# 2020

# **QUARTERLY STATEMENT**

OF THE

Citizens Property Insurance Corporation

OF

Tallahassee

IN THE STATE OF

Florida

TO THE

**INSURANCE DEPARTMENT** 

OF THE

STATE OF Florida

AS OF

SEPTEMBER 30, 2020



AS OF SEPTEMBER 30, 2020 OF THE CONDITION AND AFFAIRS OF THE

NAIC Group Code 00000	Citizens Property ins		Number 59-3164851			
(Current Per						
Organized under the Laws of	Florida	, State of Domicile or Port of Entry	Florida			
Country of Domicile		United States				
ncorporated/Organized	01/21/1993	Commenced Business	01/21/1993			
Italutory Home Office	2101 Maryland Circle (Street and Number)	Tallahassee, F	L. US 32303-1001 . Geunby and Zip Code)			
Asin Administrative Office	2101 Maryland Circle (Street and Number)	Tailahassee, FL, US 32303-1001 (City or Town, State, Country and 2ip Code)	850-513-3700 (Area Code) (Telephona Number)			
fail Address	21D1 Maryland Circle (Street and Number of P.O. Box)	Taliahassee, FL, U (City or Yown, State, Cour	ntry and Zip Gode)			
rimary Location of Books and Re		Tallahassee, FL, US 32303-1001 (City or Town, State, Country and Zip Code	850-513-3892 (Area Code) (Telephone Number			
nternet Web Bite Address	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	www.citizenefla.com				
Statutory Statement Contact	Andrew Woodward CPA	850-5 (Area Code) iTale ph	13-3892 one Number) (Extension)			
andrew.woodw	erd@clizensfa.com	880-813-3905	and Manager Manager and			
(E-M	ail Address)	(Fax Number)				
	OFFIC		70.0			
Name	Title	Name	Title			
Barry Gilway	President/CEO and Executive Director	Jennifer Montero, CPA	Chief Financial Officer			
Daniel Sumner	General Counsel and Chief Legal Officer					
Gartier Surraier	OTHER O	EEICEDS				
Bo Rivard, Chairman #	Carles Lopez-Cantera, Vice Chair	Cartos Beruff # James Holton	Bette Brown William Kastroli			
Marc Dunbar		001100110111				
	RIDA					
Gounty of	UN	- the description of the best sections with a	nd that on the meetine water state			
The officers of this reporting entity be shows, all of the heren described ass that this statement, together with real liabilities and of the condition and affa and have been completed in accorda- law may differ, or, (2) that state rull information, knowledge and belief, rea the AAIC, when required, that is an e various regulgitors in lieu of or in additi-	ing out swam, each depose and say that they are seen one absolute property of the said repetited exhibits, schedules and explanations thereinted exhibits, schedules and explanations thereinted the said reporting entity as of the reporting noe with the NAIC Annual Statement instructions or requestions require differences in reporting updatively, Purthermore, the scope of this attestable was to grey (absolute for formatting differences due to not to the enclosed statement.	ng entity, free and clear from any lient or delims is contained, annexed or referred to, is a full and paried stated above, and of its income and declarant and Accounting Practices and Procedures man, is not related to accounting practices and process and process on by the described officers also includes the refer of electronic filing) of the anciosed statement. The	thereon, except as herein stated, an true statement of all life easers are piece thereform for the period ender all except to the extent that: (1) stat duras, according to the best of the dec corresponding electronic filing will electronic filing may be requested to			
Barry J. Gilway	- Almic	7022774	el 4. Simmey Daniel Sumner			
Darry Gilway President/CEO and Executi		ontero, CPA ndisi Officer General Co	unsel and Chiaf Legal Officer			
LISSIBBLINGER WIR EYRANG	O SING!	a. is this an original filegy	Yes (X) No [ ]			
Subscribed and sworn to before m	e this	6 if its: 1. State the amendment	number			
day of _	NOVEMICE	2. Date files				
1:10 Slad	hid -	3. Number of pages are	CONTROL STATE OF THE STATE OF T			
ANGON						

Notary Public State of Florida

My Commission HH 036395 Expires 09/11/2024

Jill Stafford

# **ASSETS**

			Current Statement Date	;	4
		1	2	3	•
				Net Admitted Assets	December 31 Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
1.	Bonds	8,052,505,906		8,052,505,906	8,113,871,342
2.	Stocks:			, , ,	
	2.1 Preferred stocks				
	2.2 Common stocks				
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4	Real estate:				
	4.1 Properties occupied by the company (less				
	\$ encumbrances)				
	4.2 Properties held for the production of income				
	·				
	(less \$encumbrances)				
	4.3 Properties held for sale (less				
	\$encumbrances)				
l	Cash (\$(60,146,976) ),				
	cash equivalents (\$648,921,682 )				
l	and short-term investments (\$118,142,902 )			706,917,608	741,767,065
i	Contract loans (including \$premium notes)				
7.	Derivatives				
i	Other invested assets				
9.	Receivables for securities	28 , 789 , 421		28 , 789 , 421	22,643,437
ı	Securities lending reinvested collateral assets	1	1		
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	8,788,212,935		8,788,212,935	8,878,281,845
13.	Title plants less \$charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	54,345,212		54,345,212	61,454,852
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of				
	collection	126,434,740	9,403,671	117,031,069	69,095,832
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$earned				
	but unbilled premiums).				
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$)				
16	Reinsurance:				
10.	16.1 Amounts recoverable from reinsurers	57 328 624		57 328 624	97 759 388
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				2,318,085
17					
l	Amounts receivable relating to uninsured plans				
i	Current federal and foreign income tax recoverable and interest thereon  Net deferred tax asset.				
i					
	Guaranty funds receivable or on deposit			613 708	1 517 504
l		1,040,401	420,092	013,708	1,517,521
∠1.	Furniture and equipment, including health care delivery assets (\$	1 007 607	1 007 607		
20					
	Net adjustment in assets and liabilities due to foreign exchange rates				
	Receivables from parent, subsidiaries and affiliates			48,640	43,987
	Health care (\$) and other amounts receivable				
l	Aggregate write-ins for other-than-invested assets	10,696,547	10,696,547		
26.	Total assets excluding Separate Accounts, Segregated Accounts and	0 000 004 455	04 504 545	0 047 040 007	0 440 474 545
	Protected Cell Accounts (Lines 12 to 25)	9,039,384,403	21,564,518	9,017,819,885	9,110,471,510
27.	From Separate Accounts, Segregated Accounts and Protected				
	Cell Accounts	<b> </b>	<b> </b>		
28.	Total (Lines 26 and 27)	9,039,384,403	21,564,518	9,017,819,885	9,110,471,510
	DETAILS OF WRITE-INS				
1101.					
1102.			ļ		
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	ļ			
i	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
	LEASEHOLD IMPROVEMENTS	112.832	112.832		
i	OTHER ASSETS NONADMITTED.	i	i		
2503.					
l	Summary of remaining write-ins for Line 25 from overflow page				
ı	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	10,696,547	10,696,547		
	( above)	.0,000,011	.0,000,011		

# LIABILITIES, SURPLUS AND OTHER FUNDS

	,	1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year \$171,242,935 )		
	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	292,955,759	307 ,917 ,365
4.	Commissions payable, contingent commissions and other similar charges	8,243,266	6,430,176
5.	Other expenses (excluding taxes, licenses and fees)	45 , 707 , 193	37 , 307 , 554
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	3,040,485	(95,266)
7.1	Current federal and foreign income taxes (including \$ on realized capital gains (losses)).		
7.2	Net deferred tax liability		
8.	Borrowed money \$852,855,268 and interest thereon \$13,627,834	866 , 483 , 102	1 , 355 , 413 , 664
	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$		
İ	including warranty reserves of \$ and accrued accident and health experience rating refunds		
	including \$ for medical loss ratio rebate per the Public Health Service Act)		
	Advance premium	25 , 484 , 897	18 , 494 , 796
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
10	11.2 Policyholders		42 562 666
	Ceded reinsurance premiums payable (net of ceding commissions)		6,067
	Amounts withheld or retained by company for account of others		141,633,834
	Remittances and items not allocated		4,423,976
	Provision for reinsurance (including \$ certified)		
1	Net adjustments in assets and liabilities due to foreign exchange rates		
	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities	53 , 522 , 688	11,727,447
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes \$and interest thereon \$		
I	Aggregate write-ins for liabilities		
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,573,088,897	2,792,538,505
i	Protected cell liabilities		
l	Total liabilities (Lines 26 and 27)		
29.	Aggregate write-ins for special surplus funds		8,534,118
	Common capital stock		
	Preferred capital stock		
	Aggregate write-ins for other than special surplus funds		
i	Surplus notes  Gross paid in and contributed surplus		
l	Unassigned funds (surplus)		
	Less treasury stock, at cost:		, 309, 390, 007
30.	36.1shares common (value included in Line 30 \$		
	36.2shares preferred (value included in Line 31 \$		
	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,444,730,988	6,317,933,005
	Totals (Page 2, Line 28, Col. 3)	9,017,819,885	9,110,471,510
1	DETAILS OF WRITE-INS	.,,5.0,000	. , , , ,
2501.	ESCHEAT FUNDS.	18,865,759	26,685,708
2502.	RETROACTIVE REINSURANCE RESERVES.	(1,190,048)	(1,190,437)
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	17,675,711	25,495,271
i	FSLSO RESTRICTED SURPLUS.		8,534,118
i			
l			
İ	Summary of remaining write-ins for Line 29 from overflow page		
	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		8,534,118
i			
	Summary of remaining write-ins for Line 32 from overflow page		
	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		
J_UU.	(		

# **STATEMENT OF INCOME**

	STATEMENT OF INC	OIVIL		
		1 Current Year	2 Prior Year	3 Prior Year Ended
	UNDERWRITING INCOME	to Date	to Date	December 31
1	UNDERWRITING INCOME Premiums earned:			
	1.1 Direct (written \$	715 , 128 , 408	641,559,226	860 , 794 , 537
	1.2 Assumed (written \$	450 477 000		
	1.3 Ceded (written \$		167 , 302 , 154 474 , 257 , 072	244,719,063 616,075,474
	1.4 Net (written \$648, 375, 187 )		4/4,257,072	
2.	Losses incurred (current accident year \$254, 100, 186 ):			
	2.1 Direct		329 , 764 , 718	521,942,487
	2.2 Assumed		02 260 052	190,093,461
	2.3 Ceded 2.4 Net			331,849,027
3.	Loss adjustment expenses incurred	158,042,785	122,929,350	168,112,460
	Other underwriting expenses incurred.		161 , 148 , 958	213 , 172 , 820
5.	Aggregate write-ins for underwriting deductions	F00, C00, 2C0	F04 470 074	740 404 007
	Total underwriting deductions (Lines 2 through 5)		521,473,974	713 , 134 , 307
	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)		(47.216.902)	(97.058.833)
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ,,,,,,	
	INVESTMENT INCOME	400 000 740	400 040 070	474 000 570
	Net investment income earned		130,318,676	174,000,573 6,824,965
	Net realized capital gains (losses) less capital gains tax of \$ Net investment gain (loss) (Lines 9 + 10)		(2,746,936)	180 .825 .537
'''	Net investifient gain (loss) (Lines 9 + 10)	177,000,010	127 ,57 1 ,740	
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off	070 455	/ 10 005	/
12	(amount recovered \$453,170 amount charged off \$76,716 )	3/6,455	(49,260)	(47 , 207) 2 , 530 , 249
	Aggregate write-ins for miscellaneous income	320,867	111,832	79,617
	Total other income (Lines 12 through 14)	2,659,115	1,884,139	2,562,659
	Net income before dividends to policyholders, after capital gains tax and before all other federal			
47	and foreign income taxes (Lines 8 + 11 + 15)	137 , 297 , 788	82,238,977	86 , 329 , 363
	Dividends to policyholders			
10.	and foreign income taxes (Line 16 minus Line 17)	137 , 297 , 788	82,238,977	86,329,363
1	Federal and foreign income taxes incurred			
20.	Net income (Line 18 minus Line 19)(to Line 22)	137,297,788	82,238,977	86,329,363
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	6.317.933.004	6,230,729,000	6,230,729,000
22.	Net income (from Line 20)	137 ,297 ,788	82,238,977	86,329,363
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of	(000 4GE)	70 717	CC EE7
25	\$	(902,400)		
1	Change in net deferred income tax			
	Change in nonadmitted assets			
	Change in provision for reinsurance			
	Change in surplus notes			
	Cumulative effect of changes in accounting principles			
1	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
33	32.3 Transferred to surplus			
33.	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
24	33.3 Transferred from capital			
1	Net remittances from or (to) Home Office			
1	Change in treasury stock	i i		
	Aggregate write-ins for gains and losses in surplus			22,278
	Change in surplus as regards policyholders (Lines 22 through 37)	126,797,984	79,520,137	87,204,005
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,444,730,988	6,310,249,137	6,317,933,004
0501	DETAILS OF WRITE-INS			
1		i i		
0503.				
	Summary of remaining write-ins for Line 5 from overflow page			
	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	247 007	400 407	40 700
	OTHER INCOME/(EXPENSE)		108,137	
	GAIN(LOSS) FIXED ASSET DISPOSAL			
1498.	Summary of remaining write-ins for Line 14 from overflow page			
	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	320,867	111,832	79,617
	OVERFUNDED PLAN ASSET			22,278
	Summary of remaining write-ins for Line 37 from overflow page			
3799.	TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)			22,278

# **CASH FLOW**

		1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	713 ,789 ,858	526,024,071	631,647,86
2.	Net investment income		154 , 786 , 477	196,806,93
3. 1	Miscellaneous income	2,690,858	1,855,797	2,562,26
4.	Total (Lines 1 to 3)	867,108,995	682,666,345	831,017,07
5. I	Benefit and loss related payments		374,246,374	410,575,52
6. I	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. (	Commissions, expenses paid and aggregate write-ins for deductions	345 , 402 , 145	334,282,373	433,990,94
	Dividends paid to policyholders			
9. F	Federal and foreign income taxes paid (recovered) net of \$tax on capital			
(	gains (losses)			
10.	Total (Lines 5 through 9)	543, 153, 087	708,528,748	844,566,47
11.	Net cash from operations (Line 4 minus Line 10)	323,955,908	(25,862,402)	(13,549,40
	Cash from Investments			·
12. I	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,561,768,272	2, 150, 351, 275	2,862,578,26
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1 ,577 ,461	1,288,646	(11,593,30
	12.7 Miscellaneous proceeds	(6,145,984)	(2,418,912)	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,557,199,750	2,149,221,009	2,828,341,45
	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,471,992,468	1,837,235,784	2,508,623,73
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	(41,087,795)	(25,588,097)	(8,297,79
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,430,904,673	1,811,647,687	2,500,325,94
14.	Net increase (or decrease) in contract loans and premium notes			
15. <sub>I</sub>	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	126,295,076	337,573,322	328,015,5
	Cash from Financing and Miscellaneous Sources			
16. (	Cash provided (applied):	İ		
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	(485,000,000)	(335,000,000)	(335,000,00
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(100,441)	4,503,955	3,941,65
	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(485,100,441)	(330,496,045)	(331,058,34
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. I	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(34,849,457)	(18,785,125)	(16,592,23
19. (	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year.	741,767,065	758,359,300	758,359,30
	19.2 End of period (Line 18 plus Line 19.1)	706,917,608	739,574,175	741,767,06

#### Note 1 - Summary of Significant Accounting Policies

#### A. Accounting Practices

The accompanying financial statements of Citizens Property Insurance Corporation (Citizens or the Company) have been prepared in accordance with accounting practices prescribed or permitted by the Florida Office of Insurance Regulation (the Office).

Although Citizens does not have a certificate of authority, the accompanying financial statements have been prepared in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Office.

Differences between Florida prescribed practices and NAIC statutory accounting practices (NAIC SAP) which affect the Company are prescribed in F.S. 625.305. This statute provides limitations on the admission of invested assets classified as medium to lower quality obligations by the Securities Valuation Office (SVO) as a percentage of total admitted assets, among other limitations not applicable to the Company. The effect of the prescribed practice on policyholders' surplus is provided below.

	Description	SSAP	F/S	F/S Line #	2020	2019
	_	#	Page			
1.	Net income (loss), state basis	XXX	XXX	XXX	\$ 137,297,788	\$ 86,329,364
2.	Effect of state prescribed practices				-	-
3.	Effect of state permitted practices				-	-
4.	Net income (loss), NAIC SAP basis	XXX	XXX	XXX	\$ 137,297,788	\$ 86,329,364

	Description	SSAP	F/S	F/S Line #	2020	2019
		#	Page			
5.	Policyholders' surplus, state basis	XXX	XXX	XXX	\$ 6,444,730,988	\$ 6,317,933,005
6.	Effect of state prescribed practices					
F.S. 625	5.305(4)d. Non-Admitted Invested Assets	A-001	2	12	-	-
7.	Policyholders' surplus, NAIC SAP	XXX	XXX	XXX	\$ 6,444,730,988	\$ 6,317,933,005
basis					\$ 0,444,730,966	\$ 0,317,933,003

#### B. Use of Estimates

The preparation of financial statements requires management to make estimates and assumptions that affect the amounts reported in these financial statements and notes. Actual results could differ from these estimates.

#### C. Accounting Policies

- 2. Investment grade long-term bonds (issuer obligations) are reported at amortized cost. Amortized cost is computed using the interest method (scientific). Non-investment grade securities with NAIC designations of 3 through 6 are stated at the lower of amortized cost or fair value, with a corresponding charge to surplus for the unrealized loss recognized.
- 6. Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value, based upon the NAIC designation assigned. The retrospective adjustment method is used to value all securities except for interest only securities where the yield has become negative, which are valued using the prospective method.

No other significant changes.

#### D. Going Concern

Based upon the Company's Plan of Operation and role within the Florida insurance market, management does not have substantial doubt about the Company's ability to continue as a going concern.

#### Note 2 - Accounting Changes and Correction of Errors

Not applicable.

#### Note 3 – Business Combinations and Goodwill

- A. Statutory Purchase Method Not applicable.
- B. Statutory Merger Not applicable.
- C. Writedowns for Impairment of Investments in Affiliates Not applicable.

#### Note 4 - Discontinued Operations

Not applicable.

#### Note 5 – Investments

- A. Mortgage Loans Not applicable.
- B. Debt Restructuring Not applicable.
- C. Reverse Mortgages Not applicable.
- D. Loan Backed Securities
- 1. Prepayment assumptions for asset-backed securities were obtained from broker dealer survey values or internal estimates.
- 2. Citizens did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities due to its intent to sell or an inability or lack of intent to retain the investment in the security for a time sufficient to recover the amortized cost through the quarter ended September 30, 2020.
- 3. Citizens did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities due to the present value of cash flows being less than the amortized cost basis through the quarter ended September 30, 2020.
- 4. Loan-backed and structured securities in unrealized loss positions as of September 30, 2020, stratified by length of time continuously in these unrealized loss positions, are as follows:
  - a. Aggregate amount of unrealized loss

Less than twelve months
 Twelve months or longer
 108,888
 Twelve months or longer

b. Aggregate fair value of securities with unrealized loss

Less than twelve months \$ 40,959,146
 Twelve months or longer \$ 72,512

- 5. Citizens undertook a thorough analysis of all loan-backed and structured securities in an unrealized loss position to determine if any other-than-temporary impairment should be recognized through the quarter ended September 30, 2020. Declines in market value of invested assets are continually evaluated to determine whether these declines are temporary or other-than-temporary in nature. In making this determination, the Company monitors external impairment indicators such as issuer credit ratings as well as the extent and duration of the related declines and internal impairment indicators such as the Company's intent and ability with respect to retention of the impaired securities. These indicators are obtained from both third-party valuation services and internal analyses performed by the Company. No such other-than-temporary declines in market value have been recognized in the reporting period as these declines are primarily attributable to changes in overall interest rates in addition to credit spread fluctuations and increased liquidity discounts. It is possible that Citizens could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in value are other-than-temporary.
- E. Repurchase Agreements and/or Securities Lending Transactions Not applicable.
- F. Repurchase Agreements Accounted for as Secured Borrowing Not Applicable.

- G. Reverse Repurchase Agreements Accounted for as Secured Borrowing Not Applicable.
- H. Repurchase Agreements Accounted for a Sale Not Applicable.
- I. Reverse Repurchase Agreements Accounted for a Sale Not Applicable.
- J. Writedowns for Impairments of Real Estate, Real Estate Sales, Retail Land Sales Operations and Real Estate with Participating Mortgage Loan Features – Not Applicable.
- K. Low Income Housing Tax Credits Not Applicable.
- L. Restricted Assets

(1) Restricted assets (including pledged) summarized by restricted asset category:

									_	
				Gross Restricted				1	Perc	entage
			Current Year							
	1	2	3	4	5	6	7	8	9	10
	Total General	G/A Supporting Protected Cell Restricted Assets (a) Total Protected Cell	Total Protected Cell	Protected Cell Assets Supporting G/A		Total From Prior	Increase/(Decrease) (5	Total Current Year Admitted	Gross Restricted to	Admitted Restricted to Total Admitted
Restricted Asset Category	Account (G/A)	Restricted Assets	Restricted Assets	Activity (b)	Total (1 plus 3)	Year	minus 6)	Restricted	Total Assets	Assets
<ul> <li>Subject to contractual obligation for</li> </ul>										
which liability is not shown							-	_	-	-
b. Collateral held under security										
lending arrangements					_		-	_	-	_
c. Subject to repurchase agreements					-		-	-	-	-
d. Subject to reverse repurchase										
agreements							-	_	-	-
e. Subject to dollar repurchase										
agreements					-		-	-	-	-
f. Subject to dollar reverse repurchase										
agreements					-		=	=	-	-
g. Placed under option contracts					-		=	=	-	-
h. Letter stock or securities restricted										
as to sale - excluding FHLB capital										
stock					-		=	=	-	-
i. FHLB capital stock							-	-	-	-
j. On deposit with states							-	-	-	-
k. On deposit with other regulatory										
bodies					-		-	-	-	-
Pledged as collateral to FHLB										
(including assets backing funding					*		-	-	-	-
m. Pledged as collateral not captured										
in other categories	90,429,976				90,429,976	244,340,266	(153,910,290)	90,429,976	1.00%	1.00%
n. Other restricted assets	-				-	8,534,118	(8,534,118)	-	0.00%	0.00%
o. Total restricted assets	90,429,976		_	_	90,429,976	252,874,384	(162,444,408)	90,429,976	1.00%	1.00%

(2) Detail of assets pledged as collateral not captured in other categories (reported on line m above):

					Perce	ntage				
			Current Year							
	1	2	3	4	5	6	7	8	9	10
		G/A Supporting								
		Protected Cell								
		Restricted Assets (a)		Protected Cell Assets						Admitted Restricted
	Total General	Total Protected Cell	Total Protected Cell	Supporting G/A		Total From Prior	Increase/(Decrease) (5	Total Current Year Admitted	Gross Restricted to	to Total Admitted
Collateral Agreement	Account (G/A)	Restricted Assets	Restricted Assets	Activity (b)	Total (1 plus 3)	Year	minus 6)	Restricted	Total Assets	Assets
Debt service reserves	90,429,976	-	-	-	90,429,976	244,340,266	(153,910,290)	90,429,976	1.00%	1.00%
							-			
Total	90,429,976	-	-	-	90,429,976	244,340,266	(153,910,290)	90,429,976	1.00%	1.00%

 $(3) \ Detail\ of\ other\ restricted\ assets\ (reported\ on\ line\ n\ above):$ 

					Perce	ntage				
			Current Year					-		
	1	2	3	4	5	6	7	8	9	10
		G/A Supporting								
		Protected Cell								
		Restricted Assets (a)		Protected Cell Assets						Admitted Restricted
	Total General	Total Protected Cell	Total Protected Cell	Supporting G/A		Total From Prior	Increase/(Decrease) (5	Total Current Year Admitted	Gross Restricted to	to Total Admitted
Collateral Agreement	Account (G/A)	Restricted Assets	Restricted Assets	Activity (b)	Total (1 plus 3)	Year	minus 6)	Restricted	Total Assets	Assets
FSLSO Assessment Advance						8,534,118	(8,534,118)	-	0.00%	0.00%
Total	-	-	-	-		8,534,118	(8,534,118)	-	0.00%	0.00%

(2) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying	Fair Value	% of BACV to Total	% of BACV to Total
	Value (BACV)		Assets (Admitted and	Admitted Assets **
			Nonadmitted) *	
a. Cash	\$	\$	%	%
b. Schedule D, Part 1			%	%
c. Schedule D, Part 2, Sec. 1			%	%
d. Schedule D, Part 2, Sec. 2			%	%
e. Schedule B			%	%
f. Schedule A		NONE	%	%
g. Schedule BA, Part 1			%	%
h. Schedule DL, Part 1			%	%
i. Other			%	%
j. Total Collateral Assets				
(a+b+c+d+e+f+g+h+i)	\$	\$	%	%

- M. Working Capital Finance Investments Not applicable.
- N. Offsetting and Netting of Assets and Liabilities Not applicable.
- O. 5GI Securities Not applicable.
- P. Short Sales
  - Unsettled Short Sale Transactions (Outstanding as of Reporting Date) Not applicable.
  - (2) Settled Short Sale Transactions Not applicable.
- Q. Prepayment Penalty and Acceleration Fees

The Company had one hundred four securities called during the year, twenty of which included prepayment penalties or acceleration fees totaling \$719,819.

	General Account
1.) Number of CUSIPs	20
2.) Aggregate Amount of Investment Income	719,819

#### Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

- A. Detail for Those Greater than 10% of Admitted Assets Not applicable.
- B. Write-downs for Impairment of Joint Ventures, Partnerships and LLCs Not applicable.

#### Note 7 – Investment Income

A. Accrued Investment Income

The Company does not admit investment income due and accrued if amounts are over 90 days past due.

B. Amounts Non-admitted – Not applicable.

#### Note 8 - Derivative Instruments

Not applicable.

#### Note 9 – Income Taxes

No significant changes.

#### Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

Citizens Property Insurance Corporation (Citizens) was established on August 1, 2002, pursuant to Section 627.351(6), Florida Statutes (the Act), to provide certain residential and non-residential property insurance coverage to qualified risks in the State of Florida under circumstances specified in the Act. This legislation was enacted such that property insurance be provided through Citizens to applicants who are in good faith entitled to procure insurance through the voluntary market but are unable to do so. Citizens results from a combination of the Florida Residential Property and Casualty Joint Underwriting Association (FRPCJUA) and the Florida Windstorm Underwriting Association (FWUA). The FRPCJUA was renamed Citizens and the FWUA's rights, obligations, assets, liabilities and all insurance policies were transferred to Citizens. Unlike private insurers offering coverage through the admitted market, Citizens is not

required to obtain or to hold a certificate of authority issued by the Florida Department of Financial Services, Office of Insurance Regulation (the Office). Likewise, Citizens is not subject to Risk-Based Capital (RBC) requirements or required to have a pledged deposit on file with the State of Florida. For purposes of its tax-exempt status, Citizens is considered a political subdivision and an integral part of the State of Florida. As such, Citizens' operations may be affected by the legislative process.

Citizens operates pursuant to a Plan of Operation (the Plan), under the Act, approved by the Financial Services Commission (the Commission) of the State of Florida. The Commission is composed of the Governor, the Chief Financial Officer, the Attorney General and the Commissioner of Agriculture of the State of Florida.

Citizens is supervised by a Board of Governors (the Board) which consists of nine individuals who reside in the State of Florida. The Governor appoints three members, and the Chief Financial Officer, the President of the Senate and the Speaker of the House of Representatives each appoint two members of the Board. At least one member appointed by each appointing officer must have a demonstrated expertise in the insurance industry. The Chief Financial Officer designates one of the appointees as the Board's chair. All Board members serve at the pleasure of their appointing officers.

Citizens' President and Chief Executive Officer (Executive Director) and senior managers are engaged by and serve at the pleasure of the Board. The Executive Director is subject to confirmation by the Florida Senate. Pursuant to the Act, all revenues, expenses, assets and liabilities of Citizens shall remain divided into three separate accounts: the Personal Lines Account, the Commercial Lines Account and the Coastal Account (collectively, the Accounts).

- A. Nature of Relationships Not applicable.
- B. Detail of Transactions Greater than ½% of Admitted Assets Not applicable.
- C. Change in Terms of Intercompany Arrangements Not applicable.
- D. Amounts Due to or From Related Parties

As of September 30, 2020 and 2019 Citizens reported amounts due from the Florida Market Assistance Plan (FMAP) of \$48,640 and \$30,779, respectively. Balances due from FMAP relate to operating expenses funded initially by Citizens and subsequently recouped through regular invoicing.

- E. Guarantees or Undertakings for Related Parties Not applicable.
- F. Management, Service Contracts, Cost Sharing Arrangements

FMAP is an entity related to Citizens through the maintenance of a service level agreement. Citizens maintains FMAP's database and computer systems, prepares necessary reports, and provides accounting and other financial services, office space and all other services deemed necessary to carry out FMAP's statutory purpose. Costs incurred for these expenses are reimbursed quarterly to Citizens. Section 627.3515, Florida Statutes provides that FMAP shall be funded through payments from Citizens and annual assessments of residential property insurers. Citizens funds any deficit incurred by FMAP in performing its statutory purpose if the annual assessments are insufficient to cover such costs.

- G. Nature of Relationships that Could Affect Operations Not applicable.
- H. Amount Deducted for Investment in Upstream Company Not applicable.
- I. Detail of Investments in Affiliates Greater than 10% of Admitted Assets Not applicable.
- J. Writedowns for Impairment of Investments in Affiliates Not applicable.
- K. Foreign Insurance Subsidiary Valued Using CARVM Not applicable.
- L. Downstream Holding Company Valued Using Look-Through Method Not applicable.
- M. All SCA Investments Not applicable.
- N. Investment in Insurance SCAs Not applicable.
- O. SCA or SSAP 48 Entity Loss Tracking Not applicable.

#### Note 11 – Debt

A. Debt consists of the following obligations as of the end of the current quarter:

The following exhibit provides a summary of remaining debt obligations as well as a summary of interest paid through the quarter ended September 30, 2020.

<b>Bond Issue</b>	Issuance Date	Face Value	Carrying Value	Stated Interest Rate	Effective Interest Rate	Current Year Interest Paid
Series 2011A-1 Senior Secured Bonds (Pre-event HRA)	July 14, 2011	\$ 0	\$ 0	4.500% - 5.000%	4.500% - 4.750%	\$ 4,300,000
Series 2012A-1 Senior Secured Bonds (Pre-event PLA/CLA)	June 21, 2012	\$ 320,000,000	\$ 324,490,520	4.000% - 5.000%	3.400% - 3.770%	\$ 11,966,750
Series 2015A-1 Senior Secured Bonds (Pre-event Coastal)	June 2, 2015	\$ 500,000,000	\$ 528,364,748	4.000% - 5.000%	2.100% - 3.200%	\$ 13,282,083
Totals		\$ 820,000,000	\$ 852,855,268			\$ 29,548,833

All bonds are secured by pledged revenues which consist of monies and investments held in accounts established under the trust indenture, proceeds from any regular and/or emergency assessments and/or reimbursements received from the FHCF.

Interest expense incurred through the quarter ended September 30, 2020 was \$27,136,972, net of bond premium accretion and bond discount amortization.

On January 10, 2020, Citizens exercised an optional redemption of Series 2015A-1 Senior Secured pre-event fixed-rate bonds at par value for \$150 million with an original maturity of June 1, 2020. Citizens recognized a gain of \$1,518,701 as a result of the redemption due to the carrying value of the bonds exceeding the optional redemption price at execution.

As of September 30, 2020, scheduled bond maturities at par value are as follows (in thousands):

	Series 2012A-1 PLA-CLA Bonds	Series 2015A-1 through 2015A- 2 Coastal Bonds	Total
2020	-	-	-
2021	160,000	-	160,000
2022	160,000	225,000	385,000
2023	-	-	-
After		275,000	275,000
	\$320,000	\$500,000	\$820,000

B. Funding Agreements with Federal Home Loan Bank (FHLB) – Not applicable.

# Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plans

No significant changes.

B-D. Description of Investment Policies, Fair Value of Plan Assets, and Rate of Return Assumptions

No significant changes.

E. Defined Contribution Plans

No significant changes.

- $F. \quad Multiemployer \ Plans-Not \ applicable.$
- $G. \ \ Consolidated/Holding \ Company \ Plans-Not \ applicable.$

### **NOTES TO FINANCIAL STATEMENTS**

H. Postemployment Benefits and Compensated Absences

No significant changes.

I. Impact of Medicare Modernization Act on Postretirement Benefits – Not applicable.

#### Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant changes.

#### Note 14 – Contingencies

- 1. Contingent Commitments Not applicable.
- 2. Guaranty Fund and Other Assessments No significant changes.
  - C. Gain Contingencies Not applicable.
  - D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits- Not applicable.
  - E. Product Warranties Not applicable.
  - F. Joint and Several Liabilities Not applicable.
  - G. All Other Contingencies

Citizens is involved in certain litigation and disputes incidental to its operations. In the opinion of management, after consultation with legal counsel, there are substantial defenses to such litigation and disputes and any ultimate liability, in excess of reserves resulting there from, will not have a material adverse effect on the financial condition or results of operations of Citizens.

#### Note 15 - Leases

- A. Lessee Leasing Arrangements No significant changes.
- B. Lessor Leasing Arrangements Not applicable.

# Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial instruments with Concentrations of Credit Risk.

- Face or Contracts Amounts Not applicable.
- 1. Nature and Terms Not applicable.
- 2. Exposure to Credit-related Losses Not applicable.
- 3. Collateral Policy No significant changes.

#### Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Transfers of Receivables Reported as Sales Not applicable.
- B. Transfers and Servicing of Financial Assets Not applicable.
- C. Wash Sales Not applicable.

#### Note 18 - Gain or Loss from Uninsured Plans and Uninsured Portion of Partially Insured Plans

- A. Administrative Services Only (ASO) Plans Not applicable.
- B. Administrative Services Contract (ASC) Plans Not applicable.
- C. Medicare or Similarly Structured Cost Based Reimbursement Contracts Not applicable.

#### Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant changes.

#### Note 20 - Fair Value Measurements

- A. Inputs Used for Assets and Liabilities Measured at Fair Value
  - 1. Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities that are measured at fair value into the three-level fair value hierarchy as reflected in the table below. The three-level fair value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined. The three levels are defined as follows.

Level 1 – Quoted Prices in Active Markets for Identical Assets and Liabilities: The estimated fair value of these items were based on quoted prices in active markets and are thus classified as Level 1.

Level 2 – Significant Other Observable Inputs: This category, for items measured at fair value on a recurring basis, includes bonds which are not exchange-traded. The estimated fair values of these items were determined by independent pricing services using observable inputs.

Level 3 – Significant Unobservable Inputs: The Company has no assets or liabilities measured at fair value in this category. At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between Levels 1 and 2. This policy also applies to transfers into or out of Level 3. During the current reporting period, no such transfers occurred.

					Net Asset Value
					(NAV) Included in
Description	Level 1	Level 2	Level 3	Total	Level 2
a. Assets on balance sheet at fair value					
<u>Bonds - (D1)</u>					
		4,248,062.50		4,248,062.50	
Total bonds	-	4,248,062.50	-	4,248,062.50	-
Short Term - (DA1)					
Total Short Term	-	-	-	-	-
Cash Equivalents (E2)					
Money-market mutual funds	632,993,891.41	31.45		632,993,922.86	
Total Cash Equivalents	632,993,891.41	31.45		632,993,922.86	
Total assets on balance sheet at Fair Value	632,993,891.41	4,248,093.95	_	637,241,985.36	-

2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy

The Company has no assets or liabilities measured at fair value in the Level 3 category.

3. Policy on Transfers Into and Out of Level 3

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Bonds carried at fair value categorized as Level 2 are valued using the market approach. The estimated fair values of some of these items were determined by independent pricing services and relevant market data observable inputs. Others were based on broker quotes from markets which were not considered actively traded. Some valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. This was accomplished by the use of matrix pricing. Matrix pricing takes quoted prices of bonds with similar features and applies analytic methods to determine the fair value of bonds held. Features that are inputs into the analysis include duration, credit quality, tax status and call and sinking fund features.

- 5. Derivative Fair Values Not applicable.
- B. Other Fair Value Disclosures Not applicable.
- C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The following table reflects the admitted values and estimated aggregate fair values of all admitted assets and liabilities that are financial instruments at September 30, 2020. The estimated fair values are categorized into the three-level fair value hierarchy as described below.

	Aggregate Fair					Not Practicable
	Value	Admitted Assets	Level 1	Level 2	Level 3	(Carrying Value)
Financial assets:	·					
Bonds	\$ 8,572,029,787	\$ 8,052,505,906	\$ 1,572,001,250	\$ 7,000,028,536	\$ -	
Short-term investments	118,221,890	118,142,902	72,922,882	45,299,009	-	
Cash and cash equivalents	588,774,706	588,774,706	582,774,566	6,000,140	-	
Investment income due and accrued	54,345,212	54,345,212		54,345,212	-	
Total financial assets	9,333,371,595	8,813,768,726	2,227,698,698	7,105,672,897		-
Financial liabilities:						
Bonds payable	896,692,275	852,855,268	-	896,692,275	-	-
Interest payable	13,627,834	13,627,834	-	13,627,834	-	_
Total financial liabilities	\$ 910,320,109	\$ 866,483,102	\$ -	\$ 910,320,109	\$ -	\$ -

- D. Reasons Not Practical to Estimate Fair Values Not applicable.
- E. Instruments Measured at Net Asset Value (NAV) Not applicable

## Note 21 – Other Items

- A. Unusual or Infrequent Items Not applicable.
- B. Troubled Debt Restructuring for Debtors Not applicable.
- C. Other Disclosures No significant changes.
- D. Business Interruption Insurance Recoveries Not applicable.
- E. State Transferable Tax Credits Not applicable.
- F. Subprime Mortgage Related Risk Exposure Not applicable.
- G. Proceeds from Issuance of Insurance-Linked Securities –

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related to:		
(1) Directly-Written Insurance Risks		
a. ILS Contracts as Issuer	-	\$ -
b. ILS Contracts as Ceding Insurer	2	360,000,000
c. ILS Contracts as Counterparty	-	-
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer	-	\$ -
b. ILS Contracts as Ceding Insurer	-	-
c. ILS Contracts as Counterparty	-	-

H. The Amount That Could Be Realized on Life Insurance Where Reporting Entity Is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy – Not applicable.

#### Note 22 - Events Subsequent

Subsequent events have been considered through November 16, 2020, the date of issuance of these statutory financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

#### Note 23 - Reinsurance

A. Unsecured Reinsurance Recoverables

Citizens does not have an unsecured aggregate reinsurance recoverable for paid and unpaid losses, loss adjustment expenses and unearned premiums from any individual reinsurer that exceeds 3% of policyholders' surplus.

B. Reinsurance Recoverables in Dispute

Citizens does not have reinsurance recoverables in dispute for paid losses and loss adjustment expenses that exceed 5% of policyholders' surplus from an individual reinsurer or exceed 10% of policyholders' surplus in aggregate.

C. Reinsurance Assumed and Ceded and Protected Cells

None of the Company's reinsurance arrangements provide for commissions, contingent commissions, sliding scale adjustments, other profit commissions or other similar provisions.

- D. Uncollectible Reinsurance Not applicable.
- E. Commutation of Ceded Reinsurance Not applicable.
- F. Retroactive Reinsurance Not applicable.
- G. Reinsurance Accounted for as a Deposit Not applicable.
- H. Run-off Agreements Not applicable.
- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation Not applicable.
- J. Reinsurance Agreements Qualifying for Reinsurance Aggregation Not applicable.

#### Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

- A. Method Used to Estimate Not applicable.
- B. Method Used to Record Not applicable.
- C. Amount and Percent of Net Retrospective Premiums Not applicable.

- D. Medical Loss Ratio Rebates Not applicable.
- E. Calculation of Nonadmitted Accrued Retrospective Premiums Not applicable.
- F. Risk Sharing Provisions of the Affordable Care Act Not applicable.
  - 1. Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions No
  - 2. Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year:

	Dorr	nanent ACA Risk Adjustment Program	AMOUNT
a.	Asse	· •	AWOUNT
	1	Premium adjustments receivable due to ACA Risk Adjustment	
	Liah	ilities	
	2	Risk adjustment user fees payable for ACA Risk Adjustment	
	3	Premium adjustments payable due to ACA Risk Adjustment	
		rations (Revenue & Expenses)	
	4	Reported as revenue in premium for accident and health contracts (written/collected) due to ACA	
	"	Risk Adjustment	
	5.	Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	
b	Tran	isitional ACA Reinsurance Program	
	Asse		
	1.	Amounts recoverable for claims paid due to ACA Reinsurance	
	2.	Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)	
	3.	Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	
	Liab	ilities	
	4.	Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	
	5.	Ceded reinsurance premiums payable due to ACA Reinsurance	
	6.	Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	
		rations (Revenue & Expenses)	
	7.	Ceded reinsurance premiums due to ACA Reinsurance	
	8.	Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected	
		payments	
	9.	ACA Reinsurance contributions – not reported as ceded premium	
C.		porary ACA Risk Corridors Program	
	Asse		
	1.	Accrued retrospective premium due to ACA Risk Corridors	
		ilities	
	2.	Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	
		rations (Revenue & Expenses)	
	3.	Effect of ACA Risk Corridors on net premium income (paid/received)	
	4.	Effect of ACA Risk Corridors on change in reserves for rate credits	

3. Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance:

				-			Differe	ences	Ad	ljustments		Unsettled Balar Reportin	
			Accrued Duri Year on E Written December 31 Yes	Business Before of the Prior	Received or the Curren Business Wr December 31 Ye. 3 Receivable	t Year on itten Before of the Prior	Prior Year Accrued Less Payments (Col. 1-3) 5 Receivable	Prior Year Accrued Less Payment s (Col. 2- 4) 6 (Payable)	To Prior Year Balances 7 Receivable	To Prior Year Balances 8 (Payable)	Ref	Cumulative Balance from Prior Years (Col. 1-3+7) 9 Receivable	Cumulative Balance from Prior Years (Col. 2-4+8) 10 (Payable)
a.	Porn	nanent ACA Risk Adjustment Program	Receivable	(Fayable)	Receivable	(Fayable)	Receivable	(Fayable)	Receivable	(Fayable)	Rei	Receivable	(Fayable)
a.	1.	Premium adjustments receivable									Α		
	2.	Premium adjustments (payable)									В		
	3.	Subtotal ACA Permanent Risk									_		
		Adjustment Program											
b.	Tran	sitional ACA Reinsurance Program											
	1.	Amounts recoverable for claims paid									С		
	2.	Amounts recoverable for claims											
		unpaid (contra liability)						1	·		D		
	3.	Amounts receivable relating to									_		
		uninsured plans					— N	IONE			Е		
	4.	Liabilities for contributions payable due to ACA Reinsurance – not					-						
		reported as ceded premiums									F		
	5.	Ceded reinsurance premiums											
	٥.	payable									G		
	6.	Liability for amounts held under											
		uninsured plans									Н		
	7.	Subtotal ACA Transitional											
		Reinsurance Program											
C.		porary ACA Risk Corridors Program											
	1.	Accrued retrospective premium									- 1		
	2.	Reserve for rate credits or policy experience rating refunds									J		
	3.	Subtotal ACA Risk Corridors											
		Program											
d.	Tota	I for ACA Risk Sharing Provisions											

4. Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year:

							Differences		Adju	ustments		Unsettled Bala Reporti	inces as of the ng Date
					Received or Paid		Prior Year Accrued Less	Prior Year Accrued Less				Cumulative Balance from	Cumulative Balance from
			Business Wi		Year on Busines		Payments	Payments	To Prior Year	To Prior Year		Prior Years	Prior Years
			December 31 o		December 31 o	f the Prior Year	(Col. 1-3)	(Col. 2-4)	Balances	Balances		(Col. 1-3+7)	(Col. 2-4+8)
			1	2	3	4	5	6	7	8		9	10
			Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a.	201												
	1.	Accrued retrospective premium									Α	\$	
	2.	Reserve for rate credits for policy experience rating refunds									В		
b.	201	5											
	1.	Accrued retrospective premium	s								С	s	
	2.	Reserve for rate credits for policy experience rating refunds				NC	)NE				D		
C.	201	6											
	1.	Accrued retrospective premium	\$								Е	\$	
	2.	Reserve for rate credits or policy experience rating refunds									F		
d.	Tota	l for Risk Corridors	\$									\$	

5. ACA Risk Corridors Receivable as of Reporting Date:

	1 2		3	4	5	5
	Estimated Amount to	Non-Accrued				
	be Filed or Final	Amounts for		Asset Balance (Gross		Net Admitted
Risk Corridors Program	Amount Filed with	Impairment or Other	Amounts Received	of Non-Admissions)	Non-Admitted	Asset
Year	CMS	Reasons	from CMS	(1-2-3)	Amount	(4-5)
a 2014	\$	\$	\$	\$	\$	\$
b. 2015	\$	\$	\$	\$	\$	\$
c. 2016	\$	\$	s NONE	\$	\$	\$
d. Total (a+b+c)	\$	\$	\$	\$	\$	\$

#### Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

A. The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years' increased by approximately \$17.7 million, net of reinsurance, during the period ended September 30, 2020. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims.

(000's omitted) Lines of Business	Current Calendar	· Year Losses and L	Current Loss Year Losses and LAE Incurred	Shortage (Redundancy)	
	Losses Incurred	LAE Incurred	Totals		(Iteaumanney)
Homeowners	\$ 185,613	\$ 125,053	\$ 310,666	\$ 292,885	\$ 17,781
Fire and Allied Lines	76,678	32,990	109,668	109,745	(77)
Totals	\$ 262,291	\$ 158,043	\$ 420,334	\$ 402,630	\$ 17,704

B. Significant Changes in Reserving Methodologies and Assumptions – Not Applicable

#### Note 26 - Intercompany Pooling Arrangements

Not applicable.

#### Note 27 – Structured Settlements

Not applicable.

#### Note 28 - Health Care Receivables

Not applicable.

# Note 29 - Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves
Not applicable.
Note 31 – High Deductibles
Not applicable.
Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses
Not applicable.
Note 33 – Asbestos and Environmental Reserves
Not applicable.
Note 34 – Subscriber Savings Accounts
Not applicable.
Note 35 – Multiple Peril Crop Insurance
Not applicable.
Note 36 – Financial Guaranty Insurance
Not applicable.

# **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Did the reporting entity experience any material Domicile, as required by the Model Act?		Yes	; [ ]	No [X]			
1.2	• • •	ary state?				Yes	; [ ]	No [ ]
2.1	Has any change been made during the year of the reporting entity?	nis statement in the charter, by-laws, articles of in-	corporation, or d	leed of settlen	nent of the	Yes	; []	No [X]
2.2	If yes, date of change:							
3.1	Is the reporting entity a member of an Insurance which is an insurer?		Yes	; [ ]	No [X]			
	If yes, complete Schedule Y, Parts 1 and 1A.							
3.2	Have there been any substantial changes in the	organizational chart since the prior quarter end?				Yes	; [ ]	No [X]
3.3	If the response to 3.2 is yes, provide a brief desc	ription of those changes.						
3.4	Is the reporting entity publicly traded or a member	er of a publicly traded group?				Yes	; [ ]	No [X]
3.5	If the response to 3.4 is yes, provide the CIK (Ce	entral Index Key) code issued by the SEC for the e	ntity/group					
4.1	Has the reporting entity been a party to a merge	or consolidation during the period covered by thi	s statement?			Yes	; [ ]	No [X]
	If yes, complete and file the merger history data	file with the NAIC.						
4.2	If yes, provide the name of entity, NAIC Comparceased to exist as a result of the merger or cons	y Code, and state of domicile (use two letter state olidation.	abbreviation) fo	or any entity th	nat has			
		1 Name of Entity NAIC	2 Company Cod	e State of				
<ol> <li>5.</li> <li>6.1</li> </ol>	fact, or similar agreement, have there been any If yes, attach an explanation.	t agreement, including third-party administrator(s) significant changes regarding the terms of the agreation of the agreation of the reporting entity was made or is being	eement or princ	ipals involved	?	Yes [ ] No		
6.2		nination report became available from either the solution lance sheet and not the date the report was comp						
6.3	or the reporting entity. This is the release date o	ation report became available to other states or the completion date of the examination report and no	ot the date of the	e examination	(balance			
6.4	By what department or departments?							
6.5	Have all financial statement adjustments within t statement filed with Departments?	he latest financial examination report been accou	nted for in a sub	sequent finan		Yes [ ] No		
6.6		st financial examination report been complied with				Yes [ ] No	, [ ]	NA [X]
7.1	suspended or revoked by any governmental enti	Authority, licenses or registrations (including corporty during the reporting period?	rate registration	, п аррпсавіе	) 	Yes	; [ ]	No [X]
7.2	If yes, give full information:							
8.1	Is the company a subsidiary of a bank holding or	ompany regulated by the Federal Reserve Board?				Yes	; [ ]	No [X]
8.2	If response to 8.1 is yes, please identify the nam	e of the bank holding company.						
8.3	Is the company affiliated with one or more banks	, thrifts or securities firms?				Yes	; [ ]	No [X]
8.4	federal regulatory services agency [i.e. the Fede	ne names and location (city and state of the main ral Reserve Board (FRB), the Office of the Compt ecurities Exchange Commission (SEC)] and ident	roller of the Cur	rency (OCC),	the Federal			
	1	2 Location	3	4	5	6	1	
	Affiliate Name	Location (City State)	FRB	OCC	FDIC	SEC		

# GENERAL INTERROGATORIES

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?	Yes	[X]	No [ ]
	<ul><li>(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships</li><li>(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;</li><li>(c) Compliance with applicable governmental laws, rules and regulations;</li></ul>	;		
	<ul><li>(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and</li><li>(e) Accountability for adherence to the code.</li></ul>			
9.11	If the response to 9.1 is No, please explain:			
9.2	Has the code of ethics for senior managers been amended?	Yes	[]	No [X]
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).			
9.3	Have any provisions of the code of ethics been waived for any of the specified officers?	Yes	[]	No [X]
9.31	If the response to 9.3 is Yes, provide the nature of any waiver(s).			
	FINANCIAL			
10.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?	Yes	[X]	No [ ]
10.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$			
11.1	INVESTMENT  Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)	Yes	[]	No [X]
11.2	If yes, give full and complete information relating thereto:			
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:\$			
13.	Amount of real estate and mortgages held in short-term investments:			
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?	Yes	[]	No [X]
14.2	If yes, please complete the following:			
	1 2 Prior Year-End Current Quarter Book/Adjusted Book/Adjusted Carrying Value Carrying Value			
	14.21 Bonds \$ \$			
	14.23 Common Stock \$			
	14.24 Short-Term Investments			
	14.25 Moltgage Loans on Real Estate \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$			
	14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)\$\$			
	14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above \$			
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?	Yes	[]	No [X]
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?	No	[]	NA [X]
	If no, attach a description with this statement.			
16	For the reporting entity's security lending program, state the amount of the following as of the current statement date:			
	<ul> <li>16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2</li> <li>16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2</li> <li>16.3 Total payable for securities lending reported on the liability page</li> </ul>			

### **GENERAL INTERROGATORIES**

17.	Excluding items in Schedule E – Part 3 – Special Deposits, real estate, mortgage loans and investments held physically in the reporting
	entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held
	pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination
	Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners
	Handbook?

Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1	2
Name of Custodian(s)	Custodian Address
	One Mellon Center, 500 Grant Street, Suite 1315 Pittsburgh, PA 15258
	1 1110001 917, 171 10200

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1	2	3
Name(s)	Location(s)	Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..

Yes [ ] No [X]

17.4 If yes, give full and complete information relating thereto:

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
Federated Investment Counseling	U
Goldman Sachs Asset Management LP	U
Hartford Investment Management	U
Macquarie Investment Management	U
Mellon Investments Corporation	U
New England Asset Management	U
Northern Trust Global Investment Services	U
RBC Global Asset Management, Inc.	
UBS Global Asset Management	U
Wellington Management	
Raymond James & Associates, Inc	U
Jennifer Montero	I
Jonathan Norfleet	1
Long Yang.	
Joshua Bruce	

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?

es	[	Χ	]	No	[	]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?

es	[ X	]	No	

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
05325	Federated Investment Counseling	801-34611	SEC	N0
07738	Goldman Sachs Asset Management LP	801-37591	SEC	N0
06699	Hartford Investment Management	801-53542		
05390	Macquarie Investment Management	801-32108	SEC	NO
05764	Mellon Investments Corporation	801-19785		
05900	New England Asset Management	801-22445	SEC	NO
05780	Northern Trust Global Investment Services	801-33358	SEC	N0
07173	RBC Global Asset Management,	801-20303		NO
06838	UBS Global Asset Management	801-34910	SEC	NO
06595	Wellington Management	801-15908	SEC	NO
05	Raymond James & Associates,	801-10418	SEC	N0

# **GENERAL INTERROGATORIES**

	Have all the filing requirements of the <i>Purposes and Procedures Manual of the NAIC Investment Analysis Office</i> been followed?	Yes [X] No [
19.	By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:	
	Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or a. PL security is not available.	
	b. Issuer or obligor is current on all contracted interest and principal payments.	
	c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.	
	Has the reporting entity self-designated 5GI securities?	Yes [ ] No [X]
20.	By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:	
	a. The security was purchased prior to January 1, 2018.	
	b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.	
	The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is	
	c. shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.	
	<ol> <li>The reporting entity is not permitted to share this credit rating of the PL security with the SVO.</li> </ol>	
	Has the reporting entity self-designated PLGI securities?	Yes [ ] No [X]

# **GENERAL INTERROGATORIES**

- By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

  a. The shares were purchased prior to January 1, 2019.
  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
  d. The fund only or predominantly holds bonds in its portfolio.
  e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
  f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [ ] No [X]

# GENERAL INTERROGATORIES PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.	If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?									Yes [ ]	No [ ]	NA [X]
	If yes, attach an e	explanation.										
2.	Has the reporting from any loss tha	entity reinsured t may occur on t	l any risk with ar he risk, or portion	ny other report on thereof, reir	ing entity and ag	greed to releas	se such entity fro	om liability, in w	hole or in part,	Y	/es [ ]	No [X]
	If yes, attach an e	explanation.										
2.1	Llave any of the r	enarting antitula		anno contracto	, boon concoled	0				v	'es [ ]	No [V]
3.1	Have any of the r		•		been canceled	f				,	69 [ ]	NO [A]
5.2	ii yes, give idii dii	id complete illioi	mation thereto.									
4.1	Are any of the lial											
	Annual Statemen greater than zero									Υ	'es [ ]	No [X]
4.2	If yes, complete to	he following sch	edule:									
					TOTAL DI	SCOUNT		DIS	COUNT TAKEN	DURING PER	RIOD	
	1	2 Maximum	3 Discount	4 Unpaid	5 Unpaid	6	7	8 Unpaid	9 Unpaid	10	11	1
Li	ne of Business	Interest	Rate	Losses	LAE	IBNR	TOTAL	Losses	LAE	IBNR	тот	AL
		-										
			TOTAL									
5.	Operating Percer	ntages:										
		=							<u>-</u>			%
	5.2 A&H c	ost containment	percent									%
	5.3 A&H e	xpense percent	excluding cost	containment ex	rpenses							%
6.1	Do you act as a c	custodian for hea	alth savings acc	ounts?						Υ	'es [ ]	No [X]
6.2	If yes, please provide the amount of custodial funds held as of the reporting date\$											
6.3	Do you act as an	administrator fo	r health savings	accounts?						Υ	'es [ ]	No [X]
6.4	If yes, please pro	vide the balance	e of the funds ac	dministered as	of the reporting	date			\$_			
7.	Is the reporting en	ntity licensed or	chartered, regis	stered, qualified	d, eligible or writi	ing business ir	n at least two sta	ates?		Υ	'es [ ]	No [X]
7.1	If no, does the re of the reportin	porting entity as								Υ	'es [ ]	No [X]

# **SCHEDULE F - CEDED REINSURANCE**

4	1 2	2	Showing All New Reinsurers - Current Year to Date		6	7
1 NAIC	2	3	4	5	6 Certified Reinsurer Rating	7 Effective Date of Certified
Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	(1 through 6)	Reinsurer Ratin
		PROPERTY/CASUALTY — AFFILIATES				
		PROPERTY/CASUALTY — U.S. INSURERS				
12247	02-0733996.	SOUTHERN OAK INS CO	FL	Authorized		
19283	39-6040366.	AMERICAN STANDARD INS CO OF WI	WI	Unauthor i zed		
26921	22-2005057.	EVEREST REINS CO	DE	Authorized		
10227	13-4924125	MUNICH REINS AMER INC.	DE	Authorized		
23680	47 - 0698507	ODYSSEY REINS CO.	CT	Authorized		
25364	13 - 1675535	SWISS REINS AMER CORP.	NY	Authorized		
14930	90-0797817.	WESTON INS CO.	FL	Authorized		
15341	46-3943172.	SAFEPOINT INS CO.	FL	Authorized		
		PROPERTY/CASUALTY — POOLS AND ASSOCIATIONS				
		PROPERTY/CASUALTY — ALL OTHER INSURERS				
00000	AA-3190932	ARGO RE	BMU	Unauthorized		
00000	AA-3191289	Fidelis Ins Bermuda Ltd	BMU	Unauthorized		
00000	LAA-3190339	RENAISSANCE REINS LTD.	BMU.	Certified	3	12/29/2010.
00000		Validus Reins Ltd.	BMU	Certified	3	08/08/2012
00000		Lumen Re Ltd	BMU	Unauthorized		
00000	AA-3194126	Arch Reins Ltd.	BMU	Certified	3	04/01/2011
00000	AA-5420050	KOREAN REINS CO	KOR	Unauthorized		
00000	AA-5340660	NEW INDIA ASSUR CO LTD.	IND	Unauthorized		
00000	AA-1440076	SIRIUS INTL INS CORP	SWE	Unauthorized		
00000	AA-1340125	HANNOVER RUECK SE	DEU	Certified	3	02/24/2010
00000	AA-8310006	Kelvin Re Ltd.	GGY	Unauthorized		
00000	AA-8310008	Humboldt Re Ltd.	GGY	Unauthorized		
00000	AA-1460019	MS Amlin AG	CHE	Unauthorized		
00000	AA-1128623	Llovd's Syndicate Number 2623	GBR	Certified	3	10/06/2011
00000	AA-1127183	ILLOYD'S SYNDICATE NUMBER 1183	GBR	Certified	3	10/06/2011
00000	AA-1120102	LLOYD'S SYNDICATE NUMBER 1458.	GBR	Certified	3	10/06/2011
00000	AA-1127414	Lloyd's Syndicate Number 1414	GBR	Certified.	3	10/06/2011
00000	AA-1127414	Lloyd's Syndicate Number 1414.	GBR	Certified	3	10/06/2011
00000	AA-1126040	LLOYD'S SYNDICATE NUMBER 40.	GBR	Certified	3	10/06/2011
00000	AA-1120152	LLOYD'S SYNDICATE NUMBER 2357	GBR	Certified	3	10/06/2011
00000	AA-3190936	DE SHAW RE (BERMUDA) LTD.	BMU	Unauthorized.		
	1	SE				
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# **SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

					Date - Allocated b	y States and Territo	ories		
			1	Direct Premiu	ums Written 3	Direct Losses Paid (	(Deducting Salvage) 5	Direct Loss	ses Unpaid
			Active	_	3	4	5	Ö	/
			Status	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
	States, etc.	$\perp$	(a)	To Date	To Date	To Date	To Date	To Date	To Date
1	Alabama A		N	1			ļ	1	
	Alaska A		N	1					
1	Arizona A		N	1		ļ	ļ	1	
4.	Arkansas A	۱R	N	1					
5.	California C	λA.	N	1					
6.	ColoradoC	ю	N	1					
1	Connecticut C		N	1					
	Delaware D		N.						
1	Dist. Columbia		N						
	FloridaF		NL	880,976,740	662,109,232	357,929,080	598 805 450	570 , 452 , 367	623,914,530
	Georgia G		N				550,000,408		920, 3 14, 330
1	_		N N						
	Hawaii H			·					
i	IdahoII	i	N	·····				·	
1	IllinoisIL	i i	N	·		ļ	ļ	·	
i	IndianaI	i	N	l					
	lowa IA		N	L		ļ	ļ	·	
	KansasK		N	l		ļ	ļ	l	
	Kentucky K		N	<u> </u>			ļ	<u> </u>	
19.	LouisianaL	.A	N	<u> </u>					
	Maine		N	1		1	<u> </u>	1	
1	Maryland N		N						
1	Massachusetts		N	·					
	Michigan N		NN						
	Minnesota N		NN.	T					
1			N N	† <u> </u>					
	Mississippi N			·					
1	Missouri N		N	·····		ļ	ļ	ļ	
1	Montana N		N	L					
1	Nebraska N		N	L		ļ	ļ		
	Nevada N		N	<u> </u>				<u> </u>	
	New Hampshire N		N	1	l	<u> </u>	<u> </u>		
	New Jersey N		N	1					
	New Mexico N		N						
	New York N		N						
	No. Carolina N		NN	r					
1			NN	· · · · · · · · · · · · · · · · · · ·					
i	No. Dakota N			·					
1	Ohio	i i	N	·····				·	
1	Oklahoma C		N	·		ļ	ļ	·	
	OregonC		N	L		ļ	ļ		
	PennsylvaniaP		N	L		ļ	ļ	L	
	Rhode IslandR		N	<u> </u>			ļ		
	So. Carolina S		N	1		<u> </u>	<u> </u>		
1	So. Dakota S		N	1		1	1		
	Tennessee T		N				ļ		
1	Texas T		NN.						
	Utah U		N	1					
i	VermontV	i	NN	· · · · · · · · · · · · · · · · · · ·					
i i				<u> </u>					
1	VirginiaV		N						
	Washington V		N	·		ļ	ļ	·	
1	West Virginia	i i	N						
1	Wisconsin V		N	L		ļ	ļ	L	
51.	Wyoming V	۷Y	N	·			ļ		
1	American Samoa A		N	1		<u> </u>	<u> </u>		
	Guam G		N						
	Puerto Rico P		N						
i	U.S. Virgin IslandsV	i i	NN.						
1	Northern Mariana Islands N		NN.	1					
i		i	N N	†					
	Canada			·					
i	Aggregate Other Alien C	וי	XXX	000 070 7	000 400 5	057 000 000	500 005 :	F70 150 1:-	000 041 511
59.	Totals	$\dashv$	XXX	880,976,740	662,109,232	357,929,080	598,805,459	570,452,367	623,914,530
58001.	DETAILS OF WRITE-INS		XXX						ĺ
58001. 58002.			XXX	·					
58003.			XXX	· · · · · · · · · · · · · · · · · · ·					
	Summary of remaining write			1					
	ins for Line 58 from overflow		VVV						
58900	pageTOTALS (Lines 58001 through	.	XXX	·····		ļ	ļ	·	
JU339.	TOTALS (Lines 58001 throu 58003 plus 58998) (Line 58								
L	above)	_	XXX	·			<u> </u>		
(a) Activ	ve Status Counts								

Schedule Y - Part 1

NONE

Schedule Y - Part 1A

**NONE** 

# **PART 1 - LOSS EXPERIENCE**

			Current Year to Date		4
		1 Direct Premiums	2 Direct Losses	3 Direct Loss	Prior Year to Date Direct Loss
	Line of Business	Earned	Incurred	Percentage	Percentage
1.	Fire	15,354,004	6,884,811	44.8	40.5
2.	Allied lines	269,304,665	69,575,976	25.8	34 . 1
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	430,469,738	185,253,697	43.0	64.0
5.	Commercial multiple peril				
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine				
10.	Financial guaranty				
11.1	Medical professional liability -occurrence				
11.2	Medical professional liability -claims made				
12.	Earthquake		<u> </u>		
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation				
17.1	Other liability occurrence.				
17.2	Other liability-claims made				
17.3	Excess Workers' Compensation				
18.1	Products liability-occurrence.				
18.2	Products liability-claims made				
	2 Private passenger auto liability				
19 3 19 4	4 Commercial auto liability				
21.	Auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	YYY	YYY	YYY	YYY
32.	Reinsurance - Nonproportional Assumed Liability			XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines				XXX
34.	Aggregate write-ins for other lines of business				
		715,128,407	261 714 404	36.6	E1 /
35.	TOTALS	110,126,407	261,714,484	30.0	51.4
	TAILS OF WRITE-INS				
3402					
3403					
	n. of remaining write-ins for Line 34 from overflow page				
ა499. I Ota	als (Lines 3401 through 3403 plus 3498) (Line 34)				

# PART 2 - DIRECT PREMIUMS WRITTEN

	PART 2 - DIRECT PR	CEIMINO AND LE		
	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	6,164,876	18,048,540	14,261,934
2.	Allied lines		318,864,602	260 , 916 , 952
3.				
4.	Farmowners multiple peril	210,247,248	544,063,598	386,930,346
5.	Commercial multiple peril			
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine			
10.	Financial guaranty	l l		
11.1	Medical professional liability-occurrence			
11.2	Medical professional liability-claims made			
12.	Earthquake			
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability occurrence			
17.2	Other liability-claims made			
17.3	Excess Workers' Compensation.			
18.1	Products liability-occurrence.			
18.2	Products liability-claims made			
	2 Private passenger auto liability			
	4 Commercial auto liability			
21.	Auto physical damage			
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit		i	
29.	International	1		
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	ууу		
32.	Reinsurance - Nonproportional Assumed Froperty  Reinsurance - Nonproportional Assumed Liability	YYY	үүү	YYY
33.	Reinsurance - Nonproportional Assumed Financial Lines	YYY	YYY	YYY
34.	Aggregate write-ins for other lines of business			
3 <del>4</del> .	TOTALS	328,419,107	880,976,740	662,109,232
		320,419,107	000,370,740	002, 108,232
	TAILS OF WRITE-INS			
3401				
3403	and the state of t			
	m. of remaining write-ins for Line 34 from overflow page			
3499. Tot	als (Lines 3401 through 3403 plus 3498) (Line 34)			

# PART 3 (000 omitted)

#### LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

LU33 AND LU33 ADJUST MIENT EXPENSE RESERVES SCHEDULE													
	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2017 + Prior	171,023	148,270	319,293	132,710	8,608	141,318	119,487	10,642	58,287	188,416	81 , 173	(70,732)	10 , 441
2. 2018	62,300	83,550	145,850	55,623	715	56,339	35,838	6,840	48,205	90,884	29 , 161	(27 , 789)	1,373
3. Subtotals 2018 + prior	233,323	231,820	465,143	188,333	9,324	197 ,657	155,325	17 ,482	106,493	279,300	110,334	(98,521)	11,813
4. 2019	57 ,648	178,784	236,432	74,384	8,461	82,845	31,594	23,470	104,414	159,477	48,329	(42,439)	5 , 890
5. Subtotals 2019 + prior	290,971	410,604	701,575	262,717	17 ,785	280,502	186,918	40,952	210,907	438,777	158,664	(140,960)	17 ,704
6. 2020	xxx	xxx	xxx	xxx	130,938	130,938	XXX	53,872	217 ,820	271,692	xxx	xxx	xxx
7. Totals	. 290,971	410,604	701,575	262,717	148,722	411,439	186,918	94,824	428,727	710,469	158,664	(140,960)	17,704
Prior Year-End 8. Surplus As Regards Policy- holders	6,317,933										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 54.5	2. (34.3)	3. 2.5 Col. 13, Line 7

Line 8

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of **NO** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	N0
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	N0
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	N0

#### **Explanation:**

#### Bar Code:







# **OVERFLOW PAGE FOR WRITE-INS**

# **SCHEDULE A – VERIFICATION**

	Real Estate		
		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition.		
	2.2 Additional investment made after acquisition     Current year change in encumbrances		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other-than-temporary impairment recognized		
8.			
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 (Line 9 minus Line 10)		

# **SCHEDULE B - VERIFICATION**

	Mortgage Loans		
		1	2
			Prior Year Ended
		Year To Date	December 31
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		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Accrual of discount Unrealized valuation increase (decrease) Total gain (loss) on disposals.  Deduct amounts received on disposals		
6.	Total gain (loss) on disposals		
7.			
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest  Deduct current year's other-than-temporary impairment recognized		
10.	Deduct current year's other-than-temporary impairment recognized		
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	8+9-10) Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12).		
1	Deduct total nonadmitted amounts.		
15.	Statement value at end of current period (Line 13 minus Line 14)		

# SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets		
	1	2
		Prior Year Ended
	Year To Date	December 31
Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
Capitalized deferred interest and other		
4. Accrual of discount.		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
Deduct amortization of premium and depreciation		
Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
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

#### **Bonds and Stocks** 1 Prior Year Ended Year To Date December 31 Book/adjusted carrying value of bonds and stocks, December 31 of prior year Cost of bonds and stocks acquired ...... .8,113,871,342 .8,492,458,965 2,508,623,737 .....5,174,525 3. Accrual of discount .. Unrealized valuation increase (decrease). Total gain (loss) on disposals..... ......12,811 .2,862,578,260 Deduct consideration for bonds and stocks disposed of Deduct amortization of premium. 6. 7. Total foreign exchange change in book/adjusted carrying value..... Deduct current year's other-than-temporary impairment recognized. 8. 9. ..5,216,064 Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)..... 694.115 .....191,065 .8,113,871,342 10. .8,052,505,906 12 Deduct total nonadmitted amounts Statement value at end of current period (Line 11 minus Line 12) 8,052,505,906 8,113,871,342

# **SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

		<u> </u>	arter for all Bonds and Pref	errea Stock by NAIC Desig				
NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
								1 1101 1 001
BONDS								
	5 000 000 000	700 047 000	544 000 000	(0.4, 0.45, 0.40)		5 000 000 040		0.000,400,000
1. NAIC 1 (a)		782,617,893	511,003,029	(94,615,312)	6,484,226,278	5,993,269,219	6,170,268,771	6,986,160,822
2. NAIC 2 (a)		177 ,609 ,652	115,491,798	86,329,538	1 ,750 , 198 , 527	1,863,612,342	2,012,059,733	1,393,976,879
3. NAIC 3 (a)	9,590,351		5,674,082	331,793	8,554,661	9,590,351	4,248,063	3,382,702
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	7,866,471,912	960,227,545	632,168,909	(7,953,980)	8,242,979,466	7,866,471,912	8,186,576,567	8,383,520,403
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	7,866,471,912	960,227,545	632,168,909	(7,953,980)	8,242,979,466	7,866,471,912	8,186,576,567	8,383,520,403

(a) Book/Ad	djusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$	
NAIC 3 \$	; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$	

# **SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
					Paid for Accrued
	Book/Adjusted			Interest Collected	Interest
	Carrying Value	Par Value	Actual Cost	Year To Date	Year To Date
9199999	118.142.902	XXX	118.498.891	305.143	509.123

# **SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
Book/adjusted carrying value, December 31 of prior year	229,909,260	311,472,400
Cost of short-term investments acquired	154,297,828	325,453,979
3. Accrual of discount	1,495,035	2,504,124
Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	62,529	1 , 160 , 116
Deduct consideration received on disposals	266,996,217	402,406,790
7. Deduct amortization of premium	625,533	690,077
Total foreign exchange change in book/adjusted carrying value		
Deduct current year's other-than-temporary impairment recognized		7 ,584 ,491
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	118,142,902	229,909,260
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	118,142,902	229,909,260

Schedule DB - Part A - Verification

**NONE** 

Schedule DB - Part B - Verification

**NONE** 

Schedule DB - Part C - Section 1

**NONE** 

Schedule DB - Part C - Section 2

**NONE** 

Schedule DB - Verification

**NONE** 

# **SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
Book/adjusted carrying value, December 31 of prior year		
Cost of cash equivalents acquired		
3. Accrual of discount		
Unrealized valuation increase (decrease)	(35, 133)	53,746
5. Total gain (loss) on disposals	(3,769)	47 , 177
Deduct consideration received on disposals	8,661,740,199	5,909,590,307
7. Deduct amortization of premium	1,478	86,065
Total foreign exchange change in book/adjusted carrying value		
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)	648,921,682	599,369,114
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	648,921,682	599,369,114

Schedule A - Part 2

**NONE** 

Schedule A - Part 3

**NONE** 

Schedule B - Part 2

**NONE** 

Schedule B - Part 3

**NONE** 

Schedule BA - Part 2

**NONE** 

Schedule BA - Part 3

**NONE** 

Show All Long-Term Bonds and Stock Acquired During th	e Current Quarter
onow An Long-Term Donas and Stock Acquired During in	e Guireiit Quarter

			Show A	II Long-Term Bonds and Stock Acquired During the Curren	nt Quarter				
1	2	3		5	6	7	8	9	10
			İ						NAIC
									Designation
									and
CUSIP					Number of	Actual		Paid for Accrued	Administrative
Identification	Description	Foreign Date A	auired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
Bonds - U.S. Gove		,	4						
912796-3S-6	UNITED STATES TREASURY BILL	07/14	/2020NC	ON-BROKER TRADE, BO	LXXX	1,996,866	2,000,000		1 1
912796-4R-2	UNITED STATES TREASURY BILL	08/1	/2020 BA	ARCLAYS CAPITAL INC	XXX	6 990 091	7 000 000		1 1
912810-SR-0	UNITED STATES TREASURY NOTE/BOND - WHEN.		/2020 VA	ARIOUS	XXX	8,678,628	8,500,000	19,718	11
912828-5F-3	LINITED STATES TREASURY NOTE/BOND	09/29	/2020J.	.P. MORGAN SECURITI	XXX	1,953,957	1,900,000	25,074	1
912828-L2-4	UNITED STATES TREASURY NOTE/BONDUNITED STATES TREASURY NOTE/BOND	07/28	/2020CI	ITIGROUP GLOBAL MKT	XXX	17,614,922	17,000,000	130,791	1
912828-M5-6	UNITED STATES TREASURY NOTE/BOND.	07/30		DLDMAN SACHS & CO	XXX	5,245,225	4,750,000	23,234	1
912828-R2-8	UNITED STATES TREASURY NOTE/BOND.	07/28	/2020 BE	EAR STEARNS SECURIT	XXX	7,282,734	7,000,000	27,819	ļ
912828-W7-1	UNITED STATES TREASURY NOTE/BOND.	09/2		PM SECURITIES-FIXED.	XXX	1,869,082	1,750,000	17,883	ļ
912828-WE-6	UNITED STATES TREASURY NOTE/BOND.	09/2	/2020 WE	ELLS FARGO SECS LLC.	XXX	3,243,398	3,000,000	29,368	ļ
912828-Y8-7 912828-YV-6.	UNITED STATES TREASURY NOTE/BOND		/2020 V #	ARIOUS	XXX	3,974,971 1,986,392	3,750,000 1,885,000	17,316 9,425	
912828-Z7-8	UNITED STATES TREASURY NOTE/BOND.			ELLS FARGO SECS LLC.	XXX	2,138,281	2,000,000	4,402	1
912828-ZQ-6	UNITED STATES TREASURY NOTE/BOND.	07/0	/2020	ARIOUS.	XXX	5,283,096	5,310,000	4,329	
912828-ZW-3	LINITED STATES TREASURY NOTE/BOND		/2020 VA	ANC/AMERICA SECUR.L	XXX	4,300,404	4,310,000	4,329	1
912828-ZY-9	UNITED STATES TREASURY NOTE/BONDUNITED STATES TREASURY NOTE/BOND			( OF AMERICA NA.	XXX	4,992,383	5,000,000	34	1
91282C-AC-5	LUNITED STATES TREASURY NOTE/BOND	08/0		ORGAN STANLEY & CO	XXX	999.961	1.000.000	34	1
91282C-AE-1	UNITED STATES TREASURY NOTE/BOND.			ARIOUS.	XXX	12,430,351	12,500,000	1,367	1
91282C-AG-6.	LINITED STATES TREASURY NOTE/BOND	09/0	/2020 NO	OMURA SECURITIES IN	XXX		10,000,000	138	1
91282C-AK-7	UNITED STATES TREASURY NOTE/BOND	09/30	/2020 VA	ARIOUS	XXX	2 997 695	3,000,000		1
91282C-AL-5	UNITED STATES TREASURY NOTE/BOND.	09/30	/2020 GC	DLDMAN SACHS & CO.	XXX	1,986,953	2,000,000	21	1
91282C-AM-3	UNITED STATES TREASURY NOTE/BOND.		/2020 MC	ORGAN STANLEY & CO.	XXX	1 ,999 ,766	2,000,000		1
91282C-AN-1	UNITED STATES TREASURY NOTE/BOND.	09/29	/2020 BK	K OF AMERICA NA	XXX	1,999,922	2,000,000		11
0599999 - Bon	nds - U.S. Governments					109,965,468	107,655,000	311,171	XXX
Bonds - All Other C	Governments				·				
Bonds - U.S. States	s. Territories and Possessions								
13063D-RE-0	STATE OF CALIFORNIA	07/29	/2020CT	TGRP GLBL MKTS INC/	I XXX	1,934,817	1,755,000		1FE
13063D-VN-5	STATE OF CALIFORNIASTATE OF GEORGIA.	1 09/0:	/2020 MC	ORGAN STANLEY & CO	XXX	1 191 150	1,000,000	<u> </u>	1FE
373385-DX-8	STATE OF GEORGIA		/2020 CI	ITIGROUP GLOBAL MKT	XXX	7,992,320	7,000,000	37,917	1FE1FE
373385-FU-2	STATE OF GEORGIA.		/2020 MC	ORGAN STANLEY & CO.	XXX	2,000,000	2,000,000		1FE
419792-YV-2	STATE OF HAWAII	09/29		FFERIES & COMPANY,	XXX	500,500	500,000	949	1FE
419792-YW-0	STATE OF HAWAII	08/0		ERRILL LYNCH PIERCÉ	XXX	1,000,000	1,000,000		1FE
419792-ZB-5	STATE OF HAWAII.	08/00	/2020 VA	ARIOUS.	XXX	2,000,000	2,000,000		1FE
574193-PD-4	STATE OF MARYLAND.		/2020CI	ITIGROUP GLOBAL MKT.	XXX	1,233,850	1,000,000	3,333 3,523	1FE
57582R -G2 -6	COMMONWEALTH OF MASSACHUSETTS	07/3		ARCLAYS CAPITAL FIX.	XXX	2,586,475	2,500,000		1FE
677522-3H-5 882830-AW-2	STATE OF OHIO	08/0		ITIGROUP GLOBAL MKT	XXX	5,966,600 2,000,000	5,000,000 2,000,000	31,250	1FE 1FE
917542-WH-1	STATE OF UTAH.			AYMOND JAMES & ASSO.	XXX	2,000,000	2,600,000	29.972	1FE
	nds - U.S. States, Territories and Possessions	0972	ZUZU NA	ATMIUND JAMES & ASSU		- / - / -	, ,		
						31,593,624	28,355,000	121,569	XXX
	cal Subdivisions of States, Territories and Possessions	1 00/4	I AND TAIR	ATI FINIANCIAI CEDVI	I VVV I	4 200 200 1	1 000 000	ı	1 1 1 1 1
052397 - TG - 1 05914F - 6H - 8	CITY OF AUSTIN TXCOUNTY OF BALTIMORE MD			ATL FINANCIAL SERVIIDELITY CAPITAL MAR.	XXX XXX	1,226,380	1,000,000	<u> </u>	1FE
05914F-6H-8 05914F-6L-9	COUNTY OF BALTIMORE MD.	07/1		IDELITY CAPITAL MAR	LXXX	4,387,547 6,495,897	3,835,000 5,115,000		1FE1FE
088281-LZ-1	COUNTY OF BEXAR TX.	07/13	/2020	BC CAPITAL MARKETS.	XXX		6,210,000		1FE
199492-VU-0	CITY OF COLUMBUS OH.		/2020 KE	NV/SINTRIST CAPITAL	XXX	1,800,611	1,530,000	27,413	1FE
232769-FV-6	CYPRESS-FAIRBANKS INDEPENDENT SCHOOL DIS.		/2020DI	NY/SUNTRUST CAPITAL IPER JAFFRAY & CO.	XXX		450,000	27,413	1FE
442331-XT-6	CITY OF HOUSTON TX.		/2020 RA	AYMOND JAMES & ASSO	l xxx	3,369,090	3.000.000		1FE
47844P-MB-8	COUNTY OF JOHNSON KS.			IPER JAFFRAY & CO.	l XXX	4,711,264	4,255,000		1FE
61334P-CP-6	COUNTY OF MONTGOMERY MD.	07/10	/2020JF	PM SECURITIES-FIXED	XXX	15,425,028	13,315,000		1FE
66702R-YB-2	NORTHSIDE INDEPENDENT SCHOOL DISTRICT	07/09	/2020RA	AYMOND JAMES & ASSO	XXX	711,588	650,000		1FE
66702R-YC-0	NORTHSIDE INDEPENDENT SCHOOL DISTRICT	07/09	/2020 RA	AYMOND JAMES & ASSO.	XXX		500,000		1FE
66702R-YE-6	NORTHSIDE INDEPENDENT SCHOOL DISTRICT	07/09	/2020 RA	AYMOND JAMES & ASSO	XXX	613,310	500,000		1FE
66702R-YF-3	NORTHSIDE INDEPENDENT SCHOOL DISTRICT	07/09		AYMOND JAMES & ASSO	XXX	629,575	500,000		1FE
718814-Q4-1	CITY OF PHOENIX AZ	08/0		AYMOND JAMES & ASSO	XXX	1,893,269	1,490,000		1FE
763665-C5-3	RICHLAND COUNTY SCHOOL DISTRICT NO 1/SC.	09/29		ANNEY MONTGOMERY SC.	XXX	515,735	500,000		1FE
791298-WB-4	COUNTY OF ST LOUIS MO	07/08		ELLS FARGO BANK N.A	XXX	3,254,401	2,695,000		1FE
791298-WC-2	COUNTY OF STAN ANTONIO TV	07/08		ELLS FARGO BANK N.A.	XXX	3,593,354	2,885,000		1FE
79623P-FF-7	CITY OF SAN ANTONIO TX.	08/20		ON-BROKER TRADE, BO	XXX	3,383,634	2,675,000		1FE
850000-7W-4	SPRING INDEPENDENT SCHOOL DISTRICT	07/2	/ ZUZU   RA	AYMOND JAMES & ASSO	XXX	1 , 192 , 040	1,000,000	5.833	1FE

## **SCHEDULE D - PART 3**

			Show	All Long-Term Bonds and Stock Acquired During the Curren	nt Quarter				
1	2	3	4	5	6	7	8	9	10
					l l				NAIC
									Designation
									and
CUSIP					Number of	Actual		Paid for Accrued	Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
2499999 - Bon	ds - U.S. Political Subdivisions of States, Territories and					61,348,878	52.105.000	135.083	XXX
			Agencies and Διι	thorities of Governments and Their Political Subdivisions		01,010,010	02,100,000	100,000	1 707
010573-AE-3	TALABAMA HIGHWAY FINANCE CORP	lineca Obligations of 7	08/05/2020	RAYMOND JAMES & ASSO	I XXX I	1,849,650	1,500,000		1FE
196480-KY-2	COLORADO HOUSING AND FINANCE AUTHORITY.		09/24/2020	BARCLAYS CAPITAL FIX.	XXX	500,000			1FE
196632-R9-6	CITY OF COLORADO SPRINGS CO UTILITIES SY		07/29/2020	GOLDMAN SACHS & CO	XXX	2,399,620	2.000.000		1FE
196632-U8-4	CITY OF COLORADO SPRINGS CO UTILITIES SY		07/29/2020	GOLDMAN SACHS & CO.	XXX	3,689,416	3,075,000		1FE
20774L -RT -4	CONNECTICUT STATE HEALTH & EDUCATIONAL F.		08/20/2020	NON-BROKER TRADE, BO.	XXX	800,000		9	1FE
235036-4Z-0	DALLAS FORT WORTH INTERNATIONAL AIRPORT.		07/15/2020	NATL FINANCIAL SÉRVI	XXX	1,473,088	1,250,000		1FE
235036-5A-4	DALLAS FORT WORTH INTERNATIONAL AIRPORT.		07/15/2020	NATL FINANCIAL SERVI.	XXX	1,213,440	1,000,000		1FE
235036-5R-7	DALLAS FORT WORTH INTERNATIONAL AIRPORTDALLAS FORT WORTH INTERNATIONAL AIRPORT		07/24/2020	SAMUEL A RAMIREZ & C	XXX	2,678,128 205,000	2,255,000		1FE
235036-6K-1 246428-J7-2	DALLAS FURI WURTH INTERNATIONAL ATRPURT		07/31/2020	MORGAN STANLEY & CO. JPM SECURITIES-FIXED.	XXXXXX		205,000 2,750,000		1FE
270618 CE 5	EAST BATON ROUGE SEWERAGE COMMISSION		08/26/2020 07/31/2020	IDM SECURITIES FIXED	XXX	1,423,125	1,150,000		1FE1FE
270618-GE-5. 29270C-H2-4.	ENERGY NORTHWEST		09/18/2020	JPM SECURITIES-FIXED RAYMOND JAMES & ASSO	XXX	1,880,122	1,595,000	17,944	1FE
3130AJ-Y5-2	FEDERAL HOME LOAN BANKS.		08/13/2020	BARCLAYS CAPITAL FIX.	XXX	998.070	1,000,000		1
3130AK-7J-9	FEDERAL HOME LOAN BANKS.		09/30/2020	CITIGROUP GLOBAL MKT	XXX	9,995,000	10,000,000	825	11
3133G9-AX-7	FREDDIE MAC POOL		07/23/2020	SUNTRUST CAPITAL MAR	XXX	2,951,901	2,830,287	2,516	11
3133L7-WY-9	FREDDIE MAC POOL		08/21/2020	JPM SECURITIES-FIXED	XXX	5,413,212 10,000,000	5,146,250		ļ11
3134GW-Y2-6	FEDERAL HOME LOAN MORTGAGE CORP.		09/30/2020	CITIGROUP GLOBAL MKT.	XXX	10,000,000	10,000,000		1
3135G0-5G-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION.		07/08/2020	CITIGROUP GLOBAL MKT.	XXX	1,197,420	1,200,000		ļ
3135G0-5Q-2	FEDERAL NATIONAL MORTGAGE ASSOCIATIONFANNIE MAE REMICS.		08/03/2020	CITIGROUP GLOBAL MKT	XXX	14,887,200	15,000,000	(2)	ł
3136AR -R4 -2 3136B2 - TU -6	FANNIE MAE REMICS		06/29/2020 09/28/2020	TORONTO DOMINION SEC	XXX XXX	(39,942) 1,053,797	(38,551) 1,014,257	(3)	
3137AL -UJ -6	FREDDIE MAC REMICS.		09/15/2020	CANTOR FITZGERAID &	XXX			1,057	†
3137AM-Q5-9	FREDDIE MAC REMICS.		09/16/2020	CANTOR FITZGERALD & BANC/AMERICA SECUR.L.	XXX	1,310,250	1,200,000	2.333	1
3137BV - XR - 2	FREDDIE MAC REMICS		06/26/2020	VARIOUS	XXX	(35,740)	(34,506)	2,000	1
3137EA-EV-7	FEDERAL HOME LOAN MORTGAGE CORP.		08/19/2020	TORONTO DOMINION SEC.	XXX	849,133	850,000		1
3137EA - EX - 3	FEDERAL HOME LOAN MORTGAGE CORP		09/23/2020	VARIOUS	XXX	31,604,583	31,700,000		1
3138EK-7G-4	FANNIE MAE POOL.		06/26/2020	VARIOUS	XXX	(1,635)	(1,559)		1
3138L3-6P-5	FANNIE MAE POOL		06/26/2020	PERSHING & COMPANY	XXX	(497)	(476)		ļ1
3138LF - DA - 3	FANNIE MAE POOL		07/06/2020	PERSHING LLC, JERSEY	XXX	845,531	812,401	379	ļ
3140KE-QH-4 3140KG-5R-0	FANNIE MAE POOLFANNIE MAE POOL.		09/14/2020	WELLS FARGO SECS LLC	XXX	1,229,625	1,200,000 899,187	800	······
3140KG-SF-1	FANNIE MAE POOL		07/28/2020 07/06/2020	SUNTRUST CAPITAL MAR	XXXXXX	979.637			
3140KP-JP-9	FANNIE MAE POOL		09/09/2020	CITIGROUP GLOBAL MKT.	XXX	1,964,719	1,900,000	1,372	1
3140X6-4H-1	FANNIE MAE POOL		07/10/2020	VARIOUS.	XXX	3,306,984	3,125,787	3,907	1
3140X7 - 2Z - 1	FANNIE MAE POOL		09/24/2020	BMOCM/BONDS	XXX	3.053.950	2.936.931	2.937	11
3140X7 - JL -4	FANNIE MAE POOL		07/24/2020	JPM SECURITIES-FIXED	XXX	8,847,005	8,493,975	7,550	1
3140X7-PW-3	FANNIE MAE POOL.		08/21/2020	GOLDMAN SACHS & CO.	XXX	10,822,403	10,292,500	17 , 154	1
31418D -RR -5	FANNIE MAE POOL.		06/29/2020	NON-BROKER TRADE, BO.	XXX	1,674,738	1,620,000		ļ
31418D-RV-6	FANNIE MAE POOL		08/21/2020	CITIGROUP GLOBAL MKT.	XXX	5,404,720	5,145,247		ļ
31418D-RW-4 31418D-TM-4	FANNIE MAE POOLFANNIE MAE POOL		07/31/2020	VARIOUS PERSHING & COMPANY	XXX	2,947,339 3,554,554	2,843,271 3,427,624		
31418D-1M-4 341271-AF-1	STATE BOARD OF ADMINISTRATION FINANCE CO.		09/23/2020 09/03/2020	MERRILL LYNCH PIERCE	XXX	2,750,000	3,427,624	3,428	1FE
341602-F2-1	FLORIDA DEPARTMENT OF MANAGEMENT SERVICE		07/10/2020	IPM SECURITIES-ELXED	XXX				1FE
341602-F2-1 349515-G8-3	CITY OF FORT WORTH TX WATER & SEWER SYST		06/10/2020	WELLS FARGO BANK N.A.	XXX	1,243,720	1,000,000		1FE
414009-PN-4	HARRIS COUNTY CULTURAL EDUCATION FACILIT		07/24/2020	JPM SECURITIES-FIXED	XXX	2,376,740	2,000,000		1FE
414009-PU-8	HARRIS COUNTY CULTURAL EDUCATION FACILIT.		07/27/2020	JPM SECURITIES-FIXED	XXX	4,005,000	4,005,000		1FE
455398-NS-2	CITY OF INDIANAPOLIS DEPARTMENT OF PUBLI.		07/02/2020	JPM SECURITIES-FIXED.	XXX	3,228,492	2,830,000		1FE
455398 - NT - 0	CITY OF INDIANAPOLIS DEPARTMENT OF PUBLI		07/02/2020	JPM SECURITIES-FIXED.	XXX	3,547,620	3,000,000		1FE
542691-CU-2	LONG ISLAND POWER AUTHORITY		08/06/2020	GOLDMAN SACHS & CO.	XXX	1,307,944	1,100,000		1FE
542691-CV-0 542691-DP-2	LONG ISLAND POWER AUTHORITY		08/06/2020	GOLDMAN SACHS & CO	XXX	1,229,980	1,000,000		1FE 1FE
61075T-UM-8	LUNG ISLAND POWER AUTHORITY	ļ	08/06/2020	MORGAN STANLEY & CO.	XXX				1FE1FE
64971W-E6-3	NEW YORK CITY TRANSITIONAL FINANCE AUTHO.		08/20/2020	NON-BROKER TRADE, BO.	XXX	1,000,000	1,000,000	29	1FE
67759H-LN-2	STATE OF OHIO		07/20/2020	RAYMOND JAMES & ASSO	XXX	3,154,010	2,815,000	53,563	1FE
682001-FY-3	OMAHA PUBLIC POWER DISTRICT		07/10/2020	BARCLAYS CAPITAL FIX.	XXX	1,119,710	1,000,000		1FE
68607D-VF-9	STATE OF OREGON DEPARTMENT OF TRANSPORTA.		09/11/2020	MORGAN STANLEY & CO	XXX	9,500,000	9,500,000		1FE
68607D-VH-5	STATE OF OREGON DEPARTMENT OF TRANSPORTA		09/11/2020	MORGAN STANLEY & CO.	XXX	2,500,000	2,500,000		1FE
70917S-7G-2	PENNSYLVANIA HIGHER EDUCATIONAL FACILITI	ll	07/15/2020	CITIGROUP GLOBAL MKT	XXX	5,213,628	4,200,000		1FE

			Show	All Long-Term Bonds and Stock Acquired During the Currer	nt Quarter				
1	2	3	4	5	6	7	8	9	10
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CUSIP					Number of	Actual		Paid for Accrued	Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
73358W-4V-3	PORT AUTHORITY OF NEW YORK & NEW JERSEY		07/07/2020	CITIGROUP GLOBAL MKT	XXX	496,471		8	1FE
874476-LA-0 874476-LB-8.	CITY OF TALLAHASSEE FL ENERGY SYSTEM REV		07/15/2020	JPM SECURITIES-FIXED	XXX XXX		8,000,000		1FE1FE
875301-HX-4	TAMPA-HILLSBOROUGH COUNTY EXPRESSWAY AUT. TEXAS WATER DEVELOPMENT BOARD		07/15/2020 08/27/2020	JPM SECURITIES-FIXED.	XXX	1,000,000	1,000,000		1FE
882854-F8-0 91412H-FJ-7	TEXAS WATER DEVELOPMENT BOARD. UNIVERSITY OF CALIFORNIA		07/23/2020 07/10/2020	RAYMOND JAMES & ASSO	XXXXXX	6,959,041 480,000	6,025,000 480,000	82,424	1FE1FE
914378-LL-6	UNIVERSITY OF KENTUCKY.		07/16/2020	CITIGROUP GLOBAL MKT.	XXX	4,922,616	4.655.000	70.472	1FE
92778V - JD - 1	UNIVERSITY OF KENTUCKY. VIRGINIA COLLEGE BUILDING AUTHORITY		07/17/2020	CITIGROUP GLOBAL MKT.	XXX	2,415,560	2,000,000		1FE
92778V-JE-9	VIRGINIA COLLEGE BUILDING AUTHORITY.	d -!! N O t	07/17/2020	CITIGROUP GLOBAL MKT	XXX	4,046,413	3,250,000	200, 400	1FE
	ds - U.S. Special Revenue and Special Assessment and nd Miscellaneous (Unaffiliated)	a all Non-Guarantee	ed Obligations of Ag	gencies and Authorities of Governments and Their Political Subdiv	/isions	233,469,106	218,601,668	329,162	XXX
00206R_FW_7	ATRT INC		09/17/2020	CITIGROUP GLOBAL MKT	L XXX	310,145	250,000		2FE
00507V-AP-4	ACTIVISION BLIZZARD INC. ALEXANDRIA REAL ESTATE EQUITIES INC.		08/05/2020	BANC/AMERICA SECUR.L	XXX	2,888,806	2,900,000		2FE
015271-AU-3 015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC		09/14/2020	BK OF NY/MIZUHO SECU	XXXXXX		400,000 2,975,000	4,954	2FE 2FE
015271-AV-102079K-AD-9	ALPHABET INC		07/29/2020 08/03/2020	TARTOUS.	XXX	4,338,081	2,975,000		1FE
02665W-DK-4	AMERICAN HONDA FINANCE CORP AMERICAN HONDA FINANCE CORP		07/06/2020	VARIOUS	XXX	7,497,600	7,500,000		1FE
02665W-DM-0 026874-DK-0.	AMERICAN HONDA FINANCE CORP		09/08/2020	SG AMERICAS SECURITI	XXX XXX		1,000,000	7 700	1FE
026874-DK-0	AMERICAN INTERNATIONAL GROUP INC		09/14/2020	IMORGAN STANLEY & CO	XXX	480,011	400,000	7 ,700 	2FE 2FE
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC.		09/14/2020	NATI EINANCIAI CEDVI	XXX	337,362	275,000	1,923	2FE
037833-BY-5	APPLE INC		09/14/2020	NAIL FINANCIA SENTI JANE STREET EXECUTIO. BANC/AMERICA SECUR.L.	XXX	508,905	450,000	934	1FE
053015-AF-0 053332-BA-9	AUTOZONE INC.		08/11/2020 08/04/2020	I LE MORGAN SECURITI	XXX XXX		1,000,000		1FE 2FE
05724B-AA-7	BAKER HUGHES A GE CO LLC / BAKER HUGHES.		09/14/2020	CITIGROUP GLOBAL MKT. RBC CAPITAL MARKETS. NATL FINANCIAL SERVI.	XXX	350,829	300,000	5,047	1FE
06051G-HT-9	BANK OF AMERICA CORP.		09/14/2020	RBC CAPITAL MARKETS.	XXX	505,656	450,000	6,362	1 <u>FE</u>
06051G-HZ-5 06051G-JF-7	BANK OF AMERICA CORP		09/14/202007/20/2020	BANC/AMERICA SECUR.L	XXX XXX	475,799 5,000,000	450,000 5,000,000	1,030	1FE1FE
06051G-JG-5	BANK OF AMERICA CORP. BANK OF NEW YORK MELLON CORP/THE.		09/22/2020	BANC/AMERICA SECUR.L	XXX	350,000	350,000		1FE
06406R - AN - 7			08/31/2020	CITIGROUP GLOBAL MKT	XXX	1,043,770	1,000,000	5,689	1FE
084659-AM-3 09062X-AH-6.	BERKSHIRE HATHAWAY ENERGY CO		09/14/202007/21/2020	MORGAN STANLEY & CO	XXX XXX			8,861 6,744	1FE 2FE
093662-AH-7	BLOCK FINANCIAL LLC		08/04/2020	JPM SECURITIES-FIXED.	XXX	2,143,271	2,150,000	, ע	2FE
09661R-AD-3	BMW VEHICLE OWNER TRUST 2020-A.		07/08/2020	VARIOUS.	XXX	1,499,887	1,500,000		1 <u>FE</u>
10373Q-BL-3 10373Q-BM-1	BP CAPITAL MARKETS AMERICA INC BP CAPITAL MARKETS AMERICA INC		09/14/2020 .08/05/2020	BARCLAYS CAPITAL FIX. CITIGROUP GLOBAL MKT.	XXX XXX	345,318 2,000,000	300,000 2,000,000	4,844	1FE1FE
110122-CZ-9.	BRISTOL-MYERS SQUIBB CO.		07/16/2020	EXCHANGE OFFER	XXX	2,067,944	2,000,000		1FE
110122-DD-7	BRISTOL-MYERS SQUIBB CO		09/14/2020	JANE STREET EXECUTIO	XXX	980 , 186	850,000	9,856	1FE
120568-BB-5 125523-AH-3	CIGNA CORP.		08/10/2020	JPM SECURITIES-FIXED	XXXXXX	2,269,887 479,176	2,270,000 400,000		2FE2FE
125523 - AV - 2	CIGNA CORP		07/14/2020	EXCHANGE OFFER	XXX	2 409 361	2.350.000	18,882	2FE
125523-CJ-7	CIGNA CORP CNH INDUSTRIAL CAPITAL LLC.		07/16/2020	VARIOUS.	XXX	10,063,350	9,000,000	99,200	2FE
12592B-AK-0 126408-HH-9	CSX CORP		06/23/2020 09/14/2020	NON-BROKER TRADE, BO	XXXXXX	1,336,527 340,554	1,345,000	2,844	2FE 2FE
126650 - CX - 6	CVS HEALTH CORP		09/14/2020	JEFFERIES & COMPANY,	XXX	736,681	625,000	12,766	2FE
126650-DN-7	CVS HEALTH CORP.		08/12/2020	VARIOUS.	XXX	5,291,308	5,300,000		2FE
126650-DP-2 14315F-AB-3	CVS HEALTH CORP	····	08/12/2020 07/14/2020	BARCLAYS CAPITAL FIX	XXX	1,499,310 694,975	1,500,000 695,000		2FE 1FE
14315F - AE - 7	CARMAX AUTO OWNER TRUST 2020-3.		09/28/2020	TORONTO DOMINION SEC.	XXX		750,000	241	1FE
14913R-2F-3	CATERPILLAR FINANCIAL SERVICES CORP		09/09/2020	CITIGROUP GLOBAL MKT.	XXX	2.023.623	2,025,000		1FE
14913R-2G-1 16412X-AG-0	CATERPILLAR FINANCIAL SERVICES CURP		09/09/2020	MITSUBISHI UFJ SECS. BANC/AMERICA SECUR.L	XXX XXX		1,000,000	3.246	1FE 2FE
166756-AJ-5	CHEVRON USA INC.		08/10/2020	NON-BROKER TRADE, BO.	XXX	6,000,000	6,000,000		1FE
166764-BY-5	CHEVRON CORP.	ļ	07/30/2020	MORGAN STANLEY & CO.	XXX	2,557,353	2,375,000	12,096	1FE
171239 - AG - 1 172967 - EW - 7	CHUBB INA HOLDINGS INC		09/14/202009/14/2020	CITIGROUP GLOBAL MKT	XXX XXX	9,977,700 266,688	10,000,000	2,065	1FE 2FE
172967 -ML -2	CITIGROUP INC		09/14/2020	JANE STREET EXECUTIO	XXX	480,096	450,000	1,566	2FE
20030N-CA-7	COMCAST CORP.		09/14/2020	NATL FINANCIAL SERVI	XXX		425,000	1,153	1FE
202795 - JR -2 205887 - CA -8.	COMMONWEALTH EDISON CO		07/30/2020	CITIGROUP GLOBAL MKT DEUTSCHE BANC/ALEX B.	XXXXXX	1,085,340 335,508	1,000,000	9,656 4.838	1FE 2FE
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			Show	All Long-Term Bonds and Stock Acquired During the Currer	nt Quarter				
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CUSIP					Number of	Actual		Paid for Accrued	Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
20605P - AK - 7 209111 - EY - 5	CONCHO RESOURCES INC		09/14/2020 09/14/2020	NATL FINANCIAL SERVI	XXX XXX		300,000 175,000	1,111	2FE
22003B-AL-0	CORPORATE OFFICE PROPERTIES LP		09/14/2020	JANE STREET EXECUTIO. WELLS FARGO SECS LLC.	XXX	1,789,488	1,800,000	2,807	2FE2FE2FE2FE
22003B-AL-0 22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP		07/28/2020	JEFFERIES & COMPANY.	XXX	1,401,165	1,350,000	3.797	2FE
231021-AT-3	CUMMINS INC.		08/17/2020	BANC/AMERICA SECUR.L	XXX	5.918.022	5,940,000		1FE
23331A-BP-3	DR HORTON INC.		09/29/2020	BK OF NY/MIZUHO SECU.	XXX	10,968,430	11,000,000		2FE
233331-BG-1	DTE ENERGY CO.		08/03/2020	CITIGROUP GLOBAL MKT.	XXX	3,345,947	3,350,000		2FE
233331-BH-9	DTE ENERGY CO		09/29/2020	BANC/AMERICA SECUR L MORGAN STANLEY & CO.	XXX	1,574,197	1,575,000		2FE
24422E-VC-0 256746-AH-1	JOHN DEERE CAPITAL CURP	-	09/14/2020 09/14/2020	IMURGAN STANLEY & CU.	XXX XXX		900,000 200,000	3,434 2,823	1FE2FE
25746U-CE-7	DOMINION ENERGY INC.		09/14/2020	GOLDMAN SACHS & CO. JANE STREET EXECUTIO.	XXX		425.000		2FE
25746U-CY-3	DOMINION ENERGY INC		08/25/2020	PERSHING & COMPANY	XXX	2,003,671	1,700,000	17,260	2FE
25746U-DH-9	DOMINION ENERGY INC.		09/10/2020	DEUTSCHE BANC/ALEX B.	XXX	1,350,000	1,350,000		2FE
26441C-AS-4	DUKE ENERGY CORP		09/14/2020 09/09/2020	MORGAN STANLEY & CO	XXX	491 630	450,000	497	2FE
26441C-BJ-3	DUKE ENERGY CORP	ļ	09/09/2020	MORGAN STANLEY & CO.	XXX	2,748,653	2,750,000		2FE
26442U-AJ-3 278865-BF-6	DUKE ENERGY PROGRESS LLC.	·	08/17/2020 08/10/2020	VARIOUS. CREDIT SUISSE FIRST.	XXXXXX	1,975,000 1,998,840	1,975,000 2,000,000		1FE 1FE
278865-BF-6 29444U-BK-1	EQUINIX INC.		08/10/2020	GOLDMAN SACHS & CO	XXXXXX	434,561	2,000,000		2FE
30040W-AK-4	EVERSOURCE ENERGY.		08/12/2020	VARIOUS	XXX	4,711,968	4,700,000		2FE
31428X -BV -7	FEDEX CORP.		09/14/2020	JANE STREET EXECUTIO.	XXX		300,000	1,059	2FE
341081-GA-9	FLORIDA POWER & LIGHT CO		07/28/2020	VARIOUS	XXX	1,465,000	1,465,000		1FE
34531R-AB-3	FORD CREDIT AUTO LEASE TRUST 2020-B.		07/21/2020	BNP PARIBAS SEC CORP.	XXX	764,996	765,000		1FE
34531R-AE-7	FORD CREDIT AUTO LEASE TRUST 2020-B		09/28/2020	CITIGROUP GLOBAL MKT	XXX		750,000	216	1FE
362569 - AA - 3 362569 - AD - 7	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	-	09/22/2020 09/22/2020	WELLS FARGO SECS LLC	XXXXX		775,000 1,800,000		1FE1FE
362590-AB-7	GM FINANCIAL AUTOMOBILE LEASING TROST 20		08/22/2020	CITIGROUP GLOBAL MKT	XXX	394.997	395,000		1FE
362590-AD-3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		08/11/2020	CITIGROUP GLOBAL MKT	XXX	2.599.972	2.600.000		1FE
36962G-3P-7	GENERAL ELECTRIC CO. GENERAL MOTORS FINANCIAL CO INC.		09/14/2020	VARIOUS	XXX	233,265	200,000	2,024	2FE
37045X-AW-6	GENERAL MOTORS FINANCIAL CO INC.		09/14/2020	GOLDMAN SACHS & CO.	XXX	257,168	250,000	3,738	2FE
375558-BS-1	GILEAD SCIENCES INC		09/23/2020	WELLS FARGO SECS LLC	XXX	3,982,040	4,000,000		1FE
375558-BW-2 375558-BX-0	GILEAD SCIENCES INC.		09/23/2020 09/23/2020	BARCLAYS CAPITAL INC	XXXXXX	3,698,705 10,156,156	3,700,000 10,165,000		1FE1FE
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE		09/23/2020	BARCLAYS CAPITAL FIX	XXX	534,110		1,408	1FE
38143U-8H-7	GOLDMAN SACHS GROUP INC/THE		09/14/2020	VARIOUS	XXX	1,612,677	1,425,000	1.659	2FE
421946-AM-6	HEALTHCARE REALTY TRUST INC.		09/18/2020	JPM SECURITIES-FIXED	XXX	2,975,670			2FE
42225U-AH-7	HEALTHCARE TRUST OF AMERICA HOLDINGS LP		09/14/2020	IWELLS FARGO SECS LLC	XXX	307,508	310,000		2FE
43813K - AC - 6	HONDA AUTO RECEIVABLES 2020-3 OWNER TRUS. HONDA AUTO RECEIVABLES 2020-3 OWNER TRUS.		09/22/2020	BARCLAYS CAPITAL FIX. BARCLAYS CAPITAL FIX	XXX	1,574,769	1,575,000		1FE
43813K-AD-4 438516-CC-8	HUNDA AUTU RECETVABLES 2020-3 UWNER TRUS	·	09/22/2020 08/17/2020	IVARIOUS	XXXXXX	1,599,575 8,175,000	1,600,000 8,175,000		1FE 1FE
44933F - AD - 8	HYUNDAL AUTO RECEIVABLES TRUST 2020-R	†	07/14/2020	CITIGROUP GLOBAL MKT	XXX	1,999,656	2.000.000		1FE
45866F - AM - 6	HYUNDALI AUTO RECEIVABLES TRUST 2020-B. INTERCONTINENTAL EXCHANGE INC. INTERCONTINENTAL EXCHANGE INC.		08/18/2020	VAR LOUS.	XXX	1,459,372	1,460,000		2FE
45866F - AN - 4	INTERCONTINENTAL EXCHANGE INC		09/14/2020	VARIOUS.	XXX	3,041,548	3,050,000	468	2FE
45866F - AP - 9	JINTERCONTINENTAL EXCHANGE INC.		08/17/2020	WELLS FARGO SECS LLC.	XXX	536,328	540,000		2FE
46625H-RV-4	JPMORGAN CHASE & CO.	ļ	08/31/2020	CREDIT SUISSE FIRST	XXX	1,661,505	1,500,000	18,560	1FE
47233J-DX-3 478160-CQ-5	JEFFERIES GROUP LLC	·	09/30/2020	J.P. MORGAN SECURITI	XXXXXX	1,128,235 2,499,300	1,140,000 2,500,000		2FE1FE
478160-CR-3	JOHNSON & JOHNSON		08/20/2020 .08/20/2020.	JPM SECURITIES-FIXED	XXX	11,920,200	12,000,000		1FE
494368-CC-5	KIMBERLY-CLARK CORP		<b>[</b> 09/08/2020	JPM SECURITIES-FIXED. MORGAN STANLEY & CO.	XXX	4,000,000	4,000,000		1FE
529043-AE-1	LEXINGTON REALTY TRUST.		09/14/2020	CITIGROUP GLOBAL MKT	XXX	512,110	500,000	675	2FE
55336V -BQ -2	MPLX LP	ļ	09/14/2020	JANE STREET EXECUTIO	XXX	346,605	350,000	721	2FE
55336V -BR -0	MPLX LP	ļ	08/11/2020	JPM SECURITIES-FIXED	XXX	2,569,464	2,575,000	4 055	2FE
58013M-EY-6 58769E-AB-4	MCDONALD'S CORP		09/14/2020 09/15/2020	NATL FINANCIAL SERVI	XXXXXX	1,029,258 529,952	900,000 530,000	4,255	2FE1FE
58769E-AC-2	MERCEDES-BENZ AUTO LEASE TRUST 2020-B	1	09/15/2020	BK OF NY/MIZUHO SECU	XXX	699,965	700,000		1FE
58769E-AD-0	MERCEDES-BENZ AUTO LEASE TRUST 2020-B		09/15/2020	BK OF NY/MIZUHO SECU	XXX	1,049,862	1,050,000		1FE
594918-BY-9	MICROSOFT CORP		09/14/2020	JANE STREET EXECUTIO.	XXX	1.033.137	900,000	3,300	1FE
59523U-AS-6	MID-AMERICA APARTMENTS LP.	ļ	08/03/2020	WELLS FARGO SECS LLC.	XXX	2,983,950	3,000,000		2FE
606822-BS-2 609207-AV-7	MITSUBISHI UFJ FINANCIAL GROUP INC	ļ	07/13/2020 06/30/2020	VARIOUS. NON-BROKER TRADE. BO	XXXXXX	2,850,000 3,114,564	2,850,000 3,115,000		1FE2FE
609207-AV-7		·	06/30/2020	TULS. BANCORP INVESTM	XXXXXX	3,114,564 4,567,892	4,600,000		2FE2
609207 - AY - 1	MONDELEZ INTERNATIO		09/30/2020	VARIOUS.	XXX	1,396,710	1,400,000		2FE
		.,					, .00,000		

Custop				Shov	All Long-Term Bonds and Stock Acquired During the Currer	nt Quarter				
Court   Cour	1	2	3		5		7	8	9	
Part   Part										NAIC
Column   C										Designation
Description   Description										
Section   Company   Comp	CUSIP					Number of	Actual		Paid for Accrued	Administrative
## 600 STALE	Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost		Interest and Dividends	Symbol
## 600 STALE				09/14/2020	US BANKCORP INVESTME			425,000	2,503	
Group   Company   Compan		MORGAN STANLEY.		09/14/2020	GOLDMAN SACHS & CO			450,000	1,822	1FE
ACCEPTION   ACCE		MORGAN STANLEY		07/29/2020	BANC/AMERICA SECUR.L					
Septiment   Sept		MORGAN STANLEY			MORGAN STANLEY & CO.					
September   Sept	61/46B-EF-9						1,705,170		b,344	
SOUTH   SOUT									4 171	
GOTTO-ALC    SCORE   INC.   CONTINUED	65473P_AH_8	NISOURCE INC			CREDIT SHISSE FIRST					
SOUTH   100   10		NUSCURCE INC.		08/12/2020	CREDIT SUISSE FIRST					2FF
Model and   Mode	65473P-AL-9	NISOURCE INC		08/12/2020	CREDIT SUISSE FIRST					
	65480E-AB-7	NISSAN AUTO LEASE TRUST 2020-B		09/22/2020	MERRILL LYNCH PIERCE		974.950			
Bellet - B	65480E-AD-3	NISSAN AUTO LEASE TRUST 2020-B			BANC/AMERICA SECUR.L		774,920	775,000		1FE
APRILIPATION   STATE   SERVICE	65480E-AE-1	NISSAN AUTO LEASE TRUST 2020-B.	ļ	09/22/2020	BANC/AMERICA SECUR.L.		1,749,612	1,750,000		
APRILIPATION   STATE   SERVICE	67103H-AK-3	O'REILLY AUTOMOTIVE INC.		09/14/2020	PIERPONT SECURITIES.		351,411	350,000		2FE
74445-9-1 MS, 1897 (2 007 00,000)  7445-9-1 MS, 1897 (2 007 00,000)  745-9-1 MS, 1897 (2 007 00,000)  745-9-1 MS, 1897 (2 007 00,000)  745-9-1 MS, 1897 (2 00,000		PNC FINANCIAL SERVICES GROUP INC/THE	ļ	09/14/2020	TORONTO DOMINION SEC.			650,000		
7-401-20-0-1 RELIS STOYLE PREPRINTS FOR THE ADDRESS FOR TAXABELL STOYLE PREPRINTS FOR TAXABELL S	74251V - AM - 4	PRINCIPAL FINANCIAL GROUP INC.		09/14/2020	WELLS FARGO SECS LLC.		725,309			<u>1FE</u>
7-401-20-0-1 RELIS STOYLE PREPRINTS FOR THE ADDRESS FOR TAXABELL STOYLE PREPRINTS FOR TAXABELL S	/44448-C1-6	PUBLIC SERVICE OUT COLORADO			VARTUUS.				8,972	
77009-1-7 (JAMP SPIN CS) INC. (1647)700 VARIOS. (1700) (17			ł	00/12/2020					ļ	
78886-4-7   REDEBUR PHRAMEDITICAL INC   00/29/2002 VARIOUS   00/29/2002		OLIANTA SERVICES INC		00/17/2020			1,545,735			2FE
7767-54-02   WEPE TEMPOLOGIS MC	75886F - AF - 7	REGENERON PHARMACEUTICALS INC			VARIOUS		6 837 906	6 850 000	583	
77674-9-1-0 ROPER EDWOGRES MC.  80 1802020 SWALARD SURFACE SUR		ROPER TECHNOLOGIES INC		08/18/2020			1 333 839			
\$1707-46-2		ROPER TECHNOLOGIES INC		08/18/2020	BANC/AMERICA SECUR.L		9.983.900			
\$1707-46-2	776743-AM-8	ROPER TECHNOLOGIES INC.		08/18/2020	WELLS FARGO SECS LLC		4,768,697	4,775,000		
\$1707-46-2	79466L - AF - 1	SALESFORCE.COM INC.			NATL FINANCIAL SERVI.		472,828	400,000		1FE
MARGET 147-5   SPIRIT REALTY I.P.	81762P-AE-2	ISERVICENOW INC		09/14/2020	CREDIT SUISSE FIRST		344,782	350,000	476	2FE
6577-AT-0. STATE STREET CRP		SOUTHERN CO GAS CAPITAL CORP			J.P. MORGAN SECURITI		2,317,328			
871629-BL-Q. SYSDO CIPP	84861T-AF-5	SPIRIT REALTY LP.					501 , 175			2FE
88208-BC-7 TEAS INSTRUMENTS INC.	85/4//-AI-0	STATE STREET CORP		08/31/2020						
89231-62-2   TOYON MOTOR CREDIT CORP   082772020   NON-BROKER TRUCE BD   XXX   3,041,461   1,025,000   9,104   FEE		SYSCU CURP			MURGAN STANLEY & CU.					
802381-HP-0		TOVOTA MOTOR CREDIT CORR		09/14/2020	NON DOOMED TOUDE DO		480,118			
S923F1-F-5	80236T_HD_0	TOVOTA MOTOR CREDIT CORP			CASTIFOAK SECS ID				9, 104	1FF
S9237V-AC-3	89236T-HF-5	TOYOTA MOTOR CREDIT CORP	· · · · · · · · · · · · · · · · · · ·	08/11/2020	VADIOUS		3 996 920	4 000 000		
S9237V-AC-3		TOYOTA MOTOR CREDIT CORP		08/11/2020	J.P. MORGAN SECURITI		4 497 885			1FF
B8788N-AC-6. TRUIS F INANCIAL CORP   07/30/2020. BMY/SURFIG SECUR L	89237V-AC-3	TOYOTA AUTO RECEIVABLES 2020-C OWNER TRU		07/21/2020	IPERSHING & COMPANY					
91591-14-9 US BANCKP. 91324P-CY-6 UNITEDHALDIGGIES CORP	89788M-AC-6	TRUIST FINANCIAL CORP.		07/30/2020	BNY/SUNTRUST CAPITAL	XXX	7,587,764	7,600,000		
91591-14-9 US BANCKP. 91324P-CY-6 UNITEDHALDIGGIES CORP	904764-BJ-5	UNILEVER CAPITAL CORP			BANC/AMERICA SECUR.L		2,227,146			
91591-14-9 US BANCKP. 91324P-CY-6 UNITEDHALDIGGIES CORP	904764-BK-2	UNILEVER CAPITAL CORP.	ļ		IBANC/AMERICA SECUR.L		2,998,050 [			
91324P-CY-6. UNITED#EALTH 6RQUP INC. 09/14/2020 WINGRAM STAILEY & CO. XXX. 978-291 850,000 12,033 1FE. 91324P-CY-7. UNITED#EALTH 6RQUP INC. 09/18/2020 CTI GROUP GLOBAL IMRT. XXX. 531,770 500,000 2.000 0.000 2.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0	91159H-JA-9	IIIS RANCORP		07/16/2020	VARIOUS.		33,161,066	33,375,000	P =	
913/24P-DX-7. UNITEDHEALTH GROUP INC. 07/28/2020 CITTIGROUP ELOBAL IMTT. XXX 5.51,770 5.00,000 2.000 1FE. 9193/18-A7. VALED ENERGY GORP. 0.09/81/2020 CITTIGROUP ELOBAL IMTT. XXX 1.1988 620 2.000,000 0.0000 0.0000 0.000 0.0000 0.000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0	91301/-CY-3			09/14/2020			4//,924		5,500	2 <u> -</u>
9.919(3)*-BA-7, WLERO ENERGY CORP. 09/08/2020, CTTTERQUE GLOBAL MKT. XXX. 1.998.620 2.000.000 6.6,894 2FE. 9.9293U-AC-0. MEC ENERGY GROUP INC. 09/14/2020, CTTTERQUE GLOBAL MKT. XXX. 7.23.900 6.00.000 6.6,894 2FE. 9.9293U-AC-0. MEC ENERGY GROUP INC. 09/14/2020, VARIOUS. XXX. 1.474.469 1.475.000 6.6,894 2FE. 9.9293U-AC-0. MEC ENERGY GROUP INC. 09/14/2020, VARIOUS. XXX. 1.474.469 1.475.000 6.6,894 2FE. 9.9293U-AC-0. MEC ENERGY GROUP INC. 09/14/2020, VARIOUS. XXX. 1.474.469 1.475.000 6.6,894 2FE. 9.9293U-AC-0. MEC ENERGY GROUP INC. 09/14/2020, VARIOUS. XXX. 1.488.166 1.350.000 6.6,493 2FE. 9.9293U-AC-0. MEC ENERGY GROUP INC. 09/14/2020, VARIOUS. XXX. 1.488.166 1.350.000 6.6,493 2FE. 9.961002-AB-6. WORLD OWN JUTO RECEIVABLES TRUST 2020-C. 09/14/2020, VARIOUS. BANK/AMERICA SECUR. XXX. 1.424.853 1.425.000 9.191 1FE. 9.981302-AB-6. WORLD OWN JUTO RECEIVABLES TRUST 2020-C. 09/12/2020, VARIOUS. XXX. 1.424.853 1.425.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 09/9/22/2020, VARIOUS. XXX. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3. XCEL ENERGY INC. 3.741.800 3.745.000 9.191 1FE. 9.98389B-AZ-3	91324P-UY-0	JUNITEDHEALTH GROUP INC.	l	07/20/2020						
92343V-EU-4  VERIZON COMMUNICATIONS INC   09/14/2020   CITI (ROUP GLOBAL MKT   XXX   723 900   60 000   6, 894   27E		JUNITEDHEALTH GROUP ING.			CITICROUP CLORAL MIKT				L	
92939U-AC-0   WEC ENERGY GROUP INC.   9940P-AG-9   WRKCO INC.   1,474,489   1,475,000   6,413   2FE   9500U-2H-5   WELLS FARGO & CO   WRKCO INC.   2FE   9500U-2H-5   WELLS FARGO & CO   4,900   6,413   2FE   9500U-2H-5   WELLS FARGO & CO   4,900   4,900   6,413   2FE   4,900   4,900   6,413   2FE   4,900   4			†····	09/14/2020				,000,000 600 000	NOR 3	
92040P-AG-9, WRKCO INC. 95000U-2H-5, WELLS FARGO & CO. 95000U-2H-5, WORLD OWN JAUTO RECEIVABLES TRUST 2020-C. 95000U-2H-5				09/14/2020			1 474 469	1 475 000	J, 034	
95000U-2H-5 WELLS FARGO & CO.	92940P-AG-9	WRKCO INC		07/28/2020	JANE STREET EXECUTIO		1,468,166	1,350.000	6.413	
98163C-AB-6. WORLD OMNI AUTO RECEIVABLES TRUST 2020-C. 08/11/2020 BANC/AMERICA SECUR L. XXX. 1,424,383 1,425,000 9/28/2020 YARIOUS. XXX. 3,741,480		WELLS FARGO & CO		09/14/2020.	MORGAN STANLEY & CO.		474,755	450,000		
98389B-AZ-3	98163C-AB-6	. WORLD OMNI AUTO RECEIVABLES TRUST 2020-C.		08/11/2020	BANC/AMERICA SECUR.L		1,424,853	1,425,000		1FE
98389B-AZ-3	98163C-AF-7	. WORLD OMNI AUTO RECEIVABLES TRUST 2020-C							191	
63307A-2L-8	98389B-AZ-3	XCEL ENERGY INC	ļ							
63307A-2L-8	064159-YM-2	BANK OF NOVA SCOTIA/THE.	ļ	09/11/2020	SCOTIA CAITAL (USA)		2,718,069	2,720,000		1 <u>FE</u>
775109-BE-0   ROGERS COMMUNICATIONS INC   A   0.9/14/2020   MORGAN STANLEY & CO.   XXX   3.42,192   3.00,000   2,749   2FE   78015K-7H-1   ROYAL BANK OF CANADA   A   0.08/31/2020   RBC CAPITAL MARKETS   XXX   2,548,200   2,500,000   6,549   1FE   3.00,000   3.750,000	136375-BX-9			09/09/2020	MURGAN STANLEY & CO.			325,000	2,356	
78015K-7H-1			ļĀ				1,224,265	1,225,000	0.740	
891140-CJ-5     TORONTO-DOMINION BANK/THE     A     0.9/09/2020     TORONTO DOMINION SEC.     XXX     3,744,638     3,750,000     1FE       891540-CK-2     TORONTO-DOMINION BANK/THE     A     0.09/09/2020     TORONTO DOMINION SEC.     XXX     3,736,538     3,750,000     1FE       89352H-AM-1     TRANSCANADA PIPELINES LTD     A     0.9/14/2020     PESHING & COMPANY     XXX     361,439     30,000     578       046353-AW-8     ASTRAZENECA PLC     D     0.08/03/2020     BANC/AMERICA SECUR L     XXX     11,666,304     11,700,000     2FE	79015K 7H 1		<sup>Α</sup>	08/31/2020	IMUNUAN STANLET & UU.					
891140-CK-2       TORONTO-DOMINION BANK/THE       A       .09/09/2020       TORONTO DOMINION SEC.       XXX       .3,739,538       3,750,000       .1FE         89352H-AM-1       TRANSCANADA PIPELINES LTD       A       .09/14/2020       PERSHING & COMPANY       XXX       .361,419       .300,000       .578       .2FE         046353-AW-8       ASTRAZENECA PLC       D       .08/03/2020       BANC/AMERICA SECUR.L       XXX       .11,666,304       .11,700,000       .2FE			A						J	
89352H-AM-1 TRANSCANADA PIPELINES LTD A 09/14/2020 PERSHING & COMPANY XXX 361,419 300,000 578 2FE 046353-AW-8 ASTRAZENECA PLC D 08/03/2020 BANC/AMERICA SECUR.L XXX 11,666,304 11,700,000 2FE			Δ							
046353-AW-8 ASTRAZENECA PLC D 08/03/2020 BANC/AMERICA SECUR.L XXX 11,666,304 11,700,000 2FE		TRANSCANADA PIPELINES LTD	A				361 419		578	
05253J-AL-5 AUSTRALIA & NEW ZEALAND BANKING GROUP LT. D. 08/31/2020 INTERNAL TRANSFER XXX 1,155,490 1,000,000 10.894 1FE					BANC/AMERICA SECUR.L		11,666,304			
			D.				1,155,490	1,000,000	10,894	

9999999 Totals

#### STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Citizens Property Insurance Corporation

## **SCHEDULE D - PART 3**

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

4		1 0	01104	All Long-Term Bonds and Stock Acquired During the Curr		-	•		10
1	2	3	4	5	6	/	8	9	10
									NAIC
									Designation
									and
CUSIP					Number of	Actual		Paid for Accrued	Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC.	<u> </u> D	09/22/2020	DEUTSCHE BANC/ALEX B.	XXX	3,150,000	3,150,000		2FE
06738E-AQ-8	BARCLAYS PLC.	D	07/29/2020	BARCLAYS CAPITAL INC.	XXX	307,992	300,000	4,560	2FE
06738E-BH-7	BARCLAYS PLC.	<u>V</u>	09/28/2020	GOLDMAN SACHS & CO.	XXX	241,202	225,000	3,514	2FE
191241-AJ-7	COCA-COLA FEMSA SAB DE CV	<u> </u>	08/26/2020	MORGAN STANLEY & CO		1,992,080 264.348	2,000,000 250,000	396	1FE
225433-AH-4 22550L-2D-2	CREDIT SUISSE GROUP FUNDING GUERNSEY LID		09/28/2020 08/24/2020	IMORGAN STANLEY & CO	XXXXXX	1,495,016	1.475.000		2FE 1FE
25243Y -BE -8	DIAGEO CAPITAL PLC		07/30/2020	GOLDMAN SACHS & CO.	XXX			31.097 م	1FE
377373-AL-9	GLAXOSMITHKLINE CAPITAL PLC	n	09/28/2020	BANC/AMERICA SECUR.L	xxx	1,650,000	1,650,000	11,097	1FE
404280-BB-4	HSBC HOLDINGS PLC.	n	08/31/2020	MORGAN STANLEY & CO.	xxx		750,000	7,881	1FE
404280 -BF -5	HSBC HOLDINGS PLC.	n	07/29/2020	HSBC SECURITIES (USA.	T XXX	257 . 430	250,000	478	1FE
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC / TYC	n n	09/08/2020	BANC/AMERICA SECUR.L	XXX	4,685,383	4,700,000		2FE
53944Y - AL - 7	LLOYDS BANKING GROUP PLC	D	09/28/2020	CREDIT AGRICOLE SEC	XXX	490.343	450,000	3.918	1FE
780097 -BK -6	NATWEST GROUP PLC	D	09/28/2020	GOLDMAN SACHS & CO	XXX	244,010	225,000	213	2FE
822582-CG-5	SHELL INTERNATIONAL FINANCE BV	D	09/10/2020	RBC CAPITAL MARKETS	XXX	822,555	750,000	9.109	1FE
822582-CJ-9	SHELL INTERNATIONAL FINANCE BV	D	09/10/2020	VARIOUS	XXX	5,137,434	5,150,000		1FE
874060 - AX - 4	TAKEDA PHARMACEUTICAL CO LTD.	DD	07/21/2020	CREDIT SUISSE FIRST.		1,750,728	1,700,000	1,355	2FE
961214-CX-9	WESTPAC BANKING CORP	D	08/31/2020	BMOCM/BONDS.	XXX		1,500,000	12,944	1FE
3899999 - Bond	ds - Industrial and Miscellaneous (Unaffiliated)					419,129,976	412,645,000	584,607	XXX
Bonds - Hybrid Seci	urities								
Bonds - Parent, Sub	osidiaries and Affiliates								
Bonds - SVO Identif	fied Funds								
Bonds - Unaffiliated	Bank Loans								
8399997 - Bono	ds - Subtotals - Bonds - Part 3					855.507.052	819,361,668	1.481.592	XXX
8399999 - Bono	ds - Subtotals - Bonds					855,507,052	819.361.668	1,481,592	XXX
Preferred Stocks - I	ndustrial and Miscellaneous (Unaffiliated) Perpetual P	referred				,	, ,	, , , , , ,	
	ndustrial and Miscellaneous (Unaffiliated) Redeemabl								
	Parent, Subsidiaries and Affiliates Perpetual Preferred								
	Parent, Subsidiaries and Affiliates Redeemable Prefer								
	ndustrial and Miscellaneous (Unaffiliated) Publicly Tra								
	ndustrial and Miscellaneous (Unaffiliated) Other	ueu							
	Parent, Subsidiaries, and Affiliates Publicly Traded								
	Parent, Subsidiaries, and Affiliates Publicity Traded								
Common Stocks - N	,								
	Jnit Investment Trusts								
Common Stocks - C	Jiosea-Ena Funas					055 507 050		4 404 500	VVV

855,507,052

XXX

1,481,592

Sho	w All Long-Te	erm Bonds ai	nd Stock Solo	d, Redeemed or Otherwise Disposed of During the Current Quarter	
					*

	Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter  1 2 3 4 5 6 7 8 9 10 Change in Book/Adjusted Carrying Value 16 17 18 19 20 21 22																				
1	2	3 4	4	5	6	7	8	9	10						16	17	18	19	20	21	22
		F								11	12	13	14	15							
CUSIP		o r e i q Disp			Number of Shares of				Prior Year Book/Adjusted	Unrealized Valuation Increase/	Current Year's (Amortization)/	Current Year's Other Than Temporary Impairment	Total Change in B./A.C.V.	Total Foreign Exchange Change in	Book/ Adjusted Carrying Value	Foreign Exchange Gair (Loss) on	n Realized Gain (Loss) on	Total Gain (Loss) on	Bond Interest/Stock Dividends Received	Stated Contractual Maturity	NAIC Designation and Administrative
fication	Description	n Disp		Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
Bonds - U.S	. Governments								, , , ,	,,			- /						, , ,		
36179U-Q7-0. 3622A2-TU-6.	GINNIE MAE II POOL		1/2020 1/2020	PAYDOWN.	XXX	1,055,549 340,831	1,055,549 340,831	1,133,396	346,893		(77,847)		(77,847)		1,055,549					04/01/2049 04/01/2025.	1
i	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1 1	1/2020	PAYDOWN	XXX	34,553	34,553	34,650	34.579		(26)		(26)		34,553				346	04/01/2025	1
912810-SR-0.	UNITED STATES TREASURY NOTE/BOND - WHEN.		3/2020	NOMURA SECURITIES IN	XXX	10,032,422	10,000,000	9,849,687			1,725		1,725		9,851,412		181,010	181,010	34,239	05/15/2040.	1
912828-2D-1.	UNITED STATES TREASURY NOTE/BOND.	09/30	0/2020	MORGAN STANLEY & CO	XXX	2,257,748	2,180,000	2, 174, 635	2, 177, 096		583		583		2, 177, 679		80,069	80,069	32,625	08/31/2023	11
912828-2J-8	UNITED STATES TREASURY NOTE/BOND	07/15	5/2020	MATURITY	ХХХ	3,000,000	3,000,000	2,939,590	2,980,652		19,348		19,348		3,000,000				45,000	07/15/2020_	1
912828-2U-3.	UNITED STATES TREASURY NOTE/BOND UNITED STATES TREASURY	09/30	0/2020	NOMURA SECURITIES/FI	XXX	1,225,150	1,150,000	1,130,014	1,136,221		2,110		2,110		1,138,331				23,349	08/31/2024	1
912828-2V-1.	NOTE/BOND UNITED STATES TREASURY	08/12	2/2020	CITIGROUP GLOBAL MKT	XXX	9,010,517	9,000,000	8,937,100	8,984,717		13,330		13,330		8,998,047		12,470	12,470	112,653	09/15/2020_	1
912828-2Z-2.	NOTE/BONDUNITED STATES TREASURY	07/09	9/2020	CITIGROUP GLOBAL MKT	XXX	70,279	70,000	68,502	69,363		419		419		69,782		497	497	833	10/15/2020	1
912828-47-3.	NOTE/BONDUNITED STATES TREASURY	08/31	1/2020	MATURITY	XXX	3,000,000	3,000,000	2,992,402	2,997,225		2,775		2,775		3,000,000				78,750	08/31/2020	1
912828-5B-2.	NOTE/BONDUNITED STATES TREASURY	09/30	0/2020	MATURITY	XXX	12,490,000	12,490,000	12,576,958	12,547,081		(57,081)		(57,081)		12,490,000				343,475	09/30/2020	1
912828-H8-6.	NOTE/BONDUNITED STATES TREASURY	07/30	0/2020	CITIGROUP GLOBAL MKT	XXX	663,560	650,000	627 , 151	634,550		3,953		3,953		638,503		25,057	25,057	9,382	01/31/2022	11
912828-J7-6.	NOTE/BONDUNITED STATES TREASURY	09/25	5/2020	JPM SECURITIES-FIXED	XXX	820,309	800,000	787 , 471	790,477		2,806		2,806		793,282		27,027	27 ,027	12,991	03/31/2022	11
912828-M9-8.	NOTE/BONDUNITED STATES TREASURY	09/22	2/2020	BK OF AMERICA NA	XXX	7 , 120 ,500	7,100,000	7,040,672	7,085,869		11,242		11,242		7,097,111		23,389	23,389	93,939	11/30/2020	11
912828-P8-7.	NOTE/BOND. UNITED STATES TREASURY	07/13	3/2020	JPM SECURITIES-FIXED	XXX	996,262	990,000	992,707	990,698		(318)		(318)		990,380		5,882	5,882	9,685	02/28/2021	11
912828-Q3-7.	NOTE/BOND. UNITED STATES TREASURY	07/13	3/2020	JPM SECURITIES-FIXED	XXX	1,542,187	1,530,000	1,533,241	1,530,834		(355)		(355)		1,530,479		11,709	11,709	15,049	03/31/2021	11
i	NOTE/BOND. UNITED STATES TREASURY	1 1	0/2020	VARIOUS	XXX	16,658,754	16,200,000	16,271,271	16,228,661		(8,056)		(8,056)		16,220,605		438 , 149	438 , 149	287,618	08/15/2022	11
i	NOTE/BONDUNITED STATES TREASURY	1 1	1/2020	JPM SECURITIES-FIXED	XXX	2,639,236	2,475,000	2,471,433	2,472,670		371		371	 	2,473,041		166 , 195	166 , 195	40,421	05/31/2024	11
i	NOTE/BONDUNITED STATES TREASURY	07/31	i	MATURITY	XXX	500,000	500,000	499,746	499,924		76		76		500,000				13,125	07/31/2020	11
	FLOATING RATE NOT UNITED STATES TREASURY	1 1	1/2020	HSBC SECURITIES INC	XXX	9,600,301	9,600,000	9,601,324	9,600,445		(385)		(385)		9,600,060		241	241	60,983	07/31/2020	1
912828-YT-1	NOTE/BONDUNITED STATES TREASURY	1 1	0/2020	JPM SECURITIES-FIXED	XXX	382,059	375,000	374 , 181	374,207		214		214		374,421		7,638	7,638	3,427	11/30/2021	1
912828-ZA-1	NOTE/BOND UNITED STATES TREASURY	1 1	2/2020	VARIOUS	XXX	4,159,898	4,100,000	4,140,492			(7,070)		(7,070)		4,133,422		26,476	26,476	24,519	02/28/2022.	1
912828-ZH-6.	NOTE/BOND. UNITED STATES TREASURY	07/30		GOLDMAN SACHS & CO	XXX	3,009,961	3,000,000	2,999,531			44		44		2,999,575		10,386	10,386	2,254	04/15/2023	. 1
	NOTE/BOND	TH	7/2020	VARIOUS	XXX	5,292,617	5,310,000	5,283,096			505		505		5,283,601		9,016	9,016	10,757	05/15/2030	1
1	NOTE/BOND. UNITED STATES TREASURY	TH	7/2020	VARIOUSBK OF AMERICA NA	XXX	4,315,483	4,310,000	4,300,404			213		213		4,300,617		14,866	14,866	1,262	06/30/2025_	
	NOTE/BOND UNITED STATES TREASURY STRIP COUPON.	1 1		JPM SECURITIES-FIXED	XXX	8.767.144	1,000,000	7 . 424 . 591	7.425.462		104.429		104.429		7.529.891		1,237,253	1.237.253	05	07/31/2022	
	Bonds - U.S. Government		1/2020	JPW SECORTITES-FIXED		109.984.968	110,210,933	107.543.250	78.907.624		6.944		6.944		107.621.134		2.363.834	2,363,834	1,282,559	XXX XXX	XXX
	Other Governments	-				,	,,	101 10 10 120					0,000		,		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	_,,_,	1,202,000		
Bonds - U.S	. States, Territories and Po	ssessions																			
04057P-JT-6	ARIZONA SCHOOL FACILITIES BOARD	09/01	1/2020	MATURITY	XXX	2,500,000	2,500,000	2,901,625	2,554,398		(54,398)		(54,398)	<u> </u>	2,500,000	<u> </u>	1		125,000	09/01/2020_	1FE
	STATE OF CALIFORNIA	08/01	1/2020	MATURITY	XXX	2,375,000	2,375,000	2,500,828	2,417,276		(42,276)		(42,276)		2,375,000		(0.040)	(0.040)	118,750	08/01/2020	1FE
	STATE OF GEORGIA			JPM SECURITIES-FIXED MATURITY	XXX	1,996,960 1,420,000	2,000,000	2,000,000 1,635,655	1,450,592		(30,592)	····	(30.592)	<del> </del>	2,000,000 1,420,000	····	(3,040)	(3,040)	1,649	08/01/2029 08/15/2020	1FE1FE
93974C-UJ-7.	STATE OF WASHINGTON		1/2020	MATURITY	XXX	3,520,000	3.520.000	4,088,234	3,578,653		(58,653)		(58,653)		3,520,000			A #	176,000	07/01/2020	1FE
	STATE OF WASHINGTONSTATE OF WISCONSIN.		3/2020 9/2020	DAVIDSON D.A & CO IN MERRILL LYNCH PIERCE	XXX	4,045,686 3,585,563	3,720,000	4,079,910	3,567,961		(40,783) (76,686)		(40,783) (76,686)		4,039,127 3,491,274		6,559 94,288	6,559 94,288	128,650 139,931	07/01/2022	1FE
	Bonds - U.S. States, Terri					19,443,209	18,785,000	21,004,884	13,568,880		(303,388)		(303,388)		19,345,402		97,807	97,807	760,979	XXX	XXX
Bonds - U.S	. Political Subdivisions of S		itories a	and Possessions	I XXX	2.000.000	2,000,000	2.116.140			(22,970)	I	(22,970)		2,000,000		1		60.000		
U41/90-KU-9.	OTT OF AMERICATION IN		) / ZUZU	MINTONTIT	. ^^^.			<b>∠</b> , 110, 140			(22,970)		(22,970)	<u> </u>	<b></b> ∠,000,000	<u> </u>	· <b>↓</b> ·····	<del> </del>	<b></b> 00,000	00/ 13/2020_	IFE

3136AR-R4-2 FANNIE MAE REMICS

3136AT-78-0 FANNIE MAE-ACES

09/01/2020

.09/01/2020.

PAYDOWN

PAYDOWN

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XXX.

..30,040

.35,982

30 040

35,982

.31,124

36.340

36,128

#### STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Citizens Property Insurance Corporation

#### **SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter Change in Book/Adjusted Carrying Value 22 2 16 17 18 19 20 21 12 13 14 Current Year's Book/ Bond NAIC Unrealized Total Change Total Foreign nterest/Stock Stated Other Than Adjusted Foreign Designation CUSIP Number of Prior Year Current Year's Exchange **Total Gain** Valuation Carrying Value xchange Gair Realized Gair Dividends Contractua Temporary in and Identi-Disposal Shares of Book/Adjusted Increase/ (Amortization) Impairment B /A C V Change in at (Loss) on (Loss) on (Loss) on Received Maturity Administrative fication Description Date Name of Purchaser Stock Consideration Par Value Actual Cost Carrying Value (Decrease) Accretion Recognized (11+12-13)B./A.C.V. Disposal Date Disposal Disposal Disposal **During Year** Date Symbol 199492-VT-3 CITY OF COLUMBUS OF OPPENHEIMER AND CO I. 3 347 850 08/10/2020 XXX 3 386 130 3 000 000 3 256 93 ..(46.986 3 209 94 129 583 04/01/2023 KLEIN INDEPENDENT SCHOOL 498531-FB-3. DISTRICT .08/01/2020. MATURITY XXX ..2,500,000 .2,500,000 ..2,905,050 2 548 592 .(48,592 (48 592 ...2,500,00 125,000 .08/01/2020. 1FE. FWISVILLE INDEPENDENT .08/15/2020.. MATURITY ..2.000.000 .2.000.000 ..2.325.740 ..2.048.669 .(48,669) ...2.000.000 100,000 .08/15/2020. 1FE. 528828-7P-5. SCHOOL DISTRICT. \_XXX\_\_ (48.669 MARICOPA COUNTY UNIFIED RBC CAPITAL MARKETS .125,313 .07/01/2023. 566897-WN-0 SCHOOL DISTRICT 08/10/2020 XXX 2.562.953 2,250,000 ..2,547,585 2 501 077 .(43,011 (43,011 2 458 06 104.887 104.887 08/20/2020 NON-BROKER TRADE, BC 64966 L-R4-7 I CITY OF NEW YORK NY XXX 800.000 800.000 800.000 800.000 800 000 5 014 04/01/2042 .(38.048 (38 048 64066K-4V-2 CITY OF NEW YORK NY 08/01/2020 MATHRITY XXX 2 000 000 2 000 000 2 319 180 2 038 048 2 000 000 100 000 08/01/2020 1FF 717813-RC-5 CITY OF PHILADELPHIA PA 08/01/2020 I MATURITY XXX 3 620 000 3 620 000 4 134 836 3 682 004 (62.004 (62 004 3 620 000 181 000 08/01/2020 1FF 717813-RV-3, CITY OF PHILADELPHIA PA. .08/01/2020. MATURITY XXX ..1,195,000 1,195,000 .1,361,213 .1,215,893 .(20,893 (20.893 ..1,195,000 .59.750 .08/01/2020. 1FE. COUNTY OF PRINCE GEORGE'S 741701-2P-0 BARCLAYS CAPITAL FIX. .08/11/2020. \_XXX\_\_\_ ..1,074,710 1,000,000 .1,097,580 .1,055,316 .(13,222) (13,222).1,042,094 .32,616 .32,616 43,111 .07/15/2022. 1FE. COUNTY OF PRINCE GEORGE'S 741701-5F-9 82.986 B.C. ZIEGLER & CO. XXX ..2,841,475 2.500,000 .2.836.79 4,679 4,679 981306-LX-9. CITY OF WORCESTER MA. ..09/15/2020.. MATURITY. XXX. .1.965.000 1.965.000 .2.299.797 2 015 829 .(50.829 (50.829 .1.965.000 98.250 .09/15/2020. 1FE. 2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions 23,185,330 318.367 25.945.268 24.830.000 28.124.746 (428, 205 (428, 205 25.626.900 318.367 1.110.007 XXX XXX Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions ARIZONA DEPARTMENT OF 1,570,000 040654-WB-7. TRANSPORTATION STA. .07/01/2020. MATURITY 1,570,000 1,670,088 .1,593,809 .(23,809 (23,809 1,570,000 78,500 .07/01/2020... 1FE. CONNECTICUT STATE HEALTH ( 20774Y-X6-9 FDUCATIONAL F 07/01/2020 CALL 100 7 050 000 7 050 000 7 806 354 .7,742,573 (13,630 7 728 94 (678,943 (678,943) 352 500 .07/01/2037. 25477G-NH-4 DISTRICT OF COLUMBI .09/09/2020. BARCLAYS CAPITAL FIX XXX 2,214,020 2,000,000 2,227,960 .(18,263 (18,263 2 209 69 4 32 . 27,778 12/01/2022 1FE. 3128MD-AD-5. FREDDIE MAC GOLD POOL .09/01/2020. PAYDOWN \_XXX\_\_ ..65,961 .65,961 .66,765 (470 .65,96 .1,528 .11/01/2026 3128MD-KL-6. FREDDIE MAC GOLD POOL .09/01/2020\_ PAYDOWN XXX\_ ..86,732 .86,813 .86,777 (45 1,477 11/01/2027 3128MD-X3-2 FREDDIE MAC GOLD POOL 09/01/2020 XXX 45.914 45.914 .46,201 46.019 45.914 .758 01/01/2024 PAYDOWN 8128MF-F7-9 FREDDIE MAC GOLD POOL .09/01/2020. PAYDOWN .XXX... .52,965 .52,965 .52,769 .860 .06/01/2032. .09/01/2020. ..46,732 .47 .462 8128MF-FM-6 FREDDIE MAC GOLD POOL XXX.. 08/01/2030 .09/01/2020. .37.716 3128MF-GN-2. FREDDIE MAC GOLD POOL. PAYDOWN \_XXX\_\_\_ .38.305 .38.074 (358 .06/01/2029. .09/01/2020 .45,840 .45.840 45.84 R128ME-J9-0 FREDDIE MAC GOLD POOL \_XXX\_\_ 46 563 .46,322 FREDDIE MAC GOLD POOL 09/01/2020 PAYDOWN \_XXX\_\_ 418.009 418.009 421,927 420.558 (2,549 (2.549 418,009 9.675 08/01/2033 8128MM-SR-5 FREDDIE MAC GOLD POOL .09/01/2020 PAYDOWN XXX 68,259 .68,259 .69,411 .68,948 .68,259 .1.375 10/01/2029 (689 3128MM-TP-8. FREDDIE MAC GOLD POOL .09/01/2020. PAYDOWN. \_XXX\_\_\_ ..84.373 .84.373 .85.797 .85.265 . (891 . (891 84 37 .1.680 .06/01/2030. .57.817 .57.817 58.811 .57 .817 3128MM-U3-5 FREDDIE MAC GOLD POOL 09/01/2020 PAYDOWN. XXX 58.427 (610 (610 1.144 05/01/2031 09/01/2020 PAYDOWN .301,704 301.704 304.509 303.344 (1.640)5.055 8128MM-V5-9 FREDDIE MAC GOLD POOL XXX (1.640 301.704 03/01/2032 111,350 111,927 111,552 3128MM-VG-5 FREDDIE MAC GOLD POOL 09/01/2020 PAYDOWN XXX 1.880 10/01/2031 .09/01/2020. 3128MM-VM-2 FREDDIE MAC GOLD POOL PAYDOWN XXX 42 259 42 259 42 015 .42.101 159 42 250 11/01/2031 09/01/2020 166.108 168.418 167.373 (1.265 (1 265 166 . 108 3.320 12/01/2032 3128MM-W8-2 FREDDIE MAC GOLD POOL PAYDOWN XXX 166 108 09/01/2020 5 954 3128MM-WD-1 FREDDIE MAC GOLD POOL PAYDOWN XXX 359.399 359 390 362.656 361.288 /1 880 (1 889 359 399 05/01/2032 315.140 313.537 FREDDIE MAC GOLD POOL 09/01/2020 XXX 313.537 316.452 313.53 5.045 3128MM-WG-4 PAYDOWN (1.603)(1.603)06/01/2032 3128MM-WM-1 FREDDIE MAC GOLD POOL 09/01/2020 PAYDOWN 1 249 539 1 259 842 1.254.630 (5.091)1 249 53 20 984 XXX 1 249 539 (5.091)07/01/2032 3128MM-XF-5 FREDDIE MAC GOLD POOL 09/01/2020 PAYDOWN XXX 196.334 196.334 198.075 197.291 .. (957 . (957 196.33 3.936 02/01/2033 2.004 31307B-5M-8 FREDDIE MAC GOLD POOL 09/01/2020 PAYDOWN XXX .121,188 121,188 121,302 .121,253 121,188 05/01/2028 31307V - D3 - 7 FREDDIE MAC GOLD POOL 09/01/2020 PAYDOWN. XXX. 139 853 139 853 141 830 141 040 .(1, 188 .(1, 188 139 853 2 807 .12/01/2032 72,196 5.681 313048\_0\$\_F FEDERAL HOME LOAN BANKS 09/24/2020 VARIOUS \_XXX\_. 8 065 510 8 000 000 7 960 560 7 987 633 5 681 7 003 31/ 72,196 105.469 07/14/2021 TORONTO DOMINION SEC 3130AH-SR-5 FEDERAL HOME LOAN BANKS 08/21/2020 XXX 866 782 850 000 849 082 849 097 289 289 849 38 9 247 12/20/2021 3132A7-UV-1 FREDDIE MAC POOL 09/01/2020 PAYDOWN XXX ..91,927 91.927 .92,148 .92,100 (174 .91,927 1.518 \_01/01/2024\_ 3132A8-MU-0 FREDDIE MAC POOL .09/01/2020. PAYDOWN. .XXX.. .340,836 340 836 .346,213 345 694 .(4,858 .(4,858 340 83 ..6,742 .04/01/2031. 3132A8-NT-2 FREDDIE MAC POOL .09/01/2020. PAYDOWN XXX .105,478 .105,478 107,181 106 996 (1,518 (1,518 105,478 2 138 .08/01/2031 3132A8-Q8-5 FREDDIE MAC POOL .09/01/2020. PAYDOWN, \_XXX\_\_. .279,639 .279,639 .284,026 .283,679 .(4,040 ..(4,040 279,63 .5,443 .03/01/2032. 3132DM-KC-8. FREDDIE MAC POOL .09/01/2020. PAYDOWN \_XXX\_\_ 1.078,853 1,078,853 1,169,038 .(90,185 1,078,85 17,384 .03/01/2050 .05/01/2050. 3133A4-ST-4... FREDDIE MAC POO .09/01/2020. PAYDOWN. \_XXX\_\_ ..37,160 .37,160 .38.516 ...(1,356 ..(1.356 .37,16 ...224 FEDERAL FARM CREDIT BANKS 3133EH-N7-4, .08/14/2020.. CITIGROUP GLOBAL MKT. XXX.. .649,974 ..650,000 ..649.595 .649.883 .649.96 ..6.384 .11/02/2020. FUNDING CORP. FEDERAL FARM CREDIT BANKS FUNDING CORP. .09/24/2020. XXX 2,048,080 2,000,000 1,998,620 1,999,224 .999.55 48,523 57,375 .08/27/2021. VARIOUS 48 523 3133G9-AX-7 FREDDIE MAC POOL .09/01/2020. PAYDOWN. ...15, 163 ...15, 163 ..15,815 (652 .15,16 .07/01/2035. XXX 3133L7-WY-9, FREDDIE MAC POOL .09/01/2020. PAYDOWN. XXX. ..68,773 .68,773 .72,341 (3,568 .143 .08/01/2035. 68.77 FEDERAL NATIONAL MORTGAGE .19.274.427 18.988.478 ..3.868 .3.868 .18.992.34 .282.081 .217 .441 3135G0-Q8-9. ASSOCIATION .08/12/2020. VARIOUS. \_XXX\_\_ 19.000.000 .18.968.080 .282.081 .10/07/2021. FEDERAL NATIONAL MORTGAGE 3135G0-U2-7 08/14/2020 ITIGROUP GLOBAL MKT 355.458 350.000 349.88 04/13/2021 ASSOCIATION 349.479 349.773 7.316 09/01/2020 220 400 228 527 . (706) (706 220 40 4 677 3136A4-TX-7 FANNIE MAE-ACES PAYDOWN XXX 220 400 221 106 02/01/2022 3136A8-G6-1 FANNIE MAE-ACES 09/01/2020 353 PAYDOWN XXX 18 819 18 819 18 622 18 703 18 81 05/01/2022 1 370 045 1,367,583 1 370 04 3136A9-7B-8 FANNIE MAE REMICS 09/01/2020 PAYDOWN XXX 1 370 045 .2.462 2 462 12 040 09/01/2041 313649-V9-6 FANNIE MAE REMICS 09/01/2020 304.394 304 394 304 394 11/01/2042 I P∆YD∩WN XXX 301 861 2 533 .2,228 3136A.J-R7-1 .263,372 .263,372 .(4,691 .263,372 .1,110 FANNIE MAE REMICS 09/01/2020 PAYDOWN \_XXX\_ 268 063 (4 691 .04/01/2031

(1 084

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.30,040

.35.982

11/01/2042

07/01/2026

499

					Sho	w All Long-T	erm Bonds a	nd Stock Sold	, Redeemed	or Otherwise	Disposed of	During the C	urrent Quarte	er						
1	2	3 4	5	6	7	8	9	10		Change in B	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F						[	11	12	13	14	15	]						
		0												l <u> </u>				l <u>.</u> .		
		r									Current Year's	T		Book/				Bond		NAIC
CUSIP		e		Number of				Prior Year	Unrealized Valuation	Current Year's	Other Than	Total Change	Total Foreign Exchange	Adjusted	Foreign	Realized Gain	Total Gain	Interest/Stock Dividends	Stated	Designation
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Temporary Impairment	in B./A.C.V.	Change in	at	Exchange Gair (Loss) on	(Loss) on	(Loss) on	Received	Contractual Maturity	and Administrative
fication	Description	n Disposal	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
3136AU-KW-0		09/01/2020.	PAYDOWN	XXX			69,318		(200:0000)	(297)		(297)	2		В юроса:	Біоробаі	Вюрован	977	09/01/2026	1
3136AU-ZB-0	FANNIE MAE-ACES	09/01/2020.	PAYDOWN	XXX	38 , 167	38,167	38 , 191	38,178		(10)		(10)						811	09/01/2026	11
2426AV 6D F	FANNIE MAE GRANTOR TRUST	07/04/2020	DAVDOWN	XXX	1 000	1 000	4 000	1 000						1 000				22	00/04/2027	4
3136AV - 6R - 5 3136B1 - XP - 4	2017-T1 FANNIE MAE-ACES	07/01/2020.	PAYDOWN	XXX	1,926 107,671	1,926	1,926	1,926		(533)		(533)		1,926 107,671				2,536	06/01/2027	
3137A1-AV-5	FREDDIE MAC REMICS	09/01/2020	PAYDOWN	XXX	206.552	206.552	212.450	210,420		(3,868)		(3,868)		206.552				6,145	08/01/2025	1
3137AP-JB-7	FREDDIE MAC REMICS	09/01/2020.	PAYDOWN	XXX	69,634	69,634	70,744			(1,110)		(1,110)		69,634				398	04/01/2027	11
3137AR-HS-8		09/01/2020.	PAYDOWN	<b>.</b> XXX	59,837	59,837	59 , 162	59,494		343		343		59,837				698	02/01/2027	1
3137B2-HM-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	09/01/2020	PAYDOWN	xxx	74,899	74,899	76,745	75,205		(306)		(306)		74,899				1,087	11/01/2022	l 1
313762-1111-3	FREDDIE MAC MULTIFAMILY	03/01/2020.	TATBOMY.	1	1					(300)		(300)						1	11/01/2022	
3137BA-HA-3	STRUCTURED PASS	09/01/2020.	PAYDOWN	XXX	590,299	590,299	622,397	591,164		(865)		(865)		590,299				11,450	01/01/2021	11
040701 101/4	FREDDIE MAC MULTIFAMILY	00.104.10000	DAMBONAL	VVV	40.040	40.040	40.057	44 000		(050)		(050)		40.040				070	00/04/0005	
3137BL -MY - 1	STRUCTURED PASS	09/01/2020.	PAYDOWN	XXX	40,913	40,913	42,057	41,269		(356)		(356)		40,913				676	03/01/2025	
3137BP-CG-2	STRUCTURED PASS	09/01/2020.	PAYDOWN	xxx	362,609	362,609	369,851	362,929		(320)		(320)		362,609				5,658	01/01/2021	1 1
i	FREDDIE MAC MULTIFAMILY			İ						l ' '		` ′						1	İ	
3137BP-VZ-9	STRUCTURED PASS	09/01/2020.	PAYDOWN	XXX		8,455	8,624	8,510		(55)		(55)		8,455				127	04/01/2025	11
3137BQ-BY-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS.	09/01/2020.	PAYDOWN	xxx	17,743	17,743	18,098	17,791		(47)		(47)						258	05/01/2022	1 1
313700-01-2	FREDDIE MAC MULTIFAMILY	03/01/2020.	TATBONN	1	17,743					1(41)		(47)						230	03/01/2022	
3137BT -TZ -4	STRUCTURED PASS	09/01/2020.	PAYDOWN	xxx	30,846	30,846	31,518	31,013		(168)		(168)		30,846				569	03/01/2023	11
3137BV - XR - 2		09/01/2020.	PAYDOWN	XXX		69,243	71,720			(2,478)		(2,478)		69,243				259	05/01/2043	1
3137FJ-XN-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	07/25/2020	PAYDOWN	XXX	14,820	14,820	14,820	14,820						14,820				124	02/25/2023	l 1
313/1 3 - /(14 - 4	FREDDIE MAC MULTIFAMILY		TATBOMN.	1	14,020	14,020				İ				14,020				124	02/20/2020	
3137FK-UN-4	STRUCTURED PASS	09/01/2020.	PAYDOWN	xxx	2,172	2,172	2,215	2,205		(33)		(33)		2,172				52	10/01/2027	11
31381R-Z2-3		09/01/2020.	PAYDOWN	XXX	1,583	1,583	1,634	1,583		ļ		ļ		1,583				41	08/01/2021	<u> </u>
31381S-TF-9 31381T-SK-7		09/01/2020.	PAYDOWNPAYDOWN.	XXXXXX.	3,007 2,249	3,007	2,987 2,237	3,002		5		5		3,007 2,249				61 46	12/01/2021 01/01/2022	
31381T-YT-1	FANNIE MAE POOL	09/01/2020.	PAYDOWN.	xxx	1,243	1,243	1,226	1,238		5		5		1,243				23	03/01/2022	1
31381U-RW-9	FANNIE MAE POOL	09/01/2020	PAYDOWN	XXX	1,656	1,656	1,657	1,656		[1]		(1)		1,656				33	06/01/2022	11
31381V-EL-5	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXX	11,836	11,836	12,146	11,844		(9)		(9)		11,836				214	07/01/2022	
3138E2-MD-4 3138EH-JU-7		09/01/2020.	PAYDOWN.	XXXXXX		59,180 220,983	60,234	59,738 226,351		(557)		(557)		59,180 220,983				1,189 5,921	01/01/2027 11/01/2026	
	FANNIE MAE POOL	09/01/2020	PAYDOWN	- XXX	2,189	2,189	2,171	2,182		7		7		2,189				41	04/01/2022	1
3138EK-7G-4	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXX	170,785	170,785	179,011	L		(8,226)		(8,226)		170,785				2,491	04/01/2023	11
3138EK - NU - 5		09/01/2020.	PAYDOWN	XXX	67,776	67,776		68,390		(614)		(614)		67,776				1,366	11/01/2027	
3138ER-CB-4 3138L0-U3-3	FANNIE MAE POOL	09/01/2020.	PAYDOWN. PAYDOWN	XXX XXX	123,400 5,887	123,400	125,482	124,707		(1,307)		(1,307)		123,400 5,887				2,499	09/01/2031 11/01/2022	 
3138L1-4F-3	FANNIE MAE POOL	09/01/2020.	PAYDOWN.	XXX	2,313	2,313	2,327	2,325		(12)		(12)		2,313				35	12/01/2022	1
3138L1-LP-2	FANNIE MAE POOL	09/01/2020.	PAYDOWN	ХХХ	3,653	3,653	3,797	3,665		(12)		(12)		3,653				58	11/01/2022	1
3138L2-F2-8		09/01/2020.	PAYDOWN	XXX	2,615	2,615	2,614	2,614		1		1		2,615				39	01/01/2022	1
3138L2-XB-8 3138L3-6P-5		09/01/2020.	PAYDOWNPAYDOWN.	XXXXXX	1,223 909	1,223	1,231 949	1,230		(7)		(7)						19	02/01/2023 06/01/2023	<del> </del>
3138L3-A4-7	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXX	2.554	2,554	2,591	2,585		(31)		(31)		2.554		1	1	1 44	03/01/2023	l1
3138LA-GP-8	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXX	62,406	62,406	63,293	62,940		(535)		(535)		62,406				1,403	06/01/2030	11
3138LD-6Q-1	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXX	10,401	10,401	10,755			(125)		(125)		10 , 401			ļ	174	06/01/2026	ļ <u>1</u> ļ
3138LF-BH-0 3138LF-DA-3	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXXXXX	43,063 2,469	43,063	43,172 2,569	43,108		(46)		(46)	ļ	43,063		+	<u> </u>	695	10/01/2026 09/01/2023	
3138LG-G8-3		09/01/2020	PAYDOWN	XXX	29,705	29,705	28,888	29,168		537		537		29,705		1	1	616	12/01/2023	11
3138LG-K9-6	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXX	18,814	18,814	18,928	18,867		(53)		(53)		18,814				359	12/01/2026	1
	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXX	1,328	1,328	1,339	1,337		Į(9)		(9)		1,328			ļ	21	01/01/2023	ļ
3138WB-B6-1 3138WD-HS-3	FANNIE MAE POOL	09/01/2020.	PAYDOWN. PAYDOWN	XXXXXX		58,114 114.011	59,004	58,660 117,341		(546)		(546)		58 , 114 114 . 011				1,139 2,357	03/01/2029 11/01/2029	ļļ
3138WH-P4-8	FANNIE MAE POOL	09/01/2020	PAYDOWN	XXX	102,499		101.939	102.134		365		365		102.499		1	1	1.720	08/01/2031	1
3138WJ-C8-9	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXX	103,825	103,825	103,306	103,487				338		103,825			<u> </u>	1,692	10/01/2031	1
3138WK -R8 - 0	FANNIE MAE POOL	09/01/2020.	PAYDOWN.	XXX	344,650	344,650	355,367	350,966		(6,316)		(6,316)		344,650			ļ	6,781	04/01/2032	ļ
3138YD-4J-5 3140GV-2P-9	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXXXXX	203,460	203,460	203 , 142	203,259 176,230		202				203,460			ł	3,447	05/01/2030	<del> </del>
31406V-2P-9 3140HU-V7-8		09/01/2020.	PAYDOWN.	xxx	21,058	21,058		22,132		(1,074)		(1,074)		21,058		†	†	1403	08/01/2034	
3140J5-XZ-7	FANNIE MAE POOL	09/01/2020	PAYDOWN	XXX	134,060	134,060	134,165	134,128		(68)		(68)		134,060			[	2,246	03/01/2031	11
3140J7-MD-4	FANNIE MAE POOL	09/01/2020.	PAYDOWN	ХХХ	121,023	121,023	121, 118			(58)		(58)		121,023			ļ	2,020	03/01/2029	ļ
3140J7-MF-9 3140J7-SZ-9	FANNIE MAE POOL	09/01/2020.	PAYDOWN.	XXXXXX			59,516 64,241	59,131 63,881		(674)		(674) (716)	<b></b>				<del> </del>	1,167	09/01/2030	<del> </del>
3140J7-SZ-9	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXX	149,778	149,778	145,689	146,935		2,844		2,844		149,778		· <del> </del> · · · · · · · · · · · · · · · · · · ·	t	2,555	02/01/2032	
3140KG-5R-0	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXX	2,115	2,115	2,222			(107)		(107)		2,115			]	4	08/01/2050	[1
3140KG-SF-1	FANNIE MAE POOL	09/01/2020		XXX	13,830	13,830	14,344			(514)		(514)		13,830			ļ	31	06/01/2035	ļ1
1 3140X5-0P-1	FANNIE MAE POOL	09/01/2020	PAYDOWN	XXX	418 180	418 180	426 184			(8 004)	1	(8 004)		<b>1</b>				5 256	01/01/2035	

Show All Long Torm Bone	is and Stock Sold. Redeemed or	Otherwice Dienoced of Durin	na tha Current Augrter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed	or Otherwise	Disposed of	During the C	urrent Quart	er						
1	2	3 4	5	6	7	8	9	10		Change in E	look/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
	1	F							11	12	13	14	15							
		0									Current Year's			Pook/				Bond		NAIC
	1								Unrealized		Other Than	Total Change	Total Foreign	Book/ Adjusted	Foreign			Interest/Stock	Stated	Designation
CUSIP	1	ĭ		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gair	Realized Gain	Total Gain	Dividends	Contractual	and
Identi-	1	g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
3140X6-4H-1.	FANNIE MAE POOL	09/01/2020.	PAYDOWN.	XXX	157 ,720	157 , 720	166,863			(9, 143)		(9, 143)		157 , 720				573	11/01/2034	1
3140X7-JL-4 3140X7-PW-3	FANNIE MAE POOL	09/01/2020	PAYDOWN	XXXXXX		44,364	46,208	ļ		(1,844)		(1,844)	ļ					745	07/01/2035	ļ
	FANNIE MAE POOL	09/01/2020	PAYDOWN	······································	353,353	353.353	356,168	355.050		(1,697)		(1,697)		353,353				5.875	06/01/2032	1
31410L - V5 - 8,	FANNIE MAE POOL.	09/01/2020.	PAYDOWN	XXX	151,135	151,135	151,755	151,567		(433)		(433)		151,135				3,528	11/01/2027	1
	FANNIE MAE POOL	09/01/2020	PAYDOWN.	XXX	38,923	38,923	40,668	39,214		(291)		(291)		38,923				1,417	12/01/2021	ļ <u>1</u>
31417G-3W-4	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXXXXX			41,729 73,485	42,070 72,729										717 1,196	07/01/2028 01/01/2022.	1
31418B-XS-0	FANNIE MAE POOL.	09/01/2020	PAYDOWN	XXX	97,500	97.500	102,055	98.428		(927)		(927)		97.500				1,968	12/01/2025.	1
31418C -M2 -7	FANNIE MAE POOL	09/01/2020	PAYDOWN	XXX	672,042	672,042	676,768	674,538		(2,496)		(2,496)		672,042				11,357	07/01/2032	ļ1
31418C-PK-4 31418C-WA-8	FANNIE MAE POOL	09/01/2020	PAYDOWN	XXXXXX	199,699	199,699	202,695	201,418		(1,719)		(1,719)		199,699				4,001 9,767	09/01/2032 04/01/2033	1
31418D-BA-9		09/01/2020		XXX	309,077	309,077	315,790	312,279		(3,201)		(3,201)		309.077				7,186	04/01/2034	1
31418D-EH-1.	FANNIE MAE POOL	09/01/2020.	PAYDOWN	XXX	108,330	108,330	110,966	110,243		(1,913)		(1,913)		108,330				2,112	08/01/2029	1
31418D-MD-1, 31418D-N6-5,	FANNIE MAE POOL	09/01/2020.		XXXXXX	1,270,422	1,270,422	1,295,235 76,425			(24,813)		(24,813)		1,270,422 74,053				14,056	03/01/2035 05/01/2035	ļ
31418D-RR-5	FANNIE MAE POOL	09/01/2020		XXX	137,013	137,013	141,642			(4,630)		(4,630)		137,013		1		362	08/01/2035	1
31418D-RV-6		09/01/2020.	PAYDOWN	ххх	59,685	59,685	62,695			(3,010)		(3,010)		59,685				124	08/01/2035	11
31418D-RW-4 45202W-AE-0	FANNIE MAE POOL	09/01/2020	PAYDOWN	XXXXXX	13,042	13,042	13,520	1.000.000		(477)		(477)		13,042				22 .18.854	08/01/2050	11 1FE
45204E-ZG-6	ILLINOIS FINANCE AUTHORITY.	07/15/2020		xxx		750,000	814,793	763,751		(13,751)		(13,751)		750,000				37,500	07/15/2020	1FE
	LONG ISLAND POWER						· ·	'				, , ,								
542690-3J-9	AUTHORITYLUBBOCK HEALTH FACILITIES	09/01/2020	MATURITY	XXX	495,000	495,000	514,444	498,206		(3,206)		(3,206)	ļ	495,000				15,380	09/01/2020	1FE
549208-EJ-1	DEVELOPMENT CO	07/01/2020	MATURITY	XXX	2,880,000	2,880,000	3,344,227	2,929,287		(49, 287)		(49, 287)		2,880,000				144,000	07/01/2020	1FE
	MASSACHUSETTS DEVELOPMENT									,		,								
57583R-S3-0.	FINANCE AGENCY	09/01/2020.	CALL 100	XXX	1,505,000	1,505,000	1,609,342	1,535,598		(30,598)		(30,598)	ļ	1,505,000				75,250	09/01/2040	1FE
59261A-UL-9.		07/15/2020.	CITIGROUP GLOBAL MKT	xxx	579,594	575,000	637 .092	594,364		(12,036)		(12,036)		582.328		(2,734)	(2,734)	19.326	11/15/2020	2FE
ı	NEW YORK CITY TRANSITIONAL						· ·	,						· ·		, , , ,	, , ,			
64971X-PN-2	FINANCE AUTHO NORFOLK ECONOMIC	08/21/2020.	VARIOUS	XXX	10,500,500	10,000,000	10,000,000					ł		10,000,000		500,500	500,500	56,139	05/01/2030	1FE
65588T-AQ-2		08/20/2020.	NON-BROKER TRADE, BO	xxx	600,000	600,000	600,000	600,000						600,000				3,852	11/01/2034	1FE
658268-DN-4	STATE OF NORTH CAROLINA	09/09/2020_	JPM SECURITIES-FİXED	XXX	1,022,430	1,000,000	1,130,620	1,043,542		(25,808)		(25,808)		1,017,734		4,696	4,696	51,389	03/01/2021	1FE
686507 - JF - 2	ORLANDO UTILITIES COMMISSION	08/10/2020	CABRERA CAPITAL MARK	XXX	2,996,760	2,600,000	2,965,690	2,899,477		(47,523)		(47,523)		2,851,954		144,806	144,806	112,306	10/01/2023	1FE.
000007-01-2	ORLANDO-ORANGE COUNTY									' '						144,000				
686543-RP-6	EXPRESSWAY AUTHORI	07/01/2020		XXX	3,625,000	3,625,000	3,908,801	3,684,661		(59,661)		(59,661)		3,625,000				181,250	07/01/2025	1FE
735389-VD-7.	PORT OF SEATTLE WA	08/11/2020.	WELLS FARGO BANK N.A	XXX	1,031,532	1,005,000	1,203,709	1,051,932		(24,641)		(24,641)		1,027,291		4,241	4,241	47,738	03/01/2021	1FE
796839-BP-2	CA	08/01/2020	CALL 100.	xxx	155,000	155,000	169,635	164,037		(1,380)		(1,380)		162,657		(7,657)	(7,657)	9,331	08/01/2023	1FE.
797398-DJ-0.	COUNTY OF SAN DIEGO CA	08/15/2020.	MATURITY	XXX	850,000	850,000	949 , 195	869,826		(19,826)		(19,826)	ļ	850,000				49,258	08/15/2020	1FE
810500-DY-1	SCOTTSDALE PRESERVE AUTHORITY	07/01/2020.	CALL 100	XXX	2,655,000	2,655,000	2.974.397	2,711,626		(56,626)		(56,626)		2,655,000				139,388	07/01/2024	1FE
	TRINITY RIVER AUTHORITY						2,574,557											1		
89658H-UL-2,		08/01/2020.	MATURITY	XXX	1,000,000	1,000,000	1,116,710	1,021,824		(21,824)		(21,824)		1,000,000		ļ		50,000	08/01/2020	1FE
915137-4B-6	UNIVERSITY OF TEXAS SYSTEM/THE	08/15/2020	MATURITY	XXX	2.000.000	2,000,000	2.340.700	2.046.533		(46,533)		(46,533)		2.000.000				100,000	08/15/2020	1FE
	UNIVERSITY OF TEXAS						, , , , ,			' ' '		1	[	1		T	[			
91514A - DJ - 1, 92937N - BN - 3	SYSTEM/THE	08/15/2020	MATURITY	XXXXXX	1,500,000 2,000,000	1,500,000 2,000,000	1,751,865 2,320,260	1,537,371 2,039,056		(37, 371)		(37, 371)		1,500,000		ļ			08/15/2020 07/01/2020.	1FE1FE1FE
92937N-BN-3	WESTERN MUNICIPAL WATER	07/01/2020.			2,000,000	2,000,000	2,320,200	2,039,030		(39,000)		(39,000)		2,000,000				100,000	07/01/2020	IFE
	DISTRICT FACILIT	07/08/2020		XXX	500,000	500,000	500,000	500,000				ļ		500,000				5,771	10/01/2039	1FE
	STATE OF WISCONSIN		J.P. MORGAN SECURITI	XXX	5,799,725	5,650,000	5,650,000	5,650,000						5,650,000		149,725	149,725	84,047	05/01/2022	1FE
3199999	Bonds - U.S. Special Reven																			
1	Subdivisions	and Authorities	of Governments and Their	ruillicai	103.096.972	101,372,179	105,891,228	84.901.227		(787,494)		(787,494)		102.552.238		544.735	544.735	2,515,044	XXX	l xxx l
Bonds - Ind	ustrial and Miscellaneous (Ur	naffiliated)			,,	,	,,	0.,00.,00.		(1.01,101)		(101,101)		,,		,	211,112			
00206R-CN-0	AT&T INC.	08/12/2020	VARIOUS	XXX	1,678,290	1,500,000	1,539,490	1,526,083		(2,916)		(2,916)		1,523,167		155 , 123	155 , 123	37,825	05/15/2025	2FE
00206R - CS - 9 00206R - DP - 4	AT&T INC	09/14/2020.		XXXXXX	4,618,996 5,004,720	4,284,000	4,392,993	4,335,377		(11,165)		(11,165)		4,324,212 4,498,446		162,153 506,274	162 , 153	288,539	02/17/202303/01/2024.	2FE2FE2FE2FE2FE
00206R-GD-8	AT&T INC	08/12/2020		XXX		770,000	770,000	770,000		201		1		770,000		15,400	15,400	11,790	06/12/2024	2FE
00206R-JY-9	AT&T INC	07/06/2020		XXX		2,500,000	2,495,975			35		35		2,496,010		132,665	132,665	7,639	06/01/2031	2FE
02007E-AE 5	ALLY AUTO RECEIVABLES TRUST 2017-3	09/15/2020.	PAYDOWN	XXX	460,663	460,663	460 .641	460,660		2		2		460,663				6.481	03/15/2022	1FE
' ' '	ALLY AUTO RECEIVABLES			1				'		1		1	ļ	1400,003		1				
02007H-AC-5	TRUST 2017-2	07/15/2020.	PAYDOWN	xxx	10,469	10,469	10,467	10,468		1	<u> </u>	1	L	10,469		1	<b>.</b>	109	08/16/2021	1FE

1	Bond   Interest/Stock   Dividends   Received   During Year   Date   Stated   Contractual   Admin Syr	Bond erest/Stock Dividends Received uring Year Stated Contractual Maturity Date Stated Contractual	NAIC Designation I and Administrative Symbol
CUSIP Light of Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's Consideration Part Value Current Year's C	Interest/Stock Dividends   Received During Year   Nof-1/2022   Nof-1	erest/Stock Dividends Received uring Year Stated Contractual Maturity Date Date Stated	Designation and Administrative Symbol
CUSIP   CUSIP   CUSIP   CUSIP   CUSIP   CUSIP   CUSIP   Cusideration   Cusip	Interest/Stock Dividends   Received During Year   Nof-1/2022   Nof-1	erest/Stock Dividends Received uring Year Stated Contractual Maturity Date Date Stated	Designation and Administrative Symbol
CUSIP   CUSIP   CUSIP   CUSIP   CUSIP   CUSIP   CUSIP   Cusideration   Cusip	Interest/Stock Dividends   Received During Year   Nof-1/2022   Nof-1	erest/Stock Dividends Received uring Year Stated Contractual Maturity Date Date Stated	Designation and Administrative Symbol
Description   Description   Description   Date   Name of Purchaser   Stock   Consideration   Par Value   Actual Cost   Carrying Value   (Decrease)   Accretion   Recognized   (1)+1-13   B/AC.V.   Change in at   Closs) on   (Loss) on	Received During Year Maturity Date Syr  3,52306/15/2022	Received Maturity Date3,52306/15/2022	Administrative Symbol
Description   Description   Date   Name of Purchaser   Stock   Consideration   Par Value   Actual Cost   Carrying Value   Decrease)   Accretion   Recognized   (11+12-13)   B./A.C.V.   Disposal Dispos	During Year Date Syr  3,52306/15/2022	uring Year Date3,52306/15/2022.	Symbol
COOWN-RE-0,   RLLY AUTO RECEIVABLES   09/15/2020,   PAYDOWN   XXX   224,847   224,84	3,523	3,52306/15/2022	
CODDITALE-0, TRUST 2018-1   CODDITALE-0, TRUST 2018-1   CODDITALE-0, TRUST 2018-1   CODDITALE-0, TRUST 2019-4   CODDITALE-1, TRUST 2019-4   CODDITALE-1, TRUST 2019-4   CODDITALE-1, TRUST 2019-4   CODDITALE-1, TRUST 2019-4   CODDITALE-1, TRUST 2019-4   CODDITALE-1, TRUST 2019-4   CODDITALE-1, TRUST 2019-2	9,04010/17/2022	·	1FE
CODDITABLE   TRUST 2019-4   O9 15/2020   PAVDOWN   XXX   690,717   690,717   690,657   690,659   58   58   690,717   ALLY AUTO RECEIVABLES   O9 15/2020   PAVDOWN   XXX   185,746   185,746   185,746   185,728   12   12   12   15,746   165,746   166,088   AMERICAN CAMPUS   O2/3138-B-8-4   O2/3138-B-8-4   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/3138-B-8-5   O2/318-B-8-5	2 901 .07/15/2022	9,04010/17/2022.	1
ALLY AUTO RECEIVABLES   0.09/15/2020,   PAYDOWN   XXX   1.85,746	2 901 .07/15/2022	9,04010/1//2022.	1 455
02008-AB-6, TRUST 2019-2. 09/15/2020, PAPONIM. XXX 185,746 1.85,746 1.85,748 185,746 1.85,746	8		1FE
AMERICAN CAMPLIS   COMMUNITS OPERATING PA.   .09/15/202.   MERRILL LYNCH PIERCE.   XXX.   5.037.700   5.000.000   4.990.500   5.525   5.25   5.25   5.25   4.991.025   4.6.675   46.675   4.6.675   4.6.675   0.5816-BT-5   AMERICAN EXPRESS CO.   .07/21/202.   WELLS FARGO SECS LLC.   XXX.   .654.004   .650.000   .650.000   .650.000   .650.000   .650.000   .025816-CA-5.   AMERICAN EXPRESS CO.   .08/10/2020.   WELLS FARGO SECS LLC.   XXX.   .2.377.680   .2.000.000   .650.000   .650.000   .650.000   .650.000   .355   .355   .355   .355   .360.000   .650.000   .667.000   .025816-CA-5.   AMERICAN EXPRESS CO.   .08/20/2020.   WELLS FARGO SECS LLC.   XXX.   .2.377.680   .2.000.000   .670.000   .648.523   .666.0230   .2.664   .2.664   .6.644.064   .664.206   .464.206	5		1FE
02836-AF-5   00MINITTIES   0PERATING PA.   09/15/2020   MERILL LYNCH PIERCE   XXX   5.037 700   5.000.000   4.990.500   5.25   5.25   4.991.025   46.675   4.6675   4.6675   6.670   0.25816-CA-5   AMERICAN EXPRESS CO   07/21/2020   MERILL LYNCH PIERCE   XXX   5.337 7680   2.000.000   1.995.560   1.996.206   3.355   3.55   3.55   1.996.561   3.61.119	9		1FE
025816-C3-2, AMERICAN EXPRESS CO. 0,07/21/2020, WELLS FARGO SECS LLC. XXX	9	89.85402/01/2030.	2FE
025816-CS-2, AMERICAN EXPRESS CO.   .08/20/2020.   WELLS FARGO SECS LLC.   XXX.   7,117,090   6,670,000   6,648,523   6,650,230   2,654   2,654   2,654   6,652,884   464,206   464,206   031162-BN-9, AMGEN INC.   .08/31/2020.   WELLS FARGO SECS LLC.   XXX.   2,093,760   2,000,000   2,076,200   2,033,592   (10,376)	6177,86707/30/20241	9,03302/27/2023.	1FE
031162-BN-9, IMBGEN INC			1FE
032654-AM-7, AMALOG DEVICES INC.   .0.9/14/2020.   BNY CAPITAL MARKETS.   XXX.   1,616,955   1,500,000   1,496,265   1,497,799   .377   .377   .1498,176   .118,779   .118,779   .035240-AJ-9,   WORLDWIDE INC.   .0.9/17/2020.   CA. CASH. CLOSE   XXX.   1,695,962   1,545,000   .1,537,383   .1,539,524   .912   .1,540,436   .155,526   .155,526   .155,526   .035240-AK-6,   WORLDWIDE INC.   .0.7/21/2020.   WELLS FARGO SECS LLC.   XXX.   1,606,419   .1,600,000   .1,600,884   .1,600,696   .0.93   .0.93   .0.93   .1,600,603   .5,816   .5,816   .5,816   .0.93242-AL-0,   FINANCE INC.   .0.9/17/2020.   CA. CASH. CLOSE   XXX.   .6,847,950   .6,430,000   .6,518,935   .6,478,792   .0.94242-AL-0,   FINANCE INC.   .0.9/17/2020.   CA. CASH. CLOSE   XXX.   .1,850,853   .1,750,000   .1,816,045   .1,780,514   .0.94242-AL-0,   .1,740,606   .1,740,738   .1,750,000   .1,740,230   .1,749,230   .1,749,529   .7,7289			
035240-AJ-9, WRIDWIDE INC	936,58912/05/20232	36,58912/05/2023.	2FE
AMHEUSER-BUSCH INBEV   O35240-AK -6.   WORLDWIDE INC.   .07/21/2020.   WELLS FARGO SECS LLC.   XXX.   1,606,419   1,600,000   1,600,684   1,600,696   .093   .035242-AL -0.   FINANCE INC.   .07/07/2020.   C. C.ASH.CLOSE   XXX.   6,847,950   6,430,000   6,518,935   6,478,792   .037833-BUSCH INSEV   .09/09/2020.   WORGAN STANLEY & CO.   XXX.   1,850,853   1,750,000   1,816,045   1,780,514   .09/2020.   .09/09	6	63 839 01/12/2024	2FE
ANHEUSER-BUSCH INBEV   0.35242-AL-D, 0.707/2020, CA. CASH. CLOSE		·	i
035242-AL-0. FINANCE INC	630,19801/12/20242	30,19801/12/2024.	2FE
037833-BU-3 APPLE INC. 09/09/2020 MORGAN STANLEY & CO XXX 1,850,853 1,750,000 1,816,045 1,780,514 (6,950) (6,950) 1,773,563 77,289 77,2	2	198,04402/01/2023	2FE
BMW VEHICLE LEASE TRUST	9	52,36902/23/2023.	1FE
05586C-AC-8, 2018-1	957,60402/09/20241	57,60402/09/2024.	1FE
		16.88707/20/2021.	1FE
05586V-AB-8 2019-1 08/20/2020 PAYDWN XXX 73,762 73,762 73,762 1 1 3,000,000 000 06367T-7H-7 BANK OF MONTREAL 07/13/2020 MATURITY XXX 1,000,000 1,000,000 998,810 999,676 324 1,000,000			1FE
063677 J.X-9 BANK 0F MONTREAL 07/31/2020, BMOCN/BONDS XXX 3,052,800 3,000,000 2,994,330 2,998,061 686 2,998,747 54,053 54,053		53,35808/27/2021.	1FE.
06367W-B8-5_BANK OF MONTREAL	2	21,37805/01/2025.	1FE
07330N-AQ-8. TRUIST BANK. 09/09/2020. BNY/SUNTRUST CAPITAL XXX. 3,086,310 3,000,000 2,997,930 2,999,118 296 296 299 414 86,896 866 866 866 866 866 866 866 866 866	6		1FE
093662-AH-7 BLOCK FINANCIAL LLC 09/08/2020 MORGAN STANLEY & CO XXX 2,176,703 2,150,000 2,143,271 51 51 2,143,322 33,381 33,381 33,381	1	7,63708/15/2030.	
110122-BE-7 BRISTOL-INYERS SQUIBB CO. 07/16/2020 EXCHANGE OFFER XXX 503,083 500,000 506,420 505,862 (2,779) (14,205) (14,205) 503,083 1010122-BK-3 BRISTOL-INYERS SQUIBB CO. 07/16/2020 EXCHANGE OFFER XXX 2.067,944 2.000,000 2.085,000 2.082,149 (14,205) (14,205) 2.067,944			1FE
110122-BK-3 BRISTOL-MYERS SQUIBB CO. 07/16/2020. EXCHANGE OFFER XXX. 2,067,944 2,000,000 2,085,000 2,082,149 (14,205) 2,067,944 2,000,000 2,067,944 110122-CZ-9, BRISTOL-MYERS SQUIBB CO. 08/17/2020. VARIOUS XXX. 2,138,469 2,000,000 2,067,944 (1,816) (1,816) 2,066,128 72,341 72,341			1FE1FE
125523-AU-4_CIGNA CORP		57,06904/15/2025.	2FE
1259GJ-AB-9  CNH EQUIPMENT TRUST 2019-A    .09/15/2020,   PAYDOWN			
1259GT-AB-7, CNH EQUIPMENT TRUST 2019-B,			
1 2652V-AC-1_CNH EQUIPMENT TRUST 2018-A_  09/15/2020_ PAYDOWN	2,016 07/17/2023 1	2,01607/17/2023.	1FE
126650-CW-8 CVS HEALTH CORP 0.8/24/2020 NON-BROKER/ *TRADE*, XXX 2,308,120 2,009,000 2,026,726 2,025,724 (2,008) 2,008) 2,008 (2,008) 2,023,716 284,404 284,404 14040H-BL-8 CAPITAL ONE FINANCIAL CORP 0.9/21/2020 BANC/AMERICA SECUR.L XXX 1,292,013 1,250,000 1,249,200 1,249,635 118 118 1,249,754 42,259 42,259			
CAPITAL ONE PRIME AUTO	39,000		-
14042W-AB-6, RECE! VABLES TRUST	4,06804/15/20221	4,06804/15/2022.	1FE
CAPITAL ONE PRIME AUTO		4 576 06/15/2023	1FE
CARMAX AUTO OWNER TRUST			i
14315P-AB-1 2019-3		1,01912/15/2022.	1FE
14315X-8B-4, 2020-1 0.09/15/2020, PAYDWN XXX, 115,667 115,667 15,667 8 8 115,667	1,37104/17/20231	1,37104/17/2023	1FE
CARMAX AUTO OWNER TRUST		·	i
14316L-AB-9, 2019-2			1FE 1FE
17275R-BH-4_LCISCO SYSTEMS INC	9 39,967 09/20/2023 1	39.96709/20/2023	1FE
172967-LC-3 CITIGROUP INC.   09/09/2020 CITIGROUP GLOBAL MKT.   XXX.   1,799,875   1,750,000   1,747,008   1,748,791   426   426   426   1,749,217   50,658   50,658   50,658	8	38,48512/08/2021.	2FE
17325F-AJ-7, CITIBANK NA			1FE
191216-CP-3 COCA-COLA CO/THE 0.9/21/2020 CA.:CASH.:CLOSE XXX 2,040,389 1,550,000 1,547,272 44 4 1,547,316 493,073 493,073 493,073	331,25803/25/20401	31,25803/25/2040.	1FE
20030N-BF-7, COMCAST CORP.			1FE
20030N-BL-4_COMCAST_CORP			1FE
20030N-BX-8 COMCAST CORP 09/23/2020 WELLS FARGO SECS LLC XXX 1,079,010 1,000,000 998,846 197 999,043 999,043 79,967 79,967 79,967	734,50002/01/20241	34,50002/01/2024.	1FE
2442E-TB-5, JOHN DEERE CAPITAL CORP		15,55809/11/2020.	
26614N-AA-0 DUPONT DE NEMOURS INC.   1 08/10/2020 PERSHING & COMPANY.   XXX.   1 070.958   1 050.0000   1 050.000   1 050.000   1 050.0000   1 050.000   1 050.000			1FE 2FE
26875P-AP-6_EOG_RESURCES_INC.	5110,32101/15/20261	110,32101/15/2026.	1FE
278062-AC-8 EATON CORP	6 41 174 T 11/02/2022 T	41,17411/02/2022. 178,29901/14/2023.	2FE2FE
270805-70-4, [CUCLAB INC		24.59108/10/2022	

# **SCHEDULE D - PART 4**

				_	Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed				urrent Quart	er		_				
1	2	3 4	5	6	7	8	9	10			ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							
		r									Current Year's			Book/				Bond		NAIC
		е							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Designation
CUSIP Identi-		i Diamana		Number of Shares of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	, ,	Exchange Gair		Total Gain	Dividends	Contractual	and
fication	Description	g Disposal n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value	Increase/ (Decrease)	(Amortization)/ Accretion	Impairment Recognized	B./A.C.V. (11+12-13)	Change in B./A.C.V.	at Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received During Year	Maturity Date	Administrative Symbol
	FIFTH THIRD AUTO TRUST								(200.0000)	7.00/01/01/	- tooogriizou	(11112 10)	B		Влороса.	Влороса.	Біоросаі			
31680Y-AB-3	2019-1	09/15/2020.	PAYDOWN	XXX	739,321	739,321	739,280	739,297		24		24		739,321				13,063	05/16/2022	1FE
34528D-AB-9	TRUST 2019-B	09/15/2020.	PAYDOWN	xxx	91,004	91,004	91,004	91,004						91,004				1,381	02/15/2022_	1FE
34531E-AE-6	FORD CREDIT AUTO OWNER TRUST 2017-A	09/15/2020	VARIOUS	XXX	1,848,162	1,846,221	1,845,915	1,846,182		32		32		1,846,214		1.947	1.947	23.429	04/15/2022_	1FE
	FORD CREDIT AUTO OWNER			1								52					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
34531K-AB-8	TRUST 2019-C	09/15/2020.	PAYDOWN	XXX	208,053	208,053	208,034	208,036		17		17		208,053				2,604	07/15/2022	1FE
34531L-AD-2	TRUST	09/15/2020.	PAYDOWN	xxx	251,862	251,862	251,840	251,854		8		8		251,862				5,326	12/15/2021	1FE
34532F-AD-4	FORD CREDIT AUTO LEASE TRUST 2019-A	09/15/2020.	PAYDOWN	XXX	43,434	43,434	43,431	43,432				,		43,434				945	05/15/2022	1FE
345397 - YG - 2	FORD MOTOR CREDIT CO LLC	07/22/2020.	JPM SECURITIES-FIXED	XXX	1,950,995	1,950,000	1,940,562	1,944,227		755				1,944,981		6,013	6,013	77,391	01/09/2024	3FE
	FORD MOTOR CREDIT CO LLC	07/22/2020.	JPM SECURITIES-FIXED JPM SECURITIES-FIXED	XXX	497,755 904,029	500,000 915,000	507,500	503,567		(902)		(902)		502,665		(4,910) (10,971)	(4,910) (10,971)	13,727 26,576	03/28/2022 08/03/2022	3FE3FE3FE
	GM FINANCIAL CONSUMER				· ·		İ '	i i						i .		(10,971)	(10,971)			
36255P-AD-2	AUTOMOBILE RECEIVA	09/16/2020.	PAYDOWN	XXX	499,556	499,556	499,442	499,527		29		29		499,556				7,710	07/18/2022_	1FE
36256G-AD-1	LEASING TRUST 20.	09/20/2020.	PAYDOWN	xxx	544,317	544,317	544,274	544,304		12		12		544,317				11,566	06/21/2021	1FE
36257A-AB-7	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	09/20/2020.	PAYDOWN	XXX	1,236,400	1,236,400	1,236,314	1,236,359		41		/1		1,236,400				22,108	06/21/2021	1FE
	GM FINANCIAL CONSUMER			1				' '		Ī				' '						
36257F - AB - 6	AUTOMOBILE RECEIVA	09/16/2020.	PAYDOWN	XXX	255,488	255 , 488	255,465	255,476		12		12	ļ	255,488				4,540	06/16/2022_	1FE
36258M-AB-0	AUTOMOBILE RECEIVA.	09/16/2020.	PAYDOWN	xxx	512,154	512,154	512,138	512,140		14		14		512,154				6,295	11/16/2022	1FE
36258N-AB-8.	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA.	09/16/2020.	PAYDOWN	l xxx	179,631	179,631	179,624			8		8		179,631				1,950	01/17/2023	1FE
	GM FINANCIAL AUTOMOBILE						1													
36259K - AB - 3, 370334 - CF - 2	LEASING TRUST 20 GENERAL MILLS INC.	09/20/2020.	PAYDOWN	XXXXXX		8,931	8,930	1.996.915		471		471		1,997,386		200,254	200,254	87 60 . 844	04/20/2022 10/17/2023	1FE 2FE
	GILEAD SCIENCES INC	09/01/2020.		XXX	1,000,000	1,000,000	1,009,660	1,001,420		(1,420)		(1,420)		1,000,000				25,500	09/01/2020	1FE
38013T-AB-7.	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	09/20/2020.	PAYDOWN	xxx	38 , 188	38 . 188	38 . 186	38 , 187		1		1		38 , 188				535	10/20/2021	1FE
i	GOLDMAN SACHS GROUP					·	İ	i i						i .						
38141G-WC-4	INC/THE	07/13/2020. 07/16/2020	PERSHING & COMPANYPERSHING & COMPANY	XXXXXX	1,527,645 5,243,300	1,500,000 5,000,000	1,495,510 4,986,100	1,497,916				469 1.067		1,498,385 4,987,167		29,260 256,133	29,260 256,133	32,375	04/26/2022 02/15/2025	2FE1FE
	HSBC USA INC	08/07/2020.		XXX	3,000,000	3,000,000	3,050,010	3,011,107		(11,107)		(11, 107)		3,000,000				82,500	08/07/2020	1FE
43814T-AC-6	HONDA AUTO RECEIVABLES 2017-1 OWNER TRUS	09/21/2020.	PAYDOWN	xxx		46.746		46.746						46.746				526	07/21/2021	1FE
i	HONDA AUTO RECEIVABLES				· ·		İ '	i i				_		i .						
43815N-AB-0	JB HUNT TRANSPORT SERVICES	09/15/2020.	PAYDOWN	XXX	123,067	123,067	123,059	123,061				db		123,067				1,557	04/15/2022	1FE
445658 - CF - 2	INC	07/16/2020.	. FTN FINANCIAL SECURI	XXX	5,815,050	5,000,000	4,999,700	4,999,732		21		21		4,999,753		815,297	815,297	171,684	03/01/2026	2FE
44931P-AD-8	HYUNDAI AUTO RECEIVABLES TRUST 2017-A	08/15/2020.	PAYDOWN.	xxx	31,725	31,725	31.723	31,725						31,725				339	08/16/2021	1FE
450000 110 0	INTERNATIONAL BUSINESS MACHINES CORP	00/24/2020	WELLS EADON SECS LLS	XXX	1 001 020	1 750 000	1 740 202	1,749,673		83				1,749,757		51,273	E4 070	25 620	00/04/2022	455
459200-HG-9 46124H-AC-0	INTUIT INC.	08/31/2020.	WELLS FARGO SECS LLC MERRILL LYNCH PIERCE	xxx	1,801,030	1,750,000	1,749,283	1,749,073		55		55		1.798.363			51,273 49,499	35,638	08/01/2022 07/15/2027	1FE
46623E - KG - 3	JPMORGAN CHASE & CO	08/15/2020.	CALL 100	XXX	940,000	940,000	940,000	940,000						940,000				21,573	08/15/2021	1FE
46625H-HS-2 46625H-NX-4	JPMORGAN CHASE & CO	07/22/2020.	MATURITY	XXXXXX	675,000 4,500,000	675,000 4,500,000	690,815	679,592 4,501,391		(4,592)		(4,592) (1,391)						29,700 105,188	07/22/2020 10/29/2020	1FE1FE
46625H-QJ-2	JPMORGAN CHASE & CO	09/29/2020.	NON-BROKER TRADE, BO	xxx	1,008,650	1,000,000	1,011,240	1,002,664		(1,756)		(1,756)		11.000.908		7.742	7.742	26,917	03/01/2021	1FE
46625H-RT-9	JPMORGAN CHASE & CO	09/16/2020.		XXX	1,141,538	1,125,000	1,123,211	1,124,466				267		1,124,733		16,805	16,805	21,300	06/07/2021	1FE
477870-AB-5	JOHN DEERE OWNER TRUST 2019-B	09/15/2020	PAYDOWN	XXX	136,936	136,936	136,936	136,936						136,936				2,072	05/16/2022	1FE
	JOHN DEERE OWNER TRUST																			
47788B-AD-6.	JOHN DEERE OWNER TRUST	09/15/2020.	PAYDOWN	XXX	48,856	48,856	48,339	48,756		100		100	<u> </u>	48,856		·		593	10/15/2021	1FE
47788C-AC-6	2018	09/15/2020.	. PAYDOWN	ххх	55,244 7,023,710	55,244	55,240	55,243				1		55,244				982	04/18/2022	1 <u>FE</u>
478160 - CR - 3 49326E - EF - 6		09/18/2020.	VARIOUSMATURITY	XXXXXX	7,023,710	7,000,000	6,953,450	2.649.929		42		42	<u> </u>	6,953,492		70,218	70,218	3,208	09/01/2040	1FE2FE
49320E - EF - 0. 50188F - AD - 7.		08/15/2020.	CALL 100	XXX	1,000,000	1,000,000	1,048,820	1,007,178		(7,178)		(7,178)	l	1,000,000		†····			09/15/2020	2FE
539830 -BF -5.	LOCKHEED MARTIN CORP	06/16/2020.	VARIOUS	XXX	(2)													1,657	11/23/2020	1FE
55279H-AN-0	MANUFACTURERS & TRADERS TRUST CO	07/17/2020.	CALL 100	XXX	1,010,000	1.010.000	1.009.152	1,009,818		157		157	<u> </u>	1.009.975		25	25	18.980	08/17/2020	1FE
571748-BB-7	MARSH & MCLENNAN COS INC	09/21/2020.		XXX	771,885	750,000	748,973	749,560		152		152		749,711		22,174	22 , 174	23,661	01/30/2022_	2FE
571900-BA-6	MARRIOTT INTERNATIONAL INC/MD	07/21/2020.		XXX	620,382	625,000	625,000	625,000				<u> </u>	<u> </u>	625,000		(4,618)	(4,618)	7,366	03/08/2021	2FE
	MEDTRONIC INC.	09/21/2020.		XXX	818,394	786,000	819,271	801,807		(5, 118)		(5, 118)	ļ	796,689		21,705	21,705	25,309	03/15/2022	1FE

# **SCHEDULE D - PART 4**

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed				urrent Quart	er						
1	2	3 4	5	6	7	8	9	10			Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F		1					11	12	13	14	15							
		r l		1							Current Year's			Book/				Bond		NAIC
		e		1					Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Designation
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	, ,	Exchange Gair		Total Gain	Dividends	Contractual	and
Identi- fication	Description	g Disposal n Date	Name of Purchaser	Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value	Increase/ (Decrease)	(Amortization)/ Accretion	Impairment Recognized	B./A.C.V. (11+12-13)	Change in B./A.C.V.	at Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received During Year	Maturity Date	Administrative
lication	Description MERCEDES-BENZ AUTO	II Date	INAITIE OI FUICITASEI	SIUCK	Consideration	rai value	Actual Cost	Carrying value	(Decrease)	Accietion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposai	Disposai	Disposai	During real	Date	Symbol
58769T - AB - 1	RECEIVABLES TRUST 201	09/15/2020.	PAYDOWN	XXX	169,768	169,768	169,752	169,755		13		13		169,768				2,305	06/15/2022	1FE
58772T-AC-4	MERCEDES-BENZ AUTO LEASE TRUST 2019-A	09/15/2020	PAYDOWN_	XXX	137,732	137 ,732	137,728	137,730		2		2		137,732				2,877	11/15/2021	1FE
594918-BH-6.	MICROSOFT CORP	07/13/2020.		XXX	1,838,533	1,750,000	1,824,918	1,782,389		(6,368)		(6,368)		1,776,021		62,511	62,511	32,463	11/03/2022	1FE
606822-AG-9.	MITSUBISHI UFJ FINANCIAL GROUP INC.	08/11/2020.	MITSUBISHI UFJ SECS.	XXX	1,125,859	1,104,000	1,104,000	1,104,000						1,104,000		21,859	21,859	22,163	09/13/2021	1FE
İ	MITSUBISHI UFJ FINANCIAL	İ		ı						Ī							İ	i .		į .
606822-AS-3 609207-AX-3	GROUP INC	07/21/2020.	TORONTO DOMINION SEC WELLS FARGO SECS LLC	XXX		750,000 4.600,000		750,000		201		201				(105)	(105)	10,617 4,983	03/02/2023 02/04/2031	1FE 2FE
615369-AG-0	MOODY'S CORP.	09/03/2020	CALL 103.162172		618,973	600,000	598,146	599,214				266		599,480			520	30,798	12/15/2021.	2FE
637071-AJ-0	NATIONAL OILWELL VARCO INC NATIONAL OILWELL VARCO INC	08/26/2020	CALL 103.5	XXX	399,510	386,000	379,739	382,574						383,314		2,686	2,686	20,898	12/01/2022	2FE
637071-AM-3.	NATIONAL RURAL UTILITIES	07/22/2020.	MERRILL LYNCH PIERCE	XXX	993,840	1,000,000	992,650	992,730						993,074		766	766	25,000	12/01/2029	2FE
	COOPERATIVE FIN	08/03/2020		XXX	1,551,885	1,500,000	1,561,680	1,523,890		(7,480)		(7,480)		1,516,411		35,474	35,474	44,479	02/15/2022	1FE
63946B-AH-3.	NBCUNIVERSAL MEDIA LLC NEXTERA ENERGY CAPITAL	09/10/2020.	CALL 105.875	XXX	370,563	350,000	363,951			(2,048)		(2,048)		361,903		(11,903)	(11,903)	27 , 131	01/15/2023	1FE
65339K-AQ-3.	HOLDINGS INC.	09/01/2020.	MATURITY	XXX	1,315,000	1,315,000	1,318,748	1,316,232		(1,232)		(1,232)		1,315,000				43,947	09/01/2020	2FE
654747-AD-6.	NISSAN AUTO RECEIVABLES 2017-A OWNER TRU	09/15/2020	PAYDOWN.	XXX	73.549	73,549		73.548		1		1		73.549				.830	08/16/2021	1FE
İ	NISSAN AUTO RECEIVABLES	İ		İ			· ·	'		_		_		i .				İ	İ	
65479K-AB-6.	2019-A OWNER TRU	09/15/2020.	PAYDOWN	XXX	252,435	252,435	252,420	252,428				······		252,435				4,736	01/18/2022	1FE
65479N-AB-0.	2020-A	09/15/2020.	PAYDOWN	xxx	74,149	74,149	74,145			4		4		74,149				840	05/16/2022	1FE
65479P-AB-5	NISSAN AUTO LEASE TRUST 2019-A	09/15/2020	PAYDOWN.	XXX	307,922	307 ,922	307,913	307,918		4		1		307,922				5,546	07/15/2021	1FE
i	NORTHERN STATES POWER	İ	İ	İ			i '	i i		1		1		1				i .	İ	
665772-CM-9 666807-BL-5	CO/MN	07/31/2020.	CALL 100 MARKETAXESS CORP	XXX	3,585,000	3,585,000 500.000	3,578,404	3,584,141		802		802		3,584,943		57	57 371		08/15/2020	1FE 2FF
674599-CQ-6	OCCIDENTAL PETROLEUM CORP	09/01/2020		- XXX	1,785,600	1,860,000	1,860,000	1.860,000		1		1		1,860,000		(74,400)	(74,400)	40,902	08/15/2022	3FE
674599-CU-7.	OCCIDENTAL PETROLEUM CORP	08/19/2020.	NON-BROKER/ *TRADE*,	XXX	452,250	450,000	452,507	452,395		(960)		(960)		451,435			815	12,318	08/13/2021	3FE
682680 -BA - 0 68389X - AU - 9	ONEOK INC	09/10/2020		XXXXXX	4,965,500 2,750,025	5,000,000	4,996,100	2,528,686		342		342		4,996,442		(30,942)	(30,942)		09/15/2025 07/08/2024	2FE1FE
	PNC FINANCIAL SERVICES	İ		İ						' '		l ' '					i .	i .		
693476-BN-2.	GROUP INC/THE	09/10/2020.		XXX	1,795,949 2,068,020	1,725,000 2,000,000	1,780,752	1,749,069		(7,874) 103		(7,874)		1,741,195		54,755 68.332		57,874 47.833	03/08/2022 02/17/2022	1FE 1FE
69353R-FR-4	PNC BANK NA	09/17/2020.	MIZUHO SECURITIES US	XXX	752,651	750,000	750,000	750,000						750,000		2,651	2,651		12/09/2022	1FE
	PACCAR FINANCIAL CORP	08/14/2020		XXX	745,000	745,000	744,307	744,909		91		91		745,000		04.500	04 500	18,625	08/14/2020	1FE
69371R-N7-7. 701094-AM-6	PACCAR FINANCIAL CORP	08/03/2020.		XXXXXX	2,540,920 1,286,700	2,450,000 1,200,000	2,448,383	2,449,133		193		68		2,449,326 1,199,573		91,593 87,127		55,567 22,500	08/10/2022 06/14/2024	1FE 2FE
' ' ' '	PUBLIC SERVICE ENTERPRISE																			
744573-AL-0. 747525-AR-4.	GROUP INCQUALCOMM INC.	08/12/2020.		XXXXXX.	5,539,454 2,216,949	5,300,000	5,293,269 2,021,829	5,296,045						5,296,872		242,582	242,582	104,947	11/15/2022 01/30/2023	2FE 1FE
747525-AT-0.	QUALCOMM INC	08/06/2020.	UBS SECURITIES LLC	XXX	2,183,380	2,000,000	1,994,240	1,996,248		492		492		1,996,740		186,640	186,640	41,889	05/20/2024	1FE
	REGIONS BANK/BIRMINGHAM AL.	08/13/2020	CALL 100.	XXX	550,000	550,000	550,000	550,000		56		56		550,000		14.044	14.044	7,727	08/13/2021	2FE
828807 -CS -4	ROPER TECHNOLOGIES INC	09/29/2020.		XXXXXX	5,006,050 647,078	5,000,000 598,000	4,991,950 627,857	615,455		(2,061)		(2,061)		613,393			33,684	7,049 16.370	02/15/2031 10/01/2024	2FE 1FE
828807 - CV - 7.	SIMON PROPERTY GROUP LP	09/22/2020.	VARIOUS	XXX	3,296,550	3,000,000	3,279,480	3, 178, 781		(22,116)		(22, 116)		3,156,665		139,885	139,885	109,569	09/01/2025	1FE
828807 - CX - 3 828807 - CY - 1	SIMON PROPERTY GROUP LP	09/22/2020	WELLS FARGO SECS LLC VARIOUS	XXXXXX	910,188 1,641,651	900,000		899,784								10,302	10,302		07/15/2021 11/30/2026	1FE 1FE
857477-AS-2		08/18/2020		XXX	2,850,000	2,850,000	2,843,502	2,849,135		865		865		2,850,000		144,234	144,234	72,675	08/18/2020	1FE
857477 - AV - 5.	STATE STREET CORP	07/10/2020.	PERSHING & COMPANY	XXX	506,815	500,000	499,740	499,926		29		29		499,954		6,861	6,861	6,365	05/19/2021	1FE
857477-AZ-6 882508-BA-1	STATE STREET CORP	09/21/2020.		XXXXXX	3,658,761	3,529,000 1,750,000	3,564,149	3,546,442		(5,243)		(5,243)		3,541,199		117 ,562	117 , 562		05/15/2023 05/15/2022	1FE 1FE
i	TOYOTA AUTO RECEIVABLES			İ						1		1				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	i .	İ	į .
89190B-AD-0.	2017-B OWNER TRU	09/15/2020.	PAYDOWN	XXX	23,497	23,497	23,495	23,497		<del> </del>		<b></b>		23,497				274	07/15/2021	1FE
89232H-AB-1	2020-A OWNER TRU	09/15/2020.	PAYDOWN	xxx	19,586	19,586	19,586							19,586				194	11/15/2022	1FE
89238M-AE-8.	TOYOTA AUTO RECEIVABLES 2017-A OWNER TRU	09/15/2020	PAYDOWN	l xxx	884.797		869.728	878,764		6.033	ĺ	6.033		884.797				12.309	09/15/2022	1FE
	TOYOTA AUTO RECEIVABLES				1	, ,							····							
89239A - AB - 9	2019-A OWNER TRU	09/15/2020		XXX	211,433	211,433	211,414	211,425		8	ļ	8		211,433				3,983	10/15/2021	1FE
90331H-NH-2, 904764-BK-2	US BANK NA/CINCINNATI OH UNILEVER CAPITAL CORP	09/23/2020.	GOLDMAN SACHS & CO	XXXXXX	2,920,000	2,920,000	2,920,000 1,998,700	2,920,000			t		····	2,920,000 1,998,704		16,236			10/23/2020 09/14/2030	1FE 1FE
907818-ES-3.	UNION PACIFIC CORP	09/23/2020.	MARKETAXESS CORP	XXX	1,505,823	1,325,000	1,324,947	1,324,958		5		5		1,324,963		180,860	180,860	59,349	07/15/2025	2FE
911312-BK-1 91159H-HN-3	UNITED PARCEL SERVICE INC	09/21/2020		XXX	1,576,410 9,741,685	1,500,000 8,925,000	1,495,380	1,497,136 8,880,387			ļ			1,497,756				36,667 217,880	04/01/2023 07/22/2026	1FE1FE
91159H-JA-9	US BANCORP	08/20/2020.		XXX	15,083,660	15,000,000	8,859,669			520				14,904,370		179,290	179,290		07/22/2026	1FE
	VERIZON COMMUNICATIONS INC.	08/13/2020.		XXX	1,039,870	1,000,000	998,790	999,454		117		117	ļ	999,572			40 , 298	19,464	11/01/2022	2FE

### **SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold. Redeemed or Otherwise Disposed of During the Current Quarter

			_		Sho	w All Long-T		nd Stock Solo	d, Redeemed				urrent Quart			1			-	
1	2	3 4	5	6	7	8	9	10			ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							1
	1	<u> </u>									Current Year's			Book/				Bond		NAIC
		<u> </u>							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Designation
CUSIP		-		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gair	Realized Gain	Total Gain	Dividends	Contractual	and
Identi-	1	g Disposa	.	Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Dispose	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
	VOLKSWAGEN AUTO LOAN	Bato	Traine or Farenace.	- Clock	Concideration	i di valdo	7 totaar o oot	carrying value	(200,0000)	7.00701.011	. tooogzou	(11112 10)	2	Biopoda: Bato	В юроса:	В.ороса.	Віоросаі	Daning roas	Bato	<u> </u>
92868L-AB-7	ENHANCED TRUST 2018	07/20/20	O PAYDOWN	XXX	1,047	1,047	1,047	1,047				ļ	ļ	1,047				17	07/20/2021	1FE
000000 10 0	VOLKSWAGEN AUTO LOAN	07/00/00	DAVIDOURI	VVV	40.700	40.700	40 700	40.700						40 700					0010010001	
92869B-AC-6	. ENHANCED TRUST 2018	07/20/20	PAYDOWN	XXX	49,782	49,782	49,782	49,782				ł	ł	49,782	ļ				08/20/2021	1FE
92869B-AD-4	ENHANCED TRUST 2018	09/20/20	O PAYDOWN	XXX	364,686	364,686	364,670	364.678		8		8		364,686				8.135	04/20/2023	1FE
94106L -BF -5		07/20/20		XXX	479.750	475.000	474.972	474,975		3		3		474.978		22	22	13,119	06/15/2024	2FE
94106L-BG-3	WASTE MANAGEMENT INC	07/20/20	0. CALL 101	XXX	5,933,750	5,875,000	5,863,485	5,864,077				542		5,864,619			10,381	179,799	06/15/2029	2FE
94106L -BH - 1.	. WASTE MANAGEMENT INC	07/20/20		XXX	2,499,750	2,475,000	2,474,332	2,474,384		48		48		2,474,432		2,068	2,068	70,550	06/15/2026	2FE
	ANTHEM INC	08/15/20		XXX	325,000	325,000	331,133	327,944		(2,944)		(2,944)		325,000				14,138	08/15/2020	2FE
94974B-GN-6.	. WELLS FARGO & CO	07/22/20		XXXXXX	5,017,000	5,017,000	5,037,930	5,019,507 500,989		(2,507)		(2,507)		5,017,000	····			130,442 9,510	07/22/2020	1FE 1FE
	WELLS FARGO BANK NA.	07/22/20		xxx		750,000		750,000		(909)		(909)	1	750,000	ļ	†		24,938	07/22/2020	1FE
2.3000 0/ 0.	WORLD OMNI AUTOMOBILE	i		İ	1		i .			1	***************************************	1	1					1		
98161Y-AC-8	. LEASE SECURITIZATI	08/15/20	PAYDOWN	ххх	393,827	393,827	393,776	393,817		10		10		393,827	ļ			6,861	07/15/2021	1FE
0040011 15 0	WORLD OMNI AUTO	00/45:00	DAYBOUNI	1 ,,,,,		FF	,,			1 .					I				44/45/0000	
98162H-AB-6	. RECEIVABLES TRUST 2020-A	09/15/20	PAYDOWN	XXX	55,023	55,023	55,020	ļ	ļ	3		<del> </del> 3	ļ	55,023	ļ	+	ļ	557	11/15/2022	1FE
98162R-AR-4	WORLD OMNI AUTO RECEIVABLES TRUST 2019-C	09/15/20	PAYDOWN.	XXX	601,419	601,419	601,399	601,401		18		18		601,419	I			7,861	02/15/2023	1FE
00 10ZIX-ND=4.	WORLD OMNI AUTO		1711001111		1					1		†·····		1	ļ	-		1		ſ
	RECEIVABLES TRUST 2018-C	09/15/20	O. PAYDOWN.	ххх	264,730	264,730	265,984	265,473		(742)		(742)		264,730				5,850	11/15/2023	1FE
	. XCEL ENERGY INC	08/25/20		XXX	1,661,700	1,500,000	1,588,740	1,554,437		(6,858)		(6,858)		1,547,580		114 , 120	114 , 120	36,575	06/01/2025	2FE
	XCEL ENERGY INC.	09/14/20		XXX	1,390,986	1,350,000	1,349,636	1,349,842		50		50		1,349,892		41,094	41,094	35,198	03/15/2022	2FE
	BANK OF NOVA SCOTIA/THE	.A07/13/20 .A07/14/20		XXX	2,049,680 1,280,000	2,000,000	2,065,700	2,022,373 1,279,967		(7,660)		(7,660)		2,014,713		34,967	34,967		07/21/2021 07/14/2020	1FE1FE
	BANK OF NOVA SCOTTA/THE	.A07/14/20		^^^-	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000		-		47.927	07/14/2020	1FE
	MANULIFE FINANCIAL CORP	.A09/17/20		XXX	600,000	600,000	616 , 188	607,249		(7,249)		(7,249)	1	1600,000				29,400	09/17/2020	1FE
63307A-2J-3	NATIONAL BANK OF CANADA	.A07/16/20	O. WELLS FARGO SECS LLC	XXX	5, 159, 850	5,000,000	4,998,350							4,998,619		161,231	161,231	53,667	02/01/2023	1FE
	. ROYAL BANK OF CANADA	.A07/22/20		XXX	1,000,000	1,000,000	1,000,000	1,000,000					<b></b>	1,000,000				14,605	07/22/2020	1FE
046353-AN-8.	. ASTRAZENECA PLC	.D08/03/20	O. MITSUBISHI UFJ SECS	XXX	4,506,360	4,000,000	3,979,600	3,984,216		1,126		1 , 126		3,985,342		521,018	521,018	80,903	06/12/2027	2FE
05253 L-AR-2	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	D 08/19/20	O MATURITY	XXX	1,290,000	1,290,000	1,286,117	1,289,224				776		1.290.000				27,413	08/19/2020	1FE
	BP CAPITAL MARKETS PLC	.D08/31/20			2.029.440	2,000,000	2.000.000	2,000,000		1		1		2,000,000		29,440	29,440	40.597	09/16/2021	1FE
	BARCLAYS PLC	D09/29/20	O. JPM SECURITIES-FIXED.	XXX	2,503,350	2,500,000	2,500,000							2,500,000		3,350	3,350	17,633	06/24/2031	2FE
21685W-DD-6.		.D08/03/20	O. BMOCM/BONDS	XXX	3,156,390	3,000,000	3, 198, 480	3,094,228		(26, 179)		(26, 179)		3,068,049				115,281	02/08/2022	1FE
040004 4 4	COOPERATIEVE RABOBANK	00 100 100	MELLO EADOO 0500 LLO	VVV	0 004 440	0.000.000	4 000 400	4 000 050						1		05 500	05 500	0, 0,0	04/40/0000	455
21688A-AJ-1	. UA/NY	.D09/09/20	O. WELLS FARGO SECS LLC	XXX	2,064,440	2,000,000	1,996,100	1,998,356		555		555		1,998,911			65,529	64,319	01/10/2022	1FE
22546Q-AF-4		.D08/05/20	O. MATURITY.	XXX	800,000	800.000	852.576	810.769		(10,769)		(10,769)		800,000				35.000	08/05/2020	1FF
	DH EUROPE FINANCE II SARL	D 08/24/20		XXX	5,298,300	5,000,000	4,997,600	4,997,669		297		297		4,997,966		300,334	300,334	88,306	11/15/2024	2FE
404280 - AY - 5	HSBC HOLDINGS PLC.	D09/25/20	O. CACASHCLOSE		1,017,770	1,000,000	998,750	999,632		191		191		999,823		17,947	17,947	24,583	05/25/2021	1FE
	HSBC HOLDINGS PLC	.D09/25/20		XXX	505,480	500,000	519,210	508,312		(4,335)		(4,335)		503,977		1,503	1,503	12,156	05/25/2021	1FE
	. HSBC HOLDINGS PLC	.D08/21/20		XXX	7,735,500	7,500,000	7,503,825	7,501,528		(477)		(477)		7,501,051	ļ	234,449	234,449	224,146	01/05/2022	1FE
	. HSBC HOLDINGS PLC	.D08/21/20 .D09/11/20		XXX	611,328	600,000	622,332	611,765		(3,692)		(3,692)			l	3,255	3,255		01/05/2022	1FE1FE
	I ING GROEP NV.	.D09/10/20		XXX	1.039.370	1,000,000	998.070	999.097				275	1	1999.373			39.998	30.188	03/11/2021	1FE
	MIZUHO FINANCIAL GROUP INC.	D09/09/20		XXX	3,641,365	3,500,000	3,500,000	3,500,000		1		I	[	3,500,000	[	141,365	141,365	91,035	09/11/2022	1FE
	SHELL INTERNATIONAL			I											1	1				
822582-BW-1	FINANCE BV	.U. <b>.</b> 07/13/20	PERSHING & COMPANY	XXX	761,078	750,000	747,398	749,091	ļ	284		284		749,375	ļ	11,702	11,702	11,047	09/12/2021	1FE
830505 AT 0	SKANDINAVISKA ENSKILDA BANKEN AB	D09/08/20	O VARIOUS	XXX	4.826.833	4,750,000	4,729,718	4,742,892		2,704		2,704		4,745,596	1	81,237	81,237	85.039	09/13/2021	1FE
030303-K1-U	SUMITOMO MITSUI FINANCIAL			^^^-	4,020,033					∠,104		······································		4,740,090	ļ				03/ 13/2021	
86562M-AM-2	GROUP INC.	.D09/10/20	PERSHING & COMPANY		1,546,995	1,500,000	1,500,000	1,500,000		1		<u> </u>	1	1,500,000	<u> </u>		46,995	50,161	01/11/2022	1FE
86960B-AQ-5	SVENSKA HANDELSBANKEN AB	.D09/22/20	20. VARIOUS	ххх	2.586,931	2,545,000	2,535,100	2,541,564		1,332		1,332		2,542,896			44,035	46.654	09/07/2021	1FE
86960B-AR-3		.D09/08/20	20. MATURITY	XXX	350,000	350,000	349,647	349,918		82		82		350,000	ļ			6,825	09/08/2020	1 <u>FE</u>
86960B-AS-1			20. MATURITY	XXX	1,725,000	1,725,000	1,725,000	1,725,000				<b></b>	<del> </del>	1,725,000	ļ	-		18,702	09/08/2020	1FE
87019U-W8-8.	. SWEDBANK AB/NEW YORK		O. NON-BROKER TRADE, BO.	XXXXXX				775,000		+		t	t		ļ	78,300		9,651	08/24/2020	1FE1FE
	WESTPAC BANKING CORP		O. RBC CAPITAL MARKETS	XXX	1,550,355	1,500,000	1,499,235	1,499,677		109		109	1	1,499,786	İ		50,569	49.000	01/20/2021	1FE
	- Bonds - Industrial and Misce				377.351.352	362,375,736	364,322,592	286,046,129		(240.952)		(240.952)		363.103.349		13,693,715	13,693,715	8.379.429	XXX	XXX
	brid Securities				311,001,002	502,0.0,100	001,022,002	200,010,120		(2.0,002)		(2.0,002)		300,100,010		10,000,110	10,000,110	0,0.0,420	7001	
	rent, Subsidiaries, and Affiliat	es																		
	O Identified Funds																			
	affiliated Bank Loans																			

17,018,458

17,018,458

17,018,458

17,018,458

618,249,023

618,249,023

14,048,019

14,048,019

XXX

XXX

XXX

XXX

Bonds - Unaffiliated Bank Loans

 8399997 - Bonds - Subtotals - Bonds - Part 4
 635,821,769
 617,573,848
 626,886,700
 486,609,190
 (1,753,095)
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Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred

Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred

	Sho	w All Long-T	erm Bonds a	nd Stock Solo	d, Redeemed	or Otherwise	Disposed of	<b>During the C</b>	urrent Quarte	r							_
6	7	8	9	10		Change in E	Book/Adjusted Ca	rrying Value		16	17	18	19	20	21	22	l
					11	12	13	14	15								
					Unrealized		Current Year's Other Than	Total Change	Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated	NAIC Designation	

		F		1					11	12	13	14	15	1						
		0																		
		r									Current Year's			Book/				Bond		NAIC
		e		1				l	Unrealized		Other Than	Total Change		Adjusted	Foreign			Interest/Stock	Stated	Designation
CUSIP				Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange			Realized Gain		Dividends	Contractual	and
Identi-	Description	g Disposal	Name of Purchaser	Shares of Stock	0	DV-l	A -4:1 O4	Book/Adjusted		(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description cks - Parent, Subsidiaries	n Date		Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
	cks - Parent, Subsidiaries																			
	cks - Parent, Subsidiaries																			
	cks - Industrial and Misce																			
	cks - Parent, Subsidiaries cks - Parent, Subsidiaries																			
		and Amiliates Oth	ier																	
	ck - Mutual Funds																			
	cks - Unit Investment Trus	sts																		
Common Stoc	cks - Closed-End Funds					1														
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9999999 To	tala	·····			635.821.769	XXX	626.886.700	486.609.190		(1.753.095)		(1.753.095)		618.249.023		17.018.458	17.018.458	14.048.019	XXX	XXX

Schedule DB - Part A - Section 1

**NONE** 

Schedule DB - Part B - Section 1

**NONE** 

Schedule DB - Part D - Section 1

**NONE** 

Schedule DB - Part D - Section 2

**NONE** 

Schedule DB - Part E

**NONE** 

Schedule DL - Part 1

**NONE** 

Schedule DL - Part 2

**NONE** 

# **SCHEDULE E - PART 1 - CASH**

		Mont	h End Der	ository Balanc	es				
1		2	3	4	5		Balance at End o		9
Donository		Code	Rate of	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement	6	During Current C 7 Second Month	8	*
Open Depositories Depository		Code	Interest	Quarter	Date	First Month	Second Month	THIRD MOTHER	
PLA Master - 6637	Wells Fargo - Jax, FL					100,000	100,000	99,921	XXX
AP Cash Operating - 6747PLA Payroll - 5644	Wells Fargo - Jax, FL					(1,719)	(716) (1,719)	(277) (1,719)	XXX XXX
Agent Contract Fees - 5201	Wells Fargo - Jax, FL	•				34,625	34,625	34,625	XXX
GW PLA Depository - 8940 Self-Funded Health Insurance Plan - 0266.	.Wells Fargo - Jax, FL .Wells Fargo - Jax. FL					9,770	9,770	9,770	XXX
GW PLA Depository Return Items - 6484	Wells Fargo - Jax, FL								XXX
GW PLA Return Premium - 8932 ePas Return Premium - 6967	Wells Fargo - Jax, FL Wells Fargo - Jax, FL					(299,013)		(147 , 563) 470	XXX XXX
GW PLA Commissions - 8957.	Wells Fargo - Jax, FL		l			(36,290)	(26,735)	(14,579)	XXX
PLA Field Claims - 7186 Wells Fargo ePas Commissions - 7076	Wells Fargo - Jax, FL Wells Fargo - Jax, FL	•				907	907		XXX XXX
GW PLA Indemnity - 8339	Wells Fargo - Jax, FL					(3,876,739)	(2,449,026)		XXX
Wells Fargo ePas Claims - 6857 Wells Fargo Block Policy - 3556	Wells Fargo - Jax, FL							61	XXX
GW PLA LAĚ - 8347PLA BC Dep Rtn Items - 7331	Wells Fargo - Jax, FL		l			(76,501)	(71,514)	(39, 435)	XXXXXXXXXXXX
IPLA BC Return Premium - 5638	JP Morgan Chase Bankl		L			(2.695.998)	(2.792.476)	(2.930.085)	XXX
Flexible Spending - 8016	JP Morgan Chase Bank						1 1		XXXXXX.
Blocked Policy - 0852. Payroll - 1058.	.JP Morgan Chase Bank					(14,708)	(14,708)	(14,708)	XXX
PLÁ Agent Contract - 1363PLA Master - 1975	JP Morgan Chase Bank		L			(65,255)	[(61,502)]	(57,372) 1,419,831	XXXXXX.
IPLA Operating - 3385	JP Morgan Chase Bank					(2.005.288)	(1,899,830)	(2,111,843)	XXX
PLA Field Claims - 5257	JP Morgan Chase Bank	·····				1 63/1 072	4,526,368	1,583,928	XXX XXX
PLA BC Depository - 2126 BC Commissions - 6693	.JP Morgan Chase Bank					76,588		(246,985)	XXX
Self-Funded Health Ins Plan - 7758PLA CC Indemnity - 8715	JP Morgan Chase Bank					86	(45,214,109)	(45,205,677)	XXX
PLA CC LAE - 0257	JP Morgan Chase Bank					(2.100.943)	(2,002,896)	(1,822,697)	XXX
PLA EPAS Return Premium – 1776 CLA Master – 5678.	.JP Morgan Chase Bank					(53,521)	(38,680)	(25,995)	XXX
GW CLA Depository - 8908.	.Wells Fargo - Jax, FL					299	299	299	XXX
GW CLA Depository Return Items - 8221 CLA Return Premium - 8890	Wells Fargo - Jax, FL Wells Fargo - Jax Fl	•				(170)	(170)		XXX
GW CLA Indemnity - 2258	.Wells Fargo - Jax, FL		<u> </u>			12,247	12,247	12,247	XXX
GW CLA LAE - 2266. CLA Master - 0050.	Wells Fargo - Jax, FL JP Morgan Chase Bank					48.956	7,460	8,993	XXX XXX
ICLA BC Return Premium - 8626	JP Morgan Chase Bank					(78 181)	(132,419)	(6,286)	XXX
CLA BC Depository - 0761 CLA CC Indemnity - 0936	.JP Morgan Chase Bank JP Morgan Chase Bank					(336,374)	51,770 (472,702)	(48,702)	XXX
CLA CC LAE - 1207	JP Morgan Chase Bank					(135,250)	(116,327)	(155,428)	XXX
CLA BC Dep Rtn Items - 5596. Coastal Master - 0195.	Wells Fargo - Jax. FL					100.000		100,000	XXX
Flexible Spending - 2997	Wells Fargo - Jax. FL								XXX
GW Coastal Depository – 8924 Coastal ePas Premium Depository – 2708	.Wells Fargo - Jax, FL		l				l ' ' ' ' ' '	(14,157)	XXX
GW Coastal Depository Return Items - 8239	)Wells Fargo - Jax, FL					(189,017)		(92, 183)	XXX
GW Coastal Return Premium - 8916 Coastal ePas Return Premium - 3448	Wells Fargo - Jax, FL		ļ						XXXXXX
Coastal General Disbursements - 6731 GW Coastal Indemnity - 2274	.weiis Fargo - Jax, FL					(1,791,789)	(1,258,180)	(977, 267)	XXXXXXXXX
Coastal ePas Claims - 2711	.Wells Fargo - Jax, FL								XXX
Coastal Field Claims - 2685ePas Field Claims - 7186	.Wells Fargo - Jax, FL								XXXXXX
GW Coastal LAE - 2282	.Wells Fargo - Jax, FL					(5,498)	(5,006)	(2,240)	XXX
FSLSO Assessment Lockbox - 1456 FSLSO Assessment Lockbox Sweep - 1456									XXX
CST Field Claims - 6198	JP Morgan Chase Bank						<u> </u>	(07, 470)	XXX
CST EPAS Return Premium - 6560. CST Master - 6891.	JP Morgan Chase Bank					(25,140) 1,807,475	(37,698) 189,898	(27, 176)	XXX
CST BC Return Premium - 7618	JP Morgan Chase Bank					(1,681,052)	(1,736,870)	(1,817,658)	XXX
CST BC Depository - 1667 CST CC Indemnity - 1980	JP Morgan Chase Bank		İ			1,286,220 (15,861,314)	2,554,114 (14,858,164)	1,527,811	XXXXXX
CST CC LAE - 2186	.JP Morgan Chase Bank		l			(666,542)	(503,802)	(433,961)	XXX
CST BC Dep Rtn Items - 2657	.JP Morgan Chase Bank COOPERATIEVE RABOBANK					162 , 143	59,320	98,892	XXX
21684L7G1	.UA/NY NL 09/		0.266		362			3,500,109	XXX
44988KHK8	ING US FUNDING LLC US .09/14/2020.		0.463	6,149		5,250,000	5,250,000		XXX
78012USY2	ROYAL BANK OF CANADA/NEW		0.260	1.583	764	2,500,000	2,500,000	2,500,000	XXX
BANK OF NEW YOR.			J U . 260	1,583	/64	2,500,000	2,500,000 31,961	2,500,000	XXX
0199998 Deposits in	depositories that do								
not exceed the allowable limi (See Instructions) – Open Dep		XXX	XXX						XXX
0199999 Total Open Depositories		XXX	XXX	7,732	1,126	(60,844,427)	(58, 187, 158)	(60,146,976)	XXX
0399999 Total Cash on Deposit 0499999 Cash in Company's Office		XXX	XXX	7,732 XXX	1,126 XXX	(60,844,427)	(58, 187, 158)	(60,146,976)	XXX
0599999 Total		XXX	XXX	7,732	1,126	(60,844,427)	(58, 187, 158)	(60,146,976)	XXX
					, -				

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Ob		
Show Investments	I TO DO HOOK!	Hirrant ()Hartar

		Sh	ow Investments Ov	vned End of Current Quarte	r			
1	2	3	4	5	6	7	8	9
			Date	Rate of	Maturity	Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Acquired	Interest	Date	Carrying Value	Due & Accrued	During Year
Bonds - U.S. Governr	ments - Issuer Obligations	•				, ,		
XXX	UNITED STATES TREASURY BILL		08/28/2020		11/27/2020	10,928,330		908
XXX	UNITED STATES CASH MANAGEMENT BILL		09/25/2020		11/17/2020	4,999,429		36
0199999 - Bonds -	U.S. Governments - Issuer Obligations				•	15,927,759		945
	ments - Residential Mortgage-Backed Securities					.,. ,		
	ments - Commercial Mortgage-Backed Securities							
	ments - Other Loan-Backed and Structured Securities							
	· U.S. Governments - Subtotals - U.S. Government Bonds					15,927,759		945
	overnments - Issuer Obligations					10,027,100		0.10
	overnments - Residential Mortgage-Backed Securities							
Donas Arr other of	Treffillionts Restaurt at mortgage backed occurrence							
Bonds - All Other Go	overnments – Commercial Mortgage-Backed Securities							
	overnments - Other Loan-Backed and Structured Securities							
	, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							
	, Territories and Possessions (Offect and Guaranteed) – Issuer Obligations . Territories and Possessions (Direct and Guaranteed) – Residential Mortgage-Backed Securiti	00						
	Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities							
	, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Sec							
	cal Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obl							
	cal Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residentia							
	cal Subdivisions of States, Territories and Possessions (Direct and Guaranteed) – Commercial							
	cal Subdivisions of States, Territories and Possessions (Direct and Guaranteed) – Other Loan							
	I Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies							
	I Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies							
Bonds - U.S. Specia	Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies	and Authorities o	f Governments and The	ir Political Subdivisions – Con	mmercial Mortgage-Back	ked Securities		
Bonds - U.S. Special	Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies	and Authorities o	f Governments and The	ir Political Subdivisions - Oth	ner Loan-Backed and S	tructured Securities		
Bonds - Industrial a	and Miscellaneous (Unaffiliated) – Issuer Obligations							
Bonds - Industrial a	and Miscellaneous (Unaffiliated) – Residential Mortgage-Backed Securities							
	and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities							
	and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							
	rities - Issuer Obligations							
	rities - Residential Mortgage-Backed Securities							
	rities - Commercial Mortgage-Backed Securities							
	rities - Commercial mortgage-backed Securities rities - Other Loan-Backed and Structured Securities							
	sidiaries and Affiliates Bonds - Issuer Obligations							
	sidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities							
	sidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities							
	sidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities							
	sidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued							
	sidiaries and Affiliates Bonds – Affiliated Bank Loans – Acquired							
	ied Funds – Exchange Traded Funds — as Identified by the SVO							
	ied Funds – Bond Mutual Funds – as Identified by the SVO							
	d Bank Loans – Unaffiliated Bank Loans – Issued							
Bonds - Unaffiliated	d Bank Loans – Unaffiliated Bank Loans – Acquired							
7699999 - Bonds -	· Total Bonds – Subtotals – Issuer Obligations					15,927,759		945
8399999 - Bonds -	· Total Bonds - Subtotals - Bonds					15,927,759		945
Sweep Accounts								
	Mutual Funds - as Identified by SVO							
	DREYFUS GOVERNMENT CASH MANAGEMENT	1	09/30/2020		XXX	205,946,003	5,179	
	Money Market Mutual Funds — as Identified by SVO	1				205.946.003	5.179	85,835
All Other Money Mark						200,010,000	5,110	
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE GOVERNMEN.	1	09/30/2020		I XXX	31.801.247 L	663 I	125,827
4812A0-36-7	JPMORGAN PRIME MONEY MARKET FUND.	†	09/28/2020		XXX			253,472
60934N-20-3	FEDERATED HERMES INSTITUTIONAL PRIME OBL		09/02/2020		XXX		7 , 181	3/10
61747C-71-5	MORGAN STANLEY INSTITUTIONAL LIQUIDITY F.	1	08/31/2020		XXX	149,160,492	23.754	
761056-37-3	RESERVE PRIMARY FUND	T	11/03/2008		XXX	159	20,704	
94975P-40-5	WELLS FARGO GOVERNMENT MONEY MARKET FUND.		09/30/2020		XXX	5,753,306	48	1,632
996138-63-2	DREYFUS INSTL CASH V		07/05/2016	.0.093				.,,002
999579-77-4	DREYFUS TAX EXEMPT CASH MGMT		09/25/2020	0.445		3.773.269	97	1,623
				***************************************				

### **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

		Sho	w Investments (	Owned End of Current Quarter	•			
1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
8699999 - All Othe	r Money Market Mutual Funds			•	•	427,047,920	61,319	1,004,567
Other Cash Equivalent	S						· · ·	
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				ļ		040.004.000	00.400	4 004 047
8899999 Total Cas	sn Equivalents					648,921,682	66,499	1,091,347

### **P&C MERGER/HISTORY FORM**

		1 2019
1.	Bonds (Assets C3 L1 (2019 Annual)	
	Subtotals, cash and invested assets (Assets C3 L12 2019 Annual)	
	Total Assets (Assets C3 L28 2019 Annual).	
	Total Liabilities (Liabilities C1 L26 2019 Annual)	
	Total Liabilities and Surplus (Liabilities C1 L38 (2019 Annual).	
6.	Net Underwriting Gain/Loss (Statement of Income C1 L8 (2019 Annual)	
7.	Net Investment Income Gain/Loss (Statement of Income C1 L11 (2019 Annual)	
8.	Net Income (Statement of Income C1 L20 (2019 Annual)	
9.	Surplus as Regards Policyholders (Statement of Income C1 L39 2019 Annual)	