG		19,385	15,000	75
302987-AE-2	FRESB 20SB70 A1H - CMBS		01/15/2020	WELLS FARGO SECURITIES		54,253	54,000	103
3132A9-R7-4	FH ZS8610 - RMBS		02/28/2020	BANK OF NEW YORK		19,699	18,825	1
3132D5-5F-5	FH SB8046 - RMBS		04/28/2020	CREDIT SUISSE AG NY BRANCH		208,046	197,054	279
3132DV-3V-5	FH SD8012 - RMBS		01/22/2020	DAIWA SECURITIES AMERICA INC.		251,749	241,377	295
3132DV-LA-1	FH SD7521 - RMBS		07/30/2020	NOMURA SECURITIES/FIXED INCOME		366,188	342,107	285
3132DV-LC-7	FH SD7523 - RMBS		07/31/2020	Various		208,256	195,230	163
3133G8-C9-0	FH QN1896 - RMBS		04/28/2020	MORGAN STANLEY CO		50,921	48,123	68
3133G8-DD-0	FH QN1900 - RMBS		04/28/2020	MORGAN STANLEY CO		61,893	58,424	83
31346Y-XB-4	FH QA5174 - RMBS		04/28/2020	JP MORGAN SECS INC., - FIXED INCOME		371,513	349,711	350
3140FL-PL-6	FN BE1326 - RMBS		02/28/2020	BNY MELLON CAPITAL MARKETS LLC (NY)		21,269	20,665	24
3140FT-FP-1	FN BE7373 - RMBS		02/28/2020	BNY MELLON CAPITAL MARKETS LLC (NY)		26,133	25,392	30
3140HD-7A-6	FN BK0888 - RMBS		04/27/2020	WELLS FARGO SECURITIES		254,141	235,315	314
3140HK-JJ-8	FN BK5664 - RMBS		10/15/2020	MORGAN STANLEY CO		51,228	49,000	49
3140JG-LQ-6	FN BN0334 - RMBS		01/21/2020	CITIGROUP GLOBAL MARKETS INC.		27,847	26,676	65
3140KP-MU-4	FN BQ3970 - RMBS		10/15/2020	MORGAN STANLEY CO		49,137	47,000	47
3140KQ-PH-8	FN BQ4923 - RMBS		10/15/2020	MORGAN STANLEY CO		93,047	89,000	89
3140KV-F5-4	FN BQ9187 - RMBS		12/22/2020	MORGAN STANLEY CO		101,644	98,000	125
3140KV-GN-4	FN BQ9204 - RMBS		12/22/2020	MORGAN STANLEY CO		110,979	107,000	137
3140KX-SP-2	FN BR0525 - RMBS		12/22/2020	MORGAN STANLEY CO		54,145	52,000	66
3140QC-PW-0	FN CA4936 - RMBS		01/14/2020	MORGAN STANLEY CO		369,964	359,707	450
3140X3-AX-6	FN FM0021 - RMBS		01/21/2020	CITIGROUP GLOBAL MARKETS INC.		309,706	296,680	725
3140X4-H9-0	FN FM1155 - RMBS		02/28/2020	JP MORGAN SECS INC., - FIXED INCOME		303,948	294,827	348
3140X6-PC-9	FN FM3118 - RMBS		07/31/2020	JP MORGAN SECS INC., - FIXED INCOME		192,333	178,862	179
3140X7-3K-3	FN FM4401 - RMBS		10/15/2020	MORGAN STANLEY CO		183,376	175,400	175
3140X8-JJ-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		10/30/2020	CITIGROUP GLOBAL MARKETS INC.		1,130,358	1,083,789	662
3140X8-YK-7	FN FM5213 - RMBS		12/22/2020	Bank of America Securities		138,434	133,000	170
31418C-MG-6	FN MA3058 - RMBS		04/27/2020	JEFFERIES & COMPANY, INC.		106,297	99,170	132
31418D-ET-5	FN MA3745 - RMBS		01/14/2020	Various		365,051	354,161	516
31418D-EU-2	FN MA3746 - RMBS		01/22/2020	Various		231,316	221,856	364
31418D-MD-1	FN MA3955 - RMBS		04/28/2020	Bank of America Securities		407,872	390,658	461
31418D-N7-3	FN MA4013 - RMBS		04/28/2020	JP MORGAN SECS INC., - FIXED INCOME		145,337	139,203	164
31418D-N8-1	FN MA4014 - RMBS		04/28/2020	Various		233,907	221,521	314
31418D-TQ-5	FN MA4158 - RMBS		09/21/2020	NOMURA SECURITIES/FIXED INCOME		384,569	373,000	456
35563P-NP-0	SCRT 201SC MA - CMO		03/05/2020	Bank of America Securities		284,741	274,000	742
544445-NU-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV		01/10/2020	MORGAN STANLEY CO		55,324	45,000	169
57563C-FH-0	MASSACHUSETTS DEPT TRANSN MET HWY SYS RE		01/10/2020	BARCLAYS CAPITAL INC FIXED INC		38,371	30,000	54
592190-PG-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR		01/08/2020	Bank of America Securities		61,353	50,000	160
646136-4F-5	NEW JERSEY ST TRANSN TR FD AUTH		01/08/2020	WELLS FARGO, N.A./SIG		65,265	55,000	191
64990F-KW-3	NEW YORK STATE DORMITORY AUTHORITY		01/10/2020	MORGAN STANLEY CO		68,654	55,000	909
66285W-UY-0	NORTH TEX TWY AUTH REV		01/10/2020	RBC CAPITAL MARKETS		30,291	25,000	45
66285W-WD-4	NORTH TEX TWY AUTH REV		01/10/2020	RBC CAPITAL MARKETS		42,095	35,000	63
67766W-YA-4	OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE		01/08/2020	WELLS FARGO, N.A./SIG		19,648	15,000	148
71883M-PR-9	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV		01/10/2020	WELLS FARGO, N.A./SIG		25,169	20,000	92
73358W-4M-3	PORT AUTH N Y & N J		01/07/2020	MORGAN STANLEY CO		25,690	20,000	100
735389-B4-9	PORT SEATTLE WASH REV		01/07/2020	MORGAN STANLEY CO		24,159	20,000	189
79766D-LF-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		01/10/2020	MORGAN STANLEY CO		48,248	40,000	406
914367-GK-7	UNIVERSITY KANS HOSP AUTH HEALTH FACS RE		01/07/2020	WELLS FARGO, N.A./SIG		19,400	15,000	75
91514A-JU-0	UNIVERSITY TEX UNIV REVS IAM COML PAPER		01/10/2020	WELLS FARGO, N.A./SIG		26,480	20,000	489

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
3199999. Subtotal - Bonds - U.S. Special Revenues						7,885,912	7,425,733	12,829
05492G-AA-6	BBCMS 19CLP A - CMBS		12/07/2020	MORGAN STANLEY CO		48,068	48,099	26
05492V-AF-2	BBCMS 2020-C7 A5 - CMBS		06/12/2020	BARCLAYS CAPITAL INC FIXED INC		41,198	40,000	54
056057-AA-0	BX 2018-BIOA A - CMBS		12/07/2020	MORGAN STANLEY CO		200,031	200,000	108
05607Q-AA-6	BX 20BXLP A - CMBS		01/23/2020	CITIGROUP GLOBAL MARKETS INC.		100,000	100,000	0
05608M-AA-4	BX 2020-VIV4 A - CMBS		12/09/2020	CITIGROUP GLOBAL MARKETS INC.		118,442	115,000	263
06540R-AE-4	BANK 2017-BNK9 A4 - CMBS		05/22/2020	PERSHING LLC		99,025	90,000	230
06541U-BW-5	BANK 20BN30 A4 - CMBS		12/11/2020	Bank of America Securities		92,698	90,000	101
08162X-BG-8	BMARK 20B20 A5 - CMBS		10/19/2020	JP MORGAN SECS INC., - FIXED INCOME		252,349	245,000	401
08163B-BA-8	BMARK 2020-B22 A5 - CMBS		12/18/2020	DEUTSCHE BANK SECURITIES, INC.		175,088	170,000	280
08163B-BE-0	BMARK 2020-B22 A4 - CMBS		12/18/2020	DEUTSCHE BANK SECURITIES, INC.		65,649	65,000	91
125282-AA-1	CGDBB 2017-BIOC A - CMBS		12/09/2020	MORGAN STANLEY CO		105,107	105,057	71
12597N-AS-2	CSAIL 2020-C19 A3 - CMBS		05/14/2020	BMOCM/BONDS		160,510	155,000	187
126395-AA-0	CSMC 20FACT A - RMBS		10/23/2020	CREDIT SUISSE SECURITIES (USA)		155,000	155,000	0
17328R-AZ-2	CGCMT 2020-GC46 A5 - CMBS		10/16/2020	BARCLAYS CAPITAL INC FIXED INC		185,034	170,000	244
34528G-AK-2	FORDO 2020-A A3 - ABS		05/07/2020	JP MORGAN SECS INC., - FIXED INCOME		19,996	20,000	0
36258N-AC-6	GMCAR 2020-1 A3 - ABS		04/29/2020	JP MORGAN SECS INC., - FIXED INCOME		40,570	40,000	31
36258R-AZ-6	GSMS 2020-GC47 A4 - CMBS		05/07/2020	GOLDMAN		28,280	28,000	30
36258R-BA-0	GSMS 2020-GC47 A5 - CMBS		05/07/2020	GOLDMAN		17,510	17,000	22
36264K-AV-2	GSMS 2020-GSA2 A5 - CMBS		12/17/2020	GOLDMAN		46,348	45,000	70
38137H-BU-1	GLD11 XI AR2 - CDO		06/02/2020	Bank of America Securities		245,625	250,000	689
38406J-AA-6	GRACE 20GRCE A - CMBS		11/10/2020	Bank of America Securities		252,334	245,000	272
43813R-AC-1	HAROT 2020-1 A3 - ABS		04/29/2020	JP MORGAN SECS INC., - FIXED INCOME		60,668	60,000	27
48253Q-AA-3	KIND 2020-AIP A - CMBS		09/17/2020	Various		163,074	165,030	19
55358P-AA-4	MSCCG 18SELF A - CMBS		09/17/2020	MORGAN STANLEY CO		355,111	355,000	62
61763Q-AA-9	MSC 2014-CPT A - CMBS		05/07/2020	CREDIT SUISSE SECURITIES (USA)		509,980	500,000	465
61764J-AA-4	MSC 2014-MP A - CMBS		05/07/2020	CREDIT SUISSE SECURITIES (USA)		1,023,477	1,000,000	964
61765T-AF-0	MSBAM 2015-C25 A5 - CMBS		12/08/2020	DEUTSCHE BANK SECURITIES, INC.		101,991	91,000	83
63941K-AA-3	NAVSL 20C A1 - ABS		03/10/2020	JP MORGAN SECS INC., - FIXED INCOME		160,000	160,000	0
64133C-AA-7	NEUB 35 A1 - CDO	C	08/28/2020	JP MORGAN SECS INC., - FIXED INCOME		249,875	250,000	481
78449F-AC-5	SMB 2016-A A2B - ABS		06/03/2020	JP MORGAN SECS INC., - FIXED INCOME		182,031	181,407	178
78449V-AA-4	SMB 20PTA A1 - ABS		06/11/2020	GOLDMAN		591,456	594,912	170
89232H-AC-9	TAOT 2020-A A3 - ABS		04/29/2020	JP MORGAN SECS INC., - FIXED INCOME		202,469	200,000	148
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,048,995	5,950,505	5,769
8399997. Total - Bonds - Part 3						19,508,644	18,936,238	22,354
8399998. Total - Bonds - Part 5						807,466	797,112	1,080
8399999. Total - Bonds						20,316,109	19,733,349	23,434
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						20,316,109	XXX	23,434

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-MP-2	UNITED STATES TREASURY		02/15/2020	Maturity @ 100.00		250,000	250,000	253,799	250,311	0	(311)	0	(311)	0	250,000	0	0	0	4,531	02/15/2020
912828-NT-3	UNITED STATES TREASURY		08/15/2020	Maturity @ 100.00		255,000	255,000	255,209	255,084	0	(84)	0	(84)	0	255,000	0	0	0	6,694	08/15/2020
0599999. Subtotal - Bonds - U.S. Governments						505,000	505,000	509,008	505,395	0	(395)	0	(395)	0	505,000	0	0	0	11,225	XXX
93974D-WZ-7	WASHINGTON ST		01/09/2020	MORGAN STANLEY CO		1,236,190	1,000,000	1,302,520	1,204,039	0	(952)	0	(952)	0	1,203,087	0	33,103	33,103	22,500	08/01/2027
93974D-YD-4	WASHINGTON ST		01/09/2020	MORGAN STANLEY CO		1,230,890	1,000,000	1,295,030	1,199,215	0	(927)	0	(927)	0	1,198,288	0	32,602	32,602	22,500	08/01/2028
93974D-YE-2	WASHINGTON ST		01/09/2020	Bank of America Securities		1,226,660	1,000,000	1,288,650	1,195,098	0	(906)	0	(906)	0	1,194,192	0	32,468	32,468	22,500	08/01/2029
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,693,740	3,000,000	3,886,200	3,598,352	0	(2,786)	0	(2,786)	0	3,595,566	0	98,174	98,174	67,500	XXX
302987-AE-2	FRESB 2020-SB70 A1H - CMBS		12/01/2020	Paydown		406	406	408	0	0	(2)	0	(2)	0	406	0	0	0	5	10/25/2039
3128MJ-Y2-0	FH G08728 - RMBS		12/01/2020	Paydown		34,966	34,966	37,397	37,262	0	(2,296)	0	(2,296)	0	34,966	0	0	0	846	10/01/2046
3128MJ-Y8-7	FH G08734 - RMBS		12/01/2020	Paydown		48,608	48,608	52,026	51,878	0	(3,271)	0	(3,271)	0	48,608	0	0	0	1,086	11/01/2046
31329N-J7-4	FH ZA4786 - RMBS		12/01/2020	Paydown		26,062	26,062	26,832	26,839	0	(777)	0	(777)	0	26,062	0	0	0	485	12/01/2046
3132A9-R7-4	FH ZS8610 - RMBS		12/01/2020	Paydown		4,421	4,421	4,626	0	0	(205)	0	(205)	0	4,421	0	0	0	49	05/01/2031
3132D5-4K-5	FH SB8026 - RMBS		12/01/2020	Various		437,596	420,926	424,083	424,077	0	(474)	0	(474)	0	423,603	0	13,993	13,993	4,308	01/01/2035
3132D5-5F-5	FH SB8046 - RMBS		12/01/2020	Paydown		28,541	28,541	30,133	0	0	(1,592)	0	(1,592)	0	28,541	0	0	0	347	05/01/2035
3132DV-3V-5	FH SD8012 - RMBS		12/01/2020	Paydown		102,016	102,016	106,399	0	0	(4,383)	0	(4,383)	0	102,016	0	0	0	1,721	09/01/2049
3132DV-KU-8	FH SD7507 - RMBS		12/01/2020	Paydown		17,038	17,038	17,497	17,498	0	(460)	0	(460)	0	17,038	0	0	0	343	11/01/2049
3132DV-KV-6	FH SD7508 - RMBS		12/01/2020	Paydown		10,364	10,364	10,885	10,886	0	(522)	0	(522)	0	10,364	0	0	0	235	10/01/2049
3132DV-KW-4	FH SD7509 - RMBS		12/29/2020	Various		646,894	610,335	626,035	625,975	0	(4,624)	0	(4,624)	0	621,351	0	25,543	25,543	18,693	11/01/2049
3132DV-LA-1	FH SD7521 - RMBS		12/01/2020	Paydown		10,316	10,316	11,042	0	0	(726)	0	(726)	0	10,316	0	0	0	58	07/01/2050
3132DV-LC-7	FH SD7523 - RMBS		12/01/2020	Paydown		5,337	5,337	5,693	0	0	(356)	0	(356)	0	5,337	0	0	0	31	08/01/2050
3132WG-TS-6	FH Q43260 - RMBS		12/01/2020	Paydown		69,600	69,600	74,494	73,783	0	(4,183)	0	(4,183)	0	69,600	0	0	0	1,621	09/01/2046
3132WH-EE-1	FH Q43732 - RMBS		01/07/2020	Various		4,189,447	4,073,575	4,072,620	4,072,519	0	7	0	7	0	4,072,526	0	116,921	116,921	12,886	10/01/2046
31335A-ZF-8	FH G60742 - RMBS		01/07/2020	Various		2,171,008	2,110,847	2,110,353	2,110,279	0	3	0	3	0	2,110,281	0	60,726	60,726	6,680	10/01/2046
3133G8-C9-0	FH QN1896 - RMBS		12/01/2020	Paydown		4,838	4,838	5,119	0	0	(281)	0	(281)	0	4,838	0	0	0	61	03/01/2035
3133G8-DD-0	FH QN1900 - RMBS		12/01/2020	Paydown		4,704	4,704	4,983	0	0	(279)	0	(279)	0	4,704	0	0	0	60	04/01/2035
31346Y-XB-4	FH QA5174 - RMBS		12/01/2020	Paydown		42,615	42,615	45,272	0	0	(2,657)	0	(2,657)	0	42,615	0	0	0	500	12/01/2049
3137BP-DW-6	FHR 4583 UP - CMO/RMBS		12/01/2020	Paydown		237,357	237,357	248,463	247,001	0	(9,644)	0	(9,644)	0	237,357	0	0	0	4,611	07/15/2045
3137BS-ZE-6	FHR 4631 GP - CMO/RMBS		12/01/2020	Paydown		108,203	108,203	115,879	114,912	0	(6,709)	0	(6,709)	0	108,203	0	0	0	2,398	03/15/2046
3138EJ-ZR-2	FN AL2551 - RMBS		12/01/2020	Paydown		37,285	37,285	39,738	39,538	0	(2,253)	0	(2,253)	0	37,285	0	0	0	808	10/01/2042
3138EP-S4-7	FN AL6838 - RMBS		01/07/2020	Various		197,537	184,664	196,985	195,490	0	(216)	0	(216)	0	195,275	0	2,262	2,262	777	04/01/2043
3138EQ-HY-1	FN AL7446 - RMBS		12/01/2020	Paydown		79,979	79,979	85,302	84,894	0	(4,916)	0	(4,916)	0	79,979	0	0	0	1,809	09/01/2045
3138EQ-ZF-2	FN AL7941 - RMBS		12/01/2020	Paydown		146,512	146,512	159,698	158,601	0	(12,089)	0	(12,089)	0	146,512	0	0	0	3,241	12/01/2045
3138ET-TP-1	FN AL8657 - RMBS		12/01/2020	Paydown		118,715	118,715	130,253	129,192	0	(10,477)	0	(10,477)	0	118,715	0	0	0	2,777	06/01/2046
3138LV-CV-3	FN AO4583 - RMBS		12/01/2020	Paydown		30,312	30,312	32,318	32,196	0	(1,884)	0	(1,884)	0	30,312	0	0	0	616	06/01/2042
3138M0-SE-1	FN AO8616 - RMBS		12/01/2020	Paydown		23,666	23,666	25,232	25,126	0	(1,460)	0	(1,460)	0	23,666	0	0	0	498	07/01/2042
3138W1-4Q-7	FN AR4430 - RMBS		04/16/2020	Various		1,778,448	1,670,356	1,729,210	1,720,050	0	(4,829)	0	(4,829)	0	1,715,222	0	63,226	63,226	19,008	03/01/2043
3138WE-AJ-8	FN AS4508 - RMBS		12/01/2020	Paydown		27,160	27,160	28,492	28,114	0	(954)	0	(954)	0	27,160	0	0	0	370	02/01/2030
3140FL-PL-6	FN BE1326 - RMBS		12/01/2020	Paydown		4,294	4,294	4,420	0	0	(125)	0	(125)	0	4,294	0	0	0	46	09/01/2031
3140FT-FP-1	FN BE7373 - RMBS		12/01/2020	Paydown		5,297	5,297	5,452	0	0	(155)	0	(155)	0	5,297	0	0	0	61	12/01/2031
3140HD-7A-6	FN BK0888 - RMBS		12/01/2020	Paydown		74,695	74,695	80,671	0	0	(5,976)	0	(5,976)	0	74,695	0	0	0	954	07/01/2048
3140HK-JJ-8	FN BK5664 - RMBS		12/01/2020	Paydown		1,182	1,182	1,236	0	0	(54)	0	(54)	0	1,182	0	0	0	3	10/01/2050
3140J7-K4-6	FN BM3014 - RMBS		12/01/2020	Paydown		38,546	38,546	39,883	39,814	0	(1,268)	0	(1,268)	0	38,546	0	0	0	832	02/01/2045
3140JG-LQ-6	FN BN0334 - RMBS		12/01/2020	Paydown		14,691	14,691	15,336	0	0	(645)	0	(645)	0	14,691	0	0	0	282	12/01/2048
3140KP-MU-4	FN BQ3970 - RMBS		12/01/2020	Paydown		211	211	220	0	0	(10)	0	(10)	0	211	0	0	0	1	10/01/2050
3140KQ-PH-8	FN BQ4923 - RMBS		12/01/2020	Paydown		444	444	464	0	0	(20)	0	(20)	0	444	0	0	0	1	10/01/2050
3140QC-PW-0	FN CA4936 - RMBS		12/01/2020	Paydown		44,271	44,271	45,533	0	0	(1,262)	0	(1,262)	0	44,271	0	0	0	875	01/01/2050
3140X3-AX-6	FN FM0021 - RMBS		12/01/2020	Paydown		164,288	164,288	171,502	0	0	(7,213)	0	(7,213)	0	164,288	0	0	0	3,173	03/01/2049
3140X3-BA-5	FN FM0032 - RMBS		12/01/2020	Paydown		29,381	29,381	31,070	31,089	0	(1,708)	0	(1,708)	0	29,381	0	0	0	637	09/01/2048
3140X4-H9-0	FN FM1155 - RMBS		12/01/2020	Paydown		58,173	58,173	59,972	0	0	(1,800)	0	(1,800)	0	58,173	0	0	0	649	06/01/2032
3140X5-H3-0	FN FM2049 - RMBS		12/01/2020	Paydown		28,918	28,918	29,497	29,497	0	(579)	0	(579)	0	28,918	0	0	0	604	12/01/2049
3140X5-J3-8	FN FM2081 - RMBS		12/01/2020	Paydown		4,859	4,859	5,004	5,004	0	(145)	0	(145)	0	4,859	0	0	0	90	12/01/2049
3140X5-JX-2	FN FM2077 - RMBS		12/29/2020	Various		247,937	231,000	237,605	237,600	0	(1,833)	0	(1,833)	0	235,767	0	12,170	12,170	7,241	12/01/2049
3140X5-JZ-7	FN FM2079 - RMBS		12/01/2020	Paydown		16,401	16,401	16,794	16,795	0	(394)	0	(394)	0	16,401	0	0	0	337	12/01/2049
3140X5-KF-9	FN FM2093 - RMBS		12/01/2020	Paydown		18,673	18,673	19,801	19,813	0	(1,140)	0	(1,140)	0	18,673	0	0	0	374	07/01/2048
3140X6-PC-9	FN FM3118 - RMBS		12/01/2020	Paydown		11,794	11,794	12,682	0	0	(888)	0	(888)	0	11,794	0	0	0	81	05/01/2050
3140X7-3K-3	FN FM4401 - RMBS		12/01/2020	Paydown		1,926	1,926	2,014	0	0	(88)	0	(88)	0	1,926	0	0	0	4	09/01/2050

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140X8-JJ-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2020	Paydown		6,932	6,932	7,230	0	0	(298)	0	(298)	0	6,932	0	0	0	12	11/01/2050
31418C-MG-6	FN MA3058 - RMBS		12/01/2020	Paydown		37,026	37,026	39,687	0	0	(2,661)	0	(2,661)	0	37,026	0	0	0	461	07/01/2047
31418D-ET-5	FN MA3745 - RMBS		12/01/2020	Paydown		187,911	187,911	193,689	0	0	(5,778)	0	(5,778)	0	187,911	0	0	0	3,283	08/01/2049
31418D-EU-2	FN MA3746 - RMBS		12/01/2020	Paydown		101,608	101,608	105,941	0	0	(4,333)	0	(4,333)	0	101,608	0	0	0	1,819	08/01/2049
31418D-HD-7	FN MA3827 - RMBS		12/01/2020	Various		441,430	425,070	429,005	428,999	0	(663)	0	(663)	0	428,335	0	13,094	13,094	4,330	11/01/2034
31418D-JJ-2	FN MA3864 - RMBS		12/01/2020	Various		348,498	335,315	338,118	338,113	0	(431)	0	(431)	0	337,681	0	10,816	10,816	3,420	12/01/2034
31418D-MD-1	FN MA3955 - RMBS		12/01/2020	Paydown		112,921	112,921	117,897	0	0	(4,976)	0	(4,976)	0	112,921	0	0	0	1,064	03/01/2035
31418D-N7-3	FN MA4013 - RMBS		12/01/2020	Paydown		24,225	24,225	25,293	0	0	(1,067)	0	(1,067)	0	24,225	0	0	0	252	05/01/2035
31418D-N8-1	FN MA4014 - RMBS		12/01/2020	Paydown		32,986	32,986	34,830	0	0	(1,844)	0	(1,844)	0	32,986	0	0	0	416	05/01/2035
31418D-TQ-5	FN MA4158 - RMBS		12/01/2020	Paydown		4,348	4,348	4,483	0	0	(135)	0	(135)	0	4,348	0	0	0	16	10/01/2050
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		12/01/2020	Paydown		23,973	23,973	25,059	25,111	0	(1,137)	0	(1,137)	0	23,973	0	0	0	501	10/25/2058
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS		12/01/2020	Paydown		13,566	13,566	13,863	13,836	0	(270)	0	(270)	0	13,566	0	0	0	243	02/25/2059
35563P-NP-0	SCRT 2020-1 MA - CMO/RMBS		12/01/2020	Paydown		42,935	42,935	44,618	0	0	(1,683)	0	(1,683)	0	42,935	0	0	0	549	08/25/2059
3199999. Subtotal - Bonds - U.S. Special Revenues						12,784,289	12,387,584	12,616,335	11,411,780	0	(133,090)	0	(133,090)	0	12,465,537	0	318,752	318,752	119,536	XXX
05492G-AA-6	BBCMS 19CLP A - CMBS		12/15/2020	Paydown		1,361	1,361	1,360	0	0	1	0	1	0	1,361	0	0	0	1	12/15/2031
056054-AA-7	BX 19XL A - CMBS		07/15/2020	Paydown		9,735	9,735	9,735	9,735	0	0	0	0	0	9,735	0	0	0	52	10/15/2036
05606K-AA-0	BX 2019-MMP A - CMBS		12/15/2020	Paydown		498	498	498	498	0	0	0	0	0	498	0	0	0	8	08/15/2036
05607Q-AA-6	BX 2020-BXLP A - CMBS		07/15/2020	Paydown		91	91	91	0	0	0	0	0	0	91	0	0	0	1	12/15/2036
05946X-BV-4	BAFC 2003-1 A1 - CMO/RMBS		12/01/2020	Paydown		211	211	216	214	0	(3)	0	(3)	0	211	0	0	0	8	05/20/2033
48253Q-AA-3	KIND 2020-AIP A - CMBS		11/15/2020	Paydown		4,008	4,008	3,935	0	0	73	0	73	0	4,008	0	0	0	18	03/16/2037
63941K-AA-3	NAVSL 2020-C A1 - ABS		12/15/2020	Paydown		70,974	70,974	70,974	0	0	0	0	0	0	70,974	0	0	0	355	11/15/2068
78449F-AC-5	SMB 2016-A A2B - ABS		12/15/2020	Paydown		23,636	23,636	23,717	0	0	(81)	0	(81)	0	23,636	0	0	0	134	05/15/2031
78449V-AA-4	SMB 2020-PT-A A1 - ABS		12/28/2020	Paydown		246,703	246,703	245,270	0	0	1,433	0	1,433	0	246,703	0	0	0	402	09/15/2054
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						357,218	357,218	355,797	10,447	0	1,423	0	1,423	0	357,218	0	0	0	979	XXX
8399997. Total - Bonds - Part 4						17,340,247	16,249,802	17,367,340	15,525,974	0	(134,848)	0	(134,848)	0	16,923,320	0	416,926	416,926	199,240	XXX
8399998. Total - Bonds - Part 5						829,480	797,112	807,466	0	0	(897)	0	(897)	0	806,569	0	22,911	22,911	7,833	XXX
8399999. Total - Bonds						18,169,726	17,046,914	18,174,805	15,525,974	0	(135,745)	0	(135,745)	0	17,729,889	0	439,837	439,837	207,073	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						18,169,726	XXX	18,174,805	15,525,974	0	(135,745)	0	(135,745)	0	17,729,889	0	439,837	439,837	207,073	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132D5-4Q-2	FH SB8031 - RMBS		01/22/2020	MORGAN STANLEY CO	12/21/2020	Various	797,112	807,466	829,480	806,569	0	(897)	0	(897)	0	0	22,911	22,911	7,833	1,080
3199999. Subtotal - Bonds - U.S. Special Revenues							797,112	807,466	829,480	806,569	0	(897)	0	(897)	0	0	22,911	22,911	7,833	1,080
8399998. Total - Bonds							797,112	807,466	829,480	806,569	0	(897)	0	(897)	0	0	22,911	22,911	7,833	1,080
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								807,466	829,480	806,569	0	(897)	0	(897)	0	0	22,911	22,911	7,833	1,080

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

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 *
US BANK	St. Louis,MO		0.000	0	0	(349,110)	XXX
WELLS FARGO	Atlanta, GA		0.000	0	0	(827)	XXX
JP MORGAN CHASE	New York, NY		0.000	0	0	8,939	XXX
PNC BANK	Louisville, KY		0.000	0	0	369,921	XXX
JP Morgan Time Deposit	New York, NY		0.050	192	0	3,400,171	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	192	0	3,429,094	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	192	0	3,429,094	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	192	0	3,429,094	XXX

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

1.	January	(480,984)	4.	April	(232,232)	7.	July	1,337,304	10.	October	438,034
2.	February	87,899	5.	May	148,013	8.	August	569,261	11.	November	262,161
3.	March	11,917,635	6.	June	7,729,136	9.	September	6,297,600	12.	December	3,429,094

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 and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		12/30/2020	0.000	02/16/2021	2,999,711	0	13
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,999,711	0	13
0599999. Total - U.S. Government Bonds						2,999,711	0	13
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						2,999,711	0	13
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						2,999,711	0	13
31846V-80-7	FIRST AMER:TRS OBG Y		08/31/2020	0.010		0	0	0
4812C2-23-9	JPMORGAN:US TRS+MM CAP		12/30/2020	0.030		6,429,545	201	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						6,429,545	201	0
8899999 - Total Cash Equivalents						9,429,256	201	13

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 2,999,711 1B ...$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ...$ 0 1G ..$ 0
2A ..$ 0 2B ...$ 0 2C ..$ 0
3A ..$ 0 3B ...$ 0 3C ..$ 0
4A ..$ 0 4B ...$ 0 4C ..$ 0
5A ..$ 0 5B ...$ 0 5C ..$ 0
6 ....$ 0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY	B	Statutory	508,341	509,093	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	Statutory	500,631	501,784	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,008,972	1,010,877	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0