



ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Neighborhood Health Plan of Rhode Island

NAIC Group Code	0000 <small>(Current Period)</small>	0000 <small>(Prior Period)</small>	NAIC Company Code	95402	Employer's ID Number	05-0477052
Organized under the Laws of	Rhode Island		State of Domicile or Port of Entry	RI		
Country of Domicile	United States					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]	Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]	Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]			
Incorporated/Organized	12/09/1993		Commenced Business	12/01/1994		
Statutory Home Office	910 Douglas Pike <small>(Street and Number)</small>		Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>			
Main Administrative Office	910 Douglas Pike <small>(Street and Number)</small>		Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>			
Mail Address	910 Douglas Pike <small>(Street and Number or P.O. Box)</small>		Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>			
Primary Location of Books and Records	910 Douglas Pike <small>(Street and Number)</small>		910 Douglas Pike <small>(Street and Number)</small>			
Internet Website Address	http://www.nhpri.org/					
Statutory Statement Contact	Mihaela Miha <small>(Name)</small>		(401)443-5931 <small>(Area Code)(Telephone Number)(Extension)</small>			
	mmiha@nhpri.org <small>(E-Mail Address)</small>		(401)459-6043 <small>(Fax Number)</small>			

OFFICERS

Name	Title
Peter Marino	Chief Executive Officer
Frank Meaney	Chief Financial Officer
Peter Lymm	Chief Operating Officer
Marylou Buyse	Chief Medical Officer

OTHERS

Peter Bancroft, Chairman	Jane Hayward, Vice Chairman
Brenda Dowlatshahi, Secretary	Merrill Thomas, Treasurer

DIRECTORS OR TRUSTEES

Merrill Thomas	Brenda Dowlatshahi
Raymond Joseph Lavoie Jr.	Lisa Ranglin
Pablo Rodriguez MD	Jane Hayward
Peter Bancroft CPA	Daniel Da Ponte
Jeanne LaChance	William Hochstrasser-Walsh
Dennis Roy	Patricia Martinez
Richard Besdine MD	Peter Marino
Gary Furtado	Keith Oliveira
Alison Croke	

State of Rhode Island
County of Providence 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.

_____ <small>(Signature)</small> Peter Marino <small>(Printed Name)</small> 1. Chief Executive Officer <small>(Title)</small>	_____ <small>(Signature)</small> Frank Meaney <small>(Printed Name)</small> 2. Chief Financial Officer <small>(Title)</small>	_____ <small>(Signature)</small> Peter Lymm <small>(Printed Name)</small> 3. Chief Operating Officer <small>(Title)</small>
---	---	---

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

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

Yes[X] No[]

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D Part 1):						
1.01 U.S. governments	48,876,746	23.722	48,876,746		48,876,746	23.722
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	209,339	0.102	209,339		209,339	0.102
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed	958,494	0.465	958,494		958,494	0.465
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	11,150,598	5.412	11,140,784		11,140,784	5.407
1.06 Industrial and miscellaneous	34,157,868	16.578	34,167,683		34,167,683	16.583
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	95,353,045	46.278	95,353,045		95,353,045	46.278
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual Funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgages loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	58,409,954	28.349	58,409,954		58,409,954	28.349
6.02 Cash equivalents (Schedule E, Part 2)	9,655,946	4.686	9,655,946		9,655,946	4.686
6.03 Short-term investments (Schedule DA)	42,283,949	20.522	42,283,949		42,283,949	20.522
6.04 Total Cash, cash equivalents and short-term investments	110,349,849	53.557	110,349,849		110,349,849	53.557
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	338,938	0.164	338,938		338,938	0.164
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	206,041,832	100.000	206,041,833		206,041,833	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
3. Current year change in encumbrances:		
3.1 TOTALS, Part 1, Column 13		
3.2 TOTALS, Part 3, Column 11		
4. TOTAL gain (loss) on disposals, Part 3, Column 18		
5. Deduct amounts received on disposals, Part 3, Column 15		
6. TOTAL foreign exchange change in book/adjusted	NONE	
6.1 TOTALS, Part 1, Column 15		
6.2 TOTALS, Part 3, Column 13		
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 TOTALS, Part 1, Column 12		
7.2 TOTALS, Part 3, Column 10		
8. Deduct current year's depreciation:		
8.1 TOTALS, Part 1, Column 11		
8.2 TOTALS, Part 3, Column 9		
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Lines 9 minus 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7)		
2.2 Additional investment made after acquisition (Part 2, Column 8)		
3. Capitalized deferred interest and other:		
3.1 TOTALS, Part 1, Column 12		
3.2 TOTALS, Part 3, Column 11		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 TOTALS, Part 1, Column 9		
5.2 TOTALS, Part 3, Column 8		
6. TOTAL gain (loss) on disposals, Part 3, Column 18		
7. Deduct amounts received on disposals, Part 3, Column 15		
8. Deduct amortization of premium and mortgage interest	NONE	
9. TOTAL foreign exchange change in book value/recorded interest		
9.1 TOTALS, Part 1, Column 13		
9.2 TOTALS, Part 3, Column 13		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 TOTALS, Part 1, Column 11		
10.2 TOTALS, Part 3, Column 10		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. TOTAL valuation allowance		
13. Subtotal (Lines 11 plus 12)		
14. Deduct total nonadmitted amounts		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
3. Capitalized deferred interest and other:		
3.1 TOTALS, Part 1, Column 16		
3.2 TOTALS, Part 3, Column 12		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 TOTALS, Part 1, Column 13		
5.2 TOTALS, Part 3, Column 9		
6. TOTAL gain (loss) on disposals, Part 3, Column 19	NONE	
7. Deduct amounts received on disposals, Part 3, Column 18		
8. Deduct amortization of premium and depreciation		
9. TOTAL foreign exchange change in book/adjusted carrying value:		
9.1 TOTALS, Part 1, Column 17		
9.2 TOTALS, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 TOTALS, Part 1, Column 15		
10.2 TOTALS, Part 3, Column 11		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		92,241,588
2. Cost of bonds and stocks acquired, Part 3, Column 7		42,093,433
3. Accrual of Discount		52,809
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	272,648	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11	(198,092)	74,556
5. TOTAL gain (loss) on disposals, Part 4, Column 19		1,981,645
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		40,743,572
7. Deduct amortization of premium		357,996
8. TOTAL foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 2		10,584
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		95,353,045
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		95,353,045

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	48,876,746	51,743,019	47,552,815	48,680,212
	2. Canada				
	3. Other Countries				
	4. TOTALS	48,876,746	51,743,019	47,552,815	48,680,212
U.S. States, Territories and Possessions (Direct and guaranteed)	5. TOTALS	209,339	209,118	210,184	190,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. TOTALS	958,494	992,298	968,450	895,000
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	11,150,598	11,575,513	11,209,855	10,838,032
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	34,157,868	35,759,471	34,387,883	33,855,679
	9. Canada				
	10. Other Countries				
	11. TOTALS	34,157,868	35,759,471	34,387,883	33,855,679
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	95,353,045	100,279,419	94,329,186	94,458,923
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. TOTALS				
Parent, Subsidiaries and Affiliates	18. TOTALS				
	19. TOTAL Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States				
	21. Canada				
	22. Other Countries				
	23. TOTALS				
Parent, Subsidiaries and Affiliates	24. TOTALS				
	25. TOTAL Common Stocks				
	26. TOTAL Stocks				
	27. TOTAL Bonds and Stocks	95,353,045	100,279,419	94,329,186	

SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	52,422,818	26,982,970	18,456,083	1,571,437	137,687	X X X	99,570,994	68.18	82,486,813	67.01	99,570,994	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	52,422,818	26,982,970	18,456,083	1,571,437	137,687	X X X	99,570,994	68.18	82,486,813	67.01	99,570,994	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1			209,339			X X X	209,339	0.14			209,339	
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS			209,339			X X X	209,339	0.14			209,339	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1		164,330	794,164			X X X	958,494	0.66			958,494	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS		164,330	794,164			X X X	958,494	0.66			958,494	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	2,216,845	5,665,673	2,767,689	463,474	36,917	X X X	11,150,598	7.63	10,525,332	8.55	11,150,598	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	2,216,845	5,665,673	2,767,689	463,474	36,917	X X X	11,150,598	7.63	10,525,332	8.55	11,150,598	

S105

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	8,185,331	16,603,400	6,913,544	13,619		X X X	31,715,894	21.72	28,358,439	23.04	31,715,894	
6.2 NAIC 2	261,881	2,022,523	157,571			X X X	2,441,975	1.67	1,716,998	1.39	2,441,975	
6.3 NAIC 3						X X X						
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	8,447,211	18,625,924	7,071,115	13,619		X X X	34,157,869	23.39	30,075,437	24.43	34,157,869	
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						X X X						
10.2 NAIC 2						X X X						
10.3 NAIC 3						X X X						
10.4 NAIC 4						X X X						
10.5 NAIC 5						X X X						
10.6 NAIC 6						X X X						
10.7 TOTALS						X X X						

901S

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 62,824,993	49,416,373	29,140,820	2,048,530	174,604		143,605,319	98.33	X X X	X X X	143,605,319	
11.2 NAIC 2	(d) 261,881	2,022,523	157,571				2,441,975	1.67	X X X	X X X	2,441,975	
11.3 NAIC 3	(d)								X X X	X X X		
11.4 NAIC 4	(d)								X X X	X X X		
11.5 NAIC 5	(d)						(c)		X X X	X X X		
11.6 NAIC 6	(d)						(c)		X X X	X X X		
11.7 TOTALS	63,086,874	51,438,896	29,298,391	2,048,530	174,604		(b) 146,047,294	100.00	X X X	X X X	146,047,294	
11.8 Line 11.7 as a % of Column 7	43.20	35.22	20.06	1.40	0.12		100.00		X X X	X X X	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	37,683,614	51,762,534	29,185,403	2,366,678	372,355		X X X	X X X	121,370,584	98.61	121,370,584	
12.2 NAIC 2	889,210	827,788					X X X	X X X	1,716,998	1.39	1,716,998	
12.3 NAIC 3							X X X	X X X				
12.4 NAIC 4							X X X	X X X				
12.5 NAIC 5							X X X	X X X	(c)			
12.6 NAIC 6							X X X	X X X	(c)			
12.7 TOTALS	38,572,824	52,590,322	29,185,403	2,366,678	372,355		X X X	X X X	(b) 123,087,582	100.00	123,087,582	
12.8 Line 12.7 as a % of Col. 9	31.34	42.73	23.71	1.92	0.30		X X X	X X X	100.00	X X X	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	62,824,993	49,416,373	29,140,820	2,058,343	164,790		143,605,319	98.33	121,370,584	98.61	143,605,319	X X X
13.2 NAIC 2	261,881	2,022,523	157,571				2,441,975	1.67	1,716,998	1.39	2,441,975	X X X
13.3 NAIC 3												X X X
13.4 NAIC 4												X X X
13.5 NAIC 5												X X X
13.6 NAIC 6												X X X
13.7 TOTALS	63,086,874	51,438,896	29,298,391	2,058,343	164,790		146,047,294	100.00	123,087,582	100.00	146,047,294	X X X
13.8 Line 13.7 as a % of Col. 7	43.20	35.22	20.06	1.41	0.11		100.00		X X X	X X X	100.00	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	43.20	35.22	20.06	1.41	0.11		100.00		X X X	X X X	100.00	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1											X X X	
14.2 NAIC 2											X X X	
14.3 NAIC 3											X X X	
14.4 NAIC 4											X X X	
14.5 NAIC 5											X X X	
14.6 NAIC 6											X X X	
14.7 TOTALS											X X X	
14.8 Line 14.7 as a % of Col. 7									X X X	X X X	X X X	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11									X X X	X X X	X X X	

S107

(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....9,814 current year of bonds with Z designations, \$.....987,113 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
 (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....50,694,249; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations	51,833,299	25,112,150	16,663,643			X X X	93,609,093	64.10	76,490,442	62.14	93,609,093	
1.02	Residential Mortgage-Backed Securities						X X X						
1.03	Commercial Mortgage-Backed Securities						X X X						
1.04	Other Loan-Backed and Structured Securities	589,519	1,870,819	1,792,440	1,571,437	137,687	X X X	5,961,901	4.08	5,996,371	4.87	5,961,901	
1.05	TOTALS	52,422,818	26,982,970	18,456,083	1,571,437	137,687	X X X	99,570,994	68.18	82,486,813	67.01	99,570,994	
2.	All Other Governments												
2.01	Issuer Obligations						X X X						
2.02	Residential Mortgage-Backed Securities						X X X						
2.03	Commercial Mortgage-Backed Securities						X X X						
2.04	Other Loan-Backed and Structured Securities						X X X						
2.05	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations			209,339			X X X	209,339	0.14			209,339	
3.02	Residential Mortgage-Backed Securities						X X X						
3.03	Commercial Mortgage-Backed Securities						X X X						
3.04	Other Loan-Backed and Structured Securities						X X X						
3.05	TOTALS			209,339			X X X	209,339	0.14			209,339	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations		164,330	794,164			X X X	958,494	0.66			958,494	
4.02	Residential Mortgage-Backed Securities						X X X						
4.03	Commercial Mortgage-Backed Securities						X X X						
4.04	Other Loan-Backed and Structured Securities						X X X						
4.05	TOTALS		164,330	794,164			X X X	958,494	0.66			958,494	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations	236,927	1,287,844	828,924			X X X	2,353,695	1.61	2,469,762	2.01	2,353,695	
5.02	Residential Mortgage-Backed Securities	1,966,317	4,219,450	1,289,266	369,382	27,103	X X X	7,871,519	5.39	8,055,570	6.54	7,871,519	
5.03	Commercial Mortgage-Backed Securities	13,601	158,378	649,499	103,906		X X X	925,384	0.63			925,384	
5.04	Other Loan-Backed and Structured Securities						X X X						
5.05	TOTALS	2,216,845	5,665,673	2,767,689	473,288	27,103	X X X	11,150,598	7.63	10,525,332	8.55	11,150,598	
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations	3,742,435	10,433,370	6,487,235			X X X	20,663,040	14.15	17,520,146	14.23	20,663,040	
6.02	Residential Mortgage-Backed Securities	75,749	167,890	100,507	7,668		X X X	351,814	0.24			351,814	
6.03	Commercial Mortgage-Backed Securities	1,089,150	6,265,471	441,251	5,951		X X X	7,801,823	5.34	5,724,807	4.65	7,801,823	
6.04	Other Loan-Backed and Structured Securities	3,539,877	1,759,193	42,122			X X X	5,341,192	3.66	6,830,484	5.55	5,341,192	
6.05	TOTALS	8,447,211	18,625,924	7,071,115	13,619		X X X	34,157,869	23.39	30,075,437	24.43	34,157,869	
7.	Hybrid Securities												
7.01	Issuer Obligations						X X X						
7.02	Residential Mortgage-Backed Securities						X X X						
7.03	Commercial Mortgage-Backed Securities						X X X						
7.04	Other Loan-Backed and Structured Securities						X X X						
7.05	TOTALS						X X X						
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations						X X X						
8.02	Residential Mortgage-Backed Securities						X X X						
8.03	Commercial Mortgage-Backed Securities						X X X						
8.04	Other Loan-Backed and Structured Securities						X X X						
8.05	Affiliated Bank Loans - Issued						X X X						
8.06	Affiliated Bank Loans - Acquired						X X X						
8.07	TOTALS						X X X						

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.02 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.03 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 TOTALS						X X X						
11. Total Bonds Current Year												
11.01 Issuer Obligations	55,812,661	36,997,695	24,983,305			X X X	117,793,661	80.65	X X X	X X X	117,793,661	
11.02 Residential Mortgage-Backed Securities	2,042,067	4,387,340	1,389,773	377,050	27,103	X X X	8,223,333	5.63	X X X	X X X	8,223,333	
11.03 Commercial Mortgage-Backed Securities	1,102,750	6,423,849	1,090,750	109,857		X X X	8,727,206	5.98	X X X	X X X	8,727,206	
11.04 Other Loan-Backed and Structured Securities	4,129,396	3,630,012	1,834,562	1,571,437	137,687	X X X	11,303,093	7.74	X X X	X X X	11,303,093	
11.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
11.06 Affiliated Bank Loans						X X X			X X X	X X X		
11.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
11.08 TOTALS	63,086,874	51,438,896	29,298,391	2,058,343	164,790		146,047,294	100.00	X X X	X X X	146,047,294	
11.09 Line 11.08 as a % of Col. 7	43.20	35.22	20.06	1.41	0.11		100.00	X X X	X X X	X X X	100.00	
12. Total Bonds Prior Year												
12.01 Issuer Obligations	33,554,615	38,173,788	24,751,947			X X X	X X X	X X X	96,480,350	78.38	96,480,350	
12.02 Residential Mortgage-Backed Securities	1,904,154	4,055,262	1,172,389	551,409	372,355	X X X	X X X	X X X	8,055,570	6.54	8,055,570	
12.03 Commercial Mortgage-Backed Securities	179,869	4,039,300	1,343,857	161,781		X X X	X X X	X X X	5,724,807	4.65	5,724,807	
12.04 Other Loan-Backed and Structured Securities	2,934,185	6,321,972	1,917,210	1,653,488		X X X	X X X	X X X	12,826,855	10.42	12,826,855	
12.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
12.06 Affiliated Bank Loans						X X X	X X X	X X X				
12.07 Unaffiliated Bank Loans						X X X	X X X	X X X				
12.08 TOTALS	38,572,824	52,590,322	29,185,403	2,366,678	372,355		X X X	X X X	123,087,582	100.00	123,087,582	
12.09 Line 12.08 as a % of Col. 9	31.34	42.73	23.71	1.92	0.30		X X X	X X X	100.00	X X X	100.00	
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	55,812,661	36,997,695	24,983,305			X X X	117,793,661	80.65	96,480,350	78.38	117,793,661	X X X
13.02 Residential Mortgage-Backed Securities	2,042,067	4,387,340	1,389,773	377,050	27,103	X X X	8,223,333	5.63	8,055,570	6.54	8,223,333	X X X
13.03 Commercial Mortgage-Backed Securities	1,102,750	6,423,849	1,090,750	109,857		X X X	8,727,206	5.98	5,724,807	4.65	8,727,206	X X X
13.04 Other Loan-Backed and Structured Securities	4,129,396	3,630,012	1,834,562	1,571,437	137,687	X X X	11,303,093	7.74	12,826,855	10.42	11,303,093	X X X
13.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
13.06 Affiliated Bank Loans						X X X						X X X
13.07 Unaffiliated Bank Loans						X X X						X X X
13.08 TOTALS	63,086,874	51,438,896	29,298,391	2,058,343	164,790		146,047,294	100.00	123,087,582	100.00	146,047,294	X X X
13.09 Line 13.08 as a % of Col. 7	43.20	35.22	20.06	1.41	0.11		100.00	X X X	X X X	X X X	100.00	X X X
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	43.20	35.22	20.06	1.41	0.11		100.00	X X X	X X X	X X X	100.00	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						X X X						X X X
14.02 Residential Mortgage-Backed Securities						X X X						X X X
14.03 Commercial Mortgage-Backed Securities						X X X						X X X
14.04 Other Loan-Backed and Structured Securities						X X X						X X X
14.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
14.06 Affiliated Bank Loans						X X X						X X X
14.07 Unaffiliated Bank Loans						X X X						X X X
14.08 TOTALS												X X X
14.09 Line 14.08 as a % of Col. 7								X X X	X X X	X X X		X X X
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11								X X X	X X X	X X X		X X X

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	27,870,486	27,870,486			
2. Cost of short-term investments acquired	47,163,803	47,163,803			
3. Accrual of discount	1,548	1,548			
4. Unrealized valuation increase (decrease)					
5. TOTAL gain (loss) on disposals	26,881	26,881			
6. Deduct consideration received on disposals	32,612,889	32,612,889			
7. Deduct amortization of premium	165,879	165,879			
8. TOTAL foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	42,283,949	42,283,949			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	42,283,949	42,283,949			

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

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

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

SI14 Schedule DB Verification NONE

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

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,926,873	2,975,508	951,365	
2. Cost of cash equivalents acquired	167,291,961	20,964,364	146,327,597	
3. Accrual of discount	447	447		
4. Unrealized valuation increase (decrease)				
5. TOTAL gain (loss) on disposals	349	349		
6. Deduct consideration received on disposals	161,527,914	15,494,598	146,033,316	
7. Deduct amortization of premium	35,770	35,770		
8. TOTAL foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	9,655,946	8,410,300	1,245,647	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Lines 10 minus 11)	9,655,946	8,410,300	1,245,647	

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

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

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

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

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
83162CF73	SBAP 2020-25E E - ABS		05/07/2020	Various	X X X	300,000	300,000	
83162CH30	SBAP 2020-25 J J - ABS		10/08/2020	Various	X X X	300,000	300,000	
83162CH63	SBAP 2020-25 K K - ABS		11/05/2020	Various	X X X	219,000	219,000	
83162CYU1	SBAP 1720H H - ABS		02/11/2020	MLPFS INC FIXED INCOME	X X X	21,195	20,481	17
9128285W6	UNITED STATES TREASURY		01/31/2020	DEUTSCHE BANK ALEX BROWN	X X X	710,105	650,866	297
9128287D6	UNITED STATES TREASURY		09/29/2020	Various	X X X	391,535	354,970	245
912828XL9	UNITED STATES TREASURY		04/30/2020	Various	X X X	230,646	221,434	244
912828YL8	UNITED STATES TREASURY		03/25/2020	Various	X X X	1,395,927	1,384,765	750
912828YS3	UNITED STATES TREASURY		03/09/2020	Various	X X X	17,766	17,000	72
912828Z37	UNITED STATES TREASURY		11/30/2020	Various	X X X	1,149,790	1,055,412	213
912828ZJ2	UNITED STATES TREASURY		04/30/2020	Various	X X X	595,043	579,845	32
912828ZL7	UNITED STATES TREASURY		05/28/2020	Various	X X X	943,369	942,000	248
912828ZQ6	UNITED STATES TREASURY		06/19/2020	Various	X X X	173,685	175,000	104
912828ZW3	UNITED STATES TREASURY		07/30/2020	BMO CAPITAL MARKET CORP	X X X	19,025	19,000	4
91282CAB7	UNITED STATES TREASURY		12/30/2020	Various	X X X	9,999,656	10,039,000	7,000
91282CAE1	UNITED STATES TREASURY		11/20/2020	Various	X X X	1,650,362	1,678,000	2,619
0599999 Subtotal - Bonds - U.S. Governments						18,117,103	17,956,773	11,845
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063DRE0	CALIFORNIA ST		08/04/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	210,184	190,000	1,649
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						210,184	190,000	1,649
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
54438CYN6	LOS ANGELES CALIF CMNTY COLLEGE DIST		10/30/2020	Bank of America Securities	X X X	540,000	540,000	
686053BN8	OREGON SCH BRDS ASSN		02/05/2020	CHASE SECURITIES	X X X	428,450	355,000	2,025
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						968,450	895,000	2,025
Bonds - U.S. Special Revenue, Special Assessment								
3132CWLH5	FH SB0328 - RMBS		06/17/2020	MORGAN STANLEY DEAN WITTER	X X X	265,973	251,678	357
3132XV7H0	FH Q53595 - RMBS		01/31/2020	MLPFS INC FIXED INCOME	X X X	12,886	12,293	13
3140JA3J5	FN BM6200 - RMBS		06/25/2020	BANKERS TRUST COMMERCIAL PAPER	X X X	491,201	470,611	1,416
3140JWQB9	FN B02249 - RMBS		07/23/2020	CHASE SECURITIES	X X X	860,947	813,293	949
3140QC6G6	FN CA5370 - RMBS		08/25/2020	MLPFS INC FIXED INCOME	X X X	490,196	453,164	655
3140QERV6	FN CA6799 - RMBS		08/06/2020	BAIRD (ROBERT W.) & CO. INC.	X X X	307,238	295,000	197
3140X6T27	FN FM3268 - RMBS		08/20/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	696,827	653,434	826
341271AE4	FLORIDA ST BRD ADMIN FIN CORP REV		09/03/2020	Bank of America Securities	X X X	525,000	525,000	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						3,650,267	3,474,474	4,411
Bonds - Industrial and Miscellaneous (Unaffiliated)								
010392FU7	ALABAMA POWER CO		08/24/2020	MIZUHO SECURITIES	X X X	313,564	315,000	
10373QBH2	BP CAPITAL MARKETS AMERICA INC		04/02/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	407,000	407,000	
12624KAD8	COMM 2012-CCRE2 A4 - CMBS		04/16/2020	DEUTSCHE BANK ALEX BROWN	X X X	16,263	16,000	27
12624PAE5	COMM 2012-CCRE3 A3 - CMBS		04/14/2020	BAIRD (ROBERT W.) & CO. INC.	X X X	252,608	252,293	297
12625KAE5	COMM 2013-CCRE8 A5 - CMBS		04/23/2020	DEUTSCHE BANK ALEX BROWN	X X X	652,539	625,000	1,630
254687FL5	WALT DISNEY CO		03/18/2020	NATIONAL FINANCIAL SERVICES CO	X X X	117,267	130,000	137
254687FN1	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	132,927	133,000	
254687FQ4	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	5,983	6,000	
264399DK9	DUKE ENERGY CORPORATION		03/12/2020	Merrill Lynch	X X X	6,174	5,000	88
26444HAC5	DUKE ENERGY FLORIDA LLC		04/02/2020	AMHERST PIERPONT SECURITIES	X X X	118,123	114,000	841
30231GBN1	EXXON MOBIL CORP		04/13/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	901,000	901,000	
30313KAA2	FRESB 20SB71 A5H - CMBS		02/12/2020	CHASE SECURITIES	X X X	10,050	10,000	12
362569AA3	GMALT 2020-3 A2A - ABS		09/22/2020	WELLS FARGO SECURITIES	X X X	507,967	508,000	
40434CAD7	HSBC USA INC		08/11/2020	HSBC SECURITIES INC.	X X X	290,664	264,000	1,283

E13

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
437076CB6	HOME DEPOT INC		03/26/2020	CHASE SECURITIES	X X X	440,524	443,000	
440452AF7	HORMEL FOODS CORP		06/04/2020	WELLS FARGO SECURITIES	X X X	313,143	314,000	
459200KJ9	INTERNATIONAL BUSINESS MACHINES CORP		04/30/2020	GOLDMAN	X X X	366,635	368,000	
47787NAD1	JDOT 2020-B A4 - ABS		07/14/2020	RBC CAPITAL MARKETS	X X X	349,891	350,000	
494368CB7	KIMBERLY-CLARK CORP		03/24/2020	CHASE SECURITIES	X X X	407,686	408,000	
6174468V4	MORGAN STANLEY		12/07/2020	MORGAN STANLEY DEAN WITTER	X X X	558,000	558,000	
61760VAP8	MSC 2012-C4 A4 - CMBS		04/17/2020	MLPFS INC FIXED INCOME	X X X	262,635	262,000	472
61762DAW1	MSBAM 13C9 A4 - CMBS		03/11/2020	MORGAN STANLEY DEAN WITTER	X X X	466,416	445,000	460
61763UAY8	MSBAM 14C17 A4 - CMBS		01/09/2020	DEUTSCHE BANK ALEX BROWN	X X X	308,974	299,000	343
61765LAU4	MSBAM 2015-C24 A4 - CMBS		07/31/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	501,891	450,000	140
65479MAB2	NAROT 2020-A A2 - ABS		04/22/2020	WELLS FARGO SECURITIES	X X X	255,978	256,000	
67021CAP2	NSTAR ELECTRIC CO		03/23/2020	MLPFS INC FIXED INCOME	X X X	292,389	294,000	
713448EQ7	PEPSICO INC		03/17/2020	MITSUBISHI UFJ SECURITIES	X X X	317,774	318,000	
717081EW9	PFIZER INC		03/25/2020	MLPFS INC FIXED INCOME	X X X	160,437	161,000	
742718FH7	PROCTER & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	370,110	371,000	
81744YAB2	SEMT 134 A2 - CMO/RMBS		01/31/2020	PERSHING LLC	X X X	557,624	556,291	1,043
85434VAB4	STANFORD HEALTH CARE		03/25/2020	MORGAN STANLEY DEAN WITTER	X X X	275,000	275,000	
87236YAF5	TD AMERITRADE HOLDING CORP		02/10/2020	TORONTO DOMINION SECS USA INC	X X X	283,114	264,000	3,170
882508BH6	TEXAS INSTRUMENTS INC		03/03/2020	MLPFS INC FIXED INCOME	X X X	340,492	341,000	
90269CAD2	UBSBB 2012-C2 A4 - CMBS		05/05/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	295,976	288,000	169
911312BX3	UNITED PARCEL SERVICE INC		03/19/2020	MLPFS INC FIXED INCOME	X X X	167,824	168,000	
91159HHZ6	U.S. BANCORP		05/08/2020	US BANCORP INVESTMENTS INC.	X X X	5,993	6,000	
92890NAU3	WFRBS 2012-C10 A3 - CMBS		04/15/2020	MLPFS INC FIXED INCOME	X X X	543,169	539,000	689
98162HAC4	WOLS 20A A3 - ABS		02/04/2020	MLPFS INC FIXED INCOME	X X X	349,967	350,000	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					11,923,768	11,770,584	10,801
8399997	Subtotal - Bonds - Part 3					34,869,771	34,286,831	30,731
8399998	Summary item from Part 5 for Bonds					7,223,662	7,184,000	5,653
8399999	Subtotal - Bonds					42,093,433	41,470,831	36,384
9999999	Totals					42,093,433	X X X	36,384

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Governments																					
83162CC27	SBAP 2019-20 F A - ABS		12/01/2020	Paydown	X X X	18,888	18,888	18,888	18,888						18,888					378	06/01/2039
83162CF73	SBAP 2020-25E E - ABS		11/01/2020	Paydown	X X X	12,461	12,461	12,461							12,461					92	05/01/2045
83162CPD9	SBAP 2004-20K A - ABS		11/01/2020	Paydown	X X X	21,871	21,871	24,220	23,527		(1,656)		(1,656)		21,871		0	0		707	11/01/2024
83162CRA3	SBAP 2007-20 E A - ABS		11/01/2020	Paydown	X X X	7,852	7,852	9,027	8,934		(1,082)		(1,082)		7,852					302	05/01/2027
83162CRN5	SBAP 2008-20A A - ABS		07/01/2020	Paydown	X X X	17,871	17,871	20,125	19,872		(2,002)		(2,002)		17,871					619	01/01/2028
83162CTB9	SBAP 2010-20 B A - ABS		08/01/2020	Paydown	X X X	2,006	2,006	2,154	2,148		(142)		(142)		2,006		0	0		64	02/01/2030
83162CUR2	SBAP 2012-20C A - ABS		09/01/2020	Paydown	X X X	93,847	93,847	91,845	92,029		1,818				93,847		0	0		1,629	03/01/2032
83162CUV3	SBAP 1220-F A - ABS		12/01/2020	Paydown	X X X	16,225	16,225	16,225	16,225						16,225		0			275	06/01/2032
83162CVA8	SBAP 2012-20I A - ABS		09/01/2020	Paydown	X X X	2,070	2,070	2,011	2,015		56		56		2,070					33	09/01/2032
83162CVB6	SBAP 2012-20J A - ABS		10/01/2020	Paydown	X X X	58,022	58,022	55,486	55,599		2,423		2,423		58,022					939	10/01/2032
83162CVNO	SBAP 2013-20E A - ABS		11/01/2020	Paydown	X X X	29,387	29,387	27,645	27,715		1,672		1,672		29,387					481	05/01/2033
83162CVP5	SBAP 2013-20F A - ABS		12/01/2020	Paydown	X X X	77,500	77,500	77,076	77,113		387		387		77,500					1,415	06/01/2033
83162CVR1	SBAP 2013-20G A - ABS		07/01/2020	Paydown	X X X	80,013	80,013	81,682	81,564		(1,551)		(1,551)		80,013					1,807	07/01/2033
83162CWE9	SBAP 2014-20 D A - ABS		10/01/2020	Paydown	X X X	119,276	119,276	119,792	119,752		(476)		(476)		119,276					2,581	04/01/2034
83162CWG4	SBAP 2014-20 E A - ABS		11/01/2020	Paydown	X X X	2,657	2,657	2,657							2,657					62	05/01/2034
83162CWH2	SBAP 2014-20F A - ABS		12/01/2020	Paydown	X X X	71,248	71,248	71,469	71,457		(208)		(208)		71,248					1,688	06/01/2034
83162CWK5	SBAP 2014-20 G A - ABS		07/01/2020	Paydown	X X X	2,149	2,149	2,149							2,149					47	07/01/2034
83162CWN9	SBAP 2014-20I A - ABS		09/01/2020	Paydown	X X X	27,020	27,020	27,038	27,037		(17)		(17)		27,020		0	0		617	09/01/2034
83162CXA6	SBAP 2015-20E E - ABS		11/01/2020	Paydown	X X X	34,777	34,777	34,777	34,777						34,777		0	0		789	05/01/2035
83162CXD0	SBAP 2015-20 G G - ABS		07/01/2020	Paydown	X X X	68,155	68,155	68,155	68,155						68,155					1,572	07/01/2035
83162CYH0	SBAP 2017-20B B - ABS		08/01/2020	Paydown	X X X	2,290	2,290	2,290	2,290						2,290		0	0		14	02/01/2037
83162CYU1	SBAP 2017-20 H H - ABS		08/01/2020	Paydown	X X X	19,687	19,687	19,189	18,461		500		500		19,687					189	08/01/2037
83162CZ0	SBAP 1720K K - ABS		11/01/2020	Paydown	X X X	26,011	26,011	26,011	26,011						26,011		0	0		378	11/01/2037
83162CZA4	SBAP 2017-20L L - ABS		12/01/2020	Paydown	X X X	33,643	33,643	33,643	33,643						33,643					796	12/01/2037
83162CZR7	SBAP 2018-20 H H - ABS		08/01/2020	Paydown	X X X	13,365	13,365	13,365	13,365						13,365					104	08/01/2038
83162CZW6	SBAP 2018-20 J J - ABS		10/01/2020	Paydown	X X X	15,246	15,246	15,246	15,246						15,246					425	10/01/2038
9128282V1	UNITED STATES TREASURY		09/15/2020	Maturity @ 100.00	X X X	100,000	100,000	99,512	99,883		117		117		100,000					688	09/15/2020
9128283W8	UNITED STATES TREASURY		04/14/2020	Various	X X X	1,265,406	1,107,000	1,092,195	1,094,113		303		303		1,094,416		170,989	170,989		18,515	02/15/2028
9128284S6	UNITED STATES TREASURY		07/23/2020	Various	X X X	2,685,634	2,539,000	2,517,379	2,522,965		745		745		2,523,711		161,923	161,923		17,693	05/31/2023
9128284V9	UNITED STATES TREASURY		03/26/2020	Various	X X X	487,285	417,000	434,022	432,782		(384)		(384)		432,398		54,887	54,887		7,314	08/15/2028
9128285D8	UNITED STATES TREASURY		08/28/2020	Various	X X X	4,479,191	4,143,000	4,192,499	4,183,603		(5,321)		(5,321)		4,178,282		300,909	300,909		79,827	09/30/2023
9128286B1	UNITED STATES TREASURY		03/26/2020	Various	X X X	2,453,131	2,131,000	2,248,666	2,243,696		(2,601)		(2,601)		2,241,095		212,036	212,036		33,878	02/15/2029
9128286Z8	UNITED STATES TREASURY		10/29/2020	Various	X X X	4,993,645	4,781,000	4,821,469	4,819,434		(2,600)		(2,600)		4,816,834		176,812	176,812		38,068	06/30/2024
912828L99	UNITED STATES TREASURY		10/31/2020	Maturity @ 100.00	X X X	200,000	200,000	198,609	199,652		348		348		200,000					1,375	10/31/2020
912828NM8	UNITED STATES TREASURY		01/31/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	250,586	248,837	239,862	250,141		(18,918)		(19,115)		231,026		19,561	19,561		1,718	07/15/2020
912828P46	UNITED STATES TREASURY		04/17/2020	HSBC SECURITIES INC.	X X X	8,531	8,000	8,042	8,028		(1)		(1)		8,027		505	505		89	02/15/2026
912828PP9	UNITED STATES TREASURY		04/30/2020	DEUTSCHE BANK ALEX BROWN	X X X	321,578	324,008	315,266	325,565		(27,999)		(1,041)		296,525		25,053	25,053		2,884	01/15/2021
912828Q60	UNITED STATES TREASURY		07/31/2020	Various	X X X	903,636	909,898	867,305	909,648		(46,596)		(550)		862,502		41,134	41,134		718	04/15/2021
912828QV5	UNITED STATES TREASURY		11/30/2020	Various	X X X	708,576	698,239	659,172	700,964		(61,911)		(2,707)		636,345		72,231	72,231		5,193	07/15/2021
912828SA9	UNITED STATES TREASURY		01/31/2020	BNP PARIBAS SECURITIES BOND	X X X	454,476	453,396	412,372	453,902		(42,668)		(12)		411,222		43,254	43,254		313	01/15/2022
912828UL2	UNITED STATES TREASURY		01/30/2020	Maturity @ 100.00	X X X	100,000	100,000	99,648	99,990		10		10		100,000					688	01/31/2020
912828V98	UNITED STATES TREASURY		10/29/2020	Various	X X X	1,965,172	1,764,000	1,748,734	1,752,787		253		253		1,753,040		212,132	212,132		37,936	02/15/2027
912828VF4	UNITED STATES TREASURY		05/31/2020	Maturity @ 100.00	X X X	100,000	100,000	99,742	99,962		38		38		100,000					688	05/31/2020
912828YS3	UNITED STATES TREASURY		05/07/2020	Various	X X X	21,778	20,000	20,071	13,982		(2)		(2)		20,069		1,709	1,709		142	11/15/2029
912828ZQ6	UNITED STATES TREASURY		11/05/2020	NOMURA SECURITIES/FIXED INCOME	X X X	16,786	17,000	16,847			6		6		16,853		(68)	(68)		51	05/15/2030
912828ZW3	UNITED STATES TREASURY		12/07/2020	NOMURA SECURITIES/FIXED INCOME	X X X	10,948	11,000	11,015			(1)		(1)		11,014		(65)	(65)		12	06/30/2025
912828AB7	UNITED STATES TREASURY		12/07/2020	CITADEL SECURITIES LLC	X X X	1,990	2,000	1,997			0		0		1,997		(7)	(7)		2	07/31/2025
0599999 Subtotal - Bonds - U.S. Governments						22,401,889	20,947,917	20,979,050	21,071,726	(198,092)	(13,875)		(211,967)		20,908,893		1,492,995	1,492,995		265,791	X X X

E14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36256XAD4	GMCAR 2019-1 A3 - ABS		12/16/2020	Paydown	X X X	4,789	4,789	4,789	4,789		0		0		4,789		0	0	116	11/16/2023
36962G2T0	GENERAL ELECTRIC CO		05/04/2020	Maturity @ 100.00	X X X	879,000	879,000	1,023,163	889,210		(10,210)		(10,210)		879,000				24,392	05/04/2020
43814TAD4	HAROT 2017-1 A4 - ABS		10/22/2020	Paydown	X X X	399,000	399,000	398,973	398,991		9		9		399,000				6,789	06/21/2023
43815HAC1	HAROT 183 A3 - ABS		01/30/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	232,659	230,000	229,968	229,986		1		1		229,987		2,672	2,672	754	08/22/2022
46634SAC9	JPMCC 2012-C6 A3 - CMBS		12/01/2020	Paydown	X X X	887	887	936	914		(26)		(26)		887		0	0	23	05/17/2045
47787XAC1	JDOT 2017 A3 - ABS		04/15/2020	Paydown	X X X	68,469	68,469	68,459	68,468		0		0		68,469		0	0	223	04/15/2021
61762DAV3	MSBAM 2013-C9 A3 - CMBS		02/01/2020	Paydown	X X X	4,654	4,654	4,683	4,668		(14)		(14)		4,654				23	05/17/2046
65478AAE3	NAROT 15C A4 - ABS		03/17/2020	Paydown	X X X	155,405	155,405	155,370	155,404		2		2		155,405				460	02/15/2022
65479MAB2	NAROT 2020-A A2 - ABS		12/15/2020	Paydown	X X X	50,061	50,061	50,057			4		4		50,061				385	12/15/2022
66989HAD0	NOVARTIS CAPITAL CORP		04/24/2020	Maturity @ 100.00	X X X	200,000	200,000	236,246	201,609		(1,609)		(1,609)		200,000				4,400	04/24/2020
70213HAB4	PARTNERS HEALTHCARE SYSTEM INC		01/29/2020	Call @ 100.00	X X X	455,584	445,000	468,834	451,101		(309)		(309)		450,792		(5,792)	(5,792)	19,436	07/01/2021
744448CD1	PUBLIC SERVICE COMPANY OF COLORADO		07/10/2020	Call @ 100.00	X X X	270,000	270,000	256,179	268,560		860		860		269,420		580	580	5,640	11/15/2020
81744YAB2	SEMT 2013-4 A2 - CMO/RMBS		12/01/2020	Paydown	X X X	195,472	195,472	195,941			(468)		(468)		195,472				2,486	04/27/2043
841215AA4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		08/15/2020	Paydown	X X X	15,361	15,361	15,958	15,847		(486)		(486)		15,361				444	08/15/2033
84474YAA4	SOUTHWEST AIRLINES CO PASS THROUGH TRUST		08/01/2020	Paydown	X X X	48,964	48,964	55,993	50,800		(1,836)		(1,836)		48,964		0	0	2,278	02/01/2024
89190BAE8	TAOT 2017-B A4 - ABS		12/15/2020	Paydown	X X X	122,468	122,468	122,435	122,458		10		10		122,468				2,304	09/15/2022
89236TCZ6	TOYOTA MOTOR CREDIT CORP		09/29/2020	MARKETAXESS CORPORATION	X X X	797,486	791,000	775,006	786,014		2,914		2,914		788,929		8,558	8,558	14,695	04/08/2021
89238BAD4	TAOT 2018-A A3 - ABS		12/15/2020	Paydown	X X X	208,909	208,909	208,906	208,908		1		1		208,909				2,527	05/16/2022
90269GAC5	UBSCM 2012-C1 A3 - CMBS		05/01/2020	Paydown	X X X	14,970	14,970	15,913	15,331		(361)		(361)		14,970		0	0	86	05/12/2045
90349DAD4	UBSBB 2012-C3 A4 - CMBS		12/01/2020	Paydown	X X X	839	839	829	832		7		7		839				22	08/12/2049
90349GBE4	UBSBB 2013-C6 A3 - CMBS		10/01/2020	Paydown	X X X	16,359	16,359	16,342	16,344		15		15		16,359				427	04/12/2046
911312BX3	UNITED PARCEL SERVICE INC		11/20/2020	Various	X X X	24,878	22,000	21,977			3		3		21,980		2,899	2,899	555	04/01/2025
92347YAA2	VZOT 2019-A A1A - RMBS		09/29/2020	TORONTO DOMINION SECS USA INC	X X X	255,011	249,000	248,950	248,967		15		15		248,981		6,030	6,030	6,282	09/20/2023
92349GAA9	VZOT 2019-B A1A - RMBS		09/29/2020	MIZUHO SECURITIES	X X X	445,297	435,000	434,970	434,978		10		10		434,988		10,309	10,309	7,883	12/20/2023
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					6,833,743	6,722,816	6,938,198	6,491,057		(20,035)		(20,035)		6,739,160		83,999	83,999	156,572	X X X
8399997	Subtotal - Bonds - Part 4					33,119,530	31,532,567	31,891,318	31,123,282	(198,092)	(137,974)		(336,066)		31,529,178		1,579,769	1,579,769	493,182	X X X
8399998	Summary Item from Part 5 for Bonds					7,624,042	7,184,000	7,223,662			(1,495)		(1,495)		7,222,166		401,876	401,876	69,446	X X X
8399999	Subtotal - Bonds					40,743,572	38,716,567	39,114,980	31,123,282	(198,092)	(139,470)		(337,562)		38,751,344		1,981,645	1,981,645	562,628	X X X
9999999	Totals					40,743,572	X X X	39,114,980	31,123,282	(198,092)	(139,470)		(337,562)		38,751,344		1,981,645	1,981,645	562,628	X X X

E14.2

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Governments																						
912828XR6	UNITED STATES TREASURY		01/13/2020	MLPFS INC FIXED INCOME	01/30/2020	HSBC SECURITIES INC.	392,000	393,547	395,139	393,517												
912828YS3	UNITED STATES TREASURY		03/09/2020	Various	04/30/2020	Various	825,000	860,862	907,610	860,438		(29)										
912828Z52	UNITED STATES TREASURY		02/27/2020	Various	11/24/2020	DEUTSCHE BANK ALEX BROWN	2,899,000	2,907,642	3,024,739	2,906,370		(1,272)										
912828ZQ6	UNITED STATES TREASURY		06/15/2020	Various	11/05/2020	NOMURA SECURITIES/FIXED INCOME	204,000	202,882	201,426	202,924		43										
912828ZW3	UNITED STATES TREASURY		07/30/2020	BMO CAPITAL MARKET CORP	12/07/2020	NOMURA SECURITIES/FIXED INCOME	587,000	587,780	584,248	587,725		(55)										
0599999 Subtotal - Bonds - U.S. Governments							4,907,000	4,952,712	5,113,162	4,950,974		(1,738)										
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
191216CT5	COCA-COLA CO		03/20/2020	WELLS FARGO SECURITIES	11/20/2020	JEFFERIES & COMPANY, INC.	349,000	347,664	412,040	347,739		75										
22160KAN5	COSTCO WHOLESALE CORP		04/16/2020	Credit Suisse First Boston	06/23/2020	Various	159,000	158,642	161,674	158,651		9										
22160KAP0	COSTCO WHOLESALE CORP		04/16/2020	Credit Suisse First Boston	06/15/2020	Various	341,000	340,403	339,873	340,412		9										
341081FZ5	FLORIDA POWER & LIGHT CO		03/24/2020	WELLS FARGO SECURITIES	06/04/2020	Various	333,000	332,660	361,501	332,670		10										
458140BR0	INTEL CORP		03/20/2020	CHASE SECURITIES	11/20/2020	CHASE SECURITIES	263,000	262,461	316,923	262,491		30										
654106AK9	NIKE INC		03/25/2020	MLPFS INC FIXED INCOME	11/20/2020	MITSUBISHI UFJ SECURITIES	188,000	187,724	212,325	187,740		16										
747525BK8	QUALCOMM INC		05/06/2020	CHASE SECURITIES	11/20/2020	CITIGROUP GLOBAL MARKETS INC.	249,000	247,994	263,380	248,044		50										
87612EBK1	TARGET CORP		03/26/2020	MLPFS INC FIXED INCOME	10/19/2020	Various	392,000	390,405	439,769	390,448		44										
911312BX3	UNITED PARCEL SERVICE INC		03/19/2020	MLPFS INC FIXED INCOME	11/09/2020	PNC CAPITAL MKTS	3,000	2,997	3,396	2,997		0										
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,277,000	2,270,949	2,510,880	2,271,192		243										
8399998 Subtotal - Bonds							7,184,000	7,223,662	7,624,042	7,222,166		(1,495)										
9999999 Totals								7,223,662	7,624,042	7,222,166		(1,495)										

E15

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
NONE											
1999999 Total - Preferred and Common Stocks										XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.
 2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity NONE

E24 Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees NONE

E25 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E26 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories						
Bank of America - Operating	Providence, RI		173,853		61,032,796	X X X
Bank of America - A/P	Providence, RI				(2,638,292)	X X X
0199998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories						
		X X X				X X X
0199999 Totals - Open Depositories		X X X	173,853		58,394,504	X X X
0299998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories						
		X X X				X X X
0299999 Totals - Suspended Depositories		X X X				X X X
0399999 Total Cash On Deposit		X X X	173,853		58,394,504	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	15,450	X X X
0599999 Total Cash		X X X	173,853		58,409,954	X X X

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

1. January	69,564,102	4. April	22,852,077	7. July	99,418,527	10. October	106,416,985
2. February	83,809,273	5. May	85,311,089	8. August	78,455,413	11. November	51,702,187
3. March	55,651,955	6. June	30,841,096	9. September	61,418,772	12. December	58,409,953

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
	UNITED STATES TREASURY		12/08/2020	2.000	01/15/2021	2,724,972	25,158	(3,240)
	UNITED STATES TREASURY		12/08/2020	1.125	02/28/2021	2,739,590	10,455	(1,820)
	UNITED STATES TREASURY		12/08/2020	3.625	02/15/2021	2,945,738	40,159	(6,510)
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,410,300	75,772	(11,570)
0599999 Subtotal - Bonds - U.S. Governments						8,410,300	75,772	(11,570)
7699999 Subtotal - Bonds - Issuer Obligations						8,410,300	75,772	(11,570)
8399999 Subtotal - Bonds						8,410,300	75,772	(11,570)
Exempt Money Market Mutual Funds - as Identified by SVO								
38142B500	GOLDMAN:FS TRS I INST		12/31/2020	0.010	X X X	718,307	24	
38142B500	GOLDMAN:FS TRS I INST	SD	12/30/2020	0.010	X X X	231,436	3	
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						949,743	27	
All Other Money Market Mutual Funds								
262006208	DREYFUS GVT CSH MGT INST		07/30/2020	0.030	X X X	295,904	35	600
8699999 Subtotal - All Other Money Market Mutual Funds						295,904	35	600
8899999 Total Cash Equivalents						9,655,946	75,835	(10,970)

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	8,410,300	1B	1C	1D	1E	1F	1G
2A		2B	2C				
3A		3B	3C				
4A		4B	4C				
5A		5B	5C				
6							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1 States, Etc.	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama (AL)					
2.	Alaska (AK)					
3.	Arizona (AZ)					
4.	Arkansas (AR)					
5.	California (CA)					
6.	Colorado (CO)					
7.	Connecticut (CT)					
8.	Delaware (DE)					
9.	District of Columbia (DC)					
10.	Florida (FL)					
11.	Georgia (GA)					
12.	Hawaii (HI)					
13.	Idaho (ID)					
14.	Illinois (IL)					
15.	Indiana (IN)					
16.	Iowa (IA)					
17.	Kansas (KS)					
18.	Kentucky (KY)					
19.	Louisiana (LA)					
20.	Maine (ME)					
21.	Maryland (MD)					
22.	Massachusetts (MA)					
23.	Michigan (MI)					
24.	Minnesota (MN)					
25.	Mississippi (MS)					
26.	Missouri (MO)					
27.	Montana (MT)					
28.	Nebraska (NE)					
29.	Nevada (NV)					
30.	New Hampshire (NH)					
31.	New Jersey (NJ)					
32.	New Mexico (NM)					
33.	New York (NY)					
34.	North Carolina (NC)					
35.	North Dakota (ND)					
36.	Ohio (OH)					
37.	Oklahoma (OK)					
38.	Oregon (OR)					
39.	Pennsylvania (PA)					
40.	Rhode Island (RI)	... O	HMO Required Deposit	92,161,953	96,901,605	
41.	South Carolina (SC)					
42.	South Dakota (SD)					
43.	Tennessee (TN)					
44.	Texas (TX)					
45.	Utah (UT)					
46.	Vermont (VT)					
47.	Virginia (VA)					
48.	Washington (WA)					
49.	West Virginia (WV)					
50.	Wisconsin (WI)					
51.	Wyoming (WY)					
52.	American Samoa (AS)					
53.	Guam (GU)					
54.	Puerto Rico (PR)					
55.	U.S. Virgin Islands (VI)					
56.	Northern Mariana Islands (MP)					
57.	Canada (CAN)					
58.	Aggregate Alien and Other (OT)	X X X	X X X			
59.	TOTAL	X X X	X X X	92,161,953	96,901,605	
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X			
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X			