



**QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2020
OF THE CONDITION AND AFFAIRS OF THE
CENTRAL MUTUAL INSURANCE COMPANY**

NAIC Group Code 0036 , 0036 NAIC Company Code 20230 Employer's ID Number 34-4202560
(Current Period) (Prior Period)

Organized under the Laws of Ohio , State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 04/17/1876 Commenced Business 10/02/1876

Statutory Home Office 800 SOUTH WASHINGTON STREET , VAN WERT, OH, US 45891-2357
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 800 SOUTH WASHINGTON STREET
(Street and Number)

VAN WERT, OH, US 45891-2357 (419)238-1010
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. BOX 351 , VAN WERT, OH, US 45891-0351
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 800 SOUTH WASHINGTON STREET
(Street and Number)

VAN WERT, OH, US 45891-2357 (419)238-1010
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.CENTRAL-INSURANCE.COM

Statutory Statement Contact AMY RENEE DOUGAL (419)238-5551-2176
(Name) (Area Code)(Telephone Number)(Extension)

ADOUGAL@CENTRAL-INSURANCE.COM (419)238-7626
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title
EVAN PENNINGTON PURMORT	PRESIDENT
KEITH ALLEN GOAD	CHIEF FINANCIAL OFFICER
AMY RENEE DOUGAL	TREASURER #

OTHERS

PAUL JOSEPH EDWARDS, VICE PRESIDENT
 ROBERT JAMES COLEMAN, VICE PRESIDENT #
 MATTHEW PAUL KORTE, VICE PRESIDENT
 TIMOTHY LEE RAUCH, VICE PRESIDENT

ANGELA MARIE GIBSON, VICE PRESIDENT
 CYNTHIA MARIE HURLESS, CHIEF OPERATING OFFICER
 DAVID T LEE, VICE PRESIDENT
 JANA LOU RINGWALD, VICE PRESIDENT

TRINTIN CHAD GLENN, CHIEF ACTUARY
 BENJAMIN SCOTT FAUROTE, VICE PRESIDENT
 JOCELYN LEIGH PFEIFER, VICE PRESIDENT
 MATTHEW LANE ZOLLNER, VICE PRESIDENT #

DIRECTORS OR TRUSTEES

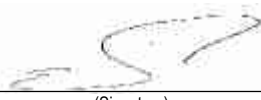
EDWARD RAY BUHL
 THOMAS B KEARNEY
 EVAN PENNINGTON PURMORT
 DAVID CARTER WARD

JOSIE LEE COVINGTON II
 STEPHEN KEITH MOORE
 FRANCIS WALWORTH PURMORT III
 CYNTHIA MARIE HURLESS

BENJAMIN SCOTT FAUROTE
 EDWARD JOSEPH NOONAN
 DENNIS DALE STRIPE

State of Ohio
 County of Van Wert ss

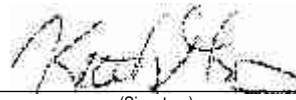
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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



(Signature)
 EVAN PENNINGTON PURMORT

(Printed Name)
 1.
 PRESIDENT

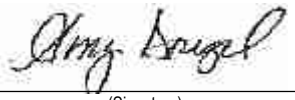
(Title)



(Signature)
 KEITH ALLEN GOAD

(Printed Name)
 2.
 CHIEF FINANCIAL OFFICER

(Title)



(Signature)
 AMY RENEE DOUGAL

(Printed Name)
 3.
 TREASURER

(Title)

Subscribed and sworn to before me this _____ day of _____, 2020

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

Yes[X] No[]

(Notary Public Signature)

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	949,102,593		949,102,593	851,197,266
2. Stocks:				
2.1 Preferred stocks	1,766,675		1,766,675	1,566,527
2.2 Common stocks	475,637,394	1,966,205	473,671,189	534,358,996
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances)	37,811,843	775,518	37,036,326	38,371,760
4.2 Properties held for the production of income (less \$.....0 encumbrances)	289,030		289,030	297,801
4.3 Properties held for sale (less \$.....0 encumbrances)				
5. Cash (\$.....38,064,563), cash equivalents (\$.....19,044,198) and short-term investments (\$.....3,460,881)	60,569,642		60,569,642	87,324,184
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities	1,145,000		1,145,000	2,103,715
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	(761)		(761)	
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,526,321,416	2,741,723	1,523,579,694	1,515,220,249
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	7,266,446		7,266,446	7,334,487
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	32,285,573		32,285,573	32,290,319
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....485,323 earned but unbilled premiums)	163,840,970	638,222	163,202,748	163,825,658
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	28,657,518		28,657,518	33,123,714
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	40,351,484	19,809,542	20,541,942	20,311,496
19. Guaranty funds receivable or on deposit	86,547		86,547	98,318
20. Electronic data processing equipment and software	12,763,338	12,713,996	49,342	99,391
21. Furniture and equipment, including health care delivery assets (\$.....0)	2,202,831	2,202,831		
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$.....0) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	4,092,034	1,117	4,090,917	2,884,106
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,817,868,156	38,107,431	1,779,760,726	1,775,187,737
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	1,817,868,156	38,107,431	1,779,760,726	1,775,187,737
DETAILS OF WRITE-INS				
1101. Suspense - Investments for Late Adjustments	(761)		(761)	
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)	(761)		(761)	
2501. PREPAID PENSION BENEFIT COSTS	29,654,702		29,654,702	33,114,722
2502. OVERFUNDED PENSION ASSETS	(29,654,702)		(29,654,702)	(33,114,722)
2503. EQUITIES & DEPOSITS IN POOLS & ASSOCIATIONS	4,114,660		4,114,660	2,900,390
2598. Summary of remaining write-ins for Line 25 from overflow page	(22,627)	1,117	(23,744)	(16,285)
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	4,092,034	1,117	4,090,917	2,884,106

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....164,706,310)	383,937,727	335,321,230
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses	125,519,374	115,715,713
4. Commissions payable, contingent commissions and other similar charges	11,468,936	16,914,348
5. Other expenses (excluding taxes, licenses and fees)	17,559,190	16,272,476
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	3,641,506	4,550,014
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))	4,659,867	1,412,024
7.2 Net deferred tax liability		
8. Borrowed money \$.....0 and interest thereon \$.....0		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....68,089,954 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)	319,595,274	320,461,537
10. Advance premium	5,027,238	4,884,010
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders	234,023	197,469
12. Ceded reinsurance premiums payable (net of ceding commissions)	6,091,030	5,546,550
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	21,520,855	19,901,946
15. Remittances and items not allocated		
16. Provision for reinsurance (including \$.....0 certified)	5,839,000	5,839,000
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	2,108,898	4,151,939
20. Derivatives		
21. Payable for securities		
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$.....0 and interest thereon \$.....0		
25. Aggregate write-ins for liabilities	28,112,582	27,171,153
26. TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25)	935,315,499	878,339,408
27. Protected cell liabilities		
28. TOTAL liabilities (Lines 26 and 27)	935,315,499	878,339,408
29. Aggregate write-ins for special surplus funds		
30. Common capital stock		
31. Preferred capital stock		
32. Aggregate write-ins for other-than-special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus		
35. Unassigned funds (surplus)	844,445,229	896,848,323
36. Less treasury stock, at cost:		
36.10 shares common (value included in Line 30 \$.....0)		
36.20 shares preferred (value included in Line 31 \$.....0)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	844,445,229	896,848,323
38. TOTALS (Page 2, Line 28, Col. 3)	1,779,760,728	1,775,187,731
DETAILS OF WRITE-INS		
2501. Reserve - Pension Plan Benefits	26,437,524	25,038,236
2502. Reserve for Investment Expenses	396,386	455,692
2503. Reserve for Escheats	1,174,068	1,493,654
2598. Summary of remaining write-ins for Line 25 from overflow page	104,604	183,570
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	28,112,582	27,171,153
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned			
1.1 Direct (written \$.....535,130,044)	539,015,332	546,055,763	728,359,466
1.2 Assumed (written \$.....46,174,021)	43,390,457	40,302,093	53,816,005
1.3 Ceded (written \$.....133,130,504)	133,334,839	132,616,210	176,788,375
1.4 Net (written \$.....448,173,561)	449,070,950	453,741,646	605,387,096
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....295,886,009)			
2.1 Direct	360,361,548	368,392,777	461,279,030
2.2 Assumed	18,714,117	22,174,306	30,136,826
2.3 Ceded	100,213,699	91,910,600	108,049,805
2.4 Net	278,861,966	298,656,483	383,366,051
3. Loss adjustment expenses incurred	43,800,376	41,199,661	55,678,973
4. Other underwriting expenses incurred	153,317,081	140,663,342	183,914,566
5. Aggregate write-ins for underwriting deductions			
6. TOTAL underwriting deductions (Lines 2 through 5)	475,979,422	480,519,486	622,959,590
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(26,908,472)	(26,777,840)	(17,572,494)
INVESTMENT INCOME			
9. Net investment income earned	27,244,388	26,881,776	35,398,353
10. Net realized capital gains (losses) less capital gains tax of \$.....9,270,905	34,876,264	7,979,905	10,116,882
11. Net investment gain (loss) (Lines 9 + 10)	62,120,652	34,861,681	45,515,235
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....556,749)	(556,749)	(415,712)	(571,451)
13. Finance and service charges not included in premiums	1,218,669	1,368,640	1,788,515
14. Aggregate write-ins for miscellaneous income	143,886	397,891	535,781
15. TOTAL other income (Lines 12 through 14)	805,806	1,350,819	1,752,845
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	36,017,986	9,434,660	29,695,587
17. Dividends to policyholders	238,370	189,104	301,220
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	35,779,616	9,245,556	29,394,367
19. Federal and foreign income taxes incurred	1,379,938	31,212	2,178,863
20. Net income (Line 18 minus Line 19) (to Line 22)	34,399,678	9,214,344	27,215,504
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	896,848,105	808,624,786	808,624,786
22. Net income (from Line 20)	34,399,678	9,214,344	27,215,504
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....(18,848,808)	(70,907,420)	31,057,990	51,922,306
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	1,191,180	1,029,707	1,558,052
27. Change in nonadmitted assets	(19,147,271)	7,776,647	7,934,539
28. Change in provision for reinsurance			(5,839,000)
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from Protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	2,060,732	3,117,961	5,431,917
38. Change in surplus as regards policyholders (Lines 22 through 37)	(52,403,101)	52,196,649	88,223,319
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	844,445,004	860,821,435	896,848,105
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401. Miscellaneous Income	143,886	397,891	535,781
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	143,886	397,891	535,781
3701. Gains and Losses in Surplus (SSAP's 92 & 102)	2,060,732	3,117,961	5,431,917
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	2,060,732	3,117,961	5,431,917

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	449,267,961	453,104,692	599,240,184
2. Net investment income	29,955,158	28,277,716	37,996,371
3. Miscellaneous income	805,807	1,350,819	1,752,845
4. TOTAL (Lines 1 to 3)	480,028,926	482,733,227	638,989,400
5. Benefit and loss related payments	225,775,526	271,421,629	333,570,458
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	192,259,749	184,688,881	235,386,234
8. Dividends paid to policyholders	201,816	209,517	312,330
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	7,403,000	4,254,488	1,545,705
10. TOTAL (Lines 5 through 9)	425,640,091	460,574,515	570,814,727
11. Net cash from operations (Line 4 minus Line 10)	54,388,835	22,158,713	68,174,673
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	79,544,993	132,799,679	166,233,204
12.2 Stocks	388,625,389	179,133,415	220,157,912
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			
12.7 Miscellaneous proceeds		17,299,150	(1,975,577)
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	468,170,382	329,232,244	384,415,539
13. Cost of investments acquired (long-term only):			
13.1 Bonds	180,629,645	197,158,617	274,029,103
13.2 Stocks	371,418,499	183,635,096	225,301,757
13.3 Mortgage loans			
13.4 Real estate	132,534	799,567	1,199,786
13.5 Other invested assets			
13.6 Miscellaneous applications	(1,040,000)	(59,235)	2,125,765
13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	551,140,677	381,534,044	502,656,412
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)	(82,970,295)	(52,301,800)	(118,240,873)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
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)	1,826,919	13,260,760	11,549,440
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	1,826,919	13,260,760	11,549,440
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(26,754,541)	(16,882,328)	(38,516,760)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	87,324,184	125,840,943	125,840,944
19.2 End of period (Line 18 plus Line 19.1)	60,569,643	108,958,616	87,324,184

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001			
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Notes to Financial Statement

NOTES TO FINANCIAL STATEMENTS**1. Summary of Significant Accounting Policies****A. Accounting Practices**

The financial statements of Central Mutual Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining solvency under the Ohio Insurance Law. The *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices.

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, Central Mutual Insurance Company uses the following accounting policies:

1. Short-term investments are stated at amortized cost.
2. Bonds not backed by other loans are stated at the lower of amortized cost or fair value using the interest method.
3. Common stocks are stated at market value except investments in stocks of uncombined subsidiaries and affiliates in which Central Mutual Insurance Company has an interest of 20% or more are carried on the equity basis.
4. Preferred stocks are stated at market value except qualified sinking fund preferred stocks which are stated at amortized cost.
5. Central Mutual Insurance Company has no mortgage loans on real estate.
6. Loan-backed securities are stated at amortized cost. Prepayment assumptions for loan-backed bonds and structured securities are obtained from dealer surveys. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used to value these securities.
7. Central Mutual Insurance Company owns 100% of the common stock of All America Insurance Company, a property and casualty insurance company. Central Mutual Insurance Company owns 100% of Security Central, a holding company. Stocks held in all subsidiaries are carried at their Admitted Asset Equivalent.
8. Central Mutual Insurance Company has no investments in joint ventures, partnerships or limited liability companies.
9. Central Mutual Insurance Company owns no derivatives.
10. Central Mutual Insurance Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts - Premiums.
11. Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

D. Going Concern

1.
 - a. No principal conditions or events have occurred to raise substantial doubt about Central Mutual's ability to continue as a going concern.
 - b. N/A
 - c. N/A
2. N/A
3. N/A
4. N/A

Notes to Financial Statement

5. Investments**D. Loan-Backed Securities**

- 1) Prepayment assumptions for loan-backed securities and structured securities were obtained from the amortization schedule contained in the official statement. These are based on scheduled loan payments.
- 2) NONE
- 3) NONE
- 4) The impaired securities (fair value less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:
 - a) The aggregate amount of unrealized losses:
 - i) Less than 12 months: \$0
 - ii) 12 Months or Longer: \$0
 - b) The aggregate related to fair values of securities with unrealized losses:
 - i) Less than 12 months: \$0
 - ii) 12 Months or Longer: \$0
- 5) The security does not meet the criteria per the Company's OTTI procedure to be classified as "other-than-temporarily impaired."

E. Repurchase Agreements and/or Securities Lending Transactions – NONE

F. N/A

G. N/A

H. N/A

I. N/A

M. Working Capital Finance Investments – NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

8. Derivative Instruments**A. Derivatives under SSAP No. 86 – Derivatives:**

Central Mutual Insurance Company has no such derivative transactions.

B. Derivatives under SSAP No. 108 – Derivative Hedging Variable Annuity Guarantees

Central Mutual Insurance Company has no such derivative transactions.

9. Income Taxes**A. Deferred Tax Asset/Liability**

1. The components of the net deferred tax asset/(liability) at December 31 are as follows:

	December 31, 2020			December 31, 2019			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	1 Ordinary	2 Capital	3 (Col 1+2) Total	7 Ordinary	8 Capital	9 (Col 7+8) Total
(a) Gross deferred tax assets	38,859,033	3,379,365	42,238,398	37,569,990	1,387,507	38,957,497	1,289,043	1,991,858	3,280,901
(b) Statutory valuation allowance adjustments	0	0	0	0	0	0	0	0	0
(c) Adjusted gross deferred tax assets (a1 - 1b)	38,859,033	3,379,365	42,238,398	37,569,990	1,387,507	38,957,497	1,289,043	1,991,858	3,280,901
(d) Deferred Tax Assets Nonadmitted	19,809,542	0	19,809,542	0	0	0	19,809,542	0	19,809,542
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	19,049,491	3,379,365	22,428,856	37,569,990	1,387,507	38,957,497	(18,520,499)	1,991,858	(16,528,641)
(f) Deferred Tax Liabilities	1,886,914	0	1,886,914	2,221,260	16,424,741	18,646,001	(334,346)	(16,424,741)	(16,759,087)
(g) Net admitted deferred tax asset/(Net Deferred Tax Liability) (1e - 1f)	17,162,577	3,379,365	20,541,942	35,348,730	(15,037,233)	20,311,496	(18,186,153)	18,416,599	230,446

Notes to Financial Statement

2. Admission Calculation Components

	December 31, 2020			December 31, 2019			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	1 Ordinary	2 Capital	3 (Col 1+2) Total	7 Ordinary	8 Capital	9 (Col 7+8) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	16,108,767	0	16,108,767	7,952,020	0	7,952,020	8,156,747	0	8,156,747
(b) Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding The Amount of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	4,433,175	0	4,433,175	12,472,638	0	12,472,638	(8,039,463)	0	(8,039,463)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	4,433,175	0	4,433,175	12,472,638	0	12,472,638	(8,039,463)	0	(8,039,463)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	120,111,010	XXX	XXX	126,020,886	XXX	XXX	(5,909,876)
(c) Adjusted Gross Deferred Tax Assets (Excluding the Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	(1,492,451)	3,379,365	1,886,914	17,258,494	1,387,507	18,646,001	(18,750,945)	1,991,858	(16,759,087)
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total 2(a) + 2(b) +	19,049,491	3,379,365	22,428,856	37,683,152	1,387,507	39,070,659	(18,633,661)	1,991,858	(16,641,803)

3. Other Admissibility Criteria

	2020	2019
(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	777%	895%
(b) Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above	800,750,248	874,407,271

4. Impact of Tax Planning Strategies

	December 31, 2020			December 31, 2019			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	1 Ordinary	2 Capital	3 (Col 1+2) Total	7 (Col 1 & 4) Ordinary	8 (Col 2 & 5) Capital	9 (Col 7+8) Total
Impact of Tax Planning Strategies									
(a) Adjusted Gross DTAs (% of Total Adjusted Gross DTAs)	0.0%	8.0%	8.0%	0.0%	3.6%	3.6%	0.0%	4.4%	4.4%
(b) Net Admitted Adjusted Gross DTAs (% of Total Net Admitted Adjusted Gross)	0.0%	16.5%	16.5%	0.0%	6.9%	6.9%	0.0%	9.5%	9.5%
(c) Does the Company's tax-planning strategies include the use of reinsurance Yes [] No [X]									

B. Unrecognized DTLs
Not applicable

C. Current Tax and Change in Deferred Tax

1. Current income tax

	2020	2019	Change
(a) Federal	1,060,848	2,514,962	(1,454,113)
(b) Foreign	19,463	19,463	0
(c) Subtotal	1,080,311	2,534,425	(1,454,113)
(d) Federal income tax on net capital gains	9,662,480	2,909,403	6,753,077
(e) Utilization of capital loss carryforward	0	0	0
(f) Other	(91,949)	(571,227)	479,278
Federal and foreign income taxes incurred	10,650,843	4,872,601	5,778,242

Notes to Financial Statement

2. Deferred income tax

	2020	2019	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	7,090,251	6,316,157	774,094
(2) Unearned premium reserve	13,634,146	13,664,513	(30,367)
(3) Non-Qualifying Pension	2,834,264	2,692,654	141,610
(4) SPP Equalization Plan	991,035	1,016,454	(25,419)
(5) Post Retirement Expenses	5,167,981	5,171,866	(3,885)
(6) Charitable Contribution Deduction Carryforward	0	0	0
(7)			
(8) Pension Accrual	5,551,880	5,258,030	293,850
(9) Net operating loss carry-forward	0	0	0
(10) Tax credit carry-forward			0
(11) Other (including items <5% of total ordinary tax assets)			0
(12) Other assets – nonadmitted	3,522,808	3,396,779	126,029
(13) Tax/Book depreciation	66,669	53,536	13,133
(99) Subtotal	38,859,034	37,569,989	1,289,045
(b) Statutory valuation allowance adjustment			0
(c) Nonadmitted	19,809,542	0	19,809,542
(d) Admitted ordinary deferred tax assets (2a99-2b-2c)	19,049,492	37,569,989	(18,520,497)
(e) Capital			
(1) Investments - Other than temporary impairments (OTTI)	3,379,365	1,387,507	1,991,858
(2) Net capital loss carry-forward			0
(3) Real estate			0
(4) Other (including items <5% of total capital tax assets)			0
(99) Subtotal	3,379,365	1,387,507	1,991,858
(f) Statutory valuation allowance adjustment			0
(g) Nonadmitted			0
(h) Admitted capital deferred tax assets (2e99-2f-2g)	3,379,365	1,387,507	1,991,858
(i) Admitted deferred tax assets (2d+2h)	22,428,857	38,957,496	(16,528,639)

3. Deferred tax liabilities:

	2020	2019	Change
(a) Ordinary:			
(1) Employee Benefit Trust Fund	0	0	0
(2) Discount on Salvage and Subrogation	215,183	215,183	0
(3) Tax/Book Depreciation	0	0	0
(4)			0
(5)			0
(6) Transition adjustment for LRD	1,671,731	2,006,078	(334,346)
(99) Subtotal	1,886,914	2,221,261	(334,346)
(b) Capital			
(1) Investments - Unrealized capital gains - net	0	16,424,741	(16,424,741)
(2)			0
(3)			0
(99) Subtotal	0	16,424,741	(16,424,741)
(c) Deferred tax liabilities (3a99+3b99)	1,886,914	18,646,002	(16,759,087)

4. Net deferred tax assets/liabilities (2i-3c) 20,541,943 20,311,494 230,448

Notes to Financial Statement

I. Alternative Minimum Tax (AMT) Credit

(1) Gross AMT Credit Recognized as:	Amount
a. Credit year Recoverable	\$0
b. Deferred Tax Asset	\$0
(2) Beginning Balance of AMT Credit Carryforward	\$0
(3) Amounts Revocered	\$0
(4) Adjustments	\$0
(5) Ending Balance of AMT Credit Carryforward (5=2-3-4)	\$0
(6) Reduction for Sequestration	\$0
(7) Nonadmitted by Reporting Entity	\$0
(8) Reporting Entity Ending Balance (8=5-6-7)	\$0

11. Debt

Central Mutual Insurance Company has no debt obligations.

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

A. Defined Benefit Plan

4. Components of net periodic benefit cost

Description	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No 11	
	2020	Prior Year End	2020	2019	2020	Prior Year End
a. Service cost	8,915,819	6,447,591	726,237	712,335	0	0
b. Interest cost	7,220,280	7,065,857	1,682,511	2,633,445	0	0
c. Expected return on plan assets	(14,270,382)	(13,199,361)	(1,583,788)	(1,460,308)	0	0
d. Transition asset or obligation	0	0	0	4,531,848	0	0
e. Gains and losses	2,747,643	2,213,750	210	2,006,972	0	0
f. Prior service cost or credit	0	0	(2,305,767)	(4,595,289)	0	0
g. Gain or loss recognized due to a settlement or curtailment	0	0	0	0	0	0
h. Total net periodic benefit cost	4,613,360	2,527,837	(1,480,597)	3,829,003	0	0

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets – NONE

20. Fair Value Measurements

A.

1) Assets Measured at Fair Value on a Recurring Basis as of September 30, 2020:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
PREFERRED STOCK	1,766,675	0	0	1,766,675
COMMON STOCK	310,791,812	0	164,845,582	475,637,395
BONDS	1,022,321,742	0	0	1,022,321,742
	0	0	0	0
	0	0	0	0
	0	0	0	0
	0	0	0	0
	0	0	0	0
Total assets at fair value / NAV	1,334,880,230	0	164,845,582	1,499,725,812
b. Liabilities at fair value				
DERIVATIVE LIABILITIES	0	0	0	0
DERIVATIVE LIABILITIES	0	0	0	0
Total liabilities at fair value	0	0	0	0

2) Assets Measured at Fair Value on a Recurring Basis using Significant Unobservable Inputs (LEVEL 3) as of September 30, 2020:

Description	Balance as of 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance For Current Quarter End
a. Assets										
EQUITY SECURITIES	165,195,985	0	0	0	(350,403)	0	0	0	0	164,845,582
EQUITY SECURITIES	0	0	0	0	0	0	0	0	0	0
Total Assets	165,195,985	0	0	0	(350,403)	0	0	0	0	164,845,582
b. Liabilities										
Total Liabilities	0	0	0	0	0	0	0	0	0	0

3) Assets Measured at Fair Value on a Nonrecurring Basis - NONE

Notes to Financial Statement

23. Reinsurance

As of December 31, 2019, the Companies have recorded approximately \$36 million of reinsurance recoverable on paid losses from two reinsurers related to one claim for which the reinsurers have disputed the full recovery amount. The matter has entered arbitration subsequent to year end. No allowance has been recorded on these amounts based on the Companies' belief that the entire balance is fully collectible. A Schedule F penalty related to these disputed recoverables totaling \$6,951,000 was recorded as of December 31, 2019. On July 15, 2020, Central entered into a settlement agreement with one reinsurer for the full payment of their portion of half of the \$36 million reinsurance recoverable.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk-Sharing Provisions of the Affordable Care Act – NONE

25. Change to Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2019 were \$438.3 million. As of September 30, 2020, \$112.2 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$293.2 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on CMP, Personal Auto, Work Comp, and Homeowners lines of insurance. Therefore, there has been a (\$16.9) million unfavorable (favorable) prior-year development since December 31, 2019 to September 30, 2020. The increase (decrease) is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this increase (decrease), the Company experienced \$0 million of unfavorable (favorable) prior year claim development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

There were no changes in the methodologies and assumptions used in calculating the liability for unpaid losses and loss adjusting expenses for the most recent reporting period.

36. Financial Guaranty Insurance

Central Mutual does not write Financial Guaranty insurance.

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[X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[] No[] N/A[X]

- 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[X]
- 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[X]
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes: Yes[] No[X]
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[] No[X]
- 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. Yes[] No[X]

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[] No[X]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of entity, NAIC 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[X]
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. 12/31/2016
- 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. 12/31/2016
- 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). 04/18/2018
- 6.4 By what department or departments?
OHIO
- 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[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[] No[] N/A[X]

- 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[X]
- 7.2 If yes, give full information Yes[] No[X]

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company. Yes[] No[X]
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[] No[X]
- 8.4 If 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. Yes[] No[X]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
..... No No No No

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[]
 - (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: Yes[] No[X]
- 9.2 Has the code of ethics for senior managers been amended? Yes[] No[X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s). Yes[] No[X]
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[] No[X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[] No[X]
- 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[X]
- 11.2 If yes, give full and complete information relating thereto:

- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 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[X] No[]

GENERAL INTERROGATORIES (Continued)

INVESTMENT

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		
14.22 Preferred Stock		
14.23 Common Stock	165,195,985	164,845,583
14.24 Short-Term Investments		
14.25 Mortgages Loans on Real Estate		
14.26 All Other		
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	165,195,985	164,845,583
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above		

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes[] No[X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[] No[] N/A[X]
If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- | | | |
|--|----------|---|
| 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[X] 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
JP MORGAN CHASE BANK	4 CHASE METROTECH CENTER FLOOR 6, BROOKLYN, NY 11245
.....
.....

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[X]
- 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
GOLDMAN SACHS ASSET MANAGEMENT, LP	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[X] 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[X] No[]
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
177038	GOLDMAN SACHS ASSET MANAGEMENT, LP	CF5M58QA35CFPUX70H17 ...	SEC	NO
.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes[X] 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:

GENERAL INTERROGATORIES (Continued)

- a. 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.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes[] No[X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. 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.
- d. 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[X]

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:

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

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

Yes[] No[X]

GENERAL INTERROGATORIES**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation. Yes[] No[] N/A[X]
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation. Yes[] No[X]
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes[] No[X]
- 3.2 If yes, give full and complete information thereto
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes[] No[X]
- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
04.2999 Total

5. Operating Percentages:
- 5.1 A&H loss percent 0.000%
- 5.2 A&H cost containment percent 0.000%
- 5.3 A&H expense percent excluding cost containment expenses 0.000%
- 6.1 Do you act as a custodian for health savings accounts? Yes[] No[X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes[] No[X]
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date. \$ 0
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes[X] No[]
- 7.1 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 F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
Affiliates						
30058	75-1444207	SCOR REINS CO	NY	Authorized		
00000	AA-1120191	Convex Ins UK Ltd	GBR	Unauthorized		
00000	AA-1127084	LLOYD'S SYNDICATE NUMBER 1084	GBR	Authorized		
00000	AA-1120171	Lloyd's Syndicate Number 1856	GBR	Authorized		
00000	AA-1120184	LLOYD'S SYNDICATE NUMBER 3268	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**Current Year to Date - Allocated by States and Territories**

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama (AL)	N						
2. Alaska (AK)	N						
3. Arizona (AZ)	L	21,622,302	23,970,573	8,124,144	12,000,806	17,186,191	16,948,332
4. Arkansas (AR)	L						
5. California (CA)	L			1,575	412	1,041,364	1,493,454
6. Colorado (CO)	L	10,519,487	11,463,706	5,131,285	7,272,420	7,312,297	7,938,949
7. Connecticut (CT)	L	30,491,971	30,925,680	11,947,124	14,124,506	26,049,074	21,337,560
8. Delaware (DE)	L						
9. District of Columbia (DC)	N						
10. Florida (FL)	N			10,406	5,016	658,581	685,098
11. Georgia (GA)	L	71,321,725	72,980,287	34,032,749	39,986,379	52,687,928	40,068,466
12. Hawaii (HI)	N						
13. Idaho (ID)	L	2,919,215	1,582,896	872,518	383,650	1,099,330	423,789
14. Illinois (IL)	L	12,499,304	13,925,077	7,386,282	9,996,999	19,462,128	16,648,123
15. Indiana (IN)	L	23,653,639	24,702,290	12,539,921	11,328,668	19,147,496	15,734,418
16. Iowa (IA)	L						
17. Kansas (KS)	N						
18. Kentucky (KY)	L	7,140,829	6,757,145	3,106,126	2,743,612	5,971,898	3,242,907
19. Louisiana (LA)	N						
20. Maine (ME)	L						
21. Maryland (MD)	L	1,120,174	882,083	300,024	208,060	1,615,454	403,238
22. Massachusetts (MA)	L	11,966,630	10,368,364	5,102,745	2,563,855	13,303,167	12,071,234
23. Michigan (MI)	L	15,290,133	17,961,528	8,935,752	11,703,225	18,804,513	15,450,756
24. Minnesota (MN)	L						
25. Mississippi (MS)	L						
26. Missouri (MO)	N						
27. Montana (MT)	L						
28. Nebraska (NE)	N						
29. Nevada (NV)	L	4,751,942	2,791,239	1,158,009	412,540	2,493,744	1,468,787
30. New Hampshire (NH)	L	12,952,205	12,092,496	9,346,503	6,240,684	7,745,605	7,877,167
31. New Jersey (NJ)	L			471,339	496,916	13,520,132	16,179,617
32. New Mexico (NM)	L	15,508,038	15,891,239	8,393,127	8,957,163	14,018,298	13,021,151
33. New York (NY)	L	18,188,807	18,505,645	7,338,812	11,143,389	16,522,009	18,491,353
34. North Carolina (NC)	L	55,033,334	58,317,673	26,104,002	33,224,879	41,034,131	40,302,740
35. North Dakota (ND)	N						
36. Ohio (OH)	L	61,735,206	63,784,039	35,430,752	31,619,171	47,329,405	38,499,693
37. Oklahoma (OK)	L	8,052,814	7,966,559	7,846,760	13,707,465	29,009,939	26,505,167
38. Oregon (OR)	L						
39. Pennsylvania (PA)	L	148,162	146,139	1,467	93,902	96,923	86,229
40. Rhode Island (RI)	N						
41. South Carolina (SC)	L	14,178,080	13,325,510	6,038,726	6,772,600	9,644,742	8,158,032
42. South Dakota (SD)	N						
43. Tennessee (TN)	L	18,704,940	17,787,287	36,263,487	11,199,742	13,331,824	13,119,143
44. Texas (TX)	L	93,722,713	103,489,549	61,147,382	75,345,338	89,604,796	81,603,287
45. Utah (UT)	L	1,758,156	710,159	472,167	78,498	3,091,358	282,125
46. Vermont (VT)	L					544,630	251,166
47. Virginia (VA)	L	21,302,747	20,669,441	6,122,522	11,293,295	16,424,407	11,637,929
48. Washington (WA)	L						
49. West Virginia (WV)	N						
50. Wisconsin (WI)	L	547,492	32,311	65,211		128,619	1,779
51. Wyoming (WY)	N						
52. American Samoa (AS)	N						
53. Guam (GU)	N						
54. Puerto Rico (PR)	N						
55. U.S. Virgin Islands (VI)	N						
56. Northern Mariana Islands (MP)	N						
57. Canada (CAN)	N						
58. Aggregate other alien (OT)	X X X						
59. Totals	X X X	535,130,045	551,028,915	303,690,917	322,903,190	488,879,983	429,931,689
DETAILS OF WRITE-INS							
58001	X X X						
58002	X X X						
58003	X X X						
58998 Summary of remaining write-ins for Line 58 from overflow page	X X X						
58999 TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X						

(a) Active Status Counts:

L Licensed or Chartered - Licensed insurance carrier or domiciled RRG

E Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile See DSLI)

D Domestic Surplus Lines Insurer (DSLII) Reporting entities authorized to write surplus lines in the state of domicile.

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R Registered - Non-domiciled RRGs

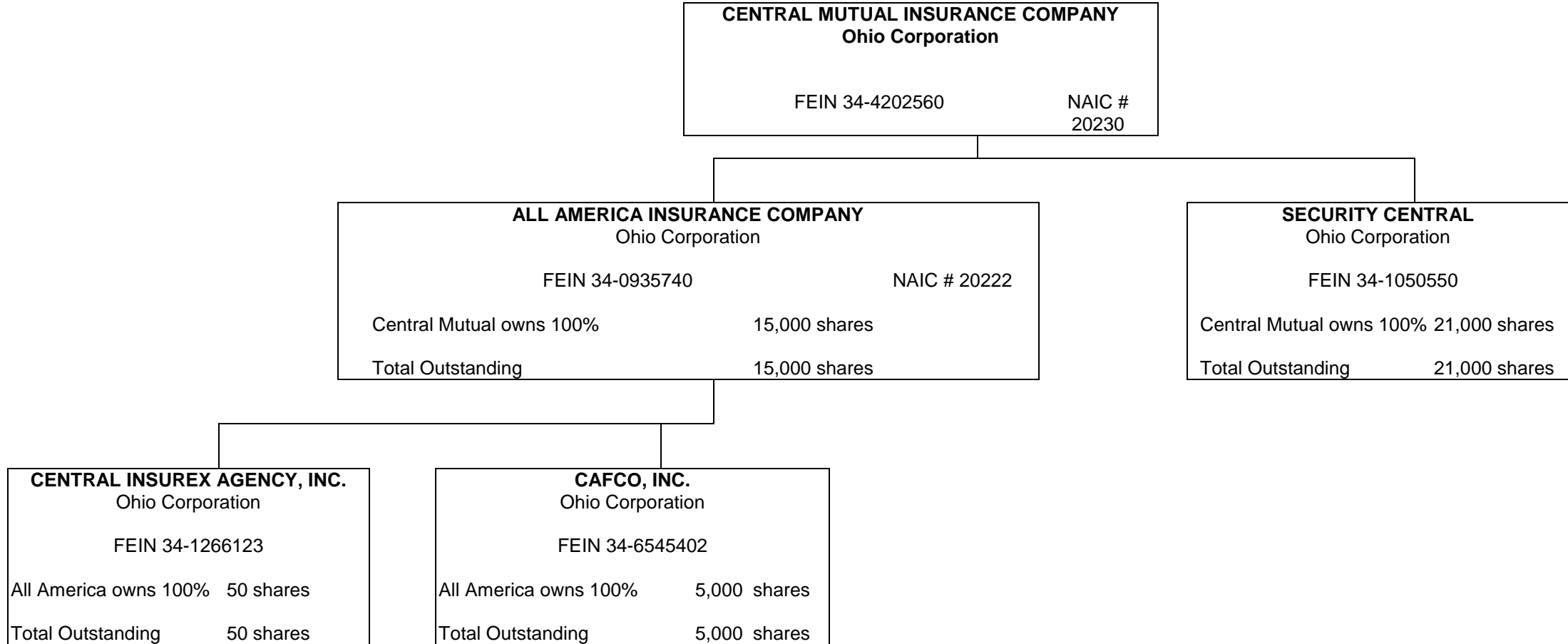
Q Qualified - Qualified or accredited reinsurer

N None of the above Not allowed to write business in the state

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
36	CENTRAL INSURANCE COMPANIES	20230	34-4202560				CENTRAL MUTUAL INSURANCE COMPANY	OH	UDP		Board of Directors		Central Mutual Insurance Company	N	0000001
36	CENTRAL INSURANCE COMPANIES	20222	34-0935740				ALL AMERICA INSURANCE COMPANY	OH	DS	Central Mutual Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N	0000001
36	CENTRAL INSURANCE COMPANIES	00000	34-1050550				SECURITY CENTRAL CORPORATION	OH	NIA	Central Mutual Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N	
36	CENTRAL INSURANCE COMPANIES	00000	34-1266123				CENTRAL INSUREX AGENCY, INC.	OH	IA	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N	
36	CENTRAL INSURANCE COMPANIES	00000	34-6545402				CAFCO, INC.	OH	NIA	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N	

Asterisk	Explanation
0000001	Central Mutual and All America participate in an intercompany pooling agreement whereby Central Mutual receives 84% of all premiums, losses, and expenses and All America receives 16%.

STATEMENT AS OF **September 30, 2020** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**
PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	5,226,934	846,621	16.197	35.263
2. Allied lines	7,566,265	5,252,274	69.417	77.962
3. Farmowners multiple peril				
4. Homeowners multiple peril	121,775,070	88,293,597	72.505	72.061
5. Commercial multiple peril	100,717,442	78,999,377	78.437	72.176
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	14,349,421	3,580,543	24.953	33.213
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims made				
12. Earthquake	1,575,921			0.116
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health				
16. Workers' compensation	6,382,751	(855,324)	(13.401)	139.605
17.1 Other liability - occurrence	35,304,065	24,491,408	69.373	33.279
17.2 Other liability - claims made				
17.3 Excess Workers' Compensation				
18.1 Products liability - occurrence	13,214,743	5,506,464	41.669	21.219
18.2 Products liability - claims made				
19.1 19.2 Private passenger auto liability	89,786,358	54,976,149	61.230	72.378
19.3 19.4 Commercial auto liability	53,016,226	44,839,370	84.577	79.589
21. Auto physical damage	89,756,460	54,068,076	60.239	66.349
22. Aircraft (all perils)				
23. Fidelity	9,719			
24. Surety	1,064			
26. Burglary and theft	13,916			
27. Boiler and machinery	318,977	362,993	113.799	20.053
28. Credit				
29. International				
30. Warranty				
31. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X	X X X
33. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X	X X X
34. Aggregate write-ins for other lines of business				
35. TOTALS	539,015,332	360,361,548	66.856	67.464
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire	1,851,144	5,164,407	5,207,414
2. Allied lines	2,578,716	7,542,718	7,608,046
3. Farmowners multiple peril			
4. Homeowners multiple peril	41,922,844	119,630,927	126,360,436
5. Commercial multiple peril	34,236,265	104,169,830	96,110,240
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	5,181,399	14,759,927	14,514,153
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake	505,208	1,502,418	1,723,675
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	2,066,255	6,689,075	6,002,684
17.1 Other liability - occurrence	11,806,930	36,516,494	34,062,849
17.2 Other liability - claims made			
17.3 Excess Workers' Compensation			
18.1 Products liability - occurrence	4,210,333	13,629,714	13,305,048
18.2 Products liability - claims made			
19.1 19.2 Private passenger auto liability	29,254,841	85,915,069	95,564,883
19.3 19.4 Commercial auto liability	17,239,680	53,977,874	54,232,968
21. Auto physical damage	28,300,623	85,271,542	96,019,995
22. Aircraft (all perils)			
23. Fidelity	4,058	10,817	9,976
24. Surety	150	865	1,197
26. Burglary and theft	6,251	14,225	15,801
27. Boiler and machinery	142,274	334,142	289,548
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X
33. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X
34. Aggregate write-ins for other lines of business			
35. TOTALS	179,306,971	535,130,044	551,028,913
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)			

PART 3 (000 omitted)
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2017 + Prior	94,940	54,717	149,657	12,897	1,450	14,347	92,424	126,335	(91,223)	127,536	10,381	(18,155)	(7,774)
2. 2018	61,211	31,421	92,633	25,523	3,495	29,018	45,640	17,205	1,939	64,784	9,952	(8,782)	1,170
3. Subtotals 2018 + Prior	156,151	86,138	242,289	38,420	4,945	43,365	138,064	143,540	(89,284)	192,320	20,333	(26,937)	(6,604)
4. 2019	98,007	110,741	208,748	52,977	18,596	71,573	92,654	37,261	(4,605)	125,309	47,624	(59,490)	(11,865)
5. Subtotals 2019 + Prior	254,158	196,879	451,037	91,397	23,541	114,938	230,718	180,801	(93,889)	317,629	67,957	(86,427)	(18,469)
6. 2020	X X X	X X X	X X X	X X X	149,304	149,304	X X X	85,089	106,738	191,828	X X X	X X X	X X X
7. Totals	254,158	196,879	451,037	91,397	172,845	264,242	230,718	265,890	12,849	509,457	67,957	(86,427)	(18,469)
8. Prior Year-End Surplus As Regards Policyholders	896,848										Col. 11, Line 7 As % of Col. 1 Line 7 1..... 26.738	Col. 12, Line 7 As % of Col. 2 Line 7 2..... (43.898)	Col. 13, Line 7 As % of Col. 3 Line 7 3..... (4.095)
													Col. 13, Line 7 Line 8 4..... (2.059)

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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.

RESPONSES

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

Explanations:

Bar Codes:

Trusteed Surplus Statement



20230202049000003

2020

Document Code: 490

Supplement A to Schedule T



20230202045500003

2020

Document Code: 455

Medicare Part D Coverage Supplement



20230202036500003

2020

Document Code: 365

Director and Officer Supplement



20230202050500003

2020

Document Code: 505

OVERFLOW PAGE FOR WRITE-INS**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 (Lines 1104 through 1196)				
2504. ENSERVIO PREFUND	(46,785)		(46,785)	(46,785)
2505. PREPAID LICENSE FEES	5,500		5,500	5,500
2506. VANGUARD RECOVERABLE	1,118	1,117	1	
2507. IDAHO INTERMOUNTAIN CLAIMS	17,541		17,541	25,000
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	(22,627)	1,117	(23,744)	(16,285)

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
2504. Reserve for Bad Faith Claims	100,097	100,097
2505. Corporate Credit Card Payable	6,672	83,934
2506. Reserve for Police Reports/Tele-Interpreter	(2,165)	(461)
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	104,604	183,570
2997. Summary of remaining write-ins for Line 29 (Lines 2904 through 2996)		
3297. Summary of remaining write-ins for Line 32 (Lines 3204 through 3296)		

STATEMENT AS OF **September 30, 2020** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	39,229,279	39,783,527
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	119,113	1,184,210
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		(68,980)
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	1,264,877	1,669,478
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	38,083,515	39,229,279
10. Deduct total nonadmitted amounts	775,518	563,656
11. Statement value at end of current period (Line 9 minus Line 10)	37,307,997	38,665,623

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
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)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,389,265,331	1,198,844,577
2. Cost of bonds and stocks acquired	552,048,143	499,330,861
3. Accrual of discount	126,560	561,409
4. Unrealized valuation increase (decrease)	(89,754,864)	62,907,335
5. Total gain (loss) on disposals	44,138,689	12,867,743
6. Deduct consideration for bonds and stocks disposed of	468,170,382	386,391,117
7. Deduct amortization of premium	1,667,909	1,695,764
8. Total foreign exchange change in book/adjusted carrying value		788,678
9. Deduct current year's other-than-temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	521,093	22,443
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	1,426,506,662	1,387,236,166
12. Deduct total nonadmitted amounts	1,966,205	
13. Statement value at end of current period (Line 11 minus Line 12)	1,424,540,457	1,387,236,166

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**

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	690,139,369	56,259,660	14,222,549	(1,467,268)	685,688,470	690,139,369	730,709,211	686,153,319
2. NAIC 2 (a)	141,912,112	41,469,741	2,396,405	(1,961,895)	129,875,483	141,912,112	179,023,553	128,295,453
3. NAIC 3 (a)	31,271,556		657,629	334,261	27,511,052	31,271,556	30,948,187	24,854,577
4. NAIC 4 (a)	4,105,384		236,372	2,321,139	4,158,308	4,105,384	6,190,150	4,615,361
5. NAIC 5 (a)	6,024,595		360,119	27,896	6,441,725	6,024,595	5,692,372	7,278,551
6. NAIC 6 (a)								
7. Total Bonds	873,453,016	97,729,401	17,873,074	(745,868)	853,675,037	873,453,016	952,563,474	851,197,261
PREFERRED STOCK								
8. NAIC 1	0				867,877	0	0	1,566,527
9. NAIC 2	1,326,400			92,425	1,290,294	1,326,400	1,418,825	
10. NAIC 3	319,500			28,350	311,400	319,500	347,850	
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	1,645,900			120,775	2,469,571	1,645,900	1,766,675	1,566,527
15. Total Bonds & Preferred Stock	875,098,916	97,729,401	17,873,074	(625,093)	856,144,607	875,098,916	954,330,149	852,763,788

(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 \$.....3,460,881; NAIC 2 \$.....0; 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. Totals	3,460,881	X X X	3,558,130	100,609	5,589

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		
2. Cost of short-term investments acquired	3,558,130	57,889,695
3. Accrual of discount		138,239
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		8,630
6. Deduct consideration received on disposals		58,036,270
7. Deduct amortization of premium	97,249	295
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)	3,460,881	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,460,881	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	
2.	Cost Paid/(Consideration Received) on additions	5,951
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(1,209)
6.	Considerations received/(paid) on terminations	4,742
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year				
	3.25 SSAP No. 108 adjustments				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	43,527,731	3,282,726
2.	Cost of cash equivalents acquired	184,175,948	113,714,418
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)	(1,367)	(738)
5.	Total gain (loss) on disposals	9,742	(2,112)
6.	Deduct consideration received on disposals	208,667,856	73,466,563
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)	19,044,198	43,527,731
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	19,044,198	43,527,731

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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. Governments									
912828ZQ6	UNITED STATES TREASURY		08/14/2020	BAIRD (ROBERT W.) & CO. INC.	X X X	1,439,578	1,450,000	2,241	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	1,439,578	1,450,000	2,241	X X X
Bonds - All Other Governments									
91087BAJ9	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	07/01/2020	BANK OF NEW YORK/BARCLAYS	X X X	4,147,570	3,860,000	28,854	2FE
Y20721BG3	INDONESIA, REPUBLIC OF (GOVERNMENT)	D	07/01/2020	JEFFERIES & COMPANY, INC.	X X X	2,070,430	1,900,000	37,228	2FE
1099999 Subtotal - Bonds - All Other Governments					X X X	6,218,000	5,760,000	66,082	X X X
Bonds - U.S. States, Territories and Possessions									
6775224L5	OHIO ST		06/18/2020	PERSHING LLC	X X X	2,075,000	2,075,000		1FE
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions					X X X	2,075,000	2,075,000		X X X
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
01728VVL1	ALLEGHENY CNTY PA		07/23/2020	BANKERS TR CO/PNC BK NA SECS	X X X	785,000	785,000		1FE
246199LG6	DELAWARE OHIO CITY SCH DIST		01/08/2020	Unknown	X X X	713,706	700,000	3,597	Z
494135AR7	KILLEEN TEX		07/29/2020	PERSHING LLC	X X X	1,000,000	1,000,000		1FE
64966HTX8	NEW YORK N Y		06/16/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	2,560,974	1,850,000	5,229	1FE
720424ZV5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		07/09/2020	RBC CAPITAL MARKETS	X X X	630,000	630,000		1FE
720424ZW3	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		07/09/2020	RBC CAPITAL MARKETS	X X X	1,000,000	1,000,000		1FE
796720NW6	SAN BERNARDINO CALIF CMNTY COLLEGE DIST		06/17/2020	PERSHING LLC	X X X	1,660,000	1,660,000		1FE
938429W60	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV		06/18/2020	PERSHING LLC	X X X	1,250,000	1,250,000		1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					X X X	9,599,680	8,875,000	8,826	X X X
Bonds - U.S. Special Revenue, Special Assessment									
050589QY9	AUBURN UNIV ALA GEN FEE REV		07/23/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	730,000	730,000		1FE
088632CU6	BI-STATE DEV AGY MO ILL MET DIST MASS TR		07/08/2020	RBC CAPITAL MARKETS	X X X	1,065,000	1,065,000		1FE
088632CV4	BI-STATE DEV AGY MO ILL MET DIST MASS TR		07/08/2020	RBC CAPITAL MARKETS	X X X	570,000	570,000		1FE
088632CW2	BI-STATE DEV AGY MO ILL MET DIST MASS TR		07/08/2020	RBC CAPITAL MARKETS	X X X	1,350,000	1,350,000		1FE
1164753A0	BROWNSVILLE TEX UTIL SYS REV		07/30/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	1,000,000	1,000,000		1FE
13067WRE4	CALIFORNIA ST DEPT WTR RES CENT VY PROJ		07/30/2020	MORGAN STANLEY CO	X X X	2,090,000	2,090,000		1FE
2350366N5	DALLAS FORT WORTH TEX INTL ARPT REV		07/31/2020	MORGAN STANLEY CO	X X X	1,500,000	1,500,000		1FE
283062DV6	EL DORADO CALIF IRR DIST REV		06/16/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	640,000	640,000		1FE
3133KJNE8	FH RA3089 - RMBS		07/13/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	4,209,184	3,997,148	3,609	1
3140QDKP8	FN CA5701 - RMBS		07/13/2020	MORGAN STANLEY CO	X X X	6,116,608	5,796,445	5,233	1
338430DE8	FLAGSTAFF ARIZ CTFS PARTN		07/24/2020	Stifel Nicolaus & Co.	X X X	730,000	730,000		1FE
428061EG6	HESPERIA CALIF UNI SCH DIST CTFS PARTN		07/10/2020	RBC CAPITAL MARKETS	X X X	700,000	700,000		1FE
54628CMK5	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		07/31/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	1,000,000	1,000,000		1FE
574296CB3	MARYLAND ST STAD AUTH REV		07/10/2020	Bank of America Securities	X X X	215,000	215,000		1FE
59447TXW8	MICHIGAN FIN AUTH REV		06/15/2020	MORGAN STANLEY CO	X X X	2,698,150	2,500,000	3,427	1FE
650036BC9	NEW YORK ST URBAN DEV CORP REV		06/18/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	1,690,000	1,690,000		1FE
682832GC8	ONONDAGA N Y CIVIC DEV CORP REV		06/17/2020	Bank of America Securities	X X X	1,925,000	1,925,000		1FE
717893R37	PHILADELPHIA PA WTR & WASTEWTR REV		07/23/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	750,000	750,000		1FE
73358W4V3	PORT AUTH N Y & N J		07/02/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	1,015,000	1,015,000		1FE
882806HG0	TEXAS TECH UNIV REVS IAM COML PAPER NTS		07/09/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	1,000,000	1,000,000		1FE
91412HGE7	UNIVERSITY CALIF REVS		07/10/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	740,000	740,000		1FE
92778VKB3	VIRGINIA COLLEGE BUILDING AUTHORITY		07/17/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	1,000,000	1,000,000		1FE
946303D27	WAYNE ST UNIV MICH UNIV REVS		07/17/2020	Bank of America Securities	X X X	1,450,000	1,450,000		1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	34,183,942	33,453,593	12,268	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00206RDQ2	AT&T INC		07/08/2020	Bank of America Securities	X X X	5,218,515	4,500,000	68,531	2FE
002824BP4	ABBOTT LABORATORIES		06/22/2020	MORGAN STANLEY CO	X X X	1,987,400	2,000,000		1FE
00724PAA7	ADOBE INC		01/22/2020	Bank of America Securities	X X X	1,298,219	1,300,000		1FE

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SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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
00914AAH5	AIR LEASE CORP		07/08/2020	Various	X X X	3,633,036	3,600,000	5,400	2FE
026874DQ7	AMERICAN INTERNATIONAL GROUP INC		05/06/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	1,698,164	1,700,000		2FE
037833DT4	APPLE INC		05/04/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	1,946,510	1,950,000		1FE
052528AL0	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	01/14/2020	GOLDMAN	X X X	345,000	345,000		2FE
05565ALQ4	BNP PARIBAS SA	C	02/18/2020	BNP PARIBAS SECURITIES BOND	X X X	375,000	375,000		2FE
05583JAG7	BPCE SA	C	01/06/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	248,505	250,000		1FE
05968LAM4	BANCOLOMBIA SA	C	01/23/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	287,950	290,000		2FE
06540RAU8	BANK 2017-BNK9 D - CMBS		08/21/2020	MORGAN STANLEY CO	X X X	456,188	600,000	1,085	2FE
09659W2K9	BNP PARIBAS SA	C	01/06/2020	BNP PARIBAS SECURITIES BOND	X X X	345,000	345,000		1FE
11135FAU5	BROADCOM INC		05/05/2020	HSBC SECURITIES INC.	X X X	1,924,808	1,925,000		2FE
12636FBJ1	COMM 2015-LC23 A4 - CMBS		08/04/2020	DEUTSCHE BANK SECURITIES, INC.	X X X	3,370,488	3,008,000	1,577	1FE
14040HCD5	CAPITAL ONE FINANCIAL CORP		05/06/2020	MORGAN STANLEY CO	X X X	1,699,269	1,700,000		2FE
142339AJ9	CARLISLE COMPANIES INC		02/13/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	113,569	115,000		2FE
14448CAH7	CARRIER GLOBAL CORP		07/08/2020	RBC CAPITAL MARKETS	X X X	5,142,700	5,000,000	46,051	2FE
17324DAU8	CGCMT 2015-P1 A5 - CMBS		08/05/2020	WELLS FARGO SECURITIES	X X X	1,670,391	1,500,000	929	1FE
17324TAE9	CGCMT 2016-GC36 A5 - CMBS		08/04/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	2,906,617	2,600,000	1,306	1FE
225401AN8	CREDIT SUISSE GROUP AG	C	01/21/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	458,460	450,000		3FE
23312LAS7	DBJPM 2016-C1 A4 - CMBS		08/04/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	2,423,566	2,197,000	1,000	1FE
27409LAE3	EAST OHIO GAS CO		06/11/2020	MORGAN STANLEY CO	X X X	997,950	1,000,000		1FE
29449WAA5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		07/08/2020	Various	X X X	5,164,818	5,150,000	362	1FE
29717PAV9	ESSEX PORTFOLIO LP		02/04/2020	WELLS FARGO SECURITIES	X X X	90,661	91,000		2FE
316773CZ1	FIFTH THIRD BANCORP		04/30/2020	MORGAN STANLEY CO	X X X	1,923,768	1,925,000		2FE
31677QBS7	FIFTH THIRD BANK NA (OHIO)		01/28/2020	MORGAN STANLEY CO	X X X	3,297,228	3,300,000		1FE
345397A45	FORD MOTOR CREDIT COMPANY LLC		01/06/2020	GOLDMAN	X X X	200,000	200,000		2FE
345397A60	FORD MOTOR CREDIT COMPANY LLC		06/16/2020	Various	X X X	2,920,945	2,917,000		3FE
35671DCE3	FREEMPORT-MCMORAN INC		02/19/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	255,000	255,000		3FE
36250PAD7	GSMS 2015-GC32 A4 - CMBS		08/06/2020	WELLS FARGO SECURITIES	X X X	3,470,791	3,115,000	2,931	1FE
37045CX2	GENERAL MOTORS FINANCIAL COMPANY INC		07/08/2020	CREDIT SUISSE SECURITIES (USA)	X X X	3,606,048	3,600,000	4,950	2FE
432833AF8	HILTON DOMESTIC OPERATING COMPANY INC		01/01/2020	Adjustment	X X X	(2,332,000)	(2,200,000)	(42,602)	3FE
456837AU7	ING GROEP NV	C	06/24/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	4,696,851	4,700,000		1FE
46124HAB2	INTUIT INC		07/08/2020	Various	X X X	4,008,033	4,000,000	610	1FE
46625HJQ2	JPMORGAN CHASE & CO		01/13/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	3,551,508	3,525,000	33,458	1FE
46645LAY3	JPMBB 2016-C1 A5 - CMBS		08/14/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	1,114,961	1,000,000	1,689	1FE
53944YAD5	LLOYDS BANKING GROUP PLC	C	07/08/2020	MORGAN STANLEY CO	X X X	3,148,656	2,800,000	52,208	1FE
55608PBE3	MACQUARIE BANK LTD	C	01/14/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	4,845,005	4,850,000		1FE
606822AA2	MITSUBISHI UFJ FINANCIAL GROUP INC	C	01/13/2020	HSBC SECURITIES INC.	X X X	3,566,066	3,525,000	38,706	1FE
609207AU9	MONDELEZ INTERNATIONAL INC		04/30/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	2,784,992	2,800,000		2FE
61747WAF6	MORGAN STANLEY		01/13/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	3,558,130	3,425,000	92,998	1FE
62954HAE8	NXP BV	C	04/29/2020	DEUTSCHE BANK SECURITIES, INC.	X X X	999,160	1,000,000		2FE
63946BAE0	NBCUNIVERSAL MEDIA LLC		01/13/2020	Bank of America Securities	X X X	7,113,279	6,900,000	87,208	1FE
64110LAV8	NETFLIX INC		01/29/2020	GOLDMAN	X X X	576,802	550,000	7,150	3FE
65535HAR0	NOMURA HOLDINGS INC	C	07/06/2020	NOMURA SECURITIES INTL INC	X X X	5,300,000	5,300,000		2FE
67066GAH7	NVIDIA CORP		06/11/2020	RBC CAPITAL MARKETS	X X X	394,300	350,000	2,552	1FE
713448EY0	PEPSICO INC		04/29/2020	MORGAN STANLEY CO	X X X	2,744,555	2,750,000		1FE
78015K7D0	ROYAL BANK OF CANADA	C	01/13/2020	RBC CAPITAL MARKETS	X X X	5,121,874	5,125,000		1FE
78200JAA0	RUSH SYSTEM FOR HEALTH		06/16/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	2,588,818	2,315,000	8,323	1FE
84265VAH8	SOUTHERN COPPER CORP		07/01/2020	JPMORGAN CHASE BANK/RBS SECURITIES	X X X	2,083,810	1,910,000	15,008	2FE
87264ABG9	T-MOBILE USA INC		07/08/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	7,746,508	7,700,000	5,133	2FE
87901JAE5	TEGNA INC		01/07/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	325,000	325,000		3FE
89173UAA5	TPMT 2017-4 A1 - RMBS		07/27/2020	Various	X X X	840,718	817,737	831	1FE
92343VFF6	VERIZON COMMUNICATIONS INC		03/17/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	154,923	155,000		2FE
N55218AL0	LUKOIL INTERNATIONAL FINANCE BV	D	07/01/2020	BARCLAYS CAPITAL INC	X X X	2,064,936	1,940,000	17,704	2FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	126,473,445	122,865,737	455,100	X X X

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - Hybrid Securities									
38144GAC5	GOLDMAN SACHS GROUP INC		01/23/2020	GOLDMAN	X X X	575,000	575,000		3FE
854502AM3	STANLEY BLACK & DECKER INC		02/03/2020	WELLS FARGO SECURITIES	X X X	65,000	65,000		2FE
4899999	Subtotal - Bonds - Hybrid Securities				X X X	640,000	640,000		X X X
8399997	Subtotal - Bonds - Part 3				X X X	180,629,645	175,119,329	544,516	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	180,629,645	175,119,329	544,516	X X X
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
42550U208	HENKEL AND ADR	C	04/28/2020	Not Available	59,020.000	1,279,032			Z
48128BAG6	JPMORGAN CHASE & CO		01/15/2020	JP MORGAN SECS INC., - FIXED INCOME	250,000.000	250,000			2FE
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				X X X	1,529,032	X X X		X X X
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
060505FQ2	BANK OF AMERICA CORP		01/21/2020	Bank of America Securities	575,000.000	575,000			2FE
172967MK4	CITIGROUP INC		01/15/2020	CITIGROUP GLOBAL MARKETS INC.	360,000.000	360,000			3FE
8599999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred				X X X	935,000	X X X		X X X
8999997	Subtotal - Preferred Stocks - Part 3				X X X	2,464,032	X X X		X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X	2,464,032	X X X		X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
001055102	AFLAC ORD		04/13/2020	JP MORGAN SECURITIES LLC	2,551.000	103,744	X X X		
00206R102	AT&T ORD		06/01/2020	Various	137,255.000	4,168,290	X X X		
002824100	ABBOTT LABORATORIES ORD		07/28/2020	Various	20,761.000	1,952,401	X X X		
00287Y109	ABBVIE ORD		06/01/2020	Various	38,824.752	3,541,827	X X X		
00434H108	ACCELERON PHARMA ORD		07/28/2020	JP MORGAN SECURITIES LLC	745.000	79,093	X X X		
00507V109	ACTIVISION BLIZZARD ORD		07/28/2020	Various	18,172.000	1,338,172	X X X		
00650F109	ADAPTIVE BIOTECHNOLOGIES ORD		06/09/2020	Various	4,441.000	170,838	X X X		
00751Y106	ADVANCE AUTO PARTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	240.000	35,068	X X X		
007903107	ADVANCED MICRO DEVICES ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,055.000	140,835	X X X		
00846U101	AGILENT TECHNOLOGIES ORD		07/28/2020	Various	14,310.000	1,262,576	X X X		
00847X104	AGIOS PHARMACEUTICALS ORD		07/28/2020	Various	6,877.000	339,075	X X X		
009158106	AIR PRODUCTS AND CHEMICALS ORD		07/28/2020	Various	7,894.000	2,071,703	X X X		
012653101	ALBEMARLE ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,850.000	239,781	X X X		
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		06/01/2020	Various	14,260.000	2,176,980	X X X		
020002101	ALLSTATE ORD		05/13/2020	Various	14,533.000	1,429,564	X X X		
02043Q107	ALNYLAM PHARMACEUTICALS ORD		06/09/2020	Various	2,332.000	295,888	X X X		
02079K305	ALPHABET CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,135.000	1,714,902	X X X		
02209S103	ALTRIA GROUP ORD		03/09/2020	Various	27,935.000	1,198,509	X X X		
023608102	AMEREN ORD		06/01/2020	Bank of America Securities	1,725.000	127,713	X X X		
02376R102	AMERICAN AIRLINES GROUP ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,365.000	39,687	X X X		
024835100	AMERICAN CAMPUS COMM REIT ORD		05/21/2020	INSTINET	2,520.000	81,453	X X X		
025537101	AMERICAN ELECTRIC POWER ORD		07/28/2020	Various	8,085.000	709,555	X X X		
025816109	AMERICAN EXPRESS ORD		07/28/2020	Various	19,845.000	1,818,297	X X X		
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD		07/28/2020	Various	40,391.000	1,042,370	X X X		
026874784	AMERICAN INTERNATIONAL GROUP ORD		04/16/2020	Various	37,820.000	953,009	X X X		
03076C106	AMERIPRISE FINANCE ORD		05/11/2020	Bank of America Securities	315.000	39,020	X X X		
031162100	AMGEN ORD		05/11/2020	Various	4,975.000	1,095,541	X X X		
032095101	AMPHENOL CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,195.000	125,071	X X X		
032654105	ANALOG DEVICES ORD		07/28/2020	Various	9,393.000	1,055,734	X X X		
035710409	ANNALY CAPITAL MANAGEMENT REIT ORD		04/13/2020	JP MORGAN SECURITIES LLC	2,206.000	13,418	X X X		
036752103	ANTHEM ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,767.000	472,355	X X X		

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SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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
037411105	APACHE ORD		03/09/2020	Various	7,060.000	134,780	X X X		
03748R754	APARTMENT INVST MGT CL A REIT ORD		03/09/2020	UBS SECURITIES LLC	475.000	22,674	X X X		
038222105	APPLIED MATERIAL ORD		05/11/2020	Various	4,286.000	238,958	X X X		
03852U106	ARAMARK ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,800.000	106,681	X X X		
039483102	ARCHER DANIELS MIDLAND ORD		07/28/2020	Various	18,365.000	776,793	X X X		
044186104	ASHLAND GLOBAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,370.000	186,371	X X X		
045487105	ASSOCIATED BANCORP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	980.000	20,515	X X X		
04621X108	ASSURANT ORD		04/13/2020	JP MORGAN SECURITIES LLC	706.000	76,652	X X X		
049560105	ATMOS ENERGY ORD		04/20/2020	MORGAN STANLEY CO	243.000	24,915	X X X		
052769106	AUTODESK ORD		07/28/2020	Various	2,155.000	489,853	X X X		
053015103	AUTOMATIC DATA PROCESSING ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,020.000	296,909	X X X		
053611109	AVERY DENNISON ORD		07/28/2020	JP MORGAN SECURITIES LLC	710.000	83,607	X X X		
05523R107	BAE SYSTEMS ADR	C	04/08/2020	Not Available	5,780.000	149,933	X X X		
055622104	BP ADR EACH REPSTNG SIX ORD	C	01/13/2020	Not Available	8,850.000	341,055	X X X		
05605H100	BWX TECHNOLOGIES ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,180.000	118,069	X X X		
05722G100	BAKER HUGHES CL A ORD		07/28/2020	Various	11,105.000	216,502	X X X		
060505104	BANK OF AMERICA ORD		04/20/2020	Various	99,355.000	2,296,006	X X X		
062540109	BANK OF HAWAII ORD		02/07/2020	JP MORGAN SECURITIES LLC	870.000	78,846	X X X		
064058100	BANK OF NEW YORK MELLON ORD		07/28/2020	Various	5,615.000	199,167	X X X		
06417N103	BANK OZK ORD		04/02/2020	Not Available	11,100.000	183,351	X X X		
071813109	BAXTER INTERNATIONAL ORD		05/11/2020	Various	5,055.000	448,148	X X X		
072730302	BAYER AKTIENGESELLSCHAFT EACH RE ADR	C	04/09/2020	Not Available	61,040.000	905,698	X X X		
075887109	BECTON DICKINSON ORD		07/28/2020	Various	2,929.000	776,511	X X X		
084670702	BERKSHIRE HATHWAY CL B ORD		06/01/2020	Various	13,841.000	2,540,235	X X X		
086516101	BEST BUY ORD		06/01/2020	Various	11,340.000	883,953	X X X		
08862E109	BEYOND MEAT ORD		05/18/2020	Various	921.000	98,436	X X X		
090572207	BIO RAD LABORATORIES CL A ORD		06/09/2020	Various	1,925.000	874,568	X X X		
09061G101	BIOMARIN PHARMACEUTICAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	170.000	20,906	X X X		
09062X103	BIOGEN ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,685.000	505,628	X X X		
09073M104	BIO TECHNE ORD		07/28/2020	JP MORGAN SECURITIES LLC	460.000	125,199	X X X		
09247X101	BLACKROCK ORD		07/28/2020	Various	3,571.000	2,008,593	X X X		
093671105	H&R BLOCK ORD		06/01/2020	Various	85,635.000	1,445,079	X X X		
09609G100	BLUEBIRD BIO ORD		07/28/2020	Various	1,220.000	88,075	X X X		
097023105	BOEING ORD		07/28/2020	JP MORGAN SECURITIES LLC	10,200.000	1,757,326	X X X		
099724106	BORGWARNER ORD		07/28/2020	JP MORGAN SECURITIES LLC	12,720.000	492,258	X X X		
101121101	BOSTON PROPERTIES REIT ORD		03/09/2020	UBS SECURITIES LLC	880.000	109,314	X X X		
101137107	BOSTON SCIENTIFIC ORD		07/28/2020	JP MORGAN SECURITIES LLC	9,235.000	354,427	X X X		
109194100	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,860.000	206,570	X X X		
110122108	BRISTOL MYERS SQUIBB ORD		05/21/2020	Various	49,465.000	3,047,426	X X X		
110448107	BRITISH AMERICAN TOBACCO ADR REP ORD	C	04/14/2020	Not Available	11,177.000	374,939	X X X		
11135F101	BROADCOM ORD		07/28/2020	Not Available	1,085.000	334,493	X X X		
115236101	BROWN & BROWN ORD		04/13/2020	Various	7,078.000	265,589	X X X		
116794108	BRUKER ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,805.000	78,304	X X X		
122017106	BURLINGTON STORES ORD		07/28/2020	JP MORGAN SECURITIES LLC	110.000	20,223	X X X		
12503M108	CBOE GLOBAL MARKETS ORD		07/28/2020	Not Available	3,696.000	344,828	X X X		
12504L109	CBRE GROUP CL A ORD		05/18/2020	CITIGROUP GLOBAL MARKETS INC.	634.000	24,785	X X X		
125269100	CF INDUSTRIES HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,105.000	63,757	X X X		
12541W209	CH ROBINSON WORLDWIDE ORD		07/28/2020	Various	13,310.000	1,109,844	X X X		
125523100	CIGNA ORD		07/28/2020	Various	3,314.000	622,650	X X X		
12572Q105	CME GROUP CL A ORD		07/28/2020	Various	12,075.000	2,163,897	X X X		
125896100	CMS ENERGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	945.000	60,068	X X X		
126117100	CNA FINANCIAL ORD		07/28/2020	Various	9,360.000	363,204	X X X		
126408103	CSX ORD		07/28/2020	Various	12,912.000	904,072	X X X		
126650100	CVS HEALTH ORD		05/11/2020	Various	17,782.000	1,105,227	X X X		
127097103	CABOT OIL & GAS ORD		07/28/2020	Various	12,501.000	234,574	X X X		

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SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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
133131102	CAMDEN PROPERTY REIT ORD		05/21/2020	Various	3,055,000	305,570	X X X		
134429109	CAMPBELL SOUP ORD		06/01/2020	Bank of America Securities	3,205,000	162,235	X X X		
14149Y108	CARDINAL HEALTH ORD		06/01/2020	Various	17,675,000	925,318	X X X		
142339100	CARLISLE COMPANIES ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,590,000	188,222	X X X		
143130102	CARMAX ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,450,000	240,080	X X X		
14316J108	CARLYLE GROUP ORD		07/28/2020	JP MORGAN SECURITIES LLC	11,120,000	321,764	X X X		
14448C104	CARRIER GLOBAL ORD		07/28/2020	Various	17,810,000	437,079	X X X		
148806102	CATALENT ORD		03/09/2020	UBS SECURITIES LLC	260,000	11,506	X X X		
149123101	CATERPILLAR ORD		06/01/2020	Various	10,850,000	1,242,163	X X X		
15135B101	CENTENE ORD		07/28/2020	Various	8,320,000	531,442	X X X		
15189T107	CENTERPOINT ENERGY ORD		02/07/2020	JP MORGAN SECURITIES LLC	8,795,000	234,943	X X X		
15677J108	CERIDIAN HCM HOLDING ORD		07/28/2020	Various	1,760,000	137,391	X X X		
15912K100	CHANGE HEALTHCARE ORD		07/28/2020	Various	8,536,000	100,055	X X X		
159864107	CHRLS RIVER LABS ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,415,000	280,623	X X X		
16119P108	CHARTER COMMUNICATIONS CL A ORD		07/28/2020	Various	1,126,000	554,125	X X X		
163851108	CHEMOURS ORD		01/16/2020	Not Available	3,435,000	61,885	X X X		
16411R208	CHENIERE ENERGY ORD		05/04/2020	Various	1,907,000	81,067	X X X		
166764100	CHEVRON ORD		07/28/2020	Various	16,510,000	1,550,938	X X X		
169905106	CHOICE HOTELS INTERNATIONAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	730,000	62,058	X X X		
171779309	CIENA ORD		07/28/2020	Various	3,216,000	173,762	X X X		
171798101	CIMAREX ENERGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,105,000	27,745	X X X		
172062101	CINCINNATI FINANCIAL ORD		06/01/2020	Various	6,730,000	458,586	X X X		
17243V102	CINEMARK HOLDINGS ORD		05/11/2020	Various	21,220,000	464,714	X X X		
17275R102	CISCO SYSTEMS ORD		07/28/2020	Various	110,000,000	5,122,303	X X X		
172967424	CITIGROUP ORD		04/20/2020	Various	25,330,000	1,075,778	X X X		
174610105	CITIZENS FINANCIAL GROUP ORD		03/09/2020	UBS SECURITIES LLC	4,225,000	96,311	X X X		
177376100	CITRIX SYSTEMS ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,690,000	233,885	X X X		
189054109	CLOROX ORD		07/28/2020	JP MORGAN SECURITIES LLC	945,000	216,577	X X X		
191216100	COCA-COLA ORD		07/28/2020	Various	48,345,000	2,356,815	X X X		
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		04/15/2020	Various	6,850,000	353,562	X X X		
194162103	COLGATE PALMOLIVE ORD		07/28/2020	Various	6,530,000	474,199	X X X		
20030N101	COMCAST CL A ORD		04/27/2020	Various	11,685,000	443,060	X X X		
200340107	COMERICA ORD		05/11/2020	Bank of America Securities	3,580,000	115,213	X X X		
200525103	COMMERCE BANCSHARES ORD		05/04/2020	JP MORGAN SECURITIES LLC	739,000	43,174	X X X		
205887102	CONAGRA BRANDS ORD		07/28/2020	Not Available	11,391,000	413,370	X X X		
20605P101	CONCHO RESOURCES ORD		06/01/2020	Various	5,171,000	283,787	X X X		
20825C104	CONOCOPHILLIPS ORD		05/18/2020	Various	25,605,000	970,133	X X X		
209115104	CONSOLIDATED EDISON ORD		07/28/2020	Various	18,370,000	1,516,367	X X X		
21036P108	CONSTELLATION BRANDS CL A ORD		04/20/2020	Various	10,701,000	1,526,087	X X X		
21870Q105	CORESITE REALTY REIT ORD		06/01/2020	Bank of America Securities	855,000	106,369	X X X		
21871D103	CORELOGIC ORD		07/28/2020	Various	3,700,000	233,940	X X X		
219350105	CORNING ORD		05/21/2020	Various	60,805,000	1,341,034	X X X		
22052L104	CORTEVA ORD		02/07/2020	Various	2,910,000	85,492	X X X		
22160K105	COSTCO WHOLESALE ORD		07/28/2020	JP MORGAN SECURITIES LLC	755,000	247,925	X X X		
222070203	COTY CL A ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	3,585,000	40,877	X X X		
222795502	COUSINS PROPERTIES REIT ORD		06/01/2020	Bank of America Securities	2,185,000	69,271	X X X		
224399105	CRANE ORD		07/28/2020	Various	3,445,000	189,521	X X X		
225310101	CREDIT ACCEPTANCE ORD		07/28/2020	JP MORGAN SECURITIES LLC	163,000	67,278	X X X		
225447101	CREE ORD		04/06/2020	Various	1,423,000	55,199	X X X		
22788C105	CROWDSTRIKE HOLDINGS CL A ORD		07/28/2020	Not Available	1,360,000	145,794	X X X		
22822V101	CROWN CASTLE INTERNATIONAL REIT ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,875,000	494,484	X X X		
229663109	CUBESMART REIT ORD		06/01/2020	Various	4,865,000	130,690	X X X		
229899109	CULLEN FROST BANKERS ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,710,000	268,956	X X X		
231021106	CUMMINS ORD		07/28/2020	Various	4,825,000	908,510	X X X		
232806109	CYPRESS SEMICONDUCTOR ORD		03/09/2020	UBS SECURITIES LLC	3,655,000	57,041	X X X		

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SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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
23283R100	CYRUSONE REIT ORD		06/09/2020	Various	17,808.000	1,278,619	X X X		
23331A109	D R HORTON ORD		07/28/2020	Various	10,200.000	587,320	X X X		
233331107	DTE ENERGY ORD		06/01/2020	Various	16,115.000	1,693,373	X X X		
23355L106	DXC TECHNOLOGY ORD		05/21/2020	Various	12,675.000	246,656	X X X		
235851102	DANAHER ORD		07/28/2020	Various	20,814.000	3,674,032	X X X		
237194105	DARDEN RESTAURANTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,735.000	208,890	X X X		
244199105	DEERE ORD		05/21/2020	Various	5,475.000	790,267	X X X		
247361702	DELTA AIR LINES ORD		04/13/2020	Various	4,495.000	225,557	X X X		
25179M103	DEVON ENERGY ORD		07/28/2020	Various	6,105.000	71,582	X X X		
25278X109	DIAMONDBACK ENERGY ORD		07/28/2020	Various	3,868.000	153,315	X X X		
253868103	DIGITAL REALTY REIT ORD		06/09/2020	Various	12,934.000	1,800,376	X X X		
254687106	WALT DISNEY ORD		07/28/2020	Various	11,411.000	1,297,596	X X X		
254709108	DISCOVER FINANCIAL SERVICES ORD		07/28/2020	JP MORGAN SECURITIES LLC	9,165.000	558,109	X X X		
25659T107	DOLBY LABORATORIES CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,975.000	410,447	X X X		
25746U109	DOMINION ENERGY ORD		07/28/2020	Various	93,280.000	7,447,378	X X X		
257559203	DOMTAR ORD		03/23/2020	Various	11,960.000	257,431	X X X		
257651109	DONALDSON ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,610.000	127,249	X X X		
260003108	DOVER ORD		07/28/2020	Various	11,815.000	1,157,082	X X X		
260557103	DOW ORD		05/21/2020	Various	44,835.000	1,644,864	X X X		
264411505	DUKE REALTY REIT ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,100.000	196,243	X X X		
26441C204	DUKE ENERGY ORD		07/28/2020	Various	46,120.000	3,829,397	X X X		
26614N102	DUPONT DE NEMOURS ORD		04/20/2020	Not Available	19,958.000	872,428	X X X		
268150109	DYNATRACE ORD		06/09/2020	JP MORGAN SECURITIES LLC	6,942.000	258,646	X X X		
26875P101	EOG RESOURCES ORD		07/28/2020	Various	6,918.000	324,792	X X X		
277432100	EASTMAN CHEMICAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	700.000	50,753	X X X		
278265103	EATON VANCE COM NON VTG ORD		07/28/2020	Various	15,290.000	589,964	X X X		
278865100	ECOLAB ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,610.000	509,217	X X X		
281020107	EDISON INTERNATIONAL ORD		05/11/2020	Various	30,115.000	1,791,428	X X X		
28414H103	ELANCO ANIMAL HEALTH ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,350.000	71,071	X X X		
285512109	ELECTRONIC ARTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,765.000	508,601	X X X		
291011104	EMERSON ELECTRIC ORD		07/28/2020	JP MORGAN SECURITIES LLC	18,890.000	1,225,221	X X X		
29261A100	ENCOMPASS HEALTH ORD		07/28/2020	Various	2,945.000	202,106	X X X		
29272W109	ENERGIZER HOLDINGS ORD		02/07/2020	JP MORGAN SECURITIES LLC	350.000	18,238	X X X		
29362U104	ENTEGRIS ORD		07/28/2020	JP MORGAN SECURITIES LLC	415.000	28,920	X X X		
29364G103	ENTERGY ORD		07/28/2020	Various	6,745.000	769,317	X X X		
293792107	ENTERPRISE PRODUCTS PARTNERS UNT		04/28/2020	CITIGROUP GLOBAL MARKETS INC.	10,385.000	168,605	X X X		
29415F104	ENVISTA HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,470.000	99,094	X X X		
294429105	EQUIFAX ORD		07/28/2020	JP MORGAN SECURITIES LLC	650.000	105,740	X X X		
29446M102	EQUINOR ASA	C	04/08/2020	Not Available	30,610.000	464,940	X X X		
29452E101	EQUITABLE HOLDINGS ORD		05/18/2020	Various	6,425.000	107,722	X X X		
29476L107	EQUITY RESIDENTIAL REIT ORD		05/21/2020	Various	2,710.000	186,438	X X X		
29530P102	ERIE INDEMNITY CL A ORD		07/28/2020	Various	495.000	82,885	X X X		
297178105	ESSEX PROPERTY REIT ORD		06/01/2020	Various	3,050.000	752,094	X X X		
30040W108	EVERSOURCE ENERGY ORD		04/20/2020	Various	2,691.000	239,802	X X X		
30063P105	EXACT SCIENCES ORD		07/28/2020	JP MORGAN SECURITIES LLC	940.000	89,927	X X X		
30161N101	EXELON ORD		07/28/2020	JP MORGAN SECURITIES LLC	12,065.000	458,879	X X X		
30161Q104	EXELIXIS ORD		03/09/2020	UBS SECURITIES LLC	1,145.000	20,637	X X X		
30212P303	EXPEDIA GROUP ORD		07/28/2020	JP MORGAN SECURITIES LLC	275.000	23,168	X X X		
30225T102	EXTRA SPACE STORAGE REIT ORD		05/21/2020	Various	1,925.000	176,199	X X X		
30231G102	EXXON MOBIL ORD		07/28/2020	Various	31,170.000	1,361,185	X X X		
302445101	FLIR SYSTEMS ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,705.000	236,908	X X X		
302491303	FMC ORD		07/28/2020	Various	3,190.000	336,005	X X X		
302520101	FNB ORD		05/11/2020	Various	42,650.000	328,746	X X X		
311900104	FASTENAL ORD		05/21/2020	Various	39,500.000	1,498,859	X X X		
31428X106	FEDEX ORD		02/07/2020	JP MORGAN SECURITIES LLC	890.000	130,567	X X X		

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SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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
31502A303	FERGUSON ADR	C	04/28/2020	Not Available	60,840.000	402,155	X X X		
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		07/28/2020	JP MORGAN SECURITIES LLC	13,045.000	1,875,426	X X X		
31620R303	FIDELITY NATIONAL FINANCIAL ORD		05/06/2020	Various	13,650.000	416,221	X X X		
316773100	FIFTH THIRD BANCORP ORD		05/11/2020	Various	4,690.000	82,402	X X X		
31816Q101	FIREEYE ORD		07/28/2020	JP MORGAN SECURITIES LLC	9,615.000	129,307	X X X		
31847R102	FIRST AMERICAN FINANCIAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	7,765.000	429,558	X X X		
32051X108	FIRST HAWAIIAN ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,300.000	66,295	X X X		
32054K103	FIRST INDUSTRIAL REALTY TRUST ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,510.000	233,642	X X X		
33616C100	FIRST REPUBLIC BANK ORD		05/04/2020	JP MORGAN SECURITIES LLC	593.000	56,825	X X X		
336433107	FIRST SOLAR ORD		07/28/2020	Various	2,439.000	125,628	X X X		
337932107	FIRSTENERGY ORD		04/29/2020	Various	39,451.000	1,677,899	X X X		
343498101	FLOWERS FOODS ORD		07/28/2020	Various	47,495.000	1,077,452	X X X		
34354P105	FLOWSERVE ORD		05/21/2020	INSTINET	2,500.000	63,034	X X X		
344849104	FOOT LOCKER ORD		03/09/2020	UBS SECURITIES LLC	870.000	25,272	X X X		
345370860	FORD MOTOR ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	42,260.000	389,215	X X X		
34959J108	FORTIVE ORD		04/20/2020	MORGAN STANLEY CO	253.000	14,852	X X X		
34964C106	FORTUNE BRANDS HOME AND SECURITY ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,170.000	229,749	X X X		
35137L105	FOX CL A ORD		02/07/2020	Various	3,770.000	139,956	X X X		
35137L204	FOX CORPORATION ORD		07/28/2020	Various	11,110.000	326,991	X X X		
354613101	FRANKLIN RESOURCES ORD		06/01/2020	Various	31,340.000	611,349	X X X		
35671D857	FREEPORT MCMORAN ORD		07/28/2020	JP MORGAN SECURITIES LLC	27,065.000	360,422	X X X		
363576109	ARTHUR J GALLAGHER ORD		05/11/2020	Various	5,106.000	448,536	X X X		
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD		09/25/2020	CORPORATE REORGANIZATIONS	12,009.280	429,709	X X X		
364760108	GAP ORD		03/23/2020	Various	34,535.000	314,685	X X X		
369550108	GENERAL DYNAMICS ORD		05/21/2020	Various	3,240.000	466,586	X X X		
369604103	GENERAL ELECTRIC ORD		04/29/2020	Various	117,308.000	824,004	X X X		
370334104	GENERAL MILLS ORD		06/01/2020	Various	50,625.000	3,114,587	X X X		
37045V100	GENERAL MOTORS ORD		04/27/2020	Various	39,930.000	1,076,764	X X X		
371901109	GENTEX ORD		07/28/2020	JP MORGAN SECURITIES LLC	19,130.000	519,395	X X X		
372460105	GENUINE PARTS ORD		05/21/2020	Various	14,975.000	1,169,163	X X X		
375558103	GILEAD SCIENCES ORD		07/28/2020	Various	44,250.000	3,331,038	X X X		
37940X102	GLOBAL PAYMENTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,385.000	413,056	X X X		
382550101	GOODYEAR TIRE AND RUBBER ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	5,830.000	87,372	X X X		
384802104	WW GRAINGER ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,095.000	367,159	X X X		
400110102	GRUBHUB ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,630.000	186,106	X X X		
40171V100	GUIDEWIRE SOFTWARE ORD		07/28/2020	JP MORGAN SECURITIES LLC	780.000	91,992	X X X		
40412C101	HCA HEALTHCARE ORD		07/28/2020	Various	2,224.000	264,948	X X X		
40434L105	HP ORD		07/28/2020	Various	58,065.000	976,862	X X X		
406216101	HALLIBURTON ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,795.000	85,206	X X X		
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		04/20/2020	Various	2,197.000	122,794	X X X		
418056107	HASBRO ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,305.000	94,825	X X X		
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD		05/21/2020	INSTINET	6,205.000	165,803	X X X		
42250P103	HEALTHPEAK PROPERTIES ORD		07/28/2020	Various	16,025.000	427,646	X X X		
426281101	JACK HENRY AND ASSOCIATES ORD		07/28/2020	JP MORGAN SECURITIES LLC	120.000	21,428	X X X		
427866108	HERSHEY FOODS ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,530.000	210,365	X X X		
42809H107	HESS ORD		07/28/2020	Various	6,722.000	312,255	X X X		
42824C109	HEWLETT PACKARD ENTERPRISE ORD		06/01/2020	Various	86,480.000	975,220	X X X		
431475102	HILL ROM HOLDINGS ORD		03/09/2020	UBS SECURITIES LLC	275.000	24,639	X X X		
43300A203	HILTON WORLDWIDE HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,740.000	441,139	X X X		
437076102	HOME DEPOT ORD		07/28/2020	Various	33,070.000	8,329,668	X X X		
438516106	HONEYWELL INTERNATIONAL ORD		07/28/2020	Various	15,098.000	2,329,694	X X X		
440452100	HORMEL FOODS ORD		06/01/2020	Various	15,545.000	745,085	X X X		
44107P104	HOST HOTELS & RESORTS REIT ORD		05/21/2020	INSTINET	12,595.000	145,443	X X X		
443510607	HUBBELL ORD		07/28/2020	Various	6,795.000	890,783	X X X		
444859102	HUMANA ORD		07/28/2020	Various	2,911.000	1,104,890	X X X		

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SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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
445658107	JB HUNT TRANSPORT SERVICES ORD		04/20/2020	MORGAN STANLEY CO	379,000	38,238	X X X		
446150104	HUNTINGTON BANCSHARES ORD		05/11/2020	Various	42,785,000	563,559	X X X		
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		07/28/2020	JP MORGAN SECURITIES LLC	820,000	144,087	X X X		
448579102	HYATT HOTELS CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	735,000	36,515	X X X		
45167R104	IDEX ORD		07/28/2020	JP MORGAN SECURITIES LLC	200,000	33,172	X X X		
452308109	ILLINOIS TOOL ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,550,000	287,905	X X X		
45687V106	INGERSOLL RAND ORD		07/28/2020	JP MORGAN SECURITIES LLC	9,728,484	280,523	X X X		
458140100	INTEL ORD		07/28/2020	Various	75,721,000	4,471,373	X X X		
45866F104	INTERCONTINENTAL EXCHANGE ORD		07/28/2020	Various	6,088,000	562,609	X X X		
459200101	INTERNATIONAL BUSINESS MACHINES ORD		07/28/2020	Various	40,080,000	4,847,336	X X X		
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,795,000	359,548	X X X		
460146103	INTERNATIONAL PAPER ORD		07/28/2020	Various	75,635,000	2,570,100	X X X		
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		05/21/2020	Various	88,755,000	1,461,188	X X X		
46266C105	IQVIA HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,906,000	296,170	X X X		
46625H100	JPMORGAN CHASE ORD		05/18/2020	Various	13,205,000	1,211,141	X X X		
469814107	JACOBS ENGINEERING GROUP ORD		07/28/2020	Various	1,909,000	159,698	X X X		
47233W109	JEFFERIES FINANCIAL GROUP ORD		04/27/2020	JP MORGAN SECURITIES LLC	16,835,000	215,867	X X X		
478160104	JOHNSON & JOHNSON ORD		05/21/2020	Various	63,790,000	9,456,530	X X X		
48203R104	JUNIPER NETWORKS ORD		07/28/2020	Various	64,790,000	1,558,432	X X X		
48238T109	KAR AUCTION SERVICES ORD		02/07/2020	JP MORGAN SECURITIES LLC	13,245,000	296,997	X X X		
48251W104	KKR AND CO ORD		07/28/2020	Not Available	9,710,000	340,550	X X X		
485170302	KANSAS CITY SOUTHERN ORD		07/28/2020	Various	2,834,000	412,065	X X X		
487836108	KELLOGG ORD		07/28/2020	Various	41,735,000	2,708,933	X X X		
49271V100	KEURIG DR PEPPER ORD		03/09/2020	Not Available	4,475,000	110,522	X X X		
493267108	KEYCORP ORD		05/11/2020	Various	24,200,000	421,198	X X X		
49427F108	KILROY REALTY REIT ORD		03/09/2020	UBS SECURITIES LLC	775,000	53,247	X X X		
494368103	KIMBERLY CLARK ORD		05/21/2020	Various	17,530,000	2,432,122	X X X		
49456B101	KINDER MORGAN CL P ORD		07/28/2020	Various	21,175,000	321,049	X X X		
499049104	KNIGHT SWIFT TRANSPRTATN CL A ORD		07/28/2020	Various	3,786,000	145,796	X X X		
500255104	KOHL'S ORD		03/09/2020	Various	11,750,000	440,298	X X X		
500472303	KONINKLIJKE PHILIPS ADR		03/03/2020	Not Available	2,830,000	123,243	X X X		
500754106	KRAFT HEINZ ORD		05/21/2020	Various	45,960,000	1,329,384	X X X		
501044101	KROGER ORD		07/28/2020	Various	12,314,000	420,188	X X X		
502431109	L3HARRIS TECHNOLOGIES ORD		07/28/2020	Various	7,880,000	1,425,562	X X X		
512807108	LAM RESEARCH ORD		06/01/2020	Various	5,322,000	1,438,774	X X X		
517834107	LAS VEGAS SANDS ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,555,000	180,360	X X X		
521865204	LEAR ORD		04/21/2020	JEFFERIES & COMPANY, INC.	940,000	77,769	X X X		
524660107	LEGGETT & PLATT ORD		06/01/2020	Various	22,885,000	779,007	X X X		
525327102	LEIDOS HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,426,000	405,068	X X X		
526057104	LENNAR CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,220,000	300,707	X X X		
530307305	LIBERTY BROADBAND SRS C ORD		04/20/2020	Various	724,000	87,832	X X X		
53223X107	LIFE STORAGE ORD		05/21/2020	Various	1,530,000	157,408	X X X		
537008104	LITTELFUSE ORD		07/28/2020	JP MORGAN SECURITIES LLC	310,000	53,583	X X X		
548661107	LOWE'S COMPANIES ORD		04/08/2020	Various	4,700,000	344,417	X X X		
55024U109	LUMENTUM HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	900,000	78,302	X X X		
55087P104	LYFT CL A ORD		07/28/2020	Various	6,844,000	214,446	X X X		
552690109	MDU RESOURCES GROUP ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,020,000	87,578	X X X		
552953101	MGM RESORTS INTERNATIONAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	9,735,000	151,809	X X X		
553498106	MSA SAFETY ORD		07/28/2020	JP MORGAN SECURITIES LLC	865,000	103,182	X X X		
553530106	MSC INDUSTRIAL CL A ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	9,300,000	726,744	X X X		
56418H100	MANPOWERGROUP ORD		05/21/2020	INSTINET	485,000	34,994	X X X		
565849106	MARATHON OIL ORD		02/04/2020	Various	38,600,000	486,465	X X X		
56585A102	MARATHON PETROLEUM ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	610,000	35,256	X X X		
571748102	MARSH & MCLENNAN ORD		03/09/2020	UBS SECURITIES LLC	1,025,000	102,500	X X X		
571903202	MARRIOTT INTERNATIONAL CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,655,000	492,096	X X X		

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SCHEDULE D - PART 3

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

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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
574599106	MASCO ORD		03/09/2020	UBS SECURITIES LLC	770.000	30,247	X X X		
57772K101	MAXIM INTEGRATED PRODUCTS ORD		05/21/2020	Various	26,365.000	1,486,684	X X X		
580135101	MCDONALD'S ORD		07/28/2020	Various	8,313.000	1,578,793	X X X		
58155Q103	MCKESSON ORD		04/15/2020	Various	5,340.000	728,308	X X X		
58463J304	MEDICAL PROPERTIES REIT ORD		07/28/2020	Various	15,500.000	298,406	X X X		
58933Y105	MERCK & CO ORD		07/28/2020	Various	15,680.000	1,255,024	X X X		
589400100	MERCURY GENERAL ORD		07/28/2020	Various	41,280.000	1,676,417	X X X		
59156R108	METLIFE ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	7,295.000	380,144	X X X		
595017104	MICROCHIP TECHNOLOGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,076.000	504,069	X X X		
595112103	MICRON TECHNOLOGY ORD		07/28/2020	Various	26,751.000	1,302,263	X X X		
59522J103	MID AMERICA APT COMMUNITI REIT ORD		06/01/2020	Various	5,750.000	691,461	X X X		
60770K107	MODERNA ORD		06/09/2020	Various	7,118.000	399,604	X X X		
60855R100	MOLINA HEALTHCARE ORD		07/28/2020	JP MORGAN SECURITIES LLC	212.000	38,157	X X X		
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD		05/21/2020	INSTINET	5,565.000	209,770	X X X		
609207105	MONDELEZ INTERNATIONAL CL A ORD		05/11/2020	Various	6,755.000	376,144	X X X		
617446448	MORGAN STANLEY ORD		04/20/2020	Various	8,100.000	288,501	X X X		
61945C103	MOSAIC ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,370.000	32,168	X X X		
620076307	MOTOROLA SOLUTIONS ORD		05/04/2020	Various	1,144.000	192,002	X X X		
629377508	NRG ENERGY ORD		03/09/2020	UBS SECURITIES LLC	555.000	16,675	X X X		
62944T105	NVR ORD		07/28/2020	JP MORGAN SECURITIES LLC	30.000	114,042	X X X		
631103108	NASDAQ ORD		07/28/2020	Various	4,799.000	598,841	X X X		
636180101	NATL FUEL GAS ORD		05/21/2020	Various	7,575.000	312,891	X X X		
636518102	NATIONAL INSTRUMENTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	18,625.000	711,403	X X X		
637417106	NATIONAL RETAIL PROPERTIES REIT ORD		05/21/2020	Various	5,270.000	220,766	X X X		
63938C108	NAVIENT ORD		06/01/2020	Various	40,230.000	303,596	X X X		
640268108	NEKTAR THERAPEUTICS ORD		04/20/2020	MORGAN STANLEY CO	978.000	19,670	X X X		
64110D104	NETAPP ORD		07/28/2020	JP MORGAN SECURITIES LLC	710.000	30,544	X X X		
649445103	NEW YORK COMMUNITY BANCORP ORD		07/28/2020	Various	202,143.000	2,027,876	X X X		
650111107	NEW YORK TIMES CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	760.000	34,417	X X X		
651229106	NEWELL BRANDS ORD		05/21/2020	Various	56,525.000	804,407	X X X		
651639106	NEWMONT ORD		06/01/2020	Various	23,520.000	1,465,369	X X X		
65336K103	NEXSTAR MEDIA GROUP CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,570.000	158,105	X X X		
65339F101	NEXTERA ENERGY ORD		05/21/2020	Various	3,493.000	852,501	X X X		
65473P105	NISOURCE ORD		07/28/2020	Various	19,475.000	474,422	X X X		
655044105	NOBLE ENERGY ORD		07/28/2020	Various	16,980.000	200,844	X X X		
655663102	NORDSON ORD		07/28/2020	JP MORGAN SECURITIES LLC	190.000	36,842	X X X		
655844108	NORFOLK SOUTHERN ORD		07/28/2020	Various	8,692.000	1,466,233	X X X		
665859104	NORTHERN TRUST ORD		07/28/2020	Various	9,935.000	843,877	X X X		
666807102	NORTHROP GRUMMAN ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,075.000	338,090	X X X		
668771108	NORTONLIFELOCK ORD		05/21/2020	Various	51,775.000	1,374,127	X X X		
67018T105	NU SKIN ENTERPRISES CL A ORD		07/28/2020	Various	2,810.000	114,435	X X X		
670346105	NUCOR ORD		05/21/2020	Various	14,320.000	579,540	X X X		
670837103	OG E ENERGY ORD		06/01/2020	Various	14,190.000	467,818	X X X		
674599105	OCCIDENTAL PETROLEUM ORD		07/28/2020	Various	19,866.000	359,162	X X X		
679580100	OLD DOMINION FREIGHT LINE ORD		06/09/2020	Various	3,670.000	572,196	X X X		
680223104	OLD REPUBLIC INTERNATIONAL ORD		06/01/2020	Various	79,810.000	1,310,125	X X X		
681919106	OMNICOM GROUP ORD		07/28/2020	Various	26,510.000	1,466,342	X X X		
681936100	OMEGA HEALTHCARE REIT ORD		07/28/2020	Various	7,380.000	243,944	X X X		
682680103	ONEOK ORD		07/28/2020	Various	2,595.000	132,636	X X X		
68268W103	ONEMAIN HOLDINGS ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,420.000	29,170	X X X		
68902V107	OTIS WORLDWIDE ORD		07/28/2020	Various	7,840.000	517,191	X X X		
69007J106	OUTFRONT MEDIA ORD		05/21/2020	INSTINET	1,960.000	29,152	X X X		
690742101	OWENS CORNING ORD		07/28/2020	JP MORGAN SECURITIES LLC	470.000	28,941	X X X		
693475105	PNC FINANCIAL SERVICES GROUP ORD		04/13/2020	Various	1,738.000	174,195	X X X		
693506107	PPG INDUSTRIES ORD		07/28/2020	JP MORGAN SECURITIES LLC	7,165.000	778,883	X X X		

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SCHEDULE D - PART 3

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

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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
69351T106	PPL ORD		07/28/2020	Various	126,465.000	3,342,442	X X X		
693718108	PACCAR ORD		07/28/2020	Various	5,247.000	437,289	X X X		
695156109	PACKAGING CORP OF AMERICA ORD		07/28/2020	Various	2,690.000	261,751	X X X		
695263103	PACW PACWEST BANCORP ORD		04/27/2020	JP MORGAN SECURITIES LLC	6,660.000	198,282	X X X		
701094104	PARKER HANNIFIN ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,765.000	864,481	X X X		
701877102	PARSLEY ENERGY CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	6,325.000	68,939	X X X		
704326107	PAYCHEX ORD		07/28/2020	JP MORGAN SECURITIES LLC	16,405.000	1,201,827	X X X		
705573103	PEGASYSTEMS ORD		07/28/2020	JP MORGAN SECURITIES LLC	990.000	103,797	X X X		
70614W100	PELTON INTERACTIVE ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,120.000	72,398	X X X		
70959W103	PENSKE AUTOMOTIVE GROUP VTG ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,680.000	129,985	X X X		
713448108	PEPSICO ORD		06/01/2020	Various	10,490.000	1,423,652	X X X		
714046109	PERKINELMER ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,095.000	124,209	X X X		
717081103	PFIZER ORD		07/28/2020	Various	59,080.000	2,182,946	X X X		
718172109	PHILIP MORRIS INTERNATIONAL ORD		05/11/2020	Various	6,268.000	470,077	X X X		
718546104	PHILLIPS 66 ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	150.000	15,702	X X X		
723484101	PINNACLE WEST ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,555.000	369,862	X X X		
72352L106	PINTEREST CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,955.000	143,876	X X X		
723787107	PIONEER NATURAL RESOURCE ORD		07/28/2020	Various	19,568.000	1,404,572	X X X		
72703H101	PLANET FITNESS CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	730.000	39,430	X X X		
731068102	POLARIS INDUSTRIES ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	290.000	27,552	X X X		
74144T108	T ROWE PRICE GROUP ORD		07/28/2020	Various	13,175.000	1,613,439	X X X		
74251V102	PRINCIPAL FINANCIAL GROUP ORD		04/27/2020	Various	3,630.000	181,027	X X X		
742718109	PROCTER & GAMBLE ORD		06/01/2020	Various	50,523.000	5,782,947	X X X		
743315103	PROGRESSIVE ORD		05/18/2020	Various	11,503.000	869,315	X X X		
74340W103	PROLOGIS REIT		07/28/2020	Various	47,929.125	4,306,764	X X X		
744320102	PRUDENTIAL FINANCIAL ORD		05/11/2020	Various	7,640.000	515,193	X X X		
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		05/06/2020	Various	30,228.000	1,501,511	X X X		
74460D109	PUBLIC STORAGE REIT ORD		03/09/2020	UBS SECURITIES LLC	315.000	70,923	X X X		
745867101	PULTEGROUP ORD		07/28/2020	Various	6,715.000	289,490	X X X		
74736K101	QORVO ORD		03/09/2020	UBS SECURITIES LLC	430.000	39,217	X X X		
74834L100	QUEST DIAGNOSTICS ORD		07/28/2020	Various	3,975.000	433,086	X X X		
749685103	RPM ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,090.000	89,026	X X X		
754730109	RAYMOND JAMES ORD		04/22/2020	Various	13,830.000	988,591	X X X		
755111507	RAYTHEON ORD		03/09/2020	Various	610.000	111,969	X X X		
75513E101	RAYTHEON TECHNOLOGIES ORD		07/28/2020	Various	40,943.410	2,780,477	X X X		
756109104	REALTY INCOME REIT ORD		06/01/2020	Various	8,815.000	515,060	X X X		
75615P103	REATA PHARMACEUTICALS CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	160.000	24,647	X X X		
75886F107	REGENERON PHARMACEUTICALS ORD		05/18/2020	Various	1,194.000	627,289	X X X		
7591EP100	REGIONS FINANCIAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	8,515.000	138,350	X X X		
759509102	RELIANCE STEEL ORD		05/21/2020	INSTINET	555.000	50,858	X X X		
760759100	REPUBLIC SERVICES ORD		03/09/2020	UBS SECURITIES LLC	1,855.000	171,652	X X X		
770323103	ROBERT HALF ORD		07/28/2020	JP MORGAN SECURITIES LLC	10,015.000	513,853	X X X		
775711104	ROLLINS ORD		07/28/2020	JP MORGAN SECURITIES LLC	960.000	47,075	X X X		
780287108	ROYAL GOLD ORD		04/27/2020	Various	3,480.000	331,621	X X X		
783549108	RYDER SYSTEM ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,135.000	174,625	X X X		
78409V104	S&P GLOBAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,545.000	536,860	X X X		
78467J100	SS AND C TECHNOLOGIES HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,230.000	126,409	X X X		
78573M104	SABRE ORD		03/09/2020	UBS SECURITIES LLC	8,475.000	76,816	X X X		
78667J108	SAGE THERAPEUTICS ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,155.000	100,169	X X X		
79466L302	SALESFORCE.COM ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,185.000	225,901	X X X		
80105N105	SANOFI ADR REP 1 1/2 ORD		04/08/2020	Not Available	42,250.000	1,973,813	X X X		
80283M101	SANTANDER CONSUMER USA HOLDINGS ORD	C	04/13/2020	Various	5,355.000	79,211	X X X		
806857108	SCHLUMBERGER ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	890.000	34,413	X X X		
808513105	CHARLES SCHWAB ORD		04/16/2020	Various	27,800.000	1,006,419	X X X		
810186106	SCOTTS MIRACLE GRO ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,205.000	176,407	X X X		

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SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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
816851109	SEMPRA ENERGY ORD		06/01/2020	Various	14,495.000	1,833,177	X X X		
826197501	SIEMENS ADR	C	04/08/2020	Not Available	10,800.000	493,134	X X X		
829226109	SINCLAIR BROADCAST GROUP CL A ORD		02/07/2020	JP MORGAN SECURITIES LLC	1,570.000	47,102	X X X		
83001A102	SIX FLAGS ENTERTAINMENT ORD		07/28/2020	Not Available	1,605.000	31,020	X X X		
83088M102	SKYWORKS SOLUTIONS ORD		07/28/2020	Various	6,045.000	784,774	X X X		
831865209	A O SMITH ORD		07/28/2020	JP MORGAN SECURITIES LLC	12,895.000	676,535	X X X		
832696405	JM SMUCKER ORD		07/28/2020	Various	6,100.000	671,520	X X X		
833034101	SNAP ON ORD		07/28/2020	Various	4,870.000	706,628	X X X		
835495102	SONOCO PRODUCTS ORD		07/28/2020	Various	9,159.000	488,512	X X X		
842587107	SOUTHERN ORD		07/28/2020	Various	38,320.000	2,183,868	X X X		
84860W300	SPIRIT REALTY CAPITAL REIT ORD		05/21/2020	Various	6,215.000	202,018	X X X		
854502101	STANLEY BLACK AND DECKER ORD		05/21/2020	Various	5,425.000	734,352	X X X		
855244109	STARBUCKS ORD		07/28/2020	JP MORGAN SECURITIES LLC	355.000	26,628	X X X		
858119100	STEEL DYNAMICS ORD		05/21/2020	INSTINET	5,235.000	130,512	X X X		
862121100	STORE CAPITAL ORD		03/09/2020	UBS SECURITIES LLC	3,990.000	119,433	X X X		
863667101	STRYKER ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,625.000	1,099,490	X X X		
866674104	SUN COMMUNITIES REIT ORD		06/01/2020	Various	10,515.000	1,433,487	X X X		
87165B103	SYNCHRONY FINANCIAL ORD		03/23/2020	JP MORGAN SECURITIES LLC	5,355.000	70,411	X X X		
87166B102	SYNEOS HEALTH CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,245.000	76,750	X X X		
872307103	TCF FINANCIAL ORD		01/16/2020	Not Available	550.000	25,096	X X X		
87236Y108	TD AMERITRADE HOLDING ORD		07/28/2020	JP MORGAN SECURITIES LLC	8,285.000	302,428	X X X		
87240R107	TFS FINANCIAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	1,405.000	27,699	X X X		
872590104	T MOBILE US ORD		07/28/2020	Various	8,155.000	800,738	X X X		
875372203	TANDEM DIABETES CARE ORD		07/28/2020	Not Available	920.000	91,671	X X X		
876030107	TAPESTRY ORD		02/07/2020	Not Available	4,805.000	135,097	X X X		
87612E106	TARGET ORD		07/28/2020	Various	14,251.000	1,654,999	X X X		
87612G101	TARGA RESOURCES ORD		07/28/2020	Various	7,265.000	119,507	X X X		
87918A105	TELADOC HEALTH ORD		07/28/2020	JP MORGAN SECURITIES LLC	530.000	113,466	X X X		
879360105	TELEDYNE TECH ORD		07/28/2020	JP MORGAN SECURITIES LLC	148.000	45,542	X X X		
879369106	TELEFLEX ORD		07/28/2020	JP MORGAN SECURITIES LLC	765.000	294,830	X X X		
879433829	TELEPHONE AND DATA SYSTEMS ORD		05/21/2020	Various	6,045.000	125,183	X X X		
882508104	TEXAS INSTRUMENTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	15,140.000	1,976,472	X X X		
883556102	THERMO FISHER SCIENTIFIC ORD		07/28/2020	Various	5,773.000	2,106,561	X X X		
885160101	THOR INDUSTRIES ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,000.000	116,401	X X X		
88579Y101	3M ORD		07/28/2020	JP MORGAN SECURITIES LLC	12,185.000	1,890,179	X X X		
886547108	TIFFANY ORD		06/01/2020	Various	12,149.000	1,555,289	X X X		
887389104	TIMKEN ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,720.000	126,431	X X X		
893641100	TRANSDIGM GROUP ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,425.000	585,229	X X X		
89417E109	TRAVELERS COMPANIES ORD		07/28/2020	Various	2,925.000	332,137	X X X		
896522109	TRINITY INDUSTRIES ORD		03/09/2020	UBS SECURITIES LLC	1,565.000	27,136	X X X		
896945201	TRIPADVISOR ORD		07/28/2020	JP MORGAN SECURITIES LLC	8,150.000	172,677	X X X		
89832Q109	TRUIST FINANCIAL ORD		07/28/2020	Various	42,850.000	1,952,541	X X X		
90138F102	TWILIO CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,495.000	376,708	X X X		
90184L102	TWITTER ORD		07/28/2020	JP MORGAN SECURITIES LLC	16,200.000	599,539	X X X		
90214J101	2U ORD		07/28/2020	Various	3,235.000	127,607	X X X		
902494103	TYSON FOODS CL A ORD		05/21/2020	Various	6,496.000	420,745	X X X		
902653104	UDR REIT ORD		03/09/2020	UBS SECURITIES LLC	3,520.000	162,404	X X X		
902681105	UGI ORD		05/21/2020	INSTINET	5,530.000	174,045	X X X		
902973304	US BANCORP ORD		05/11/2020	Various	24,125.000	856,276	X X X		
90353T100	UBER TECHNOLOGIES ORD		05/04/2020	Various	10,180.000	328,354	X X X		
904214103	UMPQUA HOLDINGS ORD		05/11/2020	Various	41,025.000	452,352	X X X		
904311107	UNDER ARMOUR CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,060.000	34,517	X X X		
904784709	UNILEVER ADR REP 1 ORD	C	04/29/2020	Not Available	30,100.000	1,536,068	X X X		
907818108	UNION PACIFIC ORD		07/28/2020	Various	14,964.000	2,460,578	X X X		
910047109	UNITED AIRLINES HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,235.000	74,971	X X X		

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SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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
911312106	UNITED PARCEL SERVICE CL B ORD		07/28/2020	JP MORGAN SECURITIES LLC	19,975.000	2,395,284	X X X		
913017109	UNITED TECHNOLOGIES ORD		02/07/2020	Various	2,785.000	434,828	X X X		
91324P102	UNITEDHEALTH GRP ORD		07/28/2020	Various	11,455.000	2,931,665	X X X		
91529Y106	UNUM ORD		03/23/2020	JP MORGAN SECURITIES LLC	7,935.000	83,513	X X X		
918204108	VF ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,350.000	143,329	X X X		
91879Q109	VAIL RESORTS ORD		02/07/2020	JP MORGAN SECURITIES LLC	550.000	129,711	X X X		
92276F100	VENTAS REIT ORD		05/21/2020	Various	5,915.000	199,413	X X X		
92339V100	VEREIT ORD		03/09/2020	Various	20,310.000	181,804	X X X		
92343V104	VERIZON COMMUNICATIONS ORD		05/11/2020	Various	32,060.000	1,802,305	X X X		
92556H206	VIACOMCBS CL B ORD		05/21/2020	Not Available	27,565.000	518,596	X X X		
92766K106	VIRGIN GALACTIC HOLDINGS CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,245.000	30,290	X X X		
928254101	VIRTU FINANCIAL CL A ORD		07/28/2020	Various	23,384.000	550,694	X X X		
92826C839	VISA CL A ORD		04/27/2020	Various	11,461.000	1,964,626	X X X		
929042109	VORNADO REALTY REIT ORD		05/21/2020	INSTINET	1,040.000	38,334	X X X		
92936U109	W P CAREY REIT ORD		05/21/2020	INSTINET	1,885.000	117,093	X X X		
92939U106	WEC ENERGY GROUP ORD		07/28/2020	Various	822.000	76,756	X X X		
929740108	WABTEC ORD		07/28/2020	JP MORGAN SECURITIES LLC	440.000	28,447	X X X		
931142103	WALMART ORD		07/28/2020	Various	27,776.000	3,500,582	X X X		
931427108	WALGREEN BOOTS ALLIANCE ORD		07/28/2020	Various	21,675.000	911,869	X X X		
94106L109	WASTE MANAGEMENT ORD		07/28/2020	Various	11,205.000	1,218,164	X X X		
942622200	WATSCO ORD		06/01/2020	Various	13,155.000	2,242,510	X X X		
94419L101	WAYFAIR CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	755.000	172,377	X X X		
949746101	WELLS FARGO ORD		04/27/2020	Various	65,090.000	1,943,102	X X X		
95040Q104	WELLTOWER ORD		06/01/2020	Not Available	9,345.000	469,501	X X X		
955306105	WEST PHARM SVC ORD		06/09/2020	Various	927.000	182,316	X X X		
958102105	WESTERN DIGITAL ORD		04/27/2020	JP MORGAN SECURITIES LLC	2,580.000	111,179	X X X		
959802109	WESTERN UNION ORD		05/21/2020	Various	90,525.000	1,856,816	X X X		
960413102	WESTLAKE CHEM ORD		07/28/2020	JP MORGAN SECURITIES LLC	500.000	28,237	X X X		
96145D105	WESTROCK ORD		04/27/2020	Various	12,830.000	408,205	X X X		
963320106	WHIRLPOOL ORD		04/27/2020	Various	450.000	55,117	X X X		
969457100	WILLIAMS ORD		05/18/2020	Various	41,355.000	704,192	X X X		
969904101	WILLIAMS SONOMA ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	1,280.000	97,184	X X X		
980745103	WOODWARD ORD		04/13/2020	JP MORGAN SECURITIES LLC	776.000	48,207	X X X		
98212B103	WPX ENERGY ORD		05/11/2020	Bank of America Securities	4,375.000	25,692	X X X		
98310W108	WYNDHAM DESTINATIONS ORD		07/28/2020	Not Available	3,360.000	118,073	X X X		
98311A105	WYNDHAM HOTELS RESORTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,925.000	89,406	X X X		
983134107	WYNN RESORTS ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,415.000	104,462	X X X		
983793100	XPO LOGISTICS ORD		04/20/2020	MORGAN STANLEY CO	364.000	21,360	X X X		
98389B100	XCEL ENERGY ORD		06/01/2020	Various	24,390.000	1,575,004	X X X		
98419M100	XYLEM ORD		07/28/2020	Not Available	7,225.000	538,673	X X X		
98421M106	XEROX HOLDINGS ORD		06/01/2020	Various	43,555.000	780,545	X X X		
988498101	YUM BRANDS ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,240.000	486,940	X X X		
98850P109	YUM CHINA ORD		07/28/2020	JP MORGAN SECURITIES LLC	3,145.000	165,371	X X X		
98954M101	ZILLOW GROUP CL A ORD		07/28/2020	Various	5,840.000	363,581	X X X		
98954M200	ZILLOW GROUP CL C ORD		07/28/2020	Various	13,453.000	784,452	X X X		
98956P102	ZIMMER BIOMET HOLDINGS ORD		07/28/2020	Various	5,105.000	640,878	X X X		
98986T108	ZYNGA CL A ORD		05/18/2020	Various	24,670.000	185,934	X X X		
G0176J109	ALLEGION ORD	C	07/28/2020	JP MORGAN SECURITIES LLC	1,655.000	163,845	X X X		
G0177J108	ALLERGAN ORD	C	04/13/2020	JP MORGAN SECURITIES LLC	1,007.000	185,119	X X X		
G0250X107	AMCOR ORD	C	07/28/2020	JP MORGAN SECURITIES LLC	61,070.000	656,283	X X X		
G02602103	AMDOCS ORD		03/09/2020	Not Available	720.000	45,696	X X X		
G0692U109	AXIS CAPITAL HOLDINGS ORD	C	05/11/2020	Various	810.000	34,637	X X X		
G16962105	BUNGE ORD		07/28/2020	Various	10,685.000	455,130	X X X		
G1890L107	CAPRI HOLDINGS LTD.	C	07/28/2020	JP MORGAN SECURITIES LLC	2,985.000	44,561	X X X		
G29183103	EATON ORD	C	07/28/2020	Various	21,820.000	1,838,760	X X X		

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
G3223R108	EVEREST RE GROUP ORD	C	01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	235.000	65,187	X X X		
G4474Y214	JANUS HENDERSON GROUP ORD	C	04/27/2020	Not Available	26,640.000	467,670	X X X		
G46188101	HORIZON THERAPEUTICS PUBLIC ORD	C	06/09/2020	Not Available	7,794.000	349,990	X X X		
G47567105	IHS MARKIT ORD	C	07/28/2020	Various	5,520.000	429,723	X X X		
G47791101	INGERSOLL RAND ORD		02/07/2020	JP MORGAN SECURITIES LLC	285.000	40,426	X X X		
G4863A108	INTERNATIONAL GAME TECHNOLOGY ORD	C	03/09/2020	UBS SECURITIES LLC	6,375.000	37,048	X X X		
G491BT108	INVESCO ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,340.000	42,643	X X X		
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	05/21/2020	Various	39,840.000	1,222,244	X X X		
G5494J103	LINDE ORD	C	07/28/2020	Various	12,318.000	2,848,057	X X X		
G5876H105	MARVELL TECHNOLOGY GROUP ORD	C	07/28/2020	Various	21,851.000	695,397	X X X		
G5960L103	MEDTRONIC ORD	C	05/18/2020	UBS SECURITIES LLC	16,266.000	1,568,024	X X X		
G6095L109	APTIV ORD	C	07/28/2020	JP MORGAN SECURITIES LLC	820.000	67,690	X X X		
G66721104	NORWEGIAN CRUISE LINE HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,380.000	77,095	X X X		
G7S00T104	PENTAIR ORD	C	07/28/2020	JP MORGAN SECURITIES LLC	1,085.000	46,136	X X X		
G8473T100	STERIS ORD	C	07/28/2020	Various	4,950.000	773,751	X X X		
G8994E103	TRANE TECHNOLOGIES ORD	C	07/28/2020	Various	8,645.000	814,563	X X X		
G96629103	WILLIS TOWERS WATSON ORD	C	05/11/2020	Not Available	2,550.000	513,824	X X X		
H01301128	ALCON ORD	C	03/17/2020	Various	7,040.000	380,661	X X X		
H1467J104	CHUBB ORD	C	03/09/2020	Various	3,935.000	623,061	X X X		
H2906T109	GARMIN ORD	C	05/21/2020	Various	12,055.000	1,022,511	X X X		
L0223L101	ARDAGH GROUP CL A ORD	C	06/01/2020	Bank of America Securities	4,685.000	58,373	X X X		
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD	C	05/21/2020	Various	27,315.000	1,635,823	X X X		
N6596X109	NXP SEMICONDUCTORS ORD	C	04/15/2020	Not Available	1,820.000	135,822	X X X		
N72482123	QIAGEN ORD	C	07/28/2020	Various	5,495.000	251,469	X X X		
V7780T103	ROYAL CARIBBEAN CRUISES ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,350.000	69,399	X X X		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	368,902,991	X X X		X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
21037X100	CONSTELLATION SOFTWARE ORD		01/01/2020	Unknown		51,476	X X X		U
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other				X X X	51,476	X X X		X X X
9799997	Subtotal - Common Stocks - Part 3				X X X	368,954,467	X X X		X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	368,954,467	X X X		X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	371,418,499	X X X		X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	552,048,143	X X X	544,516	X X X

QE04.12

SCHEDULE D - PART 4

**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter**

1 CUSIP Identification	2 Description	3 F o r e i g n Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Governments																					
912828NT3	UNITED STATES TREASURY		08/15/2020	Maturity @ 100.00	X X X	1,450,000	1,450,000	1,539,719	1,456,902						1,450,000				38,063	08/15/2020	1
0599999 Subtotal - Bonds - U.S. Governments						X X X	1,450,000	1,450,000	1,539,719						1,450,000				38,063	X X X	X X X
Bonds - U.S. States, Territories and Possessions																					
574193EG9	MARYLAND ST		03/11/2020	Call @ 100.00	X X X	250,000	250,000	247,048	249,546		454		454		250,000				3,750	03/15/2026	1FE
97705LWK9	WISCONSIN ST		04/28/2020	Call @ 100.00	X X X	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				24,500	05/01/2023	1FE
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions						X X X	1,250,000	1,250,000	1,247,048		454		454		1,250,000				28,250	X X X	X X X
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
015032HV0	ALEXANDRIA LA		06/01/2020	Maturity @ 100.00	X X X	375,000	375,000	375,000	375,000						375,000				4,346	06/01/2020	1FE
035339U32	ANKENY IOWA		06/04/2020	Call @ 100.00	X X X	250,000	250,000	250,000	250,000						250,000				3,917	06/01/2025	1FE
231871HB3	CUSTER S D SCH DIST NO 16-1		01/01/2020	Call @ 100.00	X X X	200,000	200,000	200,000	200,000						200,000				20,625	01/01/2024	1FE
246199FY4	DELAWARE OHIO CITY SCH DIST		01/08/2020	Unknown	X X X	713,706	700,000	730,532	713,778		(72)		(72)		713,706				3,597	12/01/2028	1FE
246199LG6	DELAWARE OHIO CITY SCH DIST		08/12/2020	PERSHING LLC	X X X	793,660	700,000	730,532			(2,249)		(2,249)		711,457		82,203	82,203	24,597	12/01/2028	Z
311315TU9	FARMINGTON MINN INDPST SCH DIST NO 192		02/01/2020	Maturity @ 100.00	X X X	690,000	690,000	690,000	690,000						690,000				9,488	02/01/2020	Z
442331SS4	HOUSTON TEX		02/26/2020	Call @ 100.00	X X X	1,000,000	1,000,000	1,043,278	1,001,185		(1,185)		(1,185)		1,000,000				26,805	03/01/2024	1FE
613579XQ9	MONTGOMERY CNTY PA		02/26/2020	Call @ 100.00	X X X	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				25,250	09/01/2025	1FE
631144AP7	NASH CNTY N C LTD OBLIG		09/29/2020	Call @ 100.00	X X X	1,095,000	1,095,000	1,162,117	1,102,446		(7,446)		(7,446)		1,095,000				27,375	10/01/2024	1FE
64966KLZ4	NEW YORK N Y		06/01/2020	Maturity @ 100.00	X X X	5,000	5,000	5,000	5,000						5,000				125	06/01/2020	1FE
774289HU2	ROCKY RIVER OHIO CITY SCH DIST		08/12/2020	Bank of America Securities	X X X	218,667	195,000	205,704	202,422		(1,110)		(1,110)		201,312		17,355	17,355	5,482	12/01/2028	Z
791298UV2	ST LOUIS CNTY MO		07/29/2020	Call @ 100.00	X X X	250,000	250,000	251,399	250,000						250,000				7,500	02/01/2027	1FE
847091CJ8	TALAWANDA OHIO CITY SCH DIST		01/03/2020	Call @ 100.00	X X X														5,000	12/01/2022	1FE
920307AR6	VALPARAISO IND REDEV DIST		01/27/2020	Call @ 100.00	X X X	260,000	260,000	265,225	260,105		(105)		(105)		260,000				5,633	01/15/2025	1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						X X X	6,851,033	6,720,000	6,908,787		(12,167)		(12,167)		6,751,475		99,558	99,558	169,740	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
045142CD6	ASHWAUBENON WIS CMNTY DEV AUTH LEASE REV		06/01/2020	Maturity @ 100.00	X X X	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				14,000	06/01/2020	Z
051735DX3	AURORA IND SCH BLDG CORP		01/15/2020	Maturity @ 100.00	X X X	335,000	335,000	344,682	335,194		(194)		(194)		335,000				6,281	01/15/2020	1FE
236572EB5	DANVILLE IND MULTI-SCH BLDG CORP		01/15/2020	Maturity @ 100.00	X X X	400,000	400,000	400,000	400,000						400,000				10,500	01/15/2020	1FE
29270CYN9	ENERGY NORTHWEST WASH ELEC REV		07/01/2020	Maturity @ 100.00	X X X	750,000	750,000	775,290	751,862		(1,862)		(1,862)		750,000				19,898	07/01/2020	1FE
30711XEP5	CAS 2017-C01 1M2 - CMO		09/25/2020	Paydown	X X X	219,429	219,429	236,647	232,954		(13,525)		(13,525)		219,429				5,761	07/25/2029	1
30711XUX0	CAS 2017-C07 1M2 - CMO/RMBS		09/25/2020	Paydown	X X X	1,450,447	1,450,447	1,468,442	1,466,499		(16,051)		(16,051)		1,450,447				29,439	05/25/2030	1
3130A82M4	FEDERAL HOME LOAN BANKS		02/05/2020	Call @ 100.00	X X X	800,000	800,000	800,000	800,000						800,000				4,464	05/18/2026	1
31335BOL3	FH G61359 - RMBS		09/01/2020	Paydown	X X X	233,867	233,867	233,282	233,325		542		542		233,867				1,906	03/01/2048	1
3133ECE59	FEDERAL FARM CREDIT BANKS FUNDING CORP		01/30/2020	Maturity @ 100.00	X X X	1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				9,940	01/30/2020	1
3133EF4A2	FEDERAL FARM CREDIT BANKS FUNDING CORP		01/07/2020	Call @ 100.00	X X X	750,000	750,000	750,000	750,000						750,000				3,240	04/19/2022	1
3133KJNE8	FH RA3089 - RMBS		09/01/2020	Paydown	X X X	26,482	26,482	27,887	26,482		(1,405)		(1,405)		26,482				71	07/01/2050	1
3136B1UG7	FNR 2018-26 DH - CMO/RMBS		09/01/2020	Paydown	X X X	292,110	292,110	293,570	293,005		(895)		(895)		292,110				2,317	06/25/2046	1
3138ERYX2	FN AL9725 - RMBS		09/01/2020	Paydown	X X X	252,911	252,911	251,844	251,870		1,041		1,041		252,911				2,059	01/01/2047	1
3138WHNF5	FN AS7589 - RMBS		09/01/2020	Paydown	X X X	630,978	630,978	635,415	635,047		(4,069)		(4,069)		630,978				5,028	07/01/2046	1
3140J76B6	FN BM3565 - RMBS		09/01/2020	Paydown	X X X	215,223	215,223	208,809	209,092		6,132		6,132		215,223				1,534	10/01/2047	1
3140J86V0	FN BM4483 - RMBS		09/01/2020	Paydown	X X X	141,402	141,402	145,821	145,338		(3,935)		(3,935)		141,402				1,345	09/01/2048	1
3140J9ME8	FN BM4856 - RMBS		09/01/2020	Paydown	X X X	243,931	243,931	251,478	251,144		(7,213)		(7,213)		243,931				3,223	04/01/2047	1
3140Q94H3	FN CA2823 - RMBS		09/01/2020	Paydown	X X X	629,017	629,017	642,384	639,447		(10,430)		(10,430)		629,017				6,125	11/01/2048	1
3140QDKP8	FN CA5701 - RMBS		09/01/2020	Paydown	X X X	85,707	85,707	90,441	89,441		(4,734)		(4,734)		85,707				262	05/01/2050	1
33803TCP9	FISHERS IND REDEV AUTH LEASE RENT REV		07/15/2020	Various	X X X	650,000	650,000	665,452	650,089		(89)		(89)		650,000				48,375	07/15/2020	1FE
348761DK0	FORT SMITH ARK SALES & USE TAX		09/29/2020	Call @ 100.00	X X X	100,000	100,000	99,685	99,764		23		23		99,787		213	213	1,255	05/01/2025	1FE
34926LBX0	FORT WAYNE IND MUN BLDG CORP REV		07/07/2020	Call @ 100.00	X X X	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,889	12/15/2024	1FE
44442ABE0	HUGHES CNTY S D		03/24/2020	Call @ 100.00	X X X	350,000	350,000	350,000	350,000						350,000				3,101	12/01/2026	1FE
4546247G6	INDIANA BD BK REV		01/15/2020	Maturity @ 100.00	X X X	750,000	750,000	750,000	750,000						750,000				8,734	01/15/2020	1FE
46603ACJ8	IVY TECH CMNTY COLLEGE IND		07/27/2020	Call @ 100.00	X X X	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				57,432	07/01/2021	1FE
472737FF7	JEFFERSON CNTY COLLEGE IND R-1 CTFS		06/15/2020	Maturity @ 100.00	X X X	600,000	600,000	600,000	600,000						600,000				6,750	06/15/2020	1FE
48542KQ69	KANSAS ST DEV FIN AUTH REV		02/28/2020	Call @ 100.00	X X X	250,000	250,000	247,643	248,254		57		57		248,312		1,688	1,688	3,075	11/01/2024	1FE

QE05

SCHEDULE D - PART 4

**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the 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	For 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	
553543DS5	MSD WARREN TWP IND VISION 2005																					
57420PGL4	SCH BLDG MARYLAND ST ECONOMIC DEV CORP LEASE REV		01/10/2020	Maturity @ 100.00	X X X	750,000	750,000	750,000	750,000						750,000				7,425	01/10/2020	1FE	
65819WAM5	NORTH CAROLINA EASTN MUN PWR AGY REV		06/01/2020	Maturity @ 100.00	X X X	750,000	750,000	758,618	750,507		(507)		(507)		750,000				8,438	06/01/2020	1FE	
658207PP4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2020	Maturity @ 100.00	X X X	750,000	750,000	767,805	751,944		(1,944)		(1,944)		750,000				21,960	07/01/2020	1FE	
665250BT2	NORTHERN ILL MUN PWR AGY PWR PROJ REV		01/01/2020	Maturity @ 100.00	X X X	790,000	790,000	790,000	790,000						790,000				11,352	01/01/2020	1FE	
67756A2M3	OHIO ST HIGHER EDL FAC COMMN REV		01/01/2020	Maturity @ 100.00	X X X	1,000,000	1,000,000	1,023,829	1,000,000						1,000,000				30,940	01/01/2020	1FE	
67868UBZ5	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA		01/01/2020	Maturity @ 100.00	X X X	500,000	500,000	500,000	500,000						500,000				8,873	01/01/2020	1FE	
704668DE9	PEACHTREE CITY GA WTR & SEW AUTH SWR SYS		09/01/2020	Maturity @ 100.00	X X X	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				64,000	09/01/2020	1FE	
756872GJ0	RED RIV ED FIN CORP TEX ED REV		03/01/2020	Maturity @ 100.00	X X X	750,000	750,000	750,000	750,000						750,000				7,425	03/01/2020	1FE	
79560CAE9	SALT LAKE CITY UTAH REDEV AGY TAX INCREM		03/11/2020	Call @ 100.00	X X X	250,000	250,000	254,047	250,409		(409)		(409)		250,000				6,250	03/15/2026	1FE	
837549MF8	SOUTH DAKOTA ECONOMIC DEV FIN AUTH ECONO		04/01/2020	Maturity @ 100.00	X X X	1,835,000	1,835,000	1,847,834	1,835,685		(685)		(685)		1,835,000				34,425	04/01/2020	1FE	
83755LYA8	SOUTH DAKOTA ST BLDG AUTH REV		04/01/2020	Maturity @ 100.00	X X X	405,000	405,000	405,000	405,000						405,000				6,328	04/01/2020	1FE	
914716VD4	UNIVERSITY N C CHARLOTTE REV		06/01/2020	Maturity @ 100.00	X X X	500,000	500,000	500,000	500,000						500,000				5,810	06/01/2020	1FE	
927781TJ3	VIRGINIA COLLEGE BUILDING AUTHORITY		03/27/2020	Call @ 100.00	X X X	1,655,000	1,655,000	1,655,000	1,655,000						1,655,000				39,985	04/01/2021	1FE	
92818MPR5	VIRGINIA ST RES AUTH CLEAN WTR REV		01/29/2020	Call @ 100.00	X X X	1,000,000	1,000,000	1,012,541	1,000,163		(163)		(163)		1,000,000				24,375	02/01/2022	1FE	
975680CD9	WINSTON-SALEM N C LTD OBLIG		08/12/2020	BAIRD (ROBERT W.) & CO. INC.	X X X	63,078	55,000	57,809	57,080		(248)		(248)		56,832		6,246	6,246	1,729	11/01/2028	Z	
			08/12/2020	PERSHING LLC	X X X	177,319	165,000	169,988	167,900		(714)		(714)		167,186		10,133	10,133	5,218	06/01/2022	Z	
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	26,731,903	26,711,506	26,911,241	26,656,572		(61,278)		(61,278)		26,713,623		18,280	18,280	571,639	X X X	X X X	
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
00163EBS0	ALM 6RRR A2 - CDO	D	03/06/2020	Paydown	X X X	275,000	275,000	275,000	275,000						275,000				3,600	07/15/2026	1FE	
00175MBF6	AMMC 15RR ARR - CDO		07/15/2020	Paydown	X X X	14,613	14,613	14,613	14,613						14,613				328	01/15/2032	1FE	
00206RAX0	AT&T INC		06/24/2020	Call @ 100.00	X X X	1,035,717	1,000,000	999,367	999,905		34		34		999,938		62	62	63,406	05/15/2021	2FE	
00206RBD3	AT&T INC		07/23/2020	Call @ 100.00	X X X	1,041,206	1,000,000	954,659	985,303		3,764		3,764		989,067		10,933	10,933	69,373	02/15/2022	2FE	
02376RAC6	AMERICAN AIRLINES GROUP INC		03/06/2020	MORGAN STANLEY CO	X X X	234,600	255,000	255,000	255,000						255,000		(20,400)	(20,400)	3,506	06/01/2022	3FE	
02378MAA9	AAL 2019-1 A - ABS		06/02/2020	BAIRD (ROBERT W.) & CO. INC.	X X X	388,721	551,378	551,378	551,378						551,378		(162,656)	(162,656)	15,439	08/15/2033	2FE	
02378MAA9	AAL 191 A - ABS		02/15/2020	Paydown	X X X	8,622	8,622	8,622	8,622						8,622				151	08/15/2033	1FE	
038222AH8	APPLIED MATERIALS INC		06/24/2020	Call @ 100.00	X X X	1,066,381	1,060,000	1,081,423	1,064,585		(3,380)		(3,380)		1,061,205		(1,205)	(1,205)	26,940	10/01/2020	1FE	
038222AK4	ARAMARK		01/10/2020	Call @ 102.56	X X X	164,101	160,000	159,968	159,978		0		0		159,978		4,123	4,123	4,100	10/15/2024	3FE	
040555CR3	ARIZONA PUBLIC SERVICE CO		01/15/2020	Maturity @ 100.00	X X X	450,000	450,000	452,885	450,000						450,000				4,950	01/15/2020	1FE	
05359AA1	AVMT 2018-AVM A - CMBS		06/12/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	500,494	480,000	494,612	492,050		(540)		(540)		491,510		8,984	8,984	10,884	07/09/2040	1FE	
05565ALQ4	BNP PARIBAS SA	C	07/07/2020	JEFFERIES & COMPANY, INC.	X X X	375,000	375,000	375,000	375,000						375,000		(35,156)	(35,156)	6,281	12/29/2049	2FE	
05583JAG7	BPCE SA	C	01/24/2020	HSBC SECURITIES INC.	X X X	250,115	250,000	248,505	248,505		11		11		248,516		1,599	1,599	231	01/14/2025	1FE	
056054AA7	BX 19XL A - CMBS		06/15/2020	Various	X X X	476,548	481,000	481,000	481,000						481,000		(4,452)	(4,452)	4,904	10/15/2036	1FE	
05606FAL7	BX 19OC11 D - CMBS		06/12/2020	MORGAN STANLEY CO	X X X	128,477	140,000	142,384	142,381		(45)		(45)		142,336		(13,859)	(13,859)	3,045	12/09/2041	2FE	
05608FAA9	BX 2019-CALM A - CMBS		06/15/2020	Bank of America Securities	X X X	1,429,105	1,462,000	1,461,726	1,461,695		(3,596)		(3,596)		1,458,100		(28,995)	(28,995)	15,280	11/15/2032	1FE	
12481XAS9	CBAM 186R B1R - CDO		06/05/2020	Bank of America Securities	X X X	1,586,160	1,600,000	1,600,000	1,600,000						1,600,000		(13,840)	(13,840)	30,849	01/15/2031	1FE	
12533HAA6	CIM 2017-7 A - CMO/RMBS		09/01/2020	Paydown	X X X	548,525	548,525	547,605	547,594		932		932		548,525				6,837	04/25/2057	1FE	
12591KAD7	COMM 13CR12 A3 - CMBS		03/01/2020	Paydown	X X X	23,983	23,983	24,271	24,159		(176)		(176)		23,983				146	10/15/2046	1FE	
12653VAA4	CSCM 2019-ICE4 A - CMBS		06/15/2020	CREDIT SUISSE SECURITIES (USA)	X X X	1,977,500	2,000,000	2,004,063	2,004,012		(6,086)		(6,086)		1,997,926		(20,426)	(20,426)	21,538	05/15/2036	1FE	
12667GL84	CWALT 2005-27 1A2 - CMO/RMBS		09/01/2020	Paydown	X X X	116,035	116,035	115,455	114,378		843		814		116,035				1,369	08/25/2035	5FE	
12669WAE6	CWL 2007-8 2A3 - RMBS		09/25/2020	Paydown	X X X	631,993	631,993	625,673	609,501		16,653		5,838		631,993				3,611	12/25/2033	5FE	
14042RNNW7	CAPITAL ONE NA		01/24/2020	WELLS FARGO SECURITIES	X X X	251,108	250,000	249,885	249,897						249,900		1,208	1,208	2,120	09/06/2022	2FE	
142339AJ9	CARLISLE COMPANIES INC		06/02/2020	BNY/SUNTRUST CAPITAL MARKETS	X X X	112,746	115,000	113,569							113,602		(856)	(856)	835	03/01/2030	2FE	
225401AN8	CREDIT SUISSE GROUP AG	C	07/07/2020	JP MORGAN SECS INC., - FIXED INCOME	X X X	436,365	450,000	458,460	368,958		(32)		(32)		458,428		(22,063)	(22,063)	10,519	12/29/2049	3FE	
23245PAA9	CWALT 2006-OA22 A1 - CMO/RMBS		09/25/2020	Paydown	X X X	397,097	397,097	371,286	368,958		1,684		26,455		397,097				1,971	02/25/2047	5FE	
268648AQ3	EMC CORP		06/01/2020	Various	X X X	1,002,084	1,000,000	1,001,013	988,110		5,116		5,116		993,227		6,773	6,773	9,063	06/01/2020	3FE	
3137G0AY5	STACR 2014-DN2 M3 - CMO		08/25/2020	Paydown	X X X	144,308	144,308	160,566	155,695		(11,386)		(11,386)		144,308				4,256	04/25/2024	2FE	

SCHEDULE D - PART 4

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

QE05.2

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.								
3137G0AY5 3137G0EW5	STACR 2014-DN2 M3 - CMO STACR 15DNA1 M3 - CDO/CMO		09/25/2020 03/06/2020	Paydown NOMURA SECURITIES INTL INC	X X X	109,003	109,003	121,282	117,603	(8,601)			(8,601)		109,003					3,651	04/25/2024	4FE
3137G0HJ1 375558B88 38141GWZ3 38141GXD1 40436KAC9 410345AJ1 432833AE1	STACR 2015-HQA2 M3 - CMO GILEAD SCIENCES INC GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC HLM 6-2015 A1R - CDO HANESBRANDS INC HILTON DOMESTIC OPERATING COMPANY INC		09/25/2020 09/01/2020 06/08/2020 06/08/2020 05/05/2020 06/03/2020	Paydown Maturity @ 100.00 Bank of America Securities PERSHING LLC Paydown WELLS FARGO SECURITIES	X X X X X X X X X X X X X X X X X X	1,191,171 525,000 1,035,000 775,081 3,394 205,040	1,100,000 525,000 1,035,000 775,000 3,394 200,000	1,208,324 768,613 519,950 1,035,000 3,385 193,546	1,183,452 744,352 523,597 1,035,000 3,377 194,766	(3,430) 1,403		(3,430) 1,403		1,180,022 525,000 1,035,000 775,000 3,394 195,227		(19,522) 156,171 81	(19,522) 156,171 81		11,482 13,388 26,589 12,533 48 5,139	10/25/2027 09/01/2020 05/01/2029 05/15/2026 02/05/2031 05/15/2024	1FE 1FE 1FE 1FE 1FE 3FE	
432833AF8	HILTON DOMESTIC OPERATING COMPANY INC		01/01/2020	Adjustment	X X X	(2,200,000)	(2,200,000)	(2,200,000)	(2,200,000)					(2,200,000)					(42,602)	01/15/2030	3FE	
446438RQ8 478366AU1 552953CC3 59981HA9 620076BB4 62481WAA5 63946BAE0 67108FAQ9	HUNTINGTON NATIONAL BANK JOHNSON CONTROLS INC MGM RESORTS INTERNATIONAL MCMILT 2017-1 A1 - CMO/RMBS MOTOROLA SOLUTIONS INC MP8 VIII AR - CDO NBCUNIVERSAL MEDIA LLC OZLMF 4R A2R - CDO		07/15/2020 03/30/2020 06/03/2020 09/01/2020 09/14/2020 06/05/2020 03/06/2020 06/05/2020	Call @ 100.00 Maturity @ 100.00 PERSHING LLC Paydown Call @ 100.00 Various Call @ 100.00 DEUTSCHE BANK SECURITIES, INC	X X	1,000,000 1,000,000 212,079 558,366 939,828 1,096,545 7,138,257 717,134	1,000,000 1,000,000 205,000 558,366 891,000 1,110,000 6,900,000 740,000	995,800 1,066,601 209,982 548,976 876,997 1,110,000 7,113,279 740,740	999,440 1,002,657 208,775 550,198 886,835 1,110,000 739,010	485 (2,657) (464) 8,168 1,195		485 (2,657) (464) 8,168 1,195		999,925 1,000,000 208,311 558,366 888,030 1,110,000 7,088,963 738,088		75 3,768 2,970 (13,455) (188,963)	75 3,768 2,970 (13,455) (188,963)		26,354 25,000 8,883 6,475 76,579 17,753 368,231 16,220	08/20/2020 03/25/2023 11/25/2025 03/15/2026 05/15/2022 04/15/2025 04/01/2021 10/22/2030	1FE 3 3FE 1FE 2FE 1FE 1FE 1FE	
67110HAW8 77341DAE7	OZLM 14R A2R - CDO ROCKT 2017-3 B - CDO		06/05/2020 06/05/2020	CREDIT SUISSE SECURITIES (USA) JP MORGAN SECS INC., - FIXED INCOME	X X X X X X	1,005,192 1,457,025	1,035,000 1,500,000	1,035,000 1,478,250	1,035,000 1,476,648		(812)		(812)		1,035,000 1,475,836		(29,808) (18,811)	(29,808) (18,811)		23,643 30,933	01/15/2029 10/21/2030	1FE 1FE
78012KC62 82967NAU2 86359UAA7 87241EAC9	ROYAL BANK OF CANADA SIRIUS XM RADIO INC SASC 2006-OPT1 A1 - RMBS TCW 191 A - CDO		03/02/2020 07/06/2020 09/25/2020 02/18/2020	Maturity @ 100.00 Call @ 102.69 Paydown CORPORATE REORGANIZATIONS	X X X X X X X X X X X X	1,060,000 205,376 69,814 3,700,000	1,060,000 200,000 68,549 3,700,000	1,059,237 199,123 68,698 3,700,000	1,059,958 199,123 68,698 3,700,000	42 79 1,116		42 79 1,116		1,060,000 199,202 69,814 3,700,000		6,174	6,174		11,263 7,883 378 32,708	03/02/2020 04/15/2025 04/25/2036 02/15/2029	1FE 3FE 1FE 1FE	
89169EAA7 89173UAA5 89175JAA8 89175VAA1 903442AA9	TPMT 175 A1 - CMO/RMBS TPMT 2017-4 A1 - RMBS TPMT 176 A1 - CMO/RMBS TPMT 182 A1 - RMBS US 2018-USDC A - CMBS		09/25/2020 09/01/2020 09/01/2020 09/01/2020 06/12/2020	Paydown Paydown Paydown Paydown CITIGROUP GLOBAL MARKETS INC.	X X X X X X X X X X X X X X X	412,028 42,541 103,971 281,539 552,910	412,028 42,541 104,490 285,901 500,000	409,743 43,736 104,488 285,814 514,983	406,443 43,736 104,488 285,814 510,467	5,585 (1,196) (517) (4,276)		5,585 (1,196) (517) (4,276)		412,028 42,541 103,971 281,539 509,947					2,968 141 1,249 4,242	02/26/2057 06/25/2057 10/25/2057 03/25/2058	1FE 1FE 1FE 1FE	
90932NAA1	UNITED AIRLINES CLASS B PASS THROUGH CER		06/02/2020	Various	X X X	391,878	551,299	551,299	551,299					551,299		(159,421)	(159,421)		18,824	09/01/2027	2FE	
913017DB2 925524BG4 93362YAB8 95709TAD2	UNITED TECHNOLOGIES CORP VIACOM INC (NEW) WAMU 2006-ARS 12A - CMO/RMBS WESTAR ENERGY, INC.		05/05/2020 05/13/2020 09/01/2020 05/06/2020	Call @ 100.00 Call @ 100.00 Paydown Call @ 100.00	X X X X X X X X X X X X	1,173,806 1,032,470 371,593 756,343	1,064,000 1,000,000 371,593 750,000	1,063,904 994,041 361,839 815,085	1,063,955 997,659 362,138 762,143	4 744 9,455 (8,110)		4 744 9,455 (8,110)		1,063,960 998,404 371,593 754,033		40 1,596 4,391 (4,033)	40 1,596 4,391 (4,033)		19,418 64,595 4,391 37,793	08/16/2023 03/01/2021 06/25/2046 07/15/2020	2FE 2FE 4FE 1FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	42,736,047	42,489,816	43,000,461	34,460,437	19,181	(95,674)		(76,493)		42,736,494		(521,540)	(521,540)		1,195,400	X X X	X X X
38144GAC5	GOLDMAN SACHS GROUP INC		06/08/2020	MORGAN STANLEY CO	X X X	526,010	575,000	575,000	575,000					575,000		(48,990)	(48,990)		9,277	12/29/2049	3FE	
4899999	Subtotal - Bonds - Hybrid Securities				X X X	526,010	575,000	575,000	575,000					575,000		(48,990)	(48,990)		9,277	X X X	X X X	
8399997	Subtotal - Bonds - Part 4				X X X	79,544,993	79,196,322	80,182,255	69,873,394	19,181	(175,567)		(156,386)		79,476,592		(452,691)	(452,691)		2,012,367	X X X	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	79,544,993	79,196,322	80,182,255	69,873,394	19,181	(175,567)		(156,386)		79,476,592		(452,691)	(452,691)		2,012,367	X X X	X X X
42550U208	HENKEL AND ADP	C	05/22/2020	Not Available		94,910,000	2,005,486	2,179,997	924,006	(23,041)			(23,041)		2,179,997		(174,511)	(174,511)			X X X	Z
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				X X X	2,005,486	X X X	2,179,997	924,006	(23,041)			(23,041)		2,179,997		(174,511)	(174,511)			X X X	X X X
8999997	Subtotal - Preferred Stocks - Part 4				X X X	2,005,486	X X X	2,179,997	924,006	(23,041)			(23,041)		2,179,997		(174,511)	(174,511)			X X X	X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X	2,005,486	X X X	2,179,997	924,006	(23,041)			(23,041)		2,179,997		(174,511)	(174,511)			X X X	X X X
001055102	AFLAC ORD		06/01/2020	Bank of America Securities		2,551,000	94,726	X X X	103,744					103,744		(9,017)	(9,017)		868	X X X		

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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 Admini- strative Symbol
00130H105	THE AES CORPORATION		02/07/2020	JP MORGAN SECURITIES LLC	12,665,000	259,293	X X X	144,666	252,034	(107,368)			(107,368)		144,666		114,627	114,627	1,815	X X X	
00206R102	AT&T ORD		07/28/2020	Various	23,340,000	845,443	X X X	708,176	912,127	(203,951)			(203,951)		708,176		137,267	137,267	18,517	X X X	
002824100	ABBOTT LABORATORIES ORD		04/02/2020	Various	18,105,000	1,455,784	X X X	1,077,380	1,572,600	(495,220)			(495,220)		1,077,380		378,404	378,404	6,518	X X X	
00287Y109	ABBVIE ORD		07/28/2020	Various	27,905,750	2,704,840	X X X	2,541,131							2,541,131		163,709	163,709	32,928	X X X	
00507V109	ACTIVISION BLIZZARD ORD		06/01/2020	Various	12,967,000	857,414	X X X	739,901	327,107	(55,751)			(55,751)		739,901		117,512	117,512	2,279	X X X	
00650F109	ADAPTIVE BIOTECHNOLOGIES ORD		07/28/2020	Various	4,441,000	169,570	X X X	170,838							170,838		(1,268)	(1,268)		X X X	
00846U101	AGILENT TECHNOLOGIES ORD		05/21/2020	Various	9,410,000	762,080	X X X	698,739	251,238	(65,778)			(65,778)		698,739		63,341	63,341	908	X X X	
00847X104	AGIOS PHARMACEUTICALS ORD		05/21/2020	INSTINET	2,677,000	133,707	X X X	117,080	16,235	(3,544)			(3,544)		117,080		16,626	16,626		X X X	
009158106	AIR PRODUCTS AND CHEMICALS ORD		06/01/2020	Various	6,254,000	1,495,107	X X X	1,214,104	749,618	(204,877)			(204,877)		1,214,104		281,003	281,003	6,628	X X X	
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		07/28/2020	Various	13,375,000	2,279,747	X X X	1,981,135	298,923	(74,902)			(74,902)		1,981,135		298,612	298,612	15,507	X X X	
020002101	ALLSTATE ORD		07/28/2020	JP MORGAN SECURITIES LLC	8,190,000	755,604	X X X	792,433							792,433		(36,829)	(36,829)	4,587	X X X	
02043Q107	ALNYLAM PHARMACEUTICALS ORD		07/28/2020	Various	2,712,000	377,611	X X X	329,497	43,765	(10,156)			(10,156)		329,497		48,114	48,114		X X X	
02209S103	ALTRIA GROUP ORD		05/21/2020	INSTINET	26,830,000	1,009,167	X X X	1,537,883	1,339,085	198,798			198,798		1,537,883		(528,717)	(528,717)	45,074	X X X	
023608102	AMEREN ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,725,000	137,560	X X X	127,713							127,713		9,846	9,846	854	X X X	
024835100	AMERICAN CAMPUS COMM REIT ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,520,000	90,289	X X X	81,453							81,453		8,836	8,836		X X X	
025537101	AMERICAN ELECTRIC POWER ORD		02/07/2020	JP MORGAN SECURITIES LLC	1,925,000	196,226	X X X	186,958							186,958		9,268	9,268	1,348	X X X	
025816109	AMERICAN EXPRESS ORD		05/21/2020	INSTINET	590,000	53,552	X X X	77,892							77,892		(24,339)	(24,339)	254	X X X	
025932104	AMERICAN FINANCIAL GROUP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	5,440,000	601,781	X X X	593,677	596,496	(2,819)			(2,819)		593,677		8,104	8,104	2,448	X X X	
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD		06/01/2020	Various	28,066,000	730,114	X X X	660,039	156,998	(24,099)			(24,099)		660,039		70,075	70,075	344	X X X	
026874784	AMERICAN INTERNATIONAL GROUP ORD		07/28/2020	JP MORGAN SECURITIES LLC	69,565,000	2,158,506	X X X	3,575,480	3,570,771	4,709			4,709		3,575,480		(1,416,975)	(1,416,975)	44,522	X X X	
03076C106	AMERIPRISE FINANCE ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,585,000	271,312	X X X	187,162	211,557	(63,414)			(63,414)		187,162		84,150	84,150	328	X X X	
031162100	AMGEN ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,840,000	1,446,536	X X X	1,247,348	208,526	(56,718)			(56,718)		1,247,348		199,188	199,188	5,640	X X X	
032654105	ANALOG DEVICES ORD		03/09/2020	UBS SECURITIES LLC	2,725,000	269,720	X X X	234,835	323,839	(89,004)			(89,004)		234,835		34,884	34,884	1,690	X X X	
036752103	ANTHEM ORD		07/28/2020	Various	14,465,000	3,855,113	X X X	3,448,908	4,368,864	(919,956)			(919,956)		3,448,908		406,205	406,205	25,669	X X X	
03748R754	APARTMENT INVST MGT CL A REIT ORD		02/07/2020	JP MORGAN SECURITIES LLC	940,000	50,283	X X X	46,802	48,551	(1,749)			(1,749)		46,802		3,481	3,481		X X X	
038222105	APPLIED MATERIAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	7,166,000	448,049	X X X	374,146	175,795	(40,607)			(40,607)		374,146		73,902	73,902	2,489	X X X	
045487105	ASSOCIATED BANCORP ORD		02/07/2020	JP MORGAN SECURITIES LLC	980,000	20,001	X X X	20,515							20,515		(514)	(514)		X X X	
04621X108	ASSURANT ORD		05/21/2020	INSTINET	706,000	71,941	X X X	76,652							76,652		(4,711)	(4,711)		X X X	
046353108	ASTRAZENECA ADR REP 1.5 ORD		05/21/2020	Not Available	62,932,000	3,426,692	X X X	2,634,764	3,137,790	(503,026)			(503,026)		2,634,764		791,928	791,928	58,527	X X X	
049560105	ATMOS ENERGY ORD		04/27/2020	JP MORGAN SECURITIES LLC	243,000	25,647	X X X	24,915							24,915		732	732		X X X	
052769106	AUTODESK ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,869,000	339,635	X X X	267,022	286,931	(74,160)			(74,160)		267,022		72,612	72,612		X X X	
053484101	AVALONBAY COMMUNITIES REIT ORD		03/09/2020	Various	710,000	144,006	X X X	131,098	148,887	(17,789)			(17,789)		131,098		12,908	12,908	1,079	X X X	
05523R107	BAE SYSTEMS ADR		05/21/2020	Not Available	107,593,000	2,667,410	X X X	2,812,251	3,082,898	(420,580)			(420,580)		2,812,251		(144,841)	(144,841)		X X X	
05534B760	BCE ORD		04/15/2020	Various	4,420,000	183,295	X X X	189,491	204,867	(15,376)			(15,376)		189,491		(6,196)	(6,196)	4,501	X X X	
055622104	BP ADR EACH REPSTNG SIX ORD		05/21/2020	Adjustment	115,482,000	2,756,769	X X X	4,902,641	4,024,292	537,294			537,294		4,902,641		(2,145,872)	(2,145,872)	135,584	X X X	
05722G100	BAKER HUGHES CL A ORD		03/19/2020	Various	76,420,000	1,281,934	X X X	1,776,261	1,958,645	(182,384)			(182,384)		1,776,261		(494,327)	(494,327)	9,871	X X X	
060505104	BANK OF AMERICA ORD		07/28/2020	Various	154,325,000	3,812,647	X X X	4,678,733	5,435,327	(756,594)			(756,594)		4,678,733		(866,086)	(866,086)	53,012	X X X	
062540109	BANK OF HAWAII ORD		05/21/2020	INSTINET	870,000	53,517	X X X	78,846							78,846		(25,328)	(25,328)	583	X X X	
064058100	BANK OF NEW YORK MELLON ORD		04/27/2020	Various	5,000,000	171,429	X X X	176,989							176,989		(5,559)	(5,559)	682	X X X	
06417N103	BANK OZK ORD		05/11/2020	Not Available	11,100,000	241,392	X X X	183,351							183,351		58,041	58,041	2,997	X X X	
071813109	BAXTER INTERNATIONAL ORD		07/28/2020	Various	3,840,000	340,450	X X X	334,716	22,577	(3,945)			(3,945)		334,716		5,734	5,734	993	X X X	
072730302	BAYER AKTIENGESELLSCHAFT EACH RE ADR		05/22/2020	Not Available	180,929,000	2,862,361	X X X	3,018,550	2,431,349	(318,497)			(318,497)		3,018,550		(156,189)	(156,189)	96,148	X X X	
075887109	BECTON DICKINSON ORD		05/11/2020	Bank of America Securities	890,000	233,217	X X X	209,456	242,053	(32,598)			(32,598)		209,456		23,762	23,762	703	X X X	
084670702	BERKSHIRE HATHWAY CL B ORD		07/28/2020	Various	1,300,000	246,405	X X X	287,766	294,450	(6,684)			(6,684)		287,766		(41,361)	(41,361)		X X X	
086516101	BEST BUY ORD		07/28/2020	JP MORGAN SECURITIES LLC	8,685,000	806,796	X X X	650,659	216,866	(52,699)			(52,699)		650,659		156,136	156,136	4,835	X X X	
08862E109	BEYOND MEAT ORD		05/21/2020	Various	921,000	111,055	X X X	98,436							98,436		12,619	12,619		X X X	

QE05.3

SCHEDULE D - PART 4

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

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	Forfeiture	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
090572207	BIO RAD LABORATORIES CL A ORD		07/28/2020	Various	1,925,000	968,652	X X X	874,568							874,568		94,084	94,084			X X X
09062X103	BIOGEN ORD		06/01/2020	Various	1,130,000	340,412	X X X	337,431	102,372	(17,192)			(17,192)		337,431		2,981	2,981			X X X
09247X101	BLACKROCK ORD		04/02/2020	UBS SECURITIES LLC	370,000	151,009	X X X	156,190	185,999	(29,809)			(29,809)		156,190		(5,181)	(5,181)	1,343		X X X
093671105	H&R BLOCK ORD		07/28/2020	Various	67,120,000	1,047,080	X X X	1,162,299	112,469	8,765			8,765		1,162,299		(115,220)	(115,220)	18,499		X X X
09609G100	BLUEBIRD BIO ORD		05/21/2020	INSTINET	695,000	44,901	X X X	53,481							53,481		(8,580)	(8,580)			X X X
101121101	BOSTON PROPERTIES REIT ORD		02/07/2020	JP MORGAN SECURITIES LLC	720,000	103,482	X X X	92,882	99,259	(6,377)			(6,377)		92,882		10,600	10,600	706		X X X
110122108	BRISTOL MYERS SQUIBB ORD		07/28/2020	Various	50,630,000	3,234,300	X X X	2,566,072	2,505,336	(643,157)			(643,157)		2,566,072		668,228	668,228	28,375		X X X
110448107	BRITISH AMERICAN TOBACCO ADR REP ORD	C	05/21/2020	Not Available	11,177,000	432,869	X X X	374,939							374,939		57,930	57,930	4,339		X X X
115236101	BROWN & BROWN ORD		06/01/2020	Bank of America Securities	7,078,000	283,267	X X X	265,589							265,589		17,678	17,678	602		X X X
12503M108	CBOE GLOBAL MARKETS ORD		05/21/2020	Not Available	1,196,000	121,066	X X X	123,473							123,473		(2,406)	(2,406)			X X X
12504L109	CBRE GROUP CL A ORD		05/21/2020	INSTINET	634,000	25,183	X X X	24,785							24,785		398	398			X X X
125269100	CF INDUSTRIES HOLDINGS ORD		03/09/2020	Various	1,295,000	43,752	X X X	48,449	61,823	(13,374)			(13,374)		48,449		(4,697)	(4,697)	308		X X X
12541W209	CH ROBINSON WORLDWIDE ORD		06/01/2020	Various	5,725,000	464,800	X X X	438,681	65,297	892			892		438,681		26,119	26,119	737		X X X
125523100	CIGNA ORD		03/09/2020	UBS SECURITIES LLC	395,000	71,592	X X X	62,133	80,774	(18,640)			(18,640)		62,133		9,459	9,459	16		X X X
12572Q105	CME GROUP CL A ORD		05/05/2020	Various	3,195,000	606,782	X X X	551,593	269,968	(55,942)			(55,942)		551,593		55,189	55,189	4,506		X X X
126117100	CNA FINANCIAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	4,245,000	199,927	X X X	191,995							191,995		7,932	7,932			X X X
12626K203	CRH ADR REPSG 1 ORD	C	05/21/2020	Not Available	16,800,000	498,008	X X X	526,952	677,544	(150,592)			(150,592)		526,952		(28,944)	(28,944)	11,522		X X X
126408103	CSX ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,945,000	138,425	X X X	123,317	140,740	(17,423)			(17,423)		123,317		15,107	15,107	313		X X X
126650100	CVS HEALTH ORD		07/28/2020	Various	33,975,000	2,178,040	X X X	2,693,220	2,524,003	169,217			169,217		2,693,220		(515,181)	(515,181)	41,169		X X X
127097103	CABOT OIL & GAS ORD		05/11/2020	Various	4,261,000	81,193	X X X	83,768							83,768		(2,575)	(2,575)			X X X
133131102	CAMDEN PROPERTY REIT ORD		02/07/2020	JP MORGAN SECURITIES LLC	830,000	94,199	X X X	78,391	88,063	(9,672)			(9,672)		78,391		15,808	15,808	664		X X X
134429109	CAMPBELL SOUP ORD		07/28/2020	JP MORGAN SECURITIES LLC	2,610,000	129,226	X X X	116,771	51,150	(14,104)			(14,104)		116,771		12,455	12,455	914		X X X
14149Y108	CARDINAL HEALTH ORD		07/28/2020	Various	21,685,000	1,209,856	X X X	1,121,429	202,826	(6,715)			(6,715)		1,121,429		88,427	88,427	12,250		X X X
14448C104	CARRIER GLOBAL ORD		05/21/2020	INSTINET	9,010,000	170,638	X X X	206,746							206,746		(36,108)	(36,108)			X X X
148806102	CATALENT ORD		04/02/2020	UBS SECURITIES LLC	260,000	12,284	X X X	11,506							11,506		778	778			X X X
149123101	CATERPILLAR ORD		07/28/2020	JP MORGAN SECURITIES LLC	14,695,000	2,028,982	X X X	1,814,244	939,245	(74,559)			(74,559)		1,814,244		214,738	214,738	25,024		X X X
150870103	CELANESE ORD		05/21/2020	Various	375,000	40,201	X X X	40,426	46,170	(5,744)			(5,744)		40,426		(225)	(225)	19		X X X
15135B101	CENTENE ORD		04/27/2020	Various	1,615,000	100,519	X X X	94,110							94,110		6,410	6,410			X X X
15189T107	CENTERPOINT ENERGY ORD		05/21/2020	Various	36,905,000	749,423	X X X	1,048,298	766,560	46,795			46,795		1,048,298		(298,875)	(298,875)	10,846		X X X
15677J108	CERIDIAN HCM HOLDING ORD		03/23/2020	JP MORGAN SECURITIES LLC	500,000	23,930	X X X	27,625	21,043	(5,272)			(5,272)		27,625		(3,695)	(3,695)			X X X
15912K100	CHANGE HEALTHCARE ORD		05/21/2020	INSTINET	1,061,000	12,924	X X X	12,948							12,948		(24)	(24)			X X X
16119P108	CHARTER COMMUNICATIONS CL A ORD		05/21/2020	Various	1,106,000	562,183	X X X	537,384	19,403	(2,460)			(2,460)		537,384		24,799	24,799			X X X
163851108	CHEMOURS ORD		05/21/2020	Not Available	4,790,000	58,860	X X X	94,408	24,512	8,011			8,011		94,408		(35,548)	(35,548)	2,056		X X X
16411R208	CHENIERE ENERGY ORD		05/11/2020	Various	1,907,000	83,260	X X X	81,067							81,067		2,193	2,193			X X X
171779309	CIENA ORD		05/21/2020	Various	1,461,000	74,349	X X X	72,309							72,309		2,040	2,040			X X X
172062101	CINCINNATI FINANCIAL ORD		07/28/2020	Various	2,680,000	229,573	X X X	230,937	29,442	1,388			1,388		230,937		(1,364)	(1,364)	2,398		X X X
17243V102	CINEMARK HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	21,220,000	310,205	X X X	464,714							464,714		(154,509)	(154,509)	2,524		X X X
17275R102	CISCO SYSTEMS ORD		05/21/2020	Various	69,850,000	3,083,329	X X X	3,307,028	1,969,717	(14,865)			(14,865)		3,307,028		(223,699)	(223,699)	39,521		X X X
172967424	CITIGROUP ORD		07/28/2020	JP MORGAN SECURITIES LLC	72,180,000	3,952,540	X X X	5,022,418	5,766,460	(744,042)			(744,042)		5,022,418		(1,069,878)	(1,069,878)	69,036		X X X
174610105	CITIZENS FINANCIAL GROUP ORD		05/21/2020	Various	6,735,000	190,424	X X X	185,071	101,931	(13,171)			(13,171)		185,071		5,353	5,353	1,314		X X X
191216100	COCA-COLA ORD		03/09/2020	UBS SECURITIES LLC	8,925,000	466,013	X X X	399,595	493,999	(94,403)			(94,403)		399,595		66,418	66,418			X X X
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		07/28/2020	Various	53,875,000	3,375,510	X X X	3,747,911	3,341,328	406,583			406,583		3,747,911		(372,401)	(372,401)	23,421		X X X
194162103	COLGATE PALMOLIVE ORD		04/27/2020	Various	4,285,000	303,998	X X X	304,142							304,142		(144)	(144)	2,984		X X X
20030N101	COMCAST CL A ORD		07/28/2020	Various	74,395,000	3,220,266	X X X	2,485,168	3,345,543	(860,375)			(860,375)		2,485,168		735,098	735,098	44,792		X X X
200340107	COMERICA ORD		05/21/2020	Various	6,995,000	350,471	X X X	361,000	245,026	761			761		361,000		(10,529)	(10,529)	2,288		X X X
200525103	COMMERCE BANCSHARES ORD		05/11/2020	Bank of America Securities	738,000	42,667	X X X	43,174							43,174		(507)	(507)			X X X
205887102	CONAGRA BRANDS ORD		05/21/2020	Adjustment	46,623,000	1,480,509	X X X	1,133,677	1,478,209	(461,461)			(461,461)		1,133,677		346,832	346,832	13,435		X X X
20605P101	CONCHO RESOURCES ORD		04/27/2020	JP MORGAN SECURITIES LLC	985,000	53,039	X X X	49,908							49,908		3,130	3,130			X X X
20825C104	CONOCOPHILLIPS ORD		07/28/2020	JP MORGAN SECURITIES LLC	15,965,000	624,513	X X X	955,247	1,038,204	(82,957)			(82,957)		955,247		(330,734)	(330,734)	19,597		X X X
21036P108	CONSTELLATION BRANDS CL A ORD		07/28/2020	Various	20,331,000	3,653,339	X X X	3,256,469	1,827,293	(96,910)			(96,910)		3,256,469		396,871	396,871	8,153		X X X

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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.	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
21037X100	CONSTELLATION SOFTWARE ORD	C	05/11/2020	Various	818,000	787,885	X X X	689,749	796,797	(107,049)			(107,049)		689,749		98,137	98,137	1,313	X X X	
21870Q105	CORESITE REALTY REIT ORD		04/02/2020	UBS SECURITIES LLC	880,000	99,238	X X X	102,290	98,666	3,624			3,624		102,290		(3,052)	(3,052)	2,147	X X X	
21871D103	CORELOGIC ORD		06/01/2020	Bank of America Securities	880,000	43,821	X X X	39,941							39,941		3,880	3,880	194	X X X	
219350105	CORNING ORD		07/28/2020	JP MORGAN SECURITIES LLC	68,965,000	2,087,035	X X X	1,597,220	356,015	(11,942)			(11,942)		1,597,220		489,814	489,814	18,860	X X X	
22052L104	CORTEVA ORD		07/28/2020	Various	16,360,000	460,705	X X X	544,751	483,602	61,150			61,150		544,751		(84,046)	(84,046)	4,190	X X X	
22207O203	COTY CL A ORD		03/09/2020	UBS SECURITIES LLC	6,575,000	50,924	X X X	47,680	73,969	(26,288)			(26,288)		47,680		3,243	3,243	822	X X X	
225310101	CREDIT ACCEPTANCE ORD		04/27/2020	JP MORGAN SECURITIES LLC	48,000	13,994	X X X	14,003							14,003		(9)	(9)		X X X	
225447101	CREE ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,423,000	55,940	X X X	55,199							55,199		742	742		X X X	
229663109	CUBESMART REIT ORD		03/09/2020	UBS SECURITIES LLC	760,000	23,993	X X X	21,412	23,925	(2,513)			(2,513)		21,412		2,581	2,581	251	X X X	
231021106	CUMMINS ORD		03/09/2020	Various	1,685,000	245,106	X X X	237,550	301,548	(63,997)			(63,997)		237,550		7,555	7,555	1,685	X X X	
232806109	CYPRESS SEMICONDUCTOR ORD		03/23/2020	JP MORGAN SECURITIES LLC	10,925,000	252,479	X X X	161,093	169,609	(65,558)			(65,558)		161,093		91,387	91,387	800	X X X	
23283R100	CYRUSONE REIT ORD		07/28/2020	Various	14,325,000	1,097,527	X X X	958,734	187,457	(37,491)			(37,491)		958,734		138,793	138,793	7,860	X X X	
23331A109	D R HORTON ORD		05/11/2020	Various	3,960,000	200,815	X X X	167,529	37,453	(916)			(916)		167,529		33,286	33,286	693	X X X	
233331107	DTE ENERGY ORD		07/28/2020	Various	16,900,000	1,952,743	X X X	1,790,389	101,948	(4,932)			(4,932)		1,790,389		162,354	162,354	26,735	X X X	
23355L106	DXC TECHNOLOGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	13,225,000	226,091	X X X	264,496	20,675	(2,835)			(2,835)		264,496		(38,405)	(38,405)	649	X X X	
235851102	DANAHER ORD		06/01/2020	Various	10,791,000	1,800,193	X X X	1,672,095	215,639	(19,549)			(19,549)		1,672,095		128,098	128,098	1,111	X X X	
244199105	DEERE ORD		07/28/2020	Various	7,485,000	1,317,616	X X X	1,117,533	348,253	(20,986)			(20,986)		1,117,533		200,083	200,083	8,227	X X X	
25179M103	DEVON ENERGY ORD		05/21/2020	INSTINET	3,895,000	48,123	X X X	48,541							48,541		(419)	(419)		X X X	
25278X109	DIAMONDBACK ENERGY ORD		05/11/2020	Bank of America Securities	555,000	22,764	X X X	18,361							18,361		4,403	4,403		X X X	
253868103	DIGITAL REALTY REIT ORD		07/28/2020	Various	5,625,000	799,153	X X X	746,857	244,868	(17,283)			(17,283)		746,857		52,296	52,296	7,971	X X X	
254709108	DISCOVER FINANCIAL SERVICES ORD		05/21/2020	INSTINET	4,515,000	185,019	X X X	344,056	50,044	(103)			(103)		344,056		(159,037)	(159,037)	3,973	X X X	
256677105	DOLLAR GENERAL ORD		05/21/2020	Various	16,797,000	2,875,672	X X X	1,896,444	2,619,996	(723,552)			(723,552)		1,896,444		979,227	979,227	9,996	X X X	
25746U109	DOMINION ENERGY ORD		06/01/2020	Various	72,420,000	6,066,599	X X X	5,542,352	1,643,977	(207,836)			(207,836)		5,542,352		524,247	524,247	18,659	X X X	
257559203	DOMTAR ORD		05/11/2020	Various	16,820,000	444,457	X X X	426,796	185,846	(16,482)			(16,482)		426,796		17,662	17,662	7,653	X X X	
260557103	DOW ORD		07/28/2020	JP MORGAN SECURITIES LLC	51,825,000	2,215,853	X X X	2,086,230	731,740	(58,066)			(58,066)		2,086,230		129,624	129,624	47,877	X X X	
264411505	DUKE REALTY REIT ORD		03/09/2020	UBS SECURITIES LLC	1,960,000	61,825	X X X	55,144	67,953	(12,809)			(12,809)		55,144		6,681	6,681	461	X X X	
26441C204	DUKE ENERGY ORD		03/09/2020	UBS SECURITIES LLC	16,525,000	1,572,012	X X X	1,465,279	1,507,245	(41,967)			(41,967)		1,465,279		106,733	106,733	15,616	X X X	
26614N102	DUPONT DE NEMOURS ORD		07/28/2020	JP MORGAN SECURITIES LLC	16,425,000	890,797	X X X	1,207,717	1,054,485	153,232			153,232		1,207,717		(316,920)	(316,920)	9,855	X X X	
268150109	DYNATRACE ORD		07/28/2020	JP MORGAN SECURITIES LLC	6,942,000	286,737	X X X	258,646							258,646		28,091	28,091		X X X	
26875P101	EOG RESOURCES ORD		05/21/2020	Various	3,393,000	157,570	X X X	157,187							157,187		383	383		X X X	
277432100	EASTMAN CHEMICAL ORD		07/28/2020	Various	1,680,000	128,198	X X X	131,167	77,675	2,739			2,739		131,167		(2,969)	(2,969)	1,571	X X X	
278265103	EATON VANCE COM NON VTG ORD		05/21/2020	Various	4,915,000	167,918	X X X	223,717	107,620	(8,200)			(8,200)		223,717		(55,799)	(55,799)	2,822	X X X	
281020107	EDISON INTERNATIONAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	30,115,000	1,682,238	X X X	1,791,428							1,791,428		(109,190)	(109,190)	21,213	X X X	
29261A100	ENCOMPASS HEALTH ORD		05/21/2020	Various	760,000	53,717	X X X	49,857	32,557	(2,525)			(2,525)		49,857		3,861	3,861	132	X X X	
29272W109	ENERGIZER HOLDINGS ORD		05/11/2020	Bank of America Securities	415,000	16,947	X X X	16,037	20,841	(4,805)			(4,805)		16,037		911	911	125	X X X	
293792107	ENTERPRISE PRODUCTS PARTNERS UNT		05/13/2020	Bank of America Securities	110,293,000	1,905,810	X X X	3,004,213	2,813,409	22,199			22,199		3,004,213		(1,098,404)	(1,098,404)	93,539	X X X	
29446M102	EQUINOR ASA	C	05/21/2020	Not Available	70,310,000	1,064,603	X X X	1,164,716	790,427	(90,650)			(90,650)		1,164,716		(100,113)	(100,113)	21,429	X X X	
29452E101	EQUITABLE HOLDINGS ORD		07/28/2020	Various	56,433,000	1,108,417	X X X	1,113,761	1,294,879	(247,984)			(247,984)		1,113,761		(5,344)	(5,344)	16,268	X X X	
29476L107	EQUITY RESIDENTIAL REIT ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,075,000	78,202	X X X	70,568	86,989	(16,421)			(16,421)		70,568		7,634	7,634	1,002	X X X	
29530P102	ERIE INDEMNITY CL A ORD		03/23/2020	JP MORGAN SECURITIES LLC	715,000	116,611	X X X	96,151	61,420	(16,871)			(16,871)		96,151		20,460	20,460	357	X X X	
297178105	ESSEX PROPERTY REIT ORD		05/11/2020	Various	420,000	112,057	X X X	108,531	126,361	(17,831)			(17,831)		108,531		3,526	3,526	1,401	X X X	
29977A105	EVERCORE CL A ORD		05/21/2020	Various	775,000	47,969	X X X	61,449	57,939	3,510			3,510		61,449		(13,479)	(13,479)	281	X X X	
30161N101	EXELON ORD		03/09/2020	Various	3,775,000	182,001	X X X	165,671	172,027	(6,355)			(6,355)		165,671		16,329	16,329	50	X X X	
30161Q104	EXELLIXIS ORD		05/11/2020	Various	1,145,000	30,425	X X X	20,637							20,637		9,788	9,788		X X X	
30225T102	EXTRA SPACE STORAGE REIT ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,925,000	190,818	X X X	176,199							176,199		14,619	14,619	1,940	X X X	
30231G102	EXXON MOBIL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	4,735,000	327,675	X X X	366,643	330,408	36,235			36,235		366,643		(38,968)	(38,968)		X X X	
302491303	FMC ORD		05/21/2020	Various	925,000	89,389	X X X	84,132	59,892	(5,499)			(5,499)		84,132		5,257	5,257	264	X X X	
302520101	FNB ORD		03/09/2020	UBS SECURITIES LLC	11,525,000	95,208	X X X	146,454	146,368	86			86		146,454		(51,246)	(51,246)	1,383	X X X	
311900104	FASTENAL ORD		07/28/2020	JP MORGAN SECURITIES LLC	47,865,000	2,112,846	X X X	1,771,684	309,087	(36,262)			(36,262)		1,771,684		341,163	341,163	13,661	X X X	

QE05.5

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the 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	Forfeiture	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 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
31428X106	FEDEX ORD		07/28/2020	Various	11,155,000	1,562,967	X X X	1,833,503	1,686,748	146,755			146,755		1,833,503		(270,536)	(270,536)	16,351	X X X	
31502A303	FERGUSON ADR	C	05/22/2020	Not Available	220,520,000	1,689,000	X X X	1,580,986	1,462,669	(283,838)			(283,838)		1,580,986		108,014	108,014		X X X	
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		05/21/2020	Various	4,855,000	670,518	X X X	686,400	267,748	(9,281)			(9,281)		686,400		(15,882)	(15,882)	1,190	X X X	
31620R303	FIDELITY NATIONAL FINANCIAL ORD		03/09/2020	UBS SECURITIES LLC	6,380,000	249,954	X X X	223,035	289,333	(66,298)			(66,298)		223,035		26,919	26,919		X X X	
316773100	FIFTH THRD BANCORP ORD		05/21/2020	Various	11,915,000	295,627	X X X	274,691	222,097	(29,808)			(29,808)		274,691		20,936	20,936	2,069	X X X	
31847R102	FIRST AMERICAN FINANCIAL ORD		05/21/2020	Various	4,630,000	223,349	X X X	268,891	118,390	(6,811)			(6,811)		268,891		(45,542)	(45,542)	2,037	X X X	
320517105	FIRST HORIZON NATIONAL ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,305,000	37,934	X X X	40,050	38,171	1,879			1,879		40,050		(2,117)	(2,117)	323	X X X	
32051X108	FIRST HAWAIIAN ORD		05/21/2020	Various	8,350,000	154,775	X X X	239,367	174,543	(1,471)			(1,471)		239,367		(84,592)	(84,592)	2,171	X X X	
33616C100	FIRST REPUBLIC BANK ORD		05/11/2020	Various	593,000	61,571	X X X	56,825							56,825		4,746	4,746		X X X	
336433107	FIRST SOLAR ORD		04/27/2020	JP MORGAN SECURITIES LLC	1,089,000	47,106	X X X	44,139							44,139		2,967	2,967		X X X	
337932107	FIRSTENERGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	90,395,000	2,802,635	X X X	3,377,684	3,183,349	(859,773)			(859,773)		3,377,684		(575,049)	(575,049)	60,799	X X X	
343498101	FLOWERS FOODS ORD		06/01/2020	Various	26,175,000	607,068	X X X	573,833	213,922	(9,644)			(9,644)		573,833		33,235	33,235	1,870	X X X	
34354P105	FLOWERVE ORD		06/01/2020	Bank of America Securities	2,500,000	68,199	X X X	63,034							63,034		5,165	5,165		X X X	
344849104	FOOT LOCKER ORD		06/01/2020	Various	2,395,000	84,796	X X X	89,204	59,460	4,472			4,472		89,204		(4,408)	(4,408)	928	X X X	
345370860	FORD MOTOR ORD		05/21/2020	Various	101,895,000	555,747	X X X	909,364	871,968	(37,528)			(37,528)		909,364		(353,617)	(353,617)	15,284	X X X	
34959J108	FORTIVE ORD		04/27/2020	Various	7,403,000	380,557	X X X	527,955	546,189	(33,086)			(33,086)		527,955		(147,398)	(147,398)	501	X X X	
35137L105	FOX CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	24,680,000	639,215	X X X	803,245	914,888	(111,642)			(111,642)		803,245		(164,030)	(164,030)	5,676	X X X	
35137L204	FOX CORPORATION ORD		04/08/2020	JP MORGAN SECURITIES LLC	760,000	19,341	X X X	24,611							24,611		(5,270)	(5,270)	175	X X X	
354613101	FRANKLIN RESOURCES ORD		07/28/2020	JP MORGAN SECURITIES LLC	11,635,000	237,650	X X X	228,616							228,616		9,034	9,034	4,248	X X X	
35671D857	FREEPORT MCMORAN ORD		05/21/2020	INSTINET	7,345,000	66,849	X X X	79,230	96,366	(17,136)			(17,136)		79,230		(12,381)	(12,381)	367	X X X	
363576109	ARTHUR J GALLAGHER ORD		07/28/2020	Various	28,760,000	2,744,875	X X X	2,169,065	2,303,138	(537,930)			(537,930)		2,169,065		575,811	575,811	14,222	X X X	
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD		09/25/2020	CORPORATE REORGANIZATIONS	1,081,280	44,247	X X X	42,907	22,171	(4,762)			(4,762)		42,907		1,341	1,341	512	X X X	
364760108	GAP ORD		04/27/2020	JP MORGAN SECURITIES LLC	36,525,000	284,432	X X X	350,450	35,183	582			582		350,450		(66,018)	(66,018)	483	X X X	
369550108	GENERAL DYNAMICS ORD		02/07/2020	Various	2,755,000	510,857	X X X	460,197	485,844	(25,647)			(25,647)		460,197		50,660	50,660	2,810	X X X	
369604103	GENERAL ELECTRIC ORD		07/28/2020	JP MORGAN SECURITIES LLC	183,590,000	1,270,249	X X X	1,854,458	2,048,864	(194,406)			(194,406)		1,854,458		(584,209)	(584,209)	5,508	X X X	
370334103	GENERAL MILLS ORD		07/28/2020	Various	59,925,000	3,649,483	X X X	3,439,175	836,072	(112,945)			(112,945)		3,439,175		210,308	210,308	29,363	X X X	
37045V100	GENERAL MOTORS ORD		07/28/2020	Various	96,980,000	2,697,829	X X X	3,671,360	3,109,719	148,978			148,978		3,671,360		(973,531)	(973,531)	31,303	X X X	
372460105	GENUINE PARTS ORD		07/28/2020	Various	4,245,000	387,639	X X X	356,542	73,830	(3,122)			(3,122)		356,542		31,097	31,097	3,812	X X X	
375558103	GILEAD SCIENCES ORD		04/02/2020	Various	16,540,000	1,163,618	X X X	1,096,226	803,478	1,160			1,160		1,096,226		67,392	67,392	4,522	X X X	
382550101	GOODYEAR TIRE AND RUBBER ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,830,000	58,602	X X X	87,372							87,372		(28,770)	(28,770)	933	X X X	
40412C101	HCA HEALTHCARE ORD		05/21/2020	Various	1,419,000	157,489	X X X	148,373	86,469	(30,196)			(30,196)		148,373		9,115	9,115	252	X X X	
40434L105	HP ORD		03/09/2020	Various	7,170,000	144,771	X X X	133,667	147,344	(13,677)			(13,677)		133,667		11,105	11,105	1,263	X X X	
410345102	HANESBRANDS ORD		02/07/2020	Various	8,455,000	124,679	X X X	138,959	125,557	13,402			13,402		138,959		(14,280)	(14,280)		X X X	
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	1,955,000	117,461	X X X	119,550	118,805	745			745		119,550		(2,090)	(2,090)	587	X X X	
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD		03/09/2020	Various	3,150,000	101,961	X X X	84,288	95,382	(11,094)			(11,094)		84,288		17,673	17,673	992	X X X	
42250P103	HEALTHPEAK PROPERTIES ORD		02/07/2020	JP MORGAN SECURITIES LLC	5,000	182	X X X	144	172	(28)			(28)		144		38	38		X X X	
42809H107	HESS ORD		05/11/2020	Bank of America Securities	1,580,000	74,460	X X X	68,488	42,224	(7,799)			(7,799)		68,488		5,971	5,971	158	X X X	
42824C109	HEWLETT PACKARD ENTERPRISE ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	13,880,000	217,896	X X X	226,033	220,137	5,896			5,896		226,033		(8,137)	(8,137)	1,666	X X X	
431475102	HILL ROM HOLDINGS ORD		04/27/2020	JP MORGAN SECURITIES LLC	275,000	31,819	X X X	24,639							24,639		7,180	7,180	61	X X X	
436106108	HOLLYFRONTIER ORD		02/07/2020	JP MORGAN SECURITIES LLC	240,000	10,341	X X X	11,108	12,170	(1,063)			(1,063)		11,108		(767)	(767)		X X X	
437076102	HOME DEPOT ORD		06/01/2020	Various	19,095,000	4,658,235	X X X	4,471,556	850,590	52,185			52,185		4,471,556		186,679	186,679	6,525	X X X	
438516106	HONEYWELL INTERNATIONAL ORD		04/02/2020	UBS SECURITIES LLC	455,000	58,389	X X X	63,028	80,535	(17,507)			(17,507)		63,028		(4,639)	(4,639)	410	X X X	
440452100	HORMEL FOODS ORD		07/28/2020	JP MORGAN SECURITIES LLC	15,545,000	777,698	X X X	745,085							745,085		32,613	32,613	3,254	X X X	
44107P104	HOST HOTELS & RESORTS REIT ORD		06/01/2020	Bank of America Securities	12,595,000	155,334	X X X	145,443							145,443		9,891	9,891		X X X	
444097109	HUDSON PACIFIC PROPERTIES REIT ORD		02/07/2020	JP MORGAN SECURITIES LLC	1,100,000	40,938	X X X	36,600	41,415	(4,815)			(4,815)		36,600		4,339	4,339		X X X	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP	Description	For 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 Admini- strative Symbol
444859102	HUMANA ORD		06/01/2020	Various	9,750,000	2,901,690	XXX	2,903,660	3,245,168	(667,126)			(667,126)		2,903,660		(1,970)	(1,970)	5,313	XXX	
445658107	JB HUNT TRANSPORT SERVICES ORD		04/27/2020	JP MORGAN SECURITIES LLC	379,000	39,661	XXX	38,238							38,238		1,422	1,422		XXX	
446150104	HUNTINGTON BANCSHARES ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	47,485,000	695,997	XXX	716,758	716,074	684			684		716,758		(20,761)	(20,761)	7,123	XXX	
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		02/07/2020	JP MORGAN SECURITIES LLC	95,000	25,532	XXX	23,349	23,834	(484)			(484)		23,349		2,183	2,183		XXX	
447011107	HUNTSMAN ORD		07/28/2020	Various	3,105,000	59,367	XXX	61,314	75,017	(13,703)			(13,703)		61,314		(1,947)	(1,947)	873	XXX	
44980X109	IPG PHOTONICS ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	345,000	50,090	XXX	42,512	49,997	(7,485)			(7,485)		42,512		7,577	7,577		XXX	
45262P102	IMPERIAL BRANDS ADR	C	01/07/2020	Not Available			XXX												15,029	XXX	
45687V106	INGERSOLL RAND ORD		05/11/2020	CORPORATE REORGANIZATIONS	5,193,484	151,063	XXX	138,208							138,208		12,855	12,855		XXX	
458140100	INTEL ORD		04/02/2020	Various	19,935,000	1,104,903	XXX	924,648	1,193,110	(268,462)			(268,462)		924,648		180,255	180,255	6,579	XXX	
45866F104	INTERCONTINENTAL EXCHANGE ORD		05/11/2020	Various	3,463,000	321,486	XXX	317,279							317,279		4,207	4,207	749	XXX	
459200101	INTERNATIONAL BUSINESS MACHINES ORD		05/21/2020	Various	10,535,000	1,422,334	XXX	1,272,636	812,953	(13,183)			(13,183)		1,272,636		149,698	149,698	21,315	XXX	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	180,000	23,619	XXX	21,767	23,224	(1,457)			(1,457)		21,767		1,852	1,852	135	XXX	
460146103	INTERNATIONAL PAPER ORD		03/09/2020	UBS SECURITIES LLC	1,650,000	53,790	XXX	70,493	75,983	(5,489)			(5,489)		70,493		(16,703)	(16,703)	846	XXX	
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		03/09/2020	UBS SECURITIES LLC	7,635,000	140,589	XXX	161,357	176,369	(15,012)			(15,012)		161,357		(20,767)	(20,767)	1,947	XXX	
46187W107	INVITATION HOMES ORD		03/09/2020	UBS SECURITIES LLC	430,000	11,942	XXX	8,917	12,887	(3,970)			(3,970)		8,917		3,025	3,025	65	XXX	
46266C105	IQVIA HOLDINGS ORD		04/27/2020	JP MORGAN SECURITIES LLC	211,000	27,826	XXX	26,331							26,331		1,494	1,494		XXX	
46590V100	JBG SMITH PROPERTIES ORD		03/09/2020	UBS SECURITIES LLC	1,145,000	40,457	XXX	39,242	45,674	(6,432)			(6,432)		39,242		1,215	1,215	258	XXX	
46625H100	JPMORGAN CHASE ORD		04/09/2020	Various	38,065,000	3,833,015	XXX	4,223,601	5,306,261	(1,082,660)			(1,082,660)		4,223,601		(390,586)	(390,586)	60,512	XXX	
469814107	JACOBS ENGINEERING GROUP ORD		04/27/2020	JP MORGAN SECURITIES LLC	954,000	76,116	XXX	79,585							79,585		(3,469)	(3,469)		XXX	
47233W109	JEFFERIES FINANCIAL GROUP ORD		05/11/2020	Various	21,950,000	320,475	XXX	314,241	109,308	(10,933)			(10,933)		314,241		6,234	6,234	767	XXX	
478160104	JOHNSON & JOHNSON ORD		07/28/2020	Various	36,485,000	5,170,337	XXX	4,992,303	3,700,722	(336,166)			(336,166)		4,992,303		178,034	178,034	38,879	XXX	
48203R104	JUNIFER NETWORKS ORD		06/01/2020	Various	29,080,000	700,794	XXX	692,418	138,174	351			351		692,418		8,376	8,376	5,552	XXX	
48238T109	KAR AUCTION SERVICES ORD		07/28/2020	JP MORGAN SECURITIES LLC	13,245,000	189,361	XXX	296,997							296,997		(107,636)	(107,636)	2,517	XXX	
487836108	KELLOGG ORD		06/01/2020	Various	49,729,000	3,205,038	XXX	3,098,548	1,454,711	(139,377)			(139,377)		3,098,548		106,490	106,490	27,949	XXX	
49271V100	KEURIG DR PEPPER ORD		04/27/2020	Not Available	4,475,000	110,432	XXX	110,522							110,522		(90)	(90)	325	XXX	
493267108	KEYCORP ORD		03/09/2020	UBS SECURITIES LLC	25,965,000	317,966	XXX	493,365	525,532	(32,166)			(32,166)		493,365		(175,400)	(175,400)	4,804	XXX	
494368103	KIMBERLY CLARK ORD		07/28/2020	Various	4,920,000	724,022	XXX	664,692	504,121	(21,115)			(21,115)		664,692		59,330	59,330	9,885	XXX	
49456B101	KINDER MORGAN CL P ORD		05/21/2020	Various	21,940,000	350,687	XXX	384,021	464,470	(80,448)			(80,448)		384,021		(33,335)	(33,335)	7,547	XXX	
499049104	KNIGHT SWIFT TRANSPRTATN CL A ORD		05/21/2020	Various	2,751,000	103,975	XXX	100,732							100,732		3,242	3,242		XXX	
500255104	KOHL'S ORD		07/28/2020	Various	10,785,000	376,867	XXX	540,272	303,153	22,613			22,613		540,272		(163,404)	(163,404)	3,404	XXX	
500472303	KONINKLIJKE PHILIPS ADR	C	05/21/2020	Not Available	94,385,000	4,220,323	XXX	3,794,270	4,467,884	(796,857)			(796,857)		3,794,270		426,052	426,052		XXX	
500688106	KOSMOS ENERGY ORD		07/28/2020	Various	11,180,000	31,616	XXX	79,163	63,726	15,437			15,437		79,163		(47,547)	(47,547)	383	XXX	
500754106	KRAFT HEINZ ORD		07/28/2020	JP MORGAN SECURITIES LLC	22,600,000	795,588	XXX	627,777	295,114	(22,701)			(22,701)		627,777		167,812	167,812	14,654	XXX	
501044101	KROGER ORD		04/27/2020	Various	9,784,000	316,451	XXX	273,427	152,632	(26,671)			(26,671)		273,427		43,024	43,024	842	XXX	
512807108	LAM RESEARCH ORD		07/28/2020	Various	6,527,000	2,236,467	XXX	1,708,862	352,342	(82,255)			(82,255)		1,708,862		527,605	527,605	8,093	XXX	
517834107	LAS VEGAS SANDS ORD		05/21/2020	Various	8,300,000	443,763	XXX	501,269	505,373	(70,196)			(70,196)		501,269		(57,506)	(57,506)	5,443	XXX	
521865204	LEAR ORD		05/21/2020	INSTINET	940,000	99,816	XXX	77,769							77,769		22,048	22,048		XXX	
524660107	LEGG MASON ORD		07/28/2020	Various	13,490,000	514,944	XXX	485,822	13,724	1,002			1,002		485,822		29,122	29,122	7,920	XXX	
524901105	LEGG MASON ORD		03/09/2020	Various	20,790,000	1,019,488	XXX	574,737	746,569	(171,831)			(171,831)		574,737		444,751	444,751	8,316	XXX	
525327102	LEIDOS HOLDINGS ORD		05/11/2020	Various	1,706,000	172,608	XXX	146,486	116,979	(21,037)			(21,037)		146,486		26,122	26,122		XXX	
530307305	LIBERTY BROADBAND SRS C ORD		04/27/2020	JP MORGAN SECURITIES LLC	724,000	91,973	XXX	87,832							87,832		4,141	4,141		XXX	
531172104	LIBERTY PROPERTY REIT ORD		02/04/2020	Unknown	255,000	11,194	XXX	11,194	15,313	(4,119)			(4,119)		11,194				105	XXX	
539830109	LOCKHEED MARTIN ORD		05/21/2020	Various	3,450,000	1,264,951	XXX	1,057,546	1,343,361	(285,815)			(285,815)		1,057,546		207,405	207,405	8,280	XXX	
548661107	LOWE'S COMPANIES ORD		05/21/2020	INSTINET	21,014,000	2,504,448	XXX	1,850,159	1,953,765	(448,022)			(448,022)		1,850,159		654,289	654,289	20,530	XXX	
55087P104	LYFT CL A ORD		05/11/2020	Various	2,439,000	81,067	XXX	83,436							83,436		(2,369)	(2,369)		XXX	
552953101	MGM RESORTS INTERNATIONAL ORD		02/07/2020	JP MORGAN SECURITIES LLC	1,015,000	32,209	XXX	27,245	33,769	(6,524)			(6,524)		27,245		4,964	4,964		XXX	
553530106	MSC INDUSTRIAL CL A ORD		07/28/2020	Various	3,885,000	210,705	XXX	288,452	304,856	(16,404)			(16,404)		288,452		(77,747)	(77,747)	22,361	XXX	
56418H100	MANPOWERGROUP ORD		06/01/2020	Various	1,290,000	115,936	XXX	110,953	78,166	(2,206)			(2,206)		110,953		4,983	4,983	529	XXX	
56585A102	MARATHON PETROLEUM ORD		07/28/2020	Various	32,495,000	1,224,171	XXX	1,746,434	1,957,824	(211,390)			(211,390)		1,746,434		(522,263)	(522,263)	36,975	XXX	

QE05.7

SCHEDULE D - PART 4

**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter**

QE05.8

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 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 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
571748102 574599106	MARSH & MCLENNAN ORD MASCO ORD		05/11/2020 04/27/2020	Bank of America Securities JP MORGAN SECURITIES LLC	1,025,000	106,687	X X X	102,500							102,500		4,188	4,188	466	X X X	
57727K101 580135101 58155Q103	MAXIM INTEGRATED PRODUCTS ORD MCDONALD'S ORD MCKESSON ORD		07/28/2020 03/09/2020 07/28/2020	Various Various JP MORGAN SECURITIES LLC	28,000,000 3,470,000 9,736,000	1,931,028 653,932 1,502,464	X X X X X X X X X	30,247 1,596,097 1,267,922	375,211 685,707	(12,772) (115,492)			(12,772) (115,492)		30,247 1,596,097 1,267,922		1,728 334,931 83,718	1,728 334,931 83,718	104 16,481 4,025	X X X X X X X X X	
58933Y105 589400100	MERCK & CO ORD MERCURY GENERAL ORD		04/27/2020 01/16/2020	Various INVESTMENT TECHNOLOGY GROUP, I	3,730,000 2,840,000	336,977 138,010	X X X X X X	308,116 133,397	339,062 138,393	(31,117) (4,996)			(31,117) (4,996)		308,116 133,397		234,542 4,613	234,542 4,613	2,634	X X X X X X	
59156R108 594918104 595017104 595112103 59522J103	METLIFE ORD MICROSOFT ORD MICROCHIP TECHNOLOGY ORD MICRON TECHNOLOGY ORD MID AMERICA APT COMMUNITI REIT ORD		04/16/2020 05/21/2020 05/21/2020 05/21/2020 04/27/2020	Various Various INSTINET Various JP MORGAN SECURITIES LLC	6,410,000 21,372,000 1,781,000 17,836,000 165,000	204,665 3,898,592 161,060 848,371 18,413	X X X X X X X X X X X X X X X	303,854 2,068,527 163,409 767,735 16,466	326,718 3,370,364 62,308 391,518 21,757	(22,864) (1,301,838) (10,720) (110,565) (5,291)			(22,864) (1,301,838) (10,720) (110,565) (5,291)		303,854 2,068,527 163,409 767,735 16,466		(99,188) 1,830,066 (2,348) 80,636 1,947	(99,188) 1,830,066 (2,348) 80,636 1,947	2,820 18,648 1,108 325	X X X X X X X X X X X X X X X	
60770K107 60855R100 60871R209	MODERNA ORD MOLINA HEALTHCARE ORD MOLSON COORS BEVERAGE COMPA CL B ORD		07/28/2020 05/21/2020 07/28/2020	Various INSTINET JP MORGAN SECURITIES LLC	7,118,000 102,000 9,100,000	547,679 17,974 331,880	X X X X X X X X X	399,604 18,188 402,913	547,679 18,188 190,537					399,604 18,188 402,913		147,875 (214) (71,033)	147,875 (214) (71,033)		X X X X X X X X X		
617446448 620076307 629377508	MORGAN STANLEY ORD MOTOROLA SOLUTIONS ORD NRG ENERGY ORD		07/28/2020 07/28/2020 04/27/2020	Various Various JP MORGAN SECURITIES LLC	47,605,000 10,005,000 555,000	2,350,603 1,399,119 18,691	X X X X X X X X X	2,431,003 1,174,138 16,675	2,197,393 1,612,206	79,263 (438,067)			79,263 (438,067)		2,431,003 1,174,138 16,675		(80,401) 224,981 2,016	(80,401) 224,981 2,016	28,588 17,635	X X X X X X X X X	
631103108	NASDAQ ORD		04/27/2020	JP MORGAN SECURITIES LLC	784,000	87,514	X X X	84,082						84,082		3,432	3,432	317	X X X		
636180101 63938C108 640268108 641069406 649445103	NATL FUEL GAS ORD NAVIENT ORD NEKTAR THERAPEUTICS ORD NESTLE ADR NEW YORK COMMUNITY BANCORP ORD		06/01/2020 07/28/2020 05/11/2020 05/21/2020 04/27/2020	Various Various Various Adjustment JP MORGAN SECURITIES LLC	7,575,000 57,445,000 1,888,000 23,214,000 90,210,000	326,375 502,478 39,315 2,484,170 940,790	X X X X X X X X X X X X X X X	312,891 521,025 19,642 2,513,148 874,800	312,891 235,501 19,642 2,513,148 1,815,367					312,891 521,025 19,642 2,107,924 874,800		13,484 (18,546) 1,721 37,594 874,800	13,484 (18,546) 1,721 37,594 65,991	13,484 (18,546) 1,721 37,594 65,991	505 10,085 X X X 40,615	X X X X X X X X X X X X	
651229106 651639106 65339F101 655044105 655844108	NEWELL BRANDS ORD NEWMONT ORD NEXTERA ENERGY ORD NOBLE ENERGY ORD NORFOLK SOUTHERN ORD		07/28/2020 07/28/2020 07/28/2020 05/21/2020 04/27/2020	Various Various Various Various JP MORGAN SECURITIES LLC	135,926,000 11,790,000 9,443,000 6,970,000 4,530,000	2,231,142 678,512 2,347,629 88,908 887,192	X X X X X X X X X X X X X X X	2,239,479 521,611 1,741,857 94,352 630,498	1,815,367 259,397 1,741,857 94,352 569,772	(193,428) (78,179) (417,134)			(193,428) (78,179) (417,134)		2,239,479 521,611 1,889,063 94,352 630,498		(8,337) 156,901 458,566 (5,444) 256,695	(8,337) 156,901 458,566 (5,444) 256,695	48,228 2,200 15,887 236	X X X X X X X X X X X X X X X	
666807102 668771108 67018T105 670346105 670837103	NORTHROP GRUMMAN ORD NORTONLIFELOCK ORD NU SKIN ENTERPRISES CL A ORD NUCOR ORD OGE ENERGY ORD		04/08/2020 07/28/2020 05/11/2020 06/01/2020 07/28/2020	Various Various Bank of America Securities Various JP MORGAN SECURITIES LLC	2,904,000 54,570,000 1,540,000 14,566,000 14,190,000	955,602 1,062,947 52,571 618,238 460,923	X X X X X X X X X X X X X X X	766,017 1,429,391 59,269 592,418 467,818	998,889 71,328 59,269 13,789	(232,872) (16,064) (6,699) (911)			(232,872) (16,064) (6,699) (911)		630,498 766,017 1,429,391 592,418 467,818		189,586 (366,444) (6,699) 25,820 (6,895)	189,586 (366,444) (6,699) 25,820 (6,895)	3,833 559,678 578 479	X X X X X X X X X X X X X X X	
674599105 679580100 680223104 680665205 681919106	OCCIDENTAL PETROLEUM ORD OLD DOMINION FREIGHT LINE ORD OLD REPUBLIC INTERNATIONAL ORD OLIN ORD OMNICOM GROUP ORD		05/21/2020 07/28/2020 07/28/2020 02/07/2020 01/16/2020	INSTINET Various Various Various INVESTMENT TECHNOLOGY GROUP, I	9,475,000 3,742,500 11,390,000 8,035,000 2,525,000	140,690 607,098 247,551 138,854 200,942	X X X X X X X X X X X X X X X	142,433 572,196 239,583 170,374 197,721	142,433 572,196 254,794 138,604 204,576					142,433 572,196 239,583 170,374 197,721		142,433 34,901 7,968 31,770 3,221	142,433 34,901 7,968 31,770 3,221		X X X X X X X X X X X X X X X		
682680103 68268W103 68389X105	ONEOK ORD ONEMAIN HOLDINGS ORD ORACLE ORD		03/09/2020 03/09/2020 04/08/2020	UBS SECURITIES LLC Various JP MORGAN SECURITIES LLC	675,000 1,015,000 16,493,000	26,484 32,242 834,100	X X X X X X X X X	45,608 40,252 789,462	51,077 42,782 873,799	(5,469) (2,530) (84,337)			(5,469) (2,530) (84,337)		45,608 40,252 789,462		(19,124) (8,010) 44,638	(19,124) (8,010) 44,638	631 2,689 7,048	X X X X X X X X X	
69318G106	PBF ENERGY CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,865,000	15,551	X X X	59,838	58,505					59,838		(44,287)	(44,287)	560	X X X		
693475105 69351T106 693718108	PNC FINANCIAL SERVICES GROUP ORD PPL ORD PACCAR ORD		06/01/2020 03/09/2020 04/27/2020	Various Various JP MORGAN SECURITIES LLC	3,013,000 22,040,000 667,000	364,051 731,215 45,894	X X X X X X X X X	350,693 688,103 44,824	203,528 790,795	(27,030) (102,692)			(27,030) (102,692)		350,693 688,103 44,824		13,358 43,113 1,070	13,358 43,113 1,070	2,257 12,789	X X X X X X X X X	
695156109 70959W103	PACKAGING CORP OF AMERICA ORD PENSKE AUTOMOTIVE GROUP VTG ORD		01/16/2020 02/07/2020	INVESTMENT TECHNOLOGY GROUP, I JP MORGAN SECURITIES LLC	635,000 2,680,000	69,069 132,809	X X X X X X	71,458 129,985	71,114	344			344		71,458		(2,389) 2,824	(2,389) 2,824	502	X X X X X X	

SCHEDULE D - PART 4

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

QE05.9

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	Forfeiture	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
712704105	PEOPLES UNITED FINANCIAL ORD		02/07/2020	JP MORGAN SECURITIES	5,645.000	90,130	X X X	90,933	95,401	(4,467)			(4,467)		90,933		(803)	(803)	1,002	X X X	
713448108	PEPSICO ORD		07/28/2020	Various	11,700.000	1,608,517	X X X	1,231,654	995,394	(380,909)			(380,909)		1,231,654		376,863	376,863	24,076	X X X	
717081103	PFIZER ORD		04/08/2020	Various	31,225.000	1,114,206	X X X	1,133,709	1,223,396	(89,686)			(89,686)		1,133,709		(19,504)	(19,504)	7,541	X X X	
718172109	PHILIP MORRIS INTERNATIONAL ORD		07/28/2020	Various	13,075.000	1,053,970	X X X	947,324	1,112,552	(165,227)			(165,227)		947,324		106,646	106,646	32,216	X X X	
718546104	PHILLIPS 66 ORD		05/21/2020	INSTINET	355.000	27,688	X X X	33,081	39,551	(6,469)			(6,469)		33,081		(5,393)	(5,393)	639	X X X	
723787107	PIONEER NATURAL RESOURCE ORD		06/01/2020	Various	16,448.000	1,495,950	X X X	1,106,129							1,106,129		389,820	389,820	4,319	X X X	
731068102	POLARIS INDUSTRIES ORD		07/28/2020	Various	510.000	46,153	X X X	50,266	22,374	340			340		50,266		(4,112)	(4,112)	484	X X X	
74144T108	T ROWE PRICE GROUP ORD		06/01/2020	Various	8,435.000	1,051,564	X X X	898,859	365,520	(42,538)			(42,538)		898,859		152,705	152,705	3,420	X X X	
74251V102	PRINCIPAL FINANCIAL GROUP ORD		07/28/2020	Various	1,825.000	67,997	X X X	91,333	100,284	(8,951)			(8,951)		91,333		(23,336)	(23,336)	1,226	X X X	
742718109	PROCTER & GAMBLE ORD		07/28/2020	Various	56,580.000	7,097,494	X X X	5,871,405	2,562,948	(833,203)			(833,203)		5,871,405		1,226,089	1,226,089	64,284	X X X	
743315103	PROGRESSIVE ORD		06/01/2020	Various	11,503.000	909,413	X X X	869,315							869,315		40,098	40,098	703	X X X	
74340W103	PROLOGIS REIT		06/01/2020	Various	4,096.125	3,644,914	X X X	3,002,250	742,714	(538,947)			(538,947)		3,002,250		642,664	642,664	1,371	X X X	
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		07/28/2020	Various	21,625.000	1,151,025	X X X	1,134,342	767,000	(55,876)			(55,876)		1,134,342		16,684	16,684	16,571	X X X	
74460D109	PUBLIC STORAGE REIT ORD		02/07/2020	Various	480.000	105,908	X X X	114,836	102,221	12,616			12,616		114,836		(8,929)	(8,929)		X X X	
745867101	PULTEGROUP ORD		05/21/2020	INSTINET	1,090.000	34,470	X X X	42,546							42,546		(8,075)	(8,075)	131	X X X	
74736K101	QORVO ORD		04/27/2020	JP MORGAN SECURITIES	430.000	39,248	X X X	39,217							39,217		31	31		X X X	
74834L100	QUEST DIAGNOSTICS ORD		05/21/2020	Various	9,070.000	1,005,262	X X X	814,035	708,018	(137,001)			(137,001)		814,035		191,227	191,227	6,668	X X X	
749685103	RPM ORD		02/07/2020	JP MORGAN SECURITIES	2,010.000	149,711	X X X	103,904	154,288	(50,384)			(50,384)		103,904		45,807	45,807	724	X X X	
754730109	RAYMOND JAMES ORD		07/28/2020	JP MORGAN SECURITIES	26,750.000	1,874,545	X X X	2,143,520	1,414,363	(78,739)			(78,739)		2,143,520		(268,975)	(268,975)	23,573	X X X	
755115107	RAYTHEON ORD		04/03/2020	Various	4,155.000	850,019	X X X	809,024	778,978	(81,923)			(81,923)		809,024		40,995	40,995	3,341	X X X	
75513E101	RAYTHEON TECHNOLOGIES ORD		04/06/2020	CORPORATE REORGANIZATIONS	1,541.408	88,654	X X X	133,474							133,474		(44,821)	(44,821)		X X X	
756109104	REALTY INCOME REIT ORD		07/28/2020	JP MORGAN SECURITIES	2,710.000	162,213	X X X	181,658	164,195	(20,676)			(20,676)		181,658		(19,445)	(19,445)	4,183	X X X	
75886F107	REGENERON PHARMACEUTICALS ORD		05/21/2020	Various	1,194.000	648,544	X X X	627,289							627,289		21,255	21,255		X X X	
7591EP100	REGIONS FINANCIAL ORD		05/21/2020	Various	32,085.000	475,678	X X X	545,941	404,461	3,130			3,130		545,941		(70,263)	(70,263)	4,973	X X X	
759509102	RELIANCE STEEL ORD		07/28/2020	JP MORGAN SECURITIES	555.000	55,791	X X X	50,858							50,858		4,933	4,933	347	X X X	
780287108	ROYAL GOLD ORD		06/01/2020	Various	3,895.000	507,219	X X X	362,333	50,734	(20,022)			(20,022)		362,333		144,886	144,886	144	X X X	
783549108	RYDER SYSTEM ORD		05/21/2020	INSTINET	1,710.000	54,749	X X X	90,129	92,870	(2,741)			(2,741)		90,129		(35,381)	(35,381)	1,915	X X X	
78573M104	SABRE ORD		05/21/2020	INSTINET	8,475.000	58,165	X X X	76,816							76,816		(18,651)	(18,651)	1,187	X X X	
80105N105	SANOFI ADR REP 1 1/2 ORD		05/21/2020	Adjustment	86,750.000	4,175,173	X X X	4,072,637	2,233,455	(134,631)			(134,631)		4,072,637		102,536	102,536	101,807	X X X	
80283M101	SANTANDER CONSUMER USA HOLDINGS ORD		06/01/2020	Various	13,385.000	245,088	X X X	234,188	187,661	(32,685)			(32,685)		234,188		10,900	10,900	3,281	X X X	
808513105	CHARLES SCHWAB ORD		07/28/2020	Various	41,395.000	1,399,667	X X X	1,660,663	1,693,564	(256,781)			(256,781)		1,660,663		(260,996)	(260,996)	13,188	X X X	
816851109	SEMPRA ENERGY ORD		07/28/2020	JP MORGAN SECURITIES	18,385.000	2,441,986	X X X	2,335,996	589,257	(86,438)			(86,438)		2,335,996		105,990	105,990	18,911	X X X	
826197501	SIEMENS ADR		05/21/2020	Not Available	48,562.000	2,507,483	X X X	2,547,158	2,453,397	(399,373)			(399,373)		2,547,158		(39,675)	(39,675)	58,912	X X X	
829226109	SINCLAIR BROADCAST GROUP CL A ORD		07/28/2020	Various	2,315.000	56,574	X X X	75,751	24,838	3,811			3,811		75,751		(19,178)	(19,178)	628	X X X	
83088M102	SKYWORKS SOLUTIONS ORD		05/21/2020	Various	2,840.000	304,883	X X X	264,359	179,507	(64,757)			(64,757)		264,359		40,524	40,524	1,021	X X X	
831865209	A O SMITH ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	115.000	5,451	X X X	5,424	5,479	(55)			(55)		5,424		27	27		X X X	
832696405	JM SMUCKER ORD		03/09/2020	Various	1,370.000	145,930	X X X	146,912	142,658	4,254			4,254		146,912		(982)	(982)	462	X X X	
835699307	SONY ADR REP 1 ORD		05/21/2020	Adjustment	44,210.000	2,777,563	X X X	2,352,391	3,006,280	(653,889)			(653,889)		2,352,391		425,172	425,172	6,628	X X X	
842587107	SOUTHERN ORD		04/02/2020	UBS SECURITIES LLC	12,685.000	643,268	X X X	579,854	808,035	(228,180)			(228,180)		579,854		63,413	63,413	7,865	X X X	
84265V105	SOUTHERN COPPER ORD		05/21/2020	INSTINET	2,860.000	101,915	X X X	111,118	121,493	(10,375)			(10,375)		111,118		(9,203)	(9,203)	1,716	X X X	
84790A105	SPECTRUM BRANDS HOLDINGS ORD		02/07/2020	Not Available	128.000	7,508	X X X	6,211	8,229	(2,019)			(2,019)		6,211		1,298	1,298		X X X	
85571B105	STARWOOD PROPERTY REIT		02/07/2020	JP MORGAN SECURITIES	95.000	2,474	X X X	2,000	2,362	(362)			(362)		2,000		474	474	46	X X X	
857477103	STATE STREET ORD		03/19/2020	Various	18,261.000	1,137,817	X X X	1,289,233	1,444,445	(155,212)			(155,212)		1,289,233		(151,416)	(151,416)	9,496	X X X	
858119100	STEEL DYNAMICS ORD		06/01/2020	Bank of America Securities	5,235.000	141,265	X X X	130,512							130,512		10,753	10,753		X X X	
862121100	STORE CAPITAL ORD		02/07/2020	JP MORGAN SECURITIES	2,135.000	85,050	X X X	53,765	79,507	(25,743)			(25,743)		53,765		31,285	31,285	747	X X X	
866674104	SUN COMMUNITIES REIT ORD		07/28/2020	Various	3,490.000	555,699	X X X	352,925	411,274	(154,621)			(154,621)		352,925		202,774	202,774	2,648	X X X	
87165B103	SYNCHRONY FINANCIAL ORD		04/02/2020	Various	10,795.000	255,200	X X X	213,111	195,894	(53,195)			(53,195)		213,111		42,089	42,089	1,197	X X X	
872307103	TCF FINANCIAL ORD		05/21/2020	INSTINET	1,390.000	37,490	X X X	61,341	39,312	(3,066)			(3,066)		61,341		(23,852)	(23,852)	973	X X X	
87240R107	TFS FINANCIAL ORD		05/21/2020	Various	50,200.000	866,995	X X X	795,878	960,286	(192,107)			(192,107)		795,878		71,117	71,117	14,056	X X X	
872590104	T MOBILE US ORD		05/21/2020	Various	3,530.000	330,749	X X X	316,146							316,146		14,603	14,603		X X X	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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 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
876030107	TAPESTRY ORD		05/21/2020	Not Available	2,330,000	53,720	X X X	73,938	62,747	11,192			11,192		73,938		(20,219)	(20,219)	297	X X X	
87612E106	TARGET ORD		03/09/2020	UBS SECURITIES LLC	3,220,000	338,686	X X X	218,601	412,836	(194,235)			(194,235)		218,601		120,085	120,085	2,125	X X X	
87612G101	TARGA RESOURCES ORD		05/21/2020	INSTINET	2,425,000	41,993	X X X	32,453							32,453		9,540	9,540		X X X	
879360105	TELEDYNE TECH ORD		04/27/2020	JP MORGAN SECURITIES LLC	38,000	12,157	X X X	12,125							12,125		32	32		X X X	
883556102	THERMO FISHER SCIENTIFIC ORD		05/21/2020	Various	3,683,000	1,256,697	X X X	1,126,004	258,272	(60,938)			(60,938)		1,126,004		130,693	130,693	499	X X X	
88579Y101	3M ORD		03/09/2020	UBS SECURITIES LLC	615,000	89,583	X X X	102,848	108,498	(5,650)			(5,650)		102,848		(13,265)	(13,265)	904	X X X	
886547108	TIFFANY ORD		07/28/2020	Various	10,614,000	1,338,965	X X X	1,335,804	91,550	(26,335)			(26,335)		1,335,804		3,161	3,161	4,405	X X X	
89151E109	TOTAL ADR REP 1 ORD	C	05/21/2020	Not Available	21,659,000	785,703	X X X	1,279,371	1,197,743	81,628			81,628		1,279,371		(493,668)	(493,668)	22,636	X X X	
893641100	TRANSDIGM GROUP ORD		04/27/2020	JP MORGAN SECURITIES LLC	220,000	69,837	X X X	68,993							68,993		844	844		X X X	
89417E109	TRAVELERS COMPANIES ORD		05/13/2020	Various	15,789,000	1,782,514	X X X	2,085,958	2,100,676	(61,389)			(61,389)		2,085,958		(303,444)	(303,444)	8,261	X X X	
896522109	TRINITY INDUSTRIES ORD		05/11/2020	Various	6,925,000	143,147	X X X	137,005	118,724	(8,855)			(8,855)		137,005		6,142	6,142	1,316	X X X	
90214J101	ZU ORD		05/11/2020	Various	1,390,000	35,283	X X X	32,076	20,272	(2,810)			(2,810)		32,076		3,207	3,207		X X X	
902653104	UDR REIT ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	2,170,000	101,915	X X X	104,728	101,339	3,389			3,389		104,728		(2,813)	(2,813)	743	X X X	
902681105	UGI ORD		07/28/2020	JP MORGAN SECURITIES LLC	5,530,000	184,465	X X X	174,045							174,045		10,419	10,419	1,825	X X X	
902973304	US BANCORP ORD		07/28/2020	Various	14,995,000	605,283	X X X	584,938	208,108	(30,452)			(30,452)		584,938		20,345	20,345	6,298	X X X	
904214103	UMPQUA HOLDINGS ORD		06/01/2020	Various	43,625,000	526,257	X X X	495,834	46,020	(2,538)			(2,538)		495,834		30,423	30,423	4,064	X X X	
904784709	UNILEVER ADR REP 1 ORD	C	05/21/2020	Adjustment	73,244,000	3,570,581	X X X	4,007,078	2,479,054	(8,045)			(8,045)		4,007,078		(436,497)	(436,497)	47,057	X X X	
907818108	UNION PACIFIC ORD		05/21/2020	Various	8,230,000	1,349,882	X X X	1,138,514	933,057	(173,992)			(173,992)		1,138,514		211,368	211,368	5,006	X X X	
913017109	UNITED TECHNOLOGIES ORD		04/03/2020	Unknown	9,010,000	1,241,873	X X X	1,241,873	932,256	(125,211)			(125,211)		1,241,873		6,622	6,622		X X X	
91324P102	UNITEDHEALTH GRP ORD		05/21/2020	Various	11,185,000	3,155,111	X X X	2,583,398	1,053,918	(244,779)			(244,779)		2,583,398		571,712	571,712		X X X	
91529Y106	UNUM ORD		04/02/2020	UBS SECURITIES LLC	7,935,000	106,142	X X X	83,513							83,513		22,628	22,628		X X X	
91879Q109	VAIL RESORTS ORD		05/21/2020	INSTINET	550,000	105,104	X X X	129,711							129,711		(24,608)	(24,608)	988	X X X	
91913Y100	VALERO ENERGY ORD		05/21/2020	Various	3,170,000	197,366	X X X	250,990	296,871	(45,880)			(45,880)		250,990		(53,625)	(53,625)	4,150	X X X	
92276F100	VENTAS REIT ORD		07/28/2020	JP MORGAN SECURITIES LLC	4,470,000	166,808	X X X	151,650							151,650		15,159	15,159	2,253	X X X	
92343V104	VERIZON COMMUNICATIONS ORD		07/28/2020	Various	123,060,000	7,079,985	X X X	6,049,893	7,555,884	(1,505,991)			(1,505,991)		6,049,893		1,030,092	1,030,092	182,304	X X X	
92556H206	VIACOMCBS CL B ORD		07/28/2020	Not Available	16,050,000	396,219	X X X	388,618	218,128	(19,081)			(19,081)		388,618		7,601	7,601	6,837	X X X	
928254101	VIRTU FINANCIAL CL A ORD		03/09/2020	UBS SECURITIES LLC	15,685,000	373,732	X X X	259,965	190,201	10,550			10,550		259,965		113,768	113,768	3,764	X X X	
92826C839	VISA CL A ORD		05/21/2020	Various	11,461,000	2,193,333	X X X	1,964,626							1,964,626		228,707	228,707	3,093	X X X	
929042109	VORNADO REALTY REIT ORD		07/28/2020	JP MORGAN SECURITIES LLC	205,000	7,372	X X X	7,556							7,556		(185)	(185)		X X X	
92936U109	W P CAREY REIT ORD		07/28/2020	JP MORGAN SECURITIES LLC	1,885,000	130,397	X X X	117,093							117,093		13,304	13,304	1,964	X X X	
92939U106	WEC ENERGY GROUP ORD		04/27/2020	JP MORGAN SECURITIES LLC	297,000	27,180	X X X	27,111							27,111		69	69		X X X	
931142103	WALMART ORD		05/11/2020	Bank of America Securities	3,865,000	477,964	X X X	332,052	459,317	(127,265)			(127,265)		332,052		145,913	145,913	6,223	X X X	
931427108	WALGREEN BOOTS ALLIANCE ORD		03/09/2020	UBS SECURITIES LLC	2,930,000	144,652	X X X	157,862	172,753	(14,891)			(14,891)		157,862		(13,210)	(13,210)	1,340	X X X	
942622200	WATSCO ORD		07/28/2020	Various	16,025,000	3,521,869	X X X	2,643,396	649,441	(117,740)			(117,740)		2,643,396		878,474	878,474	35,632	X X X	
947890109	WEBSTER FINANCIAL ORD		05/21/2020	INSTINET	5,625,000	142,044	X X X	268,720	300,150	(31,430)			(31,430)		268,720		(126,676)	(126,676)	4,500	X X X	
949746101	WELLS FARGO ORD		07/28/2020	Various	92,210,000	2,503,028	X X X	4,666,582	4,960,898	(294,316)			(294,316)		4,666,582		(2,163,554)	(2,163,554)	81,600	X X X	
955306105	WEST PHARM SVC ORD		07/28/2020	Various	927,000	220,698	X X X	182,316							182,316		38,382	38,382	106	X X X	
958102105	WESTERN DIGITAL ORD		07/28/2020	Various	2,045,000	97,929	X X X	95,912	129,796	(33,884)			(33,884)		95,912		2,016	2,016	1,148	X X X	
959802109	WESTERN UNION ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	4,020,000	109,693	X X X	97,093	107,656	(10,563)			(10,563)		97,093		12,601	12,601		X X X	
96145D105	WESTROCK ORD		07/28/2020	JP MORGAN SECURITIES LLC	15,255,000	451,360	X X X	504,664	161,556	(24,237)			(24,237)		504,664		(53,304)	(53,304)	6,485	X X X	
962166104	WEYERHAEUSER REIT		07/28/2020	Various	3,420,000	87,341	X X X	86,306	103,284	(16,978)			(16,978)		86,306		1,035	1,035	1,163	X X X	
963320106	WHIRLPOOL ORD		07/28/2020	Various	1,285,000	193,960	X X X	168,719	123,188	(9,586)			(9,586)		168,719		25,241	25,241	2,322	X X X	
969457100	WILLIAMS ORD		07/28/2020	Various	133,974,000	2,527,571	X X X	3,423,321	2,748,318	339,610			339,610		3,423,321		(895,750)	(895,750)	91,932	X X X	
969904101	WILLIAMS SONOMA ORD		06/01/2020	Various	2,075,000	130,923	X X X	139,188	58,385	(16,381)			(16,381)		139,188		(8,265)	(8,265)	1,610	X X X	
980745103	WOODWARD ORD		06/01/2020	Various	776,000	48,894	X X X	48,207							48,207		687	687	32	X X X	
98212B103	WPX ENERGY ORD		05/21/2020	INSTINET	4,375,000	25,811	X X X	25,692							25,692		119	119		X X X	
98310W108	WYNDHAM DESTINATIONS ORD		05/21/2020	Not Available	5,690,000	249,030	X X X	269,704	211,671	(9,589)			(9,589)		269,704		(20,674)	(20,674)	1,045	X X X	
983134107	WYNN RESORTS ORD		05/21/2020	INSTINET	470,000	40,108	X X X	58,276	65,269	(6,992)			(6,992)		58,276		(18,169)	(18,169)	470	X X X	
983793100	XPO LOGISTICS ORD		04/27/2020	JP MORGAN SECURITIES LLC	364,000	24,194	X X X	21,360							21,360		2,833	2,833		X X X	
98389B100	XCEL ENERGY ORD		07/28/2020	JP MORGAN SECURITIES LLC	22,295,000	1,524,525	X X X	1,439,290							1,439,290		85,236	85,236	12,354	X X X	
98421M106	XEROX HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	42,605,000	737,710	X X X	803,241	145,637	(40,988)			(40,988)		803,241		(65,530)	(65,530)	11,336	X X X	

QE05.10

SCHEDULE D - PART 4

**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter**

QE05.11

1 CUSIP Identification	2 Description	3 F o r e i g n Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.								
98954M101	ZILLOW GROUP CL A ORD		05/11/2020	Bank of America Securities	595,000	32,788	X X X	26,756							26,756		6,032	6,032		X X X		
98954M200	ZILLOW GROUP CL C ORD		06/01/2020	Various	4,923,000	219,687	X X X	211,043	52,601	(15,554)			(15,554)		211,043		8,644	8,644		X X X		
98986T108	ZYNGA CL A ORD		05/21/2020	Various	24,670,000	193,710	X X X	185,934							185,934		7,776	7,776		X X X		
G0177J108	ALLERGAN ORD		05/08/2020	Various	3,012,000	571,949	X X X	494,239	383,296	(74,176)			(74,176)		494,239		77,709	77,709	2,543	X X X		
G02602103	AMDOCS ORD		04/27/2020	Not Available	720,000	45,429	X X X	45,696							45,696		(267)	(267)	236	X X X		
G0692U109	AXIS CAPITAL HOLDINGS ORD		07/28/2020	JP MORGAN SECURITIES LLC	810,000	33,131	X X X	34,637							34,637		(1,506)	(1,506)	457	X X X		
G29183103	EATON ORD		02/07/2020	JP MORGAN SECURITIES LLC	10,100,000	1,026,796	X X X	771,103	956,672	(185,569)			(185,569)		771,103		255,693	255,693		X X X		
G3223R108	EVEREST RE GROUP ORD		05/21/2020	Various	235,000	51,424	X X X	65,187							65,187		(13,763)	(13,763)	264	X X X		
G4474Y214	JANUS HENDERSON GROUP ORD		07/28/2020	Not Available	45,540,000	948,287	X X X	872,177	462,105	(57,598)			(57,598)		872,177		76,110	76,110	20,576	X X X		
G46188101	HORIZON THERAPEUTICS PUBLIC ORD		07/28/2020	Not Available	7,794,000	403,315	X X X	349,990							349,990		53,325	53,325		X X X		
G47567105	IHS MARKIT ORD		04/27/2020	JP MORGAN SECURITIES LLC	745,000	50,039	X X X	48,032							48,032		2,007	2,007		X X X		
G47791101	TRANE TECHNOLOGIES PLC		03/02/2020	Unknown	285,000	40,426	X X X	40,426							40,426					X X X		
G4863A108	INTERNATIONAL GAME TECHNOLOGY ORD		05/21/2020	INSTINET	17,860,000	143,064	X X X	187,909	171,930	(21,070)			(21,070)		187,909		(44,844)	(44,844)	3,572	X X X		
G491BT108	INVESCO ORD		05/21/2020	Various	66,005,000	496,505	X X X	1,276,853	1,144,697	89,514			89,514		1,276,853		(780,348)	(780,348)	30,610	X X X		
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD		07/28/2020	Various	46,420,000	1,703,749	X X X	1,454,403	267,872	(35,713)			(35,713)		1,454,403		249,346	249,346	19,102	X X X		
G5494J103	LINDE ORD		04/02/2020	UBS SECURITIES LLC	615,000	99,018	X X X	130,934	130,934	(34,990)			(34,990)		95,943		3,075	3,075	592	X X X		
G5876H105	MARVELL TECHNOLOGY GROUP ORD		05/21/2020	Various	11,246,000	303,316	X X X	269,767	104,779	(18,237)			(18,237)		269,767		33,550	33,550	618	X X X		
G5960L103	MEDTRONIC ORD		07/28/2020	JP MORGAN SECURITIES LLC	36,304,000	3,645,707	X X X	2,985,930	3,517,404	(1,025,763)			(1,025,763)		2,985,930		659,778	659,778	42,537	X X X		
G6518L108	NIELSEN HOLDINGS ORD		02/07/2020	Various	28,955,000	632,436	X X X	588,219	587,787	432			432		588,219		44,217	44,217		X X X		
G6700G107	NVENT ELECTRIC ORD		03/09/2020	UBS SECURITIES LLC	1,630,000	32,805	X X X	35,783	41,695	(5,912)			(5,912)		35,783		(2,978)	(2,978)	285	X X X		
G7500T104	PENTAIR ORD		06/01/2020	Various	29,114,000	1,106,505	X X X	1,124,663	1,335,459	(210,796)			(210,796)		1,124,663		(18,158)	(18,158)	8,676	X X X		
G8473T100	STERIS ORD		05/21/2020	Various	2,150,000	327,072	X X X	276,265	159,227	(60,775)			(60,775)		50,807		50,807	50,807	387	X X X		
G96629103	WILLIS TOWERS WATSON ORD		07/28/2020	Not Available	15,590,000	3,168,220	X X X	2,687,959	2,633,298	(459,163)			(459,163)		2,687,959		480,261	480,261	22,664	X X X		
H01301128	ALCON ORD		05/21/2020	Various	33,044,000	1,985,641	X X X	1,471,046	21,072	1,471,046			1,471,046		1,872,779		112,862	112,862		X X X		
H1467J104	CHUBB ORD		05/21/2020	Various	4,945,000	572,758	X X X	782,890	157,217	2,613			2,613		782,890		(210,133)	(210,133)	3,709	X X X		
H2906T109	GARMIN ORD		07/28/2020	Various	4,560,000	433,118	X X X	359,242	116,096	(45,608)			(45,608)		359,242		73,875	73,875	2,626	X X X		
L0223L101	ARDAGH GROUP CL A ORD		07/28/2020	Various	7,130,000	102,594	X X X	86,438	47,873	(19,808)			(19,808)		86,438		16,156	16,156	597	X X X		
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD		07/28/2020	JP MORGAN SECURITIES LLC	33,695,000	2,283,810	X X X	2,217,737	602,782	(20,868)			(20,868)		2,217,737		66,073	66,073	43,706	X X X		
N6596X109	NXP SEMICONDUCTORS ORD		05/21/2020	Not Available	9,470,000	959,106	X X X	900,795	973,539	(208,566)			(208,566)		900,795		58,311	58,311	4,877	X X X		
N72482123	QIAGEN ORD		05/11/2020	Various	2,625,000	110,641	X X X	109,038							109,038		1,603	1,603		X X X		
P31076105	COPA HOLDINGS CL A ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	300,000	30,873	X X X	32,029	32,424	(395)			(395)		32,029		(1,155)	(1,155)		X X X		
V7780T103	ROYAL CARIBBEAN CRUISES ORD		01/16/2020	INVESTMENT TECHNOLOGY GROUP, I	185,000	24,702	X X X	20,772	24,699	(3,928)			(3,928)		20,772		3,930	3,930	144	X X X		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	322,805,351	X X X	316,421,049	228,276,171	(29,312,207)			(29,312,207)		316,421,049		6,384,301	6,384,301	4,000,334	X X X	X X X	
21037X100	CONSTELLATION SOFTWARE ORD		01/01/2020	Adjustment			X X X	51,476	51,476						51,476	(5,363)	(46,113)	(51,476)		X X X	U	
796050888	SAMSUNG ELECTRONICS 1 GDS REP 25 ORD		05/13/2020	Various	3,059,000	3,307,448	X X X	2,821,351	3,649,387	(828,036)			(828,036)		2,821,351		486,097	486,097	29,417	X X X		
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other				X X X	3,307,448	X X X	2,872,827	3,700,863	(828,036)			(828,036)		2,872,827	(5,363)	439,984	434,621	29,417	X X X	X X X	
922040100	VANGUARD INSTL INDX INST		06/24/2020	Unknown	220,229,004	60,507,104	X X X	22,560,134	63,917,064	(41,356,930)			(41,356,930)		22,560,134		37,946,970	37,946,970	285,681	X X X		
9499999	Subtotal - Common Stocks - Mutual Funds				X X X	60,507,104	X X X	22,560,134	63,917,064	(41,356,930)			(41,356,930)		22,560,134		37,946,970	37,946,970	285,681	X X X	X X X	
9799997	Subtotal - Common Stocks - Part 4				X X X	386,619,903	X X X	341,854,011	295,894,098	(71,497,172)			(71,497,172)		341,854,011	(5,363)	44,771,255	44,765,892	4,315,432	X X X	X X X	
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	386,619,903	X X X	341,854,011	295,894,098	(71,497,172)			(71,497,172)		341,854,011	(5,363)	44,771,255	44,765,892	4,315,432	X X X	X X X	
9899999	Subtotal - Preferred and Common Stocks				X X X	388,625,389	X X X	344,034,008	296,818,104	(71,520,213)			(71,520,213)		344,034,008	(5,363)	44,596,744	44,591,381	4,315,432	X X X	X X X	
9999999	Total - Bonds, Preferred and Common Stocks				X X X	468,170,382	X X X	424,216,263	366,691,498	(71,501,032)			(71,501,032)		423,510,600	(5,363)	44,144,053	44,138,689	6,327,799	X X X	X X X	

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity NONE

E10 Schedule DB Part E NONE

E11 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E12 Schedule DL - Part 2 - Securities Lending Collateral Assets 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 of 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									
JPMORGAN CHASE						(17,940,633)	(9,980,851)	(7,722,972)	X X X
JPMORGAN CHASE - CUSTODY						32,439,074	38,132,726	45,481,611	X X X
US BANK						383,785	354,247	292,739	X X X
0199998 Deposits in1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories		X X X	X X X			5,531	14,373	13,185	X X X
0199999 Totals - Open Depositories		X X X	X X X			14,887,757	28,520,495	38,064,563	X X X
0299998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories		X X X	X X X						X X X
0299999 Totals - Suspended Depositories		X X X	X X X						X X X
0399999 Total Cash On Deposit		X X X	X X X			14,887,757	28,520,495	38,064,563	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X				X X X
0599999 Total Cash		X X X	X X X			14,887,757	28,520,495	38,064,563	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
. 31846V419	FIRST AMER:TRS OBG V		09/02/2020	0.010	X X X	1		
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						1		
All Other Money Market Mutual Funds								
. 38141W232	GOLDMAN:FS MM INST		09/30/2020	0.080	X X X	19,044,197		5,876
8699999 Subtotal - All Other Money Market Mutual Funds						19,044,197		5,876
8899999 Total Cash Equivalents						19,044,198		5,876

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