



ANNUAL STATEMENT
For the Year Ended December 31, 2020
of the Condition and Affairs of the
UNITED FINANCIAL CASUALTY COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period)	NAIC Company Code..... 11770	Employer's ID Number..... 36-3298008
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... June 13, 1984	Commenced Business..... August 10, 1984	
Statutory Home Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 (Street and Number) (City or Town, State, Country and Zip Code)	440-461-5000 (Area Code) (Telephone Number)
Mail Address	P.O. BOX 89490 .. CLEVELAND .. OH .. US .. 44101-6490 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 (Street and Number) (City or Town, State, Country and Zip Code)	440-395-4460 (Area Code) (Telephone Number)
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO (Name) FINANCIAL_REPORTING@PROGRESSIVE.COM (E-Mail Address)	440-395-4460 (Area Code) (Telephone Number) 440-603-5500 (Fax Number)

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

Name	Title	Name	Title
KAREN BARONE BAILO	PRESIDENT	PATRICIA MITCHELL CORWIN	SECRETARY
KEVIN PATRICK MAHER	TREASURER		

OTHER

PATRICIA ONODY BEMER	(VICE PRESIDENT)	MATTHEW DAVID KAMER	(VICE PRESIDENT)
MARGARET ANN ROSE	(ASST. SECRETARY)	VICTOR (NMN) POLITZI #	(VICE PRESIDENT)

DIRECTORS OR TRUSTEES

KAREN BARONE BAILO	PATRICIA ONODY BEMER	JEANETTE LOUISE HISEK	KEVIN PATRICK MAHER
VICTOR (NMN) POLITZI #			

State of..... OHIO
County of..... CUYAHOGA

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) KAREN BARONE BAILO	(Signature) MARGARET ANN ROSE	(Signature) KEVIN PATRICK MAHER
1. (Printed Name) PRESIDENT	2. (Printed Name) ASSISTANT SECRETARY	3. (Printed Name) TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This 10TH day of FEBRUARY, 2021	b. If no	1. State the amendment number
		2. Date filed
		3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	1,258,168,854	29.9	1,258,168,854		1,258,168,854	29.9
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	196,225,764	4.7	196,225,764		196,225,764	4.7
1.06 Industrial and Miscellaneous.....	2,352,105,586	55.9	2,352,105,586		2,352,105,586	55.9
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	3,806,500,204	90.5	3,806,500,204	0	3,806,500,204	90.5
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	25,315,750	0.6	25,315,750		25,315,750	0.6
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	25,315,750	0.6	25,315,750	0	25,315,750	0.6
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	349,839,696	8.3	349,839,696		349,839,696	8.3
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	349,839,696	8.3	349,839,696	0	349,839,696	8.3
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....		0.0			0	0.0
6.02 Cash Equivalents (Schedule E, Part 2).....	22,940,628	0.5	22,940,628		22,940,628	0.5
6.03 Short-Term Investments (Schedule DA).....	1,139,954	0.0	1,139,954		1,139,954	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	24,080,582	0.6	24,080,582	0	24,080,582	0.6
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX.....	XXX.....	XXX.....
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	4,205,736,232	100.0	4,205,736,232	0	4,205,736,232	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		3,684,664,845
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,626,866,154
3.	Accrual of discount.....		6,974,319
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(74,849)	
4.2	Part 2, Section 1, Column 15.....	128,250	
4.3	Part 2, Section 2, Column 13.....	53,530,393	
4.4	Part 4, Column 11.....	(4,923,494)	48,660,300
5.	Total gain (loss) on disposals, Part 4, Column 19.....		75,370,171
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,242,051,801
7.	Deduct amortization of premium.....		18,828,338
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		4,181,655,650
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		4,181,655,650

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,258,168,854	1,282,965,244	1,258,058,179	1,259,400,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	1,258,168,854	1,282,965,244	1,258,058,179	1,259,400,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	.....	.....	.....	.....
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	.....	.....	.....	.....
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	196,225,764	202,887,848	232,478,259	162,809,959
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	2,221,786,488	2,305,454,842	2,220,483,044	2,206,465,416
	9. Canada.....	89,973,127	92,102,740	90,148,051	90,000,000
	10. Other Countries.....	40,345,971	43,932,930	40,489,423	40,408,000
	11. Totals.....	2,352,105,586	2,441,490,512	2,351,120,518	2,336,873,416
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	3,806,500,204	3,927,343,604	3,841,656,956	3,759,083,375
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	25,315,750	25,315,750	10,500,000	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	25,315,750	25,315,750	10,500,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	25,315,750	25,315,750	10,500,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	346,654,420	346,654,420	92,952,035	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	3,185,276	3,185,276	1,794,020	
	23. Totals.....	349,839,696	349,839,696	94,746,055	
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	
	25. Total Common Stocks.....	349,839,696	349,839,696	94,746,055	
	26. Total Stocks.....	375,155,446	375,155,446	105,246,055	
	27. Total Bonds and Stocks.....	4,181,655,650	4,302,499,050	3,946,903,011	

SCHEDULE D - PART 1A - SECTION 1

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

SI05

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	27,498,283	1,092,787,942	160,382,161			XXX	1,280,668,386	33.4	1,020,005,548	30.4	1,280,668,386	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	27,498,283	1,092,787,942	160,382,161	0	0	XXX	1,280,668,386	33.4	1,020,005,548	30.4	1,280,668,386	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						XXX	0	0.0		0.0		
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....						XXX	0	0.0		0.0		
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	23,951,626	40,658,272	126,836,388	4,779,478		XXX	196,225,764	5.1	103,451,197	3.1	196,225,764	
5.2 NAIC 2.....						XXX	0	0.0	4,220,000	0.1		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	23,951,626	40,658,272	126,836,388	4,779,478	0	XXX	196,225,764	5.1	107,671,197	3.2	196,225,764	0

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	584,853,266	640,257,915	314,834,476	385,058	1,225	XXX.....	1,540,331,940	40.2	1,559,454,922	46.4	468,635,910	1,071,696,030
6.2	NAIC 2.....	78,847,686	488,513,848	168,394,340			XXX.....	735,755,874	19.2	623,434,365	18.6	572,644,827	163,111,047
6.3	NAIC 3.....		32,989,386	27,309,314			XXX.....	60,298,700	1.6	49,311,529	1.5	14,250,152	46,048,548
6.4	NAIC 4.....		16,859,026				XXX.....	16,859,026	0.4		0.0		16,859,026
6.5	NAIC 5.....						XXX.....	0	0.0		0.0		
6.6	NAIC 6.....						XXX.....	0	0.0		0.0		
6.7	Totals.....	663,700,952	1,178,620,175	510,538,130	385,058	1,225	XXX.....	2,353,245,540	61.4	2,232,200,816	66.4	1,055,530,889	1,297,714,651
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX.....	0	0.0		0.0		
7.2	NAIC 2.....						XXX.....	0	0.0		0.0		
7.3	NAIC 3.....						XXX.....	0	0.0		0.0		
7.4	NAIC 4.....						XXX.....	0	0.0		0.0		
7.5	NAIC 5.....						XXX.....	0	0.0		0.0		
7.6	NAIC 6.....						XXX.....	0	0.0		0.0		
7.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX.....	0	0.0		0.0		
8.2	NAIC 2.....						XXX.....	0	0.0		0.0		
8.3	NAIC 3.....						XXX.....	0	0.0		0.0		
8.4	NAIC 4.....						XXX.....	0	0.0		0.0		
8.5	NAIC 5.....						XXX.....	0	0.0		0.0		
8.6	NAIC 6.....						XXX.....	0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.2	NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.3	NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.4	NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.5	NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.6	NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.7	Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....						XXX.....	0	0.0		0.0		
10.2	NAIC 2.....						XXX.....	0	0.0		0.0		
10.3	NAIC 3.....						XXX.....	0	0.0		0.0		
10.4	NAIC 4.....						XXX.....	0	0.0		0.0		
10.5	NAIC 5.....						XXX.....	0	0.0		0.0		
10.6	NAIC 6.....						XXX.....	0	0.0		0.0		
10.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....636,303,175	1,773,704,129	602,053,025	5,164,536	1,225	0	3,017,226,090	78.8	XXX	XXX	1,945,530,060	1,071,696,030
11.2 NAIC 2.....	(d).....78,847,686	488,513,848	168,394,340	0	0	0	735,755,874	19.2	XXX	XXX	572,644,827	163,111,047
11.3 NAIC 3.....	(d).....0	32,989,386	27,309,314	0	0	0	60,298,700	1.6	XXX	XXX	14,250,152	46,048,548
11.4 NAIC 4.....	(d).....0	16,859,026	0	0	0	0	16,859,026	0.4	XXX	XXX	0	16,859,026
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	715,150,861	2,312,066,389	797,756,679	5,164,536	1,225	0	(b).....3,830,139,690	100.0	XXX	XXX	2,532,425,039	1,297,714,651
11.8 Line 11.7 as a % of Col. 7.....	18.7	60.4	20.8	0.1	0.0	0.0	100.0	XXX	XXX	XXX	66.1	33.9
12. Total Bonds Prior Year												
12.1 NAIC 1.....	736,333,966	1,332,088,521	610,485,150	4,003,411	619	.....	.....XXX	XXX	2,682,911,667	79.9	1,579,720,419	1,103,191,248
12.2 NAIC 2.....	84,960,370	412,602,195	130,091,800	.....	.....	.....	.....XXX	XXX	627,654,365	18.7	503,876,583	123,777,782
12.3 NAIC 3.....	.....	.....35,811,529	13,500,000	.....	.....	.....	.....XXX	XXX	49,311,529	1.5	3,500,000	45,811,529
12.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	0	0.0	.....	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.7 Totals.....	821,294,336	1,780,502,245	754,076,950	4,003,411	619	0	XXX	XXX	(b).....3,359,877,561	100.0	2,087,097,002	1,272,780,559
12.8 Line 12.7 as a % of Col. 9.....	24.4	53.0	22.4	0.1	0.0	0.0	XXX	XXX	100.0	XXX	62.1	37.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	210,805,331	1,359,429,412	370,411,470	4,882,622	1,225	.....	.....1,945,530,060	50.8	1,579,720,419	47.0	1,945,530,060	XXX
13.2 NAIC 2.....	60,804,412	382,202,604	129,637,811	.....	.....	.....	.....572,644,827	15.0	503,876,583	15.0	572,644,827	XXX
13.3 NAIC 3.....	.....	.....14,250,152	.....	.....	.....	.....	.....14,250,152	0.4	3,500,000	0.1	14,250,152	XXX
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.7 Totals.....	271,609,743	1,755,882,168	500,049,281	4,882,622	1,225	0	2,532,425,039	66.1	2,087,097,002	62.1	2,532,425,039	XXX
13.8 Line 13.7 as a % of Col. 7.....	10.7	69.3	19.7	0.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	7.1	45.8	13.1	0.1	0.0	0.0	66.1	XXX	XXX	XXX	66.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	425,497,844	414,274,717	231,641,555	281,914	.....	.....	.....1,071,696,030	28.0	1,103,191,248	32.8	XXX	1,071,696,030
14.2 NAIC 2.....	18,043,274	106,311,244	38,756,529	.....	.....	.....	.....163,111,047	4.3	123,777,782	3.7	XXX	163,111,047
14.3 NAIC 3.....	.....	.....18,739,234	27,309,314	.....	.....	.....	.....46,048,548	1.2	45,811,529	1.4	XXX	46,048,548
14.4 NAIC 4.....	.....	.....16,859,026	.....	.....	.....	.....	.....16,859,026	0.4	0	0.0	XXX	16,859,026
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	443,541,118	556,184,221	297,707,398	281,914	0	0	1,297,714,651	33.9	1,272,780,559	37.9	XXX	1,297,714,651
14.8 Line 14.7 as a % of Col. 7.....	34.2	42.9	22.9	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	11.6	14.5	7.8	0.0	0.0	0.0	33.9	XXX	XXX	XXX	XXX	33.9

(a) Includes \$.....1,297,714,651 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....22,499,532; NAIC 2 \$.....1,139,954; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	27,498,283	1,092,787,942	160,382,161			XXX	1,280,668,386	33.4	1,020,005,548	30.4	1,280,668,386	
1.02	Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
1.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
1.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
1.05	Totals.....	27,498,283	1,092,787,942	160,382,161	0	0	XXX	1,280,668,386	33.4	1,020,005,548	30.4	1,280,668,386	0
2.	All Other Governments												
2.01	Issuer Obligations.....						XXX	.0	.0		.0		
2.02	Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
2.05	Totals.....	0	0	0	0	0	XXX	.0	.0	0	.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....						XXX	.0	.0		.0		
3.02	Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
3.05	Totals.....	0	0	0	0	0	XXX	.0	.0	0	.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....						XXX	.0	.0		.0		
4.02	Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
4.05	Totals.....	0	0	0	0	0	XXX	.0	.0	0	.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	23,678,450	34,963,818	107,182,888	2,493,412		XXX	168,318,568	4.4	70,986,012	2.1	168,318,568	
5.02	Residential Mortgage-Backed Securities.....	29,848					XXX	29,848	.0	32,999	.0	29,848	
5.03	Commercial Mortgage-Backed Securities.....	243,328	5,694,454	19,653,500	2,286,066		XXX	27,877,348	.7	36,652,186	1.1	27,877,348	
5.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
5.05	Totals.....	23,951,626	40,658,272	126,836,388	4,779,478	0	XXX	196,225,764	5.1	107,671,197	3.2	196,225,764	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	137,018,200	688,805,422	269,884,945			XXX	1,095,708,567	28.6	833,028,533	24.8	871,690,171	224,018,396
6.02	Residential Mortgage-Backed Securities.....	20,511,822	16,413,199	1,479,638	379,018	1,225	XXX	38,784,902	1.0	46,045,334	1.4	1,903,713	36,881,189
6.03	Commercial Mortgage-Backed Securities.....	214,094,541	256,447,456	209,898,325			XXX	680,440,322	17.8	628,753,352	18.7		680,440,322
6.04	Other Loan-Backed and Structured Securities.....	292,076,389	216,954,098	29,275,222	6,040		XXX	538,311,749	14.1	724,373,597	21.6	181,937,005	356,374,744
6.05	Totals.....	663,700,952	1,178,620,175	510,538,130	385,058	1,225	XXX	2,353,245,540	61.4	2,232,200,816	66.4	1,055,530,889	1,297,714,651
7.	Hybrid Securities												
7.01	Issuer Obligations.....						XXX	.0	.0		.0		
7.02	Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
7.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
7.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
7.05	Totals.....	0	0	0	0	0	XXX	.0	.0	0	.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						XXX	.0	.0		.0		
8.02	Residential Mortgage-Backed Securities.....						XXX	.0	.0		.0		
8.03	Commercial Mortgage-Backed Securities.....						XXX	.0	.0		.0		
8.04	Other Loan-Backed and Structured Securities.....						XXX	.0	.0		.0		
8.05	Affiliated Bank Loans - Issued.....						XXX	.0	.0		.0		
8.06	Affiliated Bank Loans - Acquired.....						XXX	.0	.0		.0		
8.07	Totals.....	0	0	0	0	0	XXX	.0	.0	0	.0	0	0

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

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

601S

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.03 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	188,194,933	1,816,557,182	537,449,994	2,493,412	0	XXX.....	2,544,695,521	66.4	XXX.....	XXX.....	2,320,677,125	224,018,396
11.02 Residential Mortgage-Backed Securities.....	20,541,670	16,413,199	1,479,638	379,018	1,225	XXX.....	38,814,750	1.0	XXX.....	XXX.....	1,933,561	36,881,189
11.03 Commercial Mortgage-Backed Securities.....	214,337,869	262,141,910	229,551,825	2,286,066	0	XXX.....	708,317,670	18.5	XXX.....	XXX.....	27,877,348	680,440,322
11.04 Other Loan-Backed and Structured Securities.....	292,076,389	216,954,098	29,275,222	6,040	0	XXX.....	538,311,749	14.1	XXX.....	XXX.....	181,937,005	356,374,744
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....0	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.08 Totals.....	715,150,861	2,312,066,389	797,756,679	5,164,536	1,225	0	3,830,139,690	100.0	XXX.....	XXX.....	2,532,425,039	1,297,714,651
11.09 Line 11.08 as a % of Col. 7.....	18.7	60.4	20.8	0.1	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	66.1	33.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	150,917,530	1,108,380,428	664,722,135	.....	.....	XXX.....	XXX.....	XXX.....	1,924,020,093	57.3	1,742,427,433	181,592,660
12.02 Residential Mortgage-Backed Securities.....	14,227,707	31,779,318	60,934	9,755	619	XXX.....	XXX.....	XXX.....	46,078,333	1.4	4,677,165	41,401,168
12.03 Commercial Mortgage-Backed Securities.....	224,879,815	350,516,986	86,015,081	3,993,656	.....	XXX.....	XXX.....	XXX.....	665,405,538	19.8	50,715,145	614,690,393
12.04 Other Loan-Backed and Structured Securities.....	431,269,284	289,825,513	3,278,800	.....	.....	XXX.....	XXX.....	XXX.....	724,373,597	21.6	289,277,259	435,096,338
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0	0.0	.....	.....
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.08 Totals.....	821,294,336	1,780,502,245	754,076,950	4,003,411	619	0	XXX.....	XXX.....	3,359,877,561	100.0	2,087,097,002	1,272,780,559
12.09 Line 12.08 as a % of Col. 9.....	24.4	53.0	22.4	0.1	0.0	0.0	XXX.....	XXX.....	100.0	XXX.....	62.1	37.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	165,477,634	1,672,531,651	480,174,428	2,493,412	.....	XXX.....	2,320,677,125	60.6	1,742,427,433	51.9	2,320,677,125	XXX.....
13.02 Residential Mortgage-Backed Securities.....	1,284,074	323,765	221,353	103,144	1,225	XXX.....	1,933,561	0.1	4,677,165	0.1	1,933,561	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	243,328	5,694,454	19,653,500	2,286,066	.....	XXX.....	27,877,348	0.7	50,715,145	1.5	27,877,348	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	104,604,707	77,332,298	.....	.....	.....	XXX.....	181,937,005	4.8	289,277,259	8.6	181,937,005	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.08 Totals.....	271,609,743	1,755,882,168	500,049,281	4,882,622	1,225	0	2,532,425,039	66.1	2,087,097,002	62.1	2,532,425,039	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	10.7	69.3	19.7	0.2	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	7.1	45.8	13.1	0.1	0.0	0.0	66.1	XXX.....	XXX.....	XXX.....	66.1	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	22,717,299	144,025,531	57,275,566	.....	.....	XXX.....	224,018,396	5.8	181,592,660	5.4	XXX.....	224,018,396
14.02 Residential Mortgage-Backed Securities.....	19,257,596	16,089,434	1,258,285	275,874	.....	XXX.....	36,881,189	1.0	41,401,168	1.2	XXX.....	36,881,189
14.03 Commercial Mortgage-Backed Securities.....	214,094,541	256,447,456	209,898,325	.....	.....	XXX.....	680,440,322	17.8	614,690,393	18.3	XXX.....	680,440,322
14.04 Other Loan-Backed and Structured Securities.....	187,471,682	139,621,800	29,275,222	6,040	.....	XXX.....	356,374,744	9.3	435,096,338	12.9	XXX.....	356,374,744
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.08 Totals.....	443,541,118	556,184,221	297,707,398	281,914	0	0	1,297,714,651	33.9	1,272,780,559	37.9	XXX.....	1,297,714,651
14.09 Line 14.08 as a % of Col. 7.....	34.2	42.9	22.9	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	11.6	14.5	7.8	0.0	0.0	0.0	33.9	XXX.....	XXX.....	XXX.....	XXX.....	33.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	4,099,085	4,099,085			
2. Cost of short-term investments acquired.....	1,524,231	1,524,231			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	4,450,938	4,450,938			
7. Deduct amortization of premium.....	32,424	32,424			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,139,954	1,139,954	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	1,139,954	1,139,954	0	0	0

\$10

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	309,885		309,885	
2. Cost of cash equivalents acquired.....	142,538,958	137,240,157	5,298,801	
3. Accrual of discount.....	9,920	9,920		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	2,696	2,696		
6. Deduct consideration received on disposals.....	119,917,326	114,749,736	5,167,590	
7. Deduct amortization of premium.....	3,505	3,505		
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	22,940,628	22,499,532	441,096	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	22,940,628	22,499,532	441,096	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	n	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																								
912828	2P	4	US TREASURY NOTE.....	.....	.....	.....	1.A	9,956,641	...102.758	10,275,800	10,000,000	9,985,201	.....	.....9,085	.....	.....	.....	.....1.875	1.970	JJ.....	78,465	187,500	10/17/2017.	07/31/2022.
912828	2S	8	US TREASURY NOTE.....	.....	.....	.....	1.A	9,563,672	...102.480	10,248,000	10,000,000	9,819,065	.....	.....105,217	.....	.....	.....	.....1.625	2.747	FA.....	55,214	162,500	07/10/2018.	08/31/2022.
912828	4U	1	US TREASURY NOTE.....	.....	.....	.....	1.A	14,961,977	...106.148	16,028,348	15,100,000	15,027,842	.....	.....27,505	.....	.....	.....	.....2.625	2.825	JD.....	1,095	396,375	07/23/2018.	06/30/2023.
912828	4Z	0	US TREASURY NOTE.....	.....	.....	.....	1.A	4,902,734	...111.168	5,558,400	5,000,000	4,932,279	.....	.....13,326	.....	.....	.....	.....2.750	3.064	FA.....	46,720	137,500	09/25/2018.	08/31/2025.
912828	5P	1	US TREASURY NOTE.....	.....	.....	.....	1.A	7,063,711	...107.855	7,549,850	7,000,000	7,038,450	.....	.....(12,569)	.....	.....	.....	.....2.875	2.677	MN.....	17,692	201,250	12/18/2018.	11/30/2023.
912828	5U	0	US TREASURY NOTE.....	.....	.....	.....	1.A	25,100,586	...107.320	26,830,000	25,000,000	25,063,183	.....	.....(20,044)	.....	.....	.....	.....2.625	2.537	JD.....	1,813	656,250	02/04/2019.	12/31/2023.
912828	6F	2	US TREASURY NOTE.....	.....	.....	.....	1.A	45,566,898	...110.836	50,319,544	45,400,000	45,527,178	.....	.....(23,171)	.....	.....	.....	.....2.500	2.441	FA.....	385,649	1,135,000	04/01/2019.	02/28/2026.
912828	6R	6	US TREASURY NOTE.....	.....	.....	.....	1.A	40,289,648	...106.801	42,720,400	40,000,000	40,200,093	.....	.....(57,865)	.....	.....	.....	.....2.250	2.093	AO.....	154,144	900,000	06/21/2019.	04/30/2024.
912828	6T	2	US TREASURY NOTE.....	.....	.....	.....	1.A	3,598,711	...112.953	3,953,355	3,500,000	3,585,567	.....	.....(9,289)	.....	.....	.....	.....2.375	2.055	MN.....	10,792	83,125	07/29/2019.	05/15/2029.
912828	6X	3	US TREASURY NOTE.....	.....	.....	.....	1.A	7,098,828	...109.141	7,639,870	7,000,000	7,078,231	.....	.....(13,615)	.....	.....	.....	.....2.125	1.907	MN.....	13,077	148,750	06/25/2019.	05/31/2026.
912828	6Z	8	US TREASURY NOTE.....	.....	.....	.....	1.A	50,038,047	...105.379	52,689,500	50,000,000	50,028,668	.....	.....(8,080)	.....	.....	.....	.....1.750	1.733	JD.....	2,417	875,000	08/06/2019.	06/30/2024.
912828	G3	8	US TREASURY NOTE.....	.....	.....	.....	1.A	14,545,313	...107.711	16,156,650	15,000,000	14,707,815	.....	.....70,545	.....	.....	.....	.....2.250	2.784	MN.....	43,819	337,500	08/27/2018.	11/15/2024.
912828	N8	9	US TREASURY NOTE.....	.....	.....	.....	1.A	4,943,750	...100.091	5,004,550	5,000,000	4,998,751	.....	.....14,632	.....	.....	.....	.....1.375	1.672	JJ.....	28,770	68,750	02/24/2017.	01/31/2021.
912828	TY	6	US TREASURY NOTE.....	.....	.....	.....	1.A	10,006,250	...102.781	10,278,100	10,000,000	10,003,920	.....	.....(2,083)	.....	.....	.....	.....1.625	1.603	MN.....	21,098	162,500	11/25/2019.	11/15/2022.
912828	VS	6	US TREASURY NOTE.....	SD..	.....	.....	1.A	4,983,371	...106.141	5,200,909	4,900,000	4,926,476	.....	.....(9,723)	.....	.....	.....	.....2.500	2.286	FA.....	46,270	122,500	02/24/2016.	08/15/2023.
912828	W7	1	US TREASURY NOTE.....	.....	.....	.....	1.A	14,824,805	...106.234	15,935,100	15,000,000	14,882,415	.....	.....34,440	.....	.....	.....	.....2.125	2.377	MS.....	81,439	318,750	04/22/2019.	03/31/2024.
912828	X4	7	US TREASURY NOTE.....	.....	.....	.....	1.A	38,639,914	...102.328	39,396,280	38,500,000	38,539,405	.....	.....(29,343)	.....	.....	.....	.....1.875	1.796	AO.....	123,636	721,875	07/24/2017.	04/30/2022.
912828	XT	2	US TREASURY NOTE.....	.....	.....	.....	1.A	23,771,934	...106.113	24,936,555	23,500,000	23,690,604	.....	.....(53,811)	.....	.....	.....	.....2.000	1.754	MN.....	41,319	470,000	06/26/2019.	05/31/2024.
912828	Y6	1	US TREASURY NOTE.....	.....	.....	.....	1.A	10,000,781	...106.688	10,668,800	10,000,000	10,000,334	.....	.....(171)	.....	.....	.....	.....2.750	2.748	JJ.....	115,082	275,000	08/16/2018.	07/31/2023.
912828	Y8	7	US TREASURY NOTE.....	.....	.....	.....	1.A	28,336,875	...105.465	29,530,200	28,000,000	28,245,700	.....	.....(66,324)	.....	.....	.....	.....1.750	1.497	JJ.....	205,054	490,000	08/14/2019.	07/31/2024.
912828	YW	4	US TREASURY NOTE.....	.....	.....	.....	1.A	29,536,660	...102.914	30,359,630	29,500,000	29,524,627	.....	.....(12,034)	.....	.....	.....	.....1.625	1.581	JD.....	22,388	479,375	01/09/2020.	12/15/2022.
912828	YY	0	US TREASURY NOTE.....	.....	.....	.....	1.A	5,041,797	...105.918	5,295,900	5,000,000	5,034,104	.....	.....(7,693)	.....	.....	.....	.....1.750	1.573	JD.....	242	87,500	01/22/2020.	12/31/2024.
912828	ZD	5	US TREASURY NOTE.....	.....	.....	.....	1.A	7,012,852	...100.805	7,056,350	7,000,000	7,009,461	.....	.....(3,391)	.....	.....	.....	.....0.500	0.438	MS.....	10,442	17,500	03/16/2020.	03/15/2023.
912828	ZF	0	US TREASURY NOTE.....	.....	.....	.....	1.A	45,257,227	...100.906	45,407,700	45,000,000	45,221,669	.....	.....(35,557)	.....	.....	.....	.....0.500	0.383	MS.....	57,486	112,500	04/28/2020.	03/31/2025.
912828	ZL	7	US TREASURY NOTE.....	.....	.....	.....	1.A	28,534,727	...100.348	28,599,180	28,500,000	28,530,500	.....	.....(4,226)	.....	.....	.....	.....0.375	0.350	AO.....	18,305	53,438	05/26/2020.	04/30/2025.
912828	ZT	0	US TREASURY NOTE.....	.....	.....	.....	1.A	34,814,063	...99.793	34,927,550	35,000,000	34,835,417	.....	.....21,354	.....	.....	.....	.....0.250	0.357	MN.....	7,692	43,750	06/03/2020.	05/31/2025.
912828	ZU	7	US TREASURY NOTE.....	.....	.....	.....	1.A	4,403,953	...100.250	4,411,000	4,400,000	4,403,255	.....	.....(698)	.....	.....	.....	.....0.250	0.220	JD.....	514	5,500	06/19/2020.	06/15/2023.
912828	ZW	3	US TREASURY NOTE.....	.....	.....	.....	1.A	98,664,867	...99.727	98,630,003	98,900,000	98,687,281	.....	.....22,414	.....	.....	.....	.....0.250	0.298	JD.....	683	123,625	07/20/2020.	06/30/2025.
91282C	AB	7	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	24,926,758	...99.688	24,922,000	25,000,000	24,931,852	.....	.....5,094	.....	.....	.....	.....0.250	0.310	JJ.....	26,155	.....	08/26/2020.	07/31/2025.
91282C	AE	1	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	9,711,719	...97.438	9,743,800	10,000,000	9,715,711	.....	.....3,992	.....	.....	.....	.....0.625	0.935	FA.....	23,607	.....	11/09/2020.	08/15/2030.
91282C	AF	8	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	39,973,438	...99.938	39,975,200	40,000,000	39,976,369	.....	.....2,931	.....	.....	.....	.....0.125	0.148	FA.....	18,886	.....	09/02/2020.	08/15/2023.
91282C	AG	6	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	14,997,656	...100.004	15,000,600	15,000,000	14,998,051	.....	.....394	.....	.....	.....	.....0.125	0.133	FA.....	6,371	.....	08/31/2020.	08/31/2022.
91282C	AJ	0	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	44,959,570	...99.656	44,845,200	45,000,000	44,962,162	.....	.....2,592	.....	.....	.....	.....0.250	0.268	FA.....	38,225	.....	09/08/2020.	08/31/2025.
91282C	AK	7	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	34,971,289	...99.922	34,972,700	35,000,000	34,974,065	.....	.....2,776	.....	.....	.....	.....0.125	0.152	MS.....	13,052	.....	09/17/2020.	09/15/2023.
91282C	AP	6	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	14,964,258	...99.922	14,988,300	15,000,000	14,966,185	.....	.....1,928	.....	.....	.....	.....0.125	0.206	AO.....	4,018	.....	11/03/2020.	10/15/2023.
91282C	AR	2	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	89,909,766	...100.012	90,010,800	90,000,000	89,916,240	.....	.....6,474	.....	.....	.....	.....0.125	0.176	AO.....	18,646	.....	11/10/2020.	10/31/2022.
91282C	AT	8	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	54,570,898	...99.547	54,750,850	55,000,000	54,581,313	.....	.....10,415	.....	.....	.....	.....0.250	0.409	AO.....	23,550	.....	11/24/2020.	10/31/2025.
91282C	AU	5	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	19,741,406	...99.172	19,834,400	20,000,000	19,746,594	.....	.....5,188	.....	.....	.....	.....0.500	0.690	AO.....	17,127	.....	11/09/2020.	10/31/2027.
91282C	AV	3	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	19,893,750	...99.609	19,921,800	20,000,000	19,894,437	.....	.....687	.....	.....	.....	.....0.875	0.931	MN.....	22,238	.....	12/03/2020.	11/15/2030.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91282C	AW	1	US TREASURY N/B NOTE.....	.....	..	.....	1.A	60,097,461	...100.273	60,163,800	60,000,000	60,095,061	.....	.....(2,400)	.....	.....	.....0.250	0.195	MN.....	19,061	.....	12/08/2020.	11/15/2023.		
91282C	AX	9	US TREASURY N/B NOTE.....	.....	..	.....	1.A	34,984,180	...100.008	35,002,800	35,000,000	34,984,738	.....	.....558	.....	.....	.....0.125	0.148	MN.....	3,846	.....	12/07/2020.	11/30/2022.		
91282C	AY	7	US TREASURY N/B NOTE.....	.....	..	.....	1.A	54,832,813	...99.938	54,965,900	55,000,000	54,834,443	.....	.....1,630	.....	.....	.....0.625	0.670	MN.....	30,220	.....	12/10/2020.	11/30/2027.		
91282C	AZ	4	US TREASURY N/B NOTE.....	.....	..	.....	1.A	84,904,297	...100.117	85,099,450	85,000,000	84,905,660	.....	.....1,364	.....	.....	.....0.375	0.398	MN.....	28,022	.....	12/07/2020.	11/30/2025.		
91282C	BA	8	US TREASURY N/B NOTE.....	.....	..	.....	1.A	32,258,363	...99.875	32,259,625	32,300,000	32,258,517	.....	.....154	.....	.....	.....0.125	0.169	JD.....	1,886	.....	12/24/2020.	12/15/2023.		
91282C	BC	4	US TREASURY N/B NOTE.....	.....	..	.....	1.A	899,965	...100.055	900,495	900,000	899,965	.....	.....	.....	.....	.....0.375	0.376	JD.....	9	.....	12/30/2020.	12/31/2025.		
0199999. U.S. Government - Issuer Obligations.....								1,258,058,179	XXX	1,282,965,244	1,259,400,000	1,258,168,854	0	(7,392)	0	0	XXX	XXX	XXX	1,886,236	8,773,313	XXX	XXX		
0599999. Total - U.S. Government.....								1,258,058,179	XXX	1,282,965,244	1,259,400,000	1,258,168,854	0	(7,392)	0	0	XXX	XXX	XXX	1,886,236	8,773,313	XXX	XXX		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																									
13048R	AG	2	CALIFORNIA ST.....	.....	..	.....2	1.G FE.....	1,513,485	...110.858	1,662,870	1,500,000	1,512,650	.....	.....(835)	.....	.....	.....2.400	2.290	AO.....	9,000	18,000	05/14/2020.	10/01/2044.		
167593	QH	8	CHICAGO IL O'HARE INTERNATIONA.....	.....	..	.....2	1.F FE.....	3,314,700	...116.032	3,480,960	3,000,000	3,273,029	.....	.....(41,671)	.....	.....	.....5.000	2.590	JJ.....	75,000	75,000	05/05/2020.	01/01/2027.		
20775B	N8	5	CONN ST FIN AUTH HSG MTG.....	.....	..	.....2	1.A FE.....	2,325,911	...102.373	2,236,850	2,185,000	2,208,023	.....	.....(15,035)	.....	.....	.....4.000	2.588	MN.....	11,168	87,400	10/11/2013.	11/15/2032.		
20775C	EM	2	CONN ST FIN AUTH HSG MTG.....	.....	..	.....2	1.A FE.....	3,178,197	...105.416	3,130,855	2,970,000	3,069,335	.....	.....(15,666)	.....	.....	.....3.500	1.990	MN.....	13,283	103,950	04/27/2016.	05/15/2039.		
20775C	QR	8	CONN ST FIN AUTH HSG MTG.....	.....	..	.....	1.A FE.....	1,235,000	...105.989	1,308,964	1,235,000	1,235,000	.....	.....	.....	.....	.....2.800	2.800	MN.....	4,419	34,580	02/16/2017.	05/15/2024.		
20775C	QS	6	CONN ST FIN AUTH HSG MTG.....	.....	..	.....	1.A FE.....	1,390,000	...107.222	1,490,386	1,390,000	1,390,000	.....	.....	.....	.....	.....2.900	2.900	MN.....	5,151	40,310	02/16/2017.	11/15/2024.		
20775C	QT	4	CONN ST FIN AUTH HSG MTG.....	.....	..	.....	1.A FE.....	1,000,000	...108.741	1,087,410	1,000,000	1,000,000	.....	.....	.....	.....	.....3.050	3.050	MN.....	3,897	30,500	02/16/2017.	05/15/2025.		
20775C	QU	1	CONN ST FIN AUTH HSG MTG.....	.....	..	.....	1.A FE.....	760,000	...110.030	836,228	760,000	760,000	.....	.....	.....	.....	.....3.125	3.125	MN.....	3,035	23,750	02/16/2017.	11/15/2025.		
20775C	QV	9	CONN ST FIN AUTH HSG MTG.....	.....	..	.....	1.A FE.....	770,000	...111.181	856,094	770,000	770,000	.....	.....	.....	.....	.....3.200	3.200	MN.....	3,148	24,640	02/16/2017.	05/15/2026.		
20775C	QW	7	CONN ST FIN AUTH HSG MTG.....	.....	..	.....	1.A FE.....	1,145,000	...112.138	1,283,980	1,145,000	1,145,000	.....	.....	.....	.....	.....3.250	3.250	MN.....	4,755	37,213	02/16/2017.	11/15/2026.		
20775C	QX	5	CONN ST FIN AUTH HSG MTG.....	.....	..	.....2	1.A FE.....	820,000	...112.368	921,418	820,000	820,000	.....	.....	.....	.....	.....3.350	3.350	MN.....	3,510	27,470	02/16/2017.	05/15/2027.		
20775F	CG	0	CONN ST HSG FIN AUTH SPL OBLG.....	.....	..	.....2	1.B FE.....	100,062	...101.482	96,408	95,000	95,530	.....	.....(545)	.....	.....	.....4.500	3.131	JD.....	356	4,275	10/19/2011.	06/01/2026.		
235036	4L	1	DALLAS-FORT WORTH TX.....	.....	..	.....	1.E FE.....	10,000,000	...104.806	10,480,600	10,000,000	10,000,000	.....	.....	.....	.....	.....2.156	2.156	MN.....	35,933	215,600	08/08/2019.	11/01/2025.		
235036	6N	5	DALLAS-FORT WORTH TX.....	.....	..	.....	1.E FE.....	1,380,000	...101.896	1,406,165	1,380,000	1,380,000	.....	.....	.....	.....	.....1.649	1.649	MN.....	3,793	4,994	07/31/2020.	11/01/2026.		
235036	6P	0	DALLAS-FORT WORTH TX.....	.....	..	.....	1.E FE.....	1,000,000	...102.173	1,021,730	1,000,000	1,000,000	.....	.....	.....	.....	.....1.749	1.749	MN.....	2,915	3,838	07/31/2020.	11/01/2027.		
235036	6Q	8	DALLAS-FORT WORTH TX.....	.....	..	.....	1.E FE.....	1,000,000	...103.110	1,031,100	1,000,000	1,000,000	.....	.....	.....	.....	.....1.946	1.946	MN.....	3,243	4,270	07/31/2020.	11/01/2028.		
235036	6R	6	DALLAS-FORT WORTH TX.....	.....	..	.....	1.E FE.....	1,500,000	...103.350	1,550,250	1,500,000	1,500,000	.....	.....	.....	.....	.....2.046	2.046	MN.....	5,115	6,735	07/31/2020.	11/01/2029.		
235036	6S	4	DALLAS-FORT WORTH TX.....	.....	..	.....	1.E FE.....	1,000,000	...103.243	1,032,430	1,000,000	1,000,000	.....	.....	.....	.....	.....2.096	2.096	MN.....	3,493	4,600	07/31/2020.	11/01/2030.		
249182	LG	9	DENVER CITY & CNTY CO ARPT REV.....	.....	..	.....2	1.F FE.....	5,690,500	...123.587	6,179,350	5,000,000	5,636,033	.....	.....(54,468)	.....	.....	.....5.000	3.170	JD.....	20,833	250,000	03/18/2020.	12/01/2035.		
249182	PS	9	DENVER CITY & CNTY CO ARPT REV.....	.....	..	.....	1.E FE.....	18,584,811	...101.677	18,886,503	18,575,000	18,584,607	.....	.....(203)	.....	.....	.....2.237	2.231	MN.....	72,716	.....	10/23/2020.	11/15/2030.		
45506A	EK	3	INDIANA ST HSG & CMNTY DEV.....	.....	..	.....2	1.A FE.....	365,687	...102.009	346,831	340,000	342,732	.....	.....(2,667)	.....	.....	.....4.500	2.850	JD.....	1,275	15,300	11/16/2011.	12/01/2027.		
47770V	AV	2	JOBSOHIO BEVERAGE SYS STWD LIQ.....	.....	..	.....	1.D FE.....	15,010,000	...100.000	15,010,000	15,010,000	15,010,000	.....	.....	.....	.....	.....2.885	2.885	JJ.....	216,519	433,039	01/29/2013.	01/01/2021.		
57587A	HY	7	MASSACHUSETTS ST HSG.....	.....	..	.....2	1.B FE.....	2,347,242	...105.499	2,310,428	2,190,000	2,238,825	.....	.....(15,997)	.....	.....	.....4.000	2.335	JD.....	7,300	87,600	03/12/2015.	06/01/2039.		
59333P	5H	7	MIAMI-DADE CNTY FL.....	.....	..	.....2	1.G FE.....	22,508,950	...102.181	22,990,725	22,500,000	22,508,476	.....	.....(474)	.....	.....	.....2.599	2.593	AO.....	146,194	.....	11/02/2020.	10/01/2031.		
59333P	6A	1	MIAMI-DADE CNTY FL.....	.....	..	.....	1.G FE.....	2,200,000	...100.833	2,218,326	2,200,000	2,200,000	.....	.....	.....	.....	.....1.229	1.229	AO.....	1,051	.....	12/03/2020.	10/01/2025.		
60416Q	FS	8	MINNESOTA ST HSG FIN AGY.....	.....	..	.....2	1.A FE.....	10,679	...100.000	10,000	10,000	10,000	.....	.....(94)	.....	.....	.....4.250	2.722	JJ.....	213	425	11/22/2011.	07/01/2035.		
60637B	DV	9	MISSOURI ST HSG DEV COMMN.....	.....	..	.....2	1.B FE.....	1,567,301	...105.255	1,499,884	1,425,000	1,475,592	.....	.....(13,287)	.....	.....	.....4.000	1.832	MN.....	9,500	57,000	05/30/2014.	11/01/2041.		
60637B	NS	5	MISSOURI ST HSG DEV COMMN.....	.....	..	.....2	1.B FE.....	2,475,181	...108.675	2,483,224	2,285,000	2,397,633	.....	.....(17,661)	.....	.....	.....4.000	2.180	MN.....	15,233	91,400	05/17/2017.	05/01/2042.		
64971M	4Q	2	NEW YORK N Y CITY TRANSITIONAL.....	.....	..	.....	1.A FE.....	9,410,940	...124.003	9,548,231	7,700,000	9,300,748	.....	.....(110,192)	.....	.....	.....5.008	1.661	FA.....	160,673	192,808	07/06/2020.	08/01/2027.		
64971X	EA	2	NEW YORK CITY NY TRANSITIONALF.....	.....	..	.....2	1.A FE.....	5,610,650	...115.204	5,760,200	5,000,000	5,569,737	.....	.....(40,913)	.....	.....	.....3.800	2.114	MN.....	31,667	95,000	06/03/2020.	05/01/2029.		

E10.1

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64971X	PN	2	NEW YORK CITY NY TRANSITIONALF.....	.....	..	.....	1.A FE.....	23,312,650	...104.377	23,771,862	22,775,000	23,293,425	.....	.....(19,225)	.....	.....	.....2.350	2.077	MN.....	89,202	239,359	08/21/2020.	05/01/2030.	
64971X	PQ	5	NEW YORK CITY NY TRANSITIONALF.....	.....	..	.....2	1.A FE.....	6,254,340	...103.778	6,226,680	6,000,000	6,242,896	.....	.....(11,444)	.....	.....	.....2.550	2.092	MN.....	25,500	68,425	06/24/2020.	05/01/2032.	
649883	H6	5	NEW YORK ST MTGE AGY HOMEOWNER.....	.....	..	.....2	1.B FE.....	3,540,850	...103.969	3,482,962	3,350,000	3,423,904	.....	.....(16,329)	.....	.....	.....3.500	2.139	AO.....	29,313	117,250	07/09/2015.	10/01/2035.	
658909	KZ	8	NORTH DAKOTA ST HSG FIN AGY.....	.....	..	.....2	1.B FE.....	6,265,890	...107.201	6,164,058	5,750,000	6,003,953	.....	.....(61,759)	.....	.....	.....4.000	1.990	JJ.....	115,000	230,000	04/20/2016.	01/01/2047.	
71883M	MR	2	PHOENIX AZ CIVIC IMPT CORP ARP.....	.....	..	.....2	1.F FE.....	7,666,571	...123.221	8,225,002	6,675,000	7,584,612	.....	.....(81,959)	.....	.....	.....5.000	2.700	JJ.....	166,875	166,875	05/06/2020.	07/01/2032.	
83756C	AM	7	SOUTH DAKOTA HSG DEV AUTH.....	.....	..	.....	1.A FE.....	695,455	...103.678	673,907	650,000	660,911	.....	.....(4,509)	.....	.....	.....4.500	2.873	MN.....	4,875	29,250	05/23/2012.	05/01/2031.	
93978T	VD	8	WASHINGTON ST HSG.....	.....	..	.....2	1.A FE.....	2,744,342	...104.539	2,712,787	2,595,000	2,675,917	.....	.....(9,430)	.....	.....	.....3.500	1.955	JD.....	7,569	90,825	10/20/2016.	12/01/2046.	
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							169,694,394	XXX	173,415,658	162,780,000	168,318,568	0	(534,363)	0	0	XXX	XXX	XXX	1,312,722	2,911,681	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																								
31392C	MS	0	FNW 2002-W1 2A.....	.....	..	.....4	1.B FE.....	31,485	...100.620	30,145	29,959	29,848	.....	.....488	.....	.....	.....5.501	5.600	MON...	137	1,666	03/07/2002.	02/25/2042.	
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							31,485	XXX	30,145	29,959	29,848	0	488	0	0	XXX	XXX	XXX	137	1,666	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																								
3137AA	4X	8	FHMS 2011-K013 X1 IO.....	.....	..	.....4	1.A FE.....	3,321,246	...0.002	1,518	.....	.....	.....	.....(315,376)	.....	.....	.....0.752	0.000	MON...	47,556	428,706	01/02/2014.	01/25/2021.	
3137AD	TK	3	FHMS 2011-K014 X1 IO.....	.....	..	.....4	1.A FE.....	10,947,586	...0.059	76,064	.....	.....50,782	.....	.....(1,360,546)	.....	.....	.....1.193	5.202	MON...	128,169	1,597,343	08/14/2013.	04/25/2021.	
3137B1	BT	8	FHMS 2013-K026 X1 IO.....	.....	..	.....4	1.A FE.....	8,263,392	...1.485	1,737,506	.....	.....1,671,093	.....	.....(1,010,644)	.....	.....	.....0.956	6.014	MON...	93,213	1,203,879	04/01/2014.	11/25/2022.	
3137B7	N2	1	FHMS 2014-K036 X1 IO.....	.....	..	.....4	1.A FE.....	11,422,126	...1.762	3,341,045	.....	.....3,250,970	.....	.....(1,266,723)	.....	.....	.....0.721	3.646	MON...	113,928	1,515,903	02/10/2014.	10/25/2023.	
3137FC	JM	7	FHMS 2017-K070 X1 IO.....	.....	..	.....4	1.A FE.....	3,416,705	...2.151	2,504,117	.....	.....2,389,729	.....	.....(343,479)	.....	.....	.....0.325	3.429	MON...	31,499	455,542	12/01/2017.	11/25/2027.	
3137FG	R5	6	FHMS 2018-K078 X1 IO.....	.....	..	.....4	1.A FE.....	9,473,595	...0.905	7,633,194	.....	.....7,179,291	.....	.....(912,156)	.....	.....	.....0.086	3.814	MON...	60,774	1,321,566	07/11/2018.	06/25/2028.	
3137FH	2B	8	FHMS 2018-K156 X1 IO.....	.....	..	.....4	1.A FE.....	4,682,498	...1.076	4,285,419	.....	.....3,969,026	.....	.....(308,088)	.....	.....	.....0.067	4.504	MON...	22,338	546,880	08/15/2018.	07/25/2036.	
3137FJ	EK	1	FHMS 2018-K081 X1 IO.....	.....	..	.....4	1.A FE.....	2,240,512	...0.799	1,869,238	.....	.....1,751,702	.....	.....(220,035)	.....	.....	.....0.068	3.950	MON...	13,329	327,275	10/04/2018.	08/25/2028.	
3137FL	YX	6	FHMS 2019-K092 X1 IO.....	.....	..	.....4	1.A FE.....	8,984,720	...5.334	7,993,944	.....	.....7,614,755	.....	.....(859,451)	.....	.....	.....0.708	3.480	MON...	88,435	1,169,240	05/22/2019.	04/25/2029.	
2799999.	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							62,752,380	XXX	29,442,045	0	27,877,348	0	(6,596,498)	0	0	XXX	XXX	XXX	599,241	8,566,334	XXX	XXX	
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							232,478,259	XXX	202,887,848	162,809,959	196,225,764	0	(7,130,373)	0	0	XXX	XXX	XXX	1,912,100	11,479,681	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
00287Y	BZ	1	ABBVIE INC.....	.....	..	.....2	2.B FE.....	9,991,100	...107.198	10,719,800	10,000,000	9,992,833	.....	.....1,693	.....	.....	.....2.600	2.619	MN.....	28,889	260,000	11/12/2019.	11/21/2024.	
00287Y	CS	6	ABBVIE INC.....	.....	..	.....2	2.B FE.....	10,394,400	...103.132	10,313,200	10,000,000	10,246,242	.....	.....(148,158)	.....	.....	.....3.450	1.060	MS.....	101,583	172,500	05/14/2020.	03/15/2022.	
00914A	AJ	1	AIR LEASE CORP.....	.....	..	.....2	2.B FE.....	10,135,700	...105.790	10,579,000	10,000,000	10,133,169	.....	.....(2,531)	.....	.....	.....2.875	2.587	JJ.....	107,014	.....	11/17/2020.	01/15/2026.	
01400E	AD	5	ALCON FINANCE CORP.....	.....	..	.....2	2.B FE.....	9,984,300	...106.503	10,650,300	10,000,000	9,984,994	.....	.....694	.....	.....	.....2.600	2.618	MN.....	24,556	130,000	05/18/2020.	05/27/2030.	
015271	AL	3	ALEXANDRIA REAL ESTATE EQUIT.....	.....	..	.....2	2.A FE.....	13,111,408	...111.184	13,831,290	12,440,000	12,989,647	.....	.....(111,719)	.....	.....	.....3.450	2.333	AO.....	72,722	429,180	03/12/2020.	04/30/2025.	
015271	AU	3	ALEXANDRIA REAL ESTATE EQUIT.....	.....	..	.....2	2.A FE.....	7,494,975	...127.190	9,539,250	7,500,000	7,494,561	.....	.....(414)	.....	.....	.....4.900	4.909	JD.....	16,333	264,396	03/23/2020.	12/15/2030.	
025816	BU	2	AMERICAN EXPRESS CO.....	.....	..	.....2	1.F FE.....	12,265,680	...100.867	12,104,040	12,000,000	12,070,436	.....	.....(195,244)	.....	.....	.....3.375	1.370	MN.....	49,500	405,000	03/03/2020.	05/17/2021.	
02665W	DC	2	AMERICAN HONDA FINANCE.....	.....	..	.....	1.G FE.....	7,497,225	...103.404	7,755,300	7,500,000	7,498,219	.....	.....830	.....	.....	.....2.050	2.062	JJ.....	73,031	128,125	09/05/2019.	01/10/2023.	
03027X	AJ	9	AMERICAN TOWER CORP.....	.....	..	.....2	2.C FE.....	10,024,400	...115.785	11,578,500	10,000,000	10,016,970	.....	.....(3,035)	.....	.....	.....4.400	4.361	FA.....	166,222	440,000	05/31/2018.	02/15/2026.	
032654	AH	8	ANALOG DEVICES INC.....	.....	..	.....2	2.B FE.....	8,792,681	...105.302	9,629,868	9,145,000	8,968,892	.....	.....68,347	.....	.....	.....2.875	3.715	JD.....	21,910	262,919	05/03/2018.	06/01/2023.	
052769	AD	8	AUTODESK INC.....	.....	..	.....2	2.B FE.....	3,262,878	...114.339	3,750,319	3,280,000	3,267,990	.....	.....2,373	.....	.....	.....4.375	4.466	JD.....	6,378	143,500	10/25/2018.	06/15/2025.	
053332	AX	0	AUTOZONE INC.....	.....	..	.....2	2.B FE.....	9,971,100	...107.586	10,758,600	10,000,000	9,980,136	.....	.....5,542	.....	.....	.....3.125	3.188	AO.....	63,368	312,500	04/04/2019.	04/18/2024.	
053332	AZ	5	AUTOZONE INC.....	.....	..	.....2	2.B FE.....	9,993,300	...118.410	11,841,000	10,000,000	9,993,396	.....	.....96	.....	.....	.....4.000	4.008	AO.....	84,444	216,667	03/26/2020.	04/15/2030.	
05369A	AH	4	AVIATION CAPITAL GROUP.....	.....	..	.....2	2.C FE.....	9,903,900	...110.688	11,068,800	10,000,000	9,912,359	.....	.....8,459	.....	.....	.....5.500	5.750	JD.....	24,444	236,806	07/07/2020.	12/15/2024.	
05531F	BF	9	BB&T CORPORATION.....	.....	..	.....2	1.F FE.....	15,586,973	...109.844	16,383,233	14,915,000	15,433,196	.....	.....(155,201)	.....	.....	.....3.750	2.469	JD.....	38,841	559,313	02/11/2020.	12/06/2023.	

SCHEDULE D - PART 1

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

E10.3

1				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05565E	BC	8	BMW US CAPITAL LLC.....	.....	..	.....	1.F FE.....	4,994,900	...101.862	5,093,100	5,000,000	4,998,777	.....	.....1,725	.....	.....	3.400	3.436	FA.....	65,167	170,000	08/07/2018.	08/13/2021.
058498	AR	7	BALL CORP.....	.....	..	.....	3.A FE.....	4,170,000	...104.625	4,185,000	4,000,000	4,103,161	.....	.....(66,839)	.....	.....	5.000	2.806	MS.....	58,889	200,000	03/11/2020.	03/15/2022.
073730	AE	3	BEAM INC.....	.....	..	.....2	2.B FE.....	5,133,908	...103.008	5,356,416	5,200,000	5,176,589	.....	.....16,255	.....	.....	3.250	3.587	MN.....	21,594	169,000	04/12/2018.	05/15/2022.
075887	BT	5	BECTON DICKINSON & CO.....	.....	..	.....2	2.C FE.....	8,936,778	...103.361	9,596,035	9,284,000	9,135,359	.....	.....98,841	.....	.....	2.894	4.056	JD.....	18,658	320,200	12/10/2018.	06/06/2022.
085770	AA	3	BERRY GLOBAL ESCROW CORP.....	.....	..	.....2	2.C FE.....	24,475,000	...107.419	25,538,867	23,775,000	24,389,255	.....	.....(85,745)	.....	.....	4.875	4.064	JJ.....	534,442	390,000	09/24/2020.	07/15/2026.
099724	AL	0	BORGWARNER INC.....	.....	..	.....2	2.A FE.....	9,971,900	...107.485	10,748,500	10,000,000	9,973,908	.....	.....2,008	.....	.....	2.650	2.694	JJ.....	141,333	.....	06/16/2020.	07/01/2027.
10112R	BA	1	BOSTON PROPERTIES LP.....	.....	..	.....2	2.A FE.....	5,957,550	...119.552	5,977,600	5,000,000	5,873,185	.....	.....(84,365)	.....	.....	4.500	2.029	JD.....	18,750	225,000	03/06/2020.	12/01/2028.
110122	CK	2	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	1.F FE.....	14,976,300	...100.836	15,125,400	15,000,000	14,995,025	.....	.....11,681	.....	.....	2.550	2.632	MN.....	49,938	382,500	05/07/2019.	05/14/2021.
11120V	AD	5	BRIXMOR OPERATING PART.....	.....	..	.....2	2.C FE.....	6,671,700	...105.858	7,410,060	7,000,000	6,807,747	.....	.....65,498	.....	.....	3.250	4.335	MS.....	66,986	227,500	11/13/2018.	09/15/2023.
11120V	AF	0	BRIXMOR OPERATING PART.....	.....	..	.....2	2.C FE.....	1,921,460	...108.577	2,171,540	2,000,000	1,949,306	.....	.....13,280	.....	.....	3.650	4.449	JD.....	3,244	73,000	11/06/2018.	06/15/2024.
12189L	AF	8	BURLINGTN NORTH SANTA FE.....	.....	..	.....2	1.G FE.....	12,058,774	...101.399	11,539,206	11,380,000	11,431,978	.....	.....(112,087)	.....	.....	3.450	2.436	MS.....	115,602	392,610	01/21/2015.	09/15/2021.
1248EP	CD	3	CCO HOLDINGS LLC.....	.....	..	.....2	3.B FE.....	8,053,410	...107.900	8,975,122	8,318,000	8,072,343	.....	.....18,933	.....	.....	4.750	5.076	MS.....	131,702	138,178	09/21/2020.	03/01/2030.
125523	AE	0	CIGNA CORP.....	.....	..	.....	2.B FE.....	5,000,000	...102.149	5,107,450	5,000,000	5,000,000	.....	.....	.....	.....	3.400	3.400	MS.....	49,111	170,000	09/06/2018.	09/17/2021.
126650	DJ	6	CVS HEALTH CORP.....	.....	..	.....2	2.B FE.....	9,977,700	...116.317	11,631,700	10,000,000	9,978,674	.....	.....974	.....	.....	3.750	3.777	AO.....	93,750	188,542	03/26/2020.	04/01/2030.
14448C	AM	6	CARRIER GLOBAL CORP.....	.....	..	.....2	2.C FE.....	5,050,500	...103.012	5,150,600	5,000,000	5,036,082	.....	.....(14,418)	.....	.....	1.923	1.562	FA.....	36,323	44,870	02/27/2020.	02/15/2023.
14448C	AN	4	CARRIER GLOBAL CORP.....	.....	..	.....2	2.C FE.....	5,067,800	...105.873	5,293,650	5,000,000	5,056,632	.....	.....(11,168)	.....	.....	2.242	1.949	FA.....	42,349	52,313	02/27/2020.	02/15/2025.
191216	CT	5	COCA-COLA CO.....	.....	..	.....	1.E FE.....	9,966,500	...117.809	11,780,900	10,000,000	9,968,307	.....	.....1,807	.....	.....	3.450	3.490	MS.....	92,000	172,500	03/20/2020.	03/25/2030.
20030N	DK	4	COMCAST CORP.....	.....	..	.....2	1.G FE.....	19,946,600	...113.730	22,746,000	20,000,000	19,951,186	.....	.....4,586	.....	.....	3.300	3.343	AO.....	165,000	337,333	03/24/2020.	04/01/2027.
21036P	AL	2	CONSTELLATION BRANDS INC.....	.....	..	.....	2.C FE.....	5,108,400	...108.998	5,449,900	5,000,000	5,054,361	.....	.....(21,979)	.....	.....	4.250	3.757	MN.....	35,417	212,500	06/19/2018.	05/01/2023.
22550L	2A	8	CREDIT SUISSE NEW YORK.....	.....	..	.....	1.E FE.....	14,998,200	...101.543	15,231,450	15,000,000	14,999,050	.....	.....893	.....	.....	2.100	2.106	MN.....	42,875	315,000	11/04/2019.	11/12/2021.
22822V	AB	7	CROWN CASTLE INTL CORP.....	.....	..	.....2	2.C FE.....	3,979,800	...115.683	4,627,320	4,000,000	3,985,689	.....	.....2,400	.....	.....	4.450	4.528	FA.....	67,244	178,000	06/19/2018.	02/15/2026.
22822V	AS	0	CROWN CASTLE INTL CORP.....	.....	..	.....2	2.C FE.....	7,480,200	...102.057	7,654,275	7,500,000	7,482,267	.....	.....2,067	.....	.....	1.350	1.404	JJ.....	55,125	.....	06/04/2020.	07/15/2025.
233851	DY	7	DAIMLER FINANCE NA LLC.....	.....	..	.....	2.A FE.....	9,036,161	...102.661	9,293,900	9,053,000	9,040,525	.....	.....4,363	.....	.....	1.750	1.814	MS.....	48,848	79,214	03/05/2020.	03/10/2023.
247126	AJ	4	DELPHI AUTOMOTIVE SYSTEMS.....	.....	..	.....2	2.B FE.....	13,064,980	...110.022	13,202,640	12,000,000	12,838,773	.....	.....(226,207)	.....	.....	4.150	1.714	MS.....	146,633	498,000	03/05/2020.	03/15/2024.
24906P	AA	7	DENTSPLY SIRONA INC.....	.....	..	.....2	2.B FE.....	7,484,100	...111.314	8,348,550	7,500,000	7,484,799	.....	.....699	.....	.....	3.250	3.275	JD.....	20,313	125,260	05/20/2020.	06/01/2030.
254687	CM	6	DISNEY WALT CO.....	.....	..	.....	1.G FE.....	8,118,640	...104.417	8,353,360	8,000,000	8,059,160	.....	.....(33,619)	.....	.....	3.000	2.553	MS.....	70,667	240,000	03/20/2019.	09/15/2022.
257375	AN	5	DOMINION ENERGY GAS HLDG.....	.....	..	.....2	2.A FE.....	14,990,250	...106.967	16,045,050	15,000,000	14,992,068	.....	.....1,815	.....	.....	2.500	2.514	MN.....	47,917	368,750	11/18/2019.	11/15/2024.
25746U	DE	6	DOMINION ENERGY INC.....	.....	..	.....2	2.B FE.....	9,984,100	...110.086	11,008,600	10,000,000	9,986,071	.....	.....1,971	.....	.....	3.300	3.335	MS.....	97,167	161,333	03/17/2020.	03/15/2025.
26884A	BM	4	ERP OPERATING LP.....	.....	..	.....2	1.G FE.....	5,531,448	...107.957	5,675,299	5,257,000	5,510,459	.....	.....(20,989)	.....	.....	2.500	1.907	FA.....	49,649	65,713	03/09/2020.	02/15/2030.
269246	BP	8	E*TRADE FINANCIAL CORPORATION.....	.....	..	.....2	2.A FE.....	4,850,950	...103.858	5,192,900	5,000,000	4,929,637	.....	.....40,532	.....	.....	2.950	3.838	FA.....	52,035	147,500	01/07/2019.	08/24/2022.
26969P	AA	6	EAGLE MATLS INC.....	.....	..	.....2	2.C FE.....	9,813,490	...103.876	10,388,639	10,001,000	9,859,376	.....	.....21,567	.....	.....	4.500	4.791	FA.....	187,519	450,045	10/30/2018.	08/01/2026.
27409L	AA	1	EAST OHIO GAS CO/THE.....	.....	..	.....2	1.F FE.....	9,989,900	...101.870	10,187,000	10,000,000	9,990,945	.....	.....1,045	.....	.....	1.300	1.321	JD.....	5,778	64,639	06/02/2020.	06/15/2025.
294429	AM	7	EQUIFAX INC.....	.....	..	.....	2.B FE.....	5,007,550	...101.863	5,093,150	5,000,000	5,001,501	.....	.....(2,574)	.....	.....	3.600	3.546	FA.....	68,000	180,000	06/01/2018.	08/15/2021.
294429	AQ	8	EQUIFAX INC.....	.....	..	.....2	2.B FE.....	24,944,750	...107.087	26,771,750	25,000,000	24,956,206	.....	.....10,642	.....	.....	2.600	2.647	JD.....	54,167	671,667	11/15/2019.	12/01/2024.
30040W	AG	3	EVERSOURCE ENERGY.....	.....	..	.....2	2.A FE.....	6,974,660	...109.465	7,662,550	7,000,000	6,984,312	.....	.....4,930	.....	.....	3.800	3.881	JD.....	22,167	266,000	12/10/2018.	12/01/2023.
320517	AC	9	FIRST HORIZON CORP.....	.....	..	.....2	2.C FE.....	9,996,600	...106.241	10,624,100	10,000,000	9,997,003	.....	.....403	.....	.....	3.550	3.562	MN.....	34,514	177,500	05/20/2020.	05/26/2023.
336158	AK	6	FIRST REPUBLIC BANK.....	.....	..	.....	1.G FE.....	8,992,440	...102.801	9,252,090	9,000,000	8,997,656	.....	.....1,533	.....	.....	2.500	2.518	JD.....	15,625	225,000	05/30/2017.	06/06/2022.
337738	AM	0	FISERV INC.....	.....	..	.....2	2.B FE.....	3,956,400	...104.622	4,184,880	4,000,000	3,979,244	.....	.....11,171	.....	.....	3.500	3.807	AO.....	35,000	140,000	11/27/2018.	10/01/2022.
337738	AS	7	FISERV INC.....	.....	..	.....2	2.B FE.....	9,983,200	...107.362	10,736,200	10,000,000	9,988,069	.....	.....3,202	.....	.....	2.750	2.786	JJ.....	137,500	280,347	06/10/2019.	07/01/2024.
337738	BC	1	FISERV INC.....	.....	..	.....2	2.B FE.....	12,478,000	...108.133	13,516,625	12,500,000	12,479,180	.....	.....1,180	.....	.....	2.650	2.670	JD.....	27,604	182,188	05/11/2020.	06/01/2030.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
33834D	AA	2	FIVE CORNERS FND TR II.....	.....	..	..2	1.G FE.....	10,000,000	110.562	11,056,200	10,000,000	10,000,000	.....	.....	.....	.....	.....2.850	2.850	MN.....	36,417	136,958	05/19/2020.	05/15/2030.
340711	AY	6	FLORIDA GAS TRANSMISSION.....	.....	..	..2	2.B FE.....	4,988,150	105.342	5,267,100	5,000,000	4,988,708	.....	.....558	.....	.....	.....2.550	2.577	JJ.....	66,229	.....	06/10/2020.	07/01/2030.
34964C	AC	0	FORTUNE BRANDS HOME & SECURI.....	.....	..	..2	2.B FE.....	4,488,368	108.949	4,608,543	4,230,000	4,405,412	.....	.....(63,694)	.....	.....	.....4.000	2.369	MS.....	47,000	169,200	09/09/2019.	09/21/2023.
35804G	AK	4	FRESENIUS US FINANCE II.....	.....	..	..2	2.C FE.....	11,315,180	106.201	11,318,903	10,658,000	10,898,644	.....	.....(128,103)	.....	.....	.....4.500	3.197	JJ.....	221,154	479,610	10/19/2017.	01/15/2023.
37940X	AA	0	GLOBAL PAYMENTS INC.....	.....	..	..2	2.C FE.....	10,018,700	107.069	10,706,900	10,000,000	10,014,057	.....	.....(3,265)	.....	.....	.....2.650	2.613	FA.....	100,111	265,736	08/07/2019.	02/15/2025.
40139L	AG	8	GUARDIAN LIFE GLOB FUND.....	.....	..	..2	1.C FE.....	4,995,400	101.406	5,070,300	5,000,000	4,995,865	.....	.....465	.....	.....	.....1.100	1.119	JD.....	1,222	27,500	06/16/2020.	06/23/2025.
437076	CA	8	HOME DEPOT INC.....	.....	..	..2	1.F FE.....	11,941,560	109.695	13,163,400	12,000,000	11,947,160	.....	.....5,600	.....	.....	.....2.500	2.576	AO.....	63,333	162,500	03/26/2020.	04/15/2027.
446413	AS	5	HUNTINGTON INGALLS INDUST.....	.....	..	..2	2.C FE.....	11,711,485	111.097	12,776,155	11,500,000	11,681,863	.....	.....(29,622)	.....	.....	.....3.844	3.440	MN.....	73,677	259,096	03/27/2020.	05/01/2025.
459200	JY	8	INTL BUSINESS MACHINES CORP.....	.....	..	..	1.F FE.....	9,961,800	108.311	10,831,100	10,000,000	9,973,383	.....	.....7,319	.....	.....	.....3.000	3.083	MN.....	38,333	300,000	05/08/2019.	05/15/2024.
46124H	AA	4	INTUIT INC.....	.....	..	..	1.G FE.....	11,997,120	100.830	12,099,600	12,000,000	11,997,594	.....	.....474	.....	.....	.....0.650	0.658	JJ.....	39,433	.....	06/25/2020.	07/15/2023.
48250N	AC	9	KFC HLD/PIZZA HUT/TACO.....	.....	..	..2	3.C FE.....	1,905,000	105.601	2,112,020	2,000,000	1,913,693	.....	.....8,693	.....	.....	.....4.750	5.558	JD.....	7,917	95,000	03/16/2020.	06/01/2027.
49271V	AE	0	KEURIG DR PEPPER INC.....	.....	..	..	2.B FE.....	20,000,000	101.247	20,249,400	20,000,000	20,000,000	.....	.....	.....	.....	.....3.551	3.551	MN.....	71,020	710,200	05/14/2018.	05/25/2021.
539830	BG	3	LOCKHEED MARTIN CORPORATION.....	.....	..	..2	1.G FE.....	3,932,440	105.086	4,203,440	4,000,000	3,965,169	.....	.....16,174	.....	.....	.....3.100	3.546	JJ.....	57,178	124,000	12/06/2018.	01/15/2023.
55303X	AL	9	MGM GROWTH/MGM FINANCE.....	.....	..	..2	3.C FE.....	9,954,790	102.250	9,946,880	9,728,000	9,946,880	.....	.....(6,798)	.....	.....	.....3.875	3.533	FA.....	43,979	.....	12/18/2020.	02/15/2029.
55336V	AQ	3	MPLX LP.....	.....	..	..2	2.B FE.....	8,146,323	105.904	8,777,324	8,288,000	8,216,313	.....	.....30,420	.....	.....	.....3.375	3.785	MS.....	82,362	279,720	10/12/2018.	03/15/2023.
55354G	AF	7	MSCI INC.....	.....	..	..2	3.B FE.....	10,000,000	106.750	10,675,000	10,000,000	10,000,000	.....	.....	.....	.....	.....5.375	5.375	MN.....	68,681	537,500	05/15/2018.	05/15/2027.
571748	BF	8	MARSH & MCLENNAN COS INC.....	.....	..	..2	1.G FE.....	12,493,125	110.280	13,785,000	12,500,000	12,495,664	.....	.....1,085	.....	.....	.....3.875	3.885	MS.....	142,622	484,375	01/08/2019.	03/15/2024.
573284	AN	6	MARTIN MARIETTA MATERIALS.....	.....	..	..2	2.B FE.....	6,244,759	111.493	6,433,146	5,770,000	6,208,963	.....	.....(33,787)	.....	.....	.....4.250	1.809	JJ.....	121,931	62,475	09/28/2020.	07/02/2024.
57636Q	AR	5	MASTERCARD INC.....	.....	..	..2	1.E FE.....	7,479,075	114.044	8,553,300	7,500,000	7,480,874	.....	.....1,799	.....	.....	.....3.300	3.345	MS.....	65,313	123,750	03/24/2020.	03/26/2027.
579780	AL	1	MCCORMICK & CO INC.....	.....	..	..2	2.B FE.....	2,255,491	103.523	2,427,614	2,345,000	2,304,953	.....	.....23,465	.....	.....	.....2.700	3.794	FA.....	23,919	63,315	11/02/2018.	08/15/2022.
579780	AM	9	MCCORMICK & CO INC.....	.....	..	..2	2.B FE.....	9,993,700	108.391	10,839,100	10,000,000	9,996,359	.....	.....876	.....	.....	.....3.150	3.160	FA.....	119,000	315,000	08/09/2017.	08/15/2024.
595017	AN	4	MICROCHIP TECHNOLOGY INC.....	.....	..	..	2.C FE.....	10,000,000	101.420	10,142,000	10,000,000	10,000,000	.....	.....	.....	.....	.....3.922	3.922	JD.....	32,683	392,200	05/23/2018.	06/01/2021.
59523U	AM	9	MID-AMERICA APARTMENTS.....	.....	..	..2	2.A FE.....	6,102,240	113.193	6,791,580	6,000,000	6,074,669	.....	.....(14,541)	.....	.....	.....4.000	3.705	MN.....	30,667	240,000	02/26/2019.	11/15/2025.
60871R	AF	7	MOLSON COORS BEVERAGE CO.....	.....	..	..2	2.C FE.....	14,994,300	100.839	15,125,850	15,000,000	14,999,304	.....	.....1,162	.....	.....	.....2.100	2.108	JJ.....	145,250	315,000	06/28/2016.	07/15/2021.
609207	AT	2	MONDELEZ INTERNTL INC.....	.....	..	..2	2.B FE.....	9,903,200	109.778	10,977,800	10,000,000	9,909,020	.....	.....5,820	.....	.....	.....2.750	2.862	AO.....	59,583	137,500	04/07/2020.	04/13/2030.
615369	AC	9	MOODY'S CORP.....	.....	..	..2	2.A FE.....	5,171,104	112.588	5,373,825	4,773,000	5,047,076	.....	.....(84,593)	.....	.....	.....4.875	2.778	FA.....	87,903	201,654	02/27/2020.	02/15/2024.
615369	AK	1	MOODY'S CORP.....	.....	..	..2	2.A FE.....	2,395,197	104.330	2,435,062	2,334,000	2,377,261	.....	.....(17,936)	.....	.....	.....2.625	1.658	JJ.....	28,251	30,634	02/27/2020.	01/15/2023.
615369	AS	4	MOODY'S CORP.....	.....	..	..2	2.A FE.....	3,995,480	112.278	4,491,120	4,000,000	3,995,947	.....	.....467	.....	.....	.....3.750	3.775	MS.....	40,417	75,000	03/20/2020.	03/24/2025.
631103	AG	3	NASDAQ INC.....	.....	..	..2	2.B FE.....	2,250,620	114.744	2,294,880	2,000,000	2,229,174	.....	.....(21,446)	.....	.....	.....3.850	1.567	JD.....	214	77,000	06/24/2020.	06/30/2026.
637639	AA	3	NATIONAL SECS CLEARING.....	.....	..	..	1.B FE.....	9,990,600	101.989	10,198,900	10,000,000	9,992,685	.....	.....2,085	.....	.....	.....1.200	1.232	AO.....	22,667	60,000	04/16/2020.	04/23/2023.
641062	AS	3	NESTLE HOLDINGS INC.....	.....	..	..2	1.D FE.....	4,992,250	100.176	5,008,800	5,000,000	4,992,550	.....	.....300	.....	.....	.....1.000	1.023	MS.....	14,722	.....	09/08/2020.	09/15/2027.
64952W	DK	6	NEW YORK LIFE GL.....	.....	..	..	1.A FE.....	10,000,000	100.230	10,023,000	10,000,000	10,000,000	.....	.....	.....	.....	.....0.489	2.233	JAJO.....	9,773	158,715	10/15/2019.	01/21/2022.
655844	BG	2	NORFOLK SOUTHERN CORP.....	.....	..	..2	2.A FE.....	5,828,362	101.843	5,906,894	5,800,000	5,803,607	.....	.....(5,151)	.....	.....	.....3.250	3.157	JD.....	15,708	188,500	11/18/2015.	12/01/2021.
655844	BJ	6	NORFOLK SOUTHERN CORP.....	.....	..	..2	2.A FE.....	4,823,910	102.663	4,876,493	4,750,000	4,765,271	.....	.....(14,871)	.....	.....	.....3.000	2.672	AO.....	35,625	142,500	11/18/2016.	04/01/2022.
666807	BG	6	NORTHROP GRUMMAN CORP.....	.....	..	..	2.B FE.....	13,060,816	107.516	13,401,869	12,465,000	12,930,314	.....	.....(140,514)	.....	.....	.....3.250	1.757	FA.....	168,797	242,613	03/09/2020.	08/01/2023.
67066G	AF	1	NVIDIA CORP.....	.....	..	..2	1.F FE.....	9,962,900	112.434	11,243,400	10,000,000	9,965,086	.....	.....2,186	.....	.....	.....2.850	2.893	AO.....	71,250	143,292	03/26/2020.	04/01/2030.
67103H	AJ	6	O'REILLY AUTOMOT.....	.....	..	..2	2.B FE.....	4,026,440	120.402	4,816,080	4,000,000	4,024,553	.....	.....(1,887)	.....	.....	.....4.200	4.117	AO.....	42,000	85,867	03/25/2020.	04/01/2030.
69353R	FS	2	PNC BANK NA.....	.....	..	..2	1.F FE.....	20,000,000	101.534	20,306,800	20,000,000	20,000,000	.....	.....	.....	.....	.....2.028	2.028	JD.....	24,787	405,600	12/04/2019.	12/09/2022.
701094	AM	6	PARKER HANNIFIN CORP.....	.....	..	..2	2.A FE.....	14,993,100	107.233	16,084,950	15,000,000	14,995,021	.....	.....1,326	.....	.....	.....2.700	2.710	JD.....	19,125	405,000	06/05/2019.	06/14/2024.

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8	9			12	13			14	15	16	17	18	19	20	21	22			
CUSIP Identification		Description				Code	F o r e i g n	Bond CHAR	Actual Cost			Rate Used to Obtain Fair Value	Fair Value										Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
70450Y	AC	7	PAYPAL HOLDINGS INC.....	.....	..	.....2	2 A FE.....	9,993,900	106.845	10,684,500	10,000,000	9,995,205	.....	.....1,182	.....	.....	.....2.400	2.413	AO.....	60,000	243,333	09/19/2019.	10/01/2024.		
70450Y	AH	6	PAYPAL HOLDINGS INC.....	.....	..	.....2	2 A FE.....	7,491,975	107.023	8,026,725	7,500,000	7,492,386	.....	.....411	.....	.....	.....2.300	2.312	JD.....	14,375	92,479	05/11/2020.	06/01/2030.		
713448	ES	3	PEPSICO INC.....	.....	..	.....2	1 E FE.....	1,740,603	111.909	1,958,408	1,750,000	1,741,206	.....	.....604	.....	.....	.....2.750	2.812	MS.....	13,635	24,063	03/17/2020.	03/19/2030.		
718549	AD	0	PHILLIPS 66 PARTNERS LP.....	.....	..	.....2	2 C FE.....	8,163,588	109.536	9,619,452	8,782,000	8,307,426	.....	.....70,455	.....	.....	.....3.550	4.630	AO.....	77,940	311,761	12/21/2018.	10/01/2026.		
741503	AW	6	PRICELINE GROUP INC.....	.....	..	.....2	1 G FE.....	9,415,151	110.640	10,118,028	9,145,000	9,299,428	.....	.....(36,071)	.....	.....	.....3.650	3.192	MS.....	98,283	333,793	09/15/2017.	03/15/2025.		
741503	AZ	9	PRICELINE GROUP INC.....	.....	..	.....2	1 G FE.....	3,837,240	113.629	4,545,160	4,000,000	3,879,047	.....	.....19,467	.....	.....	.....3.600	4.230	JD.....	12,000	144,000	10/17/2018.	06/01/2026.		
74340X	BK	6	PROLOGIS LP.....	.....	..	.....2	1 G FE.....	2,575,589	112.879	2,783,596	2,466,000	2,562,794	.....	.....(12,795)	.....	.....	.....3.250	2.482	AO.....	20,036	80,145	03/17/2020.	10/01/2026.		
75513E	CE	9	RAYTHEON TECHNOLOGIES CORP.....	.....	..	.....2	2 A FE.....	10,434,400	102.841	10,284,100	10,000,000	10,290,246	.....	.....(144,154)	.....	.....	.....2.800	0.209	MS.....	82,444	140,000	06/08/2020.	03/15/2022.		
760759	AQ	3	REPUBLIC SERVICES INC.....	.....	..	.....2	2 B FE.....	2,160,380	109.637	2,192,740	2,000,000	2,133,919	.....	.....(26,461)	.....	.....	.....3.200	1.452	MS.....	18,844	64,000	03/06/2020.	03/15/2025.		
776743	AH	9	ROPER TECHNOLOGIES INC.....	.....	..	.....2	2 B FE.....	9,981,500	106.457	10,645,700	10,000,000	9,986,109	.....	.....3,561	.....	.....	.....2.350	2.389	MS.....	69,194	247,403	08/19/2019.	09/15/2024.		
78442P	GD	2	SLM CORP.....	.....	..	.....2	3 A FE.....	5,061,250	105.625	5,281,250	5,000,000	5,059,071	.....	.....(2,179)	.....	.....	.....4.200	3.924	AO.....	36,167	.....	10/27/2020.	10/29/2025.		
824348	BD	7	SHERWIN-WILLIAMS CO.....	.....	..	.....2	2 B FE.....	3,451,305	108.409	3,978,610	3,670,000	3,519,322	.....	.....32,968	.....	.....	.....3.300	4.409	FA.....	50,463	121,110	11/19/2018.	02/01/2025.		
85208N	AA	8	SPRINT SPECTRUM / SPEC I.....	.....	..	.....	2 A FE.....	1,504,500	100.940	1,514,100	1,500,000	1,501,197	.....	.....(1,255)	.....	.....	.....3.360	3.200	MJSD.....	1,540	50,400	02/23/2018.	09/20/2021.		
863667	BA	8	STRYKER CORP.....	.....	..	.....2	2 A FE.....	9,976,600	102.013	10,201,300	10,000,000	9,979,200	.....	.....2,600	.....	.....	.....1.150	1.198	JD.....	5,111	61,014	05/26/2020.	06/15/2025.		
879369	AE	6	TELEFLEX INC.....	.....	..	.....2	3 C FE.....	2,035,000	104.129	2,082,580	2,000,000	2,028,930	.....	.....(6,070)	.....	.....	.....4.875	4.413	JD.....	8,125	97,500	03/12/2020.	06/01/2026.		
879369	AF	3	TELEFLEX INC.....	.....	..	.....2	3 C FE.....	3,067,500	107.471	3,224,130	3,000,000	3,058,990	.....	.....(8,510)	.....	.....	.....4.625	4.174	MN.....	17,729	138,750	03/12/2020.	11/15/2027.		
891906	AC	3	TOTAL SYSTEM SERVICES INC.....	.....	..	.....2	2 C FE.....	10,516,584	118.982	12,374,128	10,400,000	10,487,208	.....	.....(15,181)	.....	.....	.....4.800	4.610	AO.....	124,800	499,200	01/07/2019.	04/01/2026.		
913017	DB	2	UNITED TECHNOLOGIES CORP.....	.....	..	.....2	2 A FE.....	407,126	107.810	444,177	412,000	409,155	.....	.....1,005	.....	.....	.....3.650	3.928	FA.....	5,639	45,220	12/06/2018.	08/16/2023.		
91324P	DW	9	UNITEDHEALTH GRP INC.....	.....	..	.....2	1 F FE.....	9,961,300	103.033	10,303,300	10,000,000	9,965,449	.....	.....4,149	.....	.....	.....1.250	1.321	JJ.....	77,431	.....	05/13/2020.	01/15/2026.		
91533B	AA	8	UPJOHN INC.....	.....	..	.....	2 C FE.....	9,995,700	100.942	10,094,200	10,000,000	9,996,812	.....	.....1,112	.....	.....	.....1.125	1.147	JD.....	2,813	56,250	06/17/2020.	06/22/2022.		
918204	BA	5	VF CORPORATION.....	.....	..	.....2	1 G FE.....	9,982,700	106.649	10,664,900	10,000,000	9,984,790	.....	.....2,090	.....	.....	.....2.400	2.437	AO.....	45,333	120,000	04/21/2020.	04/23/2025.		
92047W	AD	3	VALVOLINE INC.....	.....	..	.....2	3 C FE.....	10,701,820	106.000	10,778,080	10,168,000	10,699,216	.....	.....(2,604)	.....	.....	.....4.250	3.367	AO.....	91,230	.....	12/16/2020.	02/15/2030.		
92826C	AD	4	VISA INC.....	.....	..	.....2	1 D FE.....	10,799,600	112.161	11,216,100	10,000,000	10,687,835	.....	.....(111,765)	.....	.....	.....3.150	1.625	JD.....	14,875	315,000	03/11/2020.	12/14/2025.		
928668	AP	7	VOLKSWAGEN GROUP AMERICA.....	.....	..	.....	2 A FE.....	15,140,650	103.051	15,457,650	15,000,000	15,077,371	.....	.....(76,763)	.....	.....	.....4.000	3.383	MN.....	81,667	600,000	02/12/2020.	11/12/2021.		
01626P	AJ	5	ALIMENTATION COUCHE-TARD.....	.....	A	2	2 B FE.....	14,020,430	103.355	14,469,700	14,000,000	14,006,422	.....	.....(4,244)	.....	.....	.....2.700	2.668	JJ.....	162,750	378,000	08/09/2017.	07/26/2022.		
13648T	AA	5	CANADIAN PACIFIC RAILWAY.....	.....	A	2	2 A FE.....	10,070,800	105.015	10,501,500	10,000,000	10,065,276	.....	.....(5,524)	.....	.....	.....2.050	1.969	MS.....	66,056	102,500	03/06/2020.	03/05/2030.		
286181	AD	4	ELEMENT FLEET MANAGEMENT.....	.....	A	2	2 A FE.....	9,998,500	106.566	10,656,600	10,000,000	9,998,635	.....	.....135	.....	.....	.....3.850	3.853	JD.....	17,111	206,403	05/28/2020.	06/15/2025.		
00774M	AN	5	AERCAP IRELAND CAP/GLOBA.....	.....	D	2	2 C FE.....	12,922,300	119.522	15,537,860	13,000,000	12,930,364	.....	.....8,064	.....	.....	.....6.500	6.636	JJ.....	476,486	.....	06/04/2020.	07/15/2025.		
25243Y	BC	2	DIAGEO CAPITAL PLC.....	.....	D	2	1 G FE.....	19,926,400	102.870	20,574,000	20,000,000	19,935,041	.....	.....8,641	.....	.....	.....1.375	1.446	MS.....	70,278	114,583	04/27/2020.	09/29/2025.		
714264	AH	1	PERNOD-RICARD SA.....	.....	D	.....	2 A FE.....	7,640,723	105.576	7,821,070	7,408,000	7,480,566	.....	.....(45,144)	.....	.....	.....4.250	3.589	JJ.....	145,176	314,840	06/19/2018.	07/15/2022.		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									1,096,793,118	XXX	1,164,863,246	1,088,390,000	1,094,568,613	(6,798)	(1,654,781)	0	0	XXX	XXX	XXX	8,213,621	25,441,865	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																									
35729P	JE	1	FHLT 2005-1 M4.....	.....	..	.....4	1 D FM.....	666,377	100.374	925,770	922,321	925,360	.....	.....(833)	.....	.....	.....1.168	0.556	MON...	120	15,597	04/28/2008.	06/25/2035.		
576433	UF	1	MARM 2004-13 3A1.....	.....	..	.....4	1 D FM.....	359,286	102.187	377,117	369,046	364,216	.....	.....1,519	.....	.....	.....3.176	3.492	MON...	977	14,468	08/20/2007.	02/21/2054.		
61762L	BH	5	MSRR 2013-R6 5B1.....	.....	..	.....4	1 D FM.....	10,466,863	91.747	11,453,487	12,483,773	12,036,220	.....	.....134,517	.....	.....	.....0.710	4.592	MON...	1,724	151,941	04/21/2015.	04/26/2053.		
63862U	AB	4	NHLT 2019-2A M1.....	.....	..	.....4	1 D FE.....	9,424,986	100.730	9,493,803	9,425,000	9,424,664	.....	.....272	.....	.....	.....2.359	2.374	MON...	3,706	222,364	11/21/2019.	11/25/2029.		
63862V	AB	2	NHLT 2019-1A M1.....	.....	..	.....4	1 B FE.....	9,499,979	100.376	9,535,720	9,500,000	9,499,991	.....	.....7	.....	.....	.....2.664	2.679	MON...	4,218	253,089	06/13/2019.	06/25/2029.		
65535V	BZ	0	NAA 2003-A3 A1.....	.....	..	.....4	1 D FM.....	26,838	103.452	27,694	26,770	26,989	.....	.....60	.....	.....	.....5.500	4.936	MON...	123	1,482	09/15/2003.	08/25/2033.		
81746N	AA	6	SEMT 2016-3 A1.....	.....	..	.....4	1 D FM.....	5,916,742	102.360	6,029,996	5,890,969	5,920,312	.....	.....3,570	.....	.....	.....3.500	3.292	MON...	17,182	137,456	04/08/2020.	11/25/2046.		

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates					
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
855541	AB	4	STARM 2007-S1 2A1.....			.....	.....	4	1.D FM.....	.....	364,339	100.952	418,795	414,846	369,145	.....	.....	.....	2.950	5.514	MON.....	1,020	16,602	09/13/2007	01/25/2037			
86358E	UV	6	SAIL 2005-HE1 M1.....			.....	.....	4	1.D FM.....	.....	198,239	101.477	221,062	217,845	218,005	.....	(59)	.....	0.855	0.162	MON.....	21	3,032	11/20/2012	07/25/2035			
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....									36,923,649	XXX	38,483,444	39,250,570	38,784,902	0	139,053	0	0	XXX	XXX	XXX	29,091	816,031	XXX	XXX				
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																												
05526Q	AE	6	BAMLL 2015-200P B.....			.....	.....	4	1.D FM.....	.....	17,788,208	108.383	18,506,397	17,075,000	17,704,234	.....	(83,974)	.....	3.490	2.563	MON.....	49,660	330,849	10/15/2020	04/14/2033			
05538U	AA	1	BBUBS 2012-SHOW A.....			.....	.....	4	1.D FM.....	.....	7,983,806	104.297	8,090,318	7,757,000	7,930,868	.....	(49,445)	.....	3.430	2.805	MON.....	22,173	245,599	04/17/2020	11/05/2036			
05551J	AG	5	BAMLL 2020-BOC C.....			.....	.....	4	1.G FE.....	.....	22,405,345	104.895	23,087,390	22,010,000	22,355,797	.....	(49,548)	.....	3.032	2.742	MON.....	55,612	485,373	06/05/2020	01/15/2032			
05607Q	AR	9	BX TRUST 2020-BXLP D.....			.....	.....	4	1.D FM.....	.....	29,470,527	99.068	29,198,336	29,473,024	29,438,702	.....	(31,825)	.....	1.409	1.531	MON.....	19,610	432,791	03/02/2020	12/15/2029			
05608F	AJ	0	BX TRUST 2019-CALM C.....			.....	.....	4	1.G FE.....	.....	1,039,500	98.786	1,037,253	1,050,000	1,041,847	.....	2,347	.....	1.459	2.386	MON.....	681	3,834	09/25/2020	11/25/2032			
08162Y	BK	7	BMARK 2019-B14 225C.....			.....	.....	4	4.B FM.....	.....	16,963,242	96.702	16,859,027	17,434,000	16,859,027	.....	(67,749)	.....	3.290	3.938	MON.....	47,792	583,900	11/05/2019	12/15/2061			
12433Y	AG	2	BX TRUST 2020-VKNG B.....			.....	.....	4	1.D FM.....	.....	18,777,806	100.141	18,806,480	18,780,000	18,778,344	.....	538	.....	1.289	1.289	MON.....	11,428	49,898	11/12/2020	10/15/2037			
12592T	AG	0	COMM 2015-3BP B.....			.....	.....	4	1.D FM.....	.....	3,391,288	107.569	3,528,263	3,280,000	3,378,468	.....	(12,820)	.....	3.238	2.511	MON.....	8,852	53,995	06/25/2020	02/10/2035			
12592T	AL	9	COMM 2015-3BP D.....			.....	.....	4	1.D FM.....	.....	20,786,453	104.292	20,879,258	20,020,000	20,735,995	.....	(50,458)	.....	3.238	2.365	MON.....	54,027	191,769	09/18/2020	02/10/2035			
12598E	AD	4	COMM 2020-SBX B.....			.....	.....	4	1.D FM.....	.....	22,659,567	103.168	22,696,960	22,000,000	22,659,208	.....	(359)	.....	1.802	1.181	MON.....	33,037	.....	12/17/2020	01/10/2038			
12625C	AC	7	COMM 2013-WWP A2.....			.....	.....	4	1.D FM.....	.....	22,827,531	105.795	23,957,278	22,645,000	22,722,493	.....	(41,992)	.....	3.424	3.244	MON.....	64,621	775,455	06/06/2018	03/10/2031			
12625C	AJ	2	COMM 2013-WWP B.....			.....	.....	4	1.D FM.....	.....	19,386,665	106.366	19,834,068	18,647,000	19,200,012	.....	(120,750)	.....	3.726	2.295	MON.....	57,891	499,105	09/30/2020	03/10/2031			
12656K	AJ	6	COMM 2020-CX D.....			.....	.....	4	1.D FM.....	.....	6,603,959	101.268	6,855,844	6,770,000	6,606,502	.....	2,543	.....	2.683	3.017	MON.....	15,137	15,137	10/23/2020	11/10/2046			
178772	AG	4	CLMT 2016-CLNE C.....			.....	.....	4	1.D FM.....	.....	23,641,382	101.385	24,323,275	23,991,000	23,829,815	.....	48,052	.....	2.778	3.058	MON.....	55,541	677,602	10/04/2016	11/10/2031			
21871F	AA	6	BCORE 2019-CORE A.....			.....	.....	4	1.D FM.....	.....	34,735,680	99.912	36,151,159	36,183,000	35,331,106	.....	595,426	.....	1.039	3.541	MON.....	17,753	275,655	04/15/2020	12/15/2031			
23305J	AE	2	DBUBS 2017-BRBK B.....			.....	.....	4	1.D FM.....	.....	10,467,344	107.399	10,739,900	10,000,000	10,348,735	.....	(88,762)	.....	3.530	2.600	MON.....	29,417	358,883	11/20/2019	10/10/2034			
23305J	AG	7	DBUBS 2017-BRBK C.....			.....	.....	4	1.D FM.....	.....	29,535,726	106.577	30,907,330	29,000,000	29,366,134	.....	(69,444)	.....	3.530	3.221	MON.....	85,308	957,218	07/21/2020	10/10/2034			
233062	AA	6	DBC G 2017-BBG A.....			.....	.....	4	1.D FM.....	.....	43,151,547	99.931	43,195,175	43,225,000	43,067,120	.....	(132,161)	.....	0.859	1.827	MON.....	17,526	585,026	03/03/2020	06/15/2034			
29429M	AE	3	CGCMT 2019-SMRT B.....			.....	.....	4	1.D FM.....	.....	16,479,294	107.689	17,230,240	16,000,000	16,296,937	.....	(96,481)	.....	4.380	3.721	MON.....	58,400	700,800	01/10/2019	01/10/2024			
36253X	AL	9	GSMS 2017-500K D.....			.....	.....	4	1.D FM.....	.....	2,295,000	99.585	2,285,476	2,295,000	2,295,017	.....	17	.....	1.459	1.460	MON.....	1,581	33,451	03/02/2020	07/15/2032			
368306	AN	6	GB 2020-FLIX D.....			.....	.....	4	1.D FM.....	.....	25,007,813	100.581	25,145,250	25,000,000	25,007,798	.....	(14)	.....	2.509	2.504	MON.....	29,616	187,841	10/22/2020	08/25/2037			
44421G	AA	1	HY 2019-30HY A.....			.....	.....	4	1.D FM.....	.....	34,199,450	113.017	34,204,595	30,265,000	34,020,073	.....	(179,377)	.....	3.228	1.662	MON.....	81,413	407,064	07/22/2020	07/10/2039			
44421L	AG	7	HY 2016-10HY C.....			.....	.....	4	1.D FM.....	.....	5,545,434	107.420	5,618,965	5,754,017	5,568,876	.....	23,442	.....	2.977	3.704	MON.....	14,273	130,836	03/17/2020	08/10/2038			
44421M	AA	8	HY 2019-55HY A.....			.....	.....	4	1.D FM.....	.....	27,949,218	111.238	28,135,427	25,293,000	27,870,975	.....	(78,243)	.....	2.943	1.750	MON.....	62,027	183,044	09/29/2020	12/10/2041			
44421M	AJ	9	HY 2019-55HY D.....			.....	.....	4	1.D FM.....	.....	16,551,641	103.589	17,092,185	16,500,000	16,553,594	.....	1,953	.....	2.943	2.952	MON.....	40,464	107,208	10/14/2020	12/10/2041			
45378Y	AN	4	IPT 2018-INDP C.....			.....	.....	4	1.D FM.....	.....	8,994,824	104.299	9,126,163	8,750,000	8,946,310	.....	(34,872)	.....	4.158	3.622	MON.....	30,319	301,455	04/22/2020	07/10/2035			
48253Q	AG	0	KIND 2020-AIP B.....			.....	.....	4	1.D FE.....	.....	9,821,999	100.021	10,127,251	10,125,124	9,925,870	.....	103,871	.....	1.494	3.166	MON.....	7,142	114,142	11/06/2020	03/15/2037			
55282F	AA	7	MFTII 2019-B3B4 A.....			.....	.....	4	1.D FE.....	.....	34,860,095	105.493	36,579,698	34,675,000	34,831,278	.....	(16,725)	.....	3.732	3.747	MON.....	89,875	1,315,766	06/27/2019	06/10/2044			
55316P	AE	7	MKT 2020-525M B.....			.....	.....	4	1.D FM.....	.....	9,269,640	105.333	9,479,970	9,000,000	9,248,644	.....	(20,996)	.....	2.866	2.529	MON.....	21,495	214,950	02/07/2020	02/12/2040			
563136	AG	5	OMW 2020-1MW C.....			.....	.....	4	1.D FM.....	.....	30,168,422	103.326	31,419,370	30,408,000	30,183,378	.....	14,956	.....	2.335	2.491	MON.....	59,168	196,835	12/16/2020	09/10/2040			
590027	AN	8	MHP 2020-HILL E.....					4	3.C FE.....		5,417,719	100.304	5,416,416	5,400,000	5,416,416		(302)	(1,001)		3.259	3.081	MON.....	8,310	14,584	11/12/2020	08/15/2037		
61763Q	AA	9	MSC 2014-CPT A.....			.....	.....	4	1.D FM.....	.....	25,879,629	100.728	25,666,502	25,481,000	25,633,387	.....	(246,242)	.....	3.350	2.019	MON.....	71,134	654,593	12/02/2020	07/13/2029			
61763Q	AJ	0	MSC 2014-CPT C.....			.....	.....	4	1.D FM.....	.....	32,564,688	100.761	32,445,042	32,200,000	32,373,218	.....	(181,351)	.....	3.446	2.259	MON.....	92,468	715,228	11/13/2020	07/13/2029			
61764J	AF	3	MSC 2014-MP D.....			.....	.....	4	1.D FM.....	.....	23,127,194	101.105	23,254,150	23,000,000	22,991,242	.....	(23,852)	.....	3.693	3.664	MON.....	70,783	863,617	11/19/2014	08/11/2029			
90205F	AJ	9	PRK 2017-280P C.....			.....	.....	4	1.D FM.....	.....	18,920,919	99.913	22,095,760	22,115,000	21,922,902	.....	3,001,983	.....	1.409	2.656	MON.....	14,711	262,614	06/29/2020	09/15/2034			
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....									678,668,555	XXX	694,538,171	671,601,165	680,440,322	(68,051)	2,269,619	0	0	XXX	XXX	XXX	1,399,245	12,926,117	XXX	XXX				

SCHEDULE D - PART 1

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

1		2			Codes			6		7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		Actual Cost		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	n	Bond CHAR	Rate Used to Obtain Fair Value	Fair Value	Par Value					Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized												Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																										
02007T	AB	1			4	1.A FE.....	3,246,475	100.259	3,255,169	3,246,760	3,246,711		290			1.930	1.947	MON...	2,785	63,359	12/04/2019	10/17/2022				
03067D	AB	1			4	1.A FE.....	14,528,588	100.283	14,569,888	14,528,771	14,528,390		(198)			1.100	1.110	MON...	5,771	123,858	03/04/2020	03/20/2023				
04033J	AB	7			4	1.A FE.....	6,153,153	101.366	6,237,438	6,153,383	6,153,307		78			2.410	2.424	MON...	6,591	148,297	06/12/2019	11/15/2027				
05586C	AC	8			4	1.A FE.....	1,126,669	100.156	1,128,584	1,126,826	1,126,820		56			3.260	3.290	MON...	1,122	36,735	10/10/2018	07/20/2021				
065606	AB	1			4	1.A FE.....	1,852,899	100.312	1,858,853	1,853,071	1,853,050		70			2.400	2.421	MON...	1,977	44,474	06/17/2019	10/17/2022				
12510H	AA	8			4	1.A FE.....	32,485,116	103.002	33,469,043	32,493,586	32,495,785		10,669			2.690	2.756	MON...	38,848	781,815	01/15/2020	02/15/2050				
12596T	AB	7			4	1.A FE.....	2,500,541	100.156	2,504,539	2,500,638	2,500,630		47			2.550	2.567	MON...	2,834	63,766	05/14/2019	09/15/2022				
12597P	AC	2			4	1.A FE.....	13,297,389	101.373	13,482,609	13,300,000	13,298,011		622			1.160	1.171	MON...	6,857	84,854	05/19/2020	06/16/2025				
14042W	AB	6			4	1.A FE.....	250,691	100.086	250,928	250,712	250,711		9			2.580	2.602	MON...	287	6,468	05/21/2019	04/15/2022				
14315F	AB	3			4	1.A FE.....	9,999,635	100.153	10,015,300	10,000,000	9,999,782		147			0.490	0.494	MON...	2,178	19,464	07/14/2020	06/15/2023				
165183	AL	8			4	1.A FE.....	519,261	100.087	523,496	523,041	526,600		5,196			1.990	2.930	MON...	463	10,408	04/01/2019	07/15/2029				
165183	AQ	7			4	1.A FE.....	201,567	100.000	201,630	201,630	201,898		173			0.609	2.055	MON...	58	2,234	06/21/2019	05/15/2029				
165183	CD	4			4	1.A FE.....	22,295,405	101.610	22,658,303	22,299,285	22,265,803		(31,983)			1.950	1.883	MON...	19,326	434,836	08/07/2019	09/15/2031				
20267U	AB	5			4	1.A FE.....	1,881,657	100.484	1,890,764	1,881,657	1,817,586		(75,103)			1.598	2.584	MON...	334	40,092	10/13/2016	10/25/2040				
23291G	AC	8			4	1.A FE.....	8,608,376	101.315	8,635,224	8,523,144	8,564,210		(44,166)			2.890	1.958	MON...	7,526	164,213	05/05/2020	04/20/2023				
233046	AF	8			4	2.B FE.....	134,513	106.192	149,744	141,013	135,005		492			4.030	4.802	FMAN...	647	4,262	04/13/2020	11/20/2047				
233046	AK	7			4	2.B FE.....	13,317,942	105.328	13,252,092	12,581,738	13,277,577		(40,365)			4.021	2.878	FMAN...	57,618	130,965	08/25/2020	05/20/2049				
23342K	AC	8			4	1.A FE.....	1,838,661	101.538	1,847,312	1,819,331	1,849,845		11,184			2.850	2.374	MON...	864	51,851	01/21/2020	05/27/2042				
23342N	AB	4			4	1.A FE.....	5,068,307	100.242	5,080,963	5,068,697	5,068,616		373			2.270	2.294	MON...	3,516	115,059	07/18/2019	05/20/2022				
233864	AD	9			4	1.A FE.....	10,745,812	100.081	10,669,493	10,660,858	10,673,540		(72,272)			3.030	2.193	MON...	14,357	323,024	01/02/2020	11/15/2024				
24704B	AC	8			4	1.A FE.....	1,895,829	100.153	1,898,967	1,896,066	1,897,109		1,147			2.780	2.813	MON...	1,318	52,711	04/09/2019	08/23/2021				
25755T	AJ	9			4	2.A FE.....	554,869	105.008	556,338	529,805	554,168		(701)			4.116	3.060	JAJO...	3,998		11/13/2020	07/25/2048				
25755T	AK	6			4	2.A FE.....	602,193	108.692	662,978	609,960	602,800		608			4.328	4.557	JAJO...	4,840	19,799	04/16/2020	07/25/2048				
26208Q	AB	3			4	1.A FE.....	5,272,033	100.215	5,283,517	5,272,182	5,271,989		(44)			1.990	2.025	MON...	4,663	95,008	01/13/2020	12/15/2022				
26208V	AE	6			4	1.C FE.....	9,249,271	101.321	9,372,193	9,250,000	9,249,433		162			1.420	1.428	MON...	5,838	64,945	06/10/2020	03/17/2025				
26857L	AA	0			4	1.A FE.....	12,304,426	101.572	12,501,752	12,308,266	12,315,494		11,069			1.730	1.916	MON...	3,549	106,466	06/18/2020	08/25/2045				
27034M	AA	2			4	1.A FE.....	609,629	100.225	611,000	609,629	612,764		(1,160)			1.548	1.346	MON...	105	12,677	10/25/2016	01/25/2041				
27035B	AB	3			4	1.A FE.....	1,985,798	101.390	2,013,902	1,986,292	1,987,144		(99)			2.650	2.648	MON...	877	52,637	05/18/2017	01/25/2041				
29373L	AB	7			4	1.A FE.....	1,537,953	100.413	1,549,875	1,543,500	1,543,085		1,634			2.870	3.122	MON...	1,354	44,298	07/27/2018	10/20/2023				
29374D	AB	4			4	1.A FE.....	28,327,470	101.664	28,801,181	28,329,774	28,296,539		(31,395)			2.290	2.239	MON...	19,823	648,752	07/23/2019	02/20/2025				
30166N	AD	8			4	1.C FE.....	17,497,170	100.214	17,537,450	17,500,000	17,497,607		437			0.790	0.801	MON...	6,144	31,490	09/16/2020	09/16/2024				
34528D	AB	9			4	1.A FE.....	3,262,829	100.167	3,268,821	3,262,832	3,262,831		3			2.280	2.291	MON...	3,306	74,393	07/23/2019	02/15/2022				
34530U	AA	9			4	1.A FE.....	11,496,878	100.233	11,526,795	11,500,000	11,499,180		415			2.310	2.326	MON...	11,807	265,650	02/23/2016	08/15/2027				
34531K	AB	8			4	1.A FE.....	4,946,201	100.376	4,965,254	4,946,654	4,946,547		299			1.880	1.897	MON...	4,133	92,997	11/19/2019	07/15/2022				
38013T	AB	7			4	1.A FE.....	1,347,992	100.107	1,349,474	1,348,031	1,348,028		23			2.090	2.102	MON...	861	28,174	08/06/2019	10/20/2021				
39154T	AW	8			4	1.A FE.....	20,155,178	101.489	20,463,318	20,163,089	20,160,091		4,019			3.050	3.097	MON...	27,332	589,350	04/06/2020	09/15/2022				
41284W	AB	6			4	1.A FE.....	104,083	100.077	104,164	104,084	104,084		1			2.370	2.383	MON...	110	2,467	06/19/2019	05/15/2022				
43813V	AB	4			4	1.A FE.....	16,474,293	100.514	16,559,994	16,475,311	16,475,042		668			1.860	1.873	MON...	11,066	306,441	11/19/2019	06/20/2022				

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
	CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
43814U	AG	4	HAROT 2018-2 A3.....	.....	..	.....4	1.A FE.....	3,689,992	..100.834	3,720,847	3,690,072	3,690,059	.....	.....	.....19	.....	.....	.....3.010	3.030	MON...	4,011	111,071	05/22/2018.	05/18/2022.
44891J	AB	4	HART 2019-B A2.....	.....	..	.....4	1.A FE.....	4,066,778	..100.350	4,081,265	4,067,030	4,066,978	.....	.....	.....162	.....	.....	.....1.930	1.944	MON...	3,489	78,494	10/29/2019.	07/15/2022.
46591H	AN	0	CACLN 2020-1 B.....	.....	..	.....4	1.C FE.....	15,777,699	..100.272	15,818,742	15,775,832	15,777,364	.....	.....	.....(335)	.....	.....	.....0.991	0.985	MON...	2,606	48,204	09/09/2020.	01/25/2028.
477870	AB	5	JDOT 2019-B A2.....	.....	..	.....4	1.A FE.....	5,195,248	..100.203	5,205,815	5,195,269	5,195,266	.....	.....	.....5	.....	.....	.....2.280	2.291	MON...	5,265	118,452	07/16/2019.	05/16/2022.
50117P	AC	3	KCOT 2018-1A A3.....	.....	..	.....4	1.A FE.....	3,019,827	..101.077	3,018,510	2,986,347	2,996,589	.....	.....	.....(16,067)	.....	.....	.....3.100	2.215	MON...	4,115	92,577	09/17/2019.	08/15/2022.
518887	AC	8	DRB 2017-B BFX.....	.....	..	.....4	1.B FE.....	609,353	..102.131	622,339	609,354	609,355	.....	.....	.....	.....	.....	.....3.020	3.039	MON...	307	18,403	07/26/2017.	08/25/2042.
55316E	AB	8	MMAF 2019-B A2.....	.....	..	.....4	1.A FE.....	9,302,288	..100.877	9,384,911	9,303,321	9,302,390	.....	.....	.....(93)	.....	.....	.....2.070	2.097	MON...	10,164	192,579	09/10/2019.	10/12/2022.
63941L	AA	1	NAVSL 2019-BA A1.....	.....	..	.....4	1.A FE.....	2,427,673	..99.957	2,426,629	2,427,673	2,421,185	.....	.....	.....(244)	.....	.....	.....0.559	2.151	MON...	640	25,668	03/12/2019.	12/15/2059.
69335P	DT	9	PFSFC 2020-E A.....	.....	..	.....4	1.A FE.....	19,998,186	..100.717	20,143,400	20,000,000	19,998,402	.....	.....	.....216	.....	.....	.....1.000	1.005	MON...	8,889	68,333	08/04/2020.	10/15/2025.
78470N	AA	4	SOFI 2015-D A1.....	.....	..	.....4	1.A FE.....	2,702,376	..100.538	2,716,915	2,702,376	2,734,736	.....	.....	.....(6,829)	.....	.....	.....1.648	1.228	MON...	495	58,951	11/13/2015.	10/25/2036.
80285R	AD	0	SDART 2020-2 A3.....	.....	..	.....4	1.A FE.....	6,999,194	..100.327	7,022,890	7,000,000	6,999,434	.....	.....	.....240	.....	.....	.....0.670	0.679	MON...	2,084	18,630	07/14/2020.	04/15/2024.
80286W	AB	2	SDART 2020-4 A2A.....	.....	..	.....4	1.A FE.....	12,999,572	..100.097	13,012,610	13,000,000	12,999,632	.....	.....	.....60	.....	.....	.....0.420	0.425	MON...	2,427	3,185	11/17/2020.	09/15/2023.
80287A	AD	5	SDART 2020-1 A3.....	.....	..	.....4	1.A FE.....	5,749,519	..101.375	5,829,063	5,750,000	5,749,724	.....	.....	.....205	.....	.....	.....2.030	2.044	MON...	5,188	75,547	04/16/2020.	02/15/2024.
83149E	AE	7	SLMA 2006-5 A5.....	.....	..	.....4	1.A FE.....	1,290,669	..99.973	1,292,998	1,293,347	1,287,709	.....	.....	.....1,800	.....	.....	.....0.325	2.421	JAJO...	782	17,907	01/03/2019.	01/25/2027.
83192C	AA	5	SMB 2019-B A1.....	.....	..	.....4	1.A FE.....	1,156,951	..99.991	1,156,847	1,156,951	1,155,060	.....	.....	.....(380)	.....	.....	.....0.509	1.871	MON...	278	11,646	06/04/2019.	07/15/2026.
87342R	AB	0	BELL 2016-1A A2II.....	.....	..	.....4	2.B FE.....	9,177,134	..100.566	9,091,287	9,040,120	9,126,050	.....	.....	.....(33,010)	.....	.....	.....4.377	3.939	FMAN...	39,569	395,687	05/30/2019.	05/25/2046.
89233M	AB	9	TAOT 2019-D A2A.....	.....	..	.....4	1.A FE.....	5,149,899	..100.417	5,171,757	5,150,280	5,150,183	.....	.....	.....236	.....	.....	.....1.920	1.934	MON...	4,395	98,885	11/05/2019.	07/15/2022.
92348A	AD	7	VZOT 2019-C C.....	.....	..	.....4	1.F FE.....	14,497,654	..102.726	14,895,270	14,500,000	14,498,483	.....	.....	.....669	.....	.....	.....2.160	2.175	MON...	9,570	313,200	10/01/2019.	04/22/2024.
92348C	AC	5	VZOT 2020-C C.....	.....	..	.....4	1.G FE.....	12,998,889	..100.237	13,030,810	13,000,000	12,998,944	.....	.....	.....60	.....	.....	.....0.770	0.774	MON...	3,059	13,630	10/27/2020.	12/20/2025.
92348R	AD	0	VZOT 2017-3A C.....	.....	..	.....4	1.A FE.....	19,997,710	..100.104	20,020,800	20,000,000	19,999,660	.....	.....	.....1,114	.....	.....	.....2.530	2.549	MON...	15,461	506,000	10/11/2017.	04/20/2022.
92867X	AB	2	VWALT 2019-A A2A.....	.....	..	.....4	1.A FE.....	6,046,418	..100.488	6,076,415	6,046,906	6,046,789	.....	.....	.....273	.....	.....	.....2.000	2.015	MON...	3,695	120,938	10/01/2019.	03/21/2022.
92888D	AC	9	VFET 2019-1A A3.....	.....	..	.....4	1.A FE.....	20,999,912	..101.488	21,312,480	21,000,000	20,999,964	.....	.....	.....35	.....	.....	.....3.000	3.019	MON...	28,000	630,000	02/05/2019.	03/15/2023.
974153	AB	4	WSTOP 2020-1A A2.....	.....	..	.....4	2.B FE.....	11,000,000	..102.027	11,222,970	11,000,000	11,000,000	.....	.....	.....	.....	.....	.....2.841	2.850	MJSD...	52,953	.....	10/09/2020.	12/05/2050.
98162X	AB	1	WOLS 2019-A A2A.....	.....	..	.....4	1.A FE.....	147,182	..100.101	147,336	147,187	147,187	.....	.....	.....3	.....	.....	.....2.890	2.911	MON...	189	4,254	03/05/2019.	11/15/2021.
13645Y	AE	9	CPART 2020-1A A4.....	.....	A	4	1.A FE.....	13,914,141	..102.948	14,412,720	14,000,000	13,931,379	.....	.....	.....17,238	.....	.....	.....1.890	2.100	MON...	8,820	176,400	05/05/2020.	03/19/2025.
380881	EK	4	GCCT 2018-1A A.....	.....	A	4	1.A FE.....	11,144,180	..100.086	11,009,460	11,000,000	11,006,785	.....	.....	.....(137,395)	.....	.....	.....2.620	1.035	MON...	12,809	233,617	05/20/2020.	01/15/2023.
576339	CC	7	MCCT 2019-2A A.....	.....	A	4	1.A FE.....	11,000,000	..100.156	11,017,160	11,000,000	10,964,630	.....	.....	.....(28,785)	.....	.....	.....0.542	1.125	MON...	1,820	115,550	08/13/2019.	07/21/2021.
89621A	AP	4	TCCT 2019-2A A.....	.....	A	4	1.A FE.....	20,000,000	..100.178	20,035,600	20,000,000	20,000,000	.....	.....	.....	.....	.....	.....3.038	3.057	MON...	8,434	607,600	01/31/2019.	01/26/2024.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							538,735,196	XXX	543,605,651	537,631,681	538,311,749	0	(448,398)	0	0	XXX	XXX	XXX	524,597	9,293,697	XXX	XXX	
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							2,351,120,518	XXX	2,441,490,512	2,336,873,416	2,352,105,586	(74,849)	305,493	0	0	XXX	XXX	XXX	10,166,554	48,477,710	XXX	XXX	
Totals																								
7699999.	Total - Issuer Obligations.....							2,524,545,691	XXX	2,621,244,148	2,510,570,000	2,521,056,035	(6,798)	(2,196,536)	0	0	XXX	XXX	XXX	11,412,579	37,126,859	XXX	XXX	
7799999.	Total - Residential Mortgage-Backed Securities.....							36,955,134	XXX	38,513,589	39,280,529	38,814,750	0	139,541	0	0	XXX	XXX	XXX	29,228	817,697	XXX	XXX	
7899999.	Total - Commercial Mortgage-Backed Securities.....							741,420,935	XXX	723,980,216	671,601,165	708,317,670	(68,051)	(4,326,879)	0	0	XXX	XXX	XXX	1,998,486	21,492,451	XXX	XXX	
7999999.	Total - Other Loan-Backed and Structured Securities.....							538,735,196	XXX	543,605,651	537,631,681	538,311,749	0	(448,398)	0	0	XXX	XXX	XXX	524,597	9,293,697	XXX	XXX	
8399999.	Grand Total - Bonds.....							3,841,656,956	XXX	3,927,343,604	3,759,083,375	3,806,500,204	(74,849)	(6,832,272)	0	0	XXX	XXX	XXX	13,964,890	68,730,704	XXX	XXX	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A1,789,524,889

1B35,767,316

1C47,520,269

1D694,742,531

1E68,654,044

1F150,331,614

1G ...208,185,899

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date

2A	.....	198,782,900	2B	.....	327,834,931	2C	.....	207,998,084
3A	.....	9,162,232	3B	.....	18,072,343	3C	.....	33,064,125
4A	.....	0	4B	.....	16,859,027	4C	.....	0
5A	.....	0	5B	.....	0	5C	.....	0
6	.....	0						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	F or ei g n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
92978A	AA 0 WACHOVIA CAPITAL TRUST I.....	.....	...	25,000,000.000	1.00	.....	.....25,315,750	1.013	25,315,750	10,500,000	65,754	1,411,777	.....	.....128,250	.....	.....	.....128,250	.....	2.B FE.....	12/01/2007.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....							25,315,750	XXX	25,315,750	10,500,000	65,754	1,411,777	0	128,250	0	0	128,250	0	XXX	XXX
8999999. Total - Preferred Stocks.....							25,315,750	XXX	25,315,750	10,500,000	65,754	1,411,777	0	128,250	0	0	128,250	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0
2A	0	2B	25,315,750	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
				F or ei gn	Rate per Share Used to Obtain Fair Value															Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
CUSIP Identification	Description			Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																			
00287Y	10	9	ABBVIE INC.....			34,457,000	3,692,068	107.150	3,692,068	1,193,208		153,065		659,821		659,821		05/11/2020.	
004225	10	8	ACADIA PHARMACEUTICALS INC.....			5,900,000	315,414	53.460	315,414	309,368				6,046		6,046		06/23/2020.	
00434H	10	8	ACCELERON PHARMA INC.....			2,500,000	319,850	127.940	319,850	272,734				47,116		47,116		06/23/2020.	
00773T	10	1	ADVANSIX INC.....			1,140,000	22,789	19.990	22,789	6,562				34		34		10/03/2016.	
009158	10	6	AIR PRODUCTS & CHEMICALS INC.....			7,900,000	2,158,438	273.220	2,158,438	499,526	10,586	40,922		302,017		302,017		02/05/2010.	
015351	10	9	ALEXION PHARMACEUTICALS INC.....			18,000,000	2,812,320	156.240	2,812,320	853,534				865,620		865,620		03/15/2011.	
02043Q	10	7	ALNYLAM PHARMACEUTICALS INC.....			5,400,000	701,838	129.970	701,838	636,866				79,920		79,920		12/26/2019.	
023135	10	6	AMAZON.COM INC.....			11,200,000	36,477,616	3,256.930	36,477,616	1,935,772				15,781,808		15,781,808		06/08/2011.	
036752	10	3	ANTHEM INC.....			13,800,000	4,431,042	321.090	4,431,042	848,735		52,440		263,028		263,028		02/05/2010.	
038336	10	3	APTARGROUP INC.....			13,400,000	1,834,326	136.890	1,834,326	468,171		19,296		285,018		285,018		02/05/2010.	
04010L	10	3	ARES CAPITAL CORP.....			23,425,000	395,648	16.890	395,648	384,639		37,480		(41,228)		(41,228)		01/04/2017.	
045487	10	5	ASSOCIATED BANC-CORP.....			74,000,000	1,261,700	17.050	1,261,700	798,378		53,280		(369,260)		(369,260)		12/21/2011.	
053484	10	1	AVALONBAY COMMUNITIES INC.....			5,700,000	914,451	160.430	914,451	426,774	9,063	35,853		(280,839)		(280,839)		02/05/2010.	
060505	10	4	BANK OF AMERICA CORP.....			106,400,000	3,224,984	30.310	3,224,984	996,096		76,608		(522,424)		(522,424)		03/26/2012.	
064058	10	0	THE BANK OF NEW YORK MELLON.....			75,719,000	3,213,514	42.440	3,213,514	1,474,766		93,892		(597,423)		(597,423)		12/21/2011.	
084670	70	2	BERKSHIRE HATHAWAY INC.....			40,600,000	9,413,922	231.870	9,413,922	3,344,662				218,022		218,022		03/15/2011.	
09215C	10	5	BLACK KNIGHT INC.....			11,000	972	88.350	972	154				263		263		10/02/2017.	
09857L	10	8	BOOKING HOLDINGS INC.....			1,000,000	2,227,270	2,227.270	2,227,270	456,582				173,540		173,540		03/15/2011.	
110122	10	8	BRISTOL-MYERS SQUIBB CO.....			54,000,000	3,349,620	62.030	3,349,620	1,597,248	26,460	97,200		(116,640)		(116,640)		11/21/2019.	
11135F	10	1	BROADCOM INC.....			12,300,000	5,385,555	437.850	5,385,555	1,520,029		164,205		1,498,509		1,498,509		04/05/2018.	
115637	20	9	BROWN FORMAN CORP CLASS B.....			78,750,000	6,255,113	79.430	6,255,113	1,395,940	14,136	54,905		931,613		931,613		03/16/2011.	
12504L	10	9	CBRE GROUP INC.....			30,800,000	1,931,776	62.720	1,931,776	121,672				44,044		44,044		12/23/2008.	
126408	10	3	CSX CORPORATION.....			51,900,000	4,709,925	90.750	4,709,925	655,843		53,976		954,441		954,441		10/26/2006.	
13765N	10	7	CANNAE HOLDINGS INC.....			12,000	531	44.270	531	79				85		85		11/20/2017.	
156700	10	6	CENTURYLINK INC.....			112,000,000	1,092,000	9.750	1,092,000	1,060,696		84,000		31,304		31,304		03/25/2020.	
156782	10	4	CERNER CORP.....			54,800,000	4,300,704	78.480	4,300,704	1,388,664	12,056	39,456		278,932		278,932		03/15/2011.	
172967	42	4	CITIGROUP INC.....			41,000,000	2,528,060	61.660	2,528,060	2,173,574		41,820		354,486		354,486		06/23/2020.	
189054	10	9	CLOROX COMPANY.....			10,800,000	2,180,736	201.920	2,180,736	651,110		46,872		522,504		522,504		02/05/2010.	
18915M	10	7	CLOUDFLARE INC A.....			1,000,000	75,990	75.990	75,990	81,750				(5,760)		(5,760)		12/11/2020.	
200340	10	7	COMERICA INC.....			14,200,000	793,212	55.860	793,212	260,002	9,656	38,482		(225,638)		(225,638)		06/24/2008.	
20825C	10	4	CONOCOPHILLIPS.....			45,921,000	1,836,381	39.990	1,836,381	2,006,085		77,606		(1,149,862)		(1,149,862)		03/15/2011.	
209115	10	4	CONSOLIDATED EDISON INC.....			18,700,000	1,351,449	72.270	1,351,449	801,441		57,222		(340,340)		(340,340)		02/05/2010.	
21036P	10	8	CONSTELLATION BRANDS INC.....			100,000	21,905	219.050	21,905	1,268		300		2,930		2,930		03/28/2007.	
22052L	10	4	CORTEVA INC.....			12,307,000	476,527	38.720	476,527	176,497		6,400		112,732		112,732		06/01/2019.	
22266L	10	6	COUPA SOFTWARE INC.....			1,230,000	416,859	338.910	416,859	178,506				236,972		236,972		07/26/2019.	
225310	10	1	CREDIT ACCEPTANCE CORP.....			700,000	242,298	346.140	242,298	304,549				(62,251)		(62,251)		06/23/2020.	
22788C	10	5	CROWDSTRIKE HOLDINGS INC A.....			4,300,000	910,826	211.820	910,826	753,482				157,344		157,344		12/11/2020.	
244199	10	5	DEERE & CO.....			36,000,000	9,685,800	269.050	9,685,800	1,591,499	27,360	109,440		3,448,440		3,448,440		02/05/2010.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification				Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
252131	10	7		DEXCOM INC.....			700,000	258,804	369,720	258,804	284,474				(25,670)		(25,670)		10/19/2020.	
254687	10	6		DISNEY WALT CO.....			24,000,000	4,348,320	181,180	4,348,320	994,176		21,120		877,200		877,200		03/15/2011.	
25470F	30	2		DISCOVERY COMMUNICATIONS C.....			5,500,000	144,045	26,190	144,045	106,976				(23,650)		(23,650)		08/07/2014.	
256746	10	8		DOLLAR TREE INC.....			3,055,000	330,062	108,040	330,062	244,644				42,739		42,739		07/07/2015.	
260557	10	3		DOW INC.....			12,307,000	683,039	55,500	683,039	292,059		34,460		9,476		9,476		04/02/2019.	
30040W	10	8		EVERSOURCE ENERGY.....			44,500,000	3,849,695	86,510	3,849,695	1,503,539		101,015		64,080		64,080		03/15/2011.	
30303M	10	2		FACEBOOK INC A.....			24,300,000	6,637,788	273,160	6,637,788	2,652,113				1,650,213		1,650,213		06/22/2016.	
311900	10	4		FASTENAL CO.....			22,400,000	1,093,792	48,830	1,093,792	195,590		31,360		266,112		266,112		03/28/2007.	
31620R	30	3		FIDELITY NATIONAL TITLE.....			38,000	1,485	39,090	1,485	423		51		(238)		(238)		07/01/2014.	
375558	10	3		GILEAD SCIENCES INC.....			1,500,000	87,390	58,260	87,390	162,169		4,080		(10,080)		(10,080)		09/25/2014.	
416515	10	4		HARTFORD FINANCIAL SVCS GRP.....			22,100,000	1,082,458	48,980	1,082,458	508,377	7,181	28,178		(260,559)		(260,559)		02/05/2010.	
438516	10	6		HONEYWELL INTERNATIONAL INC.....			28,500,000	6,061,950	212,700	6,061,950	1,097,491		103,455		1,017,450		1,017,450		09/27/2006.	
446150	10	4		HUNTINGTON BANCSHARES INC.....			31,500,000	397,845	12,630	397,845	323,360	4,725	4,725		74,485		74,485		06/23/2020.	
448579	10	2		HYATT HOTELS CORP - CL A.....			1,300,000	96,525	74,250	96,525	49,937		260		(20,098)		(20,098)		03/23/2010.	
45337C	10	2		INCYTE GENOMICS INC.....			14,900,000	1,296,002	86,980	1,296,002	729,415				(5,066)		(5,066)		09/25/2014.	
45688C	10	7		INGEVITY CORP.....			433,000	32,791	75,730	32,791	8,181				(5,044)		(5,044)		05/16/2016.	
460146	10	3		INTERNATIONAL PAPER CO.....			19,700,000	979,484	49,720	979,484	431,422		40,385		72,299		72,299		02/05/2010.	
460690	10	0		INTERPUBLIC GROUP COS INC.....			38,400,000	903,168	23,520	903,168	310,145		39,168		16,128		16,128		06/24/2010.	
46625H	10	0		JP MORGAN CHASE & CO.....			133,800,000	17,001,966	127,070	17,001,966	5,728,397		481,680		(1,649,754)		(1,649,754)		06/23/2011.	
478160	10	4		JOHNSON & JOHNSON.....			100,000	15,738	157,380	15,738	14,549		398		1,151		1,151		12/26/2019.	
501044	10	1		KROGER CO.....			49,800,000	1,581,648	31,760	1,581,648	526,349		33,864		137,946		137,946		02/05/2010.	
502431	10	9		L3HARRIS TECH INC.....			912,000	172,386	189,020	172,386	99,324		3,101		(8,071)		(8,071)		05/29/2015.	
52603B	10	7		LENDINGTREE INC.....			1,100,000	301,169	273,790	301,169	310,231				(9,062)		(9,062)		06/23/2020.	
53223X	10	7		LIFE STORAGE INC.....			5,600,000	668,584	119,390	668,584	419,811		23,968		62,216		62,216		06/19/2017.	
548661	10	7		LOWE'S COMPANIES.....			43,648,000	7,005,940	160,510	7,005,940	941,182		98,208		1,778,656		1,778,656		02/05/2010.	
55261F	10	4		M&T BANK CORPORATION.....			9,773,000	1,244,103	127,300	1,244,103	707,724		43,001		(414,864)		(414,864)		11/02/2015.	
552953	10	1		MGM RESORTS INTERNATIONAL.....			49,300,000	1,553,443	31,510	1,553,443	463,474		7,765		(86,768)		(86,768)		12/21/2011.	
574599	10	6		MASCO CORP.....			16,200,000	889,866	54,930	889,866	175,412		8,829		112,428		112,428		06/08/2011.	
594918	10	4		MICROSOFT CORP.....			138,300,000	30,760,686	222,420	30,760,686	3,616,584		289,047		8,950,776		8,950,776		06/25/2013.	
60871R	20	9		MOLSON COORS BEVERAGE CO.....			17,300,000	781,787	45,190	781,787	660,934				120,853		120,853		06/23/2020.	
620076	30	7		MOTOROLA SOLUTIONS INC.....			20,900,000	3,554,254	170,060	3,554,254	842,759	14,838	53,504		186,428		186,428		03/15/2011.	
626755	10	2		MURPHY USA INC.....			2,250,000	294,458	130,870	294,458	61,608		563		31,208		31,208		09/03/2013.	
64110L	10	6		NETFLIX INC.....			19,000,000	10,273,870	540,730	10,273,870	6,676,456				3,597,414		3,597,414		03/25/2020.	
68389X	10	5		ORACLE CORPORATION.....			33,000,000	2,134,770	64,690	2,134,770	1,014,301		31,680		386,430		386,430		03/15/2011.	
688239	20	1		OSHKOSH TRUCK CORP.....			13,900,000	1,196,373	86,070	1,196,373	105,438		17,097		(119,262)		(119,262)		12/23/2008.	
690742	10	1		OWENS CORNING INC.....			3,200,000	242,432	75,760	242,432	40,896		3,072		34,048		34,048		03/26/2008.	
693718	10	8		PACCAR INC.....			10,200,000	880,056	86,280	880,056	346,445	7,140	36,516		73,236		73,236		02/05/2010.	
717081	10	3		PFIZER INC.....			39,734,000	1,462,609	36,810	1,462,609	688,908		60,396		(13,139)		(13,139)		12/15/2009.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value				17		18	
					3	4					7	8			10	11	12	13	14	15	16				
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol					
718546	10	4	PHILLIPS 66.....				26,500,000	1,853,410	69.940	1,853,410	705,147		95,400		(1,098,955)		(1,098,955)		05/01/2012.						
74144T	10	8	T ROWE PRICE GROUP INC.....				6,000,000	908,340	151.390	908,340	290,122		21,600		177,300		177,300		02/05/2010.						
742718	10	9	PROCTER & GAMBLE CO.....				25,500,000	3,548,070	139.140	3,548,070	3,186,549		79,509		363,120		363,120		10/30/2019.						
747525	10	3	QUALCOMM INC.....				2,000,000	304,680	152.340	304,680	151,584		5,140		128,220		128,220		07/26/2019.						
754730	10	9	RAYMOND JAMES FINANCIAL INC.....				100,000	9,567	95.670	9,567	1,721		148		621		621		06/24/2008.						
759351	60	4	REINSURANCE GROUP OF AMERICA.....				16,800,000	1,947,120	115.900	1,947,120	1,009,198		47,040		(792,288)		(792,288)		06/08/2011.						
76133Q	10	2	RETAIL VALUE INC.....										173				0		01/08/2020.						
816851	10	9	SEMPRA ENERGY.....				13,800,000	1,758,258	127.410	1,758,258	681,852	14,421	56,615		(332,166)		(332,166)		02/05/2010.						
855244	10	9	STARBUCKS CORP.....				48,800,000	5,220,624	106.980	5,220,624	526,608		81,984		930,128		930,128		02/05/2010.						
863667	10	1	STRYKER CORP.....				14,800,000	3,626,592	245.040	3,626,592	752,673	9,323	34,040		519,480		519,480		02/05/2010.						
867652	40	6	SUNPOWER CORP.....				29,700,000	761,508	25.640	761,508	106,051				609,832		609,832		12/21/2011.						
87165B	10	3	SYNCHRONY FINANCIAL.....				11,635,000	403,851	34.710	403,851	213,483		10,239		(15,126)		(15,126)		11/17/2015.						
87612G	10	1	TARGA RESOURCES CORP.....				132,700,000	3,500,626	26.380	3,500,626	1,126,663		39,810		2,373,963		2,373,963		03/25/2020.						
89055F	10	3	TOPBUILD CORP.....				1,800,000	331,344	184.080	331,344	24,113				145,800		145,800		07/01/2015.						
89417E	10	9	TRAVELERS COS INC.....				18,000,000	2,526,660	140.370	2,526,660	898,551		60,660		61,560		61,560		02/05/2010.						
90184L	10	2	TWITTER INC.....				42,600,000	2,306,790	54.150	2,306,790	1,327,084				941,460		941,460		01/07/2019.						
907818	10	8	UNION PACIFIC CORP.....				23,200,000	4,830,704	208.220	4,830,704	713,044		90,016		636,376		636,376		02/05/2010.						
910047	10	9	UNITED AIRLINES HLDGS INC.....				26,800,000	1,159,100	43.250	1,159,100	593,189				(1,201,712)		(1,201,712)		06/08/2011.						
91324P	10	2	UNITEDHEALTH GRP INC.....				31,300,000	10,976,284	350.680	10,976,284	1,321,571		151,179		1,774,710		1,774,710		03/15/2011.						
92242T	10	1	VECTRUS INC.....				494,000	24,562	49.720	24,562	7,096				(761)		(761)		09/29/2014.						
92343V	10	4	VERIZON COMMUNICATIONS INC.....				165,700,000	9,734,875	58.750	9,734,875	5,100,446		409,693		(439,105)		(439,105)		03/15/2011.						
92532F	10	0	VERTEX PHARMACEUTICALS INC.....				11,400,000	2,694,276	236.340	2,694,276	518,493				198,246		198,246		03/15/2011.						
92556V	10	6	VIATRIS INC.....				29,130,000	545,896	18.740	545,896	416,791				129,105		129,105		11/17/2020.						
92826C	83	9	VISA INC.....				220,000,000	48,120,600	218.730	48,120,600	3,967,639		268,400		6,782,600		6,782,600		06/08/2011.						
92939U	10	6	WEC ENERGY GROUP INC.....				18,600,000	1,711,758	92.030	1,711,758	1,168,220		47,057		(3,720)		(3,720)		09/26/2016.						
931427	10	8	WALGREENS BOOTS ALLIANCE.....				40,500,000	1,615,140	39.880	1,615,140	1,502,821		74,925		(772,740)		(772,740)		03/15/2011.						
95040Q	10	4	WELLTOWER INC.....				5,200,000	336,024	64.620	336,024	268,496		14,040		(89,232)		(89,232)		06/08/2011.						
969457	10	0	WILLIAMS COS INC.....				37,000,000	741,850	20.050	741,850	491,282		44,400		250,568		250,568		03/25/2020.						
98419M	10	0	XYLEM INC.....				8,900,000	905,931	101.790	905,931	251,910		9,256		204,700		204,700		11/01/2011.						
98954M	10	1	ZILLOW GROUP INC A.....				20,800,000	2,827,552	135.940	2,827,552	650,239				1,876,160		1,876,160		01/08/2019.						
98978V	10	3	ZOETIS INC.....				956,000	158,218	165.500	158,218	17,665		765		31,691		31,691		06/21/2013.						
G0450A	10	5	ARCH CAPITAL GROUP LTD.....		C		44,100,000	1,590,687	36.070	1,590,687	340,522				(300,762)		(300,762)		02/05/2010.						
G46188	10	1	HORIZON THERAPEUTICS PLC.....		C		15,600,000	1,141,140	73.150	1,141,140	1,228,255				(87,115)		(87,115)		10/19/2020.						
G6700G	10	7	NVENT ELECTRIC PLC.....		C		4,558,000	106,156	23.290	106,156	55,620		3,191		(10,438)		(10,438)		05/01/2018.						
G7S00T	10	4	PENTAIR PLC.....		C		4,558,000	241,984	53.090	241,984	113,706		3,464		32,909		32,909		10/01/2012.						
Y58473	10	2	MAXEON SOLAR TECHNO.....		C		3,712,000	105,309	28.370	105,309	55,917				49,393		49,393		08/27/2020.						
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								349,839,696	XXX	349,839,696	94,746,055	166,945	4,684,410	0	53,530,393	0	53,530,393	0	XXX	XXX					
9799999. Total - Common Stock.....								349,839,696	XXX	349,839,696	94,746,055	166,945	4,684,410	0	53,530,393	0	53,530,393	0	XXX	XXX					
9899999. Total Common and Preferred Stock.....								375,155,446	XXX	375,155,446	105,246,055	232,699	6,096,187	0	53,658,643	0	53,658,643	0	XXX	XXX					

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	.....
2A	0	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

SCHEDULE D - PART 3

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

1	2				3	4	5	6	7	8	9	
CUSIP Identification		Description				Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government												
912828	YW	4	US TREASURY NOTE	1.625%	12/15/22		01/09/2020	JP Morgan Securities Inc.		29,536,660	29,500,000	33,854
912828	YY	0	US TREASURY NOTE	1.750%	12/31/24		01/22/2020	Bank of America Corp.		5,041,797	5,000,000	5,529
912828	ZD	5	US TREASURY NOTE	0.500%	03/15/23		03/16/2020	Morgan Stanley		7,012,852	7,000,000	190
912828	ZF	0	US TREASURY NOTE	0.500%	03/31/25		04/28/2020	Various		45,257,227	45,000,000	14,276
912828	ZL	7	US TREASURY NOTE	0.375%	04/30/25		05/26/2020	Various		28,534,727	28,500,000	7,235
912828	ZT	0	US TREASURY NOTE	0.250%	05/31/25		06/03/2020	Various		34,814,063	35,000,000	820
912828	ZU	7	US TREASURY NOTE	0.250%	06/15/23		06/19/2020	Goldman Sachs		4,403,953	4,400,000	210
912828	ZW	3	US TREASURY NOTE	0.250%	06/30/25		07/20/2020	Various		98,664,867	98,900,000	7,269
91282C	AB	7	US TREASURY N/B NOTE	0.250%	07/31/25		08/26/2020	Bank of America Corp.		24,926,758	25,000,000	4,586
91282C	AE	1	US TREASURY N/B NOTE	0.625%	08/15/30		11/09/2020	Barclays Capital		9,711,719	10,000,000	14,776
91282C	AF	8	US TREASURY N/B NOTE	0.125%	08/15/23		09/02/2020	Goldman Sachs		39,973,438	40,000,000	2,582
91282C	AG	6	US TREASURY N/B NOTE	0.125%	08/31/22		08/31/2020	Citigroup		14,997,656	15,000,000	52
91282C	AJ	0	US TREASURY N/B NOTE	0.250%	08/31/25		09/08/2020	Various		44,959,570	45,000,000	1,968
91282C	AK	7	US TREASURY N/B NOTE	0.125%	09/15/23		09/17/2020	Barclays Capital		34,971,289	35,000,000	363
91282C	AP	6	US TREASURY N/B NOTE	0.125%	10/15/23		11/03/2020	Credit Suisse		14,964,258	15,000,000	1,030
91282C	AR	2	US TREASURY N/B NOTE	0.125%	10/31/22		11/10/2020	JP Morgan Securities Inc.		89,909,766	90,000,000	3,315
91282C	AT	8	US TREASURY N/B NOTE	0.250%	10/31/25		11/24/2020	Various		54,570,898	55,000,000	7,320
91282C	AU	5	US TREASURY N/B NOTE	0.500%	10/31/27		11/09/2020	Bank of America Corp.		19,741,406	20,000,000	2,762
91282C	AV	3	US TREASURY N/B NOTE	0.875%	11/15/30		12/03/2020	Citigroup		19,893,750	20,000,000	10,635
91282C	AW	1	US TREASURY N/B NOTE	0.250%	11/15/23		12/08/2020	Various		60,097,461	60,000,000	8,564
91282C	AX	9	US TREASURY N/B NOTE	0.125%	11/30/22		12/07/2020	Various		34,984,180	35,000,000	859
91282C	AY	7	US TREASURY N/B NOTE	0.625%	11/30/27		12/10/2020	Various		54,832,813	55,000,000	6,611
91282C	AZ	4	US TREASURY N/B NOTE	0.375%	11/30/25		12/07/2020	Various		84,904,297	85,000,000	3,760
91282C	BA	8	US TREASURY N/B NOTE	0.125%	12/15/23		12/24/2020	Goldman Sachs		32,258,363	32,300,000	1,442
91282C	BC	4	US TREASURY N/B NOTE	0.375%	12/31/25		12/30/2020	Goldman Sachs		899,965	900,000	
0599999. Total - Bonds - U.S. Government										889,863,733	891,500,000	140,008
Bonds - U.S. Special Revenue and Special Assessment												
13048R	AG	2	CALIFORNIA ST	2.400%	10/01/44		05/14/2020	Bank of America Corp.		1,513,485	1,500,000	4,700
167593	QH	8	CHICAGO IL O'HARE INTERNA				05/05/2020	Morgan Stanley		3,314,700	3,000,000	52,500
235036	6N	5	DALLAS-FORT WORTH TX	1.649%	11/01/26		07/31/2020	Morgan Stanley		1,380,000	1,380,000	
235036	6P	0	DALLAS-FORT WORTH TX	1.749%	11/01/27		07/31/2020	Morgan Stanley		1,000,000	1,000,000	
235036	6Q	8	DALLAS-FORT WORTH TX	1.946%	11/01/28		07/31/2020	Morgan Stanley		1,000,000	1,000,000	
235036	6R	6	DALLAS-FORT WORTH TX	2.046%	11/01/29		07/31/2020	Morgan Stanley		1,500,000	1,500,000	
235036	6S	4	DALLAS-FORT WORTH TX	2.096%	11/01/30		07/31/2020	Morgan Stanley		1,000,000	1,000,000	
249182	LG	9	DENVER CITY & CNTY CO ARPT REV				03/18/2020	Morgan Stanley		5,690,500	5,000,000	75,694
249182	PS	9	DENVER CITY & CNTY CO ARPT REV				10/23/2020	Barclays Capital		18,584,811	18,575,000	
59333P	5H	7	MIAMI-DADE CNTY FL	2.599%	10/01/31		11/02/2020	Various		22,508,950	22,500,000	37,722
59333P	6A	1	MIAMI-DADE CNTY FL	1.229%	10/01/25		12/03/2020	Morgan Stanley		2,200,000	2,200,000	
64971M	4Q	2	NEW YORK N Y CITY TRANSITIONAL				07/06/2020	Morgan Stanley		9,410,940	7,700,000	168,171
64971X	EA	2	NEW YORK CITY NY TRANSITIONALF				06/03/2020	JP Morgan Securities Inc.		5,610,650	5,000,000	17,944
64971X	PN	2	NEW YORK CITY NY TRANSITIONALF				08/21/2020	Various		23,312,650	22,775,000	56,139
64971X	PQ	5	NEW YORK CITY NY TRANSITIONALF				06/24/2020	JP Morgan Securities Inc.		6,254,340	6,000,000	15,300
71883M	MR	2	PHOENIX AZ CIVIC IMPT CORP ARP				05/06/2020	First Tennessee		7,666,571	6,675,000	117,740
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments										111,947,597	106,805,000	545,910
Bonds - Industrial and Miscellaneous												
00287Y	CS	6	ABBVIE INC	3.450%	03/15/22		05/14/2020	Citigroup		10,394,400	10,000,000	56,542

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00914A	AJ	1	AIR LEASE CORP 2.875% 01/15/26.....		11/17/2020.....	Bank of America Corp.....		10,135,700	10,000,000	77,465
01400E	AD	5	ALCON FINANCE CORP 2.600% 05/27/30.....		05/18/2020.....	JP Morgan Securities Inc.....		9,984,300	10,000,000	
015271	AL	3	ALEXANDRIA REAL ESTATE EQUIT.....		03/12/2020.....	Wells Fargo Bank.....		5,309,750	5,000,000	65,167
015271	AU	3	ALEXANDRIA REAL ESTATE EQUIT.....		03/23/2020.....	Citigroup.....		7,494,975	7,500,000	
025816	BU	2	AMERICAN EXPRESS CO 3.375% 05/17/21.....		03/03/2020.....	Wells Fargo Bank.....		12,265,680	12,000,000	121,500
03067D	AB	1	AMCAR 2020-1 A2A 1.100% 03/20/23.....		03/04/2020.....	Citigroup.....		14,528,588	14,528,771	
053332	AZ	5	AUTOZONE INC 4.000% 04/15/30.....		03/26/2020.....	JP Morgan Securities Inc.....		9,993,300	10,000,000	
05369A	AH	4	AVIATION CAPITAL GROUP.....		07/07/2020.....	JP Morgan Securities Inc.....		9,903,900	10,000,000	
05526Q	AE	6	BAMLL 2015-200P B 3.490% 04/14/33.....		10/15/2020.....	Bank of America Corp.....		17,788,208	17,075,000	13,803
05531F	BF	9	BB&T CORPORATION 3.750% 12/06/23.....		02/11/2020.....	Wells Fargo Bank.....		10,594,673	9,915,000	69,198
05538U	AA	1	BBUBS 2012-SHOW A 3.430% 11/05/36.....		04/17/2020.....	Various.....		2,497,090	2,530,000	3,552
05551J	AG	5	BAMLL 2020-BOC C 3.032% 01/15/32.....		06/05/2020.....	Bank of America Corp.....		22,405,345	22,010,000	37,585
05607Q	AR	9	BX TRUST 2020-BXLP D 1.409% 12/15/29.....		03/02/2020.....	Various.....		29,470,527	29,473,024	11,623
05608F	AJ	0	BX TRUST 2019-CALM C 1.459% 11/25/32.....		09/25/2020.....	Bank of America Corp.....		1,039,500	1,050,000	593
058498	AR	7	BALL CORP 5.000% 03/15/22.....		03/11/2020.....	JP Morgan Securities Inc.....		4,170,000	4,000,000	98,889
085770	AA	3	BERRY GLOBAL ESCROW CORP.....		09/24/2020.....	Various.....		24,475,000	23,775,000	175,490
099724	AL	0	BORGWARNER INC 2.650% 07/01/27.....		06/16/2020.....	Bank of America Corp.....		9,971,900	10,000,000	
10112R	BA	1	BOSTON PROPERTIES LP 4.500% 12/01/28.....		03/06/2020.....	Wells Fargo Bank.....		5,957,550	5,000,000	61,875
12433Y	AG	2	BX TRUST 2020-VKNG B 1.289% 10/15/37.....		11/12/2020.....	Various.....		18,777,806	18,780,000	28
1248EP	CD	3	CCO HOLDINGS LLC 4.750% 03/01/30.....		09/21/2020.....	Various.....		8,053,410	8,318,000	20,307
12510H	AA	8	CAUTO 2020-1A A1 2.690% 02/15/50.....		01/15/2020.....	Credit Suisse.....		32,485,116	32,493,586	
12592T	AG	0	COMM 2015-3BP B 3.238% 02/10/35.....		06/25/2020.....	Various.....		3,391,288	3,280,000	2,815
12592T	AL	9	COMM 2015-3BP D 3.238% 02/10/35.....		09/18/2020.....	Bank of America Corp.....		20,786,453	20,020,000	44,026
12597P	AC	2	CNH 2020-A A3 1.160% 06/16/25.....		05/19/2020.....	Bank of America Corp.....		13,297,389	13,300,000	
12598E	AD	4	COMM 2020-SBX B 1.802% 01/10/38.....		12/17/2020.....	Deutsche Bank.....		22,659,567	22,000,000	31,935
12625C	AJ	2	COMM 2013-WWP B 3.726% 03/10/31.....		09/30/2020.....	Bank of America Corp.....		6,732,633	6,300,000	652
12656K	AJ	6	COMM 2020-CX D 2.683% 11/10/46.....		10/23/2020.....	Deutsche Bank.....		6,603,959	6,770,000	2,018
126650	DJ	6	CVS HEALTH CORP 3.750% 04/01/30.....		03/26/2020.....	Barclays Capital.....		9,977,700	10,000,000	
14315F	AB	3	CARMX 2020-3 A2A 0.490% 06/15/23.....		07/14/2020.....	Barclays Capital.....		9,999,635	10,000,000	
14448C	AM	6	CARRIER GLOBAL CORP 1.923% 02/15/23.....		02/27/2020.....	JP Morgan Securities Inc.....		5,050,500	5,000,000	1,335
14448C	AN	4	CARRIER GLOBAL CORP 2.242% 02/15/25.....		02/27/2020.....	Morgan Stanley.....		5,067,800	5,000,000	1,557
191216	CT	5	COCA-COLA CO 3.450% 03/25/30.....		03/20/2020.....	Wells Fargo Bank.....		9,966,500	10,000,000	
20030N	DK	4	COMCAST CORP 3.300% 04/01/27.....		03/24/2020.....	Wells Fargo Bank.....		19,946,600	20,000,000	
21871F	AA	6	BCORE 2019-CORE A 1.039% 12/15/31.....		04/15/2020.....	Bank of America Corp.....		34,735,680	36,183,000	3,405
22822V	AS	0	CROWN CASTLE INTL CORP.....		06/04/2020.....	JP Morgan Securities Inc.....		7,480,200	7,500,000	
23291G	AC	8	DLL 2019-DA1 A3 2.890% 04/20/23.....		05/05/2020.....	Lloyds Securities.....		8,608,376	8,523,144	11,632
233046	AF	8	DNKN 2017-1A A2II 4.030% 11/20/47.....		04/13/2020.....	Guggenheim Securities LLC.....		134,513	141,013	868
233046	AK	7	DNKN 2019-1A A2II 4.021% 05/20/49.....		08/25/2020.....	Various.....		13,317,942	12,581,738	11,158
23305J	AG	7	DBUBS 2017-BRBK C 3.530% 10/10/34.....		07/21/2020.....	Bank of America Corp.....		4,209,844	4,000,000	8,917
233062	AA	6	DBCG 2017-BBG A 0.859% 06/15/34.....		03/03/2020.....	Deutsche Bank.....		1,242,578	1,250,000	1,556
23342K	AC	8	DRB 2017-A A2B 2.850% 05/27/42.....		01/21/2020.....	Cantor Fitzgerald.....		1,838,661	1,819,331	4,033
233851	DY	7	DAIMLER FINANCE NA LLC.....		03/05/2020.....	Citigroup.....		9,036,161	9,053,000	
233864	AD	9	DTRT 2018-1 A4 3.030% 11/15/24.....		01/02/2020.....	Mitsubishi Securities.....		10,745,812	10,660,858	18,843
247126	AJ	4	DELPHI AUTOMOTIVE SYSTEMS.....		03/05/2020.....	Various.....		13,064,980	12,000,000	234,936
24906P	AA	7	DENTSPLY SIRONA INC 3.250% 06/01/30.....		05/20/2020.....	JP Morgan Securities Inc.....		7,484,100	7,500,000	
25746U	DE	6	DOMINION ENERGY INC 3.300% 03/15/25.....		03/17/2020.....	Wells Fargo Bank.....		9,984,100	10,000,000	

SCHEDULE D - PART 3

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

1			2		3	4	5	6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
25755T	AJ	9	DPABS 2018-1A A2I	4.116% 07/25/48.....		11/13/2020.....	Various.....		554,869	529,805	840
25755T	AK	6	DPABS 2018-1A A2II	4.328% 07/25/48.....		04/16/2020.....	Bank of America Corp.....		602,193	609,960	6,233
26208Q	AB	3	DRIVE 2020-1 A2	1.990% 12/15/22.....		01/13/2020.....	Royal Bank of Canada.....		5,272,033	5,272,182	
26208V	AE	6	DRIVE 2020-2 B	1.420% 03/17/25.....		06/10/2020.....	JP Morgan Securities Inc.....		9,249,271	9,250,000	
26857L	AA	0	ELFI 2020-A A	1.730% 08/25/45.....		06/18/2020.....	Bank of Montreal.....		12,304,426	12,308,266	
26884A	BM	4	ERP OPERATING LP	2.500% 02/15/30.....		03/09/2020.....	Various.....		5,531,448	5,257,000	9,492
27409L	AA	1	EAST OHIO GAS CO/THE	1.300% 06/15/25.....		06/02/2020.....	JP Morgan Securities Inc.....		9,989,900	10,000,000	
30166N	AD	8	EART 2020-3A B	0.790% 09/16/24.....		09/16/2020.....	Citigroup.....		17,497,170	17,500,000	
320517	AC	9	FIRST HORIZON CORP	3.550% 05/26/23.....		05/20/2020.....	Morgan Stanley.....		9,996,600	10,000,000	
337738	BC	1	FISERV INC	2.650% 06/01/30.....		05/11/2020.....	Citigroup.....		12,478,000	12,500,000	
33834D	AA	2	FIVE CORNERS FND TR II.....			05/19/2020.....	Credit Suisse.....		10,000,000	10,000,000	
340711	AY	6	FLORIDA GAS TRANSMISSION.....			06/10/2020.....	PNC BANK.....		4,988,150	5,000,000	
36253X	AL	9	GSMS 2017-500K D	1.459% 07/15/32.....		03/02/2020.....	JP Morgan Securities Inc.....		2,295,000	2,295,000	3,395
368306	AN	6	GB 2020-FLIX D	2.509% 08/25/37.....		10/22/2020.....	Various.....		25,007,813	25,000,000	3,817
39154T	AW	8	GALC 2019-1 A3	3.050% 09/15/22.....		04/06/2020.....	Lloyds Securities.....		3,355,133	3,360,515	6,548
40139L	AG	8	GUARDIAN LIFE GLOB FUND.....			06/16/2020.....	Deutsche Bank.....		4,995,400	5,000,000	
437076	CA	8	HOME DEPOT INC	2.500% 04/15/27.....		03/26/2020.....	JP Morgan Securities Inc.....		11,941,560	12,000,000	
44421G	AA	1	HY 2019-30HY A	3.228% 07/10/39.....		07/22/2020.....	Bank of America Corp.....		34,199,450	30,265,000	62,417
44421L	AG	7	HY 2016-10HY C	2.977% 08/10/38.....		03/17/2020.....	Bank of America Corp.....		5,545,434	5,754,017	8,849
44421M	AA	8	HY 2019-55HY A	2.943% 12/10/41.....		09/29/2020.....	Various.....		27,949,218	25,293,000	10,076
44421M	AJ	9	HY 2019-55HY D	2.943% 12/10/41.....		10/14/2020.....	Various.....		16,551,641	16,500,000	20,804
446413	AS	5	HUNTINGTON INGALLS INDUST.....			03/27/2020.....	Bank of America Corp.....		11,711,485	11,500,000	
45378Y	AN	4	IPT 2018-INDP C	4.158% 07/10/35.....		04/22/2020.....	Piper Jaffray & Co.....		4,609,688	4,500,000	11,954
46124H	AA	4	INTUIT INC	0.650% 07/15/23.....		06/25/2020.....	Bank of America Corp.....		11,997,120	12,000,000	
46591H	AN	0	CACLN 2020-1 B	0.991% 01/25/28.....		09/09/2020.....	JP Morgan Securities Inc.....		15,777,699	15,775,832	461
48250N	AC	9	KFC HLD/PIZZA HUT/TACO.....			03/16/2020.....	Barclays Capital.....		1,905,000	2,000,000	28,236
48253Q	AG	0	KIND 2020-AIP B	1.494% 03/15/37.....		11/06/2020.....	Various.....		9,821,999	10,125,124	518
55303X	AL	9	MGM GROWTH/MGM FINANCE.....			12/18/2020.....	Various.....		9,954,790	9,728,000	28,485
55316P	AE	7	MKT 2020-525M B	2.866% 02/12/40.....		02/07/2020.....	Barclays Capital.....		9,269,640	9,000,000	17,913
563136	AG	5	OMW 2020-1MW C	2.335% 09/10/40.....		12/16/2020.....	Various.....		30,168,422	30,408,000	48,509
573284	AN	6	MARTIN MARIETTA MATERIALS.....			09/28/2020.....	Suntrust Robinson Humphrey.....		4,770,334	4,300,000	44,672
57636Q	AR	5	MASTERCARD INC	3.300% 03/26/27.....		03/24/2020.....	Citigroup.....		7,479,075	7,500,000	
590027	AN	8	MHP 2020-HILL E	3.259% 08/15/37.....		11/12/2020.....	JP Morgan Securities Inc.....		5,417,719	5,400,000	487
609207	AT	2	MONDELEZ INTERNTL INC	2.750% 04/13/30.....		04/07/2020.....	Wells Fargo Bank.....		9,903,200	10,000,000	
615369	AC	9	MOODY'S CORP	4.875% 02/15/24.....		02/27/2020.....	JP Morgan Securities Inc.....		1,411,859	1,273,000	2,931
615369	AK	1	MOODY'S CORP	2.625% 01/15/23.....		02/27/2020.....	US Bank.....		2,395,197	2,334,000	7,999
615369	AS	4	MOODY'S CORP	3.750% 03/24/25.....		03/20/2020.....	Bank of America Corp.....		3,995,480	4,000,000	
61763Q	AA	9	MSC 2014-CPT A	3.350% 07/13/29.....		12/02/2020.....	Various.....		25,879,629	25,481,000	52,351
61763Q	AJ	0	MSC 2014-CPT C	3.446% 07/13/29.....		11/13/2020.....	Various.....		22,549,063	22,200,000	32,018
631103	AG	3	NASDAQ INC	3.850% 06/30/26.....		06/24/2020.....	Susquehanna Financial Group.....		2,250,620	2,000,000	37,644
637639	AA	3	NATIONAL SECS CLEARING.....			04/16/2020.....	Wells Fargo Bank.....		9,990,600	10,000,000	
641062	AS	3	NESTLE HOLDINGS INC	1.000% 09/15/27.....		09/08/2020.....	Citigroup.....		4,992,250	5,000,000	
666807	BG	6	NORTHROP GRUMMAN CORP	3.250% 08/01/23.....		03/09/2020.....	Barclays Capital.....		10,639,200	10,000,000	36,111
67066G	AF	1	NVIDIA CORP	2.850% 04/01/30.....		03/26/2020.....	Goldman Sachs.....		9,962,900	10,000,000	
67103H	AJ	6	O'REILLY AUTOMOT	4.200% 04/01/30.....		03/25/2020.....	US Bank.....		4,026,440	4,000,000	
69335P	DT	9	PFSFC 2020-E A	1.000% 10/15/25.....		08/04/2020.....	JP Morgan Securities Inc.....		19,998,186	20,000,000	

SCHEDULE D - PART 3

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

1			2		3	4	5	6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
70450Y	AH	6	PAYPAL HOLDINGS INC	2.300% 06/01/30.....		05/11/2020.....	Bank of America Corp.....		7,491,975	7,500,000	
713448	ES	3	PEPSICO INC	2.750% 03/19/30.....		03/17/2020.....	Bank of America Corp.....		1,740,603	1,750,000	
74340X	BK	6	PROLOGIS LP	3.250% 10/01/26.....		03/17/2020.....	Wells Fargo Bank.....		2,575,589	2,466,000	37,401
75513E	CE	9	RAYTHEON TECHNOLOGIES CORP.....			06/08/2020.....	Citigroup.....		10,434,400	10,000,000	66,111
760759	AQ	3	REPUBLIC SERVICES INC	3.200% 03/15/25.....		03/06/2020.....	Deutsche Bank.....		2,160,380	2,000,000	31,111
78442P	GD	2	SLM CORP	4.200% 10/29/25.....		10/27/2020.....	MarketAxess.....		5,061,250	5,000,000	
80285R	AD	0	SDART 2020-2 A3	0.670% 04/15/24.....		07/14/2020.....	Wells Fargo Bank.....		6,999,194	7,000,000	
80286W	AB	2	SDART 2020-4 A2A	0.420% 09/15/23.....		11/17/2020.....	Barclays Capital.....		12,999,572	13,000,000	
80287A	AD	5	SDART 2020-1 A3	2.030% 02/15/24.....		04/16/2020.....	JP Morgan Securities Inc.....		5,749,519	5,750,000	
81746N	AA	6	SEMT 2016-3 A1	3.500% 11/25/46.....		04/08/2020.....	Wells Fargo Bank.....		5,916,742	5,890,969	6,873
863667	BA	8	STRYKER CORP	1.150% 06/15/25.....		05/26/2020.....	Wells Fargo Bank.....		9,976,600	10,000,000	
879369	AE	6	TELEFLEX INC	4.875% 06/01/26.....		03/12/2020.....	JP Morgan Securities Inc.....		2,035,000	2,000,000	28,438
879369	AF	3	TELEFLEX INC	4.625% 11/15/27.....		03/12/2020.....	Bank of America Corp.....		3,067,500	3,000,000	46,635
90205F	AJ	9	PRK 2017-280P C	1.409% 09/15/34.....		06/29/2020.....	Various.....		18,920,919	22,115,000	14,708
91324P	DW	9	UNITEDHEALTH GRP INC	1.250% 01/15/26.....		05/13/2020.....	Barclays Capital.....		9,961,300	10,000,000	
91533B	AA	8	UPJOHN INC	1.125% 06/22/22.....		06/17/2020.....	Goldman Sachs.....		9,995,700	10,000,000	
918204	BA	5	VF CORPORATION	2.400% 04/23/25.....		04/21/2020.....	Bank of America Corp.....		9,982,700	10,000,000	
92047W	AD	3	VALVOLINE INC	4.250% 02/15/30.....		12/16/2020.....	Various.....		10,701,820	10,168,000	75,625
92348C	AC	5	VZOT 2020-C C	0.770% 12/20/25.....		10/27/2020.....	Bank of America Corp.....		12,998,889	13,000,000	
92826C	AD	4	VISA INC	3.150% 12/14/25.....		03/11/2020.....	US Bank.....		10,799,600	10,000,000	77,875
928668	AP	7	VOLKSWAGEN GROUP AMERICA.....			02/12/2020.....	Barclays Capital.....		5,178,850	5,000,000	51,111
974153	AB	4	WSTOP 2020-1A A2	2.841% 12/05/50.....		10/09/2020.....	Barclays Capital.....		11,000,000	11,000,000	
13645Y	AE	9	CPART 2020-1A A4	1.890% 03/19/25.....	A.....	05/05/2020.....	Wells Fargo Bank.....		13,914,141	14,000,000	13,230
13648T	AA	5	CANADIAN PACIFIC RAILWAY.....		A.....	03/06/2020.....	Various.....		10,070,800	10,000,000	1,424
286181	AD	4	ELEMENT FLEET MANAGEMENT.....		A.....	05/28/2020.....	JP Morgan Securities Inc.....		9,998,500	10,000,000	
380881	EK	4	GCCT 2018-1A A	2.620% 01/15/23.....		05/20/2020.....	Various.....		11,144,180	11,000,000	17,976
00774M	AN	5	AERCAP IRELAND CAP/GLOBA.....		D.....	06/04/2020.....	Various.....		12,922,300	13,000,000	
25243Y	BC	2	DIAGEO CAPITAL PLC	1.375% 09/29/25.....	D.....	04/27/2020.....	Bank of America Corp.....		19,926,400	20,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous.....								1,267,966,416	1,253,190,135	2,144,581
8399997.	Total - Bonds - Part 3.....								2,269,777,746	2,251,495,135	2,830,499
8399998.	Total - Bonds - Summary Item from Part 5.....								1,339,730,776	1,313,696,204	1,422,998
8399999.	Total - Bonds.....								3,609,508,522	3,565,191,339	4,253,497

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

00287Y	10	9	ABBVIE INC.....			05/11/2020.....	State Street Bank.....	4,056,000	340,542	XXX	
004225	10	8	ACADIA PHARMACEUTICALS INC.....			06/23/2020.....	State Street Bank.....	5,900,000	309,368	XXX	
00434H	10	8	ACCELERON PHARMA INC.....			06/23/2020.....	State Street Bank.....	2,500,000	272,734	XXX	
156700	10	6	CENTURYLINK INC.....			03/25/2020.....	State Street Bank.....	112,000,000	1,060,696	XXX	
172967	42	4	CITIGROUP INC.....			06/23/2020.....	State Street Bank.....	41,000,000	2,173,574	XXX	
18915M	10	7	CLOUDFLARE INC A.....			12/11/2020.....	State Street Bank.....	1,000,000	81,750	XXX	
225310	10	1	CREDIT ACCEPTANCE CORP.....			06/23/2020.....	State Street Bank.....	700,000	304,549	XXX	
22788C	10	5	CROWDSTRIKE HOLDINGS INC A.....			12/11/2020.....	State Street Bank.....	4,300,000	753,482	XXX	
252131	10	7	DEXCOM INC.....			10/19/2020.....	State Street Bank.....	700,000	284,474	XXX	
446150	10	4	HUNTINGTON BANCSHARES INC.....			06/23/2020.....	State Street Bank.....	31,500,000	323,360	XXX	
52603B	10	7	LENDINGTREE INC.....			06/23/2020.....	State Street Bank.....	1,100,000	310,231	XXX	
60871R	20	9	MOLSON COORS BEVERAGE CO.....			06/23/2020.....	State Street Bank.....	17,300,000	660,934	XXX	
64110L	10	6	NETFLIX INC.....			03/25/2020.....	State Street Bank.....	19,000,000	6,676,456	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
87612G 10 1	TARGA RESOURCES CORP.....		03/25/2020.....	State Street Bank.....	132,700.000	1,126,663	XXX	
92556V 10 6	VIATRIS INC.....		11/17/2020.....	State Street Bank.....	24,200.000	378,972	XXX	
92556V 10 6	VIATRIS INC.....		11/17/2020.....	Spin Off.....	4,930.000	37,819	XXX	
969457 10 0	WILLIAMS COS INC.....		03/25/2020.....	State Street Bank.....	37,000.000	491,282	XXX	
G46188 10 1	HORIZON THERAPEUTICS PLC.....	C.....	10/19/2020.....	State Street Bank.....	15,600.000	1,228,255	XXX	
Y58473 10 2	MAXEON SOLAR TECHNO.....	C.....	08/27/2020.....	Spin Off.....	3,712.000	55,917	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					16,871,058	XXX	0
9799997.	Total - Common Stocks - Part 3.....					16,871,058	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					486,574	XXX	
9799999.	Total - Common Stocks.....					17,357,632	XXX	0
9899999.	Total - Preferred and Common Stocks.....					17,357,632	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					3,626,866,154	XXX	4,253,497

SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
												11	12	13	14	15							
CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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	
Bonds - U.S. Government																							
912828	4P	2	US TREASURY NOTE 2.625% 05/15/21.....	..	03/04/2020.	Citigroup.....		818,125	800,000	811,375	811,352	.....	.....(1,445)	.....	.....(1,445)	.....	.....809,907	.....	.....8,218	8,218	6,404	05/15/2021.	
912828	4V	9	US TREASURY NOTE 2.875% 08/15/28.....	..	03/26/2020.	Barclays Capital.....		11,686,328	10,000,000	9,924,609	9,933,215	.....	.....1,658	.....	.....1,658	.....	.....9,934,872	.....	..1,751,456	1,751,456	178,503	08/15/2028.	
912828	5T	3	US TREASURY NOTE 2.625% 12/31/25.....	..	09/15/2020.	Goldman Sachs.....		11,216,406	10,000,000	9,966,797	9,971,015	.....	.....2,983	.....	.....2,983	.....	.....9,973,997	.....	..1,242,409	1,242,409	186,889	12/31/2025.	
912828	5Z	9	US TREASURY NOTE 2.500% 01/31/24.....	..	06/18/2020.	Various.....		43,268,945	40,000,000	40,091,602	40,075,316	.....	.....(7,754)	.....	.....(7,754)	.....	.....40,067,562	.....	..3,201,384	3,201,384	847,527	01/31/2024.	
912828	6A	3	US TREASURY NOTE 2.625% 01/31/26.....	..	04/27/2020.	Goldman Sachs.....		22,418,750	20,000,000	20,112,500	20,099,662	.....	.....(5,120)	.....	.....(5,120)	.....	.....20,094,541	.....	..2,324,209	2,324,209	389,423	01/31/2026.	
912828	6F	2	US TREASURY NOTE 2.500% 02/28/26.....	..	09/11/2020.	JP Morgan Securities Inc.....		5,591,406	5,000,000	4,962,500	4,966,539	.....	.....3,591	.....	.....3,591	.....	.....4,970,130	.....	.....621,276	621,276	129,834	02/28/2026.	
912828	6L	9	US TREASURY NOTE 2.250% 03/31/26.....	..	07/22/2020.	Various.....		21,829,297	20,000,000	19,711,328	19,737,926	.....	.....14,540	.....	.....14,540	.....	.....19,752,468	.....	..2,076,829	2,076,829	287,705	03/31/2026.	
912828	6S	4	US TREASURY NOTE 2.375% 04/30/26.....	..	10/22/2020.	Various.....		44,140,039	40,000,000	40,224,023	40,204,918	.....	.....(22,010)	.....	.....(22,010)	.....	.....40,182,908	.....	..3,957,131	3,957,131	860,157	04/30/2026.	
912828	6T	2	US TREASURY NOTE 2.375% 05/15/29.....	..	03/20/2020.	JP Morgan Securities Inc.....		12,299,375	11,000,000	11,332,500	11,319,005	.....	.....(6,994)	.....	.....(6,994)	.....	.....11,312,011	.....	.....987,364	987,364	92,586	05/15/2029.	
912828	6Z	8	US TREASURY NOTE 1.750% 06/30/24.....	..	04/15/2020.	Barclays Capital.....		13,770,859	13,000,000	12,967,500	12,970,596	.....	.....1,712	.....	.....1,712	.....	.....12,972,308	.....	.....798,551	798,551	66,875	06/30/2024.	
912828	7B	0	US TREASURY NOTE 1.875% 06/30/26.....	..	07/22/2020.	Various.....		68,250,547	63,000,000	62,824,219	62,834,973	.....	.....11,550	.....	.....11,550	.....	.....62,846,523	.....	..5,404,024	5,404,024	494,621	06/30/2026.	
912828	TY	6	US TREASURY NOTE 1.625% 11/15/22.....	..	01/15/2020.	Morgan Stanley.....		5,007,422	5,000,000	5,003,125	5,003,001	.....	.....(48)	.....	.....(48)	.....	.....5,002,953	.....	.....4,469	4,469	13,839	11/15/2022.	
912828	X7	0	US TREASURY NOTE 2.000% 04/30/24.....	..	09/24/2020.	Morgan Stanley.....		21,298,438	20,000,000	19,142,188	19,344,836	.....	.....105,304	.....	.....105,304	.....	.....19,450,141	.....	..1,848,297	1,848,297	360,870	04/30/2024.	
912828	X9	6	US TREASURY NOTE 1.500% 05/15/20.....	..	05/15/2020.	Maturity.....		4,000,000	4,000,000	4,002,344	4,000,268	.....	.....(268)	.....	.....(268)	.....	.....4,000,000	.....	.....0	0	30,000	05/15/2020.	
912828	Y6	1	US TREASURY NOTE 2.750% 07/31/23.....	..	04/16/2020.	JP Morgan Securities Inc.....		10,810,547	10,000,000	10,000,781	10,000,505	.....	.....(150)	.....	.....(150)	.....	.....10,000,355	.....	.....810,192	810,192	195,673	07/31/2023.	
912828	Y7	9	US TREASURY NOTE 2.875% 07/31/25.....	..	08/13/2020.	JP Morgan Securities Inc.....		11,266,406	10,000,000	10,060,547	10,049,538	.....	.....(5,078)	.....	.....(5,078)	.....	.....10,044,460	.....	..1,221,946	1,221,946	298,438	07/31/2025.	
912828	Y8	7	US TREASURY NOTE 1.750% 07/31/24.....	..	04/22/2020.	Morgan Stanley.....		33,903,750	32,000,000	32,385,000	32,356,598	.....	.....(23,459)	.....	.....(23,459)	.....	.....32,333,139	.....	..1,570,611	1,570,611	407,692	07/31/2024.	
912828	Y9	5	US TREASURY NOTE 1.875% 07/31/26.....	..	10/22/2020.	Various.....		69,954,727	65,000,000	66,120,703	66,063,624	.....	.....(87,955)	.....	.....(87,955)	.....	.....65,975,669	.....	..3,979,058	3,979,058	1,093,961	07/31/2026.	
912828	YA	2	US TREASURY NOTE 1.500% 08/15/22.....	..	03/11/2020.	JP Morgan Securities Inc.....		44,050,500	43,200,000	43,233,492	43,230,049	.....	.....(2,127)	.....	.....(2,127)	.....	.....43,227,922	.....	.....822,578	822,578	370,286	08/15/2022.	
912828	YB	0	US TREASURY NOTE 1.625% 08/15/29.....	..	03/19/2020.	Various.....		35,076,055	33,500,000	33,246,855	33,253,463	.....	.....5,010	.....	.....5,010	.....	.....33,258,473	.....	..1,817,582	1,817,582	321,696	08/15/2029.	
912828	YD	6	US TREASURY NOTE 1.375% 08/31/26.....	..	04/27/2020.	Barclays Capital.....		23,071,250	22,000,000	21,688,516	21,701,047	.....	.....12,486	.....	.....12,486	.....	.....21,713,533	.....	..1,357,717	1,357,717	188,913	08/31/2026.	
912828	YG	9	US TREASURY NOTE 1.625% 09/30/26.....	..	04/07/2020.	Bank of America Corp.....		10,633,203	10,000,000	9,961,719	9,962,667	.....	.....1,470	.....	.....1,470	.....	.....9,964,137	.....	.....669,066	669,066	84,802	09/30/2026.	
912828	YM	6	US TREASURY NOTE 1.500% 10/31/24.....	..	03/26/2020.	Various.....		46,871,094	45,000,000	44,680,664	44,689,366	.....	.....12,491	.....	.....12,491	.....	.....44,701,857	.....	..2,169,236	2,169,236	251,374	10/31/2024.	
912828	YQ	7	US TREASURY NOTE 1.625% 10/31/26.....	..	04/03/2020.	Various.....		42,619,238	40,000,000	39,763,477	39,768,077	.....	.....8,045	.....	.....8,045	.....	.....39,776,122	.....	..2,843,117	2,843,117	269,866	10/31/2026.	
912828	YS	3	US TREASURY NOTE 1.750% 11/15/29.....	..	02/05/2020.	Goldman Sachs.....		15,141,797	15,000,000	14,942,578	14,943,088	.....	.....488	.....	.....488	.....	.....14,943,576	.....	.....198,221	198,221	59,856	11/15/2029.	
912828	YU	8	US TREASURY NOTE 1.625% 11/30/26.....	..	03/25/2020.	Various.....		68,160,156	65,000,000	64,400,000	64,402,391	.....	.....17,808	.....	.....17,808	.....	.....64,420,199	.....	..3,739,958	3,739,958	305,686	11/30/2026.	
0599999.		Total - Bonds - U.S. Government.....		..				697,154,660	652,500,000	651,560,942	651,693,035	0	36,728	0	36,728	0	651,729,763	0	45,424,899	..45,424,899	..7,793,476	XXX	
Bonds - U.S. Special Revenue and Special Assessment																							
20775B	N8	5	CONN ST FIN AUTH HSG MTG.....	..	12/15/2020.	Redemption 100.0000.....		1,975,000	1,975,000	2,102,368	2,009,400	.....	.....(34,400)	.....	.....(34,400)	.....	.....1,975,000	.....	.....0	0	60,178	11/15/2032.	
20775C	EM	2	CONN ST FIN AUTH HSG MTG.....	..	12/15/2020.	Redemption 100.0000.....		875,000	875,000	936,338	908,881	.....	.....(33,881)	.....	.....(33,881)	.....	.....875,000	.....	.....0	0	18,552	05/15/2039.	
20775F	CG	0	CONN ST HSG FIN AUTH SPL OBLG.....	..	12/01/2020.	Redemption 100.0000.....		280,000	280,000	294,918	283,169	.....	.....(3,169)	.....	.....(3,169)	.....	.....280,000	.....	.....0	0	9,113	06/01/2026.	
3137AA	4X	8	FHMS 2011-K013 X1 IO 0.752% 01/25/21.....	..	12/01/2020.	Paydown.....				8,189,971	777,697	.....	.....(777,697)	.....	.....(777,697)	.....		.....	.....0	0	961,960	01/25/2021.	
3137AD	TK	3	FHMS 2011-K014 X1 IO 1.193% 04/25/21.....	..	12/01/2020.	Paydown.....				3,689,986	475,701	.....	.....(475,701)	.....	.....(475,701)	.....		.....	.....0	0	482,173	04/25/2021.	
3137B1	BT	8	FHMS 2013-K026 X1 IO 0.956% 11/25/22.....	..	12/01/2020.	Paydown.....				225,591	73,212	.....	.....(73,212)	.....	.....(73,212)	.....		.....	.....0	0	17,973	11/25/2022.	
3137B6	ZN	4	FHMS 2014-K714 X1 IO 1.059% 10/25/20.....	..	10/01/2020.	Paydown.....				10,972,056	695,178	.....	.....(695,178)	.....	.....(695,178)	.....		.....	.....0	0	1,147,836	10/25/2020.	
3137B7	N2	1	FHMS 2014-K036 X1 IO 0.721% 10/25/23.....	..	12/01/2020.	Paydown.....				266,360	105,351	.....	.....(105,351)	.....	.....(105,351)	.....		.....	.....0	0	19,348	10/25/2023.	
3137FC	JM	7	FHMS 2017-K070 X1 IO 0.325% 11/25/27.....	..	12/01/2020.	Paydown.....				14,149	11,319	.....	.....(11,319)	.....	.....(11,319)	.....		.....	.....0	0	1,115	11/25/2027.	
3137FG	R5	6	FHMS 2018-K078 X1 IO 0.086% 06/25/28.....	..	12/01/2020.	Paydown.....				21,728	18,558	.....	.....(18,558)	.....	.....(18,558)	.....		.....	.....0	0	1,691	06/25/2028.	
3137FH	2B	8	FHMS 2018-K156 X1 IO 0.067% 07/25/36.....	..	12/01/2020.	Paydown.....				7,036	6,427	.....	.....(6,427)	.....	.....(6,427)	.....		.....	.....0	0	460	07/25/2036.	
3137FJ	EK	1	FHMS 2018-K081 X1 IO 0.068% 08/25/28.....	..	12/01/2020.	Paydown.....				5,924	5,213	.....	.....(5,213)	.....	.....(5,213)	.....		.....	.....0	0	494	08/25/2028.	
3137FL	YX	6	FHMS 2019-K092 X1 IO 0.708% 04/25/29.....	..	12/01/2020.	Paydown.....				10,267	9,684	.....	.....(9,684)	.....	.....(9,684)	.....		.....	.....0	0	771	04/25/2029.	

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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	
CUSIP Identification	Description	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.								
31392C MS 0	FNW 2002-W1 2A 5.501% 02/25/42.....	12/01/2020.	Paydown.....		3,714	3,714	3,903	3,639		74		74		3,714				0	118	02/25/2042.		
452227 FK 2	ILLINOIS ST SALES TAX REVENUE.....	06/15/2020.	Maturity.....		4,220,000	4,220,000	4,220,000	4,220,000				0		4,220,000				0	56,569	06/15/2020.		
45506A EK 3	INDIANA ST HSG & CMNTY DEV.....	12/01/2020.	Redemption 100.0000.....		590,000	590,000	634,575	599,369		(9,369)		(9,369)		590,000				0	19,575	12/01/2027.		
57587A HY 7	MASSACHUSETTS ST HSG 4.000% 06/01/39..	10/19/2020.	Redemption 100.0000.....		965,000	965,000	1,034,287	993,563		(28,563)		(28,563)		965,000				0	15,510	06/01/2039.		
60416Q FS 8	MINNESOTA ST HSG FIN AGY.....	12/01/2020.	Redemption 100.0000.....		200,000	200,000	213,574	201,872		(1,872)		(1,872)		200,000				0	7,632	07/01/2035.		
60637B DV 9	MISSOURI ST HSG DEV COMMN.....	11/01/2020.	Redemption 100.0000.....		495,000	495,000	544,431	517,189		(22,189)		(22,189)		495,000				0	12,300	11/01/2041.		
60637B NS 5	MISSOURI ST HSG DEV COMMN.....	12/01/2020.	Redemption 100.0000.....		440,000	440,000	476,621	465,089		(25,089)		(25,089)		440,000				0	11,367	05/01/2042.		
649883 H6 5	NEW YORK ST MTGE AGY HOMEOWNER.....	10/01/2020.	Redemption 100.0000.....		1,330,000	1,330,000	1,405,770	1,365,824		(35,824)		(35,824)		1,330,000				0	34,475	10/01/2035.		
658909 BF 2	NORTH DAKOTA ST HSG FIN AGY.....	07/01/2020.	Redemption 100.0000.....		130,000	130,000	137,600	130,909		(909)		(909)		130,000				0	5,850	07/01/2041.		
658909 KZ 8	NORTH DAKOTA ST HSG FIN AGY.....	07/01/2020.	Redemption 100.0000.....		985,000	985,000	1,073,374	1,039,083		(54,083)		(54,083)		985,000				0	33,600	01/01/2047.		
83756C AM 7	SOUTH DAKOTA HSG DEV AUTH.....	08/12/2020.	Redemption 100.0000.....		370,000	370,000	395,874	378,777		(8,777)		(8,777)		370,000				0	8,721	05/01/2031.		
93978T VD 8	WASHINGTON ST HSG 3.500% 12/01/46.....	12/01/2020.	Redemption 100.0000.....		935,000	935,000	988,809	967,553		(32,553)		(32,553)		935,000				0	22,356	12/01/2046.		
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					13,793,714	13,793,714	37,865,510	16,262,657	0	(2,468,944)	0	(2,468,944)	0	13,793,714	0	0	0	2,949,737	XXX		
Bonds - Industrial and Miscellaneous																						
00206R HS 4	AT&T INC 3.600% 07/15/25.....	07/31/2020.	Citigroup.....		5,662,050	5,000,000	5,285,450	5,270,691		(28,684)		(28,684)		5,242,007		420,043	420,043	190,000	07/15/2025.			
02007T AB 1	ALLYA 2019-4 A2 1.930% 10/17/22.....	12/15/2020.	Paydown.....		5,253,240	5,253,240	5,252,778	5,252,690		550		550		5,253,240				0	78,176	10/17/2022.		
03063N AR 8	ACRE 2010-ARTA D 7.443% 01/14/29.....	07/11/2020.	Paydown.....		18,438,000	18,438,000	19,433,414	18,969,936	93,912	(625,848)		(531,936)		18,438,000				0	800,532	01/14/2029.		
03066M AB 2	AMCAR 2018-3 A2A 3.110% 01/18/22.....	07/18/2020.	Paydown.....		2,254,188	2,254,188	2,254,097	2,254,163		24		24		2,254,188				0	20,187	01/18/2022.		
032095 AF 8	AMPHENOL CORP 2.200% 04/01/20.....	04/01/2020.	Maturity.....		2,690,000	2,690,000	2,707,889	2,691,724		(1,724)		(1,724)		2,690,000				0	29,590	04/01/2020.		
032654 AQ 8	ANALOG DEVICES INC 2.850% 03/12/20.....	03/12/2020.	Maturity.....		8,033,000	8,033,000	7,990,746	8,027,355		5,645		5,645		8,033,000				0	114,470	03/12/2020.		
032654 AR 6	ANALOG DEVICES INC 2.950% 01/12/21.....	09/25/2020.	Call 100.0000.....		22,865,000	22,865,000	22,658,686	22,769,885		65,931		65,931		22,835,816		29,184	29,184	997,187	01/12/2021.			
035242 AL 0	ANHEUSER-BUSCH INBEV FIN.....	07/01/2020.	Citigroup.....		19,144,440	17,976,000	18,285,318	18,127,392		(26,867)		(26,867)		18,100,525		1,043,915	1,043,915	553,661	02/01/2023.			
037389 AW 3	AON CORP 5.000% 09/30/20.....	06/30/2020.	Call 100.0000.....		14,252,000	14,252,000	15,974,247	14,480,101		(152,032)		(152,032)		14,328,070		(76,070)	(76,070)	694,056	09/30/2020.			
04033J AB 7	ARIFL 2019-A A2A 2.410% 11/15/27.....	12/15/2020.	Paydown.....		3,846,617	3,846,617	3,846,473	3,846,521		96		96		3,846,617				0	63,280	11/15/2027.		
052769 AE 6	AUTODESK INC 3.500% 06/15/27.....	01/07/2020.	JP Morgan Securities Inc.....		7,375,690	7,000,000	6,956,040	6,965,795		51		51		6,965,846		409,844	409,844	16,333	06/15/2027.			
05357H AA 8	AVMT 2013-AVM A 3.867% 12/05/32.....	06/01/2020.	Paydown.....		38,534,000	38,534,000	39,170,774	38,765,898		(231,898)		(231,898)		38,534,000				0	733,119	12/05/2032.		
05357H AG 5	AVMT 2013-AVM B 3.867% 12/05/32.....	06/01/2020.	Paydown.....		17,170,000	17,170,000	17,729,819	17,295,641		(125,641)		(125,641)		17,170,000				0	326,663	12/05/2032.		
05586C AC 8	BMWLT 2018-1 A3 3.260% 07/20/21.....	12/20/2020.	Paydown.....		8,873,174	8,873,174	8,871,941	8,872,689		485		485		8,873,174				0	215,798	07/20/2021.		
05607A AG 8	BX TRUST 2018-MCSF B 2.546% 04/15/35.....	01/15/2020.	Paydown.....		5,000,000	5,000,000	4,987,500	4,993,020		6,980		6,980		5,000,000				0	10,960	04/15/2035.		
065606 AB 1	BWSTA 2019-1 A2 2.400% 10/17/22.....	12/15/2020.	Paydown.....		7,893,120	7,893,120	7,892,387	7,892,732		388		388		7,893,120				0	99,334	10/17/2022.		
07274N AJ 2	BAYER US FINANCE II LLC.....	01/09/2020.	Morgan Stanley.....		15,972,012	14,800,000	14,767,616	14,771,694		(31)		(31)		14,771,663		1,200,349	1,200,349	48,922	12/15/2025.			
07388L AM 2	BSCMS 2006-PW13 C 5.680% 09/11/41.....	05/26/2020.	Barclays Capital.....		11,536,393	11,558,065	11,890,810	11,594,619		(45,584)		(45,584)		11,549,035		(12,642)	(12,642)	322,778	09/11/2041.			
07388L AM 2	BSCMS 2006-PW13 C 5.680% 09/11/41.....	05/01/2020.	Paydown.....		821,374	821,374	845,021	823,972		(2,598)		(2,598)		821,374				0	11,610	09/11/2041.		
075887 BT 5	BECTION DICKINSON & CO 2.894% 06/06/22..	12/18/2020.	Call 100.0000.....		1,603,000	1,603,000	1,543,048	1,560,269		16,451		16,451		1,576,720		26,280	26,280	56,833	06/06/2022.			
125282 AA 1	CGDBB 2017-BIOC A 0.931% 07/15/28.....	12/09/2020.	Various.....		22,383,169	22,381,813	22,379,244	22,360,417		(163,103)		(163,103)		22,197,315		185,854	185,854	295,416	07/15/2028.			
12528R AE 8	CGBAM 2015-SMRT B 3.213% 04/10/28.....	01/01/2020.	Paydown.....		2,545,000	2,545,000	2,548,188	2,544,792		208		208		2,545,000				0	6,814	04/10/2028.		
12596T AB 7	CNH 2019-B A2 2.550% 09/15/22.....	12/15/2020.	Paydown.....		17,499,362	17,499,362	17,498,689	17,498,977		385		385		17,499,362				0	191,344	09/15/2022.		
126650 CW 8	CVS HEALTH CORP 4.100% 03/25/25.....	12/22/2020.	Citigroup.....		17,190,799	15,000,000	14,853,150	14,886,275		14,637		14,637		14,900,912		2,289,887	2,289,887	614,356	03/25/2025.			
126650 CX 6	CVS HEALTH CORP 4.300% 03/25/28.....	01/16/2020.	Credit Suisse.....		5,493,700	5,000,000	4,929,700	4,939,981		358		358		4,940,338		553,362	553,362	69,278	03/25/2028.			
14041N FK 2	COMET 2017-A1 A1 2.000% 01/17/23.....	03/15/2020.	Paydown.....		24,460,000	24,460,000	24,409,360	24,445,550		14,450		14,450		24,460,000				0	122,300	01/17/2023.		
14042W AB 6	COPAR 2019-1 A2 2.580% 04/15/22.....	12/15/2020.	Paydown.....		5,537,299	5,537,299	5,536,830	5,537,071		228		228		5,537,299				0	75,705	04/15/2022.		
14314E AC 5	CARMX 2016-3 A3 1.390% 05/17/21.....	03/15/2020.	Paydown.....		1,972,207	1,972,207	1,948,556	1,969,469		2,739		2,739		1,972,207				0	4,231	05/17/2021.		

E14.1

SCHEDULE D - PART 4

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

E14.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification		Description									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.						
161175 AX 2	CCO SAFARI II LLC	3.579% 07/23/20.....	..	06/23/2020.	Call 100.0000.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	328,075	07/23/2020.
165183 AL 8	CFII 2017-2A A1	1.990% 07/15/29.....	..	12/15/2020.	Paydown.....	.....	4,684,426	4,684,426	4,650,574	4,669,772	.....	14,654	.....	14,654	4,684,426	.....	.....	.....0	48,617	07/15/2029.	
165183 AQ 7	CFII 2017-2A A2	0.609% 05/15/29.....	..	12/15/2020.	Paydown.....	.....	1,805,822	1,805,822	1,805,258	1,806,678	.....	(855)	.....	(855)	1,805,822	.....	.....	.....0	13,517	05/15/2029.	
165183 CD 4	CFII 2019-2A A1	1.950% 09/15/31.....	..	12/15/2020.	Paydown.....	.....	10,606,062	10,606,062	10,604,216	10,605,349	.....	713	.....	713	10,606,062	.....	.....	.....0	106,923	09/15/2031.	
20267U AB 5	CBSLT 2016-B A2	1.598% 10/25/40.....	..	12/28/2020.	Paydown.....	.....	822,497	822,497	822,497	827,319	.....	(4,822)	.....	(4,822)	822,497	.....	.....	.....0	9,685	10/25/2040.	
205887 BX 9	CONAGRA FOODS INC	1.848% 10/22/20.....	..	05/29/2020.	Call 100.0000.....	.....	7,000,000	7,000,000	7,000,000	6,983,635	.....	(5,041)	.....	(5,041)	6,978,594	.....	21,406	21,406	86,061	10/22/2020.	
21871F AG 3	BCORE 2019-CORE B	2.776% 12/15/31.....	..	01/21/2020.	Barclays Capital.....	.....	20,000,000	20,000,000	19,996,953	19,969,257	.....	803	.....	803	19,970,060	.....	29,940	29,940	61,250	12/15/2031.	
23342N AB 4	DLL 2019-MA2 A2	2.270% 05/20/22.....	..	12/20/2020.	Paydown.....	.....	24,831,303	24,831,303	24,829,394	24,829,083	.....	2,220	.....	2,220	24,831,303	.....	.....	.....0	319,873	05/20/2022.	
24704B AC 8	DEFT 2019-1 A2	2.780% 08/23/21.....	..	12/22/2020.	Paydown.....	.....	30,103,934	30,103,934	30,100,165	30,102,281	.....	1,653	.....	1,653	30,103,934	.....	.....	.....0	464,681	08/23/2021.	
26867L AE 0	EMD FINANCE LLC	2.400% 03/19/20.....	..	03/19/2020.	Maturity.....	.....	10,000,000	10,000,000	9,999,500	9,999,625	.....	375	.....	375	10,000,000	.....	.....	.....0	120,000	03/19/2020.	
27034M AA 2	EARN 2016-D A1	1.548% 01/25/41.....	..	12/28/2020.	Paydown.....	.....	388,459	388,459	388,459	391,196	.....	(2,737)	.....	(2,737)	388,459	.....	.....	.....0	4,078	01/25/2041.	
27035B AB 3	EARN 2017-A A2	2.650% 01/25/41.....	..	12/25/2020.	Paydown.....	.....	1,942,682	1,942,682	1,942,198	1,943,612	.....	(930)	.....	(930)	1,942,682	.....	.....	.....0	26,195	01/25/2041.	
28108P AA 4	ESLFT 2012-A AP	4.950% 10/01/25.....	..	07/01/2020.	Paydown.....	.....	2,744,449	2,744,449	2,793,006	2,744,593	.....	(144)	.....	(144)	2,744,449	.....	.....	.....0	71,535	10/01/2025.	
29373L AB 7	EFF 2018-1 A2	2.870% 10/20/23.....	..	12/20/2020.	Paydown.....	.....	8,201,541	8,201,541	8,172,066	8,190,648	.....	10,892	.....	10,892	8,201,541	.....	.....	.....0	127,232	10/20/2023.	
29374D AB 4	EFF 2019-2 A2	2.290% 02/20/25.....	..	12/20/2020.	Paydown.....	.....	10,670,226	10,670,226	10,669,359	10,669,533	.....	693	.....	693	10,670,226	.....	.....	.....0	176,027	02/20/2025.	
29444U AQ 9	EQUINIX INC	5.875% 01/15/26.....	..	07/08/2020.	Call 100.0000.....	.....	13,279,000	13,279,000	14,096,488	14,020,541	.....	(174,271)	.....	(174,271)	13,846,271	.....	(567,271)	(567,271)	1,511,970	01/15/2026.	
30261N AE 0	FREMF 2013-K25 B	3.744% 11/25/45.....	..	05/22/2020.	Societe Generale.....	.....	9,918,664	9,651,000	9,695,862	9,672,666	.....	(6,273)	.....	(6,273)	9,666,392	.....	252,272	252,272	173,638	11/25/2045.	
30290W AE 5	FREMF 2012-K23 B	3.782% 10/25/45.....	..	05/20/2020.	Societe Generale.....	.....	17,529,531	17,050,000	17,644,498	17,558,050	.....	(78,844)	.....	(78,844)	17,479,207	.....	50,325	50,325	300,901	10/25/2045.	
30291V AE 6	FREMF 2013-K35 B	4.073% 08/25/23.....	..	05/12/2020.	Societe Generale.....	.....	5,011,388	4,760,000	4,929,947	4,901,284	.....	(14,328)	.....	(14,328)	4,886,956	.....	124,431	124,431	86,192	08/25/2023.	
30293A AN 0	FREMF 2015-K47 B	3.587% 06/25/48.....	..	01/23/2020.	JP Morgan Securities Inc.....	.....	2,081,875	2,000,000	1,949,844	1,957,678	.....	522	.....	522	1,958,200	.....	123,675	123,675	11,364	06/25/2048.	
34528D AB 9	FORDL 2019-B A2A	2.280% 02/15/22.....	..	12/15/2020.	Paydown.....	.....	14,737,168	14,737,168	14,737,153	14,737,148	.....	20	.....	20	14,737,168	.....	.....	.....0	226,420	02/15/2022.	
34531K AB 8	FORDO 2019-C A2A	1.880% 07/15/22.....	..	12/15/2020.	Paydown.....	.....	7,553,346	7,553,346	7,552,654	7,552,727	.....	619	.....	619	7,553,346	.....	.....	.....0	104,214	07/15/2022.	
34964C AB 2	FORTUNE BRANDS HOME & SECURI.....	.....	..	06/15/2020.	Maturity.....	.....	3,890,000	3,890,000	3,891,906	3,890,367	.....	(367)	.....	(367)	3,890,000	.....	.....	.....0	58,350	06/15/2020.	
35729P JE 1	FHLT 2005-1 M4	1.168% 06/25/35.....	..	12/28/2020.	Paydown.....	.....	844,167	844,167	609,911	847,712	.....	(3,545)	.....	(3,545)	844,167	.....	.....	.....0	8,583	06/25/2035.	
35802X AH 6	FRESENIUS MED CARE II	4.125% 10/15/20.....	..	07/17/2020.	Call 100.0000.....	.....	10,000,000	10,000,000	10,362,500	10,067,751	.....	(67,751)	.....	(67,751)	10,000,000	.....	.....	.....0	311,667	10/15/2020.	
36255J AC 8	GMCAR 2018-3 A2B	0.815% 07/16/21.....	..	04/16/2020.	Paydown.....	.....	1,981,516	1,981,516	1,981,593	1,980,402	.....	1,114	.....	1,114	1,981,516	.....	.....	.....0	6,786	07/16/2021.	
36256U AB 4	GMALT 2019-1 A2A	2.910% 04/20/21.....	..	08/20/2020.	Paydown.....	.....	14,016,659	14,016,659	14,015,927	14,016,412	.....	247	.....	247	14,016,659	.....	.....	.....0	158,239	04/20/2021.	
36257X AG 6	GSMS 2019-SOHO B	2.826% 06/15/36.....	..	01/23/2020.	Morgan Stanley.....	.....	35,000,000	35,000,000	35,000,000	34,954,301	.....	(180)	.....	(180)	34,954,121	.....	45,879	45,879	120,074	06/15/2036.	
370334 CF 9	GENERAL MILLS INC	4.000% 04/17/25.....	..	01/21/2020.	Wells Fargo Bank.....	.....	10,845,000	10,000,000	10,035,050	10,026,782	.....	(303)	.....	(303)	10,026,479	.....	818,521	818,521	106,667	04/17/2025.	
37331N AB 7	GEORGIA-PACIFIC LLC	5.400% 11/01/20.....	..	11/01/2020.	Maturity.....	.....	3,128,000	3,128,000	3,444,866	3,213,757	.....	(85,757)	.....	(85,757)	3,128,000	.....	.....	.....0	168,912	11/01/2020.	
38013T AB 7	GMALT 2019-3 A2A	2.090% 10/20/21.....	..	12/20/2020.	Paydown.....	.....	8,901,969	8,901,969	8,901,708	8,901,801	.....	167	.....	167	8,901,969	.....	.....	.....0	125,329	10/20/2021.	
38406H AA 0	GRCE 2014-GRCE A	3.369% 06/10/28.....	..	11/06/2020.	Morgan Stanley.....	.....	57,944,647	57,690,000	58,667,764	58,479,507	.....	(495,556)	.....	(495,556)	57,983,950	.....	(39,303)	(39,303)	1,830,038	06/10/2028.	
39154T AM 0	GALC 2017-1 C	2.890% 01/22/24.....	..	12/20/2020.	Paydown.....	.....	2,840,000	2,840,000	2,805,720	2,826,100	.....	13,900	.....	13,900	2,840,000	.....	.....	.....0	82,076	01/22/2024.	
39154T AW 8	GALC 2019-1 A3	3.050% 09/15/22.....	..	12/15/2020.	Paydown.....	.....	697,426	697,426	697,321	697,358	.....	68	.....	68	697,426	.....	.....	.....0	21,271	09/15/2022.	
41284W AB 6	HDMOT 2019-A A2	2.370% 05/15/22.....	..	12/15/2020.	Paydown.....	.....	17,895,916	17,895,916	17,895,692	17,895,800	.....	116	.....	116	17,895,916	.....	.....	.....0	224,502	05/15/2022.	
43813V AB 4	HAROT 2019-4 A2	1.860% 06/20/22.....	..	12/18/2020.	Paydown.....	.....	11,524,689	11,524,689	11,523,977	11,524,033	.....	655	.....	655	11,524,689	.....	.....	.....0	180,661	06/20/2022.	
43814U AG 4	HAROT 2018-2 A3	3.010% 05/18/22.....	..	12/18/2020.	Paydown.....	.....	6,309,928	6,309,928	6,309,790	6,309,872	.....	56	.....	56	6,309,928	.....	.....	.....0	118,174	05/18/2022.	
44891E AC 3	HART 2016-B A3	1.290% 04/15/21.....	..	03/15/2020.	Paydown.....	.....	1,933,218	1,933,218	1,925,515	1,930,937	.....	2,281	.....	2,281	1,933,218	.....	.....	.....0	3,610	04/15/2021.	
44891J AB 4	HART 2019-B A2	1.930% 07/15/22.....	..	12/15/2020.	Paydown.....	.....	5,932,970	5,932,970	5,932,603	5,932,660	.....	310	.....	310	5,932,970	.....	.....	.....0	85,375	07/15/2022.	
448969 AB 1	HALST 2019-A A2	2.920% 07/15/21.....	..	10/15/2020.	Paydown.....	.....	14,227,348	14,227,348	14,227,156	14,227,259	.....	89	.....	89	14,227,348	.....	.....	.....0	211,348	07/15/2021.	
45378Y AN 4	IPT 2018-INDP C	4.158% 07/10/35.....	..	12/17/2020.	Citigroup.....	.....	10,400,000	10,000,000	9,858,594	9,878,161	.....	17,671	.....	17,671	9,895,832	.....	504,168	504,168	438,900	07/10/2035.	
46639E AK 7	JPMCC 2012-LC9 B	3.812% 12/15/47.....	..	05/27/2020.	JP Morgan Securities Inc.....	.....	4,747,188	5,500,000	5,462,188	5,470,179	.....	2,946	.....	2,946	5,473,125	.....	(725,938)	(725,938)	103,663	12/15/2047.	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
46651M AG 1	JPMCC 2019-MFP B	2.900% 07/15/36.....	..	01/07/2020.	JP Morgan Securities Inc.....	.....	7,503,516	7,500,000	7,500,000	7,493,101	.....	.....	(59)	(59)	.....	7,493,043	.....	10,473	10,473	15,103	07/15/2036.
477870 AB 5	JDOT 2019-B A2	2.280% 05/16/22.....	..	12/15/2020.	Paydown.....	.....	17,304,731	17,304,731	17,304,662	17,304,703	.....	.....	28	28	.....	17,304,731	.....	.....	0	242,120	05/16/2022.
50117P AC 3	KCOT 2018-1A A3	3.100% 08/15/22.....	..	12/15/2020.	Paydown.....	.....	3,223,653	3,223,653	3,259,793	3,252,054	.....	(28,400)	.....	(28,400)	.....	3,223,653	.....	.....	0	66,719	08/15/2022.
50185V AJ 2	LCCM 2014-909 C	4.028% 05/15/31.....	..	09/25/2020.	Credit Suisse.....	.....	11,000,000	11,000,000	11,390,000	11,084,087	.....	.....	(55,050)	(55,050)	.....	11,029,037	.....	(29,037)	(29,037)	361,991	05/15/2031.
518887 AC 8	DRB 2017-B BFX	3.020% 08/25/42.....	..	05/25/2020.	Paydown.....	.....	147,492	147,492	147,491	147,492	.....	.....	.....	0	.....	147,492	.....	.....	0	1,160	08/25/2042.
539830 BF 5	LOCKHEED MARTIN CORPORATION.....	.....	..	10/23/2020.	Call 100.0000.....	.....	15,000,000	15,000,000	14,946,150	14,989,654	.....	.....	6,671	6,671	.....	14,996,325	.....	3,675	3,675	333,364	11/23/2020.
55316E AB 8	MMAF 2019-B A2	2.070% 10/12/22.....	..	12/12/2020.	Paydown.....	.....	4,196,679	4,196,679	4,196,213	4,196,301	.....	.....	378	378	.....	4,196,679	.....	.....	0	68,380	10/12/2022.
576433 UF 1	MARM 2004-13 3A1	3.176% 02/21/54.....	..	12/01/2020.	Paydown.....	.....	99,046	99,046	96,427	97,343	.....	1,704	.....	1,704	.....	99,046	.....	.....	0	2,035	02/21/2054.
582839 AJ 5	MEAD JOHNSON NUTRITION CO.....	.....	..	11/15/2020.	Maturity.....	.....	10,000,000	10,000,000	9,990,200	9,997,995	.....	2,005	.....	2,005	.....	10,000,000	.....	.....	0	300,000	11/15/2020.
60856B AA 2	MOLEX ELECTRONICS TECH.....	.....	..	03/15/2020.	Call 100.0000.....	.....	12,500,000	12,500,000	12,538,550	12,501,631	.....	(1,631)	.....	(1,631)	.....	12,500,000	.....	.....	0	149,896	04/15/2020.
61762L BH 5	MSRR 2013-R6 5B1	0.710% 04/26/53.....	..	12/25/2020.	Paydown.....	.....	7,245,394	7,245,394	6,074,810	6,907,570	.....	.....	337,824	337,824	.....	7,245,394	.....	.....	0	62,238	04/26/2053.
637417 AG 1	NATIONAL RETAIL	3.900% 06/15/24.....	..	06/04/2020.	Wells Fargo Bank.....	.....	1,465,030	1,400,000	1,479,576	1,475,108	.....	(7,412)	.....	(7,412)	.....	1,467,696	.....	(2,666)	(2,666)	26,238	06/15/2024.
63862T AA 9	NHLT 2018-2A A	3.188% 07/25/28.....	..	09/25/2020.	Paydown.....	.....	3,667,780	3,667,780	3,667,778	3,667,518	.....	.....	262	262	.....	3,667,780	.....	.....	0	54,840	07/25/2028.
63875B AC 9	NCMS 2019-1776 B	2.707% 10/15/36.....	..	06/29/2020.	Bank of America Corp.....	.....	6,490,605	6,500,000	6,499,994	6,499,774	.....	(652)	.....	(652)	.....	6,499,122	.....	(8,517)	(8,517)	102,640	10/15/2036.
63940J AA 7	NAVSL 2017-3A A1	1.927% 07/26/66.....	..	03/25/2020.	Paydown.....	.....	507,666	507,666	507,845	507,074	.....	592	.....	592	.....	507,666	.....	.....	0	1,335	07/26/2066.
63941L AA 1	NAVSL 2019-BA A1	0.559% 12/15/59.....	..	12/15/2020.	Paydown.....	.....	11,856,945	11,856,945	11,856,945	11,826,449	.....	30,496	.....	30,496	.....	11,856,945	.....	.....	0	86,119	12/15/2059.
64110L AT 3	NETFLIX INC	5.875% 11/15/28.....	..	01/13/2020.	Morgan Stanley.....	.....	3,901,250	3,500,000	3,500,000	3,500,000	.....	.....	.....	0	.....	3,500,000	.....	401,250	401,250	33,944	11/15/2028.
65479B AD 2	NALT 2017-B A3	2.050% 09/15/20.....	..	02/15/2020.	Paydown.....	.....	2,332,802	2,332,802	2,332,205	2,332,733	.....	69	.....	69	.....	2,332,802	.....	.....	0	3,994	09/15/2020.
65535V BZ 0	NAA 2003-A3 A1	5.500% 08/25/33.....	..	12/01/2020.	Paydown.....	.....	5,979	5,979	5,994	6,014	.....	(36)	.....	(36)	.....	5,979	.....	.....	0	200	08/25/2033.
655844 BJ 6	NORFOLK SOUTHERN CORP	3.000% 04/01/22.....	..	10/07/2020.	Wells Fargo Bank.....	.....	7,779,947	7,525,000	7,628,302	7,567,175	.....	(15,898)	.....	(15,898)	.....	7,551,277	.....	228,670	228,670	230,767	04/01/2022.
68389F KP 8	OOMLT 2006-1 2A3	1.851% 01/25/36.....	..	02/25/2020.	Paydown.....	.....	61,771	61,771	52,165	61,655	.....	116	.....	116	.....	61,771	.....	.....	0	157	01/25/2036.
756109 AP 9	REALTY INCOME CORP	4.650% 08/01/23.....	..	05/29/2020.	Various.....	.....	7,726,074	7,240,000	7,642,689	7,564,687	.....	(34,090)	.....	(34,090)	.....	7,530,597	.....	195,476	195,476	263,466	08/01/2023.
760759 AU 4	REPUBLIC SERVICES INC	2.500% 08/15/24.....	..	01/21/2020.	Deutsche Bank.....	.....	5,084,000	5,000,000	4,992,000	4,992,536	.....	127	.....	127	.....	4,992,663	.....	91,337	91,337	57,639	08/15/2024.
78447V AD 0	SLMA 2013-B B	3.000% 05/16/44.....	..	10/15/2020.	Paydown.....	.....	10,908,131	10,908,131	10,609,829	10,863,722	.....	44,409	.....	44,409	.....	10,908,131	.....	.....	0	128,907	05/16/2044.
78470N AA 4	SOFI 2015-D A1	1.648% 10/25/36.....	..	12/28/2020.	Paydown.....	.....	868,366	868,366	868,366	880,959	.....	(12,593)	.....	(12,593)	.....	868,366	.....	.....	0	10,517	10/25/2036.
80285A AG 0	SRT 2017-A A3	2.220% 01/20/21.....	..	04/20/2020.	Paydown.....	.....	8,966,261	8,966,261	8,947,642	8,964,570	.....	1,691	.....	1,691	.....	8,966,261	.....	.....	0	37,479	01/20/2021.
83149E AE 7	SLMA 2006-5 A5	0.325% 01/25/27.....	..	10/26/2020.	Paydown.....	.....	6,158,955	6,158,955	6,146,204	6,123,534	.....	35,421	.....	35,421	.....	6,158,955	.....	.....	0	64,364	01/25/2027.
83192C AA 5	SMB 2019-B A1	0.509% 07/15/26.....	..	12/15/2020.	Paydown.....	.....	5,705,048	5,705,048	5,705,048	5,697,629	.....	7,419	.....	7,419	.....	5,705,048	.....	.....	0	38,913	07/15/2026.
85208N AA 8	SPRINT SPECTRUM / SPEC I.....	.....	..	12/20/2020.	Redemption 100.0000.....	.....	2,000,000	2,000,000	2,006,000	2,003,269	.....	(3,269)	.....	(3,269)	.....	2,000,000	.....	.....	0	42,000	09/20/2021.
855541 AB 4	STARM 2007-S1 2A1	2.950% 01/25/37.....	..	12/01/2020.	Paydown.....	.....	57,511	57,511	63,947	63,947	.....	20,440	.....	20,440	.....	57,511	.....	.....	0	1,237	01/25/2037.
86358E UV 6	SAIL 2005-HE1 M1	0.855% 07/25/35.....	..	12/28/2020.	Paydown.....	.....	862,417	862,417	784,799	863,284	.....	(868)	.....	(868)	.....	862,417	.....	.....	0	7,749	07/25/2035.
86358E WC 6	SAIL 2005-7 M1	0.883% 08/25/35.....	..	10/26/2020.	Paydown.....	.....	825,952	825,952	787,752	828,056	.....	(2,104)	.....	(2,104)	.....	825,952	.....	.....	0	7,045	08/25/2035.
87342R AB 0	BELL 2016-1A A2II	4.377% 05/25/46.....	..	11/25/2020.	Paydown.....	.....	93,680	93,680	95,100	94,913	.....	(1,233)	.....	(1,233)	.....	93,680	.....	.....	0	2,563	05/25/2046.
89233M AB 9	TAOT 2019-D A2A	1.920% 07/15/22.....	..	12/15/2020.	Paydown.....	.....	4,849,720	4,849,720	4,849,362	4,849,406	.....	314	.....	314	.....	4,849,720	.....	.....	0	73,081	07/15/2022.
913017 DB 2	UNITED TECHNOLOGIES CORP.....	.....	..	02/28/2020.	Citigroup.....	.....	11,709,879	10,847,000	10,717,000	10,744,517	.....	4,408	.....	4,408	.....	10,748,926	.....	960,953	960,953	211,155	08/16/2023.
913017 DB 2	UNITED TECHNOLOGIES CORP.....	.....	..	05/19/2020.	Call 100.0000.....	.....	1,008,000	1,008,000	996,075	998,583	.....	920	.....	920	.....	999,502	.....	8,498	8,498	101,745	08/16/2023.
92867X AB 2	VWALT 2019-A A2A	2.000% 03/21/22.....	..	12/20/2020.	Paydown.....	.....	4,953,094	4,953,094	4,952,694	4,952,774	.....	320	.....	320	.....	4,953,094	.....	.....	0	77,526	03/21/2022.
92903P AA 7	VNO 2010-VNO A1	2.970% 09/13/28.....	..	03/10/2020.	Paydown.....	.....	1,714,350	1,714,350	1,713,335	1,713,697	.....	653	.....	653	.....	1,714,350	.....	.....	0	11,327	09/13/2028.
92903P AC 3	VNO 2010-VNO A2FX	4.004% 09/13/28.....	..	03/10/2020.	Paydown.....	.....	19,605,000	19,605,000	19,993,252	19,726,009	.....	(121,009)	.....	(121,009)	.....	19,605,000	.....	.....	0	196,222	09/13/2028.
94988L AG 7	WFCM 2013-120B B	2.710% 03/18/28.....	..	03/01/2020.	Paydown.....	.....	8,000,000	8,000,000	8,045,469	7,991,641	.....	8,358	.....	8,358	.....	8,000,000	.....	.....	0	54,794	03/18/2028.
94988L AJ 1	WFCM 2013-120B C	2.710% 03/18/28.....	..	03/01/2020.	Paydown.....	.....	7,725,000	7,725,000	7,613,196	7,709,717	.....	15,282	.....	15,282	.....	7,725,000	.....	.....	0	52,911	03/18/2028.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
94989E AK 3	WFCM 2015-LC20 B	3.719% 04/15/50.....	..	05/19/2020.	Bank of America Corp.....	.....	14,375,187	14,355,000	14,006,218	14,062,959	.....	18,323	.....	18,323	.....	14,081,284	.....	293,903	293,903	252,102	04/15/2050.
95001P AA 1	WFCM 2018-BXI A	0.879% 12/15/36.....	..	11/15/2020.	Paydown.....	.....	24,641,337	24,641,337	24,618,236	24,570,347	.....	70,989	.....	70,989	.....	24,641,337	.....	.....	.....	308,328	12/15/2036.
96328D AZ 7	WHLS 2017-1A A2	1.880% 04/20/26.....	..	04/20/2020.	Paydown.....	.....	1,154,777	1,154,777	1,154,686	1,154,764	.....	13	.....	13	.....	1,154,777	.....	.....	.....	4,011	04/20/2026.
98162X AB 1	WOLS 2019-A A2A	2.890% 11/15/21.....	..	12/15/2020.	Paydown.....	.....	23,762,705	23,762,705	23,761,752	23,762,208	.....	497	.....	497	.....	23,762,705	.....	.....	.....	416,817	11/15/2021.
982526 AQ 8	WRIGLEY WM. JR CO	3.375% 10/21/20.....	..	10/21/2020.	Maturity.....	.....	13,738,000	13,738,000	14,352,517	13,826,509	.....	(88,509)	.....	(88,509)	.....	13,738,000	.....	.....	.....	463,658	10/21/2020.
136452 AD 1	CPART 2017-1A A3	2.050% 03/19/21.....	A	05/19/2020.	Paydown.....	.....	2,153,486	2,153,486	2,153,486	2,153,486	.....	.....	.....	0	.....	2,153,486	.....	.....	.....	9,971	03/19/2021.
136452 AE 9	CPART 2017-1A A4	2.286% 01/19/22.....	A	10/19/2020.	Paydown.....	.....	7,000,000	7,000,000	7,000,000	7,000,000	.....	.....	.....	0	.....	7,000,000	.....	.....	.....	114,296	01/19/2022.
14161G BU 3	CARDS 2018-2A A	3.047% 04/17/23.....	A	04/15/2020.	Paydown.....	.....	33,000,000	33,000,000	33,135,586	33,047,287	.....	(47,288)	.....	(47,288)	.....	33,000,000	.....	.....	.....	335,170	04/17/2023.
380881 CP 5	GCCT 2015-2A A	2.020% 04/15/22.....	A	04/15/2020.	Paydown.....	.....	10,000,000	10,000,000	9,980,078	9,991,865	.....	8,134	.....	8,134	.....	10,000,000	.....	.....	.....	67,333	04/15/2022.
576339 BF 1	MCCT 2017-1A A	2.260% 07/21/21.....	A	01/21/2020.	Paydown.....	.....	8,000,000	8,000,000	7,995,938	7,999,588	.....	411	.....	411	.....	8,000,000	.....	.....	.....	15,067	07/21/2021.
00507U AR 2	ALLERGAN FUNDING SCS	3.450% 03/15/22.....	D	05/14/2020.	Citigroup.....	.....	10,394,400	10,000,000	9,847,850	9,898,081	.....	16,438	.....	16,438	.....	9,914,520	.....	479,880	479,880	239,042	03/15/2022.
65557C AR 4	NORDEA BANK AB	2.500% 09/17/20.....	D	09/17/2020.	Maturity.....	.....	5,996,000	5,996,000	5,881,716	5,949,102	.....	46,897	.....	46,897	.....	5,996,000	.....	.....	.....	149,900	09/17/2020.
714264 AA 6	PERNOD-RICARD SA	5.750% 04/07/21.....	D	11/06/2020.	Call 100.0000.....	.....	3,889,000	3,889,000	4,238,271	4,030,856	.....	(75,368)	.....	(75,368)	.....	3,955,489	.....	(66,489)	(66,489)	322,280	04/07/2021.
714264 AD 0	PERNOD-RICARD SA	4.450% 01/15/22.....	D	11/06/2020.	Call 100.0000.....	.....	7,000,000	7,000,000	7,195,300	7,116,985	.....	(47,852)	.....	(47,852)	.....	7,069,134	.....	(69,135)	(69,135)	736,406	01/15/2022.
3899999.	Total - Bonds - Industrial and Miscellaneous.....	.....	.....	.....	.....	.....	1,151,488,464	1,141,055,908	1,148,204,136	1,144,220,063	93,912	(2,005,036)	0	(1,911,124)	0	1,142,282,079	0	9,206,382	9,206,382	22,523,867	XXX
E14.4 8399997.	Total - Bonds - Part 4.....	.....	.....	.....	.....	.....	1,862,436,838	1,807,349,622	1,837,630,588	1,812,175,755	93,912	(4,437,252)	0	(4,343,340)	0	1,807,805,556	0	54,631,281	54,631,281	33,267,080	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....	.....	.....	.....	.....	.....	1,363,145,976	1,313,696,204	1,339,730,776	.....	.....	(584,495)	.....	(584,495)	.....	1,339,146,279	.....	23,999,695	23,999,695	8,381,411	XXX
8399999.	Total - Bonds.....	.....	.....	.....	.....	.....	3,225,582,814	3,121,045,826	3,177,361,364	1,812,175,755	93,912	(5,021,747)	0	(4,927,835)	0	3,146,951,835	0	78,630,976	78,630,976	41,648,491	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																					
46625H HA 1	JP MORGAN CHASE & CO I.....	.....	..	03/10/2020.	Various.....	.....	3,908,000,000	3,855,530	.....	4,513,740	4,513,740	570,568	.....	570,568	.....	4,513,740	.....	(658,210)	(658,210)	77,001	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....	.....	.....	.....	.....	.....	.....	3,855,530	XXX	4,513,740	4,513,740	570,568	0	570,568	0	4,513,740	0	(658,210)	(658,210)	77,001	XXX
8999997.	Total - Preferred Stocks - Part 4.....	.....	.....	.....	.....	.....	.....	3,855,530	XXX	4,513,740	4,513,740	570,568	0	570,568	0	4,513,740	0	(658,210)	(658,210)	77,001	XXX
8999999.	Total - Preferred Stocks.....	.....	.....	.....	.....	.....	.....	3,855,530	XXX	4,513,740	4,513,740	570,568	0	570,568	0	4,513,740	0	(658,210)	(658,210)	77,001	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00206R 10 2	AT&T INC.....	.....	..	03/25/2020.	State Street Bank.....	.....	77,136,000	2,184,065	XXX	1,236,561	3,014,475	(1,777,914)	.....	(1,777,914)	.....	1,236,561	.....	947,504	947,504	40,111	XXX
013872 10 6	ALCOA CORP.....	.....	..	03/25/2020.	State Street Bank.....	.....	3,644,000	27,865	XXX	76,067	78,382	(2,315)	.....	(2,315)	.....	76,067	.....	(48,202)	(48,202)	.....	XXX
037411 10 5	APACHE CORP.....	.....	..	03/25/2020.	State Street Bank.....	.....	11,200,000	67,206	XXX	294,156	286,608	7,548	.....	7,548	.....	294,156	.....	(226,949)	(226,949)	2,800	XXX
09609G 10 0	BLUEBIRD BIO INC.....	.....	..	03/25/2020.	State Street Bank.....	.....	1,500,000	71,823	XXX	134,831	131,625	3,206	.....	3,206	.....	134,831	.....	(63,007)	(63,007)	.....	XXX
105368 20 3	BRANDYWINE REALTY TRUST.....	.....	..	06/23/2020.	State Street Bank.....	.....	57,500,000	609,130	XXX	626,911	905,625	(278,714)	.....	(278,714)	.....	626,911	.....	(17,781)	(17,781)	21,850	XXX
20825C 10 4	CONOCOPHILLIPS.....	.....	..	06/23/2020.	State Street Bank.....	.....	7,079,000	312,239	XXX	255,560	460,347	(204,787)	.....	(204,787)	.....	255,560	.....	56,679	56,679	5,946	XXX
222070 20 3	COTY INC A.....	.....	..	03/25/2020.	State Street Bank.....	.....	54,200,000	293,020	XXX	400,711	609,750	(209,039)	.....	(209,039)	.....	400,711	.....	(107,691)	(107,691)	6,775	XXX
23283R 10 0	CYRUSONE INC.....	.....	..	03/25/2020.	State Street Bank.....	.....	8,700,000	466,562	XXX	437,471	569,241	(131,770)	.....	(131,770)	.....	437,471	.....	29,091	29,091	4,350	XXX
26614N 10 2	DUPONT DE NEMOURS INC.....	.....	..	03/25/2020.	State Street Bank.....	.....	12,307,000	410,572	XXX	422,689	790,109	(367,421)	.....	(367,421)	.....	422,689	.....	(12,117)	(12,117)	3,692	XXX
26875P 10 1	EOG RESOURCES INC.....	.....	..	03/25/2020.	State Street Bank.....	.....	24,600,000	942,282	XXX	789,783	2,060,496	(1,270,713)	.....	(1,270,713)	.....	789,783	.....	152,499	152,499	7,073	XXX
366505 10 5	GARRETT MOTION INC.....	.....	..	03/25/2020.	State Street Bank.....	.....	2,850,000	8,847	XXX	12,744	28,472	(15,727)	.....	(15,727)	.....	12,744	.....	(3,897)	(3,897)	.....	XXX
369604 10 3	GENERAL ELECTRIC CO.....	.....	..	06/23/2020.	State Street Bank.....	.....	6,018,000	42,286	XXX	43,791	67,161	(23,370)	.....	(23,370)	.....	43,791	.....	(1,505)	(1,505)	120	XXX
382550 10 1	GOODYEAR TIRE & RUBBER CO.....	.....	..	03/25/2020.	State Street Bank.....	.....	22,600,000	133,633	XXX	335,576	351,543	(15,967)	.....	(15,967)	.....	335,576	.....	(201,943)	(201,943)	3,616	XXX
423452 10 1	HELMERICH & PAYNE.....	.....	..	03/25/2020.	State Street Bank.....	.....	21,000,000	370,310	XXX	841,470	954,030	(112,560)	.....	(112,560)	.....	841,470	.....	(471,160)	(471,160)	14,910	XXX
46609J 10 6	J ALEXANDER'S HOLDINGS.....	.....	..	06/23/2020.	State Street Bank.....	.....	2,000	10	XXX	13	19	(7)	.....	(7)	.....	13	.....	(2)	(2)	.....	XXX
49446R 10 9	KIMCO REALTY CORP.....	.....	..	06/23/2020.	State Street Bank.....	.....	21,200,000	278,240	XXX	273,783	439,052	(165,269)	.....	(165,269)	.....	273,783	.....	4,456	4,456	11,872	XXX
585055 10 6	MEDTRONIC INC.....	.....	..	04/03/2020.	Class Action Litigation.....	.....	.....	10,116	XXX	.....	.....	.....	.....	0	.....	.....	.....	10,116	10,116	.....	XXX
608190 10 4	MOHAWK INDUSTRIES INC.....	.....	..	03/25/2020.	State Street Bank.....	.....	8,600,000	644,840	XXX	950,027	1,172,868	(222,841)	.....	(222,841)	.....	950,027	.....	(305,187)	(305,187)	.....	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
626717	10	2		03/25/2020.	State Street Bank.....	9,000.000	55,655	XXX	388,042	241,200	146,842	.....	.....	.....146,842	.....	.....388,042	.....	....(332,387)	(332,387)	2,250	XXX
655664	10	0		03/25/2020.	State Street Bank.....	16,800.000	298,904	XXX	716,841	687,624	29,217	.....	.....	.....29,217	.....	.....716,841	.....	....(417,937)	(417,937)	6,215	XXX
674599	10	5		03/25/2020.	State Street Bank.....	14,860.000	164,547	XXX	612,381	612,381	.....	.....	.....	.....0	.....	.....612,381	.....	....(447,834)	(447,834)	18,739	XXX
69331C	10	8		06/23/2020.	State Street Bank.....	15,100.000	144,400	XXX	151,000	164,137	(13,137)	.....	.....	.....(13,137)	.....	.....151,000	.....	....(6,600)	(6,600)	.....	XXX
717081	10	3		11/17/2020.	Spin Off.....	.....	.....37,827	XXX	37,827	81,030	(43,204)	.....	.....	.....(43,204)	.....	.....37,827	.....	.....0	0	.....	XXX
744320	10	2		01/02/2020.	Class Action Litigation.....	.....	.....49	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....49	49	.....	XXX
76118Y	10	4		03/25/2020.	State Street Bank.....	4,750.000	25,412	XXX	36,028	56,668	(20,640)	.....	.....	.....(20,640)	.....	.....36,028	.....	....(10,615)	(10,615)	.....	XXX
76133Q	10	2		03/25/2020.	State Street Bank.....	842.000	10,356	XXX	26,282	30,986	(4,704)	.....	.....	.....(4,704)	.....	.....26,282	.....	....(15,926)	(15,926)	600	XXX
78667J	10	8		03/25/2020.	State Street Bank.....	1,800.000	52,326	XXX	285,757	129,942	155,817	.....	.....	.....155,817	.....	.....285,757	.....	....(233,431)	(233,431)	.....	XXX
82981J	10	9		03/25/2020.	State Street Bank.....	8,200.000	47,770	XXX	145,800	114,964	30,836	.....	.....	.....30,836	.....	.....145,800	.....	....(98,030)	(98,030)	3,280	XXX
867652	40	6		08/27/2020.	Spin Off.....	.....	.....55,924	XXX	55,924	79,984	(24,060)	.....	.....	.....(24,060)	.....	.....55,924	.....	.....0	0	.....	XXX
876030	10	7		03/25/2020.	State Street Bank.....	15,200.000	217,927	XXX	894,283	409,944	484,339	.....	.....	.....484,339	.....	.....894,283	.....	....(676,356)	(676,356)	5,130	XXX
89469A	10	4		03/25/2020.	State Street Bank.....	24,700.000	935,423	XXX	1,350,873	1,197,950	152,923	.....	.....	.....152,923	.....	.....1,350,873	.....	....(415,450)	(415,450)	.....	XXX
90184L	10	2		03/25/2020.	State Street Bank.....	18,600.000	470,778	XXX	579,431	596,130	(16,699)	.....	.....	.....(16,699)	.....	.....579,431	.....	....(108,653)	(108,653)	.....	XXX
92339V	30	8		03/25/2020.	State Street Bank.....	73,800.000	362,188	XXX	614,592	681,912	(67,320)	.....	.....	.....(67,320)	.....	.....614,592	.....	....(252,404)	(252,404)	10,146	XXX
929740	10	8		03/25/2020.	State Street Bank.....	32.000	1,490	XXX	1,748	2,490	(740)	.....	.....	.....(740)	.....	.....1,748	.....	....(258)	(258)	4	XXX
95040Q	10	4		06/23/2020.	State Street Bank.....	6,600.000	340,529	XXX	340,783	539,748	(198,967)	.....	.....	.....(198,967)	.....	.....340,783	.....	....(254)	(254)	9,768	XXX
983134	10	7		03/25/2020.	State Street Bank.....	10,000.000	747,954	XXX	649,800	1,388,700	(738,900)	.....	.....	.....(738,900)	.....	.....649,800	.....	.....98,153	98,153	10,000	XXX
G0177J	10	8		05/11/2020.	State Street Bank.....	4,684.000	904,056	XXX	426,121	895,440	(469,322)	.....	.....	.....(469,322)	.....	.....426,121	.....	.....477,935	477,935	6,932	XXX
N59465	10	9	C	11/17/2020.	State Street Bank.....	24,200.000	378,972	XXX	283,825	486,420	(202,595)	.....	.....	.....(202,595)	.....	.....283,825	.....	.....95,147	95,147	.....	XXX
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					12,125,533	XXX	14,729,482	20,317,453	(5,587,974)	0	0	(5,587,974)	0	14,729,482	0	(2,603,947)	(2,603,947)	196,179	XXX
9799997.		Total - Common Stocks - Part 4.....					12,125,533	XXX	14,729,482	20,317,453	(5,587,974)	0	0	(5,587,974)	0	14,729,482	0	(2,603,947)	(2,603,947)	196,179	XXX
9799998		Total - Common Stocks - Summary Item from Part 5.....					487,924	XXX	486,574	.....	.....	.....	.....	.....0	.....	.....486,574	.....	.....1,352	1,352	.....	XXX
9799999.		Total - Common Stocks.....					12,613,457	XXX	15,216,056	20,317,453	(5,587,974)	0	0	(5,587,974)	0	15,216,056	0	(2,602,595)	(2,602,595)	196,179	XXX
9899999.		Total - Preferred and Common Stocks.....					16,468,987	XXX	19,729,796	24,831,193	(5,017,406)	0	0	(5,017,406)	0	19,729,796	0	(3,260,805)	(3,260,805)	273,180	XXX
9999999.		Total - Bonds, Preferred and Common Stocks.....					3,242,051,801	XXX	3,197,091,160	1,837,006,948	(4,923,494)	(5,021,747)	0	(9,945,241)	0	3,166,681,631	0	75,370,171	75,370,171	41,921,671	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than- Temporar y Impairme nt Recogniz ed	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends

Bonds - U.S. Government

912828	YW	4	US TREASURY NOTE	1.625% 12/15/22.....	..	01/08/2020	Various.....	04/09/2020	Various.....	45,500,000	45,594,980	46,604,160	45,588,654		(6,327)		(6,327)																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
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Bonds - U.S. States, Territories and Possessions

574193	QF	8	MARYLAND ST	5.000% 03/15/31.....	..	04/02/2020	Barclays Capital.....	07/20/2020	Bank of America Corp.....	10,100,000	12,456,431	13,241,302	12,374,889		(81,542)		(81,542)		866,413	866,413	178,153	29,458
574193	TT	5	MARYLAND ST	1.090% 08/01/27.....	..	07/23/2020	JP Morgan Securities Inc.....	12/04/2020	Barclays Capital.....	10,000,000	10,000,000	10,080,200	10,000,000	.....	.....0	.....	.....0	.....	.....80,200	80,200	37,242	.....
57582R	XY	7	MASSACHUSETTS-RAMS-B	5.000% 05/01/25.....	..	04/24/2020	JP Morgan Securities Inc.....	05/26/2020	Bank of America Corp.....	10,000,000	11,899,600	12,232,900	11,868,757	.....	.....(30,843)	.....	.....(30,843)	.....	.....364,143	364,143	287,500	245,833
68609T	UT	3	OREGON ST	0.795% 05/01/24.....	..	06/10/2020	Citigroup.....	12/04/2020	Wells Fargo Bank.....	1,250,000	1,250,000	1,265,663	1,250,000	.....	.....0	.....	.....0	.....	.....15,663	15,663	4,720	.....
68609T	UU	0	OREGON ST	0.895% 05/01/25.....	..	06/10/2020	Citigroup.....	12/04/2020	Wells Fargo Bank.....	1,000,000	1,000,000	1,013,960	1,000,000	.....	.....0	.....	.....0	.....	.....13,960	13,960	4,251	.....
68609T	UV	8	OREGON ST	1.185% 05/01/26.....	..	06/10/2020	Citigroup.....	12/04/2020	Wells Fargo Bank.....	1,000,000	1,000,000	1,022,800	1,000,000	.....	.....0	.....	.....0	.....	.....22,800	22,800	5,629	.....
68609T	UW	6	OREGON ST	1.315% 05/01/27.....	..	06/10/2020	Citigroup.....	12/04/2020	Wells Fargo Bank.....	1,370,000	1,370,000	1,398,044	1,370,000	.....	.....0	.....	.....0	.....	.....28,044	28,044	8,557	.....
68609T	UX	4	OREGON ST	1.472% 05/01/28.....	..	06/10/2020	Citigroup.....	12/04/2020	Wells Fargo Bank.....	970,000	970,000	991,524	970,000	.....	.....0	.....	.....0	.....	.....21,524	21,524	6,782	.....
882724	RE	9	TEXAS ST	2.326% 10/01/29.....	..	04/08/2020	Citigroup.....	12/03/2020	Raymond James Morgan Keegan.....	7,000,000	7,000,000	7,641,550	7,000,000	.....	.....0	.....	.....0	.....	.....641,550	641,550	101,310	.....
93974E	HC	3	WASHINGTON ST	5.000% 07/01/26.....	..	04/23/2020	Wells Fargo Bank.....	06/03/2020	JP Morgan Securities Inc.....	20,000,000	24,641,800	25,255,800	24,568,860	.....	.....(72,940)	.....	.....(72,940)	.....	.....686,940	686,940	100,000	.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							62,690,000	71,587,831	74,143,743	71,402,506	.....	.....(185,325)	0	(185,325)	0	(185,325)	0	2,741,237	2,741,237	734,144	275,291

Bonds - U.S. Special Revenue and Special Assessment

11575T	AB	4	BROWN UNIVERSITY	1.914% 09/01/30.....	..	09/01/2020	Bank of America Corp.....	12/09/2020	Wells Fargo Bank.....	7,000,000	7,224,140	7,214,410	7,218,099		(6,041)		(6,041)		(3,689)	(3,689)	37,217	744
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SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
													12	13	14	15	16						
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than- Temporari y Impairme nt Recogniz ed	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
25459J AF 8	DIRECTOR OF THE ST OF NEVADA D.....			..	05/29/2020	Bank of America Corp.....	12/01/2020	Call 100.0000.....	3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....0	.....	.....	.....	.....0	13,125	.....	
25477G TJ 4	DIST OF COLUMBIA INCOME TAX SE.....			..	07/10/2020	Citigroup.....	11/27/2020	Wells Fargo Bank.....	4,925,000	4,925,000	4,937,017	4,925,000	.....	.....	.....	.....0	.....	.....	12,017	12,017	7,898	.....	
414009 PP 9	HARRIS CNTY TX CULTURAL EDU FA.....			..	07/27/2020	JP Morgan Securities Inc.....	12/08/2020	JP Morgan Securities Inc.....	7,500,000	9,394,055	9,423,600	9,292,632	.....	.....(101,423)	.....	.....(101,423)	.....	.....	130,968	130,968	130,208	.....	
477854 AA 1	MACARTHUR FOUNDATION 1.299% 12/01/30...			..	08/20/2020	Morgan Stanley.....	12/10/2020	Morgan Stanley.....	8,950,000	8,950,000	8,788,840	8,950,000	.....	.....	.....	.....0	.....	.....	...(161,161)	...(161,161)	34,555	.....	
576000 ZF 3	MASSACHUSETTS ST SCH BLDG AUTH.....			..	07/01/2020	Citigroup.....	12/02/2020	Citigroup.....	50,000,000	50,000,000	50,452,600	50,000,000	.....	.....	.....	.....0	.....	.....	452,600	452,600	218,295	.....	
605155 BQ 2	MISSION TX ECON DEV CORP.....			..	05/22/2020	Bank of America Corp.....	08/03/2020	Call 100.0000.....	5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....	.....0	0	13,730	.....	
677660 UZ 3	OHIO ST WTR DEV AUTH POLL CONT.....			..	03/16/2020	Barclays Capital.....	07/28/2020	Bank of America Corp.....	8,650,000	11,027,712	11,754,485	10,937,184	.....	.....(90,528)	.....	.....(90,528)	.....	.....	817,301	817,301	287,132	128,549	
708692 BG 2	PENNSYLVANIA ST ECON DEV FING.....			..	07/31/2020	Bank of America Corp.....	11/02/2020	Call 100.0000.....	12,000,000	12,000,000	12,000,000	12,000,000	.....	.....	.....	.....0	.....	.....	.....0	0	13,426	.....	
709235 S8 9	PENNSYLVANIA ST UNIV 2.215% 09/01/29.....			..	05/06/2020	Barclays Capital.....	12/08/2020	Barclays Capital.....	5,000,000	5,000,000	5,238,550	5,000,000	.....	.....	.....	.....0	.....	.....	238,550	238,550	63,989	.....	
71884R AA 0	PHOENIX AZ INDL DEV AUTH SOL W.....			..	08/03/2020	Royal Bank of Canada.....	11/02/2020	Call 100.0000.....	64,000,000	64,000,000	64,000,000	64,000,000	.....	.....	.....	.....0	.....	.....	.....0	0	210,780	5,508	
786089 JJ 2	SACRAMENTO CA WTR REVENUE.....			..	06/24/2020	Goldman Sachs.....	12/07/2020	Barclays Capital.....	2,600,000	2,693,210	2,706,938	2,688,923	.....	.....(4,287)	.....	.....(4,287)	.....	.....	18,015	18,015	33,797	7,934	
786089 JK 9	SACRAMENTO CA WTR REVENUE.....			..	06/24/2020	Goldman Sachs.....	12/07/2020	Barclays Capital.....	1,600,000	1,662,736	1,672,384	1,660,168	.....	.....(2,568)	.....	.....(2,568)	.....	.....	12,216	12,216	21,745	5,104	
797412 DR 1	SAN DIEGO CNTY CA WTR AUTH.....			..	07/09/2020	Bank of America Corp.....	12/03/2020	Barclays Capital.....	12,865,000	12,865,000	12,968,821	12,865,000	.....	.....	.....	.....0	.....	.....	103,821	103,821	69,037	.....	
79766D SJ 9	SAN FRANCISCO CALIF 5.000% 05/01/25.....			..	03/24/2020	Wells Fargo Bank.....	12/02/2020	Barclays Capital.....	7,500,000	8,086,125	8,922,675	8,012,670	.....	.....(73,455)	.....	.....(73,455)	.....	.....	910,005	910,005	462,500	204,167	
85440K AC 8	STANFORD UNIVERSITY 1.289% 06/01/27.....			..	05/28/2020	Goldman Sachs.....	12/10/2020	Barclays Capital.....	10,000,000	10,000,000	10,233,950	10,000,000	.....	.....	.....	.....0	.....	.....	233,950	233,950	65,882	.....	
864784 GQ 0	SUFFOLK CNTY NY WTR AUTH.....			..	06/10/2020	JP Morgan Securities Inc.....	11/27/2020	Wells Fargo Bank.....	13,675,000	13,675,000	13,737,085	13,675,000	.....	.....	.....	.....0	.....	.....	62,085	62,085	34,210	.....	
91412H FM 0	UNIV OF CALIFORNIA CA REVENUES.....			..	07/10/2020	JP Morgan Securities Inc.....	11/27/2020	Morgan Stanley.....	10,000,000	10,000,000	10,060,200	10,000,000	.....	.....	.....	.....0	.....	.....	60,200	60,200	34,988	.....	
91412H GF 4	UNIV OF CALIFORNIA CA REVENUES.....			..	07/10/2020	JP Morgan Securities Inc.....	11/30/2020	Morgan Stanley.....	38,000,000	38,000,000	38,351,370	38,000,000	.....	.....	.....	.....0	.....	.....	351,370	351,370	185,117	.....	
91514A JW 6	UNIV OF TEXAS TX UNIV REVENUES.....			..	04/20/2020	Barclays Capital.....	06/02/2020	Barclays Capital.....	24,025,000	32,495,975	33,318,831	32,406,242	.....	.....(89,733)	.....	.....(89,733)	.....	.....	912,589	912,589	166,840	26,694	
98459L AB 9	YALE UNIVERSITY 1.482% 04/15/30.....			..	06/02/2020	Barclays Capital.....	12/08/2020	Morgan Stanley.....	25,000,000	25,000,000	25,335,250	25,000,000	.....	.....	.....	.....0	.....	.....	335,250	335,250	186,279	.....	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....			..					321,290,000	334,998,953	339,117,006	334,630,918	0	(368,035)	0	(368,035)	0	0	4,486,087	4,486,087	2,290,750	378,700	
Bonds - Industrial and Miscellaneous																							
03063N AR 8	ACRE 2010-ARTA D 7.443% 01/14/29.....			..	03/02/2020	Bank of America Corp.....	07/11/2020	Paydown.....	4,500,000	4,593,164	4,500,000	4,500,000	.....	.....(93,164)	.....	.....(93,164)	.....	.....	.....	.....0	139,556	21,399	
03067D AB 1	AMCAR 2020-1 A2A 1.100% 03/20/23.....			..	03/04/2020	Citigroup.....	12/18/2020	Paydown.....	7,471,229	7,471,135	7,471,229	7,471,229	.....	.....94	.....	.....94	.....	.....	.....	.....0	54,144	.....	
037833 DP 2	APPLE COMPUTER INC 2.200% 09/11/29.....			..	03/18/2020	JP Morgan Securities Inc.....	07/21/2020	JP Morgan Securities Inc.....	9,919,000	9,405,196	10,800,502	9,421,332	.....	.....16,136	.....	.....16,136	.....	.....	1,379,170	1,379,170	80,013	5,455	
05529S AC 3	BBCMS 2013-TYSN A2 3.756% 09/05/32.....			..	04/21/2020	Citigroup.....	07/08/2020	Citigroup.....	8,364,000	8,343,090	8,366,614	8,353,216	.....	.....10,126	.....	.....10,126	.....	.....	13,398	13,398	86,396	19,199	
056054 AA 7	BX TRUST 2019-XL A 1.061% 10/15/36.....			..	04/14/2020	Various.....	12/04/2020	Various.....	34,366,479	32,833,589	34,387,365	33,368,237	.....	.....534,648	.....	.....534,648	.....	.....	1,019,128	1,019,128	257,961	17,103	
056054 AA 7	BX TRUST 2019-XL A 1.061% 10/15/36.....			..	04/14/2020	Various.....	11/15/2020	Paydown.....	220,931	211,076	220,931	220,931	.....	.....9,854	.....	.....9,854	.....	.....	.....0	939	110		
05607Q AR 9	BX TRUST 2020-BXLP D 1.409% 12/15/29.....			..	03/02/2020	Various.....	12/15/2020	Paydown.....	26,976	26,973	26,976	26,976	.....	.....2	.....	.....2	.....	.....	.....0	235	11		
06406R AN 7	BANK OF NY MELLON CORP.....			..	04/17/2020	Goldman Sachs.....	07/13/2020	Various.....	12,500,000	12,495,250	12,981,300	12,495,349	.....	.....99	.....	.....99	.....	.....	485,951	485,951	43,222	.....	
09062X AH 6	BIOGEN INC 2.250% 05/01/30.....			..	04/27/2020	JP Morgan Securities Inc.....	07/21/2020	Jefferies & Co Inc.....	5,000,000	4,998,650	5,213,900	4,998,600	.....	.....(50)	.....	.....(50)	.....	.....	215,300	215,300	25,938	.....	
12510H AA 8	CAUTO 2020-1A A1 2.690% 02/15/50.....			..	01/15/2020	Credit Suisse.....	12/15/2020	Paydown.....	2,506,414	2,505,761	2,506,414	2,506,414	.....	.....653	.....	.....653	.....	.....	.....0	42,574	.....		
125282 AA 1	CGDBB 2017-BIOC A 0.931% 07/15/28.....			..	02/12/2020	Various.....	12/09/2020	Morgan Stanley.....	10,830,057	10,836,586	10,831,749	10,818,371	.....	.....(18,215)	.....	.....(18,215)	.....	.....	13,379	13,379	132,809	5,798	
17320Q AG 4	CGCMT 2013-375P B 3.635% 05/10/35.....			..	05/06/2020	Morgan Stanley.....	07/13/2020	JP Morgan Securities Inc.....	16,000,000	16,225,000	16,435,000	16,210,316	.....	.....(14,685)	.....	.....(14,685)	.....	.....	224,685	224,685	117,982	11,308	
22160K AP 0	COSTCO WHOLESALE CORP 1.600% 04/20/30.....			..	04/16/2020	Credit Suisse.....	11/24/2020	Barclays Capital.....	10,000,000	9,982,500	10,220,500	9,983,424	.....	.....924	.....	.....924	.....	.....	237,076	237,076	96,444	.....	
23291G AC 8	DLL 2019-DA1 A3 2.890% 04/20/23.....			..	05/05/2020	Lloyds Securities.....	12/20/2020	Paydown.....	1,476,856	1,491,624	1,476,856	1,476,856	.....	.....(14,769)	.....	.....(14,769)	.....	.....	.....0	26,536	2,016		
233046 AF 8	DNKN 2017-1A A2II 4.030% 11/20/47.....			..	04/13/2020	Guggenheim Securities LLC.....	11/20/2020	Paydown.....	725	692	725	725	.....	.....33	.....	.....33	.....	.....	.....0	18	4		
233046 AK 7	DNKN 2019-1A A2II 4.021% 05/20/49.....			..	08/25/2020	Various.....	11/20/2020	Paydown.....	32,418	34,268	32,418	32,418	.....	.....(1,850)	.....	.....(1,850)	.....	.....	.....0	343	32		

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than- Temporar y Impairme nt Recogniz ed	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
23342K AC 8	DRB 2017-A A2B	2.850%	05/27/42.....	..	01/21/2020	Cantor Fitzgerald.....	12/25/2020	Paydown.....	1,963,592	1,984,455	1,963,592	1,963,592	.....	.....(20,863)	.....	.....(20,863)	.....	.....	.....	.....0	30,601	4,353
233851 DY 7	DAIMLER FINANCE NA LLC.....			..	03/05/2020	Citigroup.....	09/01/2020	Various.....	10,947,000	10,926,639	11,058,994	10,928,652	.....	.....2,013	.....	.....2,013	.....	.....	.....130,343	130,343	60,950	.....
233864 AD 9	DTRT 2018-1 A4	3.030%	11/15/24.....	..	01/02/2020	Mitsubishi Securities.....	12/15/2020	Paydown.....	14,339,142	14,453,407	14,339,142	14,339,142	.....	.....(114,265)	.....	.....(114,265)	.....	.....	.....	.....0	382,750	25,344
254687 FQ 4	DISNEY WALT CO	3.800%	03/22/30.....	..	03/19/2020	Citigroup.....	09/15/2020	Various.....	18,000,000	17,949,600	21,536,130	17,950,863	.....	.....1,263	.....	.....1,263	.....	.....	.....3,585,267	3,585,267	279,142	.....
25755T AK 6	DPABS 2018-1A A2II	4.328%	07/25/48.....	..	04/16/2020	Bank of America Corp.....	10/25/2020	Paydown.....	4,680	4,620	4,680	4,680	.....	.....60	.....	.....60	.....	.....	.....	.....0	101	48
26208Q AB 3	DRIVE 2020-1 A2	1.990%	12/15/22.....	..	01/13/2020	Royal Bank of Canada.....	12/15/2020	Paydown.....	14,727,818	14,727,403	14,727,818	14,727,818	.....	.....415	.....	.....415	.....	.....	.....	.....0	185,970	.....
26857L AA 0	ELFI 2020-A A	1.730%	08/25/45.....	..	06/18/2020	Bank of Montreal.....	12/25/2020	Paydown.....	2,691,734	2,690,894	2,691,734	2,691,734	.....	.....840	.....	.....840	.....	.....	.....	.....0	14,992	.....
291011 BN 3	EMERSON ELECTRIC CO	1.950%	10/15/30.....	..	04/27/2020	Citigroup.....	12/03/2020	Various.....	10,000,000	9,944,600	10,507,389	9,947,264	.....	.....2,664	.....	.....2,664	.....	.....	.....560,125	560,125	113,411	.....
29444U AQ 9	EQUINIX INC	5.875%	01/15/26.....	..	01/29/2020	Various.....	07/08/2020	Call 100.0000.....	7,362,000	7,822,125	7,362,000	7,710,908	.....	.....(111,217)	.....	.....(111,217)	.....	.....	.....(348,908)	(348,908)	621,992	17,337
33834D AA 2	FIVE CORNERS FND TR II.....			..	05/19/2020	Credit Suisse.....	05/21/2020	Credit Suisse.....	5,000,000	5,000,000	5,065,550	5,000,000	.....	.....	.....	.....0	.....	.....	.....65,550	65,550	1,583	.....
39154T AW 8	GALC 2019-1 A3	3.050%	09/15/22.....	..	04/06/2020	Lloyds Securities.....	12/15/2020	Paydown.....	139,485	139,262	139,485	139,485	.....	.....223	.....	.....223	.....	.....	.....	.....0	3,191	272
46591H AN 0	CACLN 2020-1 B	0.991%	01/25/28.....	..	09/09/2020	JP Morgan Securities Inc.....	12/25/2020	Paydown.....	724,168	724,254	724,168	724,168	.....	.....(86)	.....	.....(86)	.....	.....	.....	.....0	2,213	21
46652B AY 5	JPMCC 2020-NNN AFX	2.812%	01/16/37.....	..	02/13/2020	JP Morgan Securities Inc.....	07/06/2020	Bank of America Corp.....	38,000,000	39,141,530	38,958,906	39,063,991	.....	.....(77,539)	.....	.....(77,539)	.....	.....	.....(105,085)	(105,085)	439,344	74,213
48253Q AG 0	KIND 2020-AIP B	1.494%	03/15/37.....	..	11/06/2020	Various.....	12/15/2020	Paydown.....	366,006	354,790	366,006	366,006	.....	.....11,216	.....	.....11,216	.....	.....	.....	.....0	2,757	9
552953 CG 4	MGM RESORTS INTERNATIONAL.....			..	08/11/2020	Various.....	12/09/2020	Royal Bank of Canada.....	7,856,000	8,363,270	8,510,370	8,316,204	.....	.....(47,066)	.....	.....(47,066)	.....	.....	.....194,166	194,166	316,829	144,783
55358P AG 1	MSCG 2018-SELF B	1.232%	10/15/37.....	..	07/28/2020	Goldman Sachs.....	09/18/2020	Morgan Stanley.....	1,205,000	1,187,302	1,205,000	1,199,687	.....	.....12,385	.....	.....12,385	.....	.....	.....5,313	5,313	2,879	630
58013M FM 1	MCDONALD'S CORP	2.125%	03/01/30.....	..	03/03/2020	JP Morgan Securities Inc.....	12/01/2020	Various.....	6,000,000	5,996,760	6,279,010	5,996,876	.....	.....116	.....	.....116	.....	.....	.....282,134	282,134	88,719	.....
615369 AG 0	MOODY'S CORP	2.750%	12/15/21.....	..	02/05/2020	Goldman Sachs.....	09/03/2020	Call 100.0000.....	3,108,000	3,159,966	3,108,000	3,143,354	.....	.....(16,612)	.....	.....(16,612)	.....	.....	.....(35,354)	(35,354)	159,534	12,346
641062 AS 3	NESTLE HOLDINGS INC	1.000%	09/15/27.....	..	09/08/2020	Citigroup.....	09/16/2020	Various.....	15,000,000	14,976,750	15,007,600	14,976,766	.....	.....16	.....	.....16	.....	.....	.....30,834	30,834	833	.....
713448 ES 3	PEPSICO INC	2.750%	03/19/30.....	..	03/17/2020	Bank of America Corp.....	12/17/2020	Various.....	18,250,000	18,151,998	20,321,495	18,158,014	.....	.....6,017	.....	.....6,017	.....	.....	.....2,163,481	2,163,481	377,304	.....
74460D AD 1	PUBLIC STORAGE	3.385%	05/01/29.....	..	03/12/2020	Credit Suisse.....	07/13/2020	US Bank.....	1,725,000	1,866,260	2,001,949	1,861,500	.....	.....(4,761)	.....	.....(4,761)	.....	.....	.....140,449	140,449	41,198	21,897
774341 AH 4	ROCKWELL COLLINS INC.	2.800%	03/15/22.....	..	03/03/2020	Jefferies & Co Inc.....	06/08/2020	Citigroup.....	10,000,000	10,274,700	10,444,400	10,237,756	.....	.....(36,944)	.....	.....(36,944)	.....	.....	.....206,644	206,644	206,111	132,222
81746N AA 6	SEMT 2016-3 A1	3.500%	11/25/46.....	..	04/08/2020	Wells Fargo Bank.....	12/01/2020	Paydown.....	2,276,493	2,286,453	2,276,493	2,276,493	.....	.....(9,960)	.....	.....(9,960)	.....	.....	.....	.....0	30,997	2,656
882508 BH 6	TEXAS INSTRUMENTS INC	1.375%	03/12/25.....	..	03/03/2020	Bank of America Corp.....	09/11/2020	US Bank.....	5,000,000	4,992,550	5,198,300	4,993,282	.....	.....732	.....	.....732	.....	.....	.....205,018	205,018	34,948	.....
90117P AC 9	AOTA 2015-1211 A1A2	3.901%	08/10/35.....	..	06/15/2020	Citigroup.....	07/10/2020	Bank of America Corp.....	8,915,000	9,757,882	9,854,209	9,744,635	.....	.....(13,247)	.....	.....(13,247)	.....	.....	.....109,574	109,574	41,534	12,204
3899999.	Total - Bonds - Industrial and Miscellaneous.....								326,816,204	328,332,024	339,124,899	328,347,264	0	15,236	0	15,236	0	0	10,777,638	10,777,638	4,544,993	530,770
8399998.	Total - Bonds.....								...1,313,696,204	...1,339,730,776	...1,363,145,976	...1,339,146,279	0	(584,495)	0	(584,495)	0	0	23,999,695	23,999,695	8,381,411	1,422,998
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
00287Y 10 9	ABBVIE INC.....			..	05/11/2020	State Street Bank.....	05/29/2020	State Street Bank.....	0.340	29	31	29	.....	.....	.....	.....0	.....	.....	.....3	3	.....	.....
76133Q 10 2	RETAIL VALUE INC.....			..	01/08/2020	State Street Bank.....	03/25/2020	State Street Bank.....	33.110	264	410	264	.....	.....	.....	.....0	.....	.....	.....146	146	.....	.....
896945 20 1	TRIPADVISOR INC.....			..	03/25/2020	State Street Bank.....	06/23/2020	State Street Bank.....	25,900,000	486,265	487,471	486,265	.....	.....	.....	.....0	.....	.....	.....1,207	1,207	.....	.....
92556V 10 6	VIATRIS INC.....			..	11/17/2020	Spin Off.....	12/01/2020	State Street Bank.....	0.990	8	3	8	.....	.....	.....	.....0	.....	.....	.....(5)	(5)	.....	.....
Y58473 10 2	MAXEON SOLAR TECHNO.....			D	08/27/2020	Spin Off.....	09/24/2020	State Street Bank.....	0.500	8	9	8	.....	.....	.....	.....0	.....	.....	.....1	1	.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								486,574	487,924	486,574	486,574	0	0	0	0	0	0	1,352	1,352	0	0
9799998.	Total - Common Stocks.....								486,574	487,924	486,574	486,574	0	0	0	0	0	0	1,352	1,352	0	0
9899999.	Total - Preferred and Common Stocks.....								486,574	487,924	486,574	486,574	0	0	0	0	0	0	1,352	1,352	0	0
9999999.	Total - Bonds, Preferred and Common Stocks.....								...1,340,217,350	...1,363,633,900	...1,339,632,853	...1,339,632,853	0	(584,495)	0	(584,495)	0	0	24,001,047	24,001,047	8,381,411	1,422,998

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

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

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
SPRINT SPECTRUM / SPEC I			..	09/29/2020.	Various I	09/20/2021.	1,139,954		(3,220)			1,127,813	1,143,173	1,158		3.36	1.06	MJSD.	9,474	1,158
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							1,139,954	0	(3,220)	0	0	1,127,813	1,143,173	1,158	0	XXX	XXX	XXX	9,474	1,158
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							1,139,954	0	(3,220)	0	0	1,127,813	1,143,173	1,158	0	XXX	XXX	XXX	9,474	1,158
Total Bonds																				
7699999. Subtotals - Issuer Obligations							1,139,954	0	(3,220)	0	0	1,127,813	1,143,173	1,158	0	XXX	XXX	XXX	9,474	1,158
8399999. Subtotals - Bonds							1,139,954	0	(3,220)	0	0	1,127,813	1,143,173	1,158	0	XXX	XXX	XXX	9,474	1,158
9199999. Total - Short-Term Investments							1,139,954	0	(3,220)	0	0	XXX	1,143,173	1,158	0	XXX	XXX	XXX	9,474	1,158

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0
2A	1,139,954	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

UNITED FINANCIAL CASUALTY COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
CITIBANK..... NEW YORK, NY.....	.....	.....	.....	.....	.....	XXX
STATE STREET BANK..... KANSAS CITY, MO.....	.....	.....	.....	.....	.....	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	0	XXX
0599999. Total Cash.....	XXX	XXX	0	0	0	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	.....	4. April.....	12	7. July.....	.....	10. October.....	.....
2. February.....	.....	5. May.....	31	8. August.....	.....	11. November.....	.....
3. March.....	9,370	6. June.....	34,636	9. September.....	9,370	12. December.....	.....

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL.....		12/28/2020.....	0.06	01/07/2021.....	4,499,955	.....	.....23
	TREASURY BILL.....		12/16/2020.....	0.07	01/14/2021.....	17,999,577	.....	.....502
0199999.	U.S. Government Bonds - Issuer Obligations.....					22,499,532	0	525
0599999.	Total - U.S. Government Bonds.....					22,499,532	0	525
Total Bonds								
7699999.	Subtotals - Issuer Obligations.....					22,499,532	0	525
8399999.	Subtotals - Bonds.....					22,499,532	0	525
Exempt Money Market Mutual Funds as Identified by the SVO								
857492 88 8	STATE STREET TREASURY MMF TRIXX.....		12/31/2020.....	0.010		441,096	.....	.....5,133
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					441,096	0	5,133
8899999.	Total - Cash Equivalents.....					22,940,628	0	5,658

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	22,499,532	1B	0	1C	0	1D	0
1E	0	1F	0	1G	0		
2A	0	2B	0	2C	0		
3A	0	3B	0	3C	0		
4A	0	4B	0	4C	0		
5A	0	5B	0	5C	0		
6	0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL						
2. Alaska.....	AK						
3. Arizona.....	AZ						
4. Arkansas.....	AR	B...	INSUR UNDERWRITING COLLATERAL.....	236,270	249,431		
5. California.....	CA						
6. Colorado.....	CO						
7. Connecticut.....	CT						
8. Delaware.....	DE						
9. District of Columbia.....	DC						
10. Florida.....	FL						
11. Georgia.....	GA	B...	INSUR UNDERWRITING COLLATERAL.....			60,324	63,685
12. Hawaii.....	HI						
13. Idaho.....	ID						
14. Illinois.....	IL						
15. Indiana.....	IN						
16. Iowa.....	IA						
17. Kansas.....	KS						
18. Kentucky.....	KY						
19. Louisiana.....	LA						
20. Maine.....	ME						
21. Maryland.....	MD						
22. Massachusetts.....	MA	B...	INSUR UNDERWRITING COLLATERAL.....			532,864	562,547
23. Michigan.....	MI						
24. Minnesota.....	MN						
25. Mississippi.....	MS						
26. Missouri.....	MO						
27. Montana.....	MT						
28. Nebraska.....	NE						
29. Nevada.....	NV						
30. New Hampshire.....	NH						
31. New Jersey.....	NJ						
32. New Mexico.....	NM	B...	INSUR UNDERWRITING COLLATERAL.....			336,810	355,572
33. New York.....	NY						
34. North Carolina.....	NC	B...	INSUR UNDERWRITING COLLATERAL.....			351,891	371,494
35. North Dakota.....	ND						
36. Ohio.....	OH	B...	INSUR UNDERWRITING COLLATERAL.....	2,754,805	2,908,263		
37. Oklahoma.....	OK						
38. Oregon.....	OR						
39. Pennsylvania.....	PA						
40. Rhode Island.....	RI						
41. South Carolina.....	SC	B...	INSUR UNDERWRITING COLLATERAL.....			221,189	233,510
42. South Dakota.....	SD						
43. Tennessee.....	TN						
44. Texas.....	TX						
45. Utah.....	UT						
46. Vermont.....	VT						
47. Virginia.....	VA	B...	INSUR UNDERWRITING COLLATERAL.....			326,756	344,958
48. Washington.....	WA						
49. West Virginia.....	WV						
50. Wisconsin.....	WI						
51. Wyoming.....	WY						
52. American Samoa.....	AS						
53. Guam.....	GU						
54. Puerto Rico.....	PR						
55. US Virgin Islands.....	VI						
56. Northern Mariana Islands.....	MP						
57. Canada.....	CAN						
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	0	0
59. Total.....		XXX	XXX	2,991,075	3,157,694	1,829,834	1,931,766

DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0	0