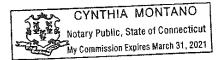


HEALTH ANNUAL STATEMENT

AS OF DECEMBER 31, 2020 OF THE CONDITION AND AFFAIRS OF THE

Aetna Better Health Inc. (a New Jersey corporation)

NAIC Group Code 0001		ode <u>15611</u> Employer's	ID Number 46-3203088
Organized under the Laws of Ne	(Prior) w Jersey ,	State of Domicile or Port of E	Entry NJ
Country of Domicile	United States	of America	
Licensed as business type:	Health Maintenan	ce Organization	
is HMO Federally Qualified? Yes [] No [X]	·		
Incorporated/Organized 05/01/201	13	Commenced Business	01/01/2015
Statutory Home Office 3 Independence			Princeton, NJ, US 08540
(Street and	•	, ,	or Town, State, Country and Zip Code)
Main Administrative Office	3 Independence (Street and		
Princeton, NJ, US 08540	(Siteet and	Number)	855-232-3596
(City or Town, State, Country and Z	ip Code)	(Area Code) (Telephone Number)
Mail Address 151 Farmington Aver	nue, RT21 ,		Hartford, CT, US 06156
(Street and Number o	r P.O. Box)	(City o	or Town, State, Country and Zip Code)
Primary Location of Books and Records		Way, Suite 400	
Princeton, NJ, US 08540	(Street and	Number)	855-232-3596
(City or Town, State, Country and Z	îp Code)	(/	Area Code) (Telephone Number)
Internet Website Address	www.aetnabet	terhealth.com	
			215-775-6508
Statutory Statement Contact	(Name)		(Area Code) (Telephone Number)
StatutoryReporting@aetna.co	om `		860-262-7767
(E-mail Address)			(FAX Number)
	Andrew MacFarlane # OTH	ER	nt and Secretary Robert Mark Kessler
Kevin James Casey, Senior Investment Officer Gregory Stephen Martino, Vice President	Peter Keller, Assis Whitney Dorothy Lavoie,		Bryan James Lane, Assistant Controller Cara Sue Mullen, Assistant Controller
Robert Joseph Parsiow, Principal Financial Officer and Controller	Kelli Kathleen Smith, Chi	ef Financial Officer#	Tracy Louise Smith, Vice President and Treasurer
Debra Jean Bacon#	DIRECTORS O	R TRUSTEES MacFarlane #	Kelli Kathleen Smith #
all of the herein described assets were the absolute prop statement, together with related exhibits, schedules and ex- condition and affairs of the said reporting entity as of the re- in accordance with the NAIC Annual Statement Instruction rules or regulations require differences in reporting not rela- Furthermore, the scope of this attestation by the describe	perty of the said reporting entity, planations therein contained, are aporting period stated above, and as and Accounting Practices and ted to accounting practices and ad officers also includes the relations.	free and clear from any lien nnexed or referred to, is a full d of its income and deduction d Procedures manual except procedures, according to the ited corresponding electronic	porting entity, and that on the reporting period stated above, is or claims thereon, except as herein stated, and that this and true statement of all the assets and liabilities and of the s therefrom for the period ended, and have been completed to the extent that: (1) state law may differ, or, (2) that state best of their information, knowledge and belief, respectively. If fling with the NAIC, when required, that is an exact copy uested by various regulators in lieu of or in addition to the
Glenn Andrew MacFarlane Chief Executive Officer and President			Robert Mark Kessler Vice President and Secretary
State of Connecticut County of Hartford Subscribed and sworn to before me this Aday of February 2021			State of Arizona County of Maricopa Subscribed and sworn to before me this day of, 2021
Cyntain Martano			,
NOTARY PUBLIC (Seal)	•	,	NOTARY PUBLIC (Seal)



a. Is this an original filing?	Yes [X]	No [I
b. If no,	` .	•	-
State the amendment number			
2. Date filed			
Number of pages attached			



HEALTH ANNUAL STATEMENT

AS OF DECEMBER 31, 2020 OF THE CONDITION AND AFFAIRS OF THE

Aetna Better Health Inc. (a New Jersey corporation)

NAIC Group (Code 0001 0001 NAIC Co	ompany Code <u>15611</u> Employe	r's ID Number 46-3203088
Organized under the Laws of	New Jersey	, State of Domicile or Port of	f Entry NJ
Country of Domicile	Ur	nited States of America	
Licensed as business type:	Health	Maintenance Organization	
Is HMO Federally Qualified? Yes []	No [X]		
Incorporated/Organized	05/01/2013	Commenced Business	01/01/2015
Statutory Home Office	3 Independence Way, Suite 400		Princeton, NJ, US 08540
	(Street and Number)	(City	r or Town, State, Country and Zip Code)
Main Administrative Office		pendence Way, Suite 400 (Street and Number)	
	ton, NJ, US 08540	and the state of t	855-232-3596
(City or Town, S	tate, Country and Zip Code)		(Area Code) (Telephone Number)
	51 Farmington Avenue, RT21 treet and Number or P.O. Box)	(City	Hartford, CT, US 06156 r or Town, State, Country and Zip Code)
•	·	ependence Way, Suite 400	,
Primary Location of Books and Record		(Street and Number)	
	ton, NJ, US 08540 tate, Country and Zip Code)		855-232-3596 (Area Code) (Telephone Number)
		w.aetnabetterhealth.com	
		T. LOG RADOCOTT, PORTA TO THE PARTY OF THE P	215-775-6508
Statutory Statement Contact	Kim E. Roth (Name)		(Area Code) (Telephone Number)
	Reporting@aetna.com -mail Address)		860-262-7767 (FAX Number)
,_		OFFICERS	,
Chief Executive Officer and Presi	dent Gienn Andrew MacFarlane		ent and Secretary Robert Mark Kessler
Kevin James Casey, Senior Inve		OTHER eller, Assistant Controller	Bryan James Lane, Assistant Controller
Gregory Stephen Martino, Vic Robert Joseph Parslow, Principal		hy Lavoie, Assistant Controller #	Cara Sue Mullen, Assistant Controller
and Controller		Smith, Chief Financial Officer #	Tracy Louise Smith, Vice President and Treasurer
Debra Jean Bacor		CTORS OR TRUSTEES nn Andrew MacFarlane #	Kelli Kathleen Smith #
all of the herein described assets wer statement, together with related exhibit condition and affairs of the said reporti in accordance with the NAIC Annual S rules or regulations require differences	e the absolute property of the said repo is, schedules and explanations therein con agentity as of the reporting period stated tatement instructions and Accounting Pr in reporting not related to accounting pra- tion by the described officers also include	rting entity, free and clear from any li- intained, annexed or referred to, is a fu above, and of its income and deductic actices and Procedures manual excep- ctices and procedures, according to the less the related corresponding electror	reporting entity, and that on the reporting period stated above, ens or claims thereon, except as herein stated, and that this ill and true statement of all the assets and liabilities and of the ons therefrom for the period ended, and have been completed put to the extent that: (1) state law may differ; or, (2) that state e best of their information, knowledge and belief, respectively, nic filling with the NAIC, when required, that is an exact copy equested by various regulators in lieu of or in addition to the
Glenn Andrew MacFa	orlana		Robert Mark Kessler
Chief Executive Officer and			Vice President and Secretary
State of Connecticut County of Hartford			State of Arizona County of Maricopa
Subscribed and sworn to before me th	is		Subscribed and sworn to before me this
day of			Low of Manuary, 2021 Low famber NOTARY PUBLIC (Seal)
NOTARY PUBLIC (Seal)			LISA M LAMBERT LISA M LAMBERT Notary Public, State of Arizona Maricope County Maricope County Commission # 558484 My Commission Expires January 21, 2023

SUMMARY INVESTMENT SCHEDULE

		Gross Investm	ont Holdings	Admitted Assets as Reported in the Annual Statement							
		Gross Investm	2	3	4	6					
			Percentage of		Securities Lending Reinvested	Total	Percentage of				
	Investment Categories	Amount	Column 1 Line 13	Amount	Collateral Amount	(Col. 3 + 4) Amount	Column 5 Line 13				
1.	Long-Term Bonds (Schedule D, Part 1):										
	1.01 U.S. governments	69,742,025	32.683	69,742,025	0	69,742,025	32.683				
	1.02 All other governments			1,964,396	0	1,964,396	0.921				
	1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.00				
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000				
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,838,398	1.330	2,838,398	0	2,838,398	1.330				
	1.06 Industrial and miscellaneous	47,656,113	22.333	47,656,113	0	47,656,113	22.333				
	1.07 Hybrid securities	0	0.000	0	0	0	0.000				
	1.08 Parent, subsidiaries and affiliates	0	0.000	0		0	0.00				
	1.09 SVO identified funds	0	0.000	0		0	0.000				
	1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.00				
	1.11 Total long-term bonds	122,200,932	57.267	122,200,932			57.267				
2.	Preferred stocks (Schedule D, Part 2, Section 1):										
	2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000				
	2.02 Parent, subsidiaries and affiliates			0		0					
	2.03 Total preferred stocks			0	0	0	0.000				
3.	Common stocks (Schedule D, Part 2, Section 2):										
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000				
	3.02 Industrial and miscellaneous Other (Unaffiliated)			0							
	3.03 Parent, subsidiaries and affiliates Publicly traded			0							
	3.04 Parent, subsidiaries and affiliates Other			0							
	3.05 Mutual funds										
	3.06 Unit investment trusts			0	٥	0					
				0	0						
	3.07 Closed-end funds					0					
	3.08 Total common stocks		0.000	0	0	0	0.000				
4.	Mortgage loans (Schedule B):			_	_	_					
	4.01 Farm mortgages			0							
	4.02 Residential mortgages			0	0						
	4.03 Commercial mortgages			0							
	4.04 Mezzanine real estate loans	0	0.000	0			0.000				
	4.05 Total valuation allowance			0							
	4.06 Total mortgage loans	0	0.000	0	0	0	0.000				
5.	Real estate (Schedule A):										
	5.01 Properties occupied by company			0							
	5.02 Properties held for production of income			0	0						
	5.03 Properties held for sale			0	0	0	0.000				
	5.04 Total real estate	0	0.000	0	0		0.00				
6.	Cash, cash equivalents and short-term investments:										
	6.01 Cash (Schedule E, Part 1)	(2,438,744)	(1.143)	(2,438,744)	0	(2,438,744)	(1.143				
	6.02 Cash equivalents (Schedule E, Part 2)	92,842,713	43.509	92,842,713	0	92,842,713	43.509				
	6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.00				
	6.04 Total cash, cash equivalents and short-term investments	90,403,969	42.366	90,403,969	0		42.366				
7.	Contract loans		0.000	0	0	0	0.000				
8.	Derivatives (Schedule DB)		0.000	0	0	0					
9.	Other invested assets (Schedule BA)			0	0	0					
10.	Receivables for securities		0.367	783,438	0						
11.	Securities Lending (Schedule DL, Part 1)	*	0.000	0	XXX	XXX	XXX				
12.	Other invested assets (Page 2, Line 11)		0.000	0	0	0	0.000				
	5 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.	213,388,339	100.000	213,388,339	0	213,388,339	100.000				

Schedule A - Verification - Real Estate ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule B - Verification - Mortgage Loans **NONE**

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		99,430,497
2.	Cost of bonds and stocks acquired, Part 3, Column 7		72,086,014
3.	Accrual of discount		301,740
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		131 , 101
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		49,638,229
7.	Deduct amortization of premium		116,332
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	87,948	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	87,948
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		94,089
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		122,200,932
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		122,200,932

SCHEDULE D - SUMMARY BY COUNTRY

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

		Long Tomi Bondo and Ot	1 1	2	3	4
			Book/Adjusted	4	S	4
D	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States	69,742,025	70,803,946	69,416,706	70,000,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	1,964,396	2,185,850	1,949,900	2,000,000
by governments)	4.	Totals	71,706,421	72,989,796	71,366,606	72,000,000
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and						
their Political Subdivisions	7.	Totals	2,838,398	3,110,245	2,899,633	2,500,000
Industrial and Miscellaneous, SVO	8.	United States		44,815,586	42,258,516	41,968,700
Identified Funds, Unaffiliated Bank	9.	Canada		2,113,263	1,998,940	2,000,000
Loans and Hybrid Securities (unaffiliated)	10.	Other Countries	3,452,187	3,657,218	3,410,820	3,500,000
,	11.	Totals	47,656,113	50,586,067	47,668,276	47,468,700
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	122,200,932	126,686,108	121,934,515	121,968,700
PREFERRED STOCKS	14.	United States		0	0	
Industrial and Miscellaneous	15.	Canada		0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated)	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
_	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	122,200,932	126,686,108	121,934,515	

SCHEDULE D - PART 1A - SECTION 1

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major 1 ypes of Issues and NAIC Designations 1												
	'	Over 1 Year	Over 5 Years	Over 10 Years	· ·	No Maturity	,	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date [*]	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
1. U.S. Governments												
1.1 NAIC 1	42,066,694	52,781,883	0	0	466,252	XXX	95,314,829	44.3		41.8		(
1.2 NAIC 2	0	0	0	0	0		0	0.0		0.0		
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0		(
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0		ļ(
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0		(
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0		(
1.7 Totals	42,066,694	52,781,883	0	0	466,252	XXX	95,314,829	44.3	55,041,239	41.8	95,314,829	(
2. All Other Governments												
2.1 NAIC 1	0	1,964,396	0	0	0	XXX	1,964,396	0.9	1,957,232	1.5	1,964,396	(
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0		
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
2.6 NAIC 6	. 0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
2.7 Totals	0	1,964,396	0	0	0	XXX	1,964,396	0.9	1,957,232	1.5	1,964,396	(
3. U.S. States, Territories and Possessions etc.,												
Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
3.6 NAIC 6	. 0	0	0	0	0	XXX	0	0.0	0	0.0	0	
3.7 Totals	0	0	0	0	0		0	0.0	0	0.0	0	(
4. U.S. Political Subdivisions of States, Territories and												
Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0		
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0		(
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
4.7 Totals	0	0	0	0	0		0	0.0	0	0.0		(
U.S. Special Revenue & Special Assessment						,,,,,		0.0		1		1
Obligations, etc., Non-Guaranteed												1
5.1 NAIC 1	0	0	2,838,398	0	0	XXX	2,838,398	1.3	2,879,802	2.2	2,838,398	<u> </u>
5.2 NAIC 2	0	0	0	0	0	XXX		0.0		0.0	, . ,	
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0		
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0		
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0		(
5.6 NAIC 6	0	n	0	0	0	XXX	0	0.0		0.0		
5.7 Totals	0	n	2.838.398	0	0		2.838.398	1.3		2.2		

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

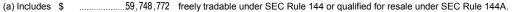
Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations 1 2 3 4 5 6 7 8 9 10 11 12												
	1	2	3	4	5	U	7	8	9		11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)	1 Teal of Less	Tillough o Teals	Through to rears	THIOUGH 20 TOURS	OVCI ZO TCCIS	Date	Total Gallent Teal	LIIIO 11.7	T HOL T CAL	T HOL T COL	Traded	r idoca (d)
6.1 NAIC 1		17,930,387	5,226,301	0	0	XXX	90,589,162	42.1	58,542,311	44.5	41.238.369	49,350,793
6.2 NAIC 2	2,501,420	4,990,461	2,995,978	249.167	0	XXX	10,737,026	5.0	9,963,659	7.6	8,991,844	1,745,182
6.3 NAIC 3	0	5,339,561	5.896.999	0	150.000	XXX	11.386.560	5.3	2.339.460	1.8	4.439.843	6.946.717
6.4 NAIC 4	n	1,511,440	698,384	n		XXX	2,209,824	1.0		0.7	503,744	1,706,080
6.5 NAIC 5	n	1,511,440	0.000,004	n	0	XXX	1	0.0	0 1	0.0		1,700,000
6.6 NAIC 6	n	0	0	n		XXX	1	0.0		0.0		0
6.7 Totals	69,933,894	29,771,849	14,817,662	249.167	150,000	XXX	114,922,572	53.4	71,750,848	54.5	55,173,800	59,748,772
7. Hybrid Securities	03,300,034	23,111,043	14,017,002	243, 107	150,000	^^^	114,322,372	30.4	71,750,040	04.0	33, 173,000	33,140,112
7.1 NAIC 1	_	0	٥	٥	0	XXX	0	0.0	٥	0.0	٥	0
7.1 NAIC 1		0	۸		٥	XXX	1	0.0	۰	0.0	۰۰	
7.2 NAIC 2		0	0 n		٥	XXX		0.0	۰	0.0		
7.4 NAIC 4		0	0		٥	XXX	1	0.0		0.0		
7.5 NAIC 5		0	0	0		XXX		0.0		0.0	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	
7.6 NAIC 6		0	0	0	٥	XXX		0.0		0.0		
		0	0	0	0		0	0.0	0	0.0	0	0
7.7 Totals	U	U	U	U	U	XXX	U	0.0	U	0.0	U	U
8. Parent, Subsidiaries and Affiliates					0	1001		0.0	•	0.0	0	0
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	l	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	ļ0 ļ.	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	U	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

1	Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations 1 2 3 4 5 6 7 8 9 10 11 12													
	0 434	2 - 1	9 49 14	5		/	8	9 0 : -	10					
1 Vear or Less	Over 1 Year	Over 5 Years	Over 10 Years	Over 20 Vears	No Maturity	Total Current Voor	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately Placed (a)			
i real of Less	Tillough 5 Teals	Through to rears	Through 20 Tears	Over 20 Tears	Date	Total Cullent Teal	LINE 11.1	FIIOI I Cai	FIIOI I Cai	Traueu	Flaceu (a)			
d) 100 400 160	72 676 666	8 064 600	0	466 252	٨	100 706 795	00 7	VVV	VVV	1/1 355 000	49.350.793			
			240 167	400,232							1,745,182			
. , ,			249, 107		0						6,946,717			
/				150,000	0									
- /	1,511,440		0	0	0	2,209,824			XXX	503,744	1,706,080			
	0	0	0	0	0	(c)				0	0			
	0	0	0	0	_	(0)				0	0			
			,								59,748,772			
52.1	39.3	8.2	0.1	0.3	0.0	100.0	XXX	XXX	XXX	72.2	27.8			
			650,964	0	0	XXX								
1,999,364			0	0	0	XXX								
0	837,074	1,502,386	0	0	0	XXX	XXX	2,339,460	1.8	827,677	1,511,783			
0	523,872	381,546	0	0	0	XXX	XXX	905,418	0.7	905,418	0			
0	0	0	0	0	0	XXX	XXX	(c)0	0.0	0	0			
0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0			
58,416,542	56,553,183	16,008,432	650,964	0	0	XXX	XXX	(b)131,629,121	100.0	119,755,254	11,873,867			
44.4	43.0	12.2	0.5	0.0	0.0	XXX	XXX	100.0	XXX	91.0	9.0			
65,461,467	69,497,710	5,930,563	0	466,252	0	141,355,992	65.7	108,058,500	82.1	141,355,992	XXX			
			249.167	0	0			9.963.659	7.6		XXX			
0			0	0	0						XXX			
0		0	0	0	0						XXX			
0	0	0	0	0	0	0		0		0	XXX			
0	0	0	0	0	0	0		0		0	XXX			
67 962 887	75 297 311	11 315 806	249 167	466 252	0	155 291 423		119 755 254						
					0.0						XXX			
						100.0				100.0				
31.6	35.0	5.3	0.1	0.2	0.0	72.2	XXX	XXX	XXX	72.2	XXX			
							7001	7001	7001		7001			
44 037 701	3 178 956	2 134 136	0	0	0	49 350 793	22 9	10 362 084	7.9	XXX	49,350,793			
0			0	0	0			0			1,745,182			
n		, ,	n	150 000	0	, ,		1 511 783			6,946,717			
n			n	n	0			n			1,706,080			
0	n l	0	n	0	0	0		0			n			
n	n	n .	n	n		n		n			n			
44 037 701	9 220 817	6 340 254	0	150,000	0	50 748 772		11 873 967			59,748,772			
						, ,								
	13.4	10.0		U.3	J	100.0					100.0			
20.5	4.3	2.9	0.0	0.1	0.0	27.8	XXX	XXX	xxx	XXX	27.8			
		1 Year or Less	1 Year or Less	1 Year or Less	1 Year or Less	1 Year or Less Through 5 Years Through 10 Years Through 20 Years Over 20 Years Date	1 Year or Less Through 5 Years Through 10 Years Through 20 Years Over 20 Years Date Total Current Year	Year or Less	Year or Less	Year or Less	Year ot less Through 1 Years Through 10 Years Through 20 Years Over 20 Years Date Total Current Year Line 11.7 Prior Year Prior Year Traded T			



⁽SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

8.07 Totals

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Aetna Better Health Inc. (a New Jersey corporation)

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues Over 1 Year Over 5 Years Over 10 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years | Through 20 Years Over 20 Years Date **Total Current Year** Line 11.08 Prior Year Prior Year Traded Placed 1. U.S. Governments 1.01 Issuer Obligations 42,066,694 .466,252 .95,314,829 .95,314,829 .52,781,883 .XXX. .55,041,239 .41.8 1.02 Residential Mortgage-Backed Securities 0.0 XXX 0.0 1.03 Commercial Mortgage-Backed Securities 0.0 .XXX. 0.0 1.04 Other Loan-Backed and Structured Securities 0 0 0 Λ XXX 0.0 0.0 0 1.05 Totals 42.066.694 52.781.883 466 252 XXX 95.314.829 44 3 55.041.239 41.8 95.314.829 2. All Other Governments 2.01 Issuer Obligations 1.964.396 0.9 ..1,957,232 .1,964,396 XXX .1.5 1.964.396 2.02 Residential Mortgage-Backed Securities 0.0 0 XXX .0.0 .0.0 2.03 Commercial Mortgage-Backed Securities 0 0 .XXX. 0.0 2.04 Other Loan-Backed and Structured Securities . 0 XXX 0.0 0.0 0 0 1,964,396 2.05 Totals 0 0 0 1.964.396 0.9 1.957.232 1.5 1.964.396 XXX 3. U.S. States, Territories and Possessions, Guaranteed 3.01 Issuer Obligations XXX 0.0 .0.0 0 3.02 Residential Mortgage-Backed Securities 0 XXX 0.0 0.0 3.03 Commercial Mortgage-Backed Securities ..0 XXX .0.0 .0.0 3.04 Other Loan-Backed and Structured Securities 0 0.0 0.0 0 XXX 0 3.05 Totals XXX 0.0 0.0 0 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed 4.01 Issuer Obligations 0.0 .XXX 0.0 4.02 Residential Mortgage-Backed Securities 0.0 0 XXX 0.0 4.03 Commercial Mortgage-Backed Securities 0 .XXX. 0.0 0.0 4.04 Other Loan-Backed and Structured Securities 0 0 0 XXX 0.0 0.0 0 0 4.05 Totals 0 0.0 0 0 0 0 0 XXX 0.0 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed .2,838,398 .2,838,398 1.3 .2,838,398 5.01 Issuer Obligations ..2,879,802 2.2 .XXX. 5.02 Residential Mortgage-Backed Securities Λ Λ Λ .XXX 0 0 0.0 5.03 Commercial Mortgage-Backed Securities .0.0 0 ..0.0 .XXX 5.04 Other Loan-Backed and Structured Securities 0 0 0 XXX 0.0 0.0 0 5.05 Totals 2.838.398 0 XXX 2.838.398 1.3 2.879.802 2.2 2.838.398 6. Industrial and Miscellaneous 6.01 Issuer Obligations 69.767.882 25.264.750 11.589.323 249.167 150.000 .XXX. 107.021.122 49.8 64,775,598 49.2 52.133.256 54.887.866 6.02 Residential Mortgage-Backed Securities 0.0 XXX 0.0 6.03 Commercial Mortgage-Backed Securities 1.022.163 1.022.163 0.5 1.027.072 1.022.163 0 XXX 0.8 6.04 Other Loan-Backed and Structured Securities 166.012 3,484,935 3.228.339 0 XXX 6,879,286 3.2 5.948.178 4.5 2,018,381 4.860.905 6.05 Totals 69.933.894 29.771.848 14.817.662 249.167 150.000 XXX 114.922.571 53.4 71.750.848 54.5 55.173.800 59.748.771 7. Hybrid Securities 7.01 Issuer Obligations 0.0 XXX .0.0 7.02 Residential Mortgage-Backed Securities 0 XXX 0.0 0.0 7.03 Commercial Mortgage-Backed Securities 0 0 XXX .0.0 .0.0 7.04 Other Loan-Backed and Structured Securities 0 0.0 0 XXX 0.0 0 0 7.05 Totals 0 0 0 XXX 0.0 0.0 0 8. Parent, Subsidiaries and Affiliates 8.01 Issuer Obligations n .XXX 0.0 0.0 n 8.02 Residential Mortgage-Backed Securities ..0 Λ Λ .XXX. 0.0 0.0 Λ 8.03 Commercial Mortgage-Backed Securities .0.0 .0.0 0 .XXX n 8.04 Other Loan-Backed and Structured Securities 0 XXX 0.0 0.0 8.05 Affiliated Bank Loans - Issued .XXX. 0.0 0.0 8.06 Affiliated Bank Loans - Acquired 0 0.0 0 0 0 Λ 0 XXX Λ 0.0 0

0

0

XXX

0.0

0.0

0

0

0

0

0

Section 11

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Aetna Better Health Inc. (a New Jersey corporation)

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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues Over 1 Year Over 5 Years Over 10 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years | Through 20 Years Over 20 Years Date Total Current Year Line 11.08 Prior Year Prior Year Traded Placed 9. SVO Identified Funds 9.01 Exchange Traded Funds Identified by the SVO .XXX. XXX XXX. XXX .XXX 0.0 0.0 9.02 Bond Mutual Funds Identified by the SVO 0.0 0.0 Λ 0 XXX XXX XXX XXX XXX 9.03 Totals 0.0 0 0 XXX XXX XXX XXX XXX 0 0 0.0 10. Unaffiliated Bank Loans 10.01 Unaffiliated Bank Loans - Issued 0.0 0.0 XXX. 10.02 Unaffiliated Bank Loans - Acquired 0 0 0 XXX 0.0 0.0 0 0 10.03 Totals 0 0 0.0 0 0 0 XXX 0 0.0 11. Total Bonds Current Year 11.01 Issuer Obligations .111,834,576 .80.011.029 .14.427.721 .249.167 616.252 207.138.745 .96.3 152.250.879 .54.887.866 XXX XXX XXX 11.02 Residential Mortgage-Backed Securities .XXX 0.0 XXX XXX. 11.03 Commercial Mortgage-Backed Securities 1.022.163 .1.022.163 0.5 1.022.163 Λ .XXX .XXX. .XXX. 11.04 Other Loan-Backed and Structured Securities .166,012 ..3,484,935 ..3,228,339 .XXX. ..6,879,286 ..3.2 .XXX .XXX. ..2,018,381 .4,860,905 11.05 SVO Identified Funds 0.0 .XXX. XXX. XXX. XXX. .XXX. .XXX. .XXX. 11.06 Affiliated Bank Loans .XXX .0.0 XXX .XXX. 11.07 Unaffiliated Bank Loans 0 0 XXX 0.0 XXX XXX 11.08 Totals ..112,000,588 .84,518,127 17.656.060 249.167 .616,252 .215,040,194 100.0 .XXX. 155,291,423 59.748.771 XXX 0.0 11.09 Line 11.08 as a % of Col. 7 XXX 52.1 39.3 0.1 0.3 100.0 XXX XXX 72.2 27.8 12. Total Bonds Prior Year 12.01 Issuer Obligations 12.052.489 ..94.7 .8.944.995 .57.595.084 .54.355.334 .650.964 XXX XXX XXX .124.653.871 .115.708.876 12.02 Residential Mortgage-Backed Securities .XXX XXX XXX 0.0 12.03 Commercial Mortgage-Backed Securities . .1.027.072 ..1.027.072 1.027.072 Λ .XXX. XXX. XXX. .0.8 12.04 Other Loan-Backed and Structured Securities ...821,458 ..2, 197, 849 ..2,928,871 .XXX. XXX. XXX. ..5,948,178 .4.5 ..3,019,307 ..2,928,871 12.05 SVO Identified Funds .XXX. XXX. XXX. XXX. .XXX. XXX. .XXX. .0.0 12.06 Affiliated Bank Loans XXX XXX XXX. 0.0 12.07 Unaffiliated Bank Loans 0.0 0 0 XXX XXX XXX 0 12.08 Totals 58.416.542 56.553.183 16.008.432 650.964 131.629.121 100.0 119.755.255 11.873.866 0 XXX XXX 12.09 Line 12.08 as a % of Col. 9 44.4 43.0 12.2 0.5 0.0 0.0 XXX XXX 100.0 XXX 91.0 9.0 13. Total Publicly Traded Bonds 13.01 Issuer Obligations .67,796,875 .72,516,982 ..11,221,603 ..249, 167 466,252 152,250,879 ..70.8 .115,708,876 ..87.9 152,250,879 .XXX. XXX 13.02 Residential Mortgage-Backed Securities .0.0 XXX .0.0 XXX 13.03 Commercial Mortgage-Backed Securities ..1,022,163 .1,022,163 0.5 .1,027,072 0.8 .1,022,163 .XXX XXX. 13.04 Other Loan-Backed and Structured Securities . .166.012 1.758.166 94.203 0 .XXX. .2.018.381 0.9 ..3.019.307 .2.3 .2.018.381 XXX 13.05 SVO Identified Funds .XXX XXX XXX XXX. .XXX. 0.0 0.0 XXX 13.06 Affiliated Bank Loans 0.0 XXX .0.0 XXX 13.07 Unaffiliated Bank Loans 0.0 0.0 XXX 0 XXX 13 08 Totals 67,962,887 .75,297,311 ..11,315,806 249, 167 466,252 155,291,423 .72.2 119,755,255 ..91.0 155,291,423 XXX 13.09 Line 13.08 as a % of Col. 7 43 8 48.5 0.3 0.0 100.0 XXX. .XXX 100.0 7.3 0.2 .XXX. XXX 13.10 Line 13.08 as a % of Line 11.08, Col. 7, 31.6 35.0 5.3 0.1 0.2 0.0 72.2 XXX XXX 72.2 Section 11 XXX XXX 14. Total Privately Placed Bonds 14.01 Issuer Obligations .44,037,701 150,000 .54,887,866 .7,494,047 .3,206,118 XXX. ..25.5 ..8,944,995 6.8 XXX .54,887,866 14.02 Residential Mortgage-Backed Securities XXX ..0.0 .0.0 XXX 14.03 Commercial Mortgage-Backed Securities XXX 0.0 .0.0 XXX 14.04 Other Loan-Backed and Structured Securities . ..1.726.769 .3.134.136 XXX .4.860.905 .2.3 ..2.928.871 .2.2 XXX .4.860.905 14.05 SVO Identified Funds .XXX XXX XXX .XXX 0.0 0.0 XXX .XXX. 14.06 Affiliated Bank Loans .XXX. .0.0 .0.0 XXX 14.07 Unaffiliated Bank Loans 0.0 0.0 XXX XXX 27.8 14.08 Totals 44,037,701 9,220,816 6,340,254 150,000 .59,748,771 11,873,866 XXX .59,748,771 14.09 Line 14.08 as a % of Col. 7 .73.7 .15.4 10.6 0.0 .0.3 0.0 100.0 XXX. .XXX. XXX. 100.0 .XXX. 14.10 Line 14.08 as a % of Line 11.08, Col. 7,

0.0

0.1

0.0

27.8

XXX

XXX

XXX

XXX

27.8

20.5

4.3

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open **NONE**

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents) 2 4 Money Market Total Bonds Mutual funds Other (a) 1. Book/adjusted carrying value, December 31 of prior year .32,199,705 .32,198,623 .1,082 .0 .971,398,149 .970,768,709 629 440 0 2. Cost of cash equivalents acquired . .155,114 .155,114 .0 3. Accrual of discount ... Unrealized valuation increase (decrease) ..0 ..0 .0 .0 0 79 79 0 5. Total gain (loss) on disposals .910,910,334 .910,283,262 .627,072 6. Deduct consideration received on disposals .0 .0 .0 Deduct amortization of premium. 8. Total foreign exchange change in book/adjusted carrying value 0 0 0 0 ..0 ..0 ..0 .0 Deduct current year's other than temporary impairment recognized 9. 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-.92,842,713 .92,839,263 ..0 3,450 7+8-9) ..0 ..0 .0 .0 Deduct total nonadmitted amounts .

92,842,713

92,839,263

3,450

0

Statement value at end of current period (Line 10 minus Line 11)

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

Schedule A - Part 1 - Real Estate Owned NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

Schedule A - Part 3 - Real Estate Disposed **NONE**

Schedule B - Part 1 - Mortgage Loans Owned **NONE**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made NONE

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

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned **NONE**

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid NONE

SCHEDULE D - PART 1

					Showing All Long-Term BONDS Owned Decemb					ember 31 of Current Year											
1	2		Cod	des	6	7		Fair Value	10	11			iusted Carrvin	n Value		Dates					
	-	3		5	Ü	,	8	9	10		12	13	14	15	16	17	18	nterest 19	20	21	22
		ľ	-		NAIC		O				12	10	1-7	10	10	''	10	10	20	21	
					Desig-																
					nation,									Total							
					NAIC																
			l _		Desig-									Foreign							
			-		nation								Current	Exchange							
			0		Modifier		_					_	Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to	-		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain	1		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value		Value	Value	(Decrease)	Accretion		Value	of	of	Paid	Accrued	During Year	Acquired	Date
912810-SP-4	US TREASURY NOTE/BOND				1.A		93.5310		500,000	466,252	0	71	22,959	0	1.375	1.465	FA	2,597	0	10/02/2020	08/15/2050
912828-2\$-8	US TREASURY NOTE/BOND	SD			1.A	11,975,690			12,500,000	12,284,722	0	126,055	0	0	1.625	2.522		69,548	221,875	08/31/2017	08/31/2022
912828-4S-6 912828-4T-4	US TREASURY NOTE/BOND	SD			1.A	4,998,438			5,000,000	4,999,782	0	554 981	0	0	2.750	2.755 2.636		12,155	137,500	06/19/2018	05/31/2023
912828-41-4 912828-7A-2	US TREASURY NOTE/BOND	SD SD			1.A 1.A	9,996,875 3,490,156	101.1170		10,000,000	9,999,368 3,497,509		4,940			1.625	1.769		12,260 157		06/19/2018 07/02/2019	06/15/2021
912828-YP-9	US TREASURY NOTE/BOND	SD			1.A	2,993,438	101.1410		3,000,000	2,997,014	0	3,529	0	o	1.500	1.621	40	7,707	45,000	12/26/2019	10/31/2021
912828-ZG-8	US TREASURY NOTE/BOND US TREASURY N/B	SD.			1.A	7,020,234	. 100 . 3200		7,000,000	7.013.930	0	(6,304)	0	0	0.375	0.215	MS	6.707	13, 125	06/08/2020	03/31/2022
912828-ZL-7	US TREASURY NOTE/BOND US TREASURY N/B	SD.			1.A	6,013,125	. 100 . 3520	6,021,094	6,000,000	6,011,504	0	(1,621)	0	0	0.375	0.330	A0	3,854	11,250	05/20/2020	04/30/2025
912828-ZP-8	US TREASURY NOTE/BOND US TREASURY N/B	SD			1.A	7,483,594	99.9690		7,500,000	7,486,959	0	3,365	0	0	0.125	0.199		1,217	4,688	05/20/2020	05/15/2023
	US TREASURY NOTE/BOND US TREASURY N/B	SD			1.A	14,978,906			15,000,000	14,984,985	0	6,078	0	0	0. 125	0.196		1,657	9,375	06/08/2020	05/31/2022
	btotal - Bonds - U.S. Governments - Issi	uer Ob	ligatic	ons		69,416,706	XXX	70,803,946	70,000,000	69,742,025	0	137,648	22,959	0	XXX	XXX		117,859	798,282	XXX	XXX
0599999. Tot	tal - U.S. Government Bonds					69,416,706	XXX	70,803,946	70,000,000	69,742,025	0	137,648	22,959	0	XXX	XXX	XXX	117,859	798,282	XXX	XXX
459058-EP-4	INT BK RECON & DEV SR UNSECURED		. D		1.A FE	1,949,900	109.2930		2,000,000	1,964,396	0	7, 164	0	0	2.500	2.918	JJ	21, 111	50,000	12/10/2018	07/29/2025
0699999. Su	btotal - Bonds - All Other Governments -	- Issue	r Obli	igations		1,949,900	XXX	2,185,850	2,000,000	1,964,396	0	7,164	0	0	XXX	XXX	XXX	21,111	50,000	XXX	XXX
1099999. Tot	1099999. Total - All Other Government Bonds				1,949,900	XXX	2,185,850	2,000,000	1,964,396	0	7,164	0	0	XXX	XXX	XXX	21,111	50,000	XXX	XXX	
1799999. Tot	tal - U.S. States, Territories and Posses	sions E	Bonds	3		0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	tal - U.S. Political Subdivisions Bonds						XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	MASSACHUSETTS STATE REF GEN SER B	1			1.B FE		. 141. 2030		500,000	638,058	0	(12,906)		0	5.250		FA	10,938	26,250	04/10/2019	08/01/2030
	SAN FRANCISCO CALIF CITY UNREFUNDED AMT-REF-2ND																		,,		
79766D-RP-6	SER G				1.F FE	1, 186, 153	125.5260		1,000,000	1, 156, 971	0	(22,760)		0	5.000		MN	8,333	50,000	09/18/2019	05/01/2027
89546R-QV-9	TRI-CNTY MET TRANSN DIST ORE SER A			. 2	1.A FE	1,053,400	114.8970		1,000,000	1,043,369	0	(5,739)		0	4.000		MS	13,333	40,000	03/21/2019	09/01/2048
2599999. Su	btotal - Bonds - U.S. Special Revenues	 Issue 	er Obli	igations		2,899,633	XXX	3,110,245	2,500,000	2,838,398	0	(41,405)	0	0	XXX	XXX	XXX	32,604	116,250	XXX	XXX
3199999. Tot	tal - U.S. Special Revenues Bonds					2,899,633	XXX	3,110,245	2,500,000	2,838,398	0	(41,405)	0	0	XXX	XXX	XXX	32,604	116,250	XXX	XXX
00287Y-BE-8	ABBVIE INC SR UNSECURED			. 1	2.B FE	998,280	102.6180		1,000,000	999,496	0	530		0	3.375	3.431	MN	4,406	33,750	09/13/2018	11/14/2021
025816-CG-2	AMERICAN EXPRESS SR UNSECURED			. 2	1.G FE		106.8650		1,000,000	1,005,136	0	(1,393)	0	0	2.500	2.346		10,486	25,000	09/18/2019	07/30/2024
037833-CQ-1 06406R-AL-1	APPLE INC SR UNSECURED			. 1	1.B FE	1,935,540			2,000,000	1,977,329	0	16,026	0	0	2.300	3.156 2.137		6,389 3,908	46,000	04/25/2018	05/11/2022
	BANK OF NY MELLON SR UNSECURED BOEING CO SR UNSECURED				1.E FE 2.C FE		106 . 6340 113 . 8960		1,000,000 750,000	750.000		337	0		2.100 4.875	4.875			21,000 17,977	10/17/2019	10/24/2024
11135F-BB-6	BROADCOM INC SR UNSECURED			1	2.0 FE		109. 1860		1,000,000	998.768		104		0	3. 150	3.177		4.025	16,363	08/07/2020	11/15/2025
12505F-AD-3	CBS OUT AMER CAP LLC SR UNSECURED	<u> </u>	1	2	4.B FE		101 . 3050		500,000			(1,881)	0	0	5.625	4.932		3,594	14,063	05/28/2020	02/15/2024
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT SR UNSECURED			. 1	4.A FE	694,048	102.8900		750,000	698,384	0	3,998	64,989	0	4.750	4.469		14,844	18,109	01/17/2020	02/01/2028
143658-BC-5	CARNIVAL CORP 1ST LIEN			. 1	3.C FE	1, 147, 500	115.6030		1,000,000	1, 144, 795	0	(2,709)		0	11.500	3.903	AO	28,750	0	12/15/2020	04/01/2023
153527-AN-6	CENTRAL GARDEN & PET CO SR UNSECURED			. []	3.B FE		104 . 5800		250,000	260,156	٥	(156)		٥ٍ	4. 125	3.523	AO	2,148	0	11/10/2020	10/15/2030
166764-BW-9	CHEVRON CORP SR UNSECURED			-[]	1.0 FE	1,000,000			1,000,000	1,000,000	0	0		0	1.554	1.554		2,158	7,770	05/07/2020	05/11/2025
22822V-AJ-0 30231G-BC-5	CROWN CASTLE INTL CORP SR UNSECURED			-[:	2.C FE	1,494,450 1,000,000			1,500,000 1,000,000	1,497,301	0	999 0	0	0	3.150	3.224		21,788 7,571	47,250 20,190	01/09/2018	07/15/2023
35671D-CC-7	FREEPORT-MCMORAN C & G SR UNSECURED			1	3.A FE	500,000			500,000	500,000		 0			5.000	5.000		8.333	26, 190	08/01/2019	09/01/2027
373334-KL-4	GEORGIA PR SR UNSECURED SERIES B			1	1.G FE		109. 7990		1,000,000		0	111	0	0	2.650	2.664		7,803		09/04/2019	09/15/2029
38141G-WC-4	GOLDMAN SACHS GROUP SR UNSECURED			. 1	2.A FE	1,521,030			1,500,000	1,501,924		(6, 141)	0	0	3.000	2.581		8,125	45,000	10/13/2017	04/26/2022
404119-CA-5	HCA INC SR UNSECURED		.[. [1	3.B FE	967,500	105.7410	1,057,406	1,000,000	969, 188	0	1,688	0	Ω	3.500	3.885	MS	11,667	17,986	05/06/2020	09/01/2030
404121-AJ-4	HCA INC SR UNSECURED			.[1	3.B FE	1, 155, 000	117.9060		1,000,000	1, 150, 035	0	(4,965)	0	0	5.625	3.260	MS	18,750	0	09/23/2020	09/01/2028
50077L-BA-3	KRAFT HEINZ FOODS CO SR UNSECURED			-[]	3.A FE	1,000,000	107.6980		1,000,000	1,000,000	0	0	0	ō	3.875	3.875		4,951	19,052	05/04/2020	05/15/2027
50077L-BG-0 57164P-AG-1	KRAFT HEINZ FOODS CO SR UNSECURED			·[¦	3.A FE 3.B FE	150,000	125. 1760 106. 6630		150,000 1,576,000	150,000 1,589,378	0	0	0	0	5.500 6.125	5.500 5.841	JU	688 12,334	4,423 .48,801	05/04/2020 05/07/2020	06/01/2050
57 164P-AG-1 617446-7Y-9	MORGAN STANLEY SUBORDINATED		1	-['	3.B FE	1,591,760 995,530	117.6980		1,576,000		u	(2,382)			4.350	4.417	MS	12,334	48,801	05/0//2020	09/15/2025
682680-BD-4	ONEOK INC SR UNSECURED	<u>1</u>	1	. 1	2.8 FE		117 . 0960		1,000,000	999,367	n	(63)		n	5.850	5.864	JJ		43,300	05/04/2020	01/15/2026
682680-BE-2	ONEOK INC SR UNSECURED	I		. 1	2.B FE	249, 168		320,888	250,000	249, 167		0	0	0	6.350	6.395	JJ	7,320	2,999	05/04/2020	01/15/2031
69073T-AT-0	OWENS-BROCKWAY GLASS CON SR UNSECURED			. 1	4.C FE	1,008,750	. 108 . 3560	1,083,557	1,000,000	1,007,695	0	(1,055)		0	6.625	6.418	MN	8,465	33,493	05/07/2020	05/13/2027
691205-AC-2	OWL ROCK TECH FINCL SR UNSECURED			. [1	2.C FE	745,020			750,000	745, 182	0	162	0	٥	4.750	4.897		1,583	8, 115	09/16/2020	12/15/2025
73179P-AM-8	POLYONE CORP SR UNSECURED			. 1	3.C FE	500,000			500,000	500,000	0	0	0	0	5.750	5.750		3,674	14,535	04/29/2020	05/15/2025
829259-BA-7	SINCLAIR TELEVISION GROUP SECURED	L	.1	. 12	3.B FE	1.507.813	102. 2780	1.534.173	1,500,000	1.507.734		(79)	0	L0	4. 125	4.048	JD	4.641	0	11/19/2020	12/01/2030

SCHEDULE D - PART 1

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

						Showing All Long-Term BONDS Owned December 31 of Current Year														
1	2	Coc	des	6	7	F	air Value	10	11	Change	in Book/Adi	usted Carryin	g Value			Dates				
	3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				NAIC		_	-													
				Desig-																
				nation,																
				NAIC									Total							
		l _		Desig-									Foreign							
		F		nation								Current	Exchange							
		0		Modifier								Year's	Change							
		r		and		Rate					Current	Other-	in							
	C	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
	0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description e	l n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
82967N-BG-2	SIRIUS XM RADIO INC SR UNSECURED		1	3.0 FE	1,055,000	. 106.4320	1,064,316	1,000,000	1,054,815	0	(185)	0	0	4. 125	3.236	JJ	22,917	0	12/17/2020	07/01/2030
85207U-AF-2	SPRINT CORP SR UNSECURED		. 1	3.B FE	528, 125	115.7180	578,588	500,000	517,950	0	(5,922)	0	0	7.875	6.403	MS	11,594	39,375	03/28/2019	09/15/2023
85207U-AJ-4	SPRINT CORP SR UNSECURED		. 1	3.B FE	289,063	119.6760	299, 189	250,000	283,744	0	(5,318)	0	0	7.625	3.841	FA	7,201	9,531	04/29/2020	02/15/2025
88579Y-BH-3	3M COMPANY SR UNSECURED		. 1	1.E FE	1,987,980	106.0210	2, 120, 425	2,000,000	1,990,791	0	2, 110	0	0	2.000	2.117	FA	15,222	38,667	08/19/2019	02/14/2025
88579Y-BM-2	3M COMPANY SR UNSECURED		. [1	1.E FE	999, 190		1,086,271	1,000,000	999,292	0	102	0	0	2.650	2.667	AO	5,594	14,575	03/25/2020	04/15/2025
91159H-HM-5	US BANCORP SUBORDINATED		. 2	1.G FE	1,998,460		2,228,720	2,000,000	1,999,068	0	149	ļō	ō	3.100	3.109	AO	11,022	62,000	04/21/2016	04/27/2026
92047W-AB-7 98310W-AN-8	VALVOLINE INC SR UNSECURED		· [3.C FE 3.C FE	248,810	103.2850 112.3670	258,213 561,837	250,000 500,000	248,883 509,887	0	73	0	ΩΩ	4.375	4.482 5.607	FA	4, 132 7,500	5,469 14,375	08/11/2020 09/23/2020	08/15/2025 04/01/2027
13607G-LZ-5	CANADIAN IMPERIAL BANK SR UNSECURED	Δ	· ['	3.0 FE				1,000,000			(413)			6.000	5.607	MU	9,563	14,375	09/23/2020	01/28/2025
867224-AC-1	SUNCOR ENERGY INC SR UNSECURED	Δ	1	2.A FE	999,030	105.2350	1,052,352	1,000,000	999,210	0	180			2.800	2.834	MN	3,578	14,156	05/11/2020	05/15/2023
007224 AC 1	AIR LIQUIDE FINANCE SR UNSECURED	D	1	1.G FE	1,410,820	104.6000	1,569,002	1,500,000	1,452,187	0	16,349	0	0	2.250	3.479	MS	8.813	33,750	06/01/2018	09/27/2023
606822-BG-8	MITSUBISHI UFJ FIN GRP SR UNSECURED	D		1.G FE	1,000,000	103.3370	1,033,371	1,000,000	1,000,000	0	0	0	0	3.218	3.218	MS	10,190	32,180	02/26/2019	03/07/2022
	SUMITOMO MITSUI FINL GRP SR UNSECURED	D		1.G FE	1,000,000	105 . 4850	1,054,845	1,000,000	1,000,000	0	0	0	0	3.102	3.102	JJ	14,131	31,020	01/09/2018	01/17/2023
3299999. Su	btotal - Bonds - Industrial and Miscellaneous (L	Jnaffil	liated) - Is	ssuer																
	pligations				39.706.040	XXX	42,464,919	39,476,000	39,754,664	0	10.769	64,989	0	XXX	XXX	XXX	386,581	875,753	XXX	XXX
	CSAIL COMMERCIAL MORTGAGE TR SERIES 2015-C3 CLASS				00,700,010		12, 101,010	50, 110,000	00,101,001		10,700	01,000	, and the second				000,001	0.0,100		
	A4		4	1.A FM	1,045,938	111.0930	1,110,933	1,000,000	1,022,163	0	(4,909)	0	0	3.718	3. 165	MON	3,099	37, 182	10/28/2015	08/15/2048
3499999. Su	btotal - Bonds - Industrial and Miscellaneous (L	Jnaffil	liated) -	•																
	ommercial Mortgage-Backed Securities		,		1,045,938	XXX	1,110,933	1,000,000	1,022,163	0	(4.909)	0	0	XXX	XXX	XXX	3,099	37, 182	XXX	XXX
	AMERICAN MONEY MANAGERMENT COR SERIES 16-18A CLASS				.,,		.,,	.,,	.,,		(1,010)	_	_				5,140	**,		
001746-AN-6	AR		4	1.A FE	1,436,724	99.5140	1,485,443	1,492,700	1,445,056	0	8,332	0	0	1.332	2.442	FMAN	1,933	20,960	05/05/2020	05/26/2031
	ATLAS SENIOR LOAN FUND LTD SERIES 2019-144A CLASS																			
04942C-AE-6	B1		. 4	1.C FE	500,000	99.6120	498,062	500,000	500,000	0	Ω	0	Ω	2.218	2.831	JAJ0	2,249	24,586	05/16/2019	07/20/2032
	BANK OF AMERICA CREDIT CARD TR SERIES 20-A1 CLASS																			
05522R-DC-9	A1		. 4	1.A FE	999,769		1,000,906	1,000,000	999,772	0	3	0	0	0.340	0.348	MON	132	0	12/10/2020	05/15/2026
34528Q-HA-5	FORD CREDIT FLOORPLAN MASTER SERIES 19-3 CLASS A1		. 4	1.A FE	1,027,305	103. 1220	1,031,221	1,000,000	1,018,609	0	(8,696)	ļ	ū	2.230	1.131	MON	991	18,583	03/06/2020	09/15/2024
38 136N-AF-3 44929F-BC-5	GOLDENTREE LOAN MGMT SER 20-81 CLASS D		4	2.0 FE 1.0 FE	1,000,000	100 . 8450	1,008,451	1,000,000 1,000,000	1,000,000			0	لا	4.368	4.726	JAJO	16,351	28,015	07/24/2020	07/20/2031
	TICP CLO LTD SERIES 18-12A CLASS C		4	1.F FE	982,500		1,000,095	1,000,000	959,730	n	(7,542)	n	n	2.237	3.389	JAJO	4.847	28,015	03/27/2019	04/25/2031
	btotal - Bonds - Industrial and Miscellaneous (U	Inaffil	liated) - C				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(0,400)					J	,041	00,000		
	an-Backed and Structured Securities	J. ICIIII	nateu) - C	Ju 101	6,916,298	XXX	7,010,215	6,992,700	6,879,286	0	(13,383)	0	0	XXX	XXX	XXX	29,694	126,004	XXX	xxx
		Dond	lo		47.668.276					0			0		XXX	XXX			XXX	
	tal - Industrial and Miscellaneous (Unaffiliated)	DUNG	15				50,586,067	47,468,700	47,656,113	·	(7,523)		0	XXX			419,374	1,038,939		XXX
	tal - Hybrid Securities				0	,,,,,	0	0	0	0	0		0	XXX	XXX	XXX	0	0	XXX	XXX
	tal - Parent, Subsidiaries and Affiliates Bonds				0		0	0	0		0		0	XXX	XXX	XXX	0	0	XXX	XXX
	btotal - SVO Identified Funds					XXX	0	0	0	·	0	1	0	XXX	XXX	XXX	0	0	XXX	XXX
	btotal - Unaffiliated Bank Loans					XXX	0	0	0	0	0		0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. To	tal - Issuer Obligations				113,972,279	XXX	118,564,960	113,976,000	114, 299, 483	0	114, 176	87,948	0	XXX	XXX	XXX	558, 155	1,840,285	XXX	XXX
7799999. To	799999. Total - Residential Mortgage-Backed Securities				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	tal - Commercial Mortgage-Backed Securities				1,045,938		1,110,933	1,000,000	1,022,163	0	(4,909)		0	XXX	XXX	XXX	3,099	37.182	XXX	XXX
	tal - Other Loan-Backed and Structured Securi	ties			6,916,298		7.010.215	6.992.700	6.879.286	0	(13,383)	+	0	XXX	XXX	XXX	29.694	126.004	XXX	XXX
	tal - SVO Identified Funds				0,910,290		1,010,213	0,332,100	0,879,280	0	(13,303)	1	0	XXX	XXX	XXX	29,094	120,004	XXX	XXX
	tal - Affiliated Bank Loans					XXX	0	0	0	0	0		0	XXX	XXX	XXX	0	0	XXX	XXX
							0	0	0	0	-		0				_	0		
	tal - Unaffiliated Bank Loans				0	,,,,,	0	0	0	0	0		0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - To	399999 - Total Bonds					XXX	126,686,108	121,968,700	122, 200, 932	0	95,884	87,948	0	XXX	XXX	XXX	590,948	2,003,471	XXX	XXX

1A\$	1C\$3,459,730	1D\$0	1E\$3,988,718	1F\$3, 113,008	1G\$7,455,285
2A\$	2C\$4,991,251				
3A\$	3C\$3,458,380				
4A\$	4C\$1,007,695				
5A\$0 5B\$0	5C\$0				
6\$0					

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned **NONE**

Schedule D - Part 2 - Section 2 - Common Stocks Owned $\ensuremath{\textbf{N}}$ $\ensuremath{\textbf{O}}$ $\ensuremath{\textbf{N}}$ $\ensuremath{\textbf{E}}$

SCHEDULE D - PART 3

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

			WILING ALL LOI	g-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	US TREASURY NOTE/BOND 1.375% 08/15/50	1 oroigii		Strategas Securities, LLC	OF OLOGIC	489, 141	500,000	95
	US TREASURY NOTE/BOND US TREASURY N/B 0.375% 03/31/22		06/08/2020	MIZUHO SECURITIES USA		7.020.234	7,000,000	
	US TREASURY NOTE/BOND US TREASURY N/B 0.375% 04/30/25			Strategas Securities, LLC		6.013.125	6,000,000	1,28
	US TREASURY NOTE/BOND US TREASURY N/B 0.125% 05/15/23			Evercore Group LLC		7,483,594	7,500,000	15
	US TREASURY NOTE/BOND US TREASURY N/B 0.125% 05/31/22			Evercore Group LLC		14.978.906	15,000,000	46
	tal - Bonds - U.S. Governments			LTO 0010 01 04p CL0		35.985.000	36.000.000	7,87
	AMERICAN MONEY MANAGERMENT COR SERIES 16-18A CLASS AR 1.332% 05/26/31		05/05/2020	Citigroup Global Markets Inc		1,436,724	1,492,700	8,08
	BANK OF AMERICA CREDIT CARD TR SERIES 10-10A CLASS AR 1.332% 03/20/31		12/10/2020	BANC AMERICA		999,769	1,000,000	
	BOEING CO SR UNSECURED 4.875% 05/01/25			BOFA SECURITIES INC		750.000	750,000	
	BROADCON INC SR UNSECURED 3,150% 11/15/25		08/07/2020	Tax Free Exchange		998.665	1.000.000	
	CBS OUT AMER CAP LLC SR UNSECURED 5.625% 02/15/24			Citigroup Global Markets Inc			500,000	1,75
	CARGO A IRCRAFT MANAGEMENT SR UNSECURED 4.750% 02/01/28			SUNTRUST CAP MARKETS		759.375	750,000	1,23
	CARNIVAL CORP 1ST LIEN 11,500% 04/01/23		12/15/2020	GOLDMAN SACHS & CO		1.147.500	1,000,000	24,27
	CENTRAL GARDEN & PET CO SR UNSECURED 4.125% 10/15/30		11/10/2020	Market Axess		260.313	250,000	24,27
	CHEVRON CORP SR UNSECURED 1.554% 05/11/25			CHASE SECURITIES		1.000.000	1,000,000	
	FORD CREDIT FLOORPLAN MASTER SERIES 19-3 CLASS A1 2.230% 09/15/24		03/06/2020	WACHOVIA		1,027,303	1,000,000	1,54
	GOLDENTREE LOAN MGMT SER 20-81 CLASS D		07/24/2020	WACHOVIA		1.000.000	1,000,000	
	HCA INC SR UNSECURED 3.500% 09/01/30			WACHOVIA		967.500	1,000,000	7.00
	HCA INC SR UNSECURED 5.625% 09/01/28		09/23/2020	BOFA SECURITIES INC		1.155.000	1.000.000	3,75
	KRAFT HEINZ FOODS CO SR UNSECURED 3.875% 05/15/27		05/04/2020	CHASE SECURITIES		1.000.000	1,000,000	
	KRAFT HEINZ FOODS CO SR UNSECURED 5.500% 06/01/50		05/04/2020	CHASE SECURITIES		150.000	150.000	
	MARRIOTT OWNERSHIP/ILG SECURED 6.125% 09/15/25		05/07/2020	CANTOR FITZGERALD		1.591.760	1.576.000	
	ONEOK INC SR UNSECURED 5.850% 01/15/26		05/04/2020	Citigroup Global Markets Inc		999,430	1,000,000	
	ONEOK INC SR UNSECURED 6.350% 01/15/31		05/04/2020	Citigroup Global Markets Inc		249, 168	250.000	
69073T-AT-0	OWENS-BROCKWAY GLASS CON SR UNSECURED 6.625% 05/13/27		05/07/2020	CHASÉ SECURITIES		1,008,750	1,000,000	
691205-AC-2	OWL ROCK TECH FINCL SR UNSECURED 4.750% 12/15/25		09/16/2020	GOLDMAN SACHS & CO		745.020	750.000	
73179P-AM-8	POLYONE CORP SR UNSECURED 5.750% 05/15/25		04/29/2020	Citigroup Global Markets Inc		500,000	500,000	
829259-BA-7	SINCLAIR TELEVISION GROUP SECURED 4.125% 12/01/30		11/19/2020	CHASE SECURITIES		1,507,813	1,500,000	
82967N-BG-2	SIRIUS XM RADIO INC SR UNSECURED 4.125% 07/01/30		12/17/2020	Credit Suisse Securities USA L		1,055,000	1,000,000	21,77
85207U-AJ-4	SPRINT CORP SR UNSECURED 7.625% 02/15/25		04/29/2020	CHASE SECURITIES			250,000	4,02
	3M COMPANY SR UNSECURED 2.650% 04/15/25		03/25/2020	Citigroup Global Markets Inc		999, 190	1,000,000	
	VALVOLINE INC SR UNSECURED 4.375% 08/15/25		08/11/2020	Tax Free Exchange		248,810	250,000	5,34
	WYNDHAM WORLDWIDE 1ST LIEN 6.000% 04/01/27		09/23/2020	MarketAxess		510,300	500,000	13,89
	CANADIAN IMPERIAL BANK SR UNSECURED 2.250% 01/28/25	A	01/21/2020	WACHOVIA		999,910	1,000,000	
	SUNCOR ENERGY INC SR UNSECURED 2.800% 05/15/23	A	05/11/2020	Royal Bank and Trust		999,030	1,000,000	
3899999. Subto	tal - Bonds - Industrial and Miscellaneous (Unaffiliated)					24,861,018	24,468,700	99,51
8399997, Total	- Bonds - Part 3					60.846.018	60.468.700	107,38
8399998. Total						11,239,996	11,657,300	46,90
8399999. Total						72.086.014	72,126,000	154,29
	- Preferred Stocks - Part 3					0	XXX	104,20
	- Preferred Stocks - Part 5					0	XXX	
	- Preferred Stocks					0	XXX	
	- Common Stocks - Part 3					0	XXX	
	- Common Stocks - Part 5					0	XXX	
	- Common Stocks					0	XXX	
	- Preferred and Common Stocks					0	XXX	
9999999 - Total						72.086.014	XXX	154.29
อออออออ - TOldi	3					12,000,014	^^^	104,28

SCHEDULE D - PART 4

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

				- 3	Snowing All I	Long-Term B	onds and Sto	OCKS SOLD, F	KEDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	•	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	I lana aliana					Carrying	Exchange			Dividends	Con-
CLICID					Ni b a a a f					Unrealized	Year's	Than-	Adjusted	Book/	, , ,			T-4-1 O-:-		
CUSIP		_	D		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal			(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	US TREASURY NOTE/BOND 2.500% 05/31/20			Maturity		3,000,000	3,000,000	2,998,594	2,999,788	0	212	0	212	0	3,000,000	0	0	0	18,750	
	US TREASURY NOTE/BOND 1.375% 01/15/20			Maturity		2,515,000	2,515,000	2,473,086	2,513,927	0	1,073	0	1,073	0	2,515,000	0	0	0		01/15/2020 .
	US TREASURY NOTE/BOND 1.375% 05/31/20		05/31/2020			10,500,000	10,500,000	10,395,410	10,458,212	0	41,788	0	41,788	0	10,500,000	0	0	0		05/31/2020 .
	US TREASURY NOTE/BOND 2.500% 06/30/20		06/30/2020	Maturity		5,435,000	5,435,000	5, 407, 054	5,426,973	0	8,027	0	8,027	0	5,435,000	0	0	0	, , ,	06/30/2020 .
	ubtotal - Bonds - U.S. Governments					21,450,000	21,450,000	21, 274, 144	21,398,900	0	51,100		51,100	0		0		0	140,073	
	AES CORP SR UNSECURED 6.000% 05/15/26			. CHASE SECURITIES		152,935	146,000	156,585	155,361	0	(3, 189)		(3, 189)	0		0		764		05/15/2026 .
	AES CORP SR UNSECURED 4.000% 03/15/21		06/05/2020	. Corporate Actions		169,439	170,000	172,975	172,317	0	(815)	0	(815)	0	171,502	0	(2,063)	(2,063)	4,911	03/15/2021 .
	ACTIVISION BLIZZARD SR UNSECURED 2.600%		00 (04 (0000	0 11 400 0005	1	4 000 005	4 000 000	005 700	070 050	•	F 500	_	F 500		004 040	_	45.004	45.004	F7 704	00 (45 (0000
	06/15/22		09/04/2020	. Call 103.9085	 	1,039,085	1,000,000	965,730	979,056	0	5,560	0	5,560	0	984,616	······0	15,384	15,384	57 , /91	06/15/2022 .
	3.000% 01/15/22		04/22/2020	Corporate Actions		3,482,500	3,500,000	3,488,539	3.493.866	0	836	0	836		3,494,703	0	(12,203)	(12,203)	01 000	01/15/2022 .
	CIGNA CORP SR UNSECURED 3.200% 09/17/20		09/17/2020			2.000.000	2.000.000	1.999.128	1.999.364	٥	636		636		2.000.000		(12,203)	(12,203)		09/17/2020 .
	CARMAX AUTO OWNER TR SER 16-3 CLASS A4			. maturity		2,000,000	2,000,000	1,333,120	1,000,004						2,000,000					03/11/2020 .
	1.600% 01/18/22		10/15/2020	Paydown		1,000,000	1.000.000	972.734	991.886	0	8.114	0	8, 114	0	1.000.000	0	0	0	10 081	01/18/2022
	DRYDEN SENIOR LOAN FUND SERIES 18-70A CLASS		107 107 2020	Tuyuomii		,000,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,													
	B 1.930% 01/16/32		12/10/2020	WACHOVIA		499.840	.500,000	500,000	500,000	0	0	0	0	0	500,000	0	(160)	(160)	16.941	01/16/2032 .
	EOG RESOURCES INC SR UNSECURED 2.450%	1																		
26875P-AL-5	04/01/20		04/01/2020	Maturity		1,000,000	1,000,000	973, 110	998,231	0	1,769	0	1,769	0	1,000,000	0	0	0	12,250	04/01/2020 .
	JP MORGAN CHASE & CO SR UNSECURED 2.400%																			
	06/07/21		10/14/2020	. Call 101.3440		2,026,879	2,000,000	1,956,760	1,973,846	0	14, 159	0	14, 159	0	1,988,005	0	11,995	11,995	67,812	06/07/2021 .
	LEVEL 3 FINANCING INC SR UNSECURED 4.625%																			
	09/15/27		02/14/2020	CHASE SECURITIES		519,375	500,000	500,000	500,000	0	0	0	0	0	500,000	0	19,375	19,375	9,250	09/15/2027
	MICROSOFT CORP SR UNSECURED 1.850%		00 /00 /0000			4 000 000	4 000 000	000 000	000 004						4 000 000				0.050	00 (00 (0000
	02/06/20		02/06/2020	DAIN RAUSCHER INC-69211		1,000,000	1,000,000	999,330	999,964	0	36	0	36	0	1,000,000	0	0	0	9,250	02/06/2020 .
78454L-AN-0	SM ENERGY CO SR UNSECURED 6.750% 09/15/26		03/24/2020	DAIN RAUSCHER INC-69211		110.000	400.000	380.000	381,546	0	550	0	550		382.096	0	(272,096)	(272.096)	14 205	09/15/2026
	SYNCHRONY CARD ISSUANCE TRUST SERIES 18-A1		03/24/2020			110,000	400,000			0			330				(2/2,090)	(272,090)	14,020	09/ 13/2020 .
	CLASS A1 3.380% 09/15/24		11/17/2020	BARCLAY INVESTMENTS		2,050,156	2,000,000	2,037,734	2,027,422	0	(14,053)	0	(14,053)	0	2,013,369	0	36,787	36,787	62 718	09/15/2024 .
	TEGNA INC SR UNSECURED 5.000% 09/15/29		09/23/2020			500,625	500.000	502.500	502,386	0	(84)	0	(84)	0	502.302	0	(1.677)	(1,677)		09/15/2029
	TENET HEALTHCARE CORP 1ST LIEN 4.875%	1		Citigroup Global																
88033G-CY-4	01/01/26		08/13/2020	Markets Inc		508,750	500,000	510,000	509,397	0	(1,331)	0	(1,331)	0	508,066	0	684	684	23,766	01/01/2026 .
91159H-HL-7	US BANCORP SR UNSECURED 2.350% 01/29/21		12/29/2020	Call 100.0000		500,000	500,000	499,930	499,980	0	11	0	11	0	499,988	0	12	12	16,642	01/29/2021 .
3899999. S	ubtotal - Bonds - Industrial and Misc	ellane	ous (Unaffi	liated)		16.559.584	16.716.000	16.615.055	16.684.622	0	12, 199	0	12, 199	0	16,696,818	0	(203, 198)	(203, 198)	476.681	XXX
8399997 T	otal - Bonds - Part 4		,			38.009.584	38.166.000	37,889,199	38.083.522	0	63.299	0	63,299	0	38,146,818	0		(203, 198)	616,754	XXX
	otal - Bonds - Part 5					11.628.645	11.657.300	11.239.996	00,000,022	0	26,225	_	26,225	0	00,110,010	0	(200, 100)	334,299	177.797	
						, , ,	, . , .	,,	00 000 500	0	, .		, .		,,			,		
	otal - Bonds					49,638,229	49,823,300	49, 129, 195	38,083,522	0	89,524		,	0	-, -, -,	0	,	131, 101	794,551	
	otal - Preferred Stocks - Part 4					0	XXX	0	0	0	0		0			0		0	0	
	otal - Preferred Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. T	otal - Preferred Stocks			<u></u>	<u></u>	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4			n	XXX	0	0	n	0	0	0	0	n	0	0	0	0	XXX			
9799998. Total - Common Stocks - Part 5				0	XXX	0	0	0	0	ŭ	0		-	0		0	0			
			0	XXX	0	0	0	0	0	0	0		0		0	0	XXX			
9799999. Total - Common Stocks			0		0	0	0	V	0	· ·	v	v			0	0				
	otal - Preferred and Common Stock	S				0	XXX	0	0	0	0	0	0	0		0	Ů	0	0	XXX
9999999 - 7	Fotals					49,638,229	XXX	49, 129, 195	38,083,522	0	89,524	0	89,524	0	49,413,039	0	131, 101	131, 101	794,551	XXX

SCHEDULE D - PART 5

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

				S	howing A	II Long-Term Bonds	s and Stocks	ACQUIRED	During Yea	r and Fully I	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11	C	hange in Boo	ok/Adjusted C	Carrying Value	e.	17	18	19	20	21
-	_		-	-		-	_				12	13	14	15	16					
											12	10	1-7	10	Total					
													0	T-4-1						
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign Ad		Name of Vendor	Date	Purchaser		Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
ilcation	CALIFORNIA POLLUTN CTL FING VAR REF AMT	eigii A	Jquileu	Name of Vendor	Date	i dichasei	(Olock)	Actual Cost	Clation	Disposai	(Decrease)	Accietion	recognized	10 - 17)	value	Disposai	Disposai	Disposai	i cai	Dividends
130536-PR-0		05	/01/2020	BANC AMERICA	08/03/2020	Call 100.0000	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	٥	15,795	0
100000 111 0	MET TRANSPRIN AUTH NY REVENUE GREEN BOND		/ 0 1/ 2020	DANC AMETION	00/ 00/ 2020	0411 100.0000			0,000,000		u	у	y	v				u		
59261A-H2-6			/15/2020	BANC AMERICA	12/16/2020	JPM-CHASE	1,000,000	1,045,330	1, 194, 920	1.044.341	0	(989)	0	(989)	0	0	150.579	150.579	12,500	0
0020111 112 0	NEW YORK CITY NY MUNI WTR FIN 2ND GEN		, 10, 2020	57010 700211071	11.12, 10, 2020				, 101,020			(000)		(000)						
64972G-WG-5	RESOLUTION 3.000% 06/15/50	03.	/25/2020	Wachovia	05/14/2020	Mesirow Financial	1,000,000	1.000.000	997.500	1.000.000	0	0	0	0	0	0	(2,500)	(2,500)	7,917	3,667
	Subtotal - Bonds - U.S. Special Re						5,000,000	5,045,330	5, 192, 420	5.044.341	0	(989)	0	(989)	0	0			36.212	3,667
0100000.	AMERICAN MONEY MANAGERMENT COR SERIES	37011400			1		3,000,000	3,043,000	5, 152, 420	3,044,041	0	(303)		(303)			140,073	140,073	00,212	0,007
001746-AN-6	16-18A CLASS AR 1.332% 05/26/31	05.	/05/2020	Citigroup Global Markets Inc	11/27/2020	Paydown	7,300	7,026	7,300	7,300	0	274	0	274	0	0	0	0	50	40
	BROADCOM INC SR UNSECURED 3.150%		, 00, 2020	orrigioup diobal markete ine	, 2., 2020		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
11135F-AT-8	11/15/25	05.	/05/2020	Citigroup Global Markets Inc	08/07/2020	Tax Free Exchange	1,000,000	998.640	998.665	998,665	0	25	0	25	0	0	0	0	7,788	0
	CHEMOURS CO SR UNSECURED 5.750%						,												,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
163851-AF-5	11/15/28	11	/12/2020	CHASE SECURITIES	11/13/2020	Seaport Group	500,000	500,000	502,500	500,000	0	0	0	0	0	0	2,500	2,500	0	0
	DIAMOND SPORTS GR/DIAMON SECURED																			
25277L-AA-4	5.375% 08/15/26		/12/2020	MarketAxess	05/27/2020	CHASE SECURITIES	1,000,000	710,250	792,500	711,564	0	1,314	0	1,314	0	0		80,936	15,528	13,288
	LAMAR MEDIA CORP SR UNSECURED 3.750%					Citigroup Global Markets														
513075-BQ-3		01.	/23/2020	DEUTSCHE BANK	04/07/2020	Inc	250,000	250,000	228,750	250,000	0	0	0	0	0	0	(21,250)	(21,250)	1,641	0
	LAMB WEST HLD SR UNSECURED 4.875%																			
513272-AC-8	. 05/15/28	05,	/07/2020	GOLDMAN SACHS & CO	05/11/2020	OPPENHEIMER & CO	300,000	300,000	308,625	300,000	0	0	0	0	0	0	8,625	8,625	41	0
	LIVE NATION ENTERTAINMENT SECURED										_	_	_	_	_	_			_	
538034-AX-7	3.750% 01/15/28	12	/17/2020	CHASE SECURITIES	12/18/2020	Imperial Capital	250,000	250,000	251,875	250,000	0	0	0	0	0	0	1,875	1,875	0	0
074500 011 7	OCCIDENTAL PETROLEUM SR UNSECURED	0.4	(00 (0000	WAGNOVIA	00 (07 (0000	0 4 4 4 :	750 000	704 050	745 450	740 500		44 000		44 000			0.070	0.070	40.004	4 000
674599-CU-7	. 2.600% 08/13/21	04,	/30/2020	.WACHOVIA	08/2//2020	Corporate Actions	750,000	701,250	715,450	712,580	0	11,330	υ	11,330	0	0	2,870	2,870	10,381	4,388
78410G-AC-8		0.1	/21/2020	Citigroup Global Markets Inc	04/02/2020	Citigroup Global Markets	250,000	250,000	248,750	250,000	0	0	0		0	0	(1,250)	(1,250)	1,668	0
704 IUU-AU-0	SINCLAIR TELEVISION GROUP SR UNSECURED		/21/2020	Credit Suisse Securities USA L	04/ 02/ 2020		230,000	230,000	240,730	230,000	u	u	u	u			(1,200)	(1,230)	1,000	u
829259-AR-1	5.625% 08/01/24	05	/06/2020	Cledit oursse securities ook L	12/04/2020		1,500,000	1,378,750	1,528,125	1.392.961	0	14.211	0	14.211	0	0	107.039	107.039	99, 141	22,578
023233-AN-1	VALVOLINE INC SR UNSECURED 4.375%		/00/2020		12/ 04/ 2020		, , , , , , , , , , , , , , , , ,	1,070,730			ν	14,211	ν	14,211				107,039		22,310
92047W-AF-8	08/15/25	05	/08/2020	BOFA SECURITIES INC	08/11/2020	Tax Free Exchange	250,000	248,750	248,810	248,810	0	60	0	60	0	0	0	0	5,347	2,947
0204711 711 0	VALVOLINE INC SR UNSECURED 3.625%		, 00, 2020	DOIN GEOGRAPHED THE		Tax 1100 Exonange														
92047W-AG-6	06/15/31	12	/15/2020	MORGAN STANLEY	12/16/2020	PRESSPRICH	500,000	500,000	503, 125	500,000	0	0	0	0	0	0	3, 125	3, 125	0	0
0201111 710 0 111	WILLIAM CARTER SR UNSECURED 5.500%		, 10, 2020														, 120	, .20		
96926J-AE-7	05/15/25	05,	/06/2020	BOFA SECURITIES INC	05/07/2020	OPPENHEIMER & CO.	100,000	100,000	101,750	100,000	0	0	0	0	0	0	1,750	1,750	0	0
3899999.	Subtotal - Bonds - Industrial and M	/liscellane	ous (Una	affiliated)		*	6,657,300	6,194,666	6,436,225	6,221,880	0	27,214	0	27,214	0	0	186.220	186,220	141.585	43,241
	Γotal - Bonds		(0				11,657,300		11,628,645	11,266,221	0	26,225	0		0	0	· · · · · · · · · · · · · · · · · · ·		177.797	46,908
	Total - Preferred Stocks						,, , , , , , , , , , , , , , , ,	0	0	,200,221	0	0	0	,	0			0	,101	0.0,000
	Total - Common Stocks							0	0	0	0	0	0	_	0	0		0	0	0
	Total - Preferred and Common Sto	ocks						0	n	n	0	0	0		0	-		0	0	0
9999999 -								11,239,996	11.628.645	11,266,221	0	26.225	0	,	0			334,299	177,797	46,908
999999	i otais							11,403,390	11,020,040	11,200,221	U	20,223	U	20,223	U	U	JU4, 233	334,299	111,191	40,000

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated NONE

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

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made **NONE**

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

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

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

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To **NONE**

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
Bank of America New York, NY		0.000	0	0	(2,438,744))XXX.
0199998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(2,438,744)) XXX
0299998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(2,438,744)) XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
				•		
						•
						•
						+
						+
						+
					<u> </u>	+
0500000 T. I. J. O. J.					/0.400.744	
0599999 Total - Cash	XXX	XXX	0	0	(2,438,744)) XXX

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

1.	January	8,651,522	4.	April	(1,371,378)	7.	July	47,920,239	10.	October	28,027,899
2.	February	6,352,347	5.	May	7,641,912	8.	August	16,984,615	11.	November	9,709,641
3.	March	1,662,698	6.	June	(1,791,226)	9.	September	(3,648,800)	12.	December	(2,438,744)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Charry Increasing	Ownerd December 24 of Comment Va	
Snow investments	Owned December 31 of Current Ye	ar

4	2	3	4	5	6	7		
'	2	3	4	5	0	Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	0-4-	Data Associased	Data of laters at	Maturity Data	Carrying Value	Due and Accrued	
CUSIP	US TREASURY BILL	Code	Date Acquired 12/28/2020	Rate of Interest	Maturity Date 02/04/2021	25.572.802	Due and Accrued	During Year
0400000 0 1	** ************************************		12/28/2020	0.091	02/04/2021		U	259
	total - Bonds - U.S. Governments - Issuer Obligations					25,572,802	0_	259
	I - U.S. Government Bonds					25,572,802	0	259
	I - All Other Government Bonds					0	0	0
	I - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Tota	Il - U.S. Political Subdivisions Bonds					0	0 !	. 0
3199999. Tota	I - U.S. Special Revenues Bonds					0	0	0
	AGILENT TECHNOLOGIES INC CP 4(2) 144A		12/16/2020	0.230	01/06/2021		0	71
	AGILENT TECHNOLOGIES INC CP 4(2) 1444		12/17/2020	0.270	01/13/2021	811,927	0	91
	ALLIANT ENERGY CORP CP 4(2) 1444		12/28/2020	0.140	01/04/2021	7,345,914	ا ٥	114
	AMERICAN WATER CAP CORP CP 4(2) 144A		12/28/2020	0.150	01/28/2021	6,427,277	0	107
	CONSOLIDATED EDISON CP 4(2) 1444		12/15/2020	0.200	01/11/2021	1,419,921	0	134
	CONSOLIDATED EDISON CP 4(2) 144A		12/28/2020	0.380	01/25/2021		0	250
	DELMARVA POWER & LIGHT CP 3(a) 3		12/29/2020	0.160	01/05/202101/19/2021	4,999,911		67
	DOMINION RESOURCES INC CP 4-2 EVERGY KANSAS CENTRAL CP 4(2) 1444		12/28/202012/30/2020	0.240 0.170	01/19/2021		u	195 61
	EVERSUICE ENERGY OF 4(2) 144A		12/23/2020	0.200	01/12/2021	992,939	0	50
	LVLISOOTIC LINE 1 444 1444 1444 1444 1444 1444 1444 1		11/27/2020	0.250	01/15/2021	5.004.513		1,216
	KELLOGG CO CP - 4-2 144A		12/29/2020	0.150	01/12/2021	3,643,833	0	46
	MARATHON PETROLEUN CORP CP 4(2) 144A		12/04/2020	0.370	01/04/2021	1,262,961	0	363
	MCCORMICK & COMPANY INC CP 4(2) 144A		12/29/2020	0.190	01/22/2021	359.960	0	
	SOUTHERN POWER CO CP 4(2) 144A		12/15/2020	0.250	01/28/2021	3,649,316	0	431
	WISCONSIN ENERGY CORP		12/28/2020	0.170	01/08/2021		ا ٥ ا	51
	WALGREENS BOOT ALLIANCE CP 4(2)		12/28/2020	0.350	01/25/2021	4,742,893	0	184
	WESTERN UNION CO CP 4(2)		12/30/2020	0.200	01/05/2021	3,499,922	0	39
	total - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					67,266,461	0	3,476
3899999. Tota	l - Industrial and Miscellaneous (Unaffiliated) Bonds					67,266,461	0	3,476
4899999. Tota	I - Hybrid Securities					0	0	0
5599999. Tota	I - Parent, Subsidiaries and Affiliates Bonds					0	0	0
	total - SVO Identified Funds					0	0	- 0
	total - Unaffiliated Bank Loans					0		
	I - Issuer Obligations			·		92.839.263		3,735
						92,839,203		3,730
	I - Residential Mortgage-Backed Securities					0	0	0
	l - Commercial Mortgage-Backed Securities					0	0	0
	l - Other Loan-Backed and Structured Securities					0	0	0
8099999. Tota	I - SVO Identified Funds					0	0 !	. 0
8199999. Tota	I - Affiliated Bank Loans					0	0	0
8299999. Tota	l - Unaffiliated Bank Loans					0	0	0
8399999. Tota						92,839,263	- 0	3,735
60934N-50-0	FEDERATED INVESTORS INC TREASURY OBLIGATION FUND		12/30/2020	0.000		3,450	0	3,733
	total - Exempt Money Market Mutual Funds - as Identified by the SVO			0.000		3,450		40
	· · · · · · · · · · · · · · · · · · ·					*,		2
8899999 - 10ta	al Cash Equivalents					92,842,713	0	3,775

Book/Adjusted Carrying	g Value by NAIC Designa	ation Category Footnote:							
1A \$92,839,263	1B\$) 1C \$) 1E	D\$0	1E\$0	1F\$	0	1G\$	0
2A\$0	2B\$) 2C\$	0						
3A\$0	3B\$	0 3C\$	0						
4A\$0	4B\$) 4C\$	0						
5A\$0	5B\$) 5C\$	0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2		s For the		
				3	Policyholders 4	All Other Spe 5	cial Deposits 6
	Staton Eta	Type of	Durnage of Dancoit	Book/Adjusted	Fair Value	Book/Adjusted	Fair Value
1.	States, Etc. AlabamaAL	Deposit	Purpose of Deposit	Carrying Value 0	Fair value	Carrying Value	Fair Value 0
2.	Alaska AK			0	0	0	0
3.	ArizonaAZ			0	0	0	0
4.	ArkansasAR			0	0	0	0
5.	CaliforniaCA			0	0	0	0
6.	ColoradoCO			0	0	0	0
7.	ConnecticutCT			0	0	0	0
8.	DelawareDE			0	0	0	0
9.	District of ColumbiaDC			0	0	0	0
10.	FloridaFL			0	0	0	0
11.	GeorgiaGA			0	0	0	0
12.	HawaiiHI			0	0	0	
13.	Idaho ID	· · · · · · · · · · · · · · · · · · ·		0	0	0	
14. 15.	Illinois			0	0	0	٥
16.	lowaIA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	LouisianaLA			0	0	0	0
20.	MaineME			0	0	0	0
21.	MarylandMD			0	0	0	0
22.	MassachusettsMA	ļ		0	0	0	0
23.	MichiganMI	ļ		0	0	0	0
24.	MinnesotaMN			0	0	0	0
25.	MississippiMS			0	0	0	0
26.	MissouriMO			0	0	0	0
27.	MontanaMT			0	0	0	
28.	NebraskaNE NevadaNV	· · · · · · · · · · · · · · · · · · ·		0	0	0	0
29. 30.	NevadaNV New HampshireNH	· · · · · · · · · · · · · · · · · · ·		0	0	0	٥
31.	New Jersey	В	RSD by INS CODE NJAC 11:24-11.4 / NJAC			0	0
31.	New delsey		11:24–11.4d	69,275,774	70,336,289	0	0
32.	New MexicoNM			0	0	0	0
33.	New YorkNY			0	0	0	0
34.	North CarolinaNC			0	0	0	0
35.	North DakotaND			0	0	0	0
36.	OhioOH			0	0	0	0
37.	OklahomaOK			0	0	0	0
38.	OregonOR	· · · · · · · · · · · · · · · · · · ·		0	0	0	0
39.	PennsylvaniaPA			0	0	0	
40. 41.	Rhode IslandRI South CarolinaSC			0	0	0	0
41.	South DakotaSD			0	0	0	
43.	TennesseeTN			0	0	0	
44.	TexasTX	<u></u>		0	0	0	0
45.	UtahUT			0	0	0	0
46.	VermontVT			0	0	0	0
47.	VirginiaVA			0	0	0	0
48.	WashingtonWA	ļ		0	0	0	0
49.	West VirginiaWV	ļ		0	0	0	0
50.	WisconsinWI			0	0	0	0
51.	WyomingWY			0	0	0	0
52.	American SamoaAS	ļ		0	0	0	0
53.	GuamGU	 		0	0	0	0
54.	Puerto RicoPR	·····		0	0	0	
55.	U.S. Virgin IslandsVI			0	0	0	
56. 57.	Northern Mariana IslandsMP CanadaCAN	·····		0	0	0	 ^
57. 58.	Aggregate Alien and OtherOT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	69,275,774	70,336,289	0	0
30.	DETAILS OF WRITE-INS	,,,,,	7000	55,215,117	. 5,000,200		<u>_</u>
5801	DETAILS OF WRITE-INS	<u></u>					
5802.							
5803.							
	Summary of remaining write-ins for	İ		•			
	Line 58 from overflow page	XXX	xxx	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus	VVV	VVV	^	_		^
<u> </u>	5898)(Line 58 above)	XXX	XXX	0	0	0	0