



HEALTH QUARTERLY STATEMENT

As of March 31, 2020
of the Condition and Affairs of the

Priority Health

NAIC Group Code.....3383, 3383 (Current Period) (Prior Period) NAIC Company Code..... 95561 Employer's ID Number..... 38-2715520

Organized under the Laws of MI State of Domicile or Port of Entry MI Country of Domicile US

Licensed as Business Type Health Maintenance Organization Is HMO Federally Qualified? Yes [] No [X]

Incorporated/Organized..... March 7, 1986 Commenced Business..... October 15, 1986

Statutory Home Office 1231 East Beltline NE .. Grand Rapids .. MI .. UNI .. 49525-4501
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1231 East Beltline NE .. Grand Rapids .. MI .. UNI .. 49525-4501 616-942-0954
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1231 East Beltline NE .. Grand Rapids .. MI .. UNI .. 49525-4501
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1231 East Beltline NE .. Grand Rapids .. MI .. UNI .. 49525-4501 616-464-8837
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.priorityhealth.com

Statutory Statement Contact Ryan Babiak 616-464-0474
(Name) (Area Code) (Telephone Number) (Extension)
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(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Joan Antaya Budden	President / Chief Executive Officer	2. Mary Anne Jones	Treasurer / Chief Financial Officer
3. Kimberly Lynn Thomas	Secretary	4.	

OTHER

DIRECTORS OR TRUSTEES

Doug Paul Baker #	Joan Antaya Budden	Matthew Elson Cox	Christina Michelle Freese Decker
Ann Mutzabaugh Harten	Birgit Maria Klohs	Rajesh Ujamlal Kothari	Edwin Anders Ness
Paul Gerald Saginaw	Hilary Fred Snell	Michael Frederic Sytsma	Alicia Margarita Torres #
Bruce Allen Ullery	Michael Butler Verhulst	Michael Clifton Vredenburg	Wendy Hansen Walker
Elaine Coston Wood			

State of.....
County of.....

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

_____ (Signature) Joan Antaya Budden 1. (Printed Name) President / Chief Executive Officer (Title)	_____ (Signature) Mary Anne Jones 2. (Printed Name) Treasurer / Chief Financial Officer (Title)	_____ (Signature) Kimberly Lynn Thomas 3. (Printed Name) Secretary (Title)
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Subscribed and sworn to before me
This _____ day of _____

a. Is this an original filing? Yes [X] No []

b. If no: 1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

ASSETS

	Current Statement Date			4 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	428,924,576		428,924,576	411,738,691
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	420,611,298	6,700,000	413,911,298	394,725,438
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	121,267	121,267	0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$....(38,102,819)), cash equivalents (\$....311,193,898) and short-term investments (\$....256,792,422).....	529,883,501		529,883,501	415,047,978
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....	35,677,901		35,677,901	4,934,180
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	1,415,218,543	6,821,267	1,408,397,276	1,226,446,287
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	4,217,209		4,217,209	4,089,229
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	17,739,535	7,049,770	10,689,765	15,501,005
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$....76,938,209) and contracts subject to redetermination (\$.....0).....	76,938,209		76,938,209	34,700,000
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....			0	10,796
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....	10,050,884		10,050,884	14,277,986
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....			0	
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	44,700,311	13,974,889	30,725,422	25,264,379
24. Health care (\$....72,619,625) and other amounts receivable.....	78,775,111	6,142,886	72,632,225	55,103,994
25. Aggregate write-ins for other than invested assets.....	40,776,770	62,226,771	(21,450,001)	25,000,000
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,688,416,572	96,215,583	1,592,200,989	1,400,393,676
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	1,688,416,572	96,215,583	1,592,200,989	1,400,393,676

DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Prepaid expenses.....	62,226,771	62,226,771	0	
2502. Funds on deposit.....			0	25,000,000
2503. Negative Goodwill netted with amortization.....	(21,450,001)		(21,450,001)	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	40,776,770	62,226,771	(21,450,001)	25,000,000

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded).....	318,216,372		318,216,372	289,856,079
2. Accrued medical incentive pool and bonus amounts.....	45,658,413		45,658,413	34,293,669
3. Unpaid claims adjustment expenses.....	5,408,433	321,707	5,730,140	5,325,771
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	111,551,127		111,551,127	95,479,949
5. Aggregate life policy reserves.....			.0	
6. Property/casualty unearned premium reserve.....			.0	
7. Aggregate health claim reserves.....			.0	
8. Premiums received in advance.....	35,012,624		35,012,624	25,406,965
9. General expenses due or accrued.....	45,944,316		45,944,316	17,135,792
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses)).....			.0	
10.2 Net deferred tax liability.....			.0	
11. Ceded reinsurance premiums payable.....			.0	
12. Amounts withheld or retained for the account of others.....			.0	
13. Remittances and items not allocated.....	4,102,058		4,102,058	3,285,602
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current).....			.0	
15. Amounts due to parent, subsidiaries and affiliates.....	51,878,999		51,878,999	41,014,163
16. Derivatives.....			.0	
17. Payable for securities.....	49,216,310		49,216,310	9,869,531
18. Payable for securities lending.....			.0	
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and certified \$.....0 reinsurers).....			.0	
20. Reinsurance in unauthorized and certified (\$.....0) companies.....			.0	
21. Net adjustments in assets and liabilities due to foreign exchange rates.....			.0	
22. Liability for amounts held under uninsured plans.....	16,702,819		16,702,819	
23. Aggregate write-ins for other liabilities (including \$.....0 current).....	.0	.0	.0	.0
24. Total liabilities (Lines 1 to 23).....	683,691,471	321,707	684,013,178	521,667,521
25. Aggregate write-ins for special surplus funds.....	XXX	XXX	1,000,000	33,666,798
26. Common capital stock.....	XXX	XXX	8,524	8,524
27. Preferred capital stock.....	XXX	XXX		
28. Gross paid in and contributed surplus.....	XXX	XXX	35,821,002	35,821,002
29. Surplus notes.....	XXX	XXX		
30. Aggregate write-ins for other than special surplus funds.....	XXX	XXX	.0	.0
31. Unassigned funds (surplus).....	XXX	XXX	871,358,284	809,229,829
32. Less treasury stock, at cost:				
32.1 .....0.000 shares common (value included in Line 26 \$.....0).....	XXX	XXX		
32.2 .....0.000 shares preferred (value included in Line 27 \$.....0).....	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32).....	XXX	XXX	908,187,810	878,726,153
34. Total liabilities, capital and surplus (Lines 24 and 33).....	XXX	XXX	1,592,200,988	1,400,393,674

DETAILS OF WRITE-INS

2301. ....			.0	
2302. ....			.0	
2303. ....			.0	
2398. Summary of remaining write-ins for Line 23 from overflow page.....	.0	.0	.0	.0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	.0	.0	.0	.0
2501. Appropriated Retained Earnings.....	XXX	XXX	1,000,000	1,000,000
2502. Reserve for Insurer Fee.....	XXX	XXX		33,666,798
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page.....	XXX	XXX	.0	.0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	XXX	XXX	1,000,000	33,666,798
3001.				
3002.				
3003.				
3098. Summary of remaining write-ins for Line 30 from overflow page.....	XXX	XXX	.0	.0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	XXX	XXX	.0	.0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member months.....	XXX	1,767,653	1,619,868	6,466,813
2. Net premium income (including \$.....0 non-health premium income).....	XXX	976,501,654	844,377,295	3,404,392,302
3. Change in unearned premium reserves and reserve for rate credits.....	XXX	(900,556)	(3,552,970)	(802,362)
4. Fee-for-service (net of \$.....0 medical expenses).....	XXX			
5. Risk revenue.....	XXX			
6. Aggregate write-ins for other health care related revenues.....	XXX	262,127	595,765	2,229,829
7. Aggregate write-ins for other non-health revenues.....	XXX	0	0	0
8. Total revenues (Lines 2 to 7).....	XXX	975,863,225	841,420,090	3,405,819,769
Hospital and Medical:				
9. Hospital/medical benefits.....		618,337,321	560,709,071	2,333,007,259
10. Other professional services.....		8,799,504	3,288,811	27,558,365
11. Outside referrals.....		14,826,714	22,657,463	54,376,095
12. Emergency room and out-of-area.....		31,960,553	28,126,000	129,071,602
13. Prescription drugs.....		117,053,386	99,480,931	377,634,555
14. Aggregate write-ins for other hospital and medical.....	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts.....		14,183,012	8,633,734	47,118,609
16. Subtotal (Lines 9 to 15).....	0	805,160,490	722,896,010	2,968,766,485
Less:				
17. Net reinsurance recoveries.....		(10,796)	188,210	1,686,851
18. Total hospital and medical (Lines 16 minus 17).....	0	805,171,286	722,707,800	2,967,079,634
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$.....12,814,419 cost containment expenses.....		26,449,161	24,141,237	101,485,182
21. General administrative expenses.....		101,617,992	57,326,103	253,916,289
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only).....				162,110
23. Total underwriting deductions (Lines 18 through 22).....	0	933,238,439	804,175,140	3,322,643,215
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	42,624,786	37,244,950	83,176,554
25. Net investment income earned.....		6,239,953	6,315,182	31,097,522
26. Net realized capital gains (losses) less capital gains tax of \$.....0.....		(78,365,820)	1,187,584	29,941,936
27. Net investment gains or (losses) (Lines 25 plus 26).....	0	(72,125,867)	7,502,766	61,039,458
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)].....				
29. Aggregate write-ins for other income or expenses.....	0	4,958	129,740	1,408,800
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).....	XXX	(29,496,123)	44,877,456	145,624,812
31. Federal and foreign income taxes incurred.....	XXX			
32. Net income (loss) (Lines 30 minus 31).....	XXX	(29,496,123)	44,877,456	145,624,812

DETAILS OF WRITE-INS

0601. Wellness Revenue.....	XXX	262,127	595,765	2,229,829
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page.....	XXX	0	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above).....	XXX	262,127	595,765	2,229,829
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX	0	0	0
0799. Totals (Lines 0701 thru 0703 plus 0798) (Line 7 above).....	XXX	0	0	0
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	0	0	0	0
2901. Management Fee Revenue.....		4,958	129,740	1,408,800
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	4,958	129,740	1,408,800

STATEMENT OF REVENUE AND EXPENSES (Continued)

CAPITAL AND SURPLUS ACCOUNT	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	878,726,152	759,816,230	759,816,230
34. Net income or (loss) from Line 32.....	(29,496,123)	44,877,456	145,624,812
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	(31,210,755)	29,883,283	49,474,451
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	90,168,534	14,780,317	(70,189,341)
40. Change in unauthorized and certified reinsurance.....			
41. Change in treasury stock.....			
42. Change in surplus notes.....		(6,000,000)	(6,000,000)
43. Cumulative effect of changes in accounting principles.....			
44. Capital changes:			
44.1 Paid in.....			
44.2 Transferred from surplus (Stock Dividend).....			
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....			
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....	0	0	0
48. Net change in capital and surplus (Lines 34 to 47).....	29,461,656	83,541,056	118,909,922
49. Capital and surplus end of reporting period (Line 33 plus 48).....	908,187,808	843,357,286	878,726,152

DETAILS OF WRITE-INS

4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page.....	0	0	0
4799. Totals (Lines 4701 thru 4703 plus 4798) (Line 47 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	958,574,220	840,855,886	3,418,558,591
2. Net investment income.....	6,153,666	6,413,224	32,034,248
3. Miscellaneous income.....	262,127	595,765	2,229,829
4. Total (Lines 1 through 3).....	964,990,013	847,864,875	3,452,822,668
5. Benefit and loss related payments.....	767,032,284	675,893,147	2,959,787,476
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	77,919,381	70,305,370	363,265,159
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			
10. Total (Lines 5 through 9).....	844,951,665	746,198,517	3,323,052,635
11. Net cash from operations (Line 4 minus Line 10).....	120,038,348	101,666,358	129,770,033
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	98,866,954	66,612,446	562,320,961
12.2 Stocks.....		90,745	117,247,114
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.....			(10,804)
12.7 Miscellaneous proceeds.....	39,346,779		4,230,881
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	138,213,733	66,703,191	683,788,152
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	115,034,687	69,306,276	540,899,498
13.2 Stocks.....	11,023,362	511,196	184,670,754
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	30,743,721	6,568,610	2,773,607
13.7 Total investments acquired (Lines 13.1 to 13.6).....	156,801,770	76,386,082	728,343,859
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(18,588,037)	(9,682,891)	(44,555,707)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....		(6,000,000)	(6,000,000)
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	13,385,212	(22,733,355)	(111,316,098)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	13,385,212	(28,733,355)	(117,316,098)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	114,835,523	63,250,112	(32,101,772)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	415,047,978	447,149,750	447,149,750
19.2 End of period (Line 18 plus Line 19.1).....	529,883,501	510,399,862	415,047,978

Note: Supplemental disclosures of cash flow information for non-cash transactions:

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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at End of:										
1. Prior Year.....	544,198	72,163	297,389	16,208			1,917	156,521		
2. First Quarter.....	591,997	89,525	307,869	15,781			1,947	176,875		
3. Second Quarter.....	0									
4. Third Quarter.....	0									
5. Current Year.....	0									
6. Current Year Member Months.....	1,767,653	266,897	920,018	46,992			5,803	527,943		
Total Member Ambulatory Encounters for Period:										
7. Physician.....	1,694,429	179,169	616,566	65,168			4,940	828,586		
8. Non-Physician.....	193,512	20,462	70,415	7,442			564	94,629		
9. Total.....	1,887,941	199,631	686,981	72,610	0	0	5,504	923,215	0	0
10. Hospital Patient Days Incurred.....	98,232	6,134	18,143	4,363			145	69,447		
11. Number of Inpatient Admissions.....	15,933	1,196	4,138	605			49	9,945		
12. Health Premiums Written (a).....	977,298,097	108,764,097	359,483,057	8,989,853			2,891,627	497,169,463		
13. Life Premiums Direct.....	0									
14. Property/Casualty Premiums Written.....	0									
15. Health Premiums Earned.....	976,397,541	108,764,097	359,483,057	8,989,853			2,891,627	496,268,907		
16. Property/Casualty Premiums Earned.....	0									
17. Amount Paid for Provision of Health Care Services.....	773,991,704	71,802,954	291,654,911	7,197,889			2,655,017	400,680,933		
18. Amount Incurred for Provision of Health Care Services.....	805,160,490	71,804,784	303,463,409	7,276,611			2,431,295	420,184,391		

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(a) For health premiums written: Amount of Medicare Title XVIII exempt from state taxes or fees \$....497,169,463.

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999. Aggregate Accounts Not Individually Listed-Uncovered.....	5,113,141					5,113,141
0399999. Aggregate Accounts Not Individually Listed-Covered.....	82,998,066					82,998,066
0499999. Subtotals.....	88,111,207	0	0	0	0	88,111,207
0599999. Unreported Claims and Other Claim Reserves.....						230,088,471
0699999. Total Amounts Withheld.....						16,693
0799999. Total Claims Unpaid.....						318,216,371
0899999. Accrued Medical Incentive Pool and Bonus Amounts.....						45,658,413

UNDERWRITING AND INVESTMENT EXHIBIT

Analysis of Claims Unpaid - Prior Year - Net of Reinsurance

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical).....	107,458,754	271,842,660	30,200,907	130,150,876	137,659,661	151,219,151
2. Medicare Supplement.....	2,493,729	4,712,072	368,818	2,974,551	2,862,547	3,263,128
3. Dental only.....					0	
4. Vision only.....					0	
5. Federal Employees Health Benefits Plan.....	775,776	1,879,241	221,304	393,058	997,080	1,561,892
6. Title XVIII - Medicare.....	98,833,810	327,686,932	22,493,248	131,413,610	121,327,058	133,811,908
7. Title XIX - Medicaid.....					0	
8. Other health.....					0	
9. Health subtotal (Lines 1 to 8).....	209,562,069	606,120,905	53,284,277	264,932,095	262,846,346	289,856,079
10. Healthcare receivables (a).....	37,035,106	7,474,432	10,886,141	45,580,562	47,921,247	47,921,247
11. Other non-health.....					0	
12. Medical incentive pools and bonus amounts.....	2,426,619	391,649	32,550,573	13,107,840	34,977,192	34,293,669
13. Totals (Lines 9-10+11+12).....	174,953,582	599,038,122	74,948,709	232,459,373	249,902,291	276,228,501

609

(a) Excludes \$.....0 loans or advances to providers not yet expensed.

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements have been prepared in conformity with accounting practices prescribed or permitted by the Michigan Department of Insurance and Financial Services (DIFS). DIFS requires that HMOs domiciled in Michigan prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, subject to any deviations prescribed or permitted by DIFS.

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
NET INCOME					
(1) Priority Health Company state basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ (29,496,123)	\$ 145,624,812
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ (29,496,123)	\$ 145,624,812
SURPLUS					
(5) Priority Health Company state basis (Page 3, line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 908,187,810	\$ 878,726,153
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 908,187,810	\$ 878,726,153

B. Use of Estimates in the Preparation of the Financial Statement

No significant changes

C. Accounting Policy

(1) Basis for Short-Term Investments

No significant changes

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Investments in bonds are carried at amortized cost. The cost of bonds is adjusted for amortization of premiums and discounts to maturity using a level-yield method. Realized gains and losses are determined using the specific identification method and are included in operations. The fair value of investments is determined based upon quoted market prices.

(3) Basis for Common Stocks

No significant changes

(4) Basis for Preferred Stocks

No significant changes

(5) Basis for Mortgage Loans

No significant changes

(6) Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities as well as other asset-backed securities are held and are reported at their amortized cost.

D. Going Concern

NONE

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

On January 1, 2020 Priority Health acquired Total Health Care, Inc. (THC) and its subsidiary Total Health Care USA, Inc. (USA) through a statutory purchase. THC and USA are nonprofit, non-taxable health maintenance organizations (HMO) that provide coverage for medical, hospital and other healthcare services to their members who are located primarily in southeast Michigan, through contracts executed with various healthcare providers. Priority Health initially paid \$25,000,000 to the Total Health Foundation and did not generate positive goodwill. The purchase price is subject to retro-active adjustments based on run-out of 2019 claims, the final 2019 ACA risk adjustment settlement and other significant reserves.

A. Statutory Purchase Method

The transaction was accounted for as a statutory purchase, and reflects the following:

1	2	3	4	5	6	7
Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Admitted Goodwill	Admitted Goodwill as of the Reporting Date	Amount of Goodwill Amortized During the Reporting Period	Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill
Total Health Care Inc.	01/01/2020	\$ 25,000,000	\$ (22,000,000)	\$ (21,450,000)	\$ 550,000	%

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities - NOT APPLICABLE

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - NOT APPLICABLE

NOTES TO FINANCIAL STATEMENTS

- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NOT APPLICABLE
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - NOT APPLICABLE
- H. Repurchase Agreements Transactions Accounted for as a Sale - NOT APPLICABLE
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - NOT APPLICABLE
- . Working Capital Finance Investments - NOT APPLICABLE
- N. Offsetting and Netting of Assets and Liabilities - NOT APPLICABLE

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

The Company recognized an \$80M impairment of its investment in PHMB Properties, a non-admitted affiliate. This impairment is due to the cancellation of a contract and does not impact statutory equity.

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

No significant changes

Note 9 – Income Taxes

No significant changes

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

No significant changes

Note 11 – Debt

- B. FHLB (Federal Home Loan Bank) Agreements - NOT APPLICABLE

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

- A. Defined Benefit Plan - NOT APPLICABLE

Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes

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

- B. Transfer and Servicing of Financial Assets - NOT APPLICABLE
- C. Wash Sales - NOT APPLICABLE

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

- A. Fair Value Measurements
(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Common Stock	\$ 183,982,131	\$	\$	\$	\$ 183,982,131
Total	\$ 183,982,131	\$	\$	\$	\$ 183,982,131

NOTES TO FINANCIAL STATEMENTS

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Liabilities at Fair Value					
	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements - NOT APPLICABLE

C. Fair Value Level - NOT APPLICABLE

D. Not Practicable to Estimate Fair Value - NOT APPLICABLE

E. NAV Practical Expedient Investments - NOT APPLICABLE

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

Subsequent events have been considered through May 14, 2020 for these statutory financial statements which are to be issued on May 14, 2020. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements besides those noted immediately below.

The Company continues to actively monitor the current international and domestic impacts of and responses to Coronavirus Disease 2019 (COVID-19) and its related risks and continues to prepare accordingly. At this time, the Company is not able to predict the impact COVID-19 may have on its results of operations, cash flows or financial condition, however, it is reasonably possible the outcome may be material.

In April 2020 the Supreme Court reached an opinion that the amounts due related to the Temporary Risk Corridor program under the Affordable Care Act for the years 2014-2016 are fully payable to health plans. Amounts due to Priority Health totaling \$41.0M are fully reserved in the enclosed statements.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

- (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions Yes [X] No []
- (2) Impact of Risk Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year to date:

a. Permanent ACA Risk Adjustment Program	AMOUNT
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	\$
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	\$ 286,000
3. Premium adjustments payable due to ACA Risk Adjustment	\$ 98,104,000
Operations (Revenue & Expenses)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	\$ (13,477,000)
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	\$ 61,000
b. Transitional ACA Reinsurance Program	
Assets	
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	\$
Liabilities	
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	\$
Operations (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. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	\$
Liabilities	
3. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	\$
Operations (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:

	Accrued During the Prior Year on Business Written Before Dec. 31 of	Received or Paid as of the Current Year to Date on Business Written Before Dec. 31 of	Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date	
			Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)

NOTES TO FINANCIAL STATEMENTS

	the Prior Year		the Prior Year		5	6	7	8		0	10
	1	2	3	4							
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable	\$	\$	\$	\$	\$	\$	\$	\$	A	\$	\$
2. Premium adjustments (payable)		84,627,000				84,627,000		(8,547,000)	B		76,080,000
3. Subtotal ACA Permanent Risk Adjustment Program	\$	\$ 84,627,000	\$	\$	\$	\$ 84,627,000	\$	\$ (8,547,000)		\$	\$ 76,080,000
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	\$	\$	\$	\$	\$	\$	\$	\$	C	\$	\$
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
7. Subtotal ACA Transitional Reinsurance Program	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	I	\$	\$
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
d. Total for ACA Risk Sharing Provisions	\$	\$ 84,627,000	\$	\$	\$	\$ 84,627,000	\$	\$ (8,547,000)		\$	\$ 76,080,000

Explanations of Adjustments

- A.
- B. Revised estimate
- C.
- D.
- E.
- F.
- G.
- H.
- I.
- J.

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

	Accrued During the Prior Year on Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year to Date on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)	
	1	2	3	4	5	6	7	8	9	10	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	
a. 2014											
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	A	\$	\$
2. Reserve for rate credits for policy experience rating refunds	\$	\$	\$	\$	\$	\$	\$	\$	B	\$	\$
b. 2015											
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	C	\$	\$
2. Reserve for rate credits for policy experience rating refunds	\$	\$	\$	\$	\$	\$	\$	\$	D	\$	\$
c. 2020											
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	E	\$	\$

NOTES TO FINANCIAL STATEMENTS

	Accrued During the Prior Year on Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year to Date on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)	
	1	2	3	4	5	6	7	8	9	10	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	
2. Reserve for rate credits or policy experience rating refunds	\$	\$	\$	\$	\$	\$	\$	\$	F	\$	\$
d. Total for Risk Corridors	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

- A.
- B.
- C.
- D.
- E.
- F.

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts Received from CMS	4 Asset Balance (Gross of Non-Admissions) (1-2-3)	5 Non-Admitted Amount	5 Net Admitted Asset (4-5)
a. 2014	\$ 465,000	\$ 397,000	\$ 68,000	\$	\$	\$
b. 2015	14,346,000	14,346,000				
c. 2016	26,340,000	26,340,000				
d. Total (a+b+c)	\$ 41,151,000	\$ 41,083,000	\$ 68,000	\$	\$	\$

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Adjustments to previously rendered claims reserve estimates are reflected in the statement of operations in the period in which the estimates are revised. Such reserve adjustments consist of restatements of claim estimates and release of any margin associated with these estimates. Reserve adjustments were favorable by approximately \$27,010,000 in 2020, decreasing the prior year-end claim reserve estimates of \$289,856,000 to \$262,846,000.

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

Not applicable

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – Anticipated Salvage and Subrogation

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No

1.2 If yes, has the report been filed with the domiciliary state? Yes No

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes No
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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

Priority Health acquired Total Health Care, Inc and its subsidiary Total Health Care USA, Inc. and gained voting control of the Total Health Care Foundation.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes No

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes No N/A
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/17/2019

6.4 By what department or departments?

State of Michigan Department of Insurance and Financial Services

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes No N/A

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes No

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

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 No

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 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
- 11.2 If yes, give full and complete information relating thereto:
On Deposit with State of Michigan
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0		\$ 0
14.22 Preferred Stock	0		0
14.23 Common Stock	266,515,539		229,929,168
14.24 Short-Term Investments	0		0
14.25 Mortgage Loans on Real Estate	0		0
14.26 All Other	0		0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 266,515,539		\$ 229,929,168
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0		\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
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 current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0
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 No

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

1 Name of Custodian(s)	2 Custodian Address
Mellon Trust	Pittsburgh, PA

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 Name(s)	2 Location(s)	3 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
- 17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 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
BlackRock Financial Management, Inc	U
Sun Life Capital Management, LLC	U
Robert W. Baird & Co. Inc.	U
Pacific Investment Managent Company, LLC	U

- 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? Yes 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? Yes 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
N/A	BlackRock Financial Management, Inc	549300LVXYIVJKE13M84	SEC	NO
N/A	Sun Life Capital Management, LLC	5493001YL0M8HWNPEN55	SEC	NO

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

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
N/A	Robert W. Baird & Co. Inc.	549300772USAHRDGL053	SEC	NO
N/A	Pacific Investment Managent Company, LLC	549300KGPYQZXGMYYN38	SEC	NO

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No
- 18.2 If no, list exceptions:
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 PL security is not available.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - 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
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
 - 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 shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes No
21. 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:
- The security was purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The fund only or predominantly holds bonds in its portfolio.
 - The current reporting 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.
 - 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

GENERAL INTERROGATORIES (continued)

PART 2 - HEALTH

1. Operating Percentages:		
1.1 A&H loss percent		83.8 %
1.2 A&H cost containment percent		1.3 %
1.3 A&H expense percent excluding cost containment expenses		11.8 %
2.1 Do you act as a custodian for health savings accounts?	Yes []	No [X]
2.2 If yes, please provide the amount of custodial funds held as of the reporting date.		0
2.3 Do you act as an administrator for health savings accounts?	Yes []	No [X]
2.4 If yes, please provide the amount of funds administered as of the reporting date.		0
3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes []	No [X]
3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes []	No [X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
Accident & Health - Non-Affiliates									
82627.....	06-0839705.....	.....09/01/2019	Swiss Reinsurance Life & Health America, Inc.....	MO.....	SSL/I.....	A.....	Authorized.....		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

State, Etc.	1 Active Status (a)	Direct Business Only							
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 through 7	9 Deposit-Type Contracts
1. Alabama.....AL	N								0
2. Alaska.....AK	N								0
3. Arizona.....AZ	N								0
4. Arkansas.....AR	N								0
5. California.....CA	N								0
6. Colorado.....CO	N								0
7. Connecticut.....CT	N								0
8. Delaware.....DE	N								0
9. District of Columbia.....DC	N								0
10. Florida.....FL	N								0
11. Georgia.....GA	N								0
12. Hawaii.....HI	N								0
13. Idaho.....ID	N								0
14. Illinois.....IL	N								0
15. Indiana.....IN	N								0
16. Iowa.....IA	N								0
17. Kansas.....KS	N								0
18. Kentucky.....KY	N								0
19. Louisiana.....LA	N								0
20. Maine.....ME	N								0
21. Maryland.....MD	N								0
22. Massachusetts.....MA	N								0
23. Michigan.....MI	L	477,237,008	497,169,463		2,891,627			977,298,098	
24. Minnesota.....MN	N								0
25. Mississippi.....MS	N								0
26. Missouri.....MO	N								0
27. Montana.....MT	N								0
28. Nebraska.....NE	N								0
29. Nevada.....NV	N								0
30. New Hampshire.....NH	N								0
31. New Jersey.....NJ	N								0
32. New Mexico.....NM	N								0
33. New York.....NY	N								0
34. North Carolina.....NC	N								0
35. North Dakota.....ND	N								0
36. Ohio.....OH	N								0
37. Oklahoma.....OK	N								0
38. Oregon.....OR	N								0
39. Pennsylvania.....PA	N								0
40. Rhode Island.....RI	N								0
41. South Carolina.....SC	N								0
42. South Dakota.....SD	N								0
43. Tennessee.....TN	N								0
44. Texas.....TX	N								0
45. Utah.....UT	N								0
46. Vermont.....VT	N								0
47. Virginia.....VA	N								0
48. Washington.....WA	N								0
49. West Virginia.....WV	N								0
50. Wisconsin.....WI	N								0
51. Wyoming.....WY	N								0
52. American Samoa.....AS	N								0
53. Guam.....GU	N								0
54. Puerto Rico.....PR	N								0
55. U.S. Virgin Islands.....VI	N								0
56. Northern Mariana Islands.....MP	N								0
57. Canada.....CAN	N								0
58. Aggregate Other alien.....OT	XXX	0	0	0	0	0	0	0	0
59. Subtotal.....	XXX	477,237,008	497,169,463	0	2,891,627	0	0	977,298,098	0
60. Reporting entity contributions for Employee Benefit Plans.....	XXX							0	
61. Total (Direct Business).....	XXX	477,237,008	497,169,463	0	2,891,627	0	0	977,298,098	0

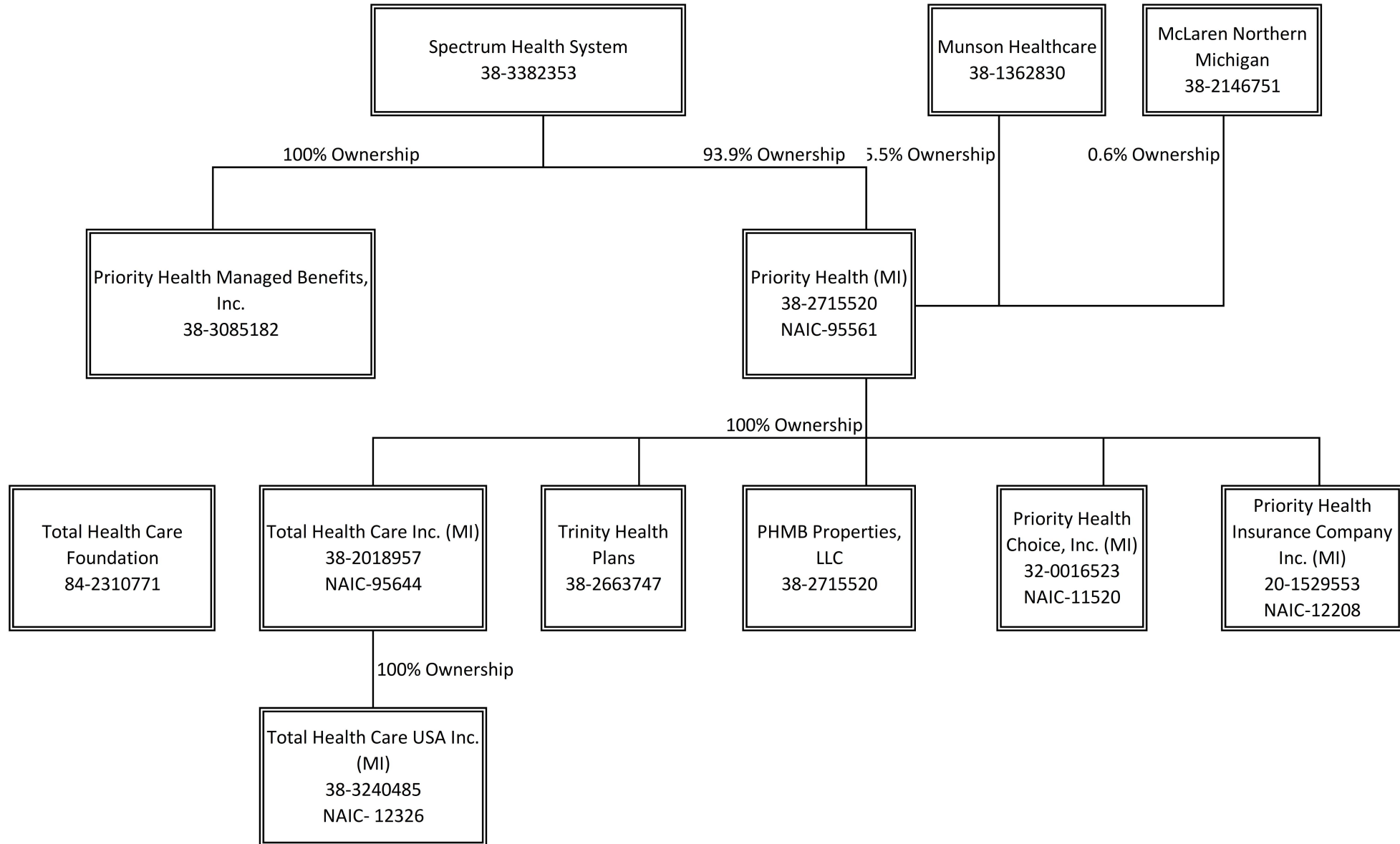
DETAILS OF WRITE-INS

58001.....								0	
58002.....								0	
58003.....								0	
58998. Summary of remaining write-ins for line 58 from overflow page.....		0	0	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....		0	0	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	1	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
		N - None of the above - Not allowed to write business in the state.....	56

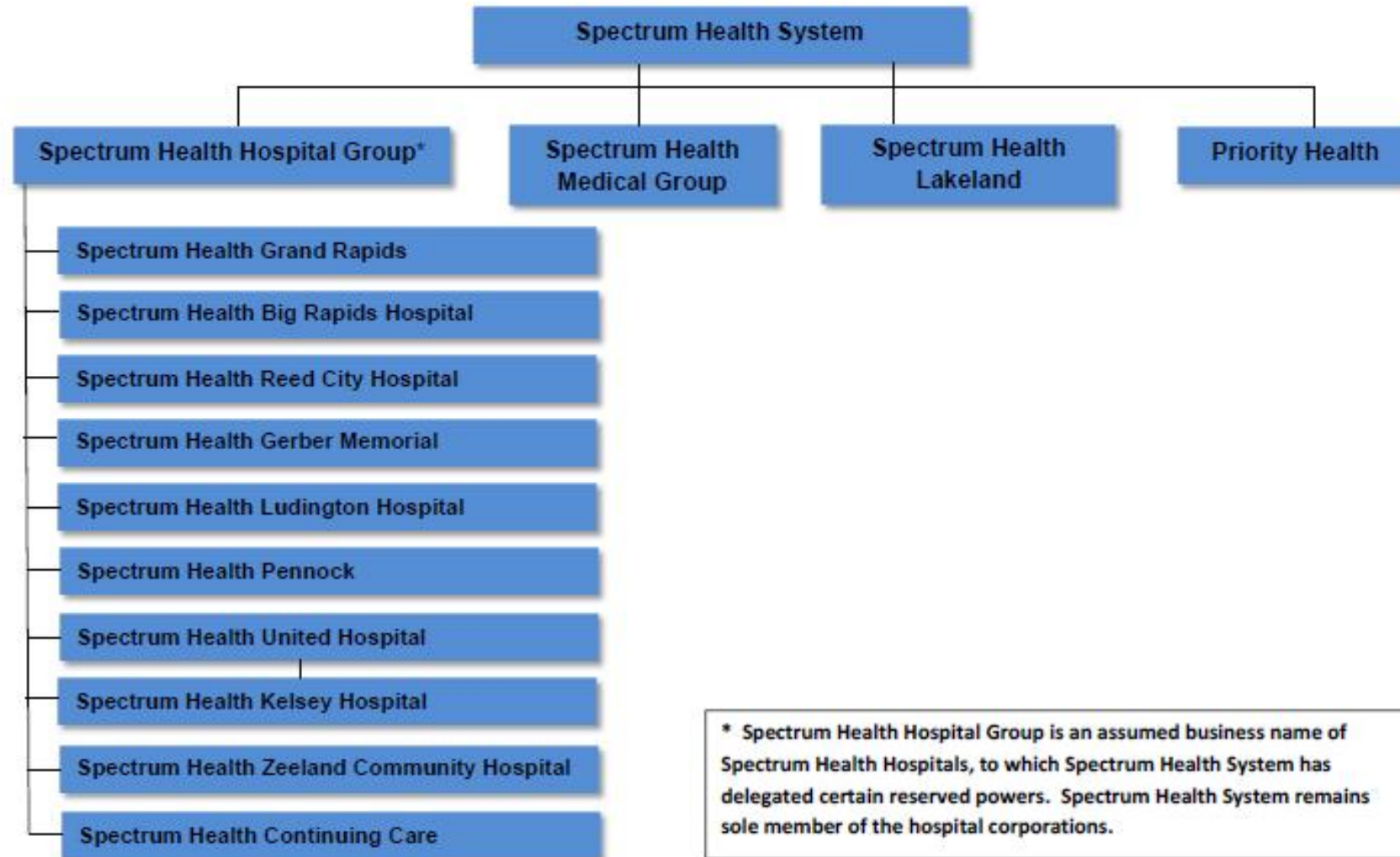
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Spectrum Health Corporate Structure



Q15.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
3383	Priority Health.....	95561...	38-2715520..				Priority Health.....	MI.....	UDP.....	Spectrum Health System.....	Ownership.....	93.900	Spectrum Health System.....	..N.....	1.....
										Munson HealthCare.....	Ownership.....	5.500		..N.....	1.....
										McLaren Northern Michigan.....	Ownership.....	0.600		..N.....	1.....
3383	Priority Health.....	11520	32-0016523..				Priority Health Choice, Inc.....	MI.....	IA.....	Priority Health.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
3383	Priority Health.....	12208	20-1529553..				Priority Health Insurance Company.....	MI.....	IA.....	Priority Health.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
3383	Priority Health.....	95644	38-2018957..				Total Health Care Inc.....	MI.....	IA.....	Priority Health.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
3383	Priority Health.....	12326	38-3240485..				Total Health Care USA Inc.....	MI.....	IA.....	Total Health Care Inc.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
3383	Priority Health.....		84-2310771..				Total Health Care Foundation.....	MI.....	NIA.....	Priority Health.....	Board of Directors.....		Spectrum Health System.....	..N.....	
3383	Priority Health.....		38-2715520..				PHMB Properties, LLC.....	MI.....	NIA.....	Priority Health.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
3383	Priority Health.....		38-2663747..				Trinity Health Plans.....	MI.....	NIA.....	Priority Health.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
3383	Priority Health.....		38-3085182..				Priority Health Managed Benefits, Inc.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
							Spectrum Health Grand Rapids.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
							Spectrum Health Big Rapids Hospital.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
							Spectrum Health Reed City Hospital.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
							Spectrum Health Gerber Hospital.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
							Spectrum Health Ludington Hospital.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
							Spectrum Health Pennock.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
							Spectrum Health United Hospital.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
							Spectrum Health Kelsey Hospital.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
							Spectrum Health Zeeland Community Hospital.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
							Spectrum Health Continuing Care.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
							Spectrum Health Medical Group.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	
							Spectrum Health Lakeland.....	MI.....	NIA.....	Spectrum Health System.....	Ownership.....	100.000	Spectrum Health System.....	..N.....	

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Aster: Explanation

1	Spectrum Health Systems (EIN 38-3382353), Class A Shareholder - 93.9%; Munson Healthcare (EIN 38-1362830), Class B Shareholder - 5.5%; McLaren Northern Michigan (EIN 38-2146751), Class B Shareholder - 0.6%
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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 Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

SEE EXPLANATION

Explanation:

1. The data for this supplement is not required to be filed.

Bar Code:



Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	145,579	255,845
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
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. Deduct current year's depreciation.....	24,311	110,266
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	121,268	145,579
10. Deduct total nonadmitted amounts.....	121,268	145,579
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
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. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
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.....		
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).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
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. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. 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).....	0	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	893,164,057	681,965,806
2. Cost of bonds and stocks acquired.....	165,432,988	725,570,252
3. Accrual of discount.....	8,980	406,728
4. Unrealized valuation increase (decrease).....	(31,821,364)	136,174,451
5. Total gain (loss) on disposals.....	1,644,529	29,930,044
6. Deduct consideration for bonds and stocks disposed of.....	98,866,954	679,594,419
7. Deduct amortization of premium.....	26,362	1,315,149
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	80,000,000	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		26,344
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	849,535,874	893,164,057
12. Deduct total nonadmitted amounts.....	6,700,000	86,700,000
13. Statement value at end of current period (Line 11 minus Line 12).....	842,835,874	806,464,057

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

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
BONDS								
1. NAIC 1 (a).....	618,391,819	187,762,044	183,162,235	(14,758,634)	608,232,994			618,391,819
2. NAIC 2 (a).....	64,612,146	8,078,649	7,356,281	12,862,631	78,197,145			64,612,146
3. NAIC 3 (a).....				1,206,776	1,206,776			
4. NAIC 4 (a).....					0			
5. NAIC 5 (a).....					0			
6. NAIC 6 (a).....					0			
7. Total Bonds.....	683,003,965	195,840,693	190,518,516	(689,227)	687,636,915	0	0	683,003,965
PREFERRED STOCK								
8. NAIC 1.....					0			
9. NAIC 2.....					0			
10. NAIC 3.....					0			
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	683,003,965	195,840,693	190,518,516	(689,227)	687,636,915	0	0	683,003,965

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(a) Book/Adjusted 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 \$.....240,398,545; NAIC 2 \$.....18,313,794; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	256,813,330	XXX	256,962,613	1,558,275	128,921

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	266,480,892	256,174,533
2. Cost of short-term investments acquired.....	62,822,025	307,022,654
3. Accrual of discount.....	205,440	1,873,504
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(9,639)	(10,804)
6. Deduct consideration received on disposals.....	72,415,060	297,874,750
7. Deduct amortization of premium.....	291,236	704,245
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	256,792,422	266,480,892
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	256,792,422	266,480,892

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

**Sch. DB - Pt. C - Sn. 1
NONE**

**Sch. DB - Pt. C - Sn. 2
NONE**

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	186,959,226	208,911,123
2. Cost of cash equivalents acquired.....	860,717,800	4,070,291,166
3. Accrual of discount.....	22,948	332,684
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(707)	22,677
6. Deduct consideration received on disposals.....	736,505,369	4,092,598,424
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	311,193,898	186,959,226
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	311,193,898	186,959,226

**Sch. A Pt. 2
NONE**

**Sch. A Pt. 3
NONE**

**Sch. B - Pt. 2
NONE**

**Sch. B - Pt. 3
NONE**

**Sch. BA - Pt. 2
NONE**

**Sch. BA - Pt. 3
NONE**

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Government										
912810	QA	9		02/12/2020	BANK OF NEW YORK		1,412,930	1,125,000	19,581	1
912810	SH	2		02/28/2020	BANK OF NEW YORK		722,128	625,000	3,248	1
912810	SL	3		02/25/2020	BANK OF AMERICA		519,082	500,000	302	1
912828	M5	6		01/31/2020	BANK OF NEW YORK		1,651,104	1,575,000	7,886	1
912828	N3	0		02/28/2020	BANK OF NEW YORK		4,874,053	4,750,000	14,580	1
912828	U2	4		02/12/2020	BANK OF NEW YORK		1,955,961	1,900,000	9,500	1
912828	W8	9		02/12/2020	BANK OF NEW YORK		2,068,338	2,050,000	14,388	1
912828	WJ	5		02/28/2020	BANK OF NEW YORK		1,172,188	1,100,000	8,235	1
912828	YB	0		02/12/2020	BANK OF NEW YORK		1,075,294	1,075,000	8,687	1
912828	Z8	6		02/25/2020	NOMURA SECS CO LTD		1,005,352	1,000,000	416	1
912828	Z9	4		02/28/2020	BANK OF NEW YORK		1,031,836	1,000,000	659	1
0599999	Total - Bonds - U.S. Government						17,488,266	16,700,000	87,482	XXX
Bonds - U.S. Special Revenue and Special Assessment										
13055C	AC	4		02/20/2020	BANK OF NEW YORK		541,800	450,000	15,473	1FE
31329N	G3	6		03/13/2020	BANK OF NEW YORK		691,847	671,900	896	1
3132AE	KB	1		02/10/2020	BANK OF NEW YORK		4,601,493	4,499,551	4,125	1
3132D5	4R	0		01/29/2020	IFCSTONE		1,030,469	1,000,000	2,500	1
3132DV	4N	2		03/05/2020	BANK OF NEW YORK		404,167	394,339	219	1
3132DV	5D	3		01/28/2020	BANK OF NEW YORK		1,020,859	1,000,000	2,417	1
3132DV	5Q	4		03/05/2020	BANK OF NEW YORK		1,127,758	1,100,000	611	1
3137FG	R3	1		02/26/2020	BANK OF NEW YORK		402,992	350,000	37	1
3140FX	HT	2		01/30/2020	BANK OF NEW YORK		501,818	470,293	503	1
3140GS	RX	2		02/25/2020	BANK OF NEW YORK		371,238	353,929	895	1
3140QB	B6	4		01/09/2020	BANK OF NEW YORK		655,890	635,000	803	1
3140QC	P8	3		01/03/2020	BANK OF NEW YORK		654,101	622,884	787	1
3140X4	MD	5		02/21/2020	BANK OF NEW YORK		728,302	697,148	1,336	1
31418C	DJ	0		02/25/2020	BANK OF NEW YORK		556,038	534,492	490	1
31418D	C6	7		02/13/2020	BANK OF NEW YORK		1,034,746	1,001,455	1,655	1
31418D	GL	0		01/21/2020	BANK OF NEW YORK		3,003,133	2,948,652	5,406	1
79467B	DE	2		01/17/2020	BANK OF NEW YORK		350,000	350,000		1FE
956704	D7	2		02/27/2020	BOAMUNI		750,000	750,000		1FE
99M007	74	8		02/10/2020	BANK OF NEW YORK		9,564,023	9,500,000		1
99M007	75	5		03/24/2020	BANK OF NEW YORK		11,147,031	11,000,000		1
99M007	76	3		02/19/2020	BANK OF NEW YORK		4,587,012	4,500,000		1
99M007	77	1		02/10/2020	BANK OF NEW YORK		4,595,273	4,500,000		1
99M007	78	9		03/25/2020	BANK OF NEW YORK		11,073,934	10,700,000		1
99M007	79	7		03/30/2020	BANK OF NEW YORK		6,188,867	6,000,000		1
99M007	80	5		03/30/2020	BANK OF NEW YORK		6,247,969	6,000,000		1
99M007	81	3		03/31/2020	BANK OF NEW YORK		4,717,441	4,500,000		1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						76,548,201	74,529,643	38,153	XXX
Bonds - Industrial and Miscellaneous										
039482	AA	2		03/25/2020	BANK OF NEW YORK		345,839	350,000		1FE
053611	AK	5		03/04/2020	BANK OF NEW YORK		721,883	725,000		2FE
06051G	HG	7		02/24/2020	BANK OF NEW YORK		671,550	600,000	11,315	1FE
084659	AS	0		03/20/2020	BANK OF NEW YORK		699,097	700,000		1FE

QE04

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
11043X AA 1	BRITISH AIR 19-1 AA PT.....		01/02/2020.....	BANK OF NEW YORK.....		6	6		1FE.....
14448C AH 7	CARRIER GLOB CORP.....		02/13/2020.....	BANK OF NEW YORK.....		725,000	725,000		2FE.....
171232 AE 1	CHUBB CORP.....		02/24/2020.....	BANK OF NEW YORK.....		649,085	450,000	8,585	1FE.....
17291C BR 5	CGCMT 2016-C2 A4.....		02/12/2020.....	BANK OF NEW YORK.....		520,625	500,000	511	1FE.....
17324K AP 3	CGCMT 2015-GC35 A4.....		01/09/2020.....	BANK OF NEW YORK.....		567,021	525,000	668	1FE.....
29379V BX 0	ENTERPRISE PRODS OPERATIONS.....		01/06/2020.....	VARIOUS.....		1,000,574	1,000,000		2FE.....
30231G BJ 0	EXXON MOBIL CORP.....		03/17/2020.....	BANK OF NEW YORK.....		425,000	425,000		1FE.....
36186C BY 8	ALLY FINL INC.....		01/29/2020.....	BANK OF NEW YORK.....		422,844	300,000	6,000	2FE.....
369550 BL 1	GENERAL DYNAMICS CORP.....		03/23/2020.....	BANK OF NEW YORK.....		694,064	700,000		1FE.....
59980X AC 1	MCMLT 2018-3 A1.....		01/02/2020.....	BANK OF NEW YORK.....		488,819	476,745		1FM.....
64828X AA 1	NRZT 2020-RPL 1 A1.....		01/30/2020.....	BANK OF NEW YORK.....		508,038	500,000	1,375	1FE.....
64830T AD 0	NRZT 2020-1A A1B.....		01/09/2020.....	BANK OF NEW YORK.....		308,540	300,000	1,254	1FE.....
68389X BT 1	ORACLE CORP.....		03/30/2020.....	JP MORGAN.....		499,815	500,000		1FE.....
68389X BU 8	ORACLE CORP.....		03/30/2020.....	BANK OF NEW YORK.....		723,441	725,000		1FE.....
717081 EW 9	PFIZER INC.....		03/25/2020.....	BANK OF NEW YORK.....		398,600	400,000		1FE.....
75383H AA 9	RPTOR 2019-1 A.....		01/09/2020.....	BANK OF NEW YORK.....		489,274	489,274	1,145	1FE.....
75951A AN 8	RELIANCE STAND LIFE II.....		01/13/2020.....	BANK OF NEW YORK.....		648,193	650,000		1FE.....
87612E BL 9	TARGET CORP.....		03/26/2020.....	BANK OF NEW YORK.....		698,838	700,000		1FE.....
89175T AA 6	TPMT 2018-4 A1.....		03/24/2020.....	BANK OF NEW YORK.....		596,574	631,296	1,315	1FE.....
89177B AA 3	TPMT 2019 A1.....		02/13/2020.....	BANK OF NEW YORK.....		545,553	510,999	905	1FE.....
89177H AA 0	TPMT 2019-HY2 A1.....		01/31/2020.....	BANK OF NEW YORK.....		526,940	522,937	309	1FE.....
89178B AA 2	TPMT 2019-4 A1.....		01/15/2020.....	BANK OF NEW YORK.....		342,243	336,564	434	1FM.....
91679U AA 0	UPST 2020-CLASS A.....		02/11/2020.....	BANK OF NEW YORK.....		400,000	400,000		1FE.....
92328G BA 3	VENTR 2013-14A.....		02/14/2020.....	BANK OF NEW YORK.....		600,000	600,000		1FE.....
92343V FF 6	VERIZON COMMUNICATIONS.....		03/17/2020.....	BANK OF NEW YORK.....		249,875	250,000		2FE.....
13607G LZ 5	CANADIAN IMPERIAL BK.....		01/21/2020.....	BANK OF NEW YORK.....		699,937	700,000		1FE.....
404280 BK 4	HSBC HLDGS PLC.....	C.....	01/28/2020.....	BANK OF NEW YORK.....		649,476	600,000	9,227	1FE.....
44962L AF 4	IHS MARKIT LTD.....	C.....	02/14/2020.....	BANK OF NEW YORK.....		461,744	400,000	950	2FE.....
606822 BM 5	MITSUBISHI UFJ FIN GRP.....	C.....	02/24/2020.....	BANK OF NEW YORK.....		641,982	600,000	2,024	1FE.....
62432H AJ 9	MVEV 2017-1A AR.....	D.....	02/27/2020.....	BANK OF NEW YORK.....		600,000	600,000		1FE.....
780097 BA 8	ROYAL BK OF SCOTLAND GRP.....	C.....	02/14/2020.....	BANK OF NEW YORK.....		567,750	500,000	8,933	2FE.....
91086Q BG 2	UNITED MEXICAN STATES.....	C.....	01/28/2020.....	BANK OF NEW YORK.....		813,000	750,000	773	2FE.....
91087B AC 4	UNITED MEXICAN STATES.....	C.....	02/13/2020.....	BANK OF NEW YORK.....		1,097,000	1,000,000	16,139	2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					20,998,220	20,142,821	71,862	XXX.....
8399997	Total - Bonds - Part 3.....					115,034,687	111,372,464	197,497	XXX.....
8399999	Total - Bonds.....					115,034,687	111,372,464	197,497	XXX.....
Common Stocks - Mutual Funds									
003021 12 8	ABERDEEN EM MKT DBT-INST.....		03/16/2020.....	DIVIDEND REINVESTMENT.....		8,642,854	75,106		XXX.....
233203 58 7	DFA EMERGING MKTS VAL.....		03/06/2020.....	BANK OF NEW YORK.....		35,772,690	875,000		XXX.....
315911 75 0	FIDELITY 500 INDX FD.....		03/06/2020.....	BANK OF NEW YORK.....		29,007,929	3,000,000		XXX.....
41664T 44 6	HARTFORD INTL VALUE FD.....		03/06/2020.....	BANK OF NEW YORK.....		248,756,219	3,000,000		XXX.....
461418 44 4	WCM FOCUSED INTL GWTH.....		03/06/2020.....	BANK OF NEW YORK.....		16,731,735	300,000		XXX.....
72201F 49 0	PIMCO INC FD-INS.....		03/31/2020.....	VARIOUS.....		154,720,118	1,823,669		XXX.....
922908 87 6	VANGUARD SMALL CAP IX FD.....		03/09/2020.....	VARIOUS.....		19,327,821	1,342,138		XXX.....
94988V 70 4	WELLS FARGO EMERGING MKTS.....		03/06/2020.....	VARIOUS.....		57,718,265	607,449		XXX.....
9499999	Total - Common Stocks - Mutual Funds.....					11,023,362	XXX	0	XXX.....

QE04.1

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
9799997	Total - Common Stocks - Part 3.....					11,023,362	XXX	0	XXX
9799999	Total - Common Stocks.....					11,023,362	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					11,023,362	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					126,058,049	XXX	197,497	XXX

QE04.2

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	
										11	12	13	14	15								
CUSIP Identification	Description	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol	
Bonds - U.S. Government																						
36179Q	T7 6		03/01/2020	MBS PMT		26,852	26,852	29,084	26,871		(19)		(19)		26,852			0	240	11/20/2044	1	
36179R	BX 6		03/01/2020	MBS PMT		27,558	27,558	28,215	27,573		(14)		(14)		27,558			0	158	04/20/2045	1	
36179R	NX 3		03/01/2020	MBS PMT		25,366	25,366	26,297	25,384		(18)		(18)		25,366			0	168	09/20/2045	1	
36179T	SH 9		03/01/2020	MBS PMT		61,864	61,864	63,870	61,940		(76)		(76)		61,864			0	402	02/20/2048	1	
36179U	GD 8		03/01/2020	MBS PMT		149,619	149,619	155,393	149,963		(345)		(345)		149,619			0	1,047	11/20/2048	1	
36202V	XU 0		03/01/2020	MBS PMT		537	537	534	537				0					0	4	06/15/2034	1	
36291E	RM 5		03/01/2020	MBS PMT		410	410	417	410				0		410			0	4	03/15/2034	1	
36291S	PT 1		03/01/2020	MBS PMT		132	132	135	132				0		132			0	1	11/15/2034	1	
36295N	ND 5		03/01/2020	MBS PMT		317	317	316	317				0		317			0	3	06/15/2038	1	
36295Q	LK 4		03/01/2020	MBS PMT		6	6	6	6				0		6			0		08/15/2038	1	
36295S	C8 7		03/01/2020	MBS PMT		115	115	117	115				0		115			0	1	12/15/2037	1	
36296K	MW 9		03/01/2020	MBS PMT		136	136	137	136				0		136			0	1	06/15/2038	1	
36296U	HC 7		03/01/2020	MBS PMT		74	74	73	74				0		74			0	1	11/15/2038	1	
38378B	5S 4		03/01/2020	MBS PMT		5,312	5,312	5,346	5,312				0		5,312			0	16	08/16/2051	1	
38378K	BX 6		03/01/2020	MBS PMT		4,763	4,763	4,775	4,763				0		4,763			0	16	07/16/2051	1	
912810	EE 4		02/15/2020	MATURITY		400,000	400,000	572,000	401,947		(1,947)		(1,947)		400,000			0	17,000	02/15/2020	1	
912810	RB 6		03/25/2020	BANK OF NEW YORK		65,000	50,000	50,104	50,102		(1)		(1)		50,101		14,899	14,899	521	05/15/2043	1	
912810	RK 6		03/30/2020	BANK OF NEW YORK		538,596	450,000	418,430	419,041		165		165		419,206		119,390	119,390	6,449	02/15/2045	1	
912810	SH 2		03/06/2020	BANK OF NEW YORK		205,037	150,000	166,980	166,971		(76)		(76)		166,895		38,142	38,142	1,374	05/15/2049	1	
912828	2S 8		02/13/2020	BANK OF NEW YORK		653,275	650,000	650,457	650,446		(19)		(19)		650,427		2,849	2,849	4,962	08/31/2022	1	
912828	5M 8		03/04/2020	BANK OF NEW YORK		826,055	700,000	743,720	741,175		(749)		(749)		740,426		85,628	85,628	6,731	11/15/2028	1	
912828	6T 2		02/24/2020	BANK OF NEW YORK		2,023,859	1,900,000	1,907,570	1,907,165		(63)		(63)		1,907,102		116,758	116,758	9,983	05/15/2029	1	
912828	M5 6		01/30/2020	BANK OF NEW YORK		1,326,972	1,275,000	1,276,863	1,277,448		(23)		(23)		1,277,425		49,546	49,546	5,980	11/15/2025	1	
912828	U2 4		03/30/2020	BANK OF NEW YORK		3,460,415	3,275,000	3,355,033	1,475,997		(1,110)		(1,110)		3,353,640		106,775	106,775	19,363	11/15/2026	1	
912828	W8 9		02/25/2020	BANK OF NEW YORK		2,175,039	2,150,000	2,126,502	2,132,127		907		907		2,133,034		42,005	42,005	15,051	03/31/2022	1	
912828	WJ 5		03/26/2020	BANK OF NEW YORK		6,574,605	6,225,000	6,427,944	6,413,437		(6,571)		(6,571)		6,406,866		167,738	167,738	41,243	05/15/2024	1	
912828	Y9 5		02/24/2020	BANK OF NEW YORK		518,672	500,000	510,801	510,248		(222)		(222)		510,026		8,646	8,646	5,331	07/31/2026	1	
912828	YB 0		03/17/2020	BANK OF NEW YORK		1,452,193	1,425,000	1,417,433	492,394		54		54		1,417,701		34,492	34,492	11,927	08/15/2029	1	
912828	YM 6		01/28/2020	BANK OF NEW YORK		1,101,633	1,100,000	1,093,340	1,093,473		101		101		1,093,574		8,059	8,059	4,080	10/31/2024	1	
912828	YQ 7		02/13/2020	BANK OF NEW YORK		1,307,820	1,300,000	1,292,180	1,292,360		128		128		1,292,487		15,333	15,333	6,152	10/31/2026	1	
912828	YT 1		01/29/2020	BANK OF NEW YORK		900,914	900,000	898,488	898,550		59		59		898,609		2,305	2,305	2,250	11/30/2021	1	
0599999	Total - Bonds - U.S. Government						23,833,146	22,753,061	23,222,560	20,226,414	0	(9,839)	0	(9,839)	0	23,020,580	0	812,565	812,565	160,459	XXX	XXX
Bonds - U.S. Political Subdivisions of States																						
981305	SA 4		01/01/2020	SINK		30,000	30,000	34,872	30,000				0		30,000			0	938	01/01/2028	1FE	
2499999	Total - Bonds - U.S. Political Subdivisions of States						30,000	30,000	34,872	30,000	0	0	0	0	0	30,000	0	0	0	938	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
31283H	S9 7		03/01/2020	MBS PMT		387	387	403	387				0		387			0	4	08/01/2032	1	
31287X	Z8 2		03/01/2020	MBS PMT		205	205	212	205				0		205			0	2	09/01/2032	1	
3128K6	5B 2		03/01/2020	MBS PMT		803	803	772	803				0		803			0	4	07/01/2035	1	
3128M1	C7 2		03/01/2020	MBS PMT		628	628	624	628				0		628			0	5	05/01/2021	1	
3128M1	NX 3		03/01/2020	MBS PMT		714	714	721	714				0		714			0	7	07/01/2021	1	

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3128M4	K6 9	FHLMC G02717	03/01/2020	MBS PMT		287	287	284	287				0		287			0	3	02/01/2037	1
3128M7	4V 5	FHLMC G05936	03/01/2020	MBS PMT		3,967	3,967	4,175	3,971		(3)		(3)		3,967			0	25	07/01/2040	1
3128MD	GE 7	FHLMC G14497	03/01/2020	MBS PMT		12,363	12,363	13,054	12,374		(12)		(12)		12,363			0	66	06/01/2027	1
3128MJ	4L 1	FHLMC G08826	03/01/2020	MBS PMT		53,512	53,512	56,556	53,626		(114)		(114)		53,512			0	437	06/01/2048	1
3128MJ	6A 3	FHLMC G08864	03/01/2020	MBS PMT		89,309	89,309	94,152	89,549		(239)		(239)		89,309			0	684	02/01/2049	1
3128MJ	6H 8	FHLMC G08871	03/01/2020	MBS PMT		1,034,765	1,034,765	1,044,264	1,035,195		(430)		(430)		1,034,765			0	6,195	04/01/2049	1
3128MJ	6P 0	FHLMC G08877	03/01/2020	MBS PMT		1,031,607	1,031,607	1,060,177	1,033,063		(1,457)		(1,457)		1,031,607			0	6,719	05/01/2049	1
3128MJ	6Z 8	FHLMC G08887	03/01/2020	MBS PMT		112,182	112,182	113,150	112,215		(33)		(33)		112,182			0	643	06/01/2049	1
3128MJ	BP 4	FHLMC G08045	03/01/2020	MBS PMT		890	890	884	889				0		890			0	7	03/01/2035	1
3128MJ	BQ 2	FHLMC G08046	03/01/2020	MBS PMT		2,486	2,486	2,523	2,486				0		2,486			0	22	03/01/2035	1
3128MJ	CJ 7	FHLMC G08072	03/01/2020	MBS PMT		742	742	723	742				0		742			0	6	08/01/2035	1
3128MJ	F4 7	FHLMC G08186	03/01/2020	MBS PMT		1,942	1,942	1,923	1,942				0		1,942			0	14	03/01/2037	1
3128MJ	LL 2	FHLMC G08330	03/01/2020	MBS PMT		969	969	980	969				0		969			0	7	01/01/2039	1
3128MJ	LX 6	FHLMC G08341	03/01/2020	MBS PMT		2,207	2,207	2,386	2,210		(3)		(3)		2,207			0	21	04/01/2039	1
3128MJ	Q7 8	FHLMC G08477	03/01/2020	MBS PMT		11,144	11,144	11,519	11,149		(4)		(4)		11,144			0	62	02/01/2042	1
3128MJ	QG 8	FHLMC G08454	03/01/2020	MBS PMT		7,646	7,646	7,942	7,649		(4)		(4)		7,646			0	49	07/01/2041	1
3128MJ	S3 5	FHLMC G08537	03/01/2020	MBS PMT		34,542	34,542	33,946	34,536		6		6		34,542			0	168	07/01/2043	1
3128MJ	SS 0	FHLMC G08528	03/01/2020	MBS PMT		15,364	15,364	15,943	15,370		(5)		(5)		15,364			0	75	04/01/2043	1
3128MJ	T2 6	FHLMC G08568	03/01/2020	MBS PMT		7,040	7,040	7,594	7,048		(8)		(8)		7,040			0	45	01/01/2044	1
3128MJ	T6 7	FHLMC G08572	03/01/2020	MBS PMT		32,289	32,289	32,233	32,288		1		1		32,289			0	178	02/01/2044	1
3128MJ	US 7	FHLMC G08592	03/01/2020	MBS PMT		40,274	40,274	42,514	40,312		(38)		(38)		40,274			0	264	06/01/2044	1
3128MJ	VH 0	FHLMC G08615	03/01/2020	MBS PMT		31,147	31,147	32,232	31,165		(18)		(18)		31,147			0	175	11/01/2044	1
3128MJ	VJ 6	FHLMC G08616	03/01/2020	MBS PMT		27,646	27,646	29,534	27,679		(33)		(33)		27,646			0	177	11/01/2044	1
3128MJ	WL 0	FHLMC G08650	03/01/2020	MBS PMT		47,191	47,191	48,614	47,210		(19)		(19)		47,191			0	271	06/01/2045	1
3128MJ	WV 8	FHLMC G08659	03/01/2020	MBS PMT		25,656	25,656	26,686	25,672		(16)		(16)		25,656			0	146	08/01/2045	1
3128MJ	XE 5	FHLMC G08676	03/01/2020	MBS PMT		54,577	54,577	56,615	54,609		(32)		(32)		54,577			0	316	11/01/2045	1
3128MJ	XK 1	FHLMC G08681	03/01/2020	MBS PMT		49,150	49,150	49,859	49,164		(14)		(14)		49,150			0	281	12/01/2045	1
3128MJ	XX 3	FHLMC G08693	03/01/2020	MBS PMT		91,782	91,782	94,421	91,831		(49)		(49)		91,782			0	538	03/01/2046	1
3128MJ	Y6 1	FHLMC G08732	03/01/2020	MBS PMT		39,368	39,368	40,561	39,382		(14)		(14)		39,368			0	198	11/01/2046	1
3128MJ	YH 7	FHLMC G08711	03/01/2020	MBS PMT		38,190	38,190	40,124	38,224		(33)		(33)		38,190			0	225	06/01/2046	1
3128MJ	YM 6	FHLMC G08715	03/01/2020	MBS PMT		27,204	27,204	28,166	27,215		(12)		(12)		27,204			0	137	08/01/2046	1
3128MJ	ZP 8	FHLMC G08749	03/01/2020	MBS PMT		41,931	41,931	44,067	41,974		(43)		(43)		41,931			0	275	02/01/2047	1
3128MM	DG 5	FHLMC G18102	03/01/2020	MBS PMT		1,088	1,088	1,104	1,089				0		1,088			0	11	02/01/2021	1
3128MM	PZ 0	FHLMC G18439	03/01/2020	MBS PMT		9,403	9,403	9,780	9,409		(6)		(6)		9,403			0	38	07/01/2027	1
3128MM	RF 2	FHLMC G18485	03/01/2020	MBS PMT		19,042	19,042	19,247	19,045		(3)		(3)		19,042			0	76	10/01/2028	1
3128MM	RN 5	FHLMC G18492	03/01/2020	MBS PMT		17,214	17,214	17,561	17,220		(6)		(6)		17,214			0	86	01/01/2029	1
3128P7	6T 5	FHLMC C91782	03/01/2020	MBS PMT		17,679	17,679	18,367	17,688		(9)		(9)		17,679			0	111	08/01/2034	1
3128P7	7E 7	FHLMC C91793	03/01/2020	MBS PMT		28,190	28,190	28,908	28,203		(13)		(13)		28,190			0	168	10/01/2034	1
31292H	R7 1	FHLMC C01410	03/01/2020	MBS PMT		181	181	187	182				0		181			0	2	10/01/2032	1
31292H	RZ 9	FHLMC C01404	03/01/2020	MBS PMT		135	135	140	135				0		135			0	2	10/01/2032	1
31292J	BQ 2	FHLMC C01847	03/01/2020	MBS PMT		911	911	899	911				0		911			0	9	06/01/2034	1
31292J	BR 0	FHLMC C01848	03/01/2020	MBS PMT		1,482	1,482	1,518	1,483				0		1,482			0	17	06/01/2034	1

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

QE05.2

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
31292S AD 2	FHLMC C09004		03/01/2020	MBS PMT		34,234	34,234	36,282	34,259		(24)		(24)		34,234				202	07/01/2042	1
31292S BK 5	FHLMC C09042		03/01/2020	MBS PMT		24,565	24,565	24,822	24,568		(3)		(3)		24,565				159	05/01/2043	1
312941 3N 5	FHLMC A93505		03/01/2020	MBS PMT		3,892	3,892	3,984	3,893		(1)		(1)		3,892				28	08/01/2040	1
31297C KU 3	FHLMC A24807		03/01/2020	MBS PMT		444	444	439	444				0		444				4	07/01/2034	1
31297C ZQ 6	FHLMC A25251		03/01/2020	MBS PMT		65	65	68	65				0		65				1	08/01/2034	1
31297E UN 4	FHLMC A26889		03/01/2020	MBS PMT		81	81	82	81				0		81				1	09/01/2034	1
31297G FG 1	FHLMC A28267		03/01/2020	MBS PMT		959	959	975	959				0		959				9	11/01/2034	1
31297M QE 1	FHLMC A32253		03/01/2020	MBS PMT		1,269	1,269	1,240	1,269				0		1,269				11	04/01/2035	1
31297N TA 4	FHLMC A33245		03/01/2020	MBS PMT		214	214	208	214				0		214				2	02/01/2035	1
3132AD 6M 5	FHLMC ZT1776		03/01/2020	MBS PMT		89,197	89,197	90,263	89,250		(52)		(52)		89,197				533	03/01/2049	1
3132AD 6R 4	FHLMC ZT1780		03/25/2020	VARIOUS		854,486	819,128	812,249	812,566		510		510		813,076		41,410	41,410	6,974	03/01/2049	1
3132AE KB 1	FHLMC ZT2090		02/10/2020	BANK OF NEW YORK		4,600,966	4,499,551	4,601,493					0		4,601,493		(527)	(527)	4,125	06/01/2049	1
3132D5 3R 6	FHLMC SB8015		03/01/2020	MBS PMT		31,278	31,278	32,175	31,296		(18)		(18)		31,278				135	11/01/2034	1
3132D5 4Y 0	FHLMC SB8032		03/01/2020	MBS PMT		16,379	16,379	16,878			(4)		(4)		16,379				62	02/01/2035	1
3132DM BG 9	FHLMC SD0039		03/01/2020	MBS PMT		21,693	21,693	23,176	21,730		(37)		(37)		21,693				145	02/01/2046	1
3132DM BQ 7	FHLMC SD0047		03/01/2020	MBS PMT		17,158	17,158	17,991	17,176		(18)		(18)		17,158				103	07/01/2045	1
3132DV 3P 8	FHLMC SD8006		03/01/2020	MBS PMT		238,284	238,284	247,592	238,804		(520)		(520)		238,284				1,669	08/01/2049	1
3132DV 4H 5	FHLMC SD8024		03/25/2020	VARIOUS		622,439	595,530	601,858	601,725		(329)		(329)		601,396		21,043	21,043	5,130	11/01/2049	1
3132DV 4N 2	FHLMC SD8029		03/24/2020	BANK OF NEW YORK		405,492	394,339	404,167			(165)		(165)		404,002		1,490	1,490	383	12/01/2049	1
3132DV 5D 3	FHLMC SD8044		03/25/2020	VARIOUS		1,045,584	1,000,000	1,020,859			(811)		(811)		1,020,048		25,536	25,536	6,150	02/01/2050	1
3132DV 5Q 4	FHLMC SD8055		03/24/2020	BANK OF NEW YORK		1,131,109	1,100,000	1,127,758			(537)		(537)		1,127,221		3,889	3,889	1,069	04/01/2050	1
3132FC EB 7	FHLMC Z40130		03/01/2020	MBS PMT		14,074	14,074	14,366	14,078		(4)		(4)		14,074				69	01/01/2046	1
3132H3 XT 5	FHLMC U90690		03/01/2020	MBS PMT		33,308	33,308	34,291	33,320		(12)		(12)		33,308				195	06/01/2042	1
3132KF P7 1	FHLMC V61346		03/01/2020	MBS PMT		25,187	25,187	24,943	25,182		5		5		25,187				107	10/01/2031	1
3132WM F2 5	FHLMC Q47384		03/01/2020	MBS PMT		53,807	53,807	56,804	53,877		(70)		(70)		53,807				339	04/01/2047	1
3132XC R9 8	FHLMC G67712		03/01/2020	MBS PMT		46,342	46,342	48,399	46,377		(35)		(35)		46,342				305	06/01/2048	1
3132XU KF 1	FHLMC Q52093		03/01/2020	MBS PMT		29,170	29,170	30,017	29,179		(9)		(9)		29,170				165	11/01/2047	1
3132XU V3 6	FHLMC Q52433		03/01/2020	MBS PMT		54,247	54,247	56,519	54,277		(29)		(29)		54,247				468	11/01/2047	1
31335A FW 3	FHLMC G60181		03/01/2020	MBS PMT		27,262	27,262	29,005	27,292		(30)		(30)		27,262				221	01/01/2045	1
31335H 4P 5	FHLMC C90830		03/01/2020	MBS PMT		1,196	1,196	1,179	1,196				0		1,196				9	05/01/2024	1
31335H 5F 6	FHLMC C90846		03/01/2020	MBS PMT		1,255	1,255	1,283	1,255				0		1,255				11	08/01/2024	1
3133A0 MW 1	FHLMC QA5773		03/01/2020	MBS PMT		10,617	10,617	10,774	10,619		(2)		(2)		10,617				54	01/01/2050	1
31346Y GG 2	FHLMC QA4699		03/01/2020	MBS PMT		12,474	12,474	12,663	12,477		(3)		(3)		12,474				67	11/01/2049	1
31371H D9 6	FNMA #252228		03/01/2020	MBS PMT		386	386	404	386				0		386				3	12/01/2028	1
31371K WK 3	FNMA #254550		03/01/2020	MBS PMT		268	268	277	268				0		268				3	12/01/2032	1
31371L F2 0	FNMA #254985		03/01/2020	MBS PMT		1,041	1,041	1,048	1,041				0		1,041				8	11/01/2023	1
31371L SJ 9	FNMA #255321		03/01/2020	MBS PMT		1,479	1,479	1,516	1,479		(1)		(1)		1,479				14	07/01/2024	1
31371L Z2 8	FNMA #255561		03/01/2020	MBS PMT		1,253	1,253	1,272	1,254				0		1,253				13	12/01/2024	1
31371M GF 8	FNMA #255898		03/01/2020	MBS PMT		2,038	2,038	1,945	2,036		2		2		2,038				17	10/01/2035	1
31371M MG 9	FNMA #256059		03/01/2020	MBS PMT		410	410	408	410				0		410				3	01/01/2036	1
31371N CJ 2	FNMA #256673		03/01/2020	MBS PMT		1,425	1,425	1,363	1,424		1		1		1,425				16	04/01/2037	1
31371N DR 3	FNMA #256712		03/01/2020	MBS PMT		1,797	1,797	1,806	1,797				0		1,797				17	05/01/2037	1

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

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
31371N	P2 5 FNMA #257041		03/01/2020	MBS PMT		508	508	506	508				0		508			0	5	01/01/2038	1
31374G	WG 8 FNMA #313947		03/01/2020	MBS PMT		103	103	108	103				0		103			0	1	01/01/2028	1
31385J	RN 0 FNMA #545993		03/01/2020	MBS PMT		372	372	383	373				0		372			0	4	11/01/2032	1
31385W	2S 7 FNMA #555285		03/01/2020	MBS PMT		261	261	266	261				0		261			0	3	03/01/2033	1
31385X	BD 8 FNMA #555436		03/01/2020	MBS PMT		1,224	1,224	1,267	1,224		(1)		(1)		1,224			0	11	05/01/2033	1
31385X	NR 4 FNMA #555800		03/01/2020	MBS PMT		1,005	1,005	1,014	1,005				0		1,005			0	9	10/01/2033	1
31388K	GA 4 FNMA #606893		03/01/2020	MBS PMT		43	43	44	43				0		43			0		10/01/2031	1
31388L	C8 1 FNMA #607695		03/01/2020	MBS PMT		66	66	68	66				0		66			0	1	11/01/2031	1
31389U	TR 0 FNMA #636060		03/01/2020	MBS PMT		75	75	78	75				0		75			0	1	04/01/2032	1
3138A2	AX 7 FNMA #AH0921		03/01/2020	MBS PMT		15,851	15,851	16,416	15,861		(10)		(10)		15,851			0	100	12/01/2040	1
3138A2	BQ 1 FNMA #AH0946		03/01/2020	MBS PMT		11,941	11,941	11,937	11,941				0		11,941			0	83	12/01/2040	1
3138A4	J8 9 FNMA #AH2986		03/01/2020	MBS PMT		9,218	9,218	9,708	9,225		(7)		(7)		9,218			0	63	02/01/2041	1
3138A5	FX 5 FNMA #AH3781		03/01/2020	MBS PMT		9,553	9,553	9,306	9,549		4		4		9,553			0	70	02/01/2041	1
3138AF	C2 4 FNMA #AI1888		03/01/2020	MBS PMT		6,707	6,707	6,979	6,710		(4)		(4)		6,707			0	51	05/01/2041	1
3138AH	XV 3 FNMA #AI4291		03/01/2020	MBS PMT		15,292	15,292	15,889	15,304		(12)		(12)		15,292			0	131	06/01/2041	1
3138EG	FA 7 FNMA #AL0160		03/01/2020	MBS PMT		19,255	19,255	20,407	19,276		(21)		(21)		19,255			0	141	05/01/2041	1
3138EL	A4 5 FNMA #AL3626		03/01/2020	MBS PMT		15,868	15,868	16,999	15,882		(15)		(15)		15,868			0	103	09/01/2042	1
3138EP	A3 8 FNMA #AL6325		03/01/2020	MBS PMT		17,496	17,496	17,838	17,500		(3)		(3)		17,496			0	91	10/01/2044	1
3138EQ	CT 7 FNMA #AL7281		03/01/2020	MBS PMT		16,287	16,287	16,814	16,298		(12)		(12)		16,287			0	82	09/01/2030	1
3138EQ	QG 0 FNMA #AL7654		03/01/2020	MBS PMT		28,893	28,893	30,184	28,912		(19)		(19)		28,893			0	132	09/01/2035	1
3138ET	6A 9 FNMA #AL8964		03/01/2020	MBS PMT		16,771	16,771	17,730	16,786		(15)		(15)		16,771			0	125	06/01/2045	1
3138LY	5E 3 FNMA #AO8044		03/01/2020	MBS PMT		14,818	14,818	15,110	14,823		(4)		(4)		14,818			0	85	07/01/2042	1
3138WD	WT 4 FNMA #AS4257		03/01/2020	MBS PMT		48,313	48,313	51,152	48,362		(49)		(49)		48,313			0	300	01/01/2045	1
3138WK	NL 5 FNMA #AS9394		03/01/2020	MBS PMT		38,064	38,064	40,972	38,145		(81)		(81)		38,064			0	269	04/01/2047	1
3138WQ	AX 0 FNMA #AT2721		03/01/2020	MBS PMT		30,838	30,838	30,633	30,836		2		2		30,838			0	150	05/01/2043	1
3138X0	Y3 6 FNMA #AU1629		03/01/2020	MBS PMT		61,242	61,242	61,003	61,240		3		3		61,242			0	288	07/01/2043	1
3138X0	ZA 9 FNMA #AU1636		03/01/2020	MBS PMT		20,626	20,626	21,625	20,639		(13)		(13)		20,626			0	113	07/01/2043	1
3138YU	H7 9 FNMA #AZ2953		03/01/2020	MBS PMT		30,593	30,593	31,898	30,618		(24)		(24)		30,593			0	153	09/01/2030	1
3138YU	HN 4 FNMA #AZ2936		03/01/2020	MBS PMT		38,645	38,645	38,720	38,646		(1)		(1)		38,645			0	188	09/01/2045	1
31391D	DD 2 FNMA #663500		03/01/2020	MBS PMT		1,095	1,095	1,109	1,095				0		1,095			0	10	10/01/2032	1
31391J	JM 3 FNMA #668168		03/01/2020	MBS PMT		114	114	118	114				0		114			0	1	11/01/2032	1
31400W	T7 5 FNMA #699974		03/01/2020	MBS PMT		55	55	56	55				0		55			0	1	04/01/2033	1
31401W	V9 7 FNMA #720740		03/01/2020	MBS PMT		1,034	1,034	1,059	1,035				0		1,034			0	12	07/01/2033	1
31402Q	CF 6 FNMA #734570		03/01/2020	MBS PMT		66	66	65	66				0		66			0	1	08/01/2033	1
31402R	JV 2 FNMA #735676		03/01/2020	MBS PMT		5,066	5,066	5,436	5,072		(6)		(6)		5,066			0	42	07/01/2035	1
31402W	LY 2 FNMA #740243		03/01/2020	MBS PMT		93	93	94	93				0		93			0	1	10/01/2033	1
31403D	T8 2 FNMA #745875		03/01/2020	MBS PMT		637	637	643	637				0		637			0	8	09/01/2036	1
31403V	GR 4 FNMA #759008		03/01/2020	MBS PMT		375	375	372	375				0		375			0	3	01/01/2034	1
31404D	QG 6 FNMA #765555		03/01/2020	MBS PMT		243	243	240	243				0		243			0	2	12/01/2033	1
31405C	UT 4 FNMA #785494		03/01/2020	MBS PMT		1,208	1,208	1,199	1,208				0		1,208			0	10	06/01/2034	1
31405H	5G 9 FNMA #790247		03/01/2020	MBS PMT		34	34	33	34				0		34			0		08/01/2034	1
31405N	S8 9 FNMA #794443		03/01/2020	MBS PMT		561	561	568	561				0		561			0	4	10/01/2034	1

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QE05.4

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
31406B	EU 0 FNMA #804847		03/01/2020	MBS PMT		392	392	378	392				0		392			0	3	01/01/2035	1
31406K	E9 7 FNMA #812060		03/01/2020	MBS PMT		322	322	320	322				0		322			0	3	03/01/2035	1
31406T	JR 3 FNMA #819372		03/01/2020	MBS PMT		640	640	637	638		2		2		640			0	4	03/01/2020	1
31407B	U6 4 FNMA #826005		03/01/2020	MBS PMT		974	974	940	973		1		1		974			0	6	07/01/2035	1
31407Y	R6 8 FNMA #844809		03/01/2020	MBS PMT		328	328	319	328				0		328			0	3	11/01/2035	1
31408B	2X 5 FNMA #846890		03/01/2020	MBS PMT		173	173	171	173				0		173			0	2	12/01/2035	1
31408D	UQ 5 FNMA #848491		03/01/2020	MBS PMT		1,026	1,026	1,006	1,025				0		1,026			0	9	12/01/2035	1
3140EB	7J 4 FNMA #BA7196		03/01/2020	MBS PMT		41,518	41,518	42,336	41,527		(9)		(9)		41,518			0	304	12/01/2045	1
3140FX	HH 8 FNMA #BF0231		03/01/2020	MBS PMT		15,706	15,706	16,157	15,715		(9)		(9)		15,706			0	77	04/01/2042	1
3140FX	HT 2 FNMA #BF0241		03/01/2020	MBS PMT		6,013	6,013	6,416					0		6,013			0	18	05/01/2052	1
3140FX	L3 4 FNMA #BF0345		03/01/2020	MBS PMT		18,002	18,002	18,492	18,010		(8)		(8)		18,002			0	101	10/01/2043	1
3140GS	RX 2 FNMA #BH4101		03/01/2020	MBS PMT		57,859	57,859	58,730	52,025		(11)		(11)		57,859			0	318	10/01/2047	1
3140H9	MK 6 FNMA #BJ7561		03/01/2020	MBS PMT		417,264	417,264	434,395	417,304		(40)		(40)		417,264			0	1,591	11/01/2048	1
3140HF	F7 9 FNMA #BK1989		03/01/2020	MBS PMT		57,948	57,948	58,971	57,977		(29)		(29)		57,948			0	326	04/01/2048	1
3140HP	VP 9 FNMA #BK9621		03/01/2020	MBS PMT		65,282	65,282	65,807	65,301		(20)		(20)		65,282			0	260	10/01/2033	1
3140J6	GP 6 FNMA #BM2005		03/01/2020	MBS PMT		46,521	46,521	48,709	46,586		(64)		(64)		46,521			0	309	12/01/2047	1
3140J7	UL 7 FNMA #BM3286		03/01/2020	MBS PMT		60,721	60,721	63,349	60,785		(64)		(64)		60,721			0	455	11/01/2047	1
3140J8	MW 0 FNMA #BM3972		03/01/2020	MBS PMT		14,586	14,586	14,157	14,580		6		6		14,586			0	60	04/01/2038	1
3140J8	UG 6 FNMA #BM4182		03/01/2020	MBS PMT		35,769	35,769	36,612	35,787		(19)		(19)		35,769			0	248	07/01/2048	1
3140J9	Q3 8 FNMA #BM4973		03/01/2020	MBS PMT		61,154	61,154	62,405	61,174		(20)		(20)		61,154			0	341	05/01/2043	1
3140J9	SF 9 FNMA #BM5017		03/01/2020	MBS PMT		51,156	51,156	51,615	51,168		(12)		(12)		51,156			0	246	03/01/2030	1
3140J9	VF 5 FNMA #BM5113		03/01/2020	MBS PMT		25,191	25,191	25,580	25,200		(10)		(10)		25,191			0	123	11/01/2033	1
3140JA	ND 6 FNMA #BM5787		03/01/2020	MBS PMT		34,467	34,467	35,690	34,503		(35)		(35)		34,467			0	216	08/01/2047	1
3140QB	B6 4 FNMA #CA3660		03/01/2020	MBS PMT		22,997	22,997	23,754			(27)		(27)		22,997			0	104	06/01/2049	1
3140QC	P8 3 FNMA #CA4946		03/01/2020	MBS PMT		3,960	3,960	4,158			(2)		(2)		3,960			0	15	01/01/2050	1
3140X4	5Y 8 FNMA #FM1762		03/01/2020	MBS PMT		134,940	134,940	138,882	135,117		(178)		(178)		134,940			0	868	09/01/2049	1
3140X4	KL 9 FNMA #FM1198		03/01/2020	MBS PMT		17,815	17,815	18,010	17,816		(1)		(1)		17,815			0	61	07/01/2049	1
3140X4	MD 5 FNMA #FM1255		03/01/2020	MBS PMT		5,359	5,359	5,598					0		5,359			0	13	01/01/2048	1
31410L	DU 3 FNMA #890315		03/01/2020	MBS PMT		6,743	6,743	7,212	6,752		(9)		(9)		6,743			0	46	02/01/2041	1
31410U	SZ 6 FNMA #897936		03/01/2020	MBS PMT		1,493	1,493	1,497	1,493				0		1,493			0	14	08/01/2021	1
31411E	ZB 6 FNMA #906238		03/01/2020	MBS PMT		2,412	2,412	2,337	2,411		2		2		2,412			0	18	01/01/2037	1
31412R	H5 9 FNMA #932752		03/01/2020	MBS PMT		11,042	11,042	11,775	11,057		(15)		(15)		11,042			0	96	04/01/2040	1
31413D	S4 0 FNMA #942539		03/01/2020	MBS PMT		525	525	518	525				0		525			0	3	08/01/2037	1
31413S	CV 4 FNMA #953784		03/01/2020	MBS PMT		218	218	219	218				0		218			0	2	11/01/2037	1
31413S	HB 3 FNMA #953926		03/01/2020	MBS PMT		196	196	198	196				0		196			0	2	12/01/2037	1
31416X	J9 2 FNMA #AB2087		03/01/2020	MBS PMT		6,315	6,315	6,361	6,316		(1)		(1)		6,315			0	50	01/01/2041	1
31417B	2S 5 FNMA #AB5284		03/01/2020	MBS PMT		9,492	9,492	10,107	9,496		(4)		(4)		9,492			0	56	06/01/2042	1
31417F	7K 8 FNMA #AB8997		03/01/2020	MBS PMT		18,394	18,394	19,250	18,408		(14)		(14)		18,394			0	77	04/01/2028	1
31417F	R8 3 FNMA #AB8610		03/01/2020	MBS PMT		21,770	21,770	21,750	21,770				0		21,770			0	116	03/01/2043	1
31417G	F3 5 FNMA #AB9185		03/01/2020	MBS PMT		18,621	18,621	18,792	18,622		(2)		(2)		18,621			0	97	04/01/2043	1
31417Y	SC 2 FNMA #MA0514		03/01/2020	MBS PMT		5,984	5,984	6,190	5,986		(2)		(2)		5,984			0	32	09/01/2040	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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
										11	12	13	14	15							
CUSIP Identification	Description	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
31418A	DY 1 FNMA #MA1018		03/01/2020	MBS PMT		16,060	16,060	16,537	16,067		(8)		(8)		16,060				78	03/01/2027	1
31418A	GR 3 FNMA #MA1107		03/01/2020	MBS PMT		26,957	26,957	27,605	26,970		(14)		(14)		26,957				163	07/01/2032	1
31418A	JV 1 FNMA #MA1175		03/01/2020	MBS PMT		15,285	15,285	15,865	15,291		(6)		(6)		15,285				72	09/01/2042	1
31418A	SU 3 FNMA #MA1430		03/01/2020	MBS PMT		18,982	18,982	19,180	18,984		(2)		(2)		18,982				94	05/01/2043	1
31418A	TA 6 FNMA #MA1444		03/01/2020	MBS PMT		8,862	8,862	9,092	8,865		(3)		(3)		8,862				38	05/01/2033	1
31418A	TY 4 FNMA #MA1466		03/01/2020	MBS PMT		11,877	11,877	11,923	11,877		(1)		(1)		11,877				73	06/01/2043	1
31418A	YS 1 FNMA #MA1620		03/01/2020	MBS PMT		21,301	21,301	21,884	21,316		(15)		(15)		21,301				87	10/01/2023	1
31418C	SU 4 FNMA #MA3558		03/01/2020	MBS PMT		76,097	76,097	76,590	76,117		(20)		(20)		76,097				374	01/01/2034	1
31418C	DL 5 FNMA #MA2806		03/01/2020	MBS PMT		25,614	25,614	26,386	25,622		(9)		(9)		25,614				128	11/01/2046	1
31418C	FN 9 FNMA #MA2872		03/01/2020	MBS PMT		11,913	11,913	12,829	11,922		(9)		(9)		11,913				103	01/01/2047	1
31418C	PG 3 FNMA #MA3122		03/01/2020	MBS PMT		37,881	37,881	40,278	37,940		(59)		(59)		37,881				282	09/01/2047	1
31418C	QB 3 FNMA #MA3149		03/01/2020	MBS PMT		49,445	49,445	51,828	49,494		(49)		(49)		49,445				324	10/01/2047	1
31418C	RA 4 FNMA #MA3180		03/01/2020	MBS PMT		58,609	58,609	61,209	58,674		(66)		(66)		58,609				321	11/01/2032	1
31418C	RD 8 FNMA #MA3183		03/01/2020	MBS PMT		100,593	100,593	103,564	100,669		(76)		(76)		100,593				690	11/01/2047	1
31418C	S4 7 FNMA #MA3238		03/01/2020	MBS PMT		38,391	38,391	38,841	38,400		(9)		(9)		38,391				226	01/01/2048	1
31418C	UF 9 FNMA #MA3281		03/01/2020	MBS PMT		37,199	37,199	39,256	37,245		(46)		(46)		37,199				227	02/01/2038	1
31418C	V3 5 FNMA #MA3333		03/01/2020	MBS PMT		61,407	61,407	63,220	61,465		(58)		(58)		61,407				415	04/01/2048	1
31418C	Z9 8 FNMA #MA3467		03/01/2020	MBS PMT		84,626	84,626	86,959	84,728		(102)		(102)		84,626				556	09/01/2048	1
31418D	AQ 5 FNMA #MA3614		03/01/2020	MBS PMT		84,164	84,164	85,147	84,209		(45)		(45)		84,164				492	03/01/2049	1
31418D	AS 1 FNMA #MA3616		03/01/2020	MBS PMT		72,002	72,002	75,186	72,156		(154)		(154)		72,002				538	03/01/2049	1
31418D	BN 1 FNMA #MA3644		02/10/2020	VARIOUS		4,994,936	4,890,291	4,829,162	4,832,659		3,660		3,660		4,836,319	158,617	158,617		28,309	04/01/2049	1
31418D	C6 7 FNMA #MA3692		03/01/2020	MBS PMT		39,279	39,279	40,584	40,584		(1)		(1)		39,279				115	07/01/2049	1
31418D	CW 0 FNMA #MA3684		03/01/2020	MBS PMT		99,988	99,988	103,722	100,110		(122)		(122)		99,988				662	06/01/2039	1
31418D	GL 0 FNMA #MA3802		03/25/2020	VARIOUS		3,081,115	2,948,652	3,003,133			(1,203)		(1,203)		3,001,930		79,185	79,185	18,067	10/01/2049	1
31418D	JR 4 FNMA #MA3871		03/25/2020	VARIOUS		1,042,507	997,274	1,011,961	1,011,764		(5,675)		(5,675)		1,006,089		36,418	36,418	8,598	12/01/2049	1
31418N	ZW 3 FNMA #AD1656		03/01/2020	MBS PMT		9,439	9,439	9,837	9,447		(8)		(8)		9,439				62	03/01/2040	1
31418R	GS 4 FNMA #AD3808		03/01/2020	MBS PMT		4,202	4,202	4,288	4,203		(1)		(1)		4,202				30	04/01/2040	1
31418U	CG 7 FNMA #AD6370		03/01/2020	MBS PMT		7,260	7,260	7,322	7,261		(1)		(1)		7,260				54	05/01/2040	1
31418W	PG 9 FNMA #AD8522		03/01/2020	MBS PMT		2,036	2,036	2,053	2,036						2,036				12	08/01/2040	1
31419A	4N 4 FNMA #AE0828		03/01/2020	MBS PMT		5,758	5,758	5,972	5,761		(3)		(3)		5,758				33	02/01/2041	1
31419A	NM 5 FNMA #AE0395		03/01/2020	MBS PMT		32,148	32,148	33,975	32,172		(23)		(23)		32,148				246	10/01/2040	1
35563P	ML 0 FHLMC SCRT 2019-4 MA		03/01/2020	MBS PMT		10,195	10,195	10,419	10,198		(3)		(3)		10,195				51	02/25/2059	1
57586N	3A 7 MASSACHUSETTS HSG FIN AGY		02/14/2020	CALL at 100.000		455,000	455,000	455,000	455,000						455,000				2,646	12/01/2033	1FE
99M007	73 0 FNMA TBA		01/16/2020	BANK OF NEW YORK		4,972,070	5,000,000	4,931,641	4,931,641						4,931,641	40,430	40,430			02/01/2049	1
99M007	74 8 FNMA TBA		02/11/2020	BANK OF NEW YORK		9,601,230	9,500,000	9,564,023							9,564,023	37,207	37,207			03/01/2050	1
99M007	75 5 FNMA TBA		03/30/2020	BANK OF NEW YORK		11,314,238	11,000,000	11,147,031							11,147,031	167,207	167,207			04/01/2050	1
99M007	76 3 FNMA TBA		03/31/2020	BANK OF NEW YORK		4,724,648	4,500,000	4,587,012							4,587,012	137,637	137,637			05/01/2050	1
99M007	77 1 FNMA TBA		02/11/2020	BANK OF NEW YORK		4,592,549	4,500,000	4,595,273							4,595,273	(2,725)	(2,725)			03/01/2050	1
99M007	78 9 FNMA TBA		02/19/2020	BANK OF NEW YORK		4,589,385	4,500,000	4,589,121							4,589,121	264	264			04/01/2050	1
99M007	79 7 FNMA TBA		03/30/2020	BANK OF NEW YORK		6,259,922	6,000,000	6,188,867							6,188,867	71,055	71,055			05/01/2050	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					71,003,222	69,415,311	70,372,706	19,266,358	0	(9,872)	0	(9,872)	0	70,185,088	0	818,136	818,136	121,677	XXX	XXX

QE05.5

Bonds - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

QE05.6

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
008686 AA 5	AHOLD LEASE SER 200.....		01/02/2020	SINK.....		4,722	4,722	5,204	4,723			(1)	(1)		4,722			0	185	01/02/2020	2FE	
02008Q AB 6	ALLYA 2019-2 A2.....		03/15/2020	MBS PMT.....		257,543	257,543	257,517	257,331		211		211		257,543			0	1,001	06/15/2022	1FE	
02378A AA 5	AMERICAN AIRLINES 17-1 A PT.....		02/15/2020	SINK.....		14,250	14,250	14,401	14,251		(1)		(1)		14,250			0	285	02/15/2029	1FE	
11043X AA 1	BRITISH AIR 19-1 AA PT.....		03/15/2020	SINK.....		74	74	75	74				0	74				0	1	12/15/2032	1FE	
12591V AD 3	COMM 2014-CR16 A3.....		03/01/2020	MBS PMT.....		12	12	13	13				0	12				0		04/10/2047	1FM	
126650 BP 4	CVS PASS-THRU TRST.....		03/10/2020	SINK.....		12,146	12,146	12,424	12,149		(2)		(2)		12,146			0	122	12/10/2028	2FE	
12665U AA 2	CVS PASS-THRU TRST.....		03/10/2020	SINK.....		2,154	2,154	2,154	2,154				0	2,154				0	17	01/10/2036	2FE	
26252T AA 4	DTAOT 2019-2A A.....		03/15/2020	MBS PMT.....		139,219	139,219	139,211	139,080		138		138		139,219			0	661	09/15/2022	1FE	
33845W AA 7	FCAT 2019-2 A.....		03/15/2020	MBS PMT.....		60,788	60,788	60,784	60,725		63		63		60,788			0	279	10/16/2023	1FE	
36256G AD 1	GMALT 2018-3 A3.....		03/20/2020	MBS PMT.....		230,756	230,756	230,738	230,400		356		356		230,756			0	1,423	06/21/2021	1FE	
40430K AB 7	HASC 2006-OPT4 1A1.....		03/25/2020	MBS PMT.....		33,143	33,143	32,977	33,076		66		66		33,143			0	115	03/25/2036	1FM	
40443R AA 9	HPLY 2019-HIT A.....		03/15/2020	MBS PMT.....		39,702	39,702	39,702	39,702				0	39,702				0	250	11/15/2036	1FM	
428041 BK 2	HFLF 2019-1 A2.....		03/10/2020	MBS PMT.....		38,676	38,676	38,671	38,650		26		26		38,676			0	219	01/10/2033	1FE	
59166E AB 1	MST 2019-1A A1A.....		03/01/2020	MBS PMT.....		16,793	16,793	17,098	16,800		(7)		(7)		16,793			0	94	04/25/2058	1FM	
59980X AC 1	MCMLT 2018-3 A1.....		03/01/2020	VARIOUS.....		515,064	495,515	515,661	496,645		(357)		(357)		515,064			0	1,440	08/25/2058	1FM	
59981B AC 8	MCMLT 2019GS1.....		03/25/2020	MBS PMT.....		7,597	7,597	7,633	7,597		(1)		(1)		7,597			0	33	07/25/2059	1FM	
59981T AC 9	MCMLT 2019GS2.....		03/01/2020	MBS PMT.....		14,922	14,922	15,016	14,925		(3)		(3)		14,922			0	64	08/25/2059	1FM	
64828X AA 1	NRZT 2020-RPL1 A1.....		03/01/2020	MBS PMT.....		8,628	8,628	8,767			(1)		(1)	8,628				0	28	11/25/2059	1FE	
64830T AD 0	NRZT 2020-1A A1B.....		03/01/2020	MBS PMT.....		16,721	16,721	17,197			(9)		(9)	16,721				0	95	10/25/2059	1FE	
75383H AA 9	RPTOR 2019-1 A.....		03/23/2020	MBS PMT.....		79,464	79,464	79,464					0	79,464				0	358	08/23/2044	1FE	
76971D AA 4	RBIT 2019-1 A.....		03/25/2020	MBS PMT.....		59,125	59,125	59,125	59,041		84		84		59,125				0	236	07/25/2029	1FE
83405T AA 1	SCLP 2019-3 A.....		03/25/2020	MBS PMT.....		73,057	73,057	73,051	72,926		131		131		73,057				0	361	05/25/2028	1FE
85022W AL 8	SCFT 2019-AA A.....		03/25/2020	MBS PMT.....		23,395	23,395	23,389	23,346		49		49		23,395				0	126	05/27/2036	1FE
89176L AA 2	TPMT 2018-6 A1A.....		03/01/2020	MBS PMT.....		15,416	15,416	15,888	15,428		(12)		(12)		15,416				0	94	03/25/2058	1FM
89177B AA 3	TPMT 2019 A1.....		03/01/2020	MBS PMT.....		8,878	8,878	9,478					0	8,878				0		03/25/2058	1FE	
89177H AA 0	TPMT 2019-HY2 A1.....		03/25/2020	MBS PMT.....		24,709	24,709	24,898			(2)		(2)	24,709				0	77	05/25/2058	1FE	
89177X AA 5	TPMT 2019-HY3 A1A.....		03/25/2020	MBS PMT.....		26,133	26,133	26,165	26,134		(1)		(1)		26,133				0	115	10/25/2059	1FM
89178B AA 2	TPMT 2019-4 A1.....		03/01/2020	MBS PMT.....		24,308	24,308	24,607	15,560		(23)		(23)		24,308				0	104	10/25/2059	1FM
90931L AA 6	UNITED AIR 2016-1 AA P.....		01/07/2020	SINK.....		18,468	18,468	18,204	18,458		10		10		18,468				0	286	07/07/2028	1FE
916780 AA 7	UPST 2019-2 A.....		03/20/2020	MBS PMT.....		70,112	70,112	70,112	70,013		99		99		70,112				0	340	09/20/2029	1FE
94988X AV 8	WFCM 2014-LC16 ASB.....		03/01/2020	MBS PMT.....		12,126	12,126	12,384	12,136		(9)		(9)		12,126				0	72	08/15/2050	1FM
009090 AA 9	AIR CANADA 2015-1A PTT.....		03/15/2020	SINK.....		9,650	9,650	9,923	9,654		(5)		(5)		9,650				0	174	03/15/2027	1FE
08180R AL 9	BSP 2015-VIIA A1AR.....	C	01/18/2020	MBS PMT.....		99,874	99,874	99,749	99,743		131		131		99,874				0	734	07/18/2027	1FE
28623D AA 7	AWPT 2015-4A AR.....	C	01/18/2020	MBS PMT.....		85,948	85,948	85,948	85,948				0	85,948				0	679	04/18/2027	1FE	
44040H AA 0	HORZN 2019-1 A.....	C	03/15/2020	MBS PMT.....		9,615	9,615	9,615	9,602		14		14		9,615				0	60	07/15/2039	1FE
46651N AA 2	JOLAR 2019-1 A.....	C	03/15/2020	MBS PMT.....		9,070	9,070	9,070	9,057		14		14		9,070				0	58	04/15/2044	1FE
47048C AK 4	JTWN 2015-8A A1AR.....	C	02/01/2020	MBS PMT.....		600,000	600,000	597,600	598,083		1,917		1,917		600,000				0	5,257	01/15/2028	1FE
51817T AB 8	LATAM AIR 2015-1 PTT A.....	C	02/15/2020	SINK.....		6,206	6,206	6,399	6,207		(1)		(1)		6,206				0	65	11/15/2027	2FE
62432C AQ 4	MVW 2015-10A AR.....	C	01/15/2020	MBS PMT.....		39,552	39,552	39,520	39,509		43		43		39,552				0	279	10/13/2027	1FE
69689H AA 3	PSTAT 2019-4A A1.....	C	01/24/2020	MBS PMT.....		19,361	19,361	19,361	19,361				0	19,361				0	140	10/24/2027	1FE	
72353P AA 4	PION 2019-1 A.....	C	03/15/2020	MBS PMT.....		6,250	6,250	6,250	6,241		9		9		6,250				0	41	06/15/2044	1FE
780097 BF 7	ROYAL BK OF SCOTLAND GRP.....	C	02/14/2020	BANK OF NEW YORK.....		406,929	400,000	402,078	401,573		(107)		(107)		401,466		5,463	5,463	3,603	05/15/2023	2FE	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
87244A BL 3	WINDR 2012-1A AR2.....	C	01/15/2020	MBS PMT.....		.....39,155	.....39,155	.....39,155	.....39,155	.....	.....	.....	.....0	.....	.....39,155	.....	.....	.....0	.....288	01/15/2026	1FE.....
91086Q BG 2	UNITED MEXICAN STATES.....	C	02/13/2020	BANK OF NEW YORK.....		.....820,875	.....750,000	.....813,000	.....	.....	.....(490)	.....	.....(490)	.....	.....812,510	.....	.....8,365	.....8,365	.....2,320	01/21/2026	2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					.....4,000,586	.....3,903,233	.....3,989,676	.....3,005,470	.....0	.....2,329	.....0	.....2,329	.....0	.....3,986,758	.....0	.....13,828	.....13,828	.....22,179	XXX	XXX
8399997	Total - Bonds - Part 4.....					.....98,866,954	.....96,101,605	.....97,619,814	.....42,528,242	.....0	.....(17,382)	.....0	.....(17,382)	.....0	.....97,222,426	.....0	.....1,644,529	.....1,644,529	.....305,253	XXX	XXX
8399999	Total - Bonds.....					.....98,866,954	.....96,101,605	.....97,619,814	.....42,528,242	.....0	.....(17,382)	.....0	.....(17,382)	.....0	.....97,222,426	.....0	.....1,644,529	.....1,644,529	.....305,253	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					.....98,866,954	.....XXX	.....97,619,814	.....42,528,242	.....0	.....(17,382)	.....0	.....(17,382)	.....0	.....97,222,426	.....0	.....1,644,529	.....1,644,529	.....305,253	XXX	XXX

QE05.7

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
BANK OF AMER NA.....		1.500	9,772	4,685	2,000,000	2,000,000	2,000,000	XXX
FIFTH THIRD BANK.....					(9,594,182)	(14,347,267)	(51,702,844)	XXX
BANK OF NOVA SCOTIA.....		1.840	9,525	6,335	2,000,000	2,000,000	2,000,000	XXX
BAYERISCHE LANDESBANK.....		1.975		4,849	1,400,000	1,400,000	1,400,000	XXX
CREDIT SUISSE AG NY.....		1.810		5,802	1,500,000	1,500,000	1,500,000	XXX
DNB BK ASA.....		1.630		3,713		2,000,036	2,000,021	XXX
KOOKMIN BANK NY.....		2.060			2,000,000	2,000,000		XXX
MUFG BK LTD.....		1.980		9,185	1,000,000	1,000,000	1,000,000	XXX
NATIXIS.....		1.880	7,987	395	1,700,000	1,700,000	1,700,000	XXX
NORINCHUKIN BK.....		1.940		18,753	2,000,037	2,000,021	2,000,004	XXX
INTEREST RECEIVED DURING QTR ON DISPOSED HOLDINGS			18,853					XXX
0199999. Total Open Depositories.....	XXX	XXX	46,137	53,717	4,005,855	1,252,790	(38,102,819)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	46,137	53,717	4,005,855	1,252,790	(38,102,819)	XXX
0599999. Total Cash.....	XXX	XXX	46,137	53,717	4,005,855	1,252,790	(38,102,819)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	FHLB.....		02/13/2020.....	.....1.569	04/13/2020.....	.....1,899,009	.....	.....3,882
2599999	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					.....1,899,009	.....0	.....3,882
3199999	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					.....1,899,009	.....0	.....3,882
Total Bonds								
7699999	Subtotals - Issuer Obligations.....					.....1,899,009	.....0	.....3,882
8399999	Subtotals - Bonds.....					.....1,899,009	.....0	.....3,882
Exempt Money Market Mutual Funds as Identified by the SVO								
261908	10 7 DREYFUS TREAS CASH MGMT #0521.....		03/31/2020.....	.....0.220		.....123,412,396	.....	.....244,064
4812A0	37 5 JP MORGAN 100% UST-CAP #3163.....		03/31/2020.....	.....0.450		.....96,517,858	.....	.....302,745
60934N	50 0 FEDERATED TREAS OBLIG #68.....		03/31/2020.....	.....0.310		.....89,364,635	.....	.....214,108
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					.....309,294,889	.....0	.....760,917
8899999	Total - Cash Equivalents.....					.....311,193,898	.....0	.....764,799

QE14