* 1 6 3 2 2 2 0 2 0 2 0 1 0 0 1 0 0 *

ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

PROGRESSIVE DIRECT INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period) NAIC Company Code..... 16322 Employer's ID Number..... 34-1524319

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

Incorporated/Organized..... September 29, 1986 Commenced Business..... January 14, 1987

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)*	440-395-4460 *(Area Code) (Telephone Number)*
	FINANCIAL_REPORTING@PROGRESSIVE.COM *(E-Mail Address)*	440-603-5500 *(Fax Number)*

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

OFFICERS

Name	Title	Name	Title
SCOTT WESLEY ZIEGLER	PRESIDENT	MICHAEL ROBERT UTH	SECRETARY
DANIEL JOSEPH WITALEC	TREASURER		

OTHER

MICHAEL VINCENT ESPOSITO	(VICE PRESIDENT)	CARL GORDON JOYCE	(VICE PRESIDENT)
KAREN ANN KOSUDA	(ASST. SECRETARY)	SANDRA LEE RIHVALSKY	(ASST. TREASURER)

DIRECTORS OR TRUSTEES

MICHAEL VINCENT ESPOSITO	BRIAN JACOB GURA	DANIEL PETER MASCARO	SANJAY MAHESH VYAS
SCOTT WESLEY ZIEGLER			

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)	(Signature)	(Signature)
SCOTT WESLEY ZIEGLER	KAREN ANN KOSUDA	SANDRA LEE RIHVALSKY
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	ASSISTANT SECRETARY	ASSISTANT TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 10TH day of FEBRUARY, 2021

a. Is this an original filing? Yes [X] No [ ]
b. If no 1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	2,177,306,276	22.1	2,177,306,276		2,177,306,276	22.1
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	347,836,028	3.5	347,836,028		347,836,028	3.5
1.06 Industrial and Miscellaneous	5,707,655,667	58.0	5,707,655,667		5,707,655,667	58.1
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	8,232,797,971	83.6	8,232,797,971	0	8,232,797,971	83.7
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	31,100,000	0.3	31,100,000		31,100,000	0.3
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	31,100,000	0.3	31,100,000	0	31,100,000	0.3
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	1,337,121,874	13.6	1,337,121,874		1,337,121,874	13.6
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	1,337,121,874	13.6	1,337,121,874	0	1,337,121,874	13.6
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	144,501,064	1.5	144,501,064		144,501,064	1.5
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale	37,061,625	0.4	37,061,625		37,061,625	0.4
5.04 Total Real Estate	181,562,689	1.8	181,562,689	0	181,562,689	1.8
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)	5,803,584	0.1	5,803,584		5,803,584	0.1
6.03 Short-Term Investments (Schedule DA)	43,468,844	0.4	43,468,844		43,468,844	0.4
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	49,272,428	0.5	49,272,428	0	49,272,428	0.5
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	10,616,760	0.1			0	0.0
10. Receivables for Securities	754	0.0	754		754	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	9,842,472,476	100.0	9,831,855,716	0	9,831,855,716	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		187,748,615
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)	9,214,135	9,214,135
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	5,355,495	
	7.2 Totals, Part 3, Column 10		5,355,495
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	10,044,566	
	8.2 Totals, Part 3, Column 9		10,044,566
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		181,562,689
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		181,562,689

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		11,682,905
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	21	
	5.2 Totals, Part 3, Column 9		21
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		1,066,166
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)		10,616,760
12.	Deduct total nonadmitted amounts		10,616,760
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		8,566,343,652
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,361,092,416
3.	Accrual of discount		9,076,976
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	1,209,668	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	268,886,661	
	4.4 Part 4, Column 11	(47,661,268)	222,435,061
5.	Total gain (loss) on disposals, Part 4, Column 19		200,293,355
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		7,711,791,259
7.	Deduct amortization of premium		46,430,356
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)		9,601,019,845
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		9,601,019,845

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	1. United States	2,177,306,276	2,257,321,017	2,171,232,849	2,174,150,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	2,177,306,276	2,257,321,017	2,171,232,849	2,174,150,000
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	347,836,028	361,470,853	394,049,854	191,353,605
Industrial and Miscellaneous,	8. United States	5,255,094,311	5,436,488,438	5,270,345,656	5,203,762,192
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	223,263,045	228,866,387	223,555,945	223,533,667
and Hybrid Securities (Unaffiliated)	10. Other Countries	229,298,311	241,669,363	230,218,303	227,355,000
	11. Totals	5,707,655,667	5,907,024,188	5,724,119,904	5,654,650,859
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	8,232,797,971	8,525,816,058	8,289,402,607	8,020,154,464
PREFERRED STOCKS	14. United States	16,100,000	22,700,000	16,100,000	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	15,000,000	15,382,800	15,000,000	
	16. Other Countries				
	17. Totals	31,100,000	38,082,800	31,100,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	31,100,000	38,082,800	31,100,000	
COMMON STOCKS	20. United States	1,270,339,565	1,270,339,565	377,873,719	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1,410,847	1,410,847	363,550	
	22. Other Countries	65,371,462	65,371,462	23,656,399	
	23. Totals	1,337,121,874	1,337,121,874	401,893,668	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	1,337,121,874	1,337,121,874	401,893,668	
	26. Total Stocks	1,368,221,874	1,375,204,674	432,993,668	
	27. Total Bonds and Stocks	9,601,019,845	9,901,020,732	8,722,396,275	

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

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	33,614,763	1,410,467,493	736,823,984			XXX	2,180,906,240	26.3	2,369,263,691	31.6	2,180,906,240	
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	33,614,763	1,410,467,493	736,823,984	0	0	XXX	2,180,906,240	26.3	2,369,263,691	31.6	2,180,906,240	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	7,192,706	54,834,180	271,771,827	14,037,315		XXX	347,836,028	4.2	199,243,697	2.7	347,836,028	
5.2 NAIC 2						XXX	0	0.0		0.0		
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	7,192,706	54,834,180	271,771,827	14,037,315	0	XXX	347,836,028	4.2	199,243,697	2.7	347,836,028	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	1,329,019,414	1,593,552,217	1,108,726,616	9,397,936		XXX	4,040,696,183	48.8	3,639,687,060	48.5	875,334,321	3,165,361,862
6.2 NAIC 2	168,384,985	813,372,638	357,990,962	14,468,089		XXX	1,354,216,674	16.4	1,243,200,325	16.6	1,064,528,444	289,688,230
6.3 NAIC 3		80,247,939	121,084,952			XXX	201,332,891	2.4	51,026,707	0.7	97,202,764	104,130,127
6.4 NAIC 4	2,156	74,012,287	65,009,738	4,714		XXX	139,028,895	1.7	28,479	0.0	35,378,427	103,650,468
6.5 NAIC 5		15,849,868				XXX	15,849,868	0.2		0.0	15,849,868	
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	1,497,406,555	2,577,034,949	1,652,812,268	23,870,739	0	XXX	5,751,124,511	69.5	4,933,942,571	65.8	2,088,293,824	3,662,830,687
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 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)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 1,369,826,883	3,058,853,890	2,117,322,427	23,435,251	0	0	6,569,438,451	79.3	XXX	XXX	3,404,076,589	3,165,361,862
11.2 NAIC 2	(d) 168,384,985	813,372,638	357,990,962	14,468,089	0	0	1,354,216,674	16.4	XXX	XXX	1,064,528,444	289,688,230
11.3 NAIC 3	(d) 0	80,247,939	121,084,952	0	0	0	201,332,891	2.4	XXX	XXX	97,202,764	104,130,127
11.4 NAIC 4	(d) 2,156	74,012,287	65,009,738	4,714	0	0	139,028,895	1.7	XXX	XXX	35,378,427	103,650,468
11.5 NAIC 5	(d) 0	15,849,868	0	0	0	0	(c) 15,849,868	0.2	XXX	XXX	15,849,868	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	1,538,214,024	4,042,336,622	2,661,408,079	37,908,054	0	0	(b) 8,279,866,779	100.0	XXX	XXX	4,617,036,092	3,662,830,687
11.8 Line 11.7 as a % of Col. 7	18.6	48.8	32.1	0.5	0.0	0.0	100.0	XXX	XXX	XXX	55.8	44.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,854,891,446	2,711,249,882	1,619,649,653	22,402,259	1,208		XXX	XXX	6,208,194,448	82.7	3,665,925,716	2,542,268,732
12.2 NAIC 2	238,731,019	743,203,686	261,265,620				XXX	XXX	1,243,200,325	16.6	953,223,011	289,977,314
12.3 NAIC 3		5,005,817	46,020,890				XXX	XXX	51,026,707	0.7	17,000,000	34,026,707
12.4 NAIC 4	1,443	12,056	10,075	4,905			XXX	XXX	28,479	0.0	28,479	
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	2,093,623,908	3,459,471,441	1,926,946,238	22,407,164	1,208	0	XXX	XXX	(b) 7,502,449,959	100.0	4,636,177,206	2,866,272,753
12.8 Line 12.7 as a % of Col. 9	27.9	46.1	25.7	0.3	0.0	0.0	XXX	XXX	100.0	XXX	61.8	38.2
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	365,692,636	1,792,020,505	1,223,686,906	22,676,542			3,404,076,589	41.1	3,665,925,716	48.9	3,404,076,589	XXX
13.2 NAIC 2	109,509,060	613,898,103	326,653,192	14,468,089			1,064,528,444	12.9	953,223,011	12.7	1,064,528,444	XXX
13.3 NAIC 3		46,600,430	50,602,334				97,202,764	1.2	17,000,000	0.2	97,202,764	XXX
13.4 NAIC 4	2,156	35,361,819	9,738	4,714			35,378,427	0.4	28,479	0.0	35,378,427	XXX
13.5 NAIC 5		15,849,868					15,849,868	0.2	0	0.0	15,849,868	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	475,203,852	2,503,730,725	1,600,952,170	37,149,345	0	0	4,617,036,092	55.8	4,636,177,206	61.8	4,617,036,092	XXX
13.8 Line 13.7 as a % of Col. 7	10.3	54.2	34.7	0.8	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	5.7	30.2	19.3	0.4	0.0	0.0	55.8	XXX	XXX	XXX	55.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	1,004,134,247	1,266,833,385	893,635,521	758,709			3,165,361,862	38.2	2,542,268,732	33.9	XXX	3,165,361,862
14.2 NAIC 2	58,875,925	199,474,535	31,337,770				289,688,230	3.5	289,977,314	3.9	XXX	289,688,230
14.3 NAIC 3		33,647,509	70,482,618				104,130,127	1.3	34,026,707	0.5	XXX	104,130,127
14.4 NAIC 4		38,650,468	65,000,000				103,650,468	1.3	0	0.0	XXX	103,650,468
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	1,063,010,172	1,538,605,897	1,060,455,909	758,709	0	0	3,662,830,687	44.2	2,866,272,753	38.2	XXX	3,662,830,687
14.8 Line 14.7 as a % of Col. 7	29.0	42.0	29.0	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	12.8	18.6	12.8	0.0	0.0	0.0	44.2	XXX	XXX	XXX	XXX	44.2

(a) Includes $.....3,662,830,687 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 $.....3,599,964; NAIC 2 $.....43,468,844; 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	33,614,763	1,410,467,493	736,823,984			XXX	2,180,906,240	26.3	2,369,263,691	31.6	2,180,906,240	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	33,614,763	1,410,467,493	736,823,984	0	0	XXX	2,180,906,240	26.3	2,369,263,691	31.6	2,180,906,240	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 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												
4.01 Issuer Obligations						XXX	0	0.0		0.0		
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 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												
5.01 Issuer Obligations	5,629,934	42,962,914	143,710,654	5,523,183		XXX	197,826,685	2.4	58,815,553	0.8	197,826,685	
5.02 Residential Mortgage-Backed Securities	78,310					XXX	78,310	0.0	88,107	0.0	78,310	
5.03 Commercial Mortgage-Backed Securities	1,484,462	11,871,266	128,061,173	8,514,132		XXX	149,931,033	1.8	140,340,037	1.9	149,931,033	
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	7,192,706	54,834,180	271,771,827	14,037,315	0	XXX	347,836,028	4.2	199,243,697	2.7	347,836,028	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations	235,098,730	1,189,163,760	775,241,676	21,468,089		XXX	2,220,972,255	26.8	1,737,664,596	23.2	1,640,453,892	580,518,363
6.02 Residential Mortgage-Backed Securities	78,622,163	87,676,530	5,049,076	2,396,611		XXX	173,744,380	2.1	203,460,848	2.7	23,658,075	150,086,305
6.03 Commercial Mortgage-Backed Securities	495,601,341	924,999,534	831,961,930			XXX	2,252,562,805	27.2	1,655,646,089	22.1	51,202,947	2,201,359,858
6.04 Other Loan-Backed and Structured Securities	688,084,321	375,195,125	40,559,586	6,039		XXX	1,103,845,071	13.3	1,337,171,038	17.8	372,978,910	730,866,161
6.05 Totals	1,497,406,555	2,577,034,949	1,652,812,268	23,870,739	0	XXX	5,751,124,511	69.5	4,933,942,571	65.8	2,088,293,824	3,662,830,687
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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	274,343,427	2,642,594,167	1,655,776,314	26,991,272	0	XXX	4,599,705,180	55.6	XXX	XXX	4,019,186,817	580,518,363
11.02 Residential Mortgage-Backed Securities	78,700,473	87,676,530	5,049,076	2,396,611	0	XXX	173,822,690	2.1	XXX	XXX	23,736,385	150,086,305
11.03 Commercial Mortgage-Backed Securities	497,085,803	936,870,800	960,023,103	8,514,132	0	XXX	2,402,493,838	29.0	XXX	XXX	201,133,980	2,201,359,858
11.04 Other Loan-Backed and Structured Securities	688,084,321	375,195,125	40,559,586	6,039	0	XXX	1,103,845,071	13.3	XXX	XXX	372,978,910	730,866,161
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	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	1,538,214,024	4,042,336,622	2,661,408,079	37,908,054	0	0	8,279,866,779	100.0	XXX	XXX	4,617,036,092	3,662,830,687
11.09 Line 11.08 as a % of Col. 7	18.6	48.8	32.1	0.5	0.0	0.0	100.0	XXX	XXX	XXX	55.8	44.2
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	421,952,413	2,081,888,701	1,661,766,071	136,655		XXX	XXX	XXX	4,165,743,840	55.5	3,675,543,232	490,200,608
12.02 Residential Mortgage-Backed Securities	96,971,673	80,780,624	18,713,077	7,082,373	1,208	XXX	XXX	XXX	203,548,955	2.7	57,788,121	145,760,834
12.03 Commercial Mortgage-Backed Securities	642,687,546	909,492,111	231,277,854	12,528,615		XXX	XXX	XXX	1,795,986,126	23.9	260,322,266	1,535,663,860
12.04 Other Loan-Backed and Structured Securities	932,012,276	387,310,005	15,189,236	2,659,521		XXX	XXX	XXX	1,337,171,038	17.8	642,523,587	694,647,451
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	2,093,623,908	3,459,471,441	1,926,946,238	22,407,164	1,208	0	XXX	XXX	7,502,449,959	100.0	4,636,177,206	2,866,272,753
12.09 Line 12.08 as a % of Col. 9	27.9	46.1	25.7	0.3	0.0	0.0	XXX	XXX	100.0	XXX	61.8	38.2
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	215,811,861	2,303,985,641	1,472,398,043	26,991,272		XXX	4,019,186,817	48.5	3,675,543,232	49.0	4,019,186,817	XXX
13.02 Residential Mortgage-Backed Securities	12,977,930	8,621,560	492,954	1,643,941		XXX	23,736,385	0.3	57,788,121	0.8	23,736,385	XXX
13.03 Commercial Mortgage-Backed Securities	1,484,462	63,074,213	128,061,173	8,514,132		XXX	201,133,980	2.4	260,322,266	3.5	201,133,980	XXX
13.04 Other Loan-Backed and Structured Securities	244,929,599	128,049,311				XXX	372,978,910	4.5	642,523,587	8.6	372,978,910	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	475,203,852	2,503,730,725	1,600,952,170	37,149,345	0	0	4,617,036,092	55.8	4,636,177,206	61.8	4,617,036,092	XXX
13.09 Line 13.08 as a % of Col. 7	10.3	54.2	34.7	0.8	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	5.7	30.2	19.3	0.4	0.0	0.0	55.8	XXX	XXX	XXX	55.8	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	58,531,566	338,608,526	183,378,271			XXX	580,518,363	7.0	490,200,608	6.5	XXX	580,518,363
14.02 Residential Mortgage-Backed Securities	65,722,543	79,054,970	4,556,122	752,670		XXX	150,086,305	1.8	145,760,834	1.9	XXX	150,086,305
14.03 Commercial Mortgage-Backed Securities	495,601,341	873,796,587	831,961,930			XXX	2,201,359,858	26.6	1,535,663,860	20.5	XXX	2,201,359,858
14.04 Other Loan-Backed and Structured Securities	443,154,722	247,145,814	40,559,586	6,039		XXX	730,866,161	8.8	694,647,451	9.3	XXX	730,866,161
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	1,063,010,172	1,538,605,897	1,060,455,909	758,709	0	0	3,662,830,687	44.2	2,866,272,753	38.2	XXX	3,662,830,687
14.09 Line 14.08 as a % of Col. 7	29.0	42.0	29.0	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	12.8	18.6	12.8	0.0	0.0	0.0	44.2	XXX	XXX	XXX	XXX	44.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	76,700,851	76,700,851			
2. Cost of short-term investments acquired	167,649,033	167,649,033			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(215,540)	(215,540)			
6. Deduct consideration received on disposals	197,948,000	197,948,000			
7. Deduct amortization of premium	2,717,500	2,717,500			
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)	43,468,844	43,468,844	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	43,468,844	43,468,844	0	0	0

(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 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	916,929		916,929	
2. Cost of cash equivalents acquired	832,369,795	808,294,033	24,075,762	
3. Accrual of discount	65,517	65,517		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	5,195	5,195		
6. Deduct consideration received on disposals	827,553,852	804,764,781	22,789,071	
7. Deduct amortization of premium	0			
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)	5,803,584	3,599,964	2,203,620	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	5,803,584	3,599,964	2,203,620	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Alpha North Office Building - 747 Alpha Drive		Highland Heights	OH	10/01/2007		50,747,454		41,611,079	41,611,079	1,911,667			(1,911,667)		5,462,347	2,075,337
Alpha South PPA Center - 755 Alpha Drive		Highland Heights	OH	10/01/2007		3,657,110		1,755,724	1,755,724	110,658			(110,658)		1,155,430	981,629
Campus I Home Office Complex - 6300 Wilson Mills Road		Mayfield Village	OH	10/01/2007		80,996,004		35,664,667	35,664,667	2,905,767	175,350		(3,081,117)		11,122,575	6,950,115
Colorado Springs Call Center - 12710 Voyager Parkway		Colorado Springs	CO	10/01/2007		44,586,662		28,837,896	28,837,896	1,211,909			(1,211,909)		5,391,772	3,154,987
Delta Warehouse Building - 650 Alpha Drive		Highland Heights	OH	01/05/2018		2,768,123		2,566,743	2,566,743	70,396			(70,396)		483,502	332,472
Discovery Training Center - 6671 Beta Drive		Mayfield Village	OH	10/01/2007		9,014,348		2,302,114	2,302,114	593,839			(593,839)		1,581,068	897,807
Eastmark Office Building - 6055 Parkland Boulevard		Mayfield Heights	OH	10/01/2007		7,969,432		3,553,604	3,553,604	284,393			(284,393)		1,615,173	1,203,636
Omega East Office Building - 625 Alpha Drive		Highland Heights	OH	10/01/2007		7,281,757		3,556,027	3,556,027	192,256			(192,256)		1,081,178	761,544
Omega North Office Building - 603 Alpha Drive		Highland Heights	OH	05/31/2018		22,018,317		20,632,110	20,632,110	625,296			(625,296)		2,062,048	716,037
Omega West Office Building - 624 Alpha Drive		Highland Heights	OH	10/01/2007		3,864,458		1,866,497	1,866,497	110,125			(110,125)		537,658	360,523
Voyager Training Center - 30440 Lakeland Boulevard		Wickliffe	OH	10/01/2007		5,780,657		2,154,603	2,154,603	104,066			(104,066)		642,671	461,699
0299999. Properties Occupied by the Reporting Entity - Administrative						238,684,322	0	144,501,064	144,501,064	8,120,372	175,350	0	(8,295,722)	0	31,135,422	17,895,786
0399999. Total - Properties Occupied by the Reporting Entity						238,684,322	0	144,501,064	144,501,064	8,120,372	175,350	0	(8,295,722)	0	31,135,422	17,895,786
Properties Held for Sale																
Colorado Springs Data Center/PPA Center - 650 Sybilla Lane		Colorado Springs	CO	10/01/2007	11/30/2020	62,106,082		33,788,005	33,788,005	1,924,194	5,180,145		(7,104,339)		6,017,571	2,898,823
Colorado Springs Land for IT Building - 550 Sybilla Lane		Colorado Springs	CO	10/01/2007	08/31/2019	3,273,620		3,273,620	3,273,620				0			113,436
0599999. Total - Properties Held for Sale						65,379,702	0	37,061,625	37,061,625	1,924,194	5,180,145	0	(7,104,339)	0	6,017,571	3,012,259
0699999. Totals						304,064,024	0	181,562,689	181,562,689	10,044,566	5,355,495	0	(15,400,061)	0	37,152,993	20,908,045

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Alpha North Office Building - 747 Alpha Drive	Highland Heights	OH	10/01/2007					625,604
Campus I Home Office Complex - 6300 Wilson Mills Road	Mayfield Village	OH	10/01/2007					1,002,608
Colorado Springs Call Center - 12710 Voyager Parkway	Colorado Springs	CO	10/01/2007					116,207
Colorado Springs Data Center/PPA Center - 650 Sybilla Lane	Colorado Springs	CO	10/01/2007					41,641
Delta Warehouse Building - 650 Alpha Drive	Highland Heights	OH	01/05/2018		-			404,342
Discovery Training Center - 6671 Beta Drive	Mayfield Village	OH	10/01/2007		-			42,023
Eastmark Office Building - 6055 Parkland Boulevard	Mayfield Heights	OH	10/01/2007		-			79,420
Omega North Office Building - 603 Alpha Drive	Highland Heights	OH	05/31/2018					6,902,290
0199999. Total - Acquired by Purchase					0	0	0	9,214,135
0399999. Totals					0	0	0	9,214,135

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC		CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC		08/11/2016	1	5,289,311	5,289,311	5,289,311								99.990
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									5,289,311	5,289,311	5,289,311	0	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC		GADSDEN	AL	MEIGHAN BLVD, LLC		10/18/2006		5,200,400	5,327,449	5,327,449	21					254,000		100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated									5,200,400	5,327,449	5,327,449	21	0	0	0	0	254,000	0	XXX
4899999. Subtotal - Unaffiliated									5,289,311	5,289,311	5,289,311	0	0	0	0	0	0	0	XXX
4999999. Subtotal - Affiliated									5,200,400	5,327,449	5,327,449	21	0	0	0	0	254,000	0	XXX
5099999. Totals									10,489,711	10,616,760	10,616,760	21	0	0	0	0	254,000	0	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	0	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 BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	01/17/2020	322,923					0			322,923			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	04/29/2020	200,015					0			200,015			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	07/29/2020	200,015					0			200,015			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	10/22/2020	202,213					0			202,213			0	
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							925,166	0	0	0	0	0	0	0	925,166	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC	GADSDEN	AL	MEIGHAN BLVD, LLC	10/18/2006	03/31/2020	70,000					0			70,000			0	
000000 00 0	GADSDEN, AL, LLC	GADSDEN	AL	MEIGHAN BLVD, LLC	10/18/2006	09/30/2020	71,000					0			71,000			0	
												0						0	
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							141,000	0	0	0	0	0	0	0	141,000	0	0	0	0
4899999. Subtotal - Unaffiliated							925,166	0	0	0	0	0	0	0	925,166	0	0	0	0
4999999. Subtotal - Affiliated							141,000	0	0	0	0	0	0	0	141,000	0	0	0	0
5099999. Totals							1,066,166	0	0	0	0	0	0	0	1,066,166	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	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
U.S. Government - Issuer Obligations																					
912828 3C 2	US TREASURY NOTE				1.A	10,002,344	103.414	10,341,400	10,000,000	10,000,777		(473)			2.000	1.995	AO	34,254	200,000	11/03/2017.	10/31/2022.
912828 3P 3	US TREASURY NOTE				1.A	9,678,125	107.906	10,790,600	10,000,000	9,806,089		45,272			2.250	2.766	JD	622	225,000	02/05/2018.	12/31/2024.
912828 3V 0	US TREASURY NOTE				1.A	6,870,938	109.051	7,633,570	7,000,000	6,921,108		17,985			2.500	2.794	JJ	73,234	175,000	02/16/2018.	01/31/2025.
912828 3W 8	US TREASURY NOTE				1.A	7,944,375	114.625	9,170,000	8,000,000	7,958,544		5,166			2.750	2.831	FA	83,098	220,000	03/05/2018.	02/15/2028.
912828 5D 8	US TREASURY NOTE				1.A	9,934,375	107.418	10,741,800	10,000,000	9,962,239		12,930			2.875	3.018	MS	73,455	287,500	10/16/2018.	09/30/2023.
912828 5P 1	US TREASURY NOTE				1.A	5,045,508	107.855	5,392,750	5,000,000	5,027,464		(8,978)			2.875	2.677	MN	12,637	143,750	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 5W 6	US TREASURY TIPS				1.A	49,644,435	121.147	60,573,419	50,000,000	51,335,108	600,402	26,133			0.875	0.932	JJ	208,418	445,012	01/22/2019.	01/15/2029.
912828 5Z 9	US TREASURY NOTE				1.A	25,062,500	107.129	26,782,250	25,000,000	25,039,180		(12,177)			2.500	2.447	JJ	261,549	625,000	01/31/2019.	01/31/2024.
912828 6A 3	US TREASURY NOTE				1.A	25,137,891	111.352	27,838,000	25,000,000	25,103,262		(18,861)			2.625	2.538	JJ	274,626	656,250	02/26/2019.	01/31/2026.
912828 6F 2	US TREASURY NOTE				1.A	29,416,375	110.836	32,364,112	29,200,000	29,364,626		(29,783)			2.500	2.383	FA	248,039	730,000	04/01/2019.	02/28/2026.
912828 6G 0	US TREASURY NOTE				1.A	40,271,875	106.883	42,753,200	40,000,000	40,177,234		(53,815)			2.375	2.229	FA	322,790	950,000	03/25/2019.	02/29/2024.
912828 6L 9	US TREASURY NOTE				1.A	31,802,773	109.648	35,361,480	32,250,000	31,904,577		60,951			2.250	2.469	MS	185,393	725,625	04/23/2019.	03/31/2026.
912828 6S 4	US TREASURY NOTE				1.A	115,069,273	110.398	126,295,312	114,400,000	114,921,763		(91,494)			2.375	2.283	AO	465,343	2,717,000	05/24/2019.	04/30/2026.
912828 6Z 8	US TREASURY NOTE				1.A	30,403,711	105.379	31,613,700	30,000,000	30,295,366		(81,927)			1.750	1.460	JD	1,450	525,000	09/03/2019.	06/30/2024.
912828 7D 6	US TREASURY TIPS				1.A	51,191,611	115.189	57,594,650	50,000,000	51,940,547	605,949	(119,895)			0.250	0.010	JJ	58,782	125,511	08/07/2019.	07/15/2029.
912828 7F 1	US TREASURY NOTE				1.A	15,057,422	100.945	15,141,750	15,000,000	15,018,429		(31,426)			1.750	1.536	JJ	109,851	262,500	10/02/2019.	07/31/2021.
912828 G3 8	US TREASURY NOTE				1.A	24,242,188	107.711	26,927,750	25,000,000	24,513,025		117,574			2.250	2.784	MN	73,032	562,500	08/27/2018.	11/15/2024.
912828 J2 7	US TREASURY NOTE				1.A	4,724,609	107.051	5,352,550	5,000,000	4,827,005		38,950			2.000	2.896	FA	37,772	100,000	04/20/2018.	02/15/2025.
912828 M8 0	US TREASURY NOTE				1.A	9,857,623	103.578	10,306,011	9,950,000	9,912,885		18,770			2.000	2.200	MN	17,495	199,000	12/27/2017.	11/30/2022.
912828 P4 6	US TREASURY NOTE				1.A	28,168,359	106.336	31,900,800	30,000,000	28,622,115		248,411			1.625	2.588	FA	184,137	487,500	02/25/2019.	02/15/2026.
912828 VS 6	US TREASURY NOTE	SD			1.A	6,299,404	106.141	6,527,672	6,150,000	6,200,291		(18,557)			2.500	2.176	FA	58,074	153,750	07/15/2016.	08/15/2023.
912828 X4 7	US TREASURY NOTE				1.A	20,068,363	102.328	20,465,600	20,000,000	20,018,984		(14,148)			1.875	1.802	AO	64,227	375,000	06/29/2017.	04/30/2022.
912828 XT 2	US TREASURY NOTE				1.A	15,058,895	106.113	15,810,837	14,900,000	15,011,542		(31,480)			2.000	1.773	MN	26,198	298,000	06/27/2019.	05/31/2024.
912828 Y2 0	US TREASURY NOTE				1.A	14,981,250	101.328	15,199,200	15,000,000	14,996,368		6,446			2.625	2.669	JJ	181,895	393,750	08/17/2018.	07/15/2021.
912828 Y3 8	US TREASURY TIPS				1.A	99,325,866	120.602	120,602,060	100,000,000	102,666,761	1,201,048	132,059			0.750	0.891	JJ	359,401	767,393	01/15/2019.	07/15/2028.
912828 Y6 1	US TREASURY NOTE				1.A	4,984,570	106.688	5,334,400	5,000,000	4,991,682		3,040			2.750	2.817	JJ	57,541	137,500	08/03/2018.	07/31/2023.
912828 Y8 7	US TREASURY NOTE				1.A	20,245,313	105.465	21,093,000	20,000,000	20,179,688		(48,511)			1.750	1.491	JJ	146,467	350,000	08/22/2019.	07/31/2024.
912828 YW 4	US TREASURY NOTE				1.A	90,128,711	102.914	92,622,600	90,000,000	90,086,299		(42,445)			1.625	1.575	JD	68,304	1,462,500	01/09/2020.	12/15/2022.
912828 YY 0	US TREASURY NOTE				1.A	30,405,859	105.918	31,775,400	30,000,000	30,331,732		(74,128)			1.750	1.464	JD	1,450	525,000	01/27/2020.	12/31/2024.
912828 ZC 7	US TREASURY NOTE				1.A	20,562,500	103.512	20,702,400	20,000,000	20,471,858		(90,642)			1.125	0.551	FA	76,450	112,500	03/10/2020.	02/28/2025.
912828 ZD 5	US TREASURY NOTE				1.A	20,036,719	100.805	20,161,000	20,000,000	20,027,030		(9,688)			0.500	0.438	MS	29,834	50,000	03/16/2020.	03/15/2023.
912828 ZF 0	US TREASURY NOTE				1.A	20,086,719	100.906	20,181,200	20,000,000	20,074,468		(12,251)			0.500	0.411	MS	25,549	50,000	04/27/2020.	03/31/2025.
912828 ZH 6	US TREASURY NOTE				1.A	20,014,063	100.238	20,047,600	20,000,000	20,011,001		(3,062)			0.250	0.226	AO	10,714	25,000	05/12/2020.	04/15/2023.
912828 ZL 7	US TREASURY NOTE				1.A	56,588,320	100.348	56,696,620	56,500,000	56,577,577		(10,743)			0.375	0.343	AO	36,288	105,938	05/27/2020.	04/30/2025.
912828 ZP 8	US TREASURY NOTE				1.A	139,628,320	99.965	139,951,000	140,000,000	139,701,405		73,085			0.125	0.215	MN	22,721	87,500	06/09/2020.	05/15/2023.
912828 ZT 0	US TREASURY NOTE				1.A	9,949,609	99.793	9,979,300	10,000,000	9,955,074		5,465			0.250	0.353	MN	2,198	12,500	06/16/2020.	05/31/2025.
912828 ZU 7	US TREASURY NOTE				1.A	40,763,418	100.250	40,801,750	40,700,000	40,752,815		(10,603)			0.250	0.197	JD	4,752	50,875	07/13/2020.	06/15/2023.
912828 ZW 3	US TREASURY NOTE				1.A	24,958,008	99.727	24,931,750	25,000,000	24,961,772		3,764			0.250	0.284	JD	173	31,250	07/20/2020.	06/30/2025.

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	Foreign	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
912828 ZY 9	US TREASURY NOTE				1.A	94,916,602	99.945	94,947,750	95,000,000	94,929,386		12,785			0.125	0.154	JJ	54,857		08/04/2020.	07/15/2023.
91282C AE 1	US TREASURY N/B NOTE				1.A	44,097,070	97.438	43,847,100	45,000,000	44,110,335		13,265			0.625	0.839	FA	106,233		11/06/2020.	08/15/2030.
91282C AG 6	US TREASURY N/B NOTE				1.A	13,598,406	100.004	13,600,544	13,600,000	13,598,643		236			0.125	0.131	FA	5,776		09/17/2020.	08/31/2022.
91282C AK 7	US TREASURY N/B NOTE				1.A	24,979,492	99.922	24,980,500	25,000,000	24,981,407		1,914			0.125	0.153	MS	9,323		09/21/2020.	09/15/2023.
91282C AP 6	US TREASURY N/B NOTE				1.A	14,969,531	99.922	14,988,300	15,000,000	14,971,387		1,856			0.125	0.194	AO	4,018		10/26/2020.	10/15/2023.
91282C AR 2	US TREASURY N/B NOTE				1.A	49,962,305	100.012	50,006,000	50,000,000	49,964,510		2,204			0.125	0.164	AO	10,359		11/24/2020.	10/31/2022.
91282C AT 8	US TREASURY N/B NOTE				1.A	19,871,094	99.547	19,909,400	20,000,000	19,873,740		2,645			0.250	0.382	AO	8,564		11/23/2020.	10/31/2025.
91282C AU 5	US TREASURY N/B NOTE				1.A	104,142,773	99.172	104,130,600	105,000,000	104,155,658		12,883			0.500	0.620	AO	89,917		11/20/2020.	10/31/2027.
91282C AV 3	US TREASURY N/B NOTE				1.A	99,737,500	99.609	99,609,000	100,000,000	99,739,037		1,536			0.875	0.903	MN	111,188		12/07/2020.	11/15/2030.
91282C AW 1	US TREASURY N/B NOTE				1.A	25,041,016	100.273	25,068,250	25,000,000	25,040,205		(811)			0.250	0.194	MN	7,942		12/10/2020.	11/15/2023.
91282C AX 9	US TREASURY N/B NOTE				1.A	238,373,320	100.008	238,519,080	238,500,000	238,378,351		5,030			0.125	0.152	MN	26,209		12/29/2020.	11/30/2022.
91282C AY 7	US TREASURY N/B NOTE				1.A	45,001,953	99.938	44,972,100	45,000,000	45,001,652		(302)			0.625	0.624	MN	24,725		12/29/2020.	11/30/2027.
91282C AZ 4	US TREASURY N/B NOTE				1.A	124,850,195	100.117	125,146,250	125,000,000	124,852,231		2,036			0.375	0.399	MN	41,209		12/22/2020.	11/30/2025.
91282C BA 8	US TREASURY N/B NOTE				1.A	14,980,664	99.875	14,981,250	15,000,000	14,980,735		71			0.125	0.169	JD	876		12/24/2020.	12/15/2023.
91282C BC 4	US TREASURY N/B NOTE				1.A	47,998,125	100.055	48,026,400	48,000,000	47,998,126		1			0.375	0.376	JD	497		12/30/2020.	12/31/2025.
0199999. U.S. Government - Issuer Obligations						2,171,232,849	XXX	2,257,321,017	2,174,150,000	2,177,306,276	2,407,399	36,219	0	0	XXX	XXX	XXX	4,401,719	16,006,854	XXX	XXX
0599999. Total - U.S. Government						2,171,232,849	XXX	2,257,321,017	2,174,150,000	2,177,306,276	2,407,399	36,219	0	0	XXX	XXX	XXX	4,401,719	16,006,854	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																					
03444R AB 4	ANDREW W MELLON FDN			2	1.A FE	6,750,000	99.894	6,742,845	6,750,000	6,750,000					0.947	0.947	FA	26,990		09/09/2020.	08/01/2027.
15976R AC 2	CHARLES CITY VA CNTY ECON DEV			2	1.G FE	10,000,000	109.020	10,902,000	10,000,000	10,000,000					2.875	2.875	MN	47,917	287,500	10/28/2016.	02/01/2029.
167593 RE 4	CHICAGO IL O'HARE INTERNATIONA			2	1.F FE	10,882,600	116.757	11,675,700	10,000,000	10,748,540		(134,060)			5.000	3.000	JJ	250,000	250,000	03/19/2020.	01/01/2028.
20775C KX 1	CONN ST FIN AUTH HSG MTG				1.A FE	685,000	100.295	687,021	685,000	685,000					1.550	1.550	MN	1,357	10,618	08/05/2016.	05/15/2021.
20775C KY 9	CONN ST FIN AUTH HSG MTG				1.A FE	575,000	101.364	582,843	575,000	575,000					1.800	1.800	MN	1,323	10,350	08/05/2016.	05/15/2022.
20775C KZ 6	CONN ST FIN AUTH HSG MTG				1.A FE	600,000	102.761	616,566	600,000	600,000					2.050	2.050	MN	1,572	12,300	08/05/2016.	05/15/2023.
20775C LA 0	CONN ST FIN AUTH HSG MTG				1.A FE	615,000	104.175	640,676	615,000	615,000					2.250	2.250	MN	1,768	13,838	08/05/2016.	05/15/2024.
20775C LB 8	CONN ST FIN AUTH HSG MTG				1.A FE	500,000	105.754	528,770	500,000	500,000					2.400	2.400	MN	1,533	12,000	08/05/2016.	05/15/2025.
20775C LM 4	CONN ST FIN AUTH HSG MTG				1.A FE	590,000	103.447	610,337	590,000	590,000					2.100	2.100	MN	1,583	12,390	08/05/2016.	11/15/2023.
235036 4K 3	DALLAS-FORT WORTH TX				1.E FE	8,000,000	104.346	8,347,680	8,000,000	8,000,000					2.039	2.039	MN	27,187	163,120	08/08/2019.	11/01/2024.
235036 4L 1	DALLAS-FORT WORTH TX				1.E FE	3,214,490	104.806	3,390,474	3,235,000	3,218,083		3,267			2.156	2.271	MN	11,624	69,747	11/20/2019.	11/01/2025.
368497 JX 2	GEISINGER PA AUTH			2	1.E FE	21,242,550	123.139	21,549,325	17,500,000	20,946,147		(296,403)			5.000	1.351	AO	218,750	221,181	06/19/2020.	04/01/2043.
49130T PR 1	KENTUCKY HSG CORP HSG REV			2	1.A FE	1,949,786	101.251	1,903,519	1,880,000	1,898,998		(7,675)			4.250	3.270	JJ	39,950	79,900	06/06/2012.	07/01/2033.
56052E 7K 8	MAINE ST HSG AUTH MTGE REVENUE			2	1.B FE	358,107	103.229	356,140	345,000	350,347		(1,143)			3.250	2.361	MN	1,433	11,213	01/29/2014.	11/15/2043.
56052F CE 3	MAINE ST HSG AUTH MTGE PURCHAS			2	1.B FE	1,720,967	104.734	1,717,638	1,640,000	1,684,224		(7,655)			3.500	2.273	MN	7,334	57,400	08/07/2015.	11/15/2035.
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DE			2	1.C FE	5,477,848	103.175	5,457,958	5,290,000	5,390,923		(13,642)			3.500	2.540	MS	61,717	185,150	08/25/2016.	09/01/2047.
59333P 5J 3	MIAMI-DADE CNTY FL			2	1.G FE	6,196,778	101.795	6,280,752	6,170,000	6,196,253		(525)			2.649	2.594	AO	40,861		10/27/2020.	10/01/2032.
60416S BU 3	MINNESOTA ST HSG FIN AGY			2	1.B FE	1,134,378	102.724	1,109,419	1,080,000	1,099,088		(4,344)			3.000	1.681	JJ	16,200	32,400	05/15/2013.	07/01/2031.
61212R 5G 7	MONTANA ST BRD HSG			2	1.B FE	1,318,400	103.145	1,320,256	1,280,000	1,300,124		(1,108)			3.000	2.192	JD	3,200	38,400	09/11/2015.	12/01/2043.
647200 V3 5	NEW MEXICO MTG FIN AGY			2	1.B FE	513,513	103.082	499,948	485,000	492,930		(1,784)			3.750	2.470	MS	6,063	18,188	08/15/2012.	03/01/2043.
64971X EN 4	NEW YORK CITY NY TRANSITIONALF			2	1.A FE	13,393,046	115.250	13,651,363	11,845,000	13,299,827		(93,219)			3.730	1.977	FA	184,091	220,909	06/23/2020.	08/01/2029.
64971X PP 7	NEW YORK CITY NY TRANSITIONALF			2	1.A FE	6,563,104	104.798	6,597,034	6,295,000	6,551,175		(11,929)			2.450	1.992	MN	25,705	68,974	06/25/2020.	05/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	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
64971X SY 5	NEW YORK CITY NY TRANSITIONALF				1.A FE	20,785,000	101.203	21,035,044	20,785,000	20,785,000					1.550	1.550	MN	53,695	33,112	09/16/2020	05/01/2028
686087 LC 9	OREGON ST HSG & CMNTY			2	1.C FE	469,337	102.659	456,833	445,000	448,805		(2,608)			5.000	3.696	JJ	11,125	22,250	07/30/2010	07/01/2030
708692 BJ 6	PENNSYLVANIA ST ECON DEV FING				1.G FE	5,500,000	100.000	5,500,000	5,500,000	5,500,000					0.700	0.700	FA	15,828		07/31/2020	08/01/2037
708796 5R 4	PENNSYLVANIA HSG FIN			2	1.C FE	4,005,652	105.622	3,950,263	3,740,000	3,898,082		(11,160)			4.000	2.071	AO	37,400	149,600	05/11/2017	04/01/2039
83712D XJ 0	SOUTH CAROLINA HSG			2	1.A FE	2,683,300	107.458	2,686,450	2,500,000	2,587,571		(12,550)			4.000	2.368	JJ	50,000	100,000	01/12/2017	01/01/2047
91412H FQ 1	UNIV OF CALIFORNIA CA REVENUES				1.C FE	17,405,000	102.266	17,799,397	17,405,000	17,405,000					1.514	1.514	MN	33,671	87,105	07/10/2020	05/15/2028
91412H GG 2	UNIV OF CALIFORNIA CA REVENUES			2	1.C FE	40,000,000	101.052	40,420,800	40,000,000	40,000,000					1.614	1.614	MN	82,493	213,407	07/10/2020	05/15/2030
917436 8L 4	UTAH HSG CORP SF			2	1.C FE	5,735,230	105.734	5,857,664	5,540,000	5,710,568		(14,310)			3.875	2.971	JJ	107,338	160,410	09/13/2019	01/01/2050
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						198,864,086	XXX	202,874,715	191,275,000	197,826,685	0	(610,848)	0	0	XXX	XXX	XXX	1,369,708	2,541,462	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																					
313921 6F 0	FANNIEMAE 2001-W3 A			4	1.A FE	19,552	102.987	19,245	18,687	18,631		(8)			7.000	5.448	MON	109	1,089	10/24/2001	09/01/2041
31392C MS 0	FNW 2002-W1 2A			4	1.B FE	62,858	100.620	60,290	59,918	59,679		1,224			5.501	5.717	MON	275	3,332	12/01/2005	02/25/2042
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						82,410	XXX	79,535	78,605	78,310	0	1,216	0	0	XXX	XXX	XXX	384	4,421	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																					
3137AJ MG 6	FHMS 2011-K016 X1 IO			4	1.A FE	10,656,745	0.704	697,706		666,886		(1,394,670)			1.481	9.872	MON	122,313	1,543,945	08/20/2013	10/25/2021
3137B2 HP 8	FHMS 2013-K028 X1 IO			4	1.A FE	2,725,853	0.472	916,713		895,951		(534,122)			0.251	3.883	MON	40,624	628,332	05/04/2015	02/25/2023
3137BA HB 1	FHMS 2014-K715 X1 IO			4	1.A FE	1,747,366	0.004	1,084				(204,206)			1.160	0.000	MON	26,200	317,691	05/02/2014	01/25/2021
3137BF DR 9	FHMS 2014-K717 X1 IO			4	1.A FE	3,557,546	0.195	239,390		190,489		(539,293)			0.464	3.436	MON	47,469	652,442	05/08/2015	09/25/2021
3137F8 2T 9	FHLMC 2020-K122 X1 IO			4	1.A FE	8,005,331	7.499	8,046,427		8,012,066		6,735			0.883	2.174	MON	78,999		12/09/2020	11/25/2030
3137FB TC 0	FHMS 2017-K728 X1 IO			4	1.A FE	3,463,354	1.223	1,730,121		1,705,623		(579,459)			0.409	2.436	MON	48,216	666,388	11/02/2017	08/25/2024
3137FD EU 2	FHMS 2018-K154 X1 IO			4	1.A FE	4,903,432	2.821	4,087,038		2,899,665		(422,201)			0.305	3.870	MON	36,850	545,004	01/12/2018	11/25/2032
3137FE ZW 3	FHMS 2018-K076 X1 IO			4	1.A FE	4,991,918	1.027	3,848,296		3,646,161		(516,892)			0.117	3.647	MON	36,679	714,530	05/24/2018	04/25/2028
3137FG 6U 4	FHMS 2018-K155 X1 IO			4	1.A FE	9,687,078	1.580	8,865,607		8,214,380		(566,553)			0.113	4.390	MON	52,920	1,036,071	06/08/2018	04/25/2033
3137FH PL 1	FHMS 2018-K080 X1 IO			4	1.A FE	4,402,407	1.128	3,653,288		3,426,411		(429,896)			0.119	3.900	MON	31,988	621,688	09/13/2018	07/25/2028
3137FJ XX 2	FHMS 2018-K083 X1 IO			4	1.A FE	3,738,370	0.583	3,180,315		2,949,140		(371,151)			0.033	4.255	MON	15,211	572,779	11/02/2018	09/25/2028
3137FK JE 7	FHMS 2018-K085 X1 IO			4	1.A FE	4,654,352	0.766	3,818,393		2,316,170		(852,744)			0.077	4.104	MON	31,947	744,805	11/30/2018	10/25/2028
3137FK SK 3	FHMS 2018-K086 X1 IO			4	1.A FE	9,864,070	1.950	8,520,082		7,927,499		(959,083)			0.243	4.122	MON	88,307	1,374,670	12/20/2018	11/25/2028
3137FL 6G 4	FHMS 2019-K088 X1 IO			4	1.A FE	4,447,862	3.896	3,930,608		3,694,341		(422,965)			0.507	3.754	MON	42,601	584,898	03/04/2019	01/25/2029
3137FL 6R 0	FHMS 2019-K089 X1 IO			4	1.A FE	11,495,915	4.062	10,086,053		9,463,542		(1,110,863)			0.539	3.913	MON	111,609	1,544,264	03/14/2019	01/25/2029
3137FL N5 9	FHMS 2019-K734 X1 IO			4	1.A FE	2,988,528	2.890	2,260,245		2,147,094		(487,199)			0.647	3.565	MON	42,181	560,925	04/12/2019	02/25/2026
3137FL NB 6	FHMS 2019-K091 X1 IO			4	1.A FE	5,324,330	4.283	4,738,122		4,474,392		(498,934)			0.558	3.617	MON	51,476	700,100	04/23/2019	03/25/2029
3137FL YL 2	FHMS 2019-K1511 X1 IO			4	1.A FE	5,027,457	7.724	4,754,289		4,503,129		(319,973)			0.777	3.962	MON	39,849	525,506	05/09/2019	03/25/2034
3137FM CT 7	FHMS 2019-K093 X1 IO			4	1.A FE	6,513,526	7.003	5,768,841		5,537,336		(633,647)			0.951	3.173	MON	65,304	841,773	06/14/2019	05/25/2029
3137FM U2 6	FHMS 2019-K094 X1 IO			4	1.A FE	8,988,443	6.607	8,044,464		7,510,185		(994,531)			0.880	3.942	MON	89,257	1,154,578	07/10/2019	06/25/2029
3137FN WZ 9	FHMS 2019-K736 X1 IO			4	1.A FE	13,013,810	6.110	10,550,851		10,319,259		(2,091,669)			1.311	2.208	MON	188,629	2,373,623	09/06/2019	07/25/2026
3137FN X7 0	FHMS 2019-K097 X1 IO			4	1.A FE	6,695,139	8.275	6,036,816		5,871,112		(647,494)			1.089	2.927	MON	66,213	841,773	09/11/2019	07/25/2029
3137FP HM 0	FHMS 2019-K098 X1 IO			4	1.A FE	15,989,155	8.663	14,373,300		14,100,523		(1,542,603)			1.143	2.706	MON	158,061	2,003,358	10/03/2019	08/25/2029
3137FQ 3C 5	FHMS 2019-K 100 X1 IO			4	1.A FE	19,974,067	5.125	18,451,503		17,812,097		(1,908,301)			0.649	3.120	MON	194,848	2,556,891	11/06/2019	09/25/2029
3137FW G9 5	FHMS 2020-K115 X1 IO			4	1.A FE	8,607,592	10.885	8,465,642		8,386,447		(221,145)			1.328	2.369	MON	86,060	218,711	09/30/2020	06/25/2030

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	Foreign	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
3137FW HV 5	FHMS 2020-K116 X1 IO			4	1.A FE	13,639,712	11.501	13,451,409		13,261,135		(378,577)			1.427	2.440	MON	139,127	427,542	09/24/2020	07/25/2030
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						195,103,358	XXX	158,516,603	0	149,931,033	0	(18,621,436)	0	0	XXX	XXX	XXX	1,932,938	23,752,287	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						394,049,854	XXX	361,470,853	191,353,605	347,836,028	0	(19,231,068)	0	0	XXX	XXX	XXX	3,303,030	26,298,170	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R KG 6	AT&T INC			2	2.B FE	24,968,500	101.983	25,495,750	25,000,000	24,969,990		1,490			1.650	1.668	FA	168,438		07/27/2020	02/01/2028
00287Y BV 0	ABBVIE INC			2	2.B FE	19,976,200	110.617	22,123,400	20,000,000	19,979,283		3,117			2.950	2.969	MN	65,556	590,000	11/12/2019	11/21/2026
00287Y CS 6	ABBVIE INC			2	2.B FE	21,278,376	103.132	21,112,152	20,471,000	20,975,081		(303,295)			3.450	1.060	MS	207,951	353,125	05/14/2020	03/15/2022
009158 AY 2	AIR PRODUCTS & CHEMICALS INC			2	1.F FE	1,874,143	105.888	1,986,459	1,876,000	1,874,300		158			1.850	1.865	MN	4,435	18,799	04/27/2020	05/15/2027
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 AM 1	ALEXANDRIA REAL ESTATE EQUIT			2	2.A FE	10,256,500	110.040	11,004,000	10,000,000	10,164,611		(52,038)			4.000	3.410	JJ	184,444	400,000	03/13/2019	01/15/2024
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
023608 AH 5	AMEREN CORPORATION			2	2.B FE	574,247	106.557	612,703	575,000	574,363		116			2.500	2.531	MS	4,233	7,188	03/12/2020	09/15/2024
025816 BR 9	AMERICAN EXPRESS CO			2	1.F FE	21,506,601	109.199	21,998,139	20,145,000	21,271,352		(235,248)			3.000	1.460	AO	102,404	604,350	03/06/2020	10/30/2024
0258M0 EB 1	AMERICAN EXPRESS CO			2	1.F FE	7,910,618	100.510	7,881,994	7,842,000	7,858,443		(52,175)			2.250	1.433	MN	27,447	176,445	03/02/2020	05/05/2021
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 BH 2	AMERICAN TOWER CORP				2.C FE	24,956,250	100.097	25,024,250	25,000,000	24,957,791		1,541			0.600	0.656	JJ	17,083		11/17/2020	01/15/2024
032654 AM 7	ANALOG DEVICES INC			2	2.B FE	2,882,983	107.587	3,227,610	3,000,000	2,929,686		22,199			3.125	3.980	JD	6,771	93,750	11/05/2018	12/05/2023
03522A AG 5	ANHEUSER-BUSCH CO/INBEV			2	2.A FE	17,507,170	112.975	20,335,500	18,000,000	17,668,268		60,718			3.650	4.030	FA	273,750	565,750	03/12/2020	02/01/2026
037389 BD 4	AON CORP				2.A FE	24,995,000	103.353	25,838,250	25,000,000	24,996,554		1,635			2.200	2.207	MN	70,278	550,000	11/13/2019	11/15/2022
037833 CG 3	APPLE COMPUTER INC			2	1.B FE	16,755,639	107.625	18,591,143	17,274,000	16,953,213		95,766			3.000	3.637	FA	204,409	518,220	11/30/2018	02/09/2024
037833 CU 2	APPLE COMPUTER INC			2	1.B FE	3,178,433	107.802	3,534,828	3,279,000	3,213,915		17,929			2.850	3.480	MN	12,979	93,452	12/21/2018	05/11/2024
053332 AS 1	AUTOZONE INC			2	2.B FE	6,206,214	100.431	6,334,183	6,307,000	6,292,704		47,041			2.500	3.275	AO	33,287	157,675	02/19/2019	04/15/2021
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
05531F BF 9	BB&T CORPORATION			2	1.F FE	4,992,300	109.844	5,492,200	5,000,000	4,995,208		1,485			3.750	3.784	JD	13,021	187,500	11/29/2018	12/06/2023
058498 AR 7	BALL CORP				3.A FE	9,691,760	104.625	9,750,004	9,319,000	9,545,273		(146,487)			5.000	2.932	MS	137,196	465,950	03/11/2020	03/15/2022
07177M AL 7	BAXALTA INC			2	2.B FE	1,487,719	104.049	1,549,290	1,489,000	1,488,692		193			3.600	3.614	JD	1,191	53,604	06/18/2015	06/23/2022
07274N AA 1	BAYER US FINANCE II LLC			2	2.A FE	9,994,100	101.215	10,121,500	10,000,000	9,998,909		1,953			3.500	3.521	JD	5,833	350,000	06/18/2018	06/25/2021
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 AZ 7	BOSTON PROPERTIES LP			2	2.A FE	10,352,800	109.291	10,929,100	10,000,000	10,276,130		(68,713)			3.200	2.433	JJ	147,556	320,000	11/14/2019	01/15/2025
110122 CN 6	BRISTOL-MYERS SQUIBB CO			2	1.F FE	4,986,400	112.483	5,624,150	5,000,000	4,989,295		1,758			3.200	3.243	JD	7,111	160,000	05/07/2019	06/15/2026
110122 CX 4	BRISTOL-MYERS SQUIBB CO				1.F FE	4,491,006	105.351	4,530,093	4,300,000	4,414,634		(68,997)			3.550	1.873	FA	57,668	152,650	11/22/2019	08/15/2022
110122 CY 2	BRISTOL-MYERS SQUIBB CO			2	1.F FE	15,411,300	104.930	15,739,500	15,000,000	15,269,190		(128,402)			2.750	1.849	FA	155,833	412,500	11/22/2019	02/15/2023
110122 CZ 9	BRISTOL-MYERS SQUIBB CO			2	1.F FE	7,736,924	105.194	7,810,655	7,425,000	7,629,655		(96,908)			3.250	1.875	FA	87,811	241,313	11/22/2019	02/20/2023
11120V AA 1	BRIXMOR OPERATING PART			2	2.C FE	5,771,095	109.515	6,625,658	6,050,000	5,858,344		41,597			3.850	4.711	FA	97,052	232,925	11/05/2018	02/01/2025
11120V AF 0	BRIXMOR OPERATING PART			2	2.C FE	4,277,455	108.577	4,614,523	4,250,000	4,269,353		(5,433)			3.650	3.503	JD	6,894	155,125	05/29/2019	06/15/2024
115236 AC 5	BROWN & BROWN INC			2	2.C FE	11,986,800	104.600	12,552,000	12,000,000	11,986,891		91			2.375	2.387	MS	76,792		09/17/2020	03/15/2031
1248EP BR 3	CCO HOLDINGS LLC			2	3.B FE	7,035,000	103.625	7,253,750	7,000,000	7,028,691		(6,309)			5.500	5.361	MN	64,167	385,000	03/12/2020	05/01/2026
1248EP CE 1	CCO HOLDINGS LLC			2	3.B FE	9,525,000	106.125	10,612,500	10,000,000	9,552,812		27,812			4.500	5.093	FA	170,000	221,250	03/12/2020	08/15/2030
125523 AE 0	CIGNA CORP				2.B FE	10,000,000	102.149	10,214,900	10,000,000	10,000,000					3.400	3.400	MS	98,222	340,000	09/06/2018	09/17/2021
126408 HD 8	CSX CORPORATION			2	2.A FE	10,571,375	111.852	10,709,829	9,575,000	10,427,370		(144,005)			3.350	1.341	MN	53,460	320,763	03/10/2020	11/01/2025

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	Foreign	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
14448C AN 4	CARRIER GLOBAL CORP			2	2.C FE	5,115,450	105.873	5,293,650	5,000,000	5,096,504		(18,946)			2.242	1.745	FA	42,349	52,313	03/02/2020.	02/15/2025.
14987B AE 3	CC HOLDINGS GS V LLC/CRO				2.B FE	26,982,750	107.322	26,830,500	25,000,000	26,764,172		(218,578)			3.849	0.734	AO	203,142	481,125	09/16/2020.	04/15/2023.
15189T AW 7	CENTERPOINT ENERGY INC			2	2.B FE	11,481,535	106.329	12,227,835	11,500,000	11,486,036		3,443			2.500	2.534	MS	95,833	280,556	03/12/2020.	09/01/2024.
161175 AY 0	CCO SAFARI II LLC			2	2.C FE	17,122,886	116.185	19,967,554	17,186,000	17,140,427		8,420			4.908	4.972	JJ	370,198	843,489	11/20/2018.	07/23/2025.
161175 BB 9	CCO SAFARI II LLC			2	2.C FE	10,571,800	105.421	10,542,100	10,000,000	10,176,834		(121,999)			4.464	3.159	JJ	195,920	446,400	08/17/2017.	07/23/2022.
20030N DG 3	COMCAST CORP			2	1.G FE	14,973,450	115.268	17,290,200	15,000,000	14,974,672		1,222			3.400	3.421	AO	127,500	260,667	03/24/2020.	04/01/2030.
20030N DJ 7	COMCAST CORP			2	1.G FE	7,496,175	110.020	8,251,500	7,500,000	7,496,512		337			3.100	3.111	AO	58,125	118,833	03/24/2020.	04/01/2025.
21036P AL 2	CONSTELLATION BRANDS INC				2.C FE	14,746,776	108.998	15,761,111	14,460,000	14,599,958		(56,578)			4.250	3.810	MN	102,425	614,550	05/17/2018.	05/01/2023.
21036P AX 6	CONSTELLATION BRANDS INC			2	2.C FE	4,942,600	105.665	5,283,250	5,000,000	4,968,125		14,165			3.200	3.513	FA	60,444	160,000	02/27/2019.	02/15/2023.
22160K AP 0	COSTCO WHOLESALE CORP			2	1.E FE	9,982,500	102.412	10,241,200	10,000,000	9,983,554		1,054			1.600	1.619	AO	31,556	80,000	04/16/2020.	04/20/2030.
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.
228227 BD 5	CROWN CASTLE INTL CORP				2.C FE	4,146,880	109.419	4,376,760	4,000,000	4,076,004		(34,990)			5.250	4.266	JJ	96,833	210,000	11/30/2018.	01/15/2023.
22822V AB 7	CROWN CASTLE INTL CORP			2	2.C FE	3,969,440	115.683	4,627,320	4,000,000	3,978,292		3,651			4.450	4.569	FA	67,244	178,000	06/27/2018.	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.
22966R AC 0	CUBESMART LP			2	2.B FE	5,095,150	112.645	5,632,250	5,000,000	5,072,546		(14,149)			4.000	3.656	MN	25,556	200,000	05/21/2019.	11/15/2025.
22966R AE 6	CUBESMART LP			2	2.B FE	10,327,115	118.182	10,518,198	8,900,000	10,206,297		(120,818)			4.375	2.324	FA	147,097	194,688	03/09/2020.	02/15/2029.
233851 DU 5	DAIMLER FINANCE NA LLC				2.A FE	19,992,600	103.393	20,678,600	20,000,000	19,995,628		2,427			2.550	2.563	FA	192,667	510,000	08/12/2019.	08/15/2022.
244199 BH 7	DEERE & CO			2	1.F FE	9,986,400	108.970	10,897,000	10,000,000	9,988,154		1,754			2.750	2.779	AO	58,056	148,958	03/25/2020.	04/15/2025.
24422E VE 6	JOHN DEERE CAPITAL CORP				1.F FE	9,997,600	101.991	10,199,100	10,000,000	9,998,202		602			1.200	1.208	AO	28,333	69,000	03/04/2020.	04/06/2023.
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	5,074,150	104.417	5,220,850	5,000,000	5,036,975		(21,012)			3.000	2.553	MS	44,167	150,000	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.
25746U DG 1	DOMINION ENERGY INC			2	2.B FE	7,820,605	113.850	8,994,150	7,900,000	7,825,318		4,713			3.375	3.495	AO	66,656	131,831	03/31/2020.	04/01/2030.
26867L AG 5	EMD FINANCE LLC			2	2.A FE	9,982,400	102.670	10,267,000	10,000,000	9,996,406		2,646			2.950	2.978	MS	83,583	295,000	03/16/2015.	03/19/2022.
269246 BP 8	E*TRADE FINANCIAL CORPORATION			2	2.A FE	8,731,311	103.858	9,384,609	9,036,000	8,898,572		79,097			2.950	3.910	FA	94,037	266,562	12/20/2018.	08/24/2022.
27409L AC 7	EAST OHIO GAS CO/THE			2	1.F FE	9,969,400	103.580	10,358,000	10,000,000	9,970,861		1,461			2.000	2.034	JD	8,889	99,444	06/02/2020.	06/15/2030.
291011 BN 3	EMERSON ELECTRIC CO			2	1.F FE	1,964,059	105.443	2,082,499	1,975,000	1,964,665		606			1.950	2.009	AO	8,130	17,759	04/27/2020.	10/15/2030.
294429 AN 5	EQUIFAX INC			2	2.B FE	14,890,750	108.031	16,204,650	15,000,000	14,944,045		21,120			3.950	4.110	JD	26,333	592,500	06/01/2018.	06/15/2023.
294429 AS 4	EQUIFAX INC			2	2.B FE	9,981,000	111.175	11,117,500	10,000,000	9,981,998		998			3.100	3.122	MN	39,611	170,500	04/22/2020.	05/15/2030.
303250 AE 4	FAIR ISAAC CORP			2	3.B FE	2,197,800	113.750	2,252,250	1,980,000	2,188,128		(9,672)			5.250	3.020	MN	13,283	51,975	09/24/2020.	05/15/2026.
303250 AF 1	FAIR ISAAC CORP			2	3.B FE	14,827,620	105.250	15,096,008	14,343,000	14,798,568		(29,052)			4.000	3.139	JD	25,499	307,860	10/27/2020.	06/15/2028.
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.
337738 AL 2	FISERV INC				2.B FE	4,197,457	102.053	4,184,173	4,100,000	4,118,107		(39,025)			4.750	3.756	JD	8,656	194,750	11/30/2018.	06/15/2021.
337738 AM 0	FISERV INC			2	2.B FE	1,992,400	104.622	2,092,440	2,000,000	1,996,690		1,758			3.500	3.596	AO	17,500	70,000	06/27/2018.	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.
33834D AA 2	FIVE CORNERS FND TR II			2	1.G FE	13,000,000	110.562	14,373,060	13,000,000	13,000,000					2.850	2.850	MN	47,342	178,046	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.
34354P AF 2	FLOWSERVE CORP			2	2.C FE	29,923,650	106.686	32,005,800	30,000,000	29,924,254		604			3.500	3.530	AO	291,667		09/24/2020.	10/01/2030.

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	Foreign	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
35137L AF 2	FOX CORP.				2.B FE	7,000,000	103.491	7,244,370	7,000,000	7,000,000					3.666	3.666	JJ	111,202	256,620	01/15/2019.	01/25/2022.
35802X AF 0	FRESENIUS MED CARE II				2.C FE	20,984,081	105.315	20,046,710	19,035,000	19,539,903		(452,128)			5.875	3.352	JJ	469,067	1,118,306	03/21/2018.	01/31/2022.
35803Q AA 5	FRESENIUS MED CARE US				2.C FE	8,565,090	100.555	7,865,412	7,822,000	7,848,230		(215,002)			5.750	2.933	FA	169,911	449,765	07/12/2017.	02/15/2021.
370334 CL 6	GENERAL MILLS INC			2	2.B FE	6,986,000	110.820	7,757,400	7,000,000	6,986,777		777			2.875	2.898	AO	42,486	107,333	03/31/2020.	04/15/2030.
37940X AA 0	GLOBAL PAYMENTS INC			2	2.C FE	29,992,500	107.069	32,120,700	30,000,000	29,993,807		1,301			2.650	2.655	FA	300,333	797,208	08/07/2019.	02/15/2025.
40139L AG 8	GUARDIAN LIFE GLOB FUND				1.C FE	9,990,800	101.406	10,140,600	10,000,000	9,991,731		931			1.100	1.119	JD	2,444	55,000	06/16/2020.	06/23/2025.
446413 AT 3	HUNTINGTON INGALLS INDUST			2	2.C FE	5,717,965	118.383	6,511,065	5,500,000	5,704,013		(13,952)			4.200	3.715	MN	38,500	135,392	03/31/2020.	05/01/2030.
44962L AC 1	IHS MARKIT LTD			2	3.A FE	11,407,215	114.560	13,734,598	11,989,000	11,559,040		71,631			4.000	4.791	MS	159,853	479,560	12/06/2018.	03/01/2026.
44962L AG 2	IHS MARKIT LTD			2	3.A FE	7,976,560	108.730	8,698,400	8,000,000	7,987,138		4,535			4.125	4.190	FA	137,500	330,000	07/19/2018.	08/01/2023.
458140 BR 0	INTEL CORP			2	1.E FE	10,977,450	119.941	13,193,510	11,000,000	10,978,367		917			3.900	3.925	MS	114,400	214,500	03/20/2020.	03/25/2030.
485170 AV 6	KANSAS CITY SOUTHERN INDS			2	2.B FE	10,235,700	104.173	10,417,300	10,000,000	10,082,938		(37,509)			3.000	2.596	MN	38,333	300,000	09/28/2016.	05/15/2023.
49446R AK 5	KIMCO REALTY CORP			2	2.A FE	7,145,825	105.339	7,710,815	7,320,000	7,234,946		33,032			3.125	3.631	JD	19,063	228,750	03/16/2018.	06/01/2023.
494550 BT 2	KINDER MORGAN ENER PART			2	2.B FE	4,593,058	100.000	4,529,000	4,529,000	4,529,000		(64,058)			3.500	1.868	MS	52,838	158,515	02/21/2020.	03/01/2021.
539830 AY 5	LOCKHEED MARTIN CORPORATION				1.G FE	9,339,660	102.100	9,224,735	9,035,000	9,177,266		(162,395)			3.350	1.102	MS	89,120	447,313	03/05/2020.	09/15/2021.
539830 BG 3	LOCKHEED MARTIN CORPORATION			2	1.G FE	3,934,406	105.086	4,205,542	4,002,000	3,967,152		16,182			3.100	3.546	JJ	57,206	124,062	12/06/2018.	01/15/2023.
55261F AJ 3	M&T BANK CORPORATION			2	1.F FE	11,990,760	108.033	12,963,960	12,000,000	11,994,822		1,809			3.550	3.567	JJ	183,417	426,000	07/19/2018.	07/26/2023.
552953 CH 2	MGM RESORTS INTERNATIONAL			2	3.C FE	40,000,000	107.187	42,874,800	40,000,000	40,000,000					4.750	4.750	AO	411,667		10/08/2020.	10/15/2028.
55303X AB 1	MGM GROWTH/MGM FINANCE			2	3.C FE	10,606,250	107.590	10,759,000	10,000,000	10,602,334		(3,916)			4.500	3.277	MS	150,000		12/15/2020.	09/01/2026.
55336V AE 0	MPLX LP			2	2.B FE	5,093,150	108.912	5,445,600	5,000,000	5,049,979		(20,358)			4.500	4.040	JJ	103,750	225,000	10/24/2018.	07/15/2023.
55336V AG 5	MPLX LP			2	2.B FE	2,036,560	114.740	2,294,800	2,000,000	2,024,656		(6,039)			4.875	4.507	JD	8,125	97,500	12/21/2018.	12/01/2024.
55354G AK 6	MSCI INC			2	3.B FE	3,840,000	104.500	4,180,000	4,000,000	3,849,691		9,691			3.625	4.099	MS	48,333	71,292	03/16/2020.	09/01/2030.
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	6,323,466	111.493	6,355,101	5,700,000	6,279,359		(44,107)			4.250	1.063	JJ	120,452		09/28/2020.	07/02/2024.
57636Q AM 6	MASTERCARD INC			2	1.E FE	10,021,900	112.182	11,218,200	10,000,000	10,020,316		(1,584)			2.950	2.922	JD	24,583	295,000	03/18/2020.	06/01/2029.
57772K AB 7	MAXIM INTEGRATED PRODUCTS			2	2.A FE	5,920,800	105.269	6,316,140	6,000,000	5,959,730		17,119			3.375	3.693	MS	59,625	202,500	08/27/2018.	03/15/2023.
58013M FN 9	MCDONALD'S CORP			2	2.A FE	9,996,500	111.334	11,133,400	10,000,000	9,996,680		180			3.300	3.308	JJ	165,000	86,167	03/25/2020.	07/01/2025.
58013M FP 4	MCDONALD'S CORP			2	2.A FE	24,878,750	114.668	28,667,000	25,000,000	24,889,176		10,426			3.500	3.577	JJ	437,500	228,472	03/25/2020.	07/01/2027.
58013M FQ 2	MCDONALD'S CORP			2	2.A FE	16,875,220	117.142	19,914,140	17,000,000	16,882,308		7,088			3.600	3.687	JJ	306,000	159,800	03/25/2020.	07/01/2030.
59217G CT 4	MET LIFE GLOB FUNDING I				1.D FE	14,177,981	108.872	14,398,322	13,225,000	13,983,855		(194,125)			3.600	1.649	JJ	224,825	238,050	03/11/2020.	01/11/2024.
595017 AN 4	MICROCHIP TECHNOLOGY INC				2.C FE	15,000,000	101.420	15,213,000	15,000,000	15,000,000					3.922	3.922	JD	49,025	588,300	05/23/2018.	06/01/2021.
59523U AM 9	MID-AMERICA APARTMENTS			2	2.A FE	7,099,095	113.193	7,277,178	6,429,000	7,004,110		(94,984)			4.000	1.966	MN	32,859	257,160	03/09/2020.	11/15/2025.
59833C AA 0	MIDWEST CONNECTOR CAPIT			2	2.B FE	13,971,720	102.485	14,347,900	14,000,000	13,980,734		5,264			3.900	3.944	AO	136,500	546,000	03/07/2019.	04/01/2024.
608190 AJ 3	MOHAWK INDUSTRIES INC			2	2.A FE	6,756,616	106.213	7,222,484	6,800,000	6,777,598		10,030			3.850	4.015	FA	109,083	261,800	11/14/2018.	02/01/2023.
609207 AV 7	MONDELEZ INTERNTL INC				2.B FE	9,998,600	100.431	10,043,100	10,000,000	9,998,947		347			0.625	0.632	JJ	31,076		06/30/2020.	07/01/2022.
615369 AC 9	MOODY'S CORP			2	2.A FE	15,058,954	112.588	15,619,333	13,873,000	14,489,919		(202,064)			4.875	3.240	FA	255,494	676,309	03/29/2019.	02/15/2024.
631103 AG 3	NASDAQ INC			2	2.B FE	4,823,300	114.744	5,737,200	5,000,000	4,872,480		20,107			3.850	4.377	JD	535	192,500	06/20/2018.	06/30/2026.
641062 AR 5	NESTLE HOLDINGS INC			2	1.D FE	9,948,300	99.484	9,948,400	10,000,000	9,951,090		2,790			0.625	0.724	JJ	18,403		09/08/2020.	01/15/2026.
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.
65339K BG 4	NEXTERA ENERGY CAPITAL			2	2.A FE	1,600,453	108.084	1,680,706	1,555,000	1,591,675		(8,778)			3.150	2.372	AO	12,246	48,983	03/12/2020.	04/01/2024.
654106 AK 9	NIKE INC			2	1.E FE	34,948,550	113.227	39,629,450	35,000,000	34,951,086		2,536			2.850	2.867	MS	260,458	498,750	03/25/2020.	03/27/2030.

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	Foreign	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
655844 BL 1	NORFOLK SOUTHERN CORP			2	2.A FE	9,368,368	104.679	10,113,038	9,661,000	9,510,598		66,840			2.903	3.671	FA	105,951	280,459	10/25/2018.	02/15/2023.
666807 BQ 4	NORTHROP GRUMMAN CORP			2	2.B FE	19,270,352	103.859	20,480,995	19,720,000	19,503,621		114,784			2.550	3.183	AO	106,159	502,860	06/03/2019.	10/15/2022.
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	14,993,850	120.402	18,060,300	15,000,000	14,993,482		(368)			4.200	4.205	AO	157,500	322,000	03/25/2020.	04/01/2030.
68902V AH 0	OTIS WORLDWIDE CORP			2	2.B FE	16,456,624	105.964	17,166,168	16,200,000	16,415,979		(40,645)			2.056	1.724	AO	79,567	201,694	03/11/2020.	04/05/2025.
69353R EW 4	PNC BANK NA			2	1.F FE	10,100,600	100.469	10,046,900	10,000,000	10,023,347		(77,253)			2.150	1.200	AO	37,028	215,000	03/03/2020.	04/29/2021.
69353R FS 2	PNC BANK NA			2	1.F FE	25,000,000	101.534	25,383,500	25,000,000	25,000,000					2.028	2.028	JD	30,983	507,000	12/04/2019.	12/09/2022.
695114 CW 6	PACIFICORP			2	1.E FE	9,982,000	109.841	10,984,100	10,000,000	9,982,786		786			2.700	2.720	MS	79,500	117,750	04/06/2020.	09/15/2030.
701094 AM 6	PARKER HANNIFIN CORP			2	2.A FE	17,049,670	107.233	18,229,610	17,000,000	17,034,658		(9,689)			2.700	2.636	JD	21,675	459,000	06/05/2019.	06/14/2024.
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	9,946,300	111.909	11,190,900	10,000,000	9,949,751		3,451			2.750	2.812	MS	77,917	137,500	03/17/2020.	03/19/2030.
718549 AD 0	PHILLIPS 66 PARTNERS LP			2	2.C FE	9,827,684	109.536	11,613,007	10,602,000	10,005,922		88,359			3.550	4.675	AO	94,093	376,371	12/21/2018.	10/01/2026.
718549 AG 3	PHILLIPS 66 PARTNERS LP			2	2.C FE	16,193,995	104.867	16,778,720	16,000,000	16,160,634		(33,361)			2.450	2.178	JD	17,422	490,306	06/18/2020.	12/15/2024.
74340X BN 0	PROLOGIS LP			2	1.G FE	9,478,595	107.262	10,209,197	9,518,000	9,482,840		4,244			2.125	2.188	AO	42,699	133,153	03/12/2020.	04/15/2027.
747262 AK 9	QVC INC				3.A FE	9,073,170	104.957	9,446,130	9,000,000	9,029,521		(12,727)			4.375	4.215	MS	115,938	393,750	05/16/2017.	03/15/2023.
75513E BX 8	RAYTHEON TECHNOLOGIES CORP			2	2.A FE	5,515,450	108.613	5,430,650	5,000,000	5,448,812		(66,638)			3.150	0.692	JD	7,000	157,500	06/08/2020.	12/15/2024.
75513E CE 9	RAYTHEON TECHNOLOGIES CORP			2	2.A FE	2,869,460	102.841	2,828,128	2,750,000	2,829,818		(39,642)			2.800	0.209	MS	22,672	38,500	06/08/2020.	03/15/2022.
75513E CG 4	RAYTHEON TECHNOLOGIES CORP			2	2.A FE	4,904,160	107.995	4,840,336	4,482,000	4,839,183		(64,977)			3.200	0.552	MS	42,230	71,712	06/08/2020.	03/15/2024.
75951A AM 0	RELIANCE STAND LIFE II				1.F FE	14,987,400	102.510	15,376,500	15,000,000	14,991,192		3,792			2.150	2.179	JJ	143,333	161,250	01/13/2020.	01/21/2023.
78442P GD 2	SLM CORP			2	3.A FE	20,040,000	105.625	21,125,000	20,000,000	20,038,496		(1,504)			4.200	4.155	AO	144,667		10/26/2020.	10/29/2025.
824348 AV 8	SHERWIN-WILLIAMS CO			2	2.B FE	7,619,880	108.454	8,676,320	8,000,000	7,755,828		65,257			3.125	4.091	JD	20,833	250,000	12/24/2018.	06/01/2024.
824348 BB 1	SHERWIN-WILLIAMS CO			2	2.B FE	2,702,847	102.935	2,753,511	2,675,000	2,682,834		(9,484)			4.200	3.824	JJ	51,806	112,350	10/30/2018.	01/15/2022.
82967N BC 1	SIRIUS XM RADIO INC			2	3.C FE	5,522,500	110.031	6,051,705	5,500,000	5,519,510		(2,990)			5.500	5.399	JJ	151,250	151,250	03/16/2020.	07/01/2029.
853496 AG 2	STANDARD INDUSTRIES INC			2	3.B FE	35,187,500	106.973	37,440,550	35,000,000	35,180,276		(7,224)			4.375	4.294	JJ	769,878		09/24/2020.	07/15/2030.
857477 BN 2	STATE STREET CORP			2	1.E FE	7,000,000	113.906	7,973,420	7,000,000	7,000,000					3.152	3.152	MS	55,773	110,320	03/26/2020.	03/30/2031.
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.
871829 BL 0	SYSCO CORP			2	2.B FE	21,086,800	131.341	26,268,200	20,000,000	21,019,608		(67,192)			5.950	5.232	AO	297,500	591,694	03/31/2020.	04/01/2030.
87236Y AG 3	TD AMERITRADE HOLDING CORP			2	1.F FE	25,000,000	100.265	25,066,250	25,000,000	25,000,000					0.644	2.971	FMAN.	26,849	401,371	10/30/2018.	11/01/2021.
88104L AE 3	TERRAFORM POWER OPERATIN			2	3.C FE	2,645,714	112.365	2,824,856	2,514,000	2,633,161		(12,553)			5.000	4.166	JJ	52,724	62,850	03/11/2020.	01/31/2028.
891906 AC 3	TOTAL SYSTEM SERVICES INC			2	2.C FE	1,494,151	118.982	1,765,693	1,484,000	1,491,723		(1,341)			4.800	4.682	AO	17,808	71,232	12/27/2018.	04/01/2026.
891906 AE 9	TOTAL SYSTEM SERVICES INC			2	2.C FE	10,068,172	108.051	10,920,715	10,107,000	10,084,773		8,469			4.000	4.095	JD	33,690	404,280	12/27/2018.	06/01/2023.
907818 FH 6	UNION PACIFIC CORP			2	2.A FE	13,660,942	107.594	14,094,814	13,100,000	13,617,996		(42,946)			2.400	1.912	FA	127,507	161,567	03/09/2020.	02/05/2030.
91159H HN 3	US BANCORP			2	1.E FE	24,115,577	108.399	25,376,206	23,410,000	24,029,983		(85,595)			2.375	1.864	JJ	245,561	277,994	03/10/2020.	07/22/2026.
913017 DB 2	UNITED TECHNOLOGIES CORP			2	2.A FE	842,924	107.810	908,838	843,000	842,932		15			3.650	3.652	FA	11,539	92,417	08/13/2018.	08/16/2023.
91324P DX 7	UNITEDHEALTH GRP INC			2	1.F FE	19,831,400	106.018	21,203,600	20,000,000	19,840,649		9,249			2.000	2.094	MN	51,111	196,667	05/13/2020.	05/15/2030.
91533B AA 8	UPJOHN INC				2.C FE	14,993,550	100.942	15,141,300	15,000,000	14,995,217		1,667			1.125	1.147	JD	4,219	84,375	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.
92826C AD 4	VISA INC			2	1.D FE	12,987,580	112.161	13,459,320	12,000,000	12,849,046		(138,534)			3.150	1.583	JD	17,850	378,000	03/12/2020.	12/14/2025.
92826C AL 6	VISA INC			2	1.D FE	6,775,838	106.399	7,229,812	6,795,000	6,777,697		1,859			1.900	1.943	AO	27,256	69,215	03/31/2020.	04/15/2027.

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) / Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due & Accrued	Interest 20 Amount Rec. During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
928668 AP 7	VOLKSWAGEN GROUP AMERICA				2.A FE	25,498,350	103.051	25,762,750	25,000,000	25,255,921		(255,913)			4.000	2.787	MN	136,111	1,000,000	02/12/2020.	11/12/2021.
928668 BG 6	VOLKSWAGEN GROUP AMERICA				2.A FE	4,997,550	100.296	5,014,800	5,000,000	4,997,669		119			0.750	0.775	MN	3,854		11/17/2020.	11/23/2022.
928668 BJ 0	VOLKSWAGEN GROUP AMERICA				2.A FE	14,977,500	100.556	15,083,400	15,000,000	14,978,237		737			0.875	0.926	MN	13,490		11/17/2020.	11/22/2023.
929160 AS 8	VULCAN MATERIALS CO			2	2.B FE	16,392,910	114.367	17,601,081	15,390,000	15,959,214		(130,396)			4.500	3.501	AO	173,138	692,550	11/29/2017.	04/01/2025.
929160 AZ 2	VULCAN MATERIALS CO			2	2.B FE	9,972,200	114.800	11,480,000	10,000,000	9,973,546		1,346			3.500	3.533	JD	29,167	187,639	05/07/2020.	06/01/2030.
931427 AF 5	WALGREENS BOOTS ALLIANCE			2	2.B FE	23,109,660	102.079	23,478,170	23,000,000	23,012,179		(17,141)			3.300	3.222	MN	90,658	759,000	11/10/2014.	11/18/2021.
94973V AW 7	ANTHEM INC			2	2.B FE	7,401,829	101.207	7,478,185	7,389,000	7,390,981		(5,134)			3.700	3.628	FA	103,282	273,393	11/02/2018.	08/15/2021.
98419M AL 4	XYLEM INC			2	2.B FE	2,480,350	105.256	2,631,400	2,500,000	2,481,198		848			2.250	2.334	JJ	28,906		06/24/2020.	01/30/2031.
98956P AQ 5	ZIMMER BIOMET HLDGS INC			2	2.B FE	10,980,850	106.672	11,733,920	11,000,000	10,990,569		3,811			3.700	3.739	MS	115,317	407,000	05/30/2018.	03/19/2023.
01626P AJ 5	ALIMENTATION COUCHE-TARD		A	2	2.B FE	11,269,844	103.355	12,145,246	11,751,000	11,549,058		122,396			2.700	3.838	JJ	136,605	317,277	11/09/2018.	07/26/2022.
13648T AA 5	CANADIAN PACIFIC RAILWAY		A	2	2.A FE	6,991,180	105.015	7,351,050	7,000,000	6,991,754		574			2.050	2.064	MS	46,239	71,750	03/03/2020.	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.
68245X AJ 8	1011778 BC / NEW RED FIN		A	2	4.B FE	5,043,750	103.000	5,150,000	5,000,000	5,041,217		(2,533)			4.375	4.141	MN	27,951	109,375	09/24/2020.	01/15/2028.
68245X AM 1	1011778 BC / NEW RED FIN		A	2	4.B FE	65,000,000	101.416	65,920,400	65,000,000	65,000,000					4.000	4.000	AO	621,111		10/14/2020.	10/15/2030.
89352H BA 6	TRANS-CANADA PIPELINES		A	2	2.A FE	14,975,400	118.087	17,713,050	15,000,000	14,976,272		872			4.100	4.120	AO	129,833	322,875	04/02/2020.	04/15/2030.
00507U AR 2	ALLERGAN FUNDING SCS		D	2	2.C FE	13,210,697	102.595	13,178,328	12,845,000	13,044,539		(166,158)			3.450	1.932	MS	130,484	451,045	02/12/2020.	03/15/2022.
00774M AN 5	AERCAP IRELAND CAP/GLOBA		D	2	2.C FE	7,076,250	119.522	8,366,540	7,000,000	7,069,252		(6,998)			6.500	6.242	JJ	256,569		06/04/2020.	07/15/2025.
05600L AA 4	BMW FINANCE NV		D		1.F FE	13,989,500	103.120	14,436,800	14,000,000	13,994,090		3,456			2.250	2.276	FA	121,625	313,250	08/07/2019.	08/12/2022.
067316 AE 9	BACARDI LTD		D	2	2.C FE	29,922,300	111.615	33,484,500	30,000,000	29,947,959		10,262			4.450	4.493	MN	170,583	1,335,000	04/24/2018.	05/15/2025.
111013 AL 2	SKY PLC		D		1.G FE	24,751,333	111.310	25,434,335	22,850,000	24,405,819		(345,514)			3.750	1.841	MS	249,922	856,875	03/10/2020.	09/16/2024.
25243Y BD 0	DIAGEO CAPITAL PLC		D	2	1.G FE	34,833,050	104.223	36,478,050	35,000,000	34,842,832		9,782			2.000	2.053	AO	120,556	350,000	04/27/2020.	04/29/2030.
478375 AG 3	JOHNSON CONTROLS INTL PL		D	2	2.B FE	9,262,471	108.451	9,703,111	8,947,000	9,166,236		(63,387)			3.625	2.832	JJ	161,263	324,329	06/18/2019.	07/02/2024.
57385L AA 6	MARVELL TECHNOLOGY GROUP		D	2	2.C FE	13,982,360	108.209	15,149,260	14,000,000	13,990,752		3,419			4.200	4.228	JD	14,700	588,000	07/24/2018.	06/22/2023.
714264 AH 1	PERNOD-RICARD SA		D		2.A FE	9,771,789	105.576	9,818,568	9,300,000	9,441,186		(88,154)			4.250	3.230	JJ	182,254	395,250	01/24/2017.	07/15/2022.
82481L AB 5	SHIRE ACQ INV IRELAND DA		D	2	2.B FE	8,484,103	101.303	8,522,621	8,413,000	8,442,915		(41,188)			2.400	1.841	MS	54,965	332,332	02/11/2020.	09/23/2021.
86803U AD 3	SUNTORY HOLDINGS LTD		D	2	2.B FE	19,967,200	104.601	20,920,200	20,000,000	19,974,478		6,295			2.250	2.285	AO	93,750	450,000	10/09/2019.	10/16/2024.
902674 YA 2	UBS AG LONDON		D	2	1.D FE	24,967,250	101.777	25,444,250	25,000,000	24,978,253		11,003			1.750	1.817	AO	85,069	218,750	04/14/2020.	04/21/2022.
90352J AE 3	UBS GROUP FUNDING		D	2	1.G FE	20,000,000	103.664	20,732,800	20,000,000	20,000,000					2.859	2.859	FA	216,013	571,800	08/07/2017.	08/15/2023.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,183,567,881	XXX	2,318,358,830	2,163,117,000	2,177,503,411	0	(4,089,436)	0	0	XXX	XXX	XXX	18,170,534	47,728,768	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00252F CU 3	AMIT 2005-4 M2			4	1.D FM	1,126,220	99.863	1,125,556	1,127,100	1,124,408		731			0.883	1.657	MON	111	15,777	06/24/2019.	10/25/2035.
05545J AA 7	BCAP LLC TRUST 2015-RR3 1A1			4	1.A FE	51,632	99.822	50,592	50,682	50,845		(455)			3.094	1.582	MON	30	1,827	02/25/2015.	07/27/2035.
12529F AA 1	CFMT 2020-HB3 A			4	1.A FE	15,376,421	100.860	15,508,678	15,376,441	15,376,436		15			2.812	2.828	MON	7,205	266,590	05/08/2020.	05/25/2030.
12529F AB 9	CFMT 2020-HB3 M1			4	1.C FE	9,799,989	100.750	9,873,500	9,800,000	9,800,006		17			4.083	4.118	MON	6,669	246,761	05/08/2020.	05/25/2030.
12529L AA 8	CFMT 2020-HB4 A			4	1.A FM	18,999,991	99.999	18,999,810	19,000,000	18,999,674		(317)			0.946	0.948	MON	6,491		12/11/2020.	12/26/2030.
152314 NB 2	CXHE 2005-B M1			4	1.D FM	1,446,592	99.818	1,532,561	1,535,355	1,536,297		5,350			0.748	1.331	MON	128	19,373	06/16/2015.	03/25/2035.
22540V G6 3	CSFB 2002-9 1A1			4	4.B FM	25,276	101.678	25,348	24,929	25,348	(871)	407			7.000	6.820	MON	145	1,745	04/02/2002.	03/25/2040.
3622N6 AG 4	GSR 2007-AR2 4A1			4	1.D FM	635,046	101.038	659,189	652,417	663,148		(4,256)			2.799	2.589	MON	1,522	26,030	09/12/2007.	02/25/2051.
362341 KD 0	GSAMP 2005-HE4 M2			4	1.D FM	4,080,487	100.225	4,405,214	4,395,324	4,417,597		982			0.883	2.790	MON	431	61,524	08/23/2018.	07/25/2045.
437084 PZ 3	HEAT 2005-8 M1			4	1.D FM	783,342	99.806	789,346	790,880	782,276		(15,662)			0.578	2.335	MON	51	8,605	03/23/2017.	02/25/2036.

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	Foreign	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
45660L DG 1	INDX 2005-AR1 4A1			4	1.D FM	361,314	100.501	475,841	473,469	426,681		17,819			3.339	4.315	MON	1,317	16,809	05/30/2006	03/25/2035
46590Y AA 2	JPMMT 2017-5 A1			4	1.D FM	20,664,261	102.396	21,070,555	20,577,518	20,621,935		(57,699)			3.128	2.833	MON	53,630	645,369	06/07/2019	10/26/2048
46626L AF 7	JPMAC 2005-OPT1 M2			4	1.D FM	850,326	99.965	970,768	971,108	969,750		3,679			0.855	1.078	MON	92	13,295	08/23/2013	06/25/2035
46628K AT 7	JPMMT 2006-A3 6A1			4	1.D FM	537,677	97.993	542,897	554,016	586,004		(2,986)			3.017	0.085	MON	1,393	19,595	11/14/2006	08/25/2034
46639G AU 0	JPMMT 2013-1 2A2			4	1.D FM	1,926,809	101.164	1,917,257	1,895,197	1,910,134		(6,985)			2.500	1.995	MON	3,948	47,317	03/25/2013	03/01/2043
46647H AA 2	JPMMT 2016-5 A1			4	1.D FM	16,103,048	102.701	16,819,294	16,376,953	16,062,242		(136,008)			2.606	3.094	MON	35,563	432,001	05/22/2019	12/25/2046
46651F AD 3	JPMMT 2019-HYB1 A2			4	1.D FM	11,103,698	103.994	11,248,247	10,816,247	11,076,490		(48,202)			3.889	2.425	MON	35,057	422,088	08/13/2019	10/25/2049
61744C TL 0	MSAC 2005-HE4 M2			4	1.D FM	2,161,717	100.809	2,293,900	2,275,491	2,319,055		(29,438)			0.853	1.827	MON	216	31,154	10/10/2007	07/25/2035
61763Y AA 2	MSRM 2014-1A A1			4	1.D FM	2,450,211	102.779	2,471,597	2,404,768	2,401,244		(77,529)			2.605	2.380	MON	5,220	67,921	08/08/2014	06/25/2044
63862U AA 6	NHLT 2019-2A A			4	1.A FE	11,582,807	100.213	11,607,480	11,582,809	11,582,468		(335)			2.272	2.289	MON	4,386	263,185	11/21/2019	11/25/2029
63862V AA 4	NHLT 2019-1A A			4	1.A FE	3,849,204	100.154	3,854,923	3,848,996	3,849,105		(99)			2.651	2.655	MON	1,701	96,830	07/29/2020	06/25/2029
63862X AB 8	NHLT 2020-1A M1			4	1.C FE	11,599,602	100.141	11,616,356	11,600,000	11,599,220		(382)			1.472	1.480	MON	2,847	44,123	10/21/2020	09/25/2030
63862X AC 6	NHLT 2020-1A M2			4	1.F FE	10,599,600	100.132	10,613,992	10,600,000	10,599,114		(486)			1.972	1.984	MON	3,484	53,994	10/21/2020	09/25/2030
66987X GX 7	NHEL 2005-3 M1			4	1.D FM	71,865	99.978	82,872	82,890	82,985		369			0.825	0.763	MON	8	1,109	10/14/2015	01/25/2036
71085P AW 3	PCHLT 2004-2 M2			4	1.D FM	5,733,354	99.509	9,471,418	9,518,152	8,325,968		153,608			1.138	7.054	MON	1,204	158,043	09/07/2007	11/25/2041
74968Q AA 5	RBIT 2020-1 A			4	1.A FE	16,157,922	100.208	16,191,540	16,157,931	16,157,392		(530)			2.158	2.174	MON	5,812	316,754	01/22/2020	02/25/2030
76112B JG 6	RAMP 2005-RS1 MII1			4	1.D FM	101,389	100.012	104,740	104,728	105,024		(609)			0.973	2.563	MON	11	1,562	02/27/2014	01/25/2035
76112B WW 6	RAMP 2005-RS7 M1			4	1.D FM	1,888,904	99.873	1,885,033	1,887,430	1,873,255		(10,947)			0.898	2.365	MON	188	26,667	06/06/2018	07/25/2035
855541 AB 4	STARM 2007-S1 2A1			4	1.D FM	416,387	100.952	478,623	474,110	420,279		15,358			2.950	5.514	MON	1,166	18,974	09/13/2007	01/25/2037
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						170,485,091	XXX	176,687,127	174,954,941	173,744,380	(871)	(194,590)	0	0	XXX	XXX	XXX	180,026	3,325,022	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05492G AJ 7	BBCMS 2019-CLP C			4	1.D FM	14,494,493	99.302	14,535,970	14,638,145	14,429,550		(44,512)			1.241	1.730	MON	8,576	209,505	10/09/2020	12/15/2031
05492G AL 2	BBCMS 2019-CLP D			4	1.D FM	13,278,941	99.442	13,334,130	13,408,952	13,200,080		(54,608)			1.887	2.434	MON	11,946	323,225	02/14/2019	12/15/2031
05492P AA 6	BAMLL 2019-BPR ANM			4	1.A FE	49,439,040	102.610	49,252,800	48,000,000	49,143,788		(284,349)			3.112	2.465	MON	124,480	1,493,760	11/27/2019	11/05/2032
05524U AA 7	BAMLL 2012-PARK A			4	1.D FM	40,050,852	104.227	41,989,931	40,287,000	40,227,358		64,997			2.959	3.013	MON	99,341	1,109,733	08/06/2020	12/10/2030
05525B AA 8	BAMLL 2013-WBRK A			4	1.D FM	21,507,520	103.966	22,014,801	21,175,000	21,417,318		(57,510)			3.534	3.289	MON	62,366	760,861	07/29/2019	03/10/2037
05526Q AG 1	BAMLL 2015-200P C			4	1.D FM	13,796,891	107.511	13,922,675	12,950,000	13,771,136		(25,755)			3.596	2.077	MON	38,805	43,449	11/10/2020	04/14/2033
05529S AN 9	BBCMS 2013-TYSN D			4	1.D FM	12,571,026	99.077	12,186,471	12,300,000	12,337,739		(11,240)			3.631	3.133	MON	37,221	446,650	10/23/2017	09/05/2032
05529S AQ 2	BBCMS 2013-TYSN E			4	1.D FM	24,713,078	98.540	24,093,030	24,450,000	24,450,000		(46,218)			3.708	3.681	MON	75,544	906,533	12/13/2017	09/05/2032
05551J AA 8	BAMLL 2020-BOC A			4	1.A FE	83,555,823	106.435	88,058,997	82,735,000	83,438,547		(117,276)			2.627	2.462	MON	181,121	1,765,278	06/24/2020	01/15/2032
056054 AF 6	BX TRUST 2019-XL C			4	1.D FM	41,147,076	100.000	41,152,060	41,152,060	41,085,261		(58,840)			1.409	1.616	MON	27,381	762,203	09/25/2020	10/15/2036
056054 AG 4	BX TRUST 2019-XL D			4	1.D FM	31,564,152	100.000	31,564,152	31,564,152	31,513,399		(48,446)			1.609	1.816	MON	23,983	665,211	03/05/2020	10/15/2036
056057 AJ 1	BX TRUST 2018-BIOA C			4	1.D FM	16,996,332	99.993	17,064,805	17,066,000	17,040,653		44,321			1.280	2.028	MON	10,316	184,622	10/02/2020	03/15/2037
056059 AG 3	BX TRUST 2018-IND B			4	1.D FM	2,631,595	99.972	2,633,238	2,633,975	2,630,646		(949)			1.059	1.217	MON	1,317	29,491	03/05/2020	11/15/2035
05605N AA 5	BX TRUST 2020-VIV2 C			4	1.G FE	14,476,172	103.865	15,579,750	15,000,000	14,486,987		10,815			3.542	4.062	MON	44,280	104,303	11/20/2020	03/09/2044
05606F AN 3	BX TRUST 2019-OC11 E			4	1.D FM	12,923,726	101.181	12,931,944	12,781,000	12,923,585		(141)			4.075	3.873	MON	43,407		12/22/2020	12/09/2041
056083 AA 6	BXP 2017-GM A			4	1.D FM	63,394,874	112.050	67,984,097	60,673,000	63,133,214		(261,660)			3.379	2.684	MON	170,845	1,462,341	05/28/2020	06/13/2039
056083 AG 3	BXP 2017-GM B			4	1.D FM	172,050	111.071	177,714	160,000	171,755		(295)			3.425	2.147	MON	457	457	10/29/2020	06/13/2039
056083 AL 2	BXP 2017-GM D			4	1.D FM	26,433,663	107.014	26,839,111	25,080,000	26,386,476		(47,186)			3.425	2.590	MON	71,578	188,105	10/29/2020	06/13/2039

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	Foreign	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
05608E AA 2	BX TRUST 2020-VIV3 B			4	1.D FE	18,168,169	108.559	19,540,620	18,000,000	18,164,414		(3,754)			3.544	3.493	MON	53,158	161,246	09/11/2020	03/09/2044
08162Y BH 4	BMARK 2019-B14 225B			4	4.B FM	33,949,110	98.973	33,609,251	33,958,000	33,609,251	(332,052)	(5,843)			3.290	3.340	MON	93,089	1,137,323	11/05/2019	12/15/2061
12433X AG 4	BX TRUST 2020-VIVA D			4	1.D FM	44,635,000	100.966	45,434,700	45,000,000	44,638,631		3,631			3.667	3.719	MON	137,514		12/21/2020	03/09/2044
12433Y AN 7	BX TRUST 2020-VKNG E			4	1.D FM	33,000,000	100.138	33,045,540	33,000,000	32,999,873		(127)			2.259	2.259	MON	35,197	158,432	09/18/2020	10/15/2037
12482H AL 8	CAMB 2019-LIFE D			4	1.D FM	10,200,623	100.038	10,204,876	10,201,000	10,198,198		20,185			1.909	1.942	MON	9,196	246,994	03/05/2020	12/15/2037
125282 AJ 2	CGDBB 2017-BIOC C			4	1.D FM	13,708,004	99.954	13,696,848	13,703,151	13,700,584		11,848			1.209	1.244	MON	7,821	235,864	02/15/2020	07/15/2028
125354 AA 8	CGRBS 2013-VN05 A			4	1.D FM	76,188,666	104.904	76,876,530	73,282,744	75,223,220		(881,044)			3.369	2.093	MON	205,741	2,349,345	01/03/2020	03/13/2035
125354 AJ 9	CGRBS 2013-VN05 D			4	1.D FM	24,512,831	105.342	24,966,054	23,700,000	24,170,134		(218,334)			3.584	2.658	MON	70,784	863,565	11/13/2019	03/13/2035
12592T AA 3	COMM 2015-3BP A			4	1.D FM	81,810,490	107.826	83,504,767	77,444,000	81,345,812		(464,678)			3.178	1.887	MON	205,098	1,232,863	10/28/2020	02/10/2035
12598E AF 9	COMM 2020-SBX C			4	1.D FM	14,419,801	103.312	14,463,680	14,000,000	14,419,574		(227)			2.056	1.431	MON	23,987		12/17/2020	01/10/2038
12625C AA 1	COMM 2013-WWP A1			4	1.D FM	14,239,232	102.283	14,790,493	14,460,362	14,345,611		47,356			2.499	3.183	MON	30,113	361,350	12/13/2018	03/10/2031
12625C AL 7	COMM 2013-WWP C			4	1.D FM	24,610,102	106.022	25,191,887	23,761,000	24,413,318		(129,490)			3.544	2.220	MON	70,178	597,641	12/03/2020	03/10/2031
12625C AN 3	COMM 2013-WWP D			4	1.D FM	36,761,981	106.694	38,830,855	36,394,600	36,894,538		(24,190)			3.898	3.208	MON	118,219	1,117,675	12/03/2020	03/10/2031
12655Q AA 3	CSMC 2020-WEST A			4	1.A FE	66,949,675	99.791	64,864,150	65,000,000	66,794,978		(154,697)			3.040	2.699	MON	164,683	1,646,829	02/05/2020	02/15/2035
12656K AL 1	COMM 2020-CX E			4	1.D FM	13,675,781	95.332	14,299,800	15,000,000	13,693,481		17,699			2.683	3.804	MON	33,538	33,538	10/27/2020	11/10/2046
178772 AJ 8	CLMT 2016-CLNE D			4	1.D FM	50,890,530	100.328	52,627,052	52,455,000	51,751,046		219,957			2.778	3.308	MON	121,438	1,481,540	10/04/2016	11/10/2031
21871F AJ 7	BCORE 2019-CORE C			4	1.D FM	1,953,125	98.545	1,970,900	2,000,000	1,996,190		43,065			1.459	1.660	MON	1,378	14,849	07/07/2020	12/15/2031
23305J AJ 1	DBUBS 2017-BRBK D			4	1.D FM	16,707,218	105.459	17,928,030	17,000,000	16,825,695		38,875			3.530	3.880	MON	50,008	610,102	10/12/2017	10/10/2034
233062 AA 6	DBCG 2017-BBG A			4	1.D FM	49,256,891	99.931	49,260,986	49,295,000	49,095,758		(196,504)			0.859	1.932	MON	19,987	673,092	10/07/2019	06/15/2034
233062 AG 3	DBCG 2017-BBG B			4	1.D FM	6,496,875	99.828	6,488,820	6,500,000	6,474,424		(20,132)			1.009	2.053	MON	3,096	98,667	08/28/2019	06/15/2034
23306P AA 5	DBWF 2018-AMXP A			4	1.A FE	36,660,000	101.856	35,904,240	35,250,000	35,961,156		(698,844)			3.747	1.359	MON	110,061	1,009,105	03/03/2020	05/05/2035
29429M AA 1	CGCMT 2019-SMRT A			4	1.D FM	30,899,577	108.841	32,652,300	30,000,000	30,556,747		(181,197)			4.149	3.491	MON	103,725	1,244,700	01/10/2019	01/10/2024
29429M AC 7	CGCMT 2019-SMRT X IO			4	1.D FE	6,518,475	1.531	3,995,910		3,944,728		(1,335,020)			0.512	3.732	MON	111,459	1,543,913	01/10/2019	01/10/2024
36192H AA 2	GSMS 2012-ALOH A			4	1.D FM	62,066,912	101.108	60,715,354	60,050,000	61,263,264		(803,648)			3.551	1.883	MON	177,698	1,599,282	03/02/2020	04/10/2034
36192H AG 9	GSMS 2012-ALOH B			4	1.D FM	35,169,675	100.609	34,297,608	34,090,000	34,276,581		(171,106)			4.049	3.553	MON	115,025	1,191,351	04/14/2020	04/10/2034
36192H AL 8	GSMS 2012-ALOH D			4	1.D FM	21,838,012	98.325	21,238,200	21,600,000	21,639,362		(76,761)			4.129	3.844	MON	74,330	906,827	03/20/2019	04/10/2034
36253X AG 0	GSMS 2017-500K B			4	1.D FM	21,684,250	99.892	22,375,808	22,400,000	22,049,946		382,402			1.059	4.010	MON	11,198	250,514	03/17/2020	07/15/2032
36253X AJ 4	GSMS 2017-500K C			4	1.D FM	6,172,448	99.707	6,146,937	6,165,000	6,163,803		4,457			1.159	1.195	MON	3,373	102,987	04/29/2019	07/15/2032
368306 AA 4	GB 2020-FLIX A			4	1.D FM	40,000,000	100.081	40,032,400	40,000,000	39,966,086		(33,914)			1.279	1.336	MON	24,152	169,414	08/07/2020	08/25/2037
38406H AL 6	GRCE 2014-GRCE E			4	1.D FM	20,193,613	99.988	19,997,600	20,000,000	20,036,526		(121,825)			3.590	3.032	MON	59,833	729,987	10/11/2019	06/10/2028
38406H AN 2	GRCE 2014-GRCE F			4	1.D FM	8,314,046	99.988	8,244,011	8,245,000	8,258,520		(46,738)			3.590	3.075	MON	24,666	300,937	10/22/2019	06/10/2028
44421G AA 1	HY 2019-30HY A			4	1.D FM	82,099,681	113.017	85,966,381	76,065,000	81,780,316		(319,366)			3.228	2.246	MON	204,615	1,385,740	07/17/2020	07/10/2039
44421L AA 0	HY 2016-10HY A			4	1.D FM	33,632,067	108.794	35,623,705	32,744,182	33,546,991		(85,076)			2.835	2.363	MON	77,358	593,337	08/05/2020	08/10/2038
45378Y AA 2	IPT 2018-INDP A			4	1.D FM	36,569,284	107.397	38,260,181	35,625,000	36,394,688		(171,070)			3.763	3.242	MON	111,714	1,263,480	01/31/2020	07/10/2035
46646G AA 5	JPMCC 2016-NINE A			4	1.D FM	82,887,294	108.474	85,733,511	79,036,000	82,480,959		(406,335)			2.854	2.083	MON	187,969	1,524,899	08/03/2020	09/06/2038
46652B BJ 7	JPMCC 2020-NNN DFX			4	1.D FM	23,689,972	100.056	23,012,880	23,000,000	23,577,941		(112,032)			3.620	2.962	MON	48,563	693,757	02/11/2020	01/16/2037
55282F AC 3	MFTII 2019-B3B4 B			4	1.F FE	50,049,486	99.967	52,312,731	52,330,000	50,258,872		161,653			3.732	4.375	MON	135,635	1,663,914	05/21/2020	06/10/2044
55316P AA 5	MKT 2020-525M A			4	1.D FM	59,661,067	107.867	62,481,960	57,925,000	59,528,964		(132,104)			2.694	2.358	MON	130,042	1,275,890	10/29/2020	02/12/2040
590027 AA 6	MHP 2020-HILL A			4	1.A FE	24,000,000	100.114	24,027,360	24,000,000	23,978,440		(21,560)			1.309	1.363	MON	14,831	91,784	08/13/2020	08/15/2037
61691B AJ 0	MSCBB 2016-MART C			4	1.D FM	7,499,993	98.909	7,418,175	7,500,000	7,493,998		(1,479)			2.817	2.813	MON	17,605	211,260	09/14/2016	09/13/2031

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	Foreign	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
61763Q AA 9	MSC 2014-CPT A			4	1.D FM	70,230,421	100.728	69,538,582	69,036,000	69,407,774		(787,065)			3.350	2.132	MON	192,726	2,147,127	01/17/2020	07/13/2029
61763Q AG 6	MSC 2014-CPT B			4	1.D FM	11,419,360	100.761	11,234,852	11,150,000	11,193,796		(79,980)			3.446	2.535	MON	32,019	338,187	12/02/2020	07/13/2029
61763Q AS 0	MSC 2014-CPT AM			4	1.D FM	36,475,902	100.750	36,098,725	35,830,000	36,033,403		(442,498)			3.402	2.161	MON	101,578	1,134,340	01/17/2020	07/13/2029
61763X BK 1	MSBAM 2014-C18 300C			4	4.B FM	35,607,344	106.881	37,408,350	35,000,000	35,353,079		(72,303)			4.490	4.229	MON	74,210	1,446,029	05/13/2020	08/15/2031
61763X BM 7	MSBAM 2014-C18 300D			4	5.B FM	15,860,156	106.610	15,991,500	15,000,000	15,849,868		(10,289)			5.279	3.597	MON	68,187		12/10/2020	08/15/2031
61764J AG 1	MSC 2014-MP E			4	1.D FM	16,964,598	101.105	16,884,535	16,700,000	16,791,735		(78,461)			3.693	2.681	MON	51,394	439,318	12/02/2020	08/11/2029
68236J AA 9	OBP 2019-OBP A			4	1.D FM	131,393,101	106.898	133,395,876	124,788,000	131,108,579		(284,522)			2.516	1.878	MON	261,680	1,350,128	10/29/2020	09/15/2054
68241F AB 8	OLCMT 2004-C3 A2			4	1.D FM	1,133,555	113.473	1,134,730	1,000,000	1,102,553		(31,002)			5.724	1.974	MON	3,339	48,336	02/14/2020	10/15/2030
68245H AA 2	OMPT 2017-1MKT A			4	1.D FM	31,578,846	103.218	31,393,755	30,415,000	31,336,624		(242,223)			3.614	2.582	MON	91,597	853,784	03/02/2020	02/10/2032
68245H AJ 3	OMPT 2017-1MKT E			4	1.D FM	20,492,188	102.426	20,485,200	20,000,000	20,487,874		(4,314)			4.142	3.302	MON	69,027		12/17/2020	02/10/2032
74824D AL 4	QCMT 2013-QCA D			4	3.B FM	12,762,695	94.562	11,820,250	12,500,000	11,820,250	(864,808)	(46,442)			3.474	3.114	MON	36,190	441,513	07/02/2019	01/11/2037
74932Q AA 8	RBSCF 2013-GSP A			4	1.D FM	17,728,981	105.450	17,547,935	16,641,000	17,495,514		(233,467)			3.834	2.107	MON	53,162	536,971	03/11/2020	01/13/2032
90205F AJ 9	PRK 2017-280P C			4	1.D FM	12,758,563	99.913	12,773,877	12,785,000	12,781,712		22,777			1.409	1.452	MON	8,504	241,599	06/03/2020	09/15/2034
90205F AL 4	PRK 2017-280P D			4	1.D FM	11,002,438	98.851	11,071,312	11,200,000	11,094,327		91,890			1.695	3.055	MON	8,965	68,674	09/29/2020	09/15/2034
92858T AA 4	VLS 2020-LAB A			4	1.A FE	35,019,174	103.623	35,231,820	34,000,000	35,005,607		(13,567)			2.130	1.801	MON	60,350	60,350	10/21/2020	10/10/2042
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						2,265,314,582	XXX	2,299,360,066	2,212,279,323	2,252,562,805	(1,196,860)	(9,016,285)	0	0	XXX	XXX	XXX	5,343,967	50,336,076	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03066E AB 0	AMCAR 2020-2 A2A			4	1.A FE	19,869,871	100.171	19,904,605	19,870,626	19,870,174		303			0.600	0.605	MON	4,305	48,352	07/14/2020	12/18/2023
03066P AC 3	AMCAR 2020-3 A3			4	1.A FE	9,248,751	100.230	9,271,275	9,250,000	9,248,811		60			0.530	0.537	MON	1,770	3,268	11/17/2020	06/18/2025
05564U AN 0	BMWFT 2018-1 A2			4	1.A FE	25,315,641	100.078	25,414,808	25,395,000	25,363,021		47,381			0.479	0.809	MON	5,740	73,068	06/05/2020	05/15/2023
05588C AB 8	BMWOT 2019-A A2			4	1.A FE	3,308,523	100.243	3,316,632	3,308,592	3,308,583		40			2.050	2.061	MON	1,130	67,826	09/10/2019	05/25/2022
12510H AD 2	CAUTO 2020-1A A4			4	1.E FE	37,977,720	103.051	39,143,064	37,984,167	37,970,470		(7,249)			3.190	3.221	MON	53,853	1,083,794	01/15/2020	02/15/2050
14042W AB 6	COPAR 2019-1 A2			4	1.A FE	208,909	100.086	209,106	208,927	208,926		8			2.580	2.602	MON	240	5,390	05/21/2019	04/15/2022
14315X AB 4	CARMX 2020-1 A2			4	1.A FE	28,095,583	100.684	28,289,641	28,097,454	28,096,758		1,175			1.870	1.883	MON	23,352	471,421	01/14/2020	04/17/2023
14576A AA 0	CARM 2020-1A A1			4	1.A FE	8,996,275	100.560	9,050,400	9,000,000	8,996,312		37			2.010	2.029	MON	8,040		11/18/2020	12/15/2050
165183 AL 8	CFII 2017-2A A1			4	1.A FE	618,896	100.087	621,833	621,293	625,800		3,810			1.990	2.326	MON	550	12,364	03/12/2018	07/15/2029
165183 AM 6	CFII 2017-2A B			4	1.C FE	12,365,527	100.277	12,334,071	12,300,000	12,325,816		(37,812)			2.810	2.506	MON	15,361	345,630	12/24/2019	05/15/2029
165183 AN 4	CFII 2017-2A C			4	1.F FE	4,130,734	100.481	4,119,721	4,100,000	4,112,783		(16,006)			3.010	2.630	MON	5,485	122,156	06/02/2020	05/15/2029
165183 AR 5	CFII 2017-3A A1			4	1.A FE	2,009,929	100.153	2,013,354	2,010,278	2,010,143		(53)			1.910	1.926	MON	1,707	38,396	08/01/2017	08/15/2029
165183 BF 0	CFII 2017-4A A2			4	1.A FE	2,962,170	100.003	2,963,090	2,963,000	2,962,001		(209)			0.469	0.738	MON	656	9,160	10/14/2020	11/15/2029
165183 BH 6	CFII 2018-1A A2			4	1.A FE	3,349,024	99.975	3,344,920	3,345,756	3,328,642		(18,398)			0.609	1.622	MON	962	37,070	05/03/2019	04/15/2030
165183 BY 9	CFII 2019-1A A1			4	1.A FE	5,472,800	101.605	5,561,465	5,473,613	5,477,143		3,706			2.940	2.996	MON	7,152	160,924	03/20/2019	04/15/2031
165183 CJ 1	CFII 2020-1A A1			4	1.A FE	27,427,396	100.492	27,559,545	27,424,616	27,427,056		(340)			0.870	0.883	MON	10,604	95,526	10/06/2020	08/16/2032
20267T AA 0	CBSLT 2016-A A1			4	1.A FE	233,438	102.848	235,957	229,423	232,917		(262)			3.320	2.895	MON	127	7,617	11/08/2016	05/25/2040
20267T AB 8	CBSLT 2016-A A2			4	1.A FE	2,245,245	101.813	2,285,951	2,245,245	2,246,953		(2,534)			2.348	2.344	MON	586	65,045	04/15/2016	05/25/2040
20267V AA 5	CBSLT 2017-AGS A1			4	1.A FE	3,069,596	102.698	3,152,994	3,070,161	3,069,639		36			2.550	2.570	MON	1,305	78,289	06/02/2017	05/25/2041
20268K AB 6	CBSLT 2017-BGS A2			4	1.A FE	5,697,085	99.148	5,648,546	5,697,085	5,502,641		(169,653)			0.798	1.933	MON	505	74,796	10/19/2017	09/25/2042
23291R AC 4	DLL 2019-MT3 A3			4	1.A FE	25,434,745	101.555	26,031,593	25,633,000	25,521,207		86,463			2.080	2.594	MON	16,291	355,444	04/16/2020	02/21/2023
233046 AJ 0	DNKN 2019-1A A2I			4	2.B FE	7,868,601	102.474	8,221,937	8,023,438	7,895,351		26,750			3.787	4.356	FMAN	34,605	224,380	11/30/2020	05/20/2049
23340L AA 2	DRB 2015-B A1			4	1.D FE	480,332	100.211	472,197	471,203	480,519		(1,666)			2.043	1.083	MON	107	12,181	10/25/2016	10/27/2031

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	Foreign	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
23340L AB 0	DRB 2015-B A2			4	1.D FE	6,040,300	100.409	6,003,869	5,979,413	6,052,863		(12,887)			3.170	2.487	MON	3,159	189,547	08/24/2018	07/25/2031
23342N AC 2	DLL 2019-MA2 A3			4	1.A FE	4,478,555	101.661	4,574,745	4,500,000	4,488,378		9,823			2.340	2.687	MON	3,218	70,200	04/23/2020	09/20/2023
24703K AB 1	DEFT 2019-2 A2			4	1.A FE	25,592,730	100.462	25,713,378	25,595,128	25,594,547		1,457			1.950	1.965	MON	12,478	499,105	10/08/2019	12/22/2021
24704G AB 9	DEFT 2020-2 A2			4	1.A FE	26,364,864	100.178	26,414,935	26,368,000	26,365,521		657			0.470	0.480	MON	3,098	30,638	10/06/2020	10/24/2022
25755T AF 7	DPABS 2017-1A A2I			4	2.A FE	5,827,694	100.098	5,839,297	5,833,580	5,831,210		4,061			1.465	1.495	JAJO	16,140	126,613	09/01/2020	07/25/2047
25755T AL 4	DPABS 2019-1A A2			4	2.A FE	84,150	106.221	105,159	99,000	85,004		854			3.668	5.860	JAJO	666	2,724	03/26/2020	10/25/2049
26208Q AD 9	DRIVE 2020-1 A3			4	1.A FE	11,998,937	100.890	12,106,800	12,000,000	11,998,903		(34)			2.020	2.047	MON	10,773	219,507	01/13/2020	11/15/2023
26209W AD 5	DRIVE 2019-3 A3			4	1.A FE	10,704,187	100.258	10,732,788	10,705,169	10,705,079		580			2.490	2.509	MON	11,847	266,559	06/11/2019	06/15/2023
268571 AB 2	ELFI 2018-A A2			4	1.A FE	2,266,194	106.121	2,405,184	2,266,454	2,266,194		(4)			3.430	3.459	MON	1,296	77,739	04/11/2018	08/25/2042
26857L AA 0	ELFI 2020-A A			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	EARN 2016-D A1			4	1.A FE	1,419,145	100.225	1,410,001	1,406,835	1,415,670		(2,928)			1.548	1.300	MON	242	29,256	06/20/2018	01/25/2041
27034M AB 0	EARN 2016-D A2			4	1.A FE	1,472,022	100.889	1,485,999	1,472,905	1,472,332		80			2.720	2.753	MON	668	40,063	04/19/2017	01/25/2041
30166N AB 2	EART 2020-3A A2			4	1.A FE	37,998,450	100.029	38,011,020	38,000,000	37,999,227		778			0.460	0.468	MON	7,769	39,816	09/16/2020	10/17/2022
34528D AB 9	FORDL 2019-B A2A			4	1.A FE	3,262,829	100.167	3,268,281	3,262,832	3,262,831		3			2.280	2.291	MON	3,306	74,393	07/23/2019	02/15/2022
34531M AB 4	FORDL 2020-A A2A			4	1.A FE	16,269,961	100.460	16,345,727	16,270,881	16,270,627		665			1.800	1.812	MON	13,017	257,893	01/22/2020	07/15/2022
361886 BM 5	GFORT 2018-2 B			4	1.C FE	9,997,489	100.380	10,038,000	10,000,000	9,999,808		872			3.240	3.271	MON	14,400	324,000	03/21/2018	03/15/2023
36257A AD 3	GMALT 2019-2 A3			4	1.A FE	9,026,791	100.553	9,077,023	9,027,103	9,027,052		159			2.670	2.687	MON	7,365	241,024	04/30/2019	03/21/2022
39154T BB 3	GALC 2020-1 A2			4	1.A FE	60,173,804	100.662	60,578,024	60,179,635	60,176,452		2,648			1.760	1.778	MON	47,074	894,403	02/04/2020	06/15/2022
40438D AB 5	HPEFS 2019-1A A2			4	1.A FE	7,695,086	100.404	7,726,632	7,695,542	7,693,070		8,485			2.190	2.367	MON	5,150	168,532	09/12/2019	09/20/2029
40438F AB 0	HPEFS 2020-1A A2			4	1.A FE	8,185,806	100.678	8,241,398	8,185,898	8,185,869		62			1.730	1.737	MON	4,327	118,013	02/13/2020	02/20/2030
41284U AB 0	HDMOT 2020-A A2A			4	1.A FE	14,710,633	100.420	14,773,163	14,711,375	14,711,176		544			1.830	1.843	MON	11,965	236,314	01/21/2020	01/17/2023
428041 AX 5	HFLF 2017-1 A2			4	1.A FE	2,099,056	100.090	2,101,202	2,099,313	2,099,291		3,654			2.130	2.145	MON	2,608	44,715	04/18/2017	04/10/2031
43813V AB 4	HAROT 2019-4 A2			4	1.A FE	23,534,704	100.514	23,657,135	23,536,159	23,535,774		955			1.860	1.873	MON	15,808	437,772	11/19/2019	06/20/2022
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		161			1.930	1.944	MON	3,489	78,494	10/29/2019	07/15/2022
44935S AB 2	HALST 2020-A A2			4	1.A FE	22,662,999	100.476	22,772,715	22,664,830	22,664,326		1,327			1.900	1.915	MON	19,139	386,372	01/13/2020	05/16/2022
46591H AU 4	CACLN 2020-2 B			4	1.C FE	16,750,000	100.096	16,766,080	16,750,000	16,750,000					0.840	0.841	MON	2,345	13,679	11/17/2020	02/25/2028
50117W AC 8	KCOT 2020-1A A3			4	1.A FE	28,996,506	102.827	29,819,830	29,000,000	28,997,436		930			1.960	1.973	MON	25,262	347,356	04/24/2020	03/15/2024
55315F AD 2	MMAF 2016-AA A4			4	1.A FE	3,892,841	100.400	3,970,450	3,954,632	3,940,880		19,463			1.760	2.820	MON	3,093	69,602	03/18/2019	01/17/2023
55315X AD 3	MMAF 2017-AA A4			4	1.A FE	4,255,741	101.109	4,315,073	4,267,744	4,265,351		6,531			2.410	2.586	MON	4,286	102,853	05/28/2019	08/16/2024
58769T AB 1	MBART 2019-1 A2A			4	1.A FE	6,962,643	100.385	6,990,117	6,963,309	6,963,174		376			2.040	2.058	MON	6,313	142,051	09/18/2019	06/15/2022
60700K AE 2	MMAF 2020-BA A5			4	1.A FE	13,496,876	100.140	13,518,900	13,500,000	13,497,016		140			0.850	0.856	MON	5,419	25,819	09/10/2020	04/14/2042
60700M AB 4	MMAF 2020-A A2			4	1.A FE	19,498,187	100.333	19,564,935	19,500,000	19,498,719		533			0.740	0.746	MON	8,818	68,943	06/05/2020	04/09/2024
63940Y AA 4	NAVSL 2019-CA A1			4	1.A FE	2,523,440	100.235	2,529,470	2,523,540	2,523,515		59			2.820	2.841	MON	3,163	71,164	05/07/2019	02/15/2068
63941M AA 9	NAVSL 2019-EA A1			4	1.A FE	5,995,024	100.396	6,019,436	5,995,693	5,995,460		340			2.390	2.414	MON	6,369	143,297	07/23/2019	05/15/2068
63941R AA 8	NAVSL 2019-2A A1			4	1.A FE	8,220,449	99.976	8,218,476	8,220,449	8,182,142		(20,467)			0.418	1.795	MON	382	75,993	04/09/2019	02/27/2068
69335P DT 9	PFSFC 2020-E A			4	1.A FE	34,496,871	100.717	34,747,365	34,500,000	34,497,244		373			1.000	1.005	MON	15,333	117,875	08/04/2020	10/15/2025
78443V AE 2	SLMA 2007-1 A5			4	1.A FE	5,746,463	99.948	5,762,383	5,765,381	5,732,263		(7,374)			0.305	2.229	JAJO	3,270	78,647	01/03/2019	01/26/2026
78444C AD 5	SLMA 2007-6 A4			4	1.A FE	10,292,657	99.893	10,274,420	10,285,425	10,152,894		(93,280)			0.595	2.051	JAJO	11,385	170,714	01/08/2019	10/25/2024
784456 AC 9	SMB 2014-A A2B			4	1.A FE	294,507	100.235	291,644	290,961	288,996		(4,068)			1.309	2.146	MON	180	5,289	10/25/2017	05/15/2026
78469P AC 8	SOFI 2016-A B			4	1.D FE	4,268,475	101.787	4,472,771	4,394,246	4,298,841		(2,479)			3.570	4.088	MON	2,615	150,338	05/15/2020	01/26/2038

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	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
78470N AC 0	SOFI 2015-D B			4	1.D FE	3,939,941	101.297	4,034,157	3,982,504	3,952,753		(847)			3.590	3.786	MON	2,383	138,049	05/15/2020	10/25/2037
80285R AB 4	SDART 2020-2 A2A			4	1.A FE	18,648,897	100.082	18,664,333	18,649,041	18,648,964		67			0.620	0.622	MON	5,139	45,928	07/14/2020	05/15/2023
80285W AD 9	SDART 20203 A3			4	1.A FE	18,748,208	100.244	18,795,750	18,750,000	18,748,520		312			0.520	0.527	MON	4,333	22,208	09/15/2020	07/15/2024
80285W AE 7	SDART 2020-3 B			4	1.C FE	31,993,587	100.244	32,078,080	32,000,000	31,994,423		836			0.690	0.701	MON	9,813	50,293	09/15/2020	03/17/2025
83192C AA 5	SMB 2019-B A1			4	1.A FE	4,049,330	99.991	4,048,966	4,049,330	4,042,711		(1,353)			0.509	1.871	MON	973	40,760	06/04/2019	07/15/2026
83390U AF 4	SOFI 2020-C AFX			4	1.A FE	9,963,471	102.146	10,169,704	9,956,047	9,969,455		5,984			1.950	2.031	MON	8,629	111,093	05/27/2020	02/15/2046
87342R AC 8	BELL 2016-1A A23			4	2.B FE	5,216,660	107.850	5,297,430	4,911,850	5,118,567		(32,588)			4.970	4.055	FMAN	24,412	244,120	10/09/2019	05/25/2046
88167H AB 2	TESLA 2020-A A2			4	1.A FE	16,444,815	100.179	16,475,403	16,445,965	16,445,208		391			0.550	0.557	MON	2,764	33,921	07/30/2020	05/22/2023
89233M AB 9	TAOT 2019-D A2A			4	1.A FE	21,114,588	100.417	21,204,202	21,116,148	21,115,749		965			1.920	1.934	MON	18,019	405,431	11/05/2019	07/15/2022
92290B AD 3	VZOT 2020-B C			4	1.F FE	23,494,569	100.275	23,564,625	23,500,000	23,495,186		615			0.830	0.838	MON	5,960	69,894	08/04/2020	02/20/2025
92348A AA 3	VZOT 2019-C A1A			4	1.A FE	28,997,764	102.143	29,621,470	29,000,000	28,998,851		873			1.940	1.951	MON	17,191	562,601	10/01/2019	04/22/2024
92348R AC 2	VZOT 2017-3A B			4	1.A FE	11,524,926	100.103	11,435,840	11,424,073	11,439,749		(85,179)			2.380	1.001	MON	8,308	158,605	05/27/2020	04/20/2022
92348T AD 6	VZOT 2020-A C			4	1.E FE	14,817,233	103.072	15,275,270	14,820,000	14,817,987		753			2.060	2.075	MON	9,328	272,220	01/21/2020	07/22/2024
92888B AB 5	VFET 2019-2A A2			4	1.A FE	18,198,682	100.581	18,304,731	18,198,995	18,198,900		187			2.020	2.030	MON	16,339	367,621	11/05/2019	08/15/2022
95058X AD 0	WEN 2018-1A A2I			4	2.B FE	5,863,200	103.084	5,872,500	5,696,810	5,857,718		(5,482)			3.573	2.853	MJSD	9,047	50,888	11/30/2020	03/15/2048
96328D BM 5	WHLS 2019-1A A2			4	1.A FE	5,795,732	100.953	5,851,801	5,796,560	5,796,264		293			2.300	2.320	MON	4,074	133,322	06/18/2019	05/22/2028
96328D BT 0	WHLS 2020-1A A2			4	1.A FE	13,348,415	100.053	13,357,076	13,350,000	13,348,684		268			0.510	0.518	MON	2,080	16,833	09/11/2020	08/20/2029
974153 AB 4	WSTOP 2020-1A A2			4	2.B FE	12,000,000	102.027	12,243,240	12,000,000	12,000,000					2.841	2.850	MJSD	57,767		10/09/2020	12/05/2050
13646B AC 2	CPART 2019-1A A2		A	4	1.A FE	1,182,630	100.173	1,184,713	1,182,667	1,182,652		86			2.780	2.814	MON	1,096	32,878	04/17/2019	03/21/2022
14161G BV 1	CARDS 2019-1A A		A	4	1.A FE	33,850,000	100.091	34,030,940	34,000,000	33,888,163		64,510			0.531	1.423	MON	8,524	263,406	04/28/2020	05/15/2024
380881 EK 4	GCCT 2018-1A A		A	4	1.A FE	20,265,625	100.086	20,017,200	20,000,000	20,012,200		(253,424)			2.620	1.052	MON	23,289	436,667	03/05/2020	01/15/2023
89621A AP 4	TCCT 2019-2A A		A	4	1.A FE	54,979,016	100.178	54,697,188	54,600,000	54,623,094		(329,143)			3.038	2.440	MON	23,038	1,658,748	12/18/2019	01/26/2024
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,104,752,350	XXX	1,112,618,165	1,104,299,595	1,103,845,071	0	(782,171)	0	0	XXX	XXX	XXX	777,723	15,051,361	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						5,724,119,904	XXX	5,907,024,188	5,654,650,859	5,707,655,667	(1,197,731)	(14,082,482)	0	0	XXX	XXX	XXX	24,472,250	116,441,227	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						4,553,664,816	XXX	4,778,554,562	4,528,542,000	4,552,636,372	2,407,399	(4,664,065)	0	0	XXX	XXX	XXX	23,941,961	66,277,084	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						170,567,501	XXX	176,766,662	175,033,546	173,822,690	(871)	(193,374)	0	0	XXX	XXX	XXX	180,410	3,329,443	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,460,417,940	XXX	2,457,876,669	2,212,279,323	2,402,493,838	(1,196,860)	(27,637,721)	0	0	XXX	XXX	XXX	7,276,905	74,088,363	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,104,752,350	XXX	1,112,618,165	1,104,299,595	1,103,845,071	0	(782,171)	0	0	XXX	XXX	XXX	777,723	15,051,361	XXX	XXX
8399999. Grand Total - Bonds						8,289,402,607	XXX	8,525,816,058	8,020,154,464	8,232,797,971	1,209,668	(33,277,331)	0	0	XXX	XXX	XXX	32,176,999	158,746,251	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 3,653,837,719	1B 25,153,520	1C 175,314,382	1D 1,955,891,671	1E 216,847,580	1F 330,247,640	1G 208,545,981
2A 413,860,598	2B 547,498,457	2C 349,388,771				
3A 58,159,468	3B 84,418,416	3C 58,755,005				
4A 0	4B 139,028,895	4C 0				
5A 0	5B 15,849,868	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	Foreign	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 Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
247131 30 3	DELPHI FINANCIAL GROUP			500,000.000	25.00		6,100,000	22.000	11,000,000	6,100,000		542,034					0		2.B FE	05/30/2007.
65339K BK 5	NEXTERA ENERGY CAPITAL			10,000,000.000	1.00		10,000,000	1.170	11,700,000	10,000,000	94,167	565,000					0		2.B FE	04/01/2019.
29250N AS 4	ENBRIDGE INC.		A	15,000,000.000	1.00		15,000,000	1.026	15,382,800	15,000,000	380,417	825,000					0		2.C FE	07/10/2017.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							31,100,000	XXX	38,082,800	31,100,000	474,584	1,932,034	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							31,100,000	XXX	38,082,800	31,100,000	474,584	1,932,034	0	0	0	0	0	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 16,100,000	2C 15,000,000				
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 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00206R 10 2	AT&T INC.			91,110.000	2,620,324	28.760	2,620,324	1,336,770		189,509		(940,255)		(940,255)		06/15/2018.	
00287Y 10 9	ABBVIE INC.			88,833.000	9,518,456	107.150	9,518,456	4,318,319		366,388		1,755,852		1,755,852		05/11/2020.	
00434H 10 8	ACCELERON PHARMA INC.			500.000	63,970	127.940	63,970	54,547				9,423		9,423		06/23/2020.	
00507V 10 9	ACTIVISION BLIZZARD INC.			34,800.000	3,231,180	92.850	3,231,180	1,527,180		14,268		1,163,364		1,163,364		06/19/2017.	
00724F 10 1	ADOBE INC.			25,700.000	12,853,084	500.120	12,853,084	835,638				4,376,967		4,376,967		02/05/2010.	
00751Y 10 6	ADVANCE AUTO PARTS			3,200.000	504,032	157.510	504,032	162,421	800	2,592		(8,480)		(8,480)		06/24/2010.	
00773T 10 1	ADVANSIX INC.			384.000	7,676	19.990	7,676	2,254				12		12		10/03/2016.	
007903 10 7	ADVANCED MICRO DEVICES			71,500.000	6,557,265	91.710	6,557,265	1,506,075				3,061,523		3,061,523		10/19/2020.	
00846U 10 1	AGILENT TECHNOLOGIES INC.			4,500.000	533,205	118.490	533,205	64,733		3,240		149,310		149,310		09/28/2004.	
009158 10 6	AIR PRODUCTS & CHEMICALS INC.			19,900.000	5,437,078	273.220	5,437,078	1,018,398	26,666	103,082		760,777		760,777		06/24/2010.	
00971T 10 1	AKAMAI TECHNOLOGIES			8,100.000	850,419	104.990	850,419	319,049				150,741		150,741		12/17/2012.	
015351 10 9	ALEXION PHARMACEUTICALS INC.			2,800.000	437,472	156.240	437,472	74,363				134,652		134,652		06/24/2010.	
017175 10 0	ALLEGHANY CORP.			1,484.000	895,876	603.690	895,876	387,856		22,260		(290,686)		(290,686)		03/06/2012.	
020002 10 1	ALLSTATE CORP.			13,900.000	1,528,027	109.930	1,528,027	412,741	7,506	29,468		(35,028)		(35,028)		06/24/2010.	
02005N 10 0	ALLY FINANCIAL INC.			25,800.000	920,028	35.660	920,028	505,383		9,804		414,645		414,645		06/23/2020.	
02079K 10 7	ALPHABET C			17,828.000	31,232,517	1,751.880	31,232,517	5,541,703				7,396,124		7,396,124		04/03/2014.	
02079K 30 5	ALPHABET A			6,500.000	11,392,160	1,752.640	11,392,160	2,547,073				2,686,125		2,686,125		06/25/2013.	
02156B 10 3	ALTERYX INC A			11,000.000	1,339,690	121.790	1,339,690	1,165,197				238,920		238,920		06/24/2019.	
02208R 10 6	ALTRA INDUSTRIAL MOTION CORP.			1,654.000	91,681	55.430	91,681	9,097	99	695		31,790		31,790		09/26/2018.	
02209S 10 3	ALTRIA GROUP INC.			130,700.000	5,358,700	41.000	5,358,700	3,092,991	112,402	441,766		(1,164,537)		(1,164,537)		06/08/2011.	
023135 10 6	AMAZON.COM INC.			12,900.000	42,014,397	3,256.930	42,014,397	2,014,510				18,177,261		18,177,261		12/17/2012.	
023608 10 2	AMEREN CORPORATION			11,900.000	928,914	78.060	928,914	294,109		23,800		14,994		14,994		02/05/2010.	
025537 10 1	AMERICAN ELECTRIC POWER			21,500.000	1,790,305	83.270	1,790,305	934,968		61,060		(241,660)		(241,660)		12/17/2012.	
025816 10 9	AMERICAN EXPRESS CO.			6,300.000	761,733	120.910	761,733	630,899		5,418		130,834		130,834		06/23/2020.	
025932 10 4	AMERICAN FINANCIAL GROUP INC.			72,700.000	6,369,974	87.620	6,369,974	2,447,795		279,895		(1,601,581)		(1,601,581)		03/17/2011.	
03027X 10 0	AMERICAN TOWER CORP.			12,700.000	2,850,642	224.460	2,850,642	183,642	15,367	54,991		(68,072)		(68,072)		09/28/2004.	
03064D 10 8	AMERICOLD REALTY TRUST			17,600.000	657,008	37.330	657,008	585,596	3,696	14,608		39,952		39,952		07/26/2019.	
03076C 10 6	AMERIPRISE FINANCIAL INC.			3,500.000	680,155	194.330	680,155	132,982		14,315		97,125		97,125		06/24/2010.	
031100 10 0	AMETEK INC.			13,050.000	1,578,267	120.940	1,578,267	239,489		9,396		276,660		276,660		06/24/2010.	
031162 10 0	AMGEN INC.			52,000.000	11,955,840	229.920	11,955,840	2,878,151		332,800		(579,800)		(579,800)		03/15/2011.	
032095 10 1	AMPHENOL CORP CLASS A			11,200.000	1,464,624	130.770	1,464,624	231,377	3,248	11,200		252,448		252,448		06/24/2010.	
032654 10 5	ANALOG DEVICES INC.			28,500.000	4,210,305	147.730	4,210,305	1,105,344		70,680		823,365		823,365		06/08/2011.	
036752 10 3	ANTHEM INC.			20,200.000	6,486,018	321.090	6,486,018	1,040,401		76,760		385,012		385,012		12/01/2004.	
037833 10 0	APPLE COMPUTER INC.			893,200.000	118,518,708	132.690	118,518,708	10,687,809		721,259		52,946,663		52,946,663		08/31/2020.	
03784Y 20 0	APPLE HOSPITALITY REIT INC.			148,300.000	1,914,553	12.910	1,914,553	1,391,529				523,024		523,024		03/25/2020.	
038222 10 5	APPLIED MATERIALS INC.			7,000.000	604,100	86.300	604,100	323,078		6,090		176,820		176,820		09/26/2017.	
039483 10 2	ARCHER-DANIELS-MIDLAND CO.			66,165.000	3,335,378	50.410	3,335,378	1,403,085		95,278		268,630		268,630		12/21/2011.	
039653 10 0	ARCOSA INC.			7,333.000	402,802	54.930	402,802	91,005		1,467		76,117		76,117		11/01/2018.	

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
044186 10 4	ASHLAND GLOBAL HLGS INC.			11,300.000	894,960	79.200	894,960	332,283		12,430		30,171		30,171		06/23/2011.	
045487 10 5	ASSOCIATED BANC-CORP.			10,400.000	177,320	17.050	177,320	132,838		7,488		(51,896)		(51,896)		06/24/2010.	
04621X 10 8	ASSURANT INC.			4,500.000	612,990	136.220	612,990	161,760		11,475		23,130		23,130		06/24/2010.	
052769 10 6	AUTODESK INC.			10,000.000	3,053,400	305.340	3,053,400	348,644				1,218,800		1,218,800		12/17/2012.	
053015 10 3	AUTOMATIC DATA PROCESSING.			5,600.000	986,720	176.200	986,720	199,852	5,208	20,384		31,920		31,920		06/24/2010.	
05338G 10 6	AVALARA INC.			4,700.000	774,983	164.890	774,983	346,887				430,708		430,708		10/30/2019.	
053484 10 1	AVALONBAY COMMUNITIES INC.			13,800.000	2,213,934	160.430	2,213,934	2,506,629	21,942	86,802		(679,926)		(679,926)		10/26/2015.	
053611 10 9	AVERY DENNISON CORP.			6,700.000	1,039,237	155.110	1,039,237	227,866		15,812		162,743		162,743		12/17/2012.	
05464C 10 1	AXON ENTERPRISE INC.			4,400.000	539,132	122.530	539,132	419,294				119,838		119,838		06/23/2020.	
05605H 10 0	BWX TECHNOLOGIES INC.			7,450.000	449,086	60.280	449,086	118,029		5,662		(13,410)		(13,410)		08/02/2010.	
060505 10 4	BANK OF AMERICA CORP.			525,100.000	15,915,781	30.310	15,915,781	4,406,440		378,072		(2,578,241)		(2,578,241)		12/17/2012.	
064058 10 0	THE BANK OF NEW YORK MELLON.			28,200.000	1,196,808	42.440	1,196,808	712,575		34,968		(222,498)		(222,498)		12/17/2012.	
075887 10 9	BECTON DICKINSON & CO.			15,313.000	3,831,619	250.220	3,831,619	840,305		49,002		(333,058)		(333,058)		03/17/2015.	
084670 70 2	BERKSHIRE HATHAWAY INC.			78,754.000	18,260,690	231.870	18,260,690	4,758,546				422,909		422,909		11/30/2015.	
08862E 10 9	BEYOND MEAT INC.			2,200.000	275,000	125.000	275,000	349,838				(74,838)		(74,838)		06/23/2020.	
09062X 10 3	BIOGEN INC.			15,100.000	3,697,386	244.860	3,697,386	737,456				(783,237)		(783,237)		02/05/2010.	
09215C 10 5	BLACK KNIGHT INC.			3,955.000	349,424	88.350	349,424	39,112				94,406		94,406		10/02/2017.	
097023 10 5	BOEING CO.			6,600.000	1,412,796	214.060	1,412,796	446,868		13,563		(737,220)		(737,220)		06/24/2010.	
09857L 10 8	BOOKING HOLDINGS INC.			2,625.000	5,846,584	2,227.270	5,846,584	1,673,291				455,543		455,543		06/25/2013.	
100557 10 7	BOSTON BEER COMPANY INC A.			700.000	696,003	994.290	696,003	377,588				318,415		318,415		06/23/2020.	
101121 10 1	BOSTON PROPERTIES INC.			16,100.000	1,521,933	94.530	1,521,933	1,582,386	15,778	63,112		(697,613)		(697,613)		06/08/2011.	
101137 10 7	BOSTON SCIENTIFIC CORP.			67,100.000	2,412,245	35.950	2,412,245	1,072,728				(622,017)		(622,017)		09/29/2015.	
110122 10 8	BRISTOL-MYERS SQUIBB CO.			59,600.000	3,696,988	62.030	3,696,988	1,615,021	29,204	107,280		(128,736)		(128,736)		06/08/2011.	
11120U 10 5	BRIXMOR PROPERTY GROUP INC.			66,900.000	1,107,195	16.550	1,107,195	764,399		19,067		342,796		342,796		03/25/2020.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS.			12,000.000	1,838,400	153.200	1,838,400	233,450	6,900	26,340		355,920		355,920		06/24/2010.	
11135F 10 1	BROADCOM INC.			14,500.000	6,348,825	437.850	6,348,825	459,517		193,575		1,766,535		1,766,535		04/05/2018.	
11282X 10 3	BROOKFIELD PROPERTY INC.			59,800.000	893,412	14.940	893,412	543,157		59,651		350,255		350,255		03/25/2020.	
115236 10 1	BROWN & BROWN INC.			10,000.000	474,100	47.410	474,100	90,607		3,475		79,300		79,300		03/26/2008.	
115637 20 9	BROWN FORMAN CORP CLASS B.			33,750.000	2,680,763	79.430	2,680,763	442,798	6,058	23,531		399,263		399,263		06/24/2010.	
12508E 10 1	CDK GLOBAL INC.			1,866.000	96,715	51.830	96,715	27,950		1,120		(5,318)		(5,318)		10/01/2014.	
125269 10 0	CF INDUSTRIES HOLDINGS INC.			17,500.000	677,425	38.710	677,425	227,619		21,000		(158,025)		(158,025)		06/24/2010.	
125523 10 0	CIGNA CORP.			20,936.000	4,358,456	208.180	4,358,456	1,226,767		837		77,254		77,254		12/21/2018.	
12572Q 10 5	CME GROUP.			38,360.000	6,983,438	182.050	6,983,438	2,047,721	95,900	226,324		(716,181)		(716,181)		12/17/2012.	
126408 10 3	CSX CORPORATION.			27,300.000	2,477,475	90.750	2,477,475	386,795		28,392		502,047		502,047		02/05/2010.	
126650 10 0	CVS HEALTH CORP.			45,020.000	3,074,866	68.300	3,074,866	2,447,409		90,040		(269,670)		(269,670)		11/29/2018.	
127097 10 3	CABOT OIL & GAS CORP.			55,200.000	898,656	16.280	898,656	769,754		22,080		(62,376)		(62,376)		09/27/2011.	
13765N 10 7	CANNAE HOLDINGS INC.			4,299.000	190,317	44.270	190,317	19,912				30,437		30,437		11/20/2017.	
14040H 10 5	CAPITAL ONE FINANCIAL CORP.			38,400.000	3,795,840	98.850	3,795,840	1,586,863		38,400		(155,904)		(155,904)		06/23/2011.	

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
143130 10 2	CARMAX			8,348.000	788,552	94.460	788,552	85,442				56,683		56,683		09/28/2004.	
14448C 10 4	CARRIER GLOBAL CORP			28,200.000	1,063,704	37.720	1,063,704	639,209	3,384	4,512		424,495		424,495		06/23/2020.	
149123 10 1	CATERPILLAR INC			7,200.000	1,310,544	182.020	1,310,544	419,210		29,664		247,248		247,248		12/15/2009.	
15135B 10 1	CENTENE CORP			10,024.000	601,741	60.030	601,741	517,014				79,589		79,589		03/25/2020.	
156782 10 4	CERNER CORP			10,000.000	784,800	78.480	784,800	190,682	2,200	7,200		50,900		50,900		06/24/2010.	
15872M 10 4	CHAMPIONX CORP			5,575.000	85,298	15.300	85,298	10,403				74,895		74,895		06/05/2020.	
16119P 10 8	CHARTER COMMUNICATIONS INC A			1,222.000	808,414	661.550	808,414	135,269				215,646		215,646		05/18/2016.	
166764 10 0	CHEVRON CORP			101,400.000	8,563,230	84.450	8,563,230	9,429,979		523,224		(3,656,484)		(3,656,484)		10/26/2015.	
171340 10 2	CHURCH & DWIGHT INC			66,000.000	5,757,180	87.230	5,757,180	1,260,638		63,360		1,114,740		1,114,740		03/15/2011.	
171779 30 9	CIENA CORPORATION			33,400.000	1,765,190	52.850	1,765,190	371,846				339,344		339,344		12/21/2011.	
17275R 10 2	CISCO SYSTEMS INC			314,900.000	14,091,775	44.750	14,091,775	6,030,546		450,307		(1,010,829)		(1,010,829)		09/26/2017.	
189054 10 9	CLOROX COMPANY			7,500.000	1,514,400	201.920	1,514,400	395,250		32,550		362,850		362,850		09/28/2004.	
18915M 10 7	CLOUDFLARE INC A			5,600.000	425,544	75.990	425,544	457,801				(32,257)		(32,257)		12/11/2020.	
191216 10 0	COCA-COLA CO			216,400.000	11,867,376	54.840	11,867,376	5,877,329		354,896		(110,364)		(110,364)		06/08/2011.	
192446 10 2	COGNIZANT TECH SOLUTIONS-A			28,000.000	2,294,600	81.950	2,294,600	1,021,771		24,640		558,040		558,040		12/17/2012.	
194162 10 3	COLGATE-PALMOLIVE CO			59,800.000	5,113,498	85.510	5,113,498	2,438,671		104,650		996,866		996,866		06/08/2011.	
20030N 10 1	COMCAST CORP			43,800.000	2,295,120	52.400	2,295,120	393,455		39,420		325,434		325,434		06/24/2010.	
200340 10 7	COMERICA INC			11,800.000	659,148	55.860	659,148	334,853	8,024	31,978		(187,502)		(187,502)		12/15/2009.	
200525 10 3	COMMERCE BANCSHARES INC			65,117.850	4,278,243	65.700	4,278,243	1,565,202		66,978		64,808		64,808		12/01/2020.	
20825C 10 4	CONOCOPHILLIPS			18,000.000	719,820	39.990	719,820	900,496		30,420		(450,720)		(450,720)		06/08/2011.	
217204 10 6	COPART INC			32,400.000	4,122,900	127.250	4,122,900	198,500				1,176,444		1,176,444		06/24/2010.	
22052L 10 4	CORTEVA INC			37,706.000	1,459,976	38.720	1,459,976	712,073		19,607		345,387		345,387		07/02/2019.	
22160K 10 5	COSTCO WHOLESALE CORP			29,600.000	11,152,688	376.780	11,152,688	1,411,698		377,400		2,452,656		2,452,656		06/24/2010.	
22160N 10 9	COSTAR GROUP INC			1,700.000	1,571,276	924.280	1,571,276	1,228,620				342,656		342,656		06/23/2020.	
222795 50 2	COUSINS PROPERTIES INC			19,100.000	639,850	33.500	639,850	517,568	5,730	17,190		122,282		122,282		03/25/2020.	
225447 10 1	CREE INC			25,300.000	2,679,270	105.900	2,679,270	526,207				1,511,675		1,511,675		12/21/2011.	
22822V 10 1	CROWN CASTLE INTL CORP			8,900.000	1,416,791	159.190	1,416,791	310,677		43,877		151,656		151,656		02/05/2010.	
229663 10 9	CUBESMART			11,500.000	386,515	33.610	386,515	308,189	3,910	7,590		78,327		78,327		06/23/2020.	
231021 10 6	CUMMINS INC			31,300.000	7,108,230	227.100	7,108,230	2,837,248		165,358		1,506,782		1,506,782		03/24/2016.	
235851 10 2	DANAHER CORP			64,400.000	14,305,816	222.140	14,305,816	1,496,559	11,592	45,724		4,421,704		4,421,704		02/05/2010.	
244199 10 5	DEERE & CO			15,500.000	4,170,275	269.050	4,170,275	1,348,506	11,780	47,120		1,484,745		1,484,745		03/15/2011.	
247361 70 2	DELTA AIR LINES INC			33,900.000	1,363,119	40.210	1,363,119	315,148		13,645		(619,353)		(619,353)		06/08/2011.	
253868 10 3	DIGITAL REALTY TRUST INC			19,400.000	2,706,494	139.510	2,706,494	2,438,099	21,728	43,456		268,395		268,395		03/25/2020.	
254687 10 6	DISNEY WALT CO			74,249.000	13,452,434	181.180	13,452,434	2,797,377		65,339		2,713,801		2,713,801		03/20/2019.	
254709 10 8	DISCOVER FINANCIAL			13,900.000	1,258,367	90.530	1,258,367	199,915		24,464		79,369		79,369		06/24/2010.	
25470F 30 2	DISCOVERY COMMUNICATIONS C			12,524.000	328,004	26.190	328,004	78,318				(53,853)		(53,853)		09/18/2008.	
25470M 10 9	DISH NETWORK CORP			5,797.000	187,475	32.340	187,475	122,067				(18,145)		(18,145)		12/05/2019.	
256163 10 6	DOCUSIGN INC			2,300.000	511,290	222.300	511,290	516,057				(4,767)		(4,767)		12/11/2020.	
256677 10 5	DOLLAR GENERAL CORP			2,400.000	504,720	210.300	504,720	458,704		1,728		46,016		46,016		06/23/2020.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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
256746 10 8	DOLLAR TREE INC.			27,868.000	3,010,859	108.040	3,010,859	977,278				389,873		389,873		07/07/2015.	
25746U 10 9	DOMINION ENERGY INC.			14,512.000	1,091,302	75.200	1,091,302	637,571		50,066		(110,581)		(110,581)		01/02/2019.	
257559 20 3	DOMTAR CORP.			12.000	380	31.650	380	68		11		(79)		(79)		03/07/2007.	
260557 10 3	DOW INC.			37,706.000	2,092,683	55.500	2,092,683	1,178,304		105,577		29,034		29,034		04/02/2019.	
26441C 20 4	DUKE ENERGY CORP.			37,974.000	3,476,899	91.560	3,476,899	2,080,497		145,061		13,291		13,291		12/17/2012.	
26614N 10 2	DUPONT DE NEMOURS INC.			13,912.000	989,282	71.110	989,282	695,228		16,694		96,132		96,132		09/01/2017.	
26884U 10 9	EPR PROPERTIES.			52,500.000	1,706,250	32.500	1,706,250	1,480,936		40,163		225,314		225,314		03/25/2020.	
278265 10 3	EATON VANCE CORP.			39,400.000	2,676,442	67.930	2,676,442	914,064		226,550		836,856		836,856		12/21/2011.	
278642 10 3	EBAY INC.			70,800.000	3,557,700	50.250	3,557,700	678,048		45,312		1,001,112		1,001,112		06/08/2011.	
278865 10 0	ECOLAB INC.			4,574.000	989,631	216.360	989,631	210,542	2,196	8,599		106,894		106,894		06/24/2010.	
281020 10 7	EDISON INTERNATIONAL.			37,800.000	2,374,596	62.820	2,374,596	1,080,737	25,043	96,390		(475,902)		(475,902)		02/05/2010.	
28176E 10 8	EDWARDS LIFESCIENCES CORP.			22,200.000	2,025,306	91.230	2,025,306	196,396				298,960		298,960		06/01/2020.	
28414H 10 3	ELANCO ANIMAL HEALTH INC.			18,937.000	580,798	30.670	580,798	144,427				23,103		23,103		03/08/2019.	
291011 10 4	EMERSON ELECTRIC CO.			41,800.000	3,359,466	80.370	3,359,466	1,282,006		83,809		171,798		171,798		09/28/2004.	
29272W 10 9	ENERGIZER HOLDINGS INC.			17,800.000	750,804	42.180	750,804	267,561		21,360		(143,112)		(143,112)		07/01/2015.	
294429 10 5	EQUIFAX INC.			11,900.000	2,294,796	192.840	2,294,796	424,237		18,564		627,368		627,368		03/15/2011.	
29444U 70 0	EQUINIX INC.			5,100.000	3,642,318	714.180	3,642,318	1,041,872		54,264		665,448		665,448		11/10/2015.	
29476L 10 7	EQUITY RESIDENTIAL.			9,400.000	557,232	59.280	557,232	521,883	5,664	22,325		(203,416)		(203,416)		12/17/2012.	
297178 10 5	ESSEX PROPERTY TRUST INC.			13,300.000	3,157,686	237.420	3,157,686	2,329,358	27,631	108,827		(843,752)		(843,752)		10/26/2015.	
30063P 10 5	EXACT SCIENCES CORP.			7,400.000	980,426	132.490	980,426	473,063				296,074		296,074		06/25/2018.	
30212P 30 3	EXPEDIA GROUP INC.			1,848.000	244,675	132.400	244,675	36,351		628		44,832		44,832		07/29/2019.	
30231G 10 2	EXXON MOBILE CORP.			108,800.000	4,484,736	41.220	4,484,736	5,105,571		189,312		(620,835)		(620,835)		06/23/2020.	
302491 30 3	FMC CORP.			8,800.000	1,011,384	114.930	1,011,384	232,402	4,224	15,488		132,968		132,968		06/24/2010.	
302941 10 9	FTI CONSULTING INC.			5,100.000	569,772	111.720	569,772	538,245				31,527		31,527		06/23/2020.	
30303M 10 2	FACEBOOK INC A.			93,600.000	25,567,776	273.160	25,567,776	3,807,414				6,356,376		6,356,376		09/26/2016.	
313747 20 6	FEDERAL REALTY INVS TRUST.			20,800.000	1,770,496	85.120	1,770,496	1,677,146	22,048	87,568		(907,088)		(907,088)		03/15/2011.	
314211 10 3	FEDERATED HERMES INC B.			42,300.000	1,222,047	28.890	1,222,047	615,008		87,984		(156,510)		(156,510)		12/21/2011.	
31428X 10 6	FEDEX CORPORATION.			18,000.000	4,673,160	259.620	4,673,160	1,635,071		58,500		1,951,380		1,951,380		12/17/2012.	
315616 10 2	F5 NETWORKS INC.			8,200.000	1,442,708	175.940	1,442,708	499,948				297,578		297,578		06/24/2010.	
31620M 10 6	FIDELITY NATIONAL INFORM.			13,372.000	1,891,603	141.460	1,891,603	344,400		18,721		31,692		31,692		06/24/2010.	
31620R 30 3	FIDELITY NATIONAL TITLE.			12,900.000	504,261	39.090	504,261	101,523		17,415		(80,754)		(80,754)		07/01/2014.	
316773 10 0	FIFTH THIRD BANCORP.			37,400.000	1,031,118	27.570	1,031,118	459,918	10,098	39,270		(118,558)		(118,558)		12/21/2011.	
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST.			8,100.000	341,253	42.130	341,253	308,887	2,025	4,050		32,366		32,366		06/23/2020.	
337738 10 8	FISERV INC.			12,000.000	1,366,320	113.860	1,366,320	141,394				(21,240)		(21,240)		06/24/2010.	
343412 10 2	FLUOR CORP.			113,800.000	1,817,386	15.970	1,817,386	695,933				1,121,453		1,121,453		03/25/2020.	
34354P 10 5	FLOWSERVE CORP.			26,700.000	983,895	36.850	983,895	209,595	5,340	21,093		(344,964)		(344,964)		09/28/2004.	
34959J 10 8	FORTIVE CORPORATION.			31,452.000	2,227,431	70.820	2,227,431	392,089		8,807		218,443		218,443		07/05/2016.	
34964C 10 6	FORTUNE BRANDS HOME & SECURI.			7,500.000	642,900	85.720	642,900	68,875		7,200		152,850		152,850		10/04/2011.	

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
363576 10 9	GALLAGHER ARTHUR J. & CO.			16,900.000	2,090,699	123.710	2,090,699	388,881		30,420		481,312		481,312		02/05/2010	
36467J 10 8	GAMING AND LEISURE PROPERTIE			11,049.160	468,484	42.400	468,484	409,701		13,040		58,783		58,783		12/24/2020	
370334 10 4	GENERAL MILLS INC.			25,200.000	1,481,760	58.800	1,481,760	565,614		49,896		132,048		132,048		09/28/2004	
372460 10 5	GENUINE PARTS CO.			4,000.000	401,720	100.430	401,720	161,100	3,160	12,530		(23,200)		(23,200)		06/24/2010	
375558 10 3	GILEAD SCIENCES INC.			37,500.000	2,184,750	58.260	2,184,750	2,785,107		102,000		(252,000)		(252,000)		06/24/2015	
384802 10 4	GRAINGER W.W. INC.			12,800.000	5,226,752	408.340	5,226,752	2,346,813		76,032		893,696		893,696		03/24/2016	
388689 10 1	GRAPHIC PACKAGING HOLDING CO.			51,600.000	874,104	16.940	874,104	708,437	3,870	3,870		165,667		165,667		06/23/2020	
40434L 10 5	HP INC.			188,678.000	4,639,592	24.590	4,639,592	1,225,157	36,566	132,980		762,259		762,259		12/17/2012	
410345 10 2	HANESBRANDS INC.			18,000.000	262,440	14.580	262,440	113,575		10,800		(4,860)		(4,860)		06/24/2010	
412822 10 8	HARLEY-DAVIDSON INC.			8,200.000	300,940	36.700	300,940	182,916		3,608		(4,018)		(4,018)		02/05/2010	
416515 10 4	HARTFORD FINANCIAL SVCS GRP.			26,000.000	1,273,480	48.980	1,273,480	409,240	8,450	33,150		(306,540)		(306,540)		12/23/2008	
42225P 50 1	HEALTHCARE TRUST OF AME A.			11,300.000	311,202	27.540	311,202	305,960		7,176		5,242		5,242		06/23/2020	
422806 10 9	HEICO CORP.			6,400.000	847,360	132.400	847,360	509,285		512		338,075		338,075		03/25/2020	
427866 10 8	THE HERSHEY CO.			4,900.000	746,417	152.330	746,417	242,861		15,455		26,215		26,215		06/24/2010	
42809H 10 7	HESS CORP.			48,400.000	2,555,036	52.790	2,555,036	2,112,689		48,400		(678,568)		(678,568)		12/20/2017	
42824C 10 9	HP ENTERPRISE CO.			188,678.000	2,235,834	11.850	2,235,834	856,222	22,641	90,565		(756,599)		(756,599)		11/02/2015	
436440 10 1	HOLOGIC INC.			8,100.000	589,923	72.830	589,923	116,074				167,022		167,022		06/24/2010	
437076 10 2	HOME DEPOT INC.			98,800.000	26,243,256	265.620	26,243,256	4,235,837		592,800		4,667,312		4,667,312		12/17/2012	
438516 10 6	HONEYWELL INTERNATIONAL INC.			9,600.000	2,041,920	212.700	2,041,920	376,997		34,848		342,720		342,720		06/24/2010	
44107P 10 4	HOST HOTELS & RESORTS INC.			22,648.000	331,340	14.630	331,340	323,862		10,192		(88,780)		(88,780)		06/24/2010	
443510 60 7	HUBBELL INC.			2,500.000	391,975	156.790	391,975	104,592		9,275		22,425		22,425		06/24/2010	
444097 10 9	HUDSON PACIFIC PROPERTIES IN.			28,200.000	677,364	24.020	677,364	582,195		21,150		95,169		95,169		03/25/2020	
444859 10 2	HUMANA INC.			14,700.000	6,030,969	410.270	6,030,969	983,667	9,188	35,648		643,125		643,125		12/17/2012	
447011 10 7	HUNTSMAN CORP.			23,300.000	585,762	25.140	585,762	250,743		15,145		22,834		22,834		12/15/2009	
44891N 10 9	IAC/INTERACTIVECORP.			9,100.000	1,723,085	189.350	1,723,085	132,748				1,590,337		1,590,337		07/01/2020	
44930G 10 7	ICU MEDICAL INC.			2,200.000	471,878	214.490	471,878	396,867				75,011		75,011		06/23/2020	
45031U 10 1	ISTAR INC.			67,300.000	999,405	14.850	999,405	197,371		28,939		22,882		22,882		12/23/2008	
452308 10 9	ILLINOIS TOOL WORKS.			5,600.000	1,141,728	203.880	1,141,728	244,712	6,384	24,360		135,800		135,800		06/24/2010	
452327 10 9	ILLUMINA INC.			7,000.000	2,590,000	370.000	2,590,000	245,819				267,820		267,820		02/05/2010	
45784P 10 1	INSULET CORP.			2,180.000	557,273	255.630	557,273	320,494				184,057		184,057		10/30/2019	
458140 10 0	INTEL CORP.			335,200.000	16,699,664	49.820	16,699,664	7,270,933		442,464		(3,362,056)		(3,362,056)		09/26/2017	
45866F 10 4	INTERCONTINENTALEXCHANGE GROUP.			9,000.000	1,037,610	115.290	1,037,610	143,311		10,800		204,660		204,660		12/23/2008	
46120E 60 2	INTUITIVE SURGICAL INC.			8,400.000	6,872,040	818.100	6,872,040	957,540				1,906,380		1,906,380		06/08/2011	
462222 10 0	IONIS PHARMACEUTICALS INC.			15,400.000	870,716	56.540	870,716	536,647				(59,598)		(59,598)		09/26/2016	
46284V 10 1	IRON MOUNTAIN INC.			6,867.000	202,439	29.480	202,439	174,598	4,247	16,989		(16,412)		(16,412)		11/04/2014	
46590V 10 0	JBG SMITH PROPERTIES.			4,550.000	142,279	31.270	142,279	100,609	1,024	4,095		(39,221)		(39,221)		07/18/2017	
46625H 10 0	JP MORGAN CHASE & CO.			35,400.000	4,498,278	127.070	4,498,278	1,576,553		127,440		(436,482)		(436,482)		03/15/2011	
478160 10 4	JOHNSON & JOHNSON.			118,900.000	18,712,482	157.380	18,712,482	14,686,760		468,092		1,516,654		1,516,654		03/25/2020	
48203R 10 4	JUNIPER NETWORKS INC.			10,500.000	236,355	22.510	236,355	206,560		8,400		(22,260)		(22,260)		12/17/2012	

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
493267 10 8	KEYCORP			29,900.000	490,659	16.410	490,659	224,848		22,126		(114,517)		(114,517)		12/23/2008	
49338L 10 3	KEYSIGHT TECHNOLOGIES IN			2,250.000	297,203	132.090	297,203	25,791				66,285		66,285		11/03/2014	
499049 10 4	KNIGHT-SWIFT TRANSPORTATION			15,400.000	644,028	41.820	644,028	499,451		3,696		144,577		144,577		03/25/2020	
50050N 10 3	KONTOOR BRANDS INC			1,485.000	60,232	40.560	60,232	11,437		1,426		(2,124)		(2,124)		05/23/2019	
501044 10 1	KROGER CO			27,800.000	882,928	31.760	882,928	281,653		18,904		77,006		77,006		06/24/2010	
502431 10 9	L3HARRIS TECH INC			19,200.000	3,629,184	189.020	3,629,184	675,247		65,280		(169,920)		(169,920)		12/21/2011	
512816 10 9	LAMAR ADVERTISING CO			7,500.000	624,150	83.220	624,150	190,335		18,750		(45,300)		(45,300)		12/21/2011	
518439 10 4	ESTEE LAUDER COMPANIES INC CLASS A			12,400.000	3,300,756	266.190	3,300,756	339,571		18,476		739,660		739,660		02/05/2010	
521865 20 4	LEAR CORPORATION			14,400.000	2,290,032	159.030	2,290,032	542,359		14,688		314,352		314,352		12/21/2011	
525327 10 2	LEIDOS HOLDINGS INC			25.000	2,628	105.120	2,628	846		34		181		181		12/21/2011	
526057 10 4	LENNAR CORP A			19,100.000	1,455,993	76.230	1,455,993	372,592		11,938		390,404		390,404		12/21/2011	
526057 30 2	LENNAR CORP			382.000	23,378	61.200	23,378	6,182		239		6,303		6,303		11/09/2017	
530307 10 7	LIBERTY BROADBAND A			1,331.000	209,739	157.580	209,739	23,747				43,950		43,950		11/05/2014	
530307 30 5	LIBERTY BROADBAND C			7,930.740	1,255,991	158.370	1,255,991	171,230				726,059		726,059		12/21/2020	
531229 40 9	LIBERTY MEDIA CORP SIRIUS XM A			5,327.000	230,073	43.190	230,073	57,899				(27,434)		(27,434)		01/14/2013	
531229 60 7	LIBERTY MEDIA CORP SIRIUS C			12,156.000	528,908	43.510	528,908	147,590				(22,232)		(22,232)		06/03/2020	
531229 70 6	LIBERTY MEDIA CORP BRAVES A			532.000	13,231	24.870	13,231	5,212				(2,543)		(2,543)		04/18/2016	
531229 85 4	LIBERTY MEDIA CORP MEDIA C			2,663.000	113,444	42.600	113,444	20,302				(8,961)		(8,961)		04/18/2016	
531229 87 0	LIBERTY MEDIA CORP MEDIA A			1,331.000	50,565	37.990	50,565	10,783				(7,706)		(7,706)		04/18/2016	
531229 88 8	LIBERTY MEDIA CORP BRAVES C			1,817.000	45,207	24.880	45,207	17,695				(8,467)		(8,467)		06/30/2016	
532457 10 8	ELI LILLY & CO			98,703.000	16,665,015	168.840	16,665,015	3,646,537		292,161		3,692,479		3,692,479		12/17/2012	
534187 10 9	LINCOLN NATIONAL CORP			37,800.000	1,901,718	50.310	1,901,718	703,020		60,480		(328,860)		(328,860)		12/21/2011	
53814L 10 8	LIVENT CORP			8,230.000	155,053	18.840	155,053	35,774				84,687		84,687		03/04/2019	
539830 10 9	LOCKHEED MARTIN CORPORATION			2,700.000	958,446	354.980	958,446	1,007,968		13,500		(49,522)		(49,522)		06/23/2020	
548661 10 7	LOWE'S COMPANIES			94,700.000	15,200,297	160.510	15,200,297	2,696,811		213,075		3,859,025		3,859,025		12/17/2012	
55024U 10 9	LUMENTUM HOLDINGS INC			7,900.000	748,920	94.800	748,920	58,627				122,450		122,450		08/04/2015	
55087P 10 4	LYFT INC A			37,800.000	1,857,114	49.130	1,857,114	1,076,049				781,065		781,065		03/25/2020	
55261F 10 4	M&T BANK CORPORATION			16,800.000	2,138,640	127.300	2,138,640	1,448,246		73,920		(713,160)		(713,160)		06/23/2011	
552953 10 1	MGM RESORTS INTERNATIONAL			25,300.000	797,203	31.510	797,203	266,702		3,985		(44,528)		(44,528)		12/15/2009	
553498 10 6	MSA SAFETY INC			2,900.000	433,231	149.390	433,231	311,261		2,494		121,970		121,970		06/23/2020	
56585A 10 2	MARATHON PETROLEUM CORP			26,600.000	1,100,176	41.360	1,100,176	444,758		61,712		(502,474)		(502,474)		07/01/2011	
570535 10 4	MARKEL CORP			1,200.000	1,239,960	1,033.300	1,239,960	676,253				(131,844)		(131,844)		12/18/2013	
57164Y 10 7	MARRIOTT VACATIONS WORLD			1,329.000	182,365	137.220	182,365	78,605		1,435		11,243		11,243		09/04/2018	
571903 20 2	MARRIOTT INTERNATIONAL INC CLASS A			14,960.000	1,973,523	131.920	1,973,523	978,060		7,181		(291,870)		(291,870)		09/23/2016	
573284 10 6	MARTIN MARIETTA MATERIALS			10,200.000	2,896,494	283.970	2,896,494	1,014,495		22,848		44,166		44,166		06/25/2013	
574599 10 6	MASCO CORP			15,500.000	851,415	54.930	851,415	161,680		8,448		107,570		107,570		06/24/2010	
574795 10 0	MASIMO CORP			1,400.000	375,732	268.380	375,732	321,420				54,312		54,312		06/23/2020	
57636Q 10 4	MASTERCARD INC CLASS A			60,000.000	21,416,400	356.940	21,416,400	1,919,555		96,000		3,501,000		3,501,000		12/17/2012	

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
57667L 10 7	MATCH GROUP INC			19,641.000	2,969,523	151.190	2,969,523	283,724				1,425,206		1,425,206		07/01/2020.	
57686G 10 5	MATSON INC			13,300.000	757,701	56.970	757,701	286,784		11,970		215,061		215,061		12/21/2011.	
57772K 10 1	MAXIM INTEGRATED PRODUCTS			13,300.000	1,179,045	88.650	1,179,045	231,163		19,152		360,962		360,962		06/24/2010.	
58463J 30 4	MEDICAL PROPERTIES TRUST INC			34,200.000	745,218	21.790	745,218	649,355	9,234	9,234		95,863		95,863		06/23/2020.	
58933Y 10 5	MERCK & CO INC			85,548.000	6,997,826	81.800	6,997,826	2,920,815	55,606	208,737		(782,764)		(782,764)		03/15/2011.	
594918 10 4	MICROSOFT CORP			283,400.000	63,033,828	222.420	63,033,828	8,519,443		592,306		18,341,648		18,341,648		09/29/2015.	
595017 10 4	MICROCHIP TECHNOLOGY INC			22,121.000	3,055,131	138.110	3,055,131	724,496		32,540		738,620		738,620		04/05/2016.	
595112 10 3	MICRON TECHNOLOGY INC			25,500.000	1,917,090	75.180	1,917,090	247,388				545,700		545,700		06/24/2010.	
60770K 10 7	MODERNA INC			34,300.000	3,583,321	104.470	3,583,321	1,354,456				2,228,865		2,228,865		10/19/2020.	
609207 10 5	MONDELEZ INTERNTL INC			59,900.000	3,502,353	58.470	3,502,353	1,115,461	18,869	70,083		203,061		203,061		06/24/2010.	
60937P 10 6	MONGODB INC			3,400.000	1,220,736	359.040	1,220,736	563,230				773,262		773,262		06/24/2019.	
61174X 10 9	MONSTER BEVERAGE CORP			35,664.000	3,298,207	92.480	3,298,207	354,959				1,031,760		1,031,760		12/17/2012.	
615369 10 5	MOODY'S CORP			5,900.000	1,712,416	290.240	1,712,416	122,696		13,216		311,697		311,697		06/24/2010.	
620076 30 7	MOTOROLA SOLUTIONS INC			7,800.000	1,326,468	170.060	1,326,468	349,554	5,538	19,968		69,576		69,576		06/24/2010.	
629377 50 8	NRG ENERGY INC			53,600.000	2,012,680	37.550	2,012,680	759,710		64,320		(117,920)		(117,920)		06/22/2016.	
631103 10 8	NASDAQ INC			7,300.000	969,002	132.740	969,002	134,659		14,162		187,172		187,172		06/24/2010.	
637417 10 6	NATIONAL RETAIL			12,100.000	495,132	40.920	495,132	444,800		12,584		50,332		50,332		06/23/2020.	
640268 10 8	NEKTAR THERAPEUTICS			35,000.000	595,000	17.000	595,000	596,019				(1,019)		(1,019)		03/25/2020.	
64110L 10 6	NETFLIX INC			21,900.000	11,841,987	540.730	11,841,987	8,019,326				3,822,661		3,822,661		10/19/2020.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT			435,200.000	4,325,888	9.940	4,325,888	2,373,537	87,040	130,560		1,952,351		1,952,351		03/25/2020.	
651229 10 6	NEWELL BRANDS INC			9,971.000	211,684	21.230	211,684	161,845		9,173		20,042		20,042		04/18/2016.	
65249B 10 9	NEWS CORP A			8,225.000	147,803	17.970	147,803	49,513		1,645		31,502		31,502		07/01/2013.	
65339F 10 1	NEXTERA ENERGY INC			60,000.000	4,629,000	77.150	4,629,000	1,056,749		84,000		996,600		996,600		10/27/2020.	
654106 10 3	NIKE INC CLASS B			103,200.000	14,599,704	141.470	14,599,704	1,762,471		129,516		4,144,512		4,144,512		06/08/2011.	
655844 10 8	NORFOLK SOUTHERN CORP			16,000.000	3,801,760	237.610	3,801,760	922,822		60,160		695,680		695,680		06/08/2011.	
670346 10 5	NUCOR CORP			20,800.000	1,106,352	53.190	1,106,352	450,060	8,424	33,488		(64,272)		(64,272)		09/28/2004.	
67066G 10 4	NVIDIA CORP			20,900.000	10,913,980	522.200	10,913,980	4,850,153		10,880		4,894,997		4,894,997		12/11/2020.	
670837 10 3	OGE ENERGY CORP			7,800.000	248,508	31.860	248,508	144,287		12,207		(98,358)		(98,358)		06/24/2010.	
67103H 10 7	O'REILLY AUTOMOT			7,800.000	3,530,046	452.570	3,530,046	298,961				111,618		111,618		02/05/2010.	
68235P 10 8	ONE GAS INC			1,300.000	99,801	76.770	99,801	14,490		2,808		(21,840)		(21,840)		02/03/2014.	
682680 10 3	ONEOK INC			5,200.000	199,576	38.380	199,576	101,852		19,448		(193,908)		(193,908)		06/24/2010.	
68389X 10 5	ORACLE CORPORATION			146,500.000	9,477,085	64.690	9,477,085	3,371,478		140,640		1,715,515		1,715,515		06/24/2010.	
690742 10 1	OWENS CORNING INC			6,500.000	492,440	75.760	492,440	205,423		6,240		69,160		69,160		06/24/2010.	
69331C 10 8	PG&E CORP			97,200.000	1,211,112	12.460	1,211,112	1,041,391				169,721		169,721		10/19/2020.	
693475 10 5	PNC FINANCIAL SERVICES GROUP I			24,100.000	3,590,900	149.000	3,590,900	1,394,963		110,860		(256,183)		(256,183)		12/17/2012.	
693506 10 7	PPG INDUSTRIES INC			13,400.000	1,932,548	144.220	1,932,548	580,093		28,140		143,782		143,782		03/15/2011.	
69351T 10 6	PPL CORPORATION			35,800.000	1,009,560	28.200	1,009,560	882,993	14,857	59,339		(274,944)		(274,944)		06/08/2011.	
701094 10 4	PARKER HANNIFIN CORP			6,000.000	1,634,460	272.410	1,634,460	327,109		21,120		399,540		399,540		02/05/2010.	
70432V 10 2	PAYCOM SOFTWARE INC			5,200.000	2,351,700	452.250	2,351,700	1,177,435				974,948		974,948		06/24/2019.	

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
70450Y 10 3	PAYPAL HOLDINGS INC.			70,800.000	16,581,360	234.200	16,581,360	932,984				8,922,924		8,922,924		07/20/2015.	
70975L 10 7	PENUMBRA INC.			2,200.000	385,000	175.000	385,000	402,101				(17,101)		(17,101)		06/23/2020.	
712704 10 5	PEOPLE'S UNITED FINANCIAL INC.			43,100.000	557,283	12.930	557,283	518,402		15,516		38,881		38,881		06/23/2020.	
715347 10 0	PERSPECTA INC.			8,104.000	195,144	24.080	195,144	49,911	567	2,107		(19,125)		(19,125)		06/01/2018.	
717081 10 3	PFIZER INC.			578,878.000	21,308,499	36.810	21,308,499	11,271,560		879,895		(191,401)		(191,401)		12/17/2012.	
718172 10 9	PHILIP MORRIS INTL.			64,000.000	5,298,560	82.790	5,298,560	3,963,914	76,800	301,440		(147,200)		(147,200)		06/08/2011.	
718546 10 4	PHILLIPS 66.			9,000.000	629,460	69.940	629,460	280,761		32,400		(373,230)		(373,230)		05/01/2012.	
72352L 10 6	PINTEREST INC A.			41,700.000	2,748,030	65.900	2,748,030	1,006,867				1,741,163		1,741,163		06/23/2020.	
74144T 10 8	T ROWE PRICE GROUP INC.			3,100.000	469,309	151.390	469,309	143,863		11,160		91,605		91,605		06/24/2010.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP.			11,100.000	550,671	49.610	550,671	278,910		24,864		(59,829)		(59,829)		06/24/2010.	
742718 10 9	PROCTER & GAMBLE CO.			19,500.000	2,713,230	139.140	2,713,230	1,797,354		60,801		277,680		277,680		01/07/2019.	
74340W 10 3	PROLOGIS INC.			4,927.000	491,025	99.660	491,025	222,630		11,431		268,394		268,394		02/04/2020.	
74460D 10 9	PUBLIC STORAGE.			16,700.000	3,856,531	230.930	3,856,531	2,466,337		133,600		300,099		300,099		06/25/2013.	
747525 10 3	QUALCOMM INC.			33,700.000	5,133,858	152.340	5,133,858	2,316,496		86,609		2,160,507		2,160,507		07/26/2019.	
74838J 10 1	QUIDEL CORP.			6,800.000	1,221,620	179.650	1,221,620	1,559,775				(338,155)		(338,155)		10/19/2020.	
749685 10 3	RPM INTERNATIONAL INC.			8,900.000	807,942	90.780	807,942	164,428		12,994		124,778		124,778		06/24/2010.	
754730 10 9	RAYMOND JAMES FINANCIAL INC.			6,400.000	612,288	95.670	612,288	171,265		9,472		39,744		39,744		06/24/2010.	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP.			35,488.000	2,537,747	71.510	2,537,747	802,558		50,570		1,735,189		1,735,189		04/03/2020.	
756109 10 4	REALTY INCOME CORP.			5,700.000	354,369	62.170	354,369	348,654	1,337	7,994		5,715		5,715		06/23/2020.	
758849 10 3	REGENCY CENTERS CORP.			8,400.000	382,956	45.590	382,956	384,843	4,998	4,998		(1,887)		(1,887)		06/23/2020.	
7591EP 10 0	REGIONS FINANCIAL CORP.			95,300.000	1,536,236	16.120	1,536,236	655,035	14,772	59,086		(99,112)		(99,112)		12/17/2012.	
759509 10 2	RELIANCE STEEL & ALUMINUM.			4,100.000	490,975	119.750	490,975	303,088		10,250		(41)		(41)		10/01/2013.	
761152 10 7	RESMED INC.			6,200.000	1,317,872	212.560	1,317,872	191,292		9,672		357,058		357,058		06/24/2010.	
76169C 10 0	REXFORD INDUSTRIAL REALTY IN.			15,000.000	736,650	49.110	736,650	614,783	3,225	6,450		121,868		121,868		06/23/2020.	
76680R 20 6	RINGCENTRAL INC A.			510.000	193,275	378.970	193,275	82,019				107,253		107,253		10/30/2019.	
770323 10 3	ROBERT HALF INTERNATIONAL INC.			6,800.000	424,864	62.480	424,864	170,268		9,248		(4,556)		(4,556)		06/24/2010.	
773903 10 9	ROCKWELL INTERNATIONAL CORP.			14,000.000	3,511,340	250.810	3,511,340	597,705		57,820		673,960		673,960		06/24/2010.	
776696 10 6	ROPER INDUSTRIES INC.			800.000	344,872	431.090	344,872	320,512		820		24,360		24,360		06/23/2020.	
780287 10 8	ROYAL GOLD INC.			13,200.000	1,403,952	106.360	1,403,952	647,354		14,784		(209,748)		(209,748)		10/01/2013.	
78409V 10 4	S&P GLOBAL INC.			16,100.000	5,292,553	328.730	5,292,553	518,826		43,148		896,448		896,448		06/24/2010.	
78410G 10 4	SBA COMMUNICATIONS CORP.			14,100.000	3,978,033	282.130	3,978,033	1,124,154		26,226		580,074		580,074		03/24/2016.	
78440X 10 1	SL GREEN REALTY CORP.			3,400.000	202,572	59.580	202,572	177,510	6,800	6,018		25,062		25,062		06/23/2020.	
78442P 10 6	SLM CORP.			40,300.000	499,317	12.390	499,317	300,445		2,418		198,872		198,872		06/23/2020.	
78486Q 10 1	SVB FINANCIAL GROUP.			3,400.000	1,318,622	387.830	1,318,622	396,253				465,086		465,086		12/23/2014.	
79466L 30 2	SALESFORCE.COM INC.			44,965.000	10,006,061	222.530	10,006,061	7,037,881				2,934,034		2,934,034		03/25/2020.	
808513 10 5	CHARLES SCHWAB CORP.			59,500.000	3,155,880	53.040	3,155,880	2,053,347		30,618		1,102,533		1,102,533		06/23/2020.	
808625 10 7	SCIENCE APPLICATIONS INTE.			14.000	1,325	94.640	1,325	375		21		107		107		09/30/2013.	
816851 10 9	SEMPRA ENERGY.			13,500.000	1,720,035	127.410	1,720,035	486,540	14,108	55,384		(324,945)		(324,945)		09/28/2004.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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
81762P 10 2	SERVICENOW INC.			7,000.000	3,853,010	550.430	3,853,010	1,898,154				1,954,856		1,954,856		03/25/2020.	
824348 10 6	SHERWIN-WILLIAMS CO.			9,800.000	7,202,118	734.910	7,202,118	412,090		52,528		1,483,426		1,483,426		09/28/2004.	
82968B 10 3	SIRIUS XM HOLDINGS INC.			257,400.000	1,639,638	6.370	1,639,638	274,929		14,046		(200,772)		(200,772)		06/24/2010.	
83088M 10 2	SKYWORKS SOLUTIONS INC.			21,800.000	3,332,784	152.880	3,332,784	446,819		40,984		697,600		697,600		12/17/2012.	
831865 20 9	SMITH AO CORP.			9,100.000	498,862	54.820	498,862	432,629		4,550		66,233		66,233		06/23/2020.	
84265V 10 5	SOUTHERN COPPER CORP.			5,255.000	342,206	65.120	342,206	152,555		7,883		118,973		118,973		06/24/2010.	
848637 10 4	SPLUNK INC.			12,100.000	2,055,669	169.890	2,055,669	632,705				243,452		243,452		06/23/2014.	
85208M 10 2	SPROUTS FARMERS MARKET INC.			27,300.000	548,730	20.100	548,730	472,992				75,738		75,738		03/25/2020.	
852234 10 3	SQUARE INC A.			12,500.000	2,720,500	217.640	2,720,500	931,189				1,786,267		1,786,267		06/23/2020.	
855244 10 9	STARBUCKS CORP.			43,200.000	4,621,536	106.980	4,621,536	775,902		72,576		823,392		823,392		06/08/2011.	
857477 10 3	STATE STREET CORP.			15,700.000	1,142,646	72.780	1,142,646	726,054	8,164	32,656		(99,224)		(99,224)		12/17/2012.	
858119 10 0	STEEL DYNAMICS INC.			18,900.000	696,843	36.870	696,843	319,875	4,725	18,711		53,487		53,487		10/01/2013.	
871607 10 7	SYNOPSYS INC.			12,200.000	3,162,728	259.240	3,162,728	265,986				1,464,488		1,464,488		06/24/2010.	
87161C 50 1	SYNOVUS FINANCIAL CORP.			15,000.000	485,550	32.370	485,550	324,617	4,949	4,950		160,934		160,934		06/23/2020.	
87165B 10 3	SYNCHRONY FINANCIAL.			33,557.000	1,164,763	34.710	1,164,763	518,111		29,530		(43,624)		(43,624)		11/17/2015.	
872307 10 3	TCF FINANCIAL CORP.			11,200.000	414,624	37.020	414,624	341,930		7,840		72,694		72,694		06/23/2020.	
872590 10 4	T-MOBILE US INC.			23,520.000	3,171,672	134.850	3,171,672	455,811		8,962		1,290,742		1,290,742		07/22/2020.	
874054 10 9	TAKE-TWO INTERACTIVE SOFTWRE.			4,700.000	976,613	207.790	976,613	676,831				299,782		299,782		06/23/2020.	
87918A 10 5	TELADOC HEALTH INC.			6,985.000	1,396,721	199.960	1,396,721	1,252,319				144,402		144,402		10/30/2020.	
88160R 10 1	TESLA INC.			43,000.000	30,343,810	705.670	30,343,810	1,165,252				26,746,172		26,746,172		08/31/2020.	
882508 10 4	TEXAS INSTRUMENTS INC.			23,200.000	3,807,816	164.130	3,807,816	760,679		86,304		831,488		831,488		06/08/2011.	
883203 10 1	TEXTRON INC.			39,400.000	1,904,202	48.330	1,904,202	724,938	787	3,152		146,962		146,962		12/21/2011.	
88339J 10 5	TRADE DESK INC A.			4,900.000	3,924,900	801.000	3,924,900	1,146,005				2,651,978		2,651,978		06/24/2019.	
883556 10 2	THERMO FISHER SCIENTIFIC INC.			11,100.000	5,170,158	465.780	5,170,158	625,441	2,441	9,435		1,564,101		1,564,101		12/17/2012.	
88579Y 10 1	3M CO.			40,000.000	6,991,600	174.790	6,991,600	3,713,716		235,200		(65,200)		(65,200)		12/17/2012.	
89055F 10 3	TOPBUILD CORP.			1,722.000	316,986	184.080	316,986	22,223				139,482		139,482		07/01/2015.	
893641 10 0	TRANSDIGM GROUP INC.			1,500.000	928,275	618.850	928,275	515,605				412,670		412,670		03/25/2020.	
89531P 10 5	TREX COMPANY INC.			7,400.000	619,528	83.720	619,528	457,866				161,662		161,662		09/15/2020.	
896522 10 9	TRINITY INDUSTRIES INC.			22,000.000	580,580	26.390	580,580	233,781		16,720		93,280		93,280		12/21/2011.	
89832Q 10 9	TRUIST FINANCIAL CORP.			109,191.000	5,233,525	47.930	5,233,525	2,407,449		196,544		(916,112)		(916,112)		12/09/2019.	
90138F 10 2	TWILIO INC A.			8,900.000	3,012,650	338.500	3,012,650	1,334,090				1,878,205		1,878,205		06/23/2020.	
90184L 10 2	TWITTER INC.			7,700.000	416,955	54.150	416,955	351,127				65,828		65,828		10/19/2020.	
90214J 10 1	2U INC.			25,600.000	1,024,256	40.010	1,024,256	484,372				539,884		539,884		03/25/2020.	
902494 10 3	TYSON FOODS INC CLASS A.			8,900.000	573,516	64.440	573,516	675,486		15,175		(236,740)		(236,740)		09/26/2016.	
902681 10 5	UGI CORP.			9,000.000	314,640	34.960	314,640	157,313	2,969	11,790		(91,800)		(91,800)		06/24/2010.	
90353T 10 0	UBER TECHNOLOGIES INC.			31,200.000	1,591,200	51.000	1,591,200	993,032				612,173		612,173		06/23/2020.	
907818 10 8	UNION PACIFIC CORP.			17,200.000	3,581,384	208.220	3,581,384	862,496		66,736		471,796		471,796		06/08/2011.	
910047 10 9	UNITED AIRLINES HLDGS INC.			23,100.000	999,075	43.250	999,075	379,733				(1,035,804)		(1,035,804)		10/01/2010.	
911312 10 6	UNITED PARCEL SERVICE INC CLASS B.			2,900.000	488,360	168.400	488,360	175,157		11,716		148,886		148,886		06/24/2010.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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
911363 10 9	UNITED RENTALS INC			10,800.000	2,504,628	231.910	2,504,628	458,415				703,512		703,512		12/17/2012.	
912008 10 9	US FOODS HOLDING CORP			37,400.000	1,245,794	33.310	1,245,794	588,900				656,894		656,894		03/25/2020.	
918204 10 8	VF CORPORATION			10,400.000	888,264	85.410	888,264	183,306		20,072		(148,200)		(148,200)		06/24/2010.	
92047W 10 1	VALVOLINE INC			31,022.000	717,849	23.140	717,849	346,859		14,394		53,668		53,668		05/15/2017.	
92214X 10 6	VAREX IMAGING CORP			5,280.000	88,070	16.680	88,070	63,517				(69,326)		(69,326)		01/30/2017.	
92220P 10 5	VARIAN MEDICAL SYSTEMS INC			13,200.000	2,310,132	175.010	2,310,132	491,413				435,600		435,600		06/24/2010.	
92343V 10 4	VERIZON COMMUNICATIONS INC			48,500.000	2,849,375	58.750	2,849,375	2,321,641		119,916		(128,525)		(128,525)		12/20/2017.	
925550 10 5	VIAVI SOLUTIONS INC			39,500.000	591,513	14.975	591,513	77,253				(988)		(988)		12/23/2008.	
92556V 10 6	VIATRIS INC			92,924.000	1,741,396	18.740	1,741,396	949,320				792,076		792,076		11/17/2020.	
92766K 10 6	VIRGIN GALACTIC HOLDINGS INC			20,600.000	488,838	23.730	488,838	352,849				135,989		135,989		06/23/2020.	
928881 10 1	VONTIER CORP			12,580.000	420,172	33.400	420,172	76,820				343,352		343,352		10/09/2020.	
92939U 10 6	WEC ENERGY GROUP INC			10,000.000	920,300	92.030	920,300	253,686		25,300		(2,000)		(2,000)		06/24/2010.	
931142 10 3	WALMART INC			12,500.000	1,801,875	144.150	1,801,875	1,359,237	6,749	14,035		430,581		430,581		03/25/2020.	
931427 10 8	WALGREENS BOOTS ALLIANCE			46,100.000	1,838,468	39.880	1,838,468	1,797,191		85,285		(879,588)		(879,588)		12/17/2012.	
95040Q 10 4	WELLTOWER INC			8,700.000	562,194	64.620	562,194	508,747		23,490		(149,292)		(149,292)		12/17/2012.	
95058W 10 0	WENDY'S CO/THE			45,729.000	1,002,380	21.920	1,002,380	165,810		13,261		(13,261)		(13,261)		09/30/2008.	
957638 10 9	WESTERN ALLIANCE BANCORP			11,000.000	659,450	59.950	659,450	430,367		5,500		229,083		229,083		06/23/2020.	
958102 10 5	WESTERN DIGITAL CORP			739.000	40,933	55.390	40,933	26,870		739		(5,971)		(5,971)		05/13/2016.	
969457 10 0	WILLIAMS COS INC			42,500.000	852,125	20.050	852,125	630,695		59,760		59,132		59,132		03/25/2020.	
98212B 10 3	WPX ENERGY INC			236,600.000	1,928,290	8.150	1,928,290	774,865				1,153,425		1,153,425		03/25/2020.	
983793 10 0	XPO LOGISTICS INC			4,000.000	476,800	119.200	476,800	317,404				159,396		159,396		06/23/2020.	
98389B 10 0	XCEL ENERGY INC			10,100.000	673,367	66.670	673,367	210,911	4,342	17,120		32,118		32,118		06/24/2010.	
988498 10 1	YUM! BRANDS INC			25,800.000	2,800,848	108.560	2,800,848	372,516		48,504		202,014		202,014		09/28/2004.	
98850P 10 9	YUM CHINA HOLDINGS INC			25,800.000	1,472,922	57.090	1,472,922	145,548		6,192		234,264		234,264		11/01/2016.	
98936J 10 1	ZENDESK INC			10,800.000	1,545,696	143.120	1,545,696	708,065				837,631		837,631		03/25/2020.	
98954M 10 1	ZILLOW GROUP INC A			3,600.000	489,384	135.940	489,384	359,075				130,309		130,309		10/19/2020.	
98956P 10 2	ZIMMER BIOMET HLDGS INC			16,300.000	2,511,667	154.090	2,511,667	1,057,495	3,911	15,648		71,883		71,883		12/17/2012.	
989701 10 7	ZIONS BANCORPORATION			19,600.000	851,424	43.440	851,424	256,170		26,656		(166,208)		(166,208)		12/15/2009.	
98978V 10 3	ZOETIS INC			14,175.000	2,345,963	165.500	2,345,963	246,610		11,340		469,901		469,901		06/21/2013.	
98980G 10 2	ZSCALER INC			13,900.000	2,775,969	199.710	2,775,969	1,693,052				1,308,812		1,308,812		12/11/2020.	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS A			1,600.000	539,712	337.320	539,712	626,599				(86,887)		(86,887)		12/11/2020.	
76131D 10 3	RESTAURANT BRANDS INTERN		A.	23,087.000	1,410,847	61.110	1,410,847	363,550	12,004	47,559		(61,411)		(61,411)		12/15/2014.	
733174 70 0	POPULAR INC		C	8,800.000	495,616	56.320	495,616	340,745	3,519	3,520		154,871		154,871		06/23/2020.	
806857 10 8	SCHLUMBERGER LTD		C	234,754.000	5,124,680	21.830	5,124,680	3,395,599	29,343	58,689		1,729,081		1,729,081		03/25/2020.	
G0176J 10 9	ALLEGION PLC		C	11,466.000	1,334,413	116.380	1,334,413	328,758		14,676		(93,563)		(93,563)		12/02/2013.	
G0403H 10 8	AON PLC		C	32,597.000	6,886,768	211.270	6,886,768	1,089,450		58,023		97,139		97,139		10/04/2010.	
G06242 10 4	ATLASSIAN CORP PLC A		C	800.000	187,096	233.870	187,096	104,495				90,824		90,824		06/24/2019.	
G1151C 10 1	ACCENTURE PLC		C	71,700.000	18,728,757	261.210	18,728,757	2,838,896		235,176		3,630,888		3,630,888		03/15/2011.	

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
G25839 10 4	COCA COLA EUROPEAN PTNRS		C	16,400.000	817,212	49.830	817,212	329,476		16,400		(17,220)		(17,220)		05/31/2016	
G29183 10 3	EATON CORP PLC		C	21,100.000	2,534,954	120.140	2,534,954	1,105,651		61,612		536,362		536,362		12/17/2012	
G46188 10 1	HORIZON THERAPEUTICS PLC		C	4,950.000	362,093	73.150	362,093	389,735				(27,643)		(27,643)		10/19/2020	
G47567 10 5	IHS MARKIT LTD		C	6,800.000	610,844	89.830	610,844	504,155		2,312		106,688		106,688		06/23/2020	
G51502 10 5	JOHNSON CONTROLS INTL PLC		C	10,900.000	507,831	46.590	507,831	380,536	2,833	2,834		127,294		127,294		06/23/2020	
G5494J 10 3	LINDE PLC		C	25,350.000	6,679,979	263.510	6,679,979	4,170,075		97,648		1,282,963		1,282,963		10/31/2018	
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD		C	22,000.000	1,045,880	47.540	1,045,880	482,555	1,319	3,960		563,324		563,324		03/25/2020	
G5960L 10 3	MEDTRONIC PLC		C	12,000.000	1,405,680	117.140	1,405,680	1,024,933	6,959	20,400		380,746		380,746		03/25/2020	
G6095L 10 9	APTIV PLC		C	36,000.000	4,690,440	130.290	4,690,440	1,037,261		7,920		1,271,519		1,271,519		12/17/2012	
G6518L 10 8	NIELSEN HOLDINGS PLC		C	36,200.000	755,494	20.870	755,494	481,985		6,516		273,508		273,508		03/25/2020	
G6700G 10 7	NVENT ELECTRIC PLC		C	25,481.000	593,452	23.290	593,452	279,560		17,837		(58,352)		(58,352)		05/01/2018	
G7S00T 10 4	PENTAIR PLC		C	25,481.000	1,352,786	53.090	1,352,786	571,518		19,366		183,972		183,972		10/01/2012	
H1467J 10 4	CHUBB LTD		C	33,700.000	5,187,104	153.920	5,187,104	1,961,416	26,286	103,122		(58,638)		(58,638)		06/08/2011	
H2906T 10 9	GARMIN LTD		C	4,200.000	502,572	119.660	502,572	134,316		10,080		92,820		92,820		06/24/2010	
H8817H 10 0	TRANSOCEAN LTD		C	508,900.000	1,175,558	2.310	1,175,558	723,147				452,411		452,411		03/25/2020	
L8681T 10 2	SPOTIFY TECHNOLOGY SA		C	6,400.000	2,013,823	314.660	2,013,823	826,496				1,187,327		1,187,327		03/25/2020	
N14506 10 4	ELASTIC NV		C	11,900.000	1,738,946	146.130	1,738,946	671,724				1,067,222		1,067,222		03/25/2020	
N72482 12 3	QIAGEN NV		C	12,100.000	639,484	52.850	639,484	483,917				155,568		155,568		03/25/2020	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,337,121,874	XXX	1,337,121,874	401,893,668	1,062,396	18,420,903	0	268,886,661	0	268,886,661	0	XXX	XXX
9799999. Total - Common Stock					1,337,121,874	XXX	1,337,121,874	401,893,668	1,062,396	18,420,903	0	268,886,661	0	268,886,661	0	XXX	XXX
9899999. Total Common and Preferred Stock					1,368,221,874	XXX	1,375,204,674	432,993,668	1,536,980	20,352,937	0	268,886,661	0	268,886,661	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
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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 YW 4	US TREASURY NOTE 1.625% 12/15/22		01/09/2020	Various		75,132,813	75,000,000	79,918
912828 YY 0	US TREASURY NOTE 1.750% 12/31/24		01/27/2020	Various		30,405,859	30,000,000	39,183
912828 ZC 7	US TREASURY NOTE 1.125% 02/28/25		03/10/2020	JP Morgan Securities Inc		20,562,500	20,000,000	6,726
912828 ZD 5	US TREASURY NOTE 0.500% 03/15/23		03/16/2020	Morgan Stanley		20,036,719	20,000,000	543
912828 ZF 0	US TREASURY NOTE 0.500% 03/31/25		04/27/2020	Goldman Sachs		20,086,719	20,000,000	4,781
912828 ZH 6	US TREASURY NOTE 0.250% 04/15/23		05/12/2020	Goldman Sachs		20,014,063	20,000,000	3,825
912828 ZL 7	US TREASURY NOTE 0.375% 04/30/25		05/27/2020	Various		56,588,320	56,500,000	14,164
912828 ZP 8	US TREASURY NOTE 0.125% 05/15/23		06/09/2020	Various		139,628,320	140,000,000	8,016
912828 ZT 0	US TREASURY NOTE 0.250% 05/31/25		06/16/2020	Barclays Capital		9,949,609	10,000,000	1,161
912828 ZU 7	US TREASURY NOTE 0.250% 06/15/23		07/13/2020	Various		40,763,418	40,700,000	4,785
912828 ZW 3	US TREASURY NOTE 0.250% 06/30/25		07/20/2020	Goldman Sachs		24,958,008	25,000,000	3,567
912828 ZY 9	US TREASURY NOTE 0.125% 07/15/23		08/04/2020	Various		94,916,602	95,000,000	2,751
91282C AE 1	US TREASURY N/B NOTE 0.625% 08/15/30		11/06/2020	Various		44,097,070	45,000,000	64,453
91282C AG 6	US TREASURY N/B NOTE 0.125% 08/31/22		09/17/2020	Credit Suisse		13,598,406	13,600,000	845
91282C AK 7	US TREASURY N/B NOTE 0.125% 09/15/23		09/21/2020	Citigroup		24,979,492	25,000,000	604
91282C AP 6	US TREASURY N/B NOTE 0.125% 10/15/23		10/26/2020	Morgan Stanley		14,969,531	15,000,000	618
91282C AR 2	US TREASURY N/B NOTE 0.125% 10/31/22		11/24/2020	Various		49,962,305	50,000,000	3,885
91282C AT 8	US TREASURY N/B NOTE 0.250% 10/31/25		11/23/2020	Barclays Capital		19,871,094	20,000,000	3,453
91282C AU 5	US TREASURY N/B NOTE 0.500% 10/31/27		11/20/2020	Various		104,142,773	105,000,000	33,840
91282C AV 3	US TREASURY N/B NOTE 0.875% 11/15/30		12/07/2020	Various		99,737,500	100,000,000	32,269
91282C AW 1	US TREASURY N/B NOTE 0.250% 11/15/23		12/10/2020	JP Morgan Securities Inc		25,041,016	25,000,000	4,489
91282C AX 9	US TREASURY N/B NOTE 0.125% 11/30/22		12/29/2020	Various		238,373,320	238,500,000	3,554
91282C AY 7	US TREASURY N/B NOTE 0.625% 11/30/27		12/29/2020	Various		45,001,953	45,000,000	10,731
91282C AZ 4	US TREASURY N/B NOTE 0.375% 11/30/25		12/22/2020	Various		124,850,195	125,000,000	13,650
91282C BA 8	US TREASURY N/B NOTE 0.125% 12/15/23		12/24/2020	Goldman Sachs		14,980,664	15,000,000	670
91282C BC 4	US TREASURY N/B NOTE 0.375% 12/31/25		12/30/2020	Goldman Sachs		47,998,125	48,000,000	
0599999. Total - Bonds - U.S. Government						1,420,646,394	1,422,300,000	342,481
Bonds - U.S. Special Revenue and Special Assessment								
03444R AB 4	ANDREW W MELLON FDN 0.947% 08/01/27		09/09/2020	Goldman Sachs		6,750,000	6,750,000	7,458
167593 RE 4	CHICAGO IL O'HARE INTERNATIONA		03/19/2020	JP Morgan Securities Inc		10,882,600	10,000,000	113,889
3137F8 2T 9	FHLMC 2020-K122 X1 IO 0.883% 11/25/30		12/09/2020	JP Morgan Securities Inc		8,005,331		42,133
3137FW G9 5	FHMS 2020-K115 X1 IO 1.328% 06/25/30		09/30/2020	Various		8,607,592		28,800
3137FW HV 5	FHMS 2020-K116 X1 IO 1.427% 07/25/30		09/24/2020	JP Morgan Securities Inc		13,639,712		134,503
368497 JX 2	GEISINGER PA AUTH 5.000% 04/01/43		06/19/2020	Bank of America Corp		21,242,550	17,500,000	
59333P 5J 3	MIAMI-DADE CNTY FL 2.649% 10/01/32		10/27/2020	Jefferies & Co Inc		6,196,778	6,170,000	12,712
64971X EN 4	NEW YORK CITY NY TRANSITIONALF		06/23/2020	Various		13,393,046	11,845,000	171,883
64971X PP 7	NEW YORK CITY NY TRANSITIONALF		06/25/2020	JP Morgan Securities Inc		6,563,104	6,295,000	16,708
64971X SY 5	NEW YORK CITY NY TRANSITIONALF		09/16/2020	Bank of America Corp		20,785,000	20,785,000	
708692 BJ 6	PENNSYLVANIA ST ECON DEV FING		07/31/2020	Bank of America Corp		5,500,000	5,500,000	
91412H FQ 1	UNIV OF CALIFORNIA CA REVENUES		07/10/2020	JP Morgan Securities Inc		17,405,000	17,405,000	
91412H GG 2	UNIV OF CALIFORNIA CA REVENUES		07/10/2020	JP Morgan Securities Inc		40,000,000	40,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						178,970,713	142,250,000	528,086
Bonds - Industrial and Miscellaneous								
00206R KG 6	AT&T INC 1.650% 02/01/28		07/27/2020	Morgan Stanley		24,968,500	25,000,000	
00287Y CS 6	ABBVIE INC 3.450% 03/15/22		05/14/2020	Citigroup		21,278,376	20,471,000	115,746
009158 AY 2	AIR PRODUCTS & CHEMICALS INC		04/27/2020	JP Morgan Securities Inc		1,874,143	1,876,000	

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
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 AU 3	ALEXANDRIA REAL ESTATE EQUIT		03/23/2020	Citigroup		7,494,975	7,500,000	
023608 AH 5	AMEREN CORPORATION 2.500% 09/15/24		03/12/2020	MarketAxess		574,247	575,000	40
025816 BR 9	AMERICAN EXPRESS CO 3.000% 10/30/24		03/06/2020	Bank of America Corp.		21,506,601	20,145,000	218,238
0258M0 EB 1	AMERICAN EXPRESS CO 2.250% 05/05/21		03/02/2020	Goldman Sachs		7,910,618	7,842,000	58,325
03027X BH 2	AMERICAN TOWER CORP 0.600% 01/15/24		11/17/2020	Barclays Capital		24,956,250	25,000,000	
03066E AB 0	AMCAR 2020-2 A2A 0.600% 12/18/23		07/14/2020	Deutsche Bank		19,869,871	19,870,626	
03066P AC 3	AMCAR 2020-3 A3 0.530% 06/18/25		11/17/2020	Royal Bank of Canada		9,248,751	9,250,000	
03522A AG 5	ANHEUSER-BUSCH CO/INBEV		03/12/2020	Credit Suisse		5,234,650	5,000,000	22,813
053332 AZ 5	AUTOZONE INC 4.000% 04/15/30		03/26/2020	JP Morgan Securities Inc.		9,993,300	10,000,000	
05492G AJ 7	BBCMS 2019-CLP C 1.241% 12/15/31		10/09/2020	Credit Suisse		3,237,877	3,271,616	3,253
05524U AA 7	BAMLL 2012-PARK A 2.959% 12/10/30		08/06/2020	Bank of America Corp.		4,379,510	4,175,000	3,088
05526Q AG 1	BAMLL 2015-200P C 3.596% 04/14/33		11/10/2020	Various		13,796,891	12,950,000	15,891
05551J AA 8	BAMLL 2020-BOC A 2.627% 01/15/32		06/24/2020	Bank of America Corp.		83,555,823	82,735,000	151,116
05564U AN 0	BMWFT 2018-1 A2 0.479% 05/15/23		06/05/2020	HSBC Securities Inc.		25,315,641	25,395,000	8,882
056054 AF 6	BX TRUST 2019-XL C 1.409% 10/15/36		09/25/2020	Various		3,175,164	3,180,148	4,227
056054 AG 4	BX TRUST 2019-XL D 1.609% 10/15/36		03/05/2020	JP Morgan Securities Inc.		1,186,622	1,186,622	2,357
056057 AJ 1	BX TRUST 2018-BIOA C 1.280% 03/15/37		10/02/2020	Various		16,996,332	17,066,000	12,593
056059 AG 3	BX TRUST 2018-IND B 1.059% 11/15/35		03/05/2020	JP Morgan Securities Inc.		2,631,595	2,633,975	3,692
05605N AA 5	BX TRUST 2020-VIV2 C 3.542% 03/09/44		11/20/2020	Various		14,476,172	15,000,000	33,685
05606F AN 3	BX TRUST 2019-OC11 E 4.075% 12/09/41		12/22/2020	Various		12,923,726	12,781,000	32,302
056083 AA 6	BXP 2017-GM A 3.379% 06/13/39		05/28/2020	Various		63,394,874	60,673,000	102,983
056083 AG 3	BXP 2017-GM B 3.425% 06/13/39		10/29/2020	Bank of America Corp.		172,050	160,000	15
056083 AL 2	BXP 2017-GM D 3.425% 06/13/39		10/29/2020	Bank of America Corp.		26,433,663	25,080,000	47,251
05608E AA 2	BX TRUST 2020-VIV3 B 3.544% 03/09/44		09/11/2020	Citigroup		18,168,169	18,000,000	40,744
058498 AR 7	BALL CORP 5.000% 03/15/22		03/11/2020	Citigroup		9,691,760	9,319,000	230,386
099724 AL 0	BORGWARNER INC 2.650% 07/01/27		06/16/2020	Bank of America Corp.		9,971,900	10,000,000	
115236 AC 5	BROWN & BROWN INC 2.375% 03/15/31		09/17/2020	JP Morgan Securities Inc.		11,986,800	12,000,000	
12433X AG 4	BX TRUST 2020-VIVA D 3.667% 03/09/44		12/21/2020	Various		44,635,000	45,000,000	69,063
12433Y AN 7	BX TRUST 2020-VKNG E 2.259% 10/15/37		09/18/2020	Citigroup		33,000,000	33,000,000	
12482H AL 8	CAMB 2019-LIFE D 1.909% 12/15/37		03/05/2020	JP Morgan Securities Inc.		200,623	201,000	438
1248EP BR 3	CCO HOLDINGS LLC 5.500% 05/01/26		03/12/2020	Citigroup		7,035,000	7,000,000	144,375
1248EP CE 1	CCO HOLDINGS LLC 4.500% 08/15/30		03/12/2020	Various		9,525,000	10,000,000	35,000
12510H AD 2	CAUTO 2020-1A A4 3.190% 02/15/50		01/15/2020	Credit Suisse		37,977,720	37,984,167	
12529F AA 1	CFMT 2020-HB3 A 2.812% 05/25/30		05/08/2020	Barclays Capital		15,376,421	15,376,441	
12529F AB 9	CFMT 2020-HB3 M1 4.083% 05/25/30		05/08/2020	Barclays Capital		9,799,989	9,800,000	
12529L AA 8	CFMT 2020-HB4 A 0.946% 12/26/30		12/11/2020	Nomura Securities Intl		18,999,991	19,000,000	
125354 AA 8	CGRBS 2013-VN05 A 3.369% 03/13/35		01/03/2020	Bank of Montreal		44,174,607	42,582,744	23,910
12592T AA 3	COMM 2015-3BP A 3.178% 02/10/35		10/28/2020	Various		81,810,490	77,444,000	100,831
12598E AF 9	COMM 2020-SBX C 2.056% 01/10/38		12/17/2020	Deutsche Bank		14,419,801	14,000,000	23,187
12625C AL 7	COMM 2013-WWP C 3.544% 03/10/31		12/03/2020	Various		12,355,764	11,711,000	17,772
12625C AN 3	COMM 2013-WWP D 3.898% 03/10/31		12/03/2020	Various		8,488,638	7,940,000	6,057
126408 HD 8	CSX CORPORATION 3.350% 11/01/25		03/10/2020	Mitsubishi Securities		10,571,375	9,575,000	116,722
12655Q AA 3	CSMC 2020-WEST A 3.040% 02/15/35		02/05/2020	Credit Suisse		66,949,675	65,000,000	104,299
12656K AL 1	COMM 2020-CX E 2.683% 11/10/46		10/27/2020	Deutsche Bank		13,675,781	15,000,000	4,472
14315X AB 4	CARMX 2020-1 A2 1.870% 04/17/23		01/14/2020	Bank of America Corp.		28,095,583	28,097,454	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
14448C AN 4	CARRIER GLOBAL CORP 2.242% 02/15/25		03/02/2020	Royal Bank of Canada		5,115,450	5,000,000	2,180
14576A AA 0	CARM 2020-1A A1 2.010% 12/15/50		11/18/2020	Goldman Sachs		8,996,275	9,000,000	
14987B AE 3	CC HOLDINGS GS V LLC/CRO		09/16/2020	Bank of America Corp		26,982,750	25,000,000	408,956
15189T AW 7	CENTERPOINT ENERGY INC		03/12/2020	MarketAxess		1,498,535	1,500,000	1,424
165183 AN 4	CFII 2017-2A C 3.010% 05/15/29		06/02/2020	Royal Bank of Canada		98,781	100,000	159
165183 BF 0	CFII 2017-4A A2 0.469% 11/15/29		10/14/2020	Wells Fargo Bank		2,189,153	2,189,409	28
165183 CJ 1	CFII 2020-1A A1 0.870% 08/16/32		10/06/2020	Various		27,427,396	27,424,616	508
20030N DG 3	COMCAST CORP 3.400% 04/01/30		03/24/2020	Bank of America Corp		14,973,450	15,000,000	
20030N DJ 7	COMCAST CORP 3.100% 04/01/25		03/24/2020	Wells Fargo Bank		7,496,175	7,500,000	
21871F AJ 7	BCORE 2019-CORE C 1.459% 12/15/31		07/07/2020	Credit Suisse		1,953,125	2,000,000	1,980
22160K AP 0	COSTCO WHOLESALE CORP 1.600% 04/20/30		04/16/2020	Credit Suisse		9,982,500	10,000,000	
22822V AS 0	CROWN CASTLE INTL CORP		06/04/2020	JP Morgan Securities Inc		7,480,200	7,500,000	
22966R AE 6	CUBESMART LP 4.375% 02/15/29		03/09/2020	Wells Fargo Bank		10,327,115	8,900,000	28,122
23291R AC 4	DLL 2019-MT3 A3 2.080% 02/21/23		04/16/2020	Bank of America Corp		25,434,745	25,633,000	
233046 AJ 0	DNKN 2019-1A A2I 3.787% 05/20/49		11/30/2020	Guggenheim Securities LLC		7,868,601	8,023,438	45,032
23306P AA 5	DBWF 2018-AMXP A 3.747% 05/05/35		03/03/2020	Various		36,660,000	35,250,000	15,166
23342N AC 2	DLL 2019-MA2 A3 2.340% 09/20/23		04/23/2020	Bank of America Corp		4,478,555	4,500,000	2,048
244199 BH 7	DEERE & CO 2.750% 04/15/25		03/25/2020	Citigroup		9,986,400	10,000,000	
24422E VE 6	JOHN DEERE CAPITAL CORP		03/04/2020	Royal Bank of Canada		9,997,600	10,000,000	
24704G AB 9	DEFT 2020-2 A2 0.470% 10/24/22		10/06/2020	Various		26,364,864	26,368,000	170
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	
25746U DG 1	DOMINION ENERGY INC 3.375% 04/01/30		03/31/2020	SMBC Nikko Securities Inc		7,820,605	7,900,000	
25755T AF 7	DPABS 2017-1A A2I 1.465% 07/25/47		09/01/2020	Various		982,809	983,580	1,281
25755T AL 4	DPABS 2019-1A A2 3.668% 10/25/49		03/26/2020	Barclays Capital		84,150	99,000	656
26208Q AD 9	DRIVE 2020-1 A3 2.020% 11/15/23		01/13/2020	Royal Bank of Canada		11,998,937	12,000,000	
26857L AA 0	ELFI 2020-A A 1.730% 08/25/45		06/18/2020	Bank of Montreal		12,304,426	12,308,266	
27409L AC 7	EAST OHIO GAS CO/THE 2.000% 06/15/30		06/02/2020	JP Morgan Securities Inc		9,969,400	10,000,000	
291011 BN 3	EMERSON ELECTRIC CO 1.950% 10/15/30		04/27/2020	Citigroup		1,964,059	1,975,000	
294429 AS 4	EQUIFAX INC 3.100% 05/15/30		04/22/2020	JP Morgan Securities Inc		9,981,000	10,000,000	
30166N AB 2	EART 2020-3A A2 0.460% 10/17/22		09/16/2020	Citigroup		37,998,450	38,000,000	
303250 AE 4	FAIR ISAAC CORP 5.250% 05/15/26		09/24/2020	US Bank		2,197,800	1,980,000	38,404
303250 AF 1	FAIR ISAAC CORP 4.000% 06/15/28		10/27/2020	Various		14,827,620	14,343,000	163,573
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		13,000,000	13,000,000	
340711 AY 6	FLORIDA GAS TRANSMISSION		06/10/2020	PNC BANK		4,988,150	5,000,000	
34354P AF 2	FLOWSERVE CORP 3.500% 10/01/30		09/24/2020	Various		29,923,650	30,000,000	6,806
34531M AB 4	FORDL 2020-A A2A 1.800% 07/15/22		01/22/2020	Barclays Capital		16,269,961	16,270,881	
36192H AA 2	GSMS 2012-ALOH A 3.551% 04/10/34		03/02/2020	Various		62,066,912	60,050,000	17,770
36192H AG 9	GSMS 2012-ALOH B 4.049% 04/10/34		04/14/2020	Bank of America Corp		13,960,625	14,000,000	23,619
36253X AG 0	GSMS 2017-500K B 1.059% 07/15/32		03/17/2020	Bank of America Corp		14,673,313	15,400,000	2,746
368306 AA 4	GB 2020-FLIX A 1.279% 08/25/37		08/07/2020	Goldman Sachs		40,000,000	40,000,000	
370334 CL 6	GENERAL MILLS INC 2.875% 04/15/30		03/31/2020	Bank of America Corp		6,986,000	7,000,000	
39154T BB 3	GALC 2020-1 A2 1.760% 06/15/22		02/04/2020	Wells Fargo Bank		60,173,804	60,179,635	
40139L AG 8	GUARDIAN LIFE GLOB FUND		06/16/2020	Deutsche Bank		9,990,800	10,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
40438F AB 0	HPEFS 2020-1A A2 1.730% 02/20/30		02/13/2020	Goldman Sachs		8,185,806	8,185,898	
41284U AB 0	HDMOT 2020-A A2A 1.830% 01/17/23		01/21/2020	Citigroup		14,710,633	14,711,375	
44421G AA 1	HY 2019-30HY A 3.228% 07/10/39		07/17/2020	Various		82,099,681	76,065,000	146,909
44421L AA 0	HY 2016-10HY A 2.835% 08/10/38		08/05/2020	Various		33,632,067	32,744,182	19,821
446413 AT 3	HUNTINGTON INGALLS INDUST		03/31/2020	Bank of America Corp		5,717,965	5,500,000	1,283
44935S AB 2	HALST 2020-A A2 1.900% 05/16/22		01/13/2020	Barclays Capital		22,662,999	22,664,830	
45378Y AA 2	IPT 2018-INDP A 3.763% 07/10/35		01/31/2020	Deutsche Bank		16,569,824	15,625,000	4,900
458140 BR 0	INTEL CORP 3.900% 03/25/30		03/20/2020	JP Morgan Securities Inc		10,977,450	11,000,000	
46591H AU 4	CACLN 2020-2 B 0.840% 02/25/28		11/17/2020	JP Morgan Securities Inc		16,750,000	16,750,000	
46646G AA 5	JPMCC 2016-NINE A 2.854% 09/06/38		08/03/2020	Various		82,887,294	79,036,000	91,740
46652B BJ 7	JPMCC 2020-NNN DFX 3.620% 01/16/37		02/11/2020	JP Morgan Securities Inc		23,689,972	23,000,000	57,813
494550 BT 2	KINDER MORGAN ENER PART		02/21/2020	Various		4,593,058	4,529,000	72,309
50117W AC 8	KCOT 2020-1A A3 1.960% 03/15/24		04/24/2020	JP Morgan Securities Inc		28,996,506	29,000,000	
539830 AY 5	LOCKHEED MARTIN CORPORATION		03/05/2020	Wells Fargo Bank		9,339,660	9,035,000	146,292
55282F AC 3	MFTII 2019-B3B4 B 3.732% 06/10/44		05/21/2020	Barclays Capital		19,415,150	20,330,000	42,155
552953 CH 2	MGM RESORTS INTERNATIONAL		10/08/2020	Bank of America Corp		40,000,000	40,000,000	
55303X AB 1	MGM GROWTH/MGM FINANCE		12/15/2020	Royal Bank of Canada		10,606,250	10,000,000	132,500
55316P AA 5	MKT 2020-525M A 2.694% 02/12/40		10/29/2020	Various		59,661,067	57,925,000	105,276
55354G AK 6	MSCI INC 3.625% 09/01/30		03/16/2020	Citigroup		3,840,000	4,000,000	5,639
573284 AN 6	MARTIN MARIETTA MATERIALS		09/28/2020	Suntrust Robinson Humphrey		6,323,466	5,700,000	59,217
57636Q AM 6	MASTERCARD INC 2.950% 06/01/29		03/18/2020	Wells Fargo Bank		10,021,900	10,000,000	89,319
58013M FN 9	MCDONALD'S CORP 3.300% 07/01/25		03/25/2020	Bank of America Corp		9,996,500	10,000,000	
58013M FP 4	MCDONALD'S CORP 3.500% 07/01/27		03/25/2020	Bank of America Corp		24,878,750	25,000,000	
58013M FQ 2	MCDONALD'S CORP 3.600% 07/01/30		03/25/2020	JP Morgan Securities Inc		16,875,220	17,000,000	
590027 AA 6	MHP 2020-HILL A 1.309% 08/15/37		08/13/2020	JP Morgan Securities Inc		24,000,000	24,000,000	
59217G CT 4	MET LIFE GLOB FUNDING I		03/11/2020	Various		14,177,981	13,225,000	81,995
59523U AM 9	MID-AMERICA APARTMENTS		03/09/2020	Wells Fargo Bank		7,099,095	6,429,000	82,863
60700K AE 2	MMAF 2020-BA A5 0.850% 04/14/42		09/10/2020	JP Morgan Securities Inc		13,496,876	13,500,000	
60700M AB 4	MMAF 2020-A A2 0.740% 04/09/24		06/05/2020	JP Morgan Securities Inc		19,498,187	19,500,000	
609207 AV 7	MONDELEZ INTERNTL INC 0.625% 07/01/22		06/30/2020	Citigroup		9,998,600	10,000,000	
61763Q AA 9	MSC 2014-CPT A 3.350% 07/13/29		01/17/2020	Morgan Stanley		60,301,306	59,312,000	115,906
61763Q AG 6	MSC 2014-CPT B 3.446% 07/13/29		12/02/2020	Various		4,813,136	4,730,000	9,763
61763Q AS 0	MSC 2014-CPT AM 3.402% 07/13/29		01/17/2020	Various		36,475,902	35,830,000	33,501
61763X BK 1	MSBAM 2014-C18 300C 4.490% 08/15/31		05/13/2020	Bank of America Corp		8,207,031	8,000,000	13,595
61763X BM 7	MSBAM 2014-C18 300D 5.279% 08/15/31		12/10/2020	Morgan Stanley		15,860,156	15,000,000	28,595
61764J AG 1	MSC 2014-MP E 3.693% 08/11/29		12/02/2020	Bank of America Corp		5,067,188	5,000,000	1,590
63862V AA 4	NHLT 2019-1A A 2.651% 06/25/29		07/29/2020	Barclays Capital		337,628	337,417	149
63862X AB 8	NHLT 2020-1A M1 1.472% 09/25/30		10/21/2020	Various		11,599,602	11,600,000	123
63862X AC 6	NHLT 2020-1A M2 1.972% 09/25/30		10/21/2020	Various		10,599,600	10,600,000	164
641062 AR 5	NESTLE HOLDINGS INC 0.625% 01/15/26		09/08/2020	Citigroup		9,948,300	10,000,000	
65339K BG 4	NEXTERA ENERGY CAPITAL		03/12/2020	MarketAxess		1,600,453	1,555,000	22,450
654106 AK 9	NIKE INC 2.850% 03/27/30		03/25/2020	Bank of America Corp		34,948,550	35,000,000	
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	JP Morgan Securities Inc		14,993,850	15,000,000	
68236J AA 9	OBP 2019-OBP A 2.516% 09/15/54		10/29/2020	Various		131,393,101	124,788,000	119,447
68241F AB 8	OLCMT 2004-C3 A2 5.724% 10/15/30		02/14/2020	Bank of America Corp		1,133,555	1,000,000	1,272

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
68245H AA 2	OMPT 2017-1MKT A 3.614% 02/10/32		03/02/2020	Various		31,578,846	30,415,000	26,734
68245H AJ 3	OMPT 2017-1MKT E 4.142% 02/10/32		12/17/2020	Credit Suisse		20,492,188	20,000,000	46,018
68902V AH 0	OTIS WORLDWIDE CORP 2.056% 04/05/25		03/11/2020	Various		16,456,624	16,200,000	9,046
69335P DT 9	PFSFC 2020-E A 1.000% 10/15/25		08/04/2020	JP Morgan Securities Inc.		34,496,871	34,500,000	
69353R EW 4	PNC BANK NA 2.150% 04/29/21		03/03/2020	Morgan Stanley		10,100,600	10,000,000	75,250
695114 CW 6	PACIFICORP 2.700% 09/15/30		04/06/2020	SMBC Nikko Securities Inc.		9,982,000	10,000,000	
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.		9,946,300	10,000,000	
718549 AG 3	PHILLIPS 66 PARTNERS LP		06/18/2020	Various		16,193,995	16,000,000	158,433
74340X BN 0	PROLOGIS LP 2.125% 04/15/27		03/12/2020	Credit Suisse		9,478,595	9,518,000	15,731
74932Q AA 8	RBSCF 2013-GSP A 3.834% 01/13/32		03/11/2020	Various		17,728,981	16,641,000	46,136
74968Q AA 5	RBIT 2020-1 A 2.158% 02/25/30		01/22/2020	Barclays Capital		16,157,922	16,157,931	
75513E BX 8	RAYTHEON TECHNOLOGIES CORP		06/08/2020	Citigroup		5,515,450	5,000,000	76,563
75513E CE 9	RAYTHEON TECHNOLOGIES CORP		06/08/2020	Citigroup		2,869,460	2,750,000	18,181
75513E CG 4	RAYTHEON TECHNOLOGIES CORP		06/08/2020	Citigroup		4,904,160	4,482,000	33,864
75951A AM 0	RELIANCE STAND LIFE II		01/13/2020	JP Morgan Securities Inc.		14,987,400	15,000,000	
78442P GD 2	SLM CORP 4.200% 10/29/25		10/26/2020	JP Morgan Securities Inc.		20,040,000	20,000,000	
78469P AC 8	SOFI 2016-A B 3.570% 01/26/38		05/15/2020	Citigroup		555,117	549,281	1,307
78470N AC 0	SOFI 2015-D B 3.590% 10/25/37		05/15/2020	Citigroup		415,763	411,392	985
80285R AB 4	SDART 2020-2 A2A 0.620% 05/15/23		07/14/2020	Wells Fargo Bank		18,648,897	18,649,041	
80285W AD 9	SDART 20203 A3 0.520% 07/15/24		09/15/2020	Royal Bank of Canada		18,748,208	18,750,000	
80285W AE 7	SDART 2020-3 B 0.690% 03/17/25		09/15/2020	Royal Bank of Canada		31,993,587	32,000,000	
82967N BC 1	SIRIUS XM RADIO INC 5.500% 07/01/29		03/16/2020	Bank of America Corp.		5,522,500	5,500,000	63,938
83390U AF 4	SOFI 2020-C AFX 1.950% 02/15/46		05/27/2020	Goldman Sachs		9,963,471	9,956,047	899
853496 AG 2	STANDARD INDUSTRIES INC		09/24/2020	Various		35,187,500	35,000,000	53,472
857477 BN 2	STATE STREET CORP 3.152% 03/30/31		03/26/2020	Morgan Stanley		7,000,000	7,000,000	
863667 BA 8	STRYKER CORP 1.150% 06/15/25		05/26/2020	Wells Fargo Bank		9,976,600	10,000,000	
871829 BL 0	SYSCO CORP 5.950% 04/01/30		03/31/2020	Bank of America Corp.		21,086,800	20,000,000	
88104L AE 3	TERRAFORM POWER OPERATIN		03/11/2020	MarketAxess		2,645,714	2,514,000	14,336
88167H AB 2	TESLA 2020-A A2 0.550% 05/22/23		07/30/2020	Deutsche Bank		16,444,815	16,445,965	
90205F AJ 9	PRK 2017-280P C 1.409% 09/15/34		06/03/2020	Various		958,563	985,000	999
90205F AL 4	PRK 2017-280P D 1.695% 09/15/34		09/29/2020	Various		11,002,438	11,200,000	6,759
907818 FH 6	UNION PACIFIC CORP 2.400% 02/05/30		03/09/2020	Deutsche Bank		13,660,942	13,100,000	35,807
91159H HN 3	US BANCORP 2.375% 07/22/26		03/10/2020	Wells Fargo Bank		24,115,577	23,410,000	77,220
91324P DX 7	UNITEDHEALTH GRP INC 2.000% 05/15/30		05/13/2020	Barclays Capital		19,831,400	20,000,000	
91533B AA 8	UPJOHN INC 1.125% 06/22/22		06/17/2020	Goldman Sachs		14,993,550	15,000,000	
918204 BA 5	VF CORPORATION 2.400% 04/23/25		04/21/2020	Bank of America Corp.		9,982,700	10,000,000	
92290B AD 3	VZOT 2020-B C 0.830% 02/20/25		08/04/2020	Royal Bank of Canada		23,494,569	23,500,000	
92348R AC 2	VZOT 2017-3A B 2.380% 04/20/22		05/27/2020	HSBC Securities Inc.		11,524,926	11,424,073	6,797
92348T AD 6	VZOT 2020-A C 2.060% 07/22/24		01/21/2020	Bank of America Corp.		14,817,233	14,820,000	
92826C AD 4	VISA INC 3.150% 12/14/25		03/12/2020	Various		12,987,580	12,000,000	92,881
92826C AL 6	VISA INC 1.900% 04/15/27		03/31/2020	JP Morgan Securities Inc.		6,775,838	6,795,000	
92858T AA 4	VLS 2020-LAB A 2.130% 10/10/42		10/21/2020	Citigroup		35,019,174	34,000,000	18,105
928668 AP 7	VOLKSWAGEN GROUP AMERICA		02/12/2020	Barclays Capital		15,536,550	15,000,000	153,333
928668 BG 6	VOLKSWAGEN GROUP AMERICA		11/17/2020	JP Morgan Securities Inc.		4,997,550	5,000,000	
928668 BJ 0	VOLKSWAGEN GROUP AMERICA		11/17/2020	JP Morgan Securities Inc.		14,977,500	15,000,000	
929160 AZ 2	VULCAN MATERIALS CO 3.500% 06/01/30		05/07/2020	Goldman Sachs		9,972,200	10,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
95058X AD 0	WEN 2018-1A A2I 3.573% 03/15/48		11/30/2020	Various		5,863,200	5,696,810	27,312
96328D BT 0	WHLS 2020-1A A2 0.510% 08/20/29		09/11/2020	Mizuho Securities		13,348,415	13,350,000	
974153 AB 4	WSTOP 2020-1A A2 2.841% 12/05/50		10/09/2020	Barclays Capital		12,000,000	12,000,000	
98419M AL 4	XYLEM INC 2.250% 01/30/31		06/24/2020	JP Morgan Securities Inc.		2,480,350	2,500,000	
13648T AA 5	CANADIAN PACIFIC RAILWAY	A	03/03/2020	Various		6,991,180	7,000,000	
14161G BV 1	CARDS 2019-1A A 0.531% 05/15/24	A	04/28/2020	HSBC Securities Inc.		14,850,000	15,000,000	7,525
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	A	03/05/2020	Royal Bank of Canada		20,265,625	20,000,000	34,933
68245X AJ 8	1011778 BC / NEW RED FIN	A	09/24/2020	Royal Bank of Canada		5,043,750	5,000,000	80,816
68245X AM 1	1011778 BC / NEW RED FIN	A	10/14/2020	Morgan Stanley		65,000,000	65,000,000	60,000
89352H BA 6	TRANS-CANADA PIPELINES	A	04/02/2020	JP Morgan Securities Inc.		14,975,400	15,000,000	
00507U AR 2	ALLERGAN FUNDING SCS 3.450% 03/15/22	D	02/12/2020	Credit Suisse		13,210,697	12,845,000	183,416
00774M AN 5	AERCAP IRELAND CAP/GLOBA	D	06/04/2020	Various		7,076,250	7,000,000	
111013 AL 2	SKY PLC 3.750% 09/16/24	D	03/10/2020	Various		24,751,333	22,850,000	371,000
25243Y BD 0	DIAGEO CAPITAL PLC 2.000% 04/29/30	D	04/27/2020	Bank of America Corp.		34,833,050	35,000,000	
82481L AB 5	SHIRE ACQ INV IRELAND DA	D	02/11/2020	Various		8,484,103	8,413,000	75,588
902674 YA 2	UBS AG LONDON 1.750% 04/21/22	D	04/14/2020	UBS Financial Services		24,967,250	25,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						3,574,239,497	3,514,261,860	5,874,351
8399997. Total - Bonds - Part 3						5,173,856,604	5,078,811,860	6,744,918
8399998. Total - Bonds - Summary Item from Part 5						3,099,197,647	3,055,163,963	2,760,653
8399999. Total - Bonds						8,273,054,251	8,133,975,823	9,505,571
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00287Y 10 9	ABBVIE INC		05/11/2020	State Street Bank	22,417.000	1,882,131	XXX	
00434H 10 8	ACCELERON PHARMA INC		06/23/2020	State Street Bank	500.000	54,547	XXX	
007903 10 7	ADVANCED MICRO DEVICES		10/19/2020	State Street Bank	5,800.000	482,740	XXX	
02005N 10 0	ALLY FINANCIAL INC		06/23/2020	State Street Bank	25,800.000	505,383	XXX	
025816 10 9	AMERICAN EXPRESS CO		06/23/2020	State Street Bank	6,300.000	630,899	XXX	
03784Y 20 0	APPLE HOSPITALITY REIT INC		03/25/2020	State Street Bank	148,300.000	1,391,529	XXX	
05464C 10 1	AXON ENTERPRISE INC		06/23/2020	State Street Bank	4,400.000	419,294	XXX	
08862E 10 9	BEYOND MEAT INC		06/23/2020	State Street Bank	2,200.000	349,838	XXX	
100557 10 7	BOSTON BEER COMPANY INC A		06/23/2020	State Street Bank	700.000	377,588	XXX	
11120U 10 5	BRIXMOR PROPERTY GROUP INC		03/25/2020	State Street Bank	66,900.000	764,399	XXX	
11282X 10 3	BROOKFIELD PROPERTY INC		03/25/2020	State Street Bank	59,800.000	543,157	XXX	
14448C 10 4	CARRIER GLOBAL CORP		06/23/2020	State Street Bank	28,200.000	639,209	XXX	
15135B 10 1	CENTENE CORP		03/25/2020	State Street Bank	9,900.000	514,355	XXX	
15872M 10 4	CHAMPIONX CORP		06/05/2020	Tax Free Exchange	5,575.000	10,403	XXX	
18915M 10 7	CLOUDFLARE INC A		12/11/2020	State Street Bank	5,600.000	457,801	XXX	
22160N 10 9	COSTAR GROUP INC		06/23/2020	State Street Bank	1,700.000	1,228,620	XXX	
222795 50 2	COUSINS PROPERTIES INC		03/25/2020	State Street Bank	19,100.000	517,568	XXX	
229663 10 9	CUBESMART		06/23/2020	State Street Bank	11,500.000	308,189	XXX	
253868 10 3	DIGITAL REALTY TRUST INC		03/25/2020	State Street Bank	19,400.000	2,438,099	XXX	
256163 10 6	DOCUSIGN INC		12/11/2020	State Street Bank	2,300.000	516,057	XXX	
256677 10 5	DOLLAR GENERAL CORP		06/23/2020	State Street Bank	2,400.000	458,704	XXX	
26884U 10 9	EPR PROPERTIES		03/25/2020	State Street Bank	52,500.000	1,480,936	XXX	
30231G 10 2	EXXON MOBILE CORP		06/23/2020	State Street Bank	108,800.000	5,105,571	XXX	
302941 10 9	FTI CONSULTING INC		06/23/2020	State Street Bank	5,100.000	538,245	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST		06/23/2020	State Street Bank	8,100.000	308,887	XXX	
343412 10 2	FLUOR CORP		03/25/2020	State Street Bank	113,800.000	695,933	XXX	
36467J 10 8	GAMING AND LEISURE PROPERTIE		12/24/2020	State Street Bank	11,049.160	409,701	XXX	
388689 10 1	GRAPHIC PACKAGING HOLDING CO		06/23/2020	State Street Bank	51,600.000	708,437	XXX	
42225P 50 1	HEALTHCARE TRUST OF AME A		06/23/2020	State Street Bank	11,300.000	305,960	XXX	
422806 10 9	HEICO CORP		03/25/2020	State Street Bank	6,400.000	509,285	XXX	
444097 10 9	HUDSON PACIFIC PROPERTIES IN		03/25/2020	State Street Bank	28,200.000	582,195	XXX	
44891N 10 9	IAC/INTERACTIVECORP		07/01/2020	Spin Off	9,100.000	132,748	XXX	
44930G 10 7	ICU MEDICAL INC		06/23/2020	State Street Bank	2,200.000	396,867	XXX	
478160 10 4	JOHNSON & JOHNSON		03/25/2020	State Street Bank	5,400.000	639,583	XXX	
499049 10 4	KNIGHT-SWIFT TRANSPORTATION		03/25/2020	State Street Bank	15,400.000	499,451	XXX	
530307 30 5	LIBERTY BROADBAND C		12/21/2020	Tax Free Exchange	4,467.740	94,460	XXX	
531229 60 7	LIBERTY MEDIA CORP SIRIUS C		06/03/2020	State Street Bank	1,502.000	38,256	XXX	
539830 10 9	LOCKHEED MARTIN CORPORATION		06/23/2020	State Street Bank	2,700.000	1,007,968	XXX	
55087P 10 4	LYFT INC A		03/25/2020	State Street Bank	37,800.000	1,076,049	XXX	
553498 10 6	MSA SAFETY INC		06/23/2020	State Street Bank	2,900.000	311,261	XXX	
574795 10 0	MASIMO CORP		06/23/2020	State Street Bank	1,400.000	321,420	XXX	
58463J 30 4	MEDICAL PROPERTIES TRUST INC		06/23/2020	State Street Bank	34,200.000	649,355	XXX	
60770K 10 7	MODERNA INC		10/19/2020	State Street Bank	34,300.000	1,354,456	XXX	
637417 10 6	NATIONAL RETAIL		06/23/2020	State Street Bank	12,100.000	444,800	XXX	
640268 10 8	NEKTAR THERAPEUTICS		03/25/2020	State Street Bank	35,000.000	596,019	XXX	
64110L 10 6	NETFLIX INC		10/19/2020	State Street Bank	21,900.000	8,019,326	XXX	
64828T 20 1	NEW RESIDENTIAL INVESTMENT		03/25/2020	State Street Bank	435,200.000	2,373,537	XXX	
67066G 10 4	NVIDIA CORP		12/11/2020	State Street Bank	3,900.000	2,018,883	XXX	
69331C 10 8	PG&E CORP		10/19/2020	State Street Bank	97,200.000	1,041,391	XXX	
70975L 10 7	PENUMBRA INC		06/23/2020	State Street Bank	2,200.000	402,101	XXX	
712704 10 5	PEOPLE'S UNITED FINANCIAL INC		06/23/2020	State Street Bank	43,100.000	518,402	XXX	
72352L 10 6	PINTEREST INC A		06/23/2020	State Street Bank	41,700.000	1,006,867	XXX	
74340W 10 3	PROLOGIS INC		02/04/2020	Tax Free Exchange	4,927.000	222,630	XXX	
74838J 10 1	QUIDEL CORP		10/19/2020	State Street Bank	6,800.000	1,559,775	XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP		04/03/2020	Tax Free Exchange	35,488.000	802,558	XXX	
756109 10 4	REALTY INCOME CORP		06/23/2020	State Street Bank	5,700.000	348,654	XXX	
758849 10 3	REGENCY CENTERS CORP		06/23/2020	State Street Bank	8,400.000	384,843	XXX	
76169C 10 0	REXFORD INDUSTRIAL REALTY IN		06/23/2020	State Street Bank	15,000.000	614,783	XXX	
776696 10 6	ROPER INDUSTRIES INC		06/23/2020	State Street Bank	800.000	320,512	XXX	
78440X 10 1	SL GREEN REALTY CORP		06/23/2020	State Street Bank	3,400.000	177,510	XXX	
78442P 10 6	SLM CORP		06/23/2020	State Street Bank	40,300.000	300,445	XXX	
79466L 30 2	SALESFORCE.COM INC		03/25/2020	State Street Bank	31,400.000	4,865,816	XXX	
808513 10 5	CHARLES SCHWAB CORP		06/23/2020	State Street Bank	59,500.000	2,053,347	XXX	
81762P 10 2	SERVICENOW INC		03/25/2020	State Street Bank	7,000.000	1,898,154	XXX	
831865 20 9	SMITH AO CORP		06/23/2020	State Street Bank	9,100.000	432,629	XXX	
85208M 10 2	SPROUTS FARMERS MARKET INC		03/25/2020	State Street Bank	27,300.000	472,992	XXX	
852234 10 3	SQUARE INC A		06/23/2020	State Street Bank	3,600.000	377,449	XXX	
87161C 50 1	SYNOVUS FINANCIAL CORP		06/23/2020	State Street Bank	15,000.000	324,617	XXX	
872307 10 3	TCF FINANCIAL CORP		06/23/2020	State Street Bank	11,200.000	341,930	XXX	
872590 10 4	T-MOBILE US INC		07/22/2020	State Street Bank	1,120.000	124,322	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
874054 10 9	TAKE-TWO INTERACTIVE SOFTWRE		06/23/2020	State Street Bank	4,700.000	676,831	XXX	
87918A 10 5	TELADOC HEALTH INC		10/30/2020	State Street Bank	6,985.000	1,252,319	XXX	
893641 10 0	TRANSDIGM GROUP INC		03/25/2020	State Street Bank	1,500.000	515,605	XXX	
89531P 10 5	TREX COMPANY INC		06/23/2020	State Street Bank	3,700.000	457,866	XXX	
90138F 10 2	TWILIO INC A		06/23/2020	State Street Bank	2,200.000	475,969	XXX	
90184L 10 2	TWITTER INC		10/19/2020	State Street Bank	7,700.000	351,127	XXX	
90214J 10 1	2U INC		03/25/2020	State Street Bank	25,600.000	484,372	XXX	
90353T 10 0	UBER TECHNOLOGIES INC		06/23/2020	State Street Bank	16,000.000	526,979	XXX	
912008 10 9	US FOODS HOLDING CORP		03/25/2020	State Street Bank	37,400.000	588,900	XXX	
92556V 10 6	VIATRIS INC		11/17/2020	State Street Bank	21,100.000	330,426	XXX	
92556V 10 6	VIATRIS INC		11/17/2020	Spin Off	71,824.000	618,894	XXX	
92766K 10 6	VIRGIN GALACTIC HOLDINGS INC		06/23/2020	State Street Bank	20,600.000	352,849	XXX	
928881 10 1	VONTIER CORP		10/09/2020	Spin Off	12,580.000	76,820	XXX	
931142 10 3	WALMART INC		03/25/2020	State Street Bank	12,000.000	1,311,874	XXX	
957638 10 9	WESTERN ALLIANCE BANCORP		06/23/2020	State Street Bank	11,000.000	430,367	XXX	
969457 10 0	WILLIAMS COS INC		03/25/2020	State Street Bank	20,600.000	273,525	XXX	
98212B 10 3	WPX ENERGY INC		03/25/2020	State Street Bank	236,600.000	774,865	XXX	
983793 10 0	XPO LOGISTICS INC		06/23/2020	State Street Bank	4,000.000	317,404	XXX	
98936J 10 1	ZENDESK INC		03/25/2020	State Street Bank	10,800.000	708,065	XXX	
98954M 10 1	ZILLOW GROUP INC A		10/19/2020	State Street Bank	3,600.000	359,075	XXX	
98980G 10 2	ZSCALER INC		12/11/2020	State Street Bank	6,100.000	1,104,457	XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS A		12/11/2020	State Street Bank	1,600.000	626,599	XXX	
733174 70 0	POPULAR INC	C	06/23/2020	State Street Bank	8,800.000	340,745	XXX	
806857 10 8	SCHLUMBERGER LTD	C	03/25/2020	State Street Bank	234,754.000	3,395,599	XXX	
G46188 10 1	HORIZON THERAPEUTICS PLC	C	10/19/2020	State Street Bank	4,950.000	389,735	XXX	
G47567 10 5	IHS MARKIT LTD	C	06/23/2020	State Street Bank	6,800.000	504,155	XXX	
G51502 10 5	JOHNSON CONTROLS INTL PLC	C	06/23/2020	State Street Bank	10,900.000	380,536	XXX	
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD	C	03/25/2020	State Street Bank	22,000.000	482,555	XXX	
G5960L 10 3	MEDTRONIC PLC	C	03/25/2020	State Street Bank	12,000.000	1,024,933	XXX	
G6518L 10 8	NIELSEN HOLDINGS PLC	C	03/25/2020	State Street Bank	36,200.000	481,985	XXX	
H8817H 10 0	TRANSOCEAN LTD	C	03/25/2020	State Street Bank	508,900.000	723,147	XXX	
L8681T 10 2	SPOTIFY TECHNOLOGY SA	C	03/25/2020	State Street Bank	6,400.000	826,496	XXX	
N14506 10 4	ELASTIC NV	C	03/25/2020	State Street Bank	11,900.000	671,724	XXX	
N72482 12 3	QIAGEN NV	C	03/25/2020	State Street Bank	12,100.000	483,917	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						86,022,541	XXX	0
9799997. Total - Common Stocks - Part 3						86,022,541	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						2,015,624	XXX	
9799999. Total - Common Stocks						88,038,165	XXX	0
9899999. Total - Preferred and Common Stocks						88,038,165	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						8,361,092,416	XXX	9,505,571

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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 2R 0	US TREASURY NOTE 2.250% 08/15/27		08/13/2020.	Various		63,322,266	58,000,000	55,072,813	55,594,638		76,646		76,646		55,671,285		7,650,981	7,650,981	843,997	08/15/2027.
912828 3P 3	US TREASURY NOTE 2.250% 12/31/24		07/16/2020.	Various		76,066,211	70,000,000	67,746,875	68,325,724		129,104		129,104		68,454,829		7,611,382	7,611,382	655,129	12/31/2024.
912828 3W 8	US TREASURY NOTE 2.750% 02/15/28		04/30/2020.	Goldman Sachs		17,559,961	15,000,000	14,895,703	14,912,583		3,093		3,093		14,915,676		2,644,285	2,644,285	292,376	02/15/2028.
912828 4P 2	US TREASURY NOTE 2.625% 05/15/21		03/04/2020.	Citigroup		10,635,625	10,400,000	10,547,875	10,547,581		(18,789)		(18,789)		10,528,792		106,834	106,834	83,250	05/15/2021.
912828 4V 9	US TREASURY NOTE 2.875% 08/15/28		03/26/2020.	Barclays Capital		12,854,961	11,000,000	10,917,070	10,926,536		1,824		1,824		10,928,360		1,926,601	1,926,601	196,353	08/15/2028.
912828 4X 5	US TREASURY NOTE 2.750% 08/31/23		08/13/2020.	Citigroup		30,172,188	28,000,000	27,845,000	27,882,695		19,136		19,136		27,901,831		2,270,356	2,270,356	734,429	08/31/2023.
912828 5D 8	US TREASURY NOTE 2.875% 09/30/23		04/23/2020.	Bank of America Corp.		28,829,102	26,500,000	26,293,867	26,341,185		12,866		12,866		26,354,051		2,475,051	2,475,051	430,897	09/30/2023.
912828 5F 3	US TREASURY NOTE 2.875% 10/15/21		04/29/2020.	JP Morgan Securities Inc.		25,977,539	25,000,000	24,949,102	24,968,504		5,986		5,986		24,974,490		1,003,049	1,003,049	388,832	10/15/2021.
912828 5T 3	US TREASURY NOTE 2.625% 12/31/25		09/15/2020.	Goldman Sachs		16,824,609	15,000,000	14,950,195	14,956,522		4,474		4,474		14,960,996		1,863,613	1,863,613	280,333	12/31/2025.
912828 6A 3	US TREASURY NOTE 2.625% 01/31/26		07/16/2020.	JP Morgan Securities Inc.		22,515,625	20,000,000	20,105,078	20,092,935		(7,641)		(7,641)		20,085,294		2,430,331	2,430,331	504,808	01/31/2026.
912828 6F 2	US TREASURY NOTE 2.500% 02/28/26		09/11/2020.	Various		51,615,887	46,100,000	46,118,672	46,117,462		(4,367)		(4,367)		46,113,095		5,502,792	5,502,792	1,084,929	02/28/2026.
912828 6L 9	US TREASURY NOTE 2.250% 03/31/26		07/22/2020.	Various		47,511,992	43,000,000	42,489,346	42,537,256		36,720		36,720		42,573,976		4,938,017	4,938,017	754,119	03/31/2026.
912828 6R 6	US TREASURY NOTE 2.250% 04/30/24		01/15/2020.	Barclays Capital		182,214,844	177,500,000	178,103,516	178,037,805		(5,149)		(5,149)		178,032,656		4,182,188	4,182,188	844,832	04/30/2024.
912828 6S 4	US TREASURY NOTE 2.375% 04/30/26		10/22/2020.	Various		111,521,719	101,000,000	101,074,292	101,067,067		(11,963)		(11,963)		101,055,105		10,466,614	10,466,614	1,515,889	04/30/2026.
912828 6T 2	US TREASURY NOTE 2.375% 05/15/29		01/23/2020.	Bank of America Corp.		21,149,219	20,000,000	21,636,719	21,585,598		(10,021)		(10,021)		21,575,577		(426,358)	(426,358)	91,346	05/15/2029.
912828 6X 3	US TREASURY NOTE 2.125% 05/31/26		03/31/2020.	Barclays Capital		78,527,109	71,500,000	72,396,406	72,332,458		(30,709)		(30,709)		72,301,749		6,225,360	6,225,360	510,610	05/31/2026.
912828 6Z 8	US TREASURY NOTE 1.750% 06/30/24		04/15/2020.	Barclays Capital		23,304,531	22,000,000	21,943,828	21,949,054		2,971		2,971		21,952,025		1,352,506	1,352,506	113,173	06/30/2024.
912828 7B 0	US TREASURY NOTE 1.875% 06/30/26		03/26/2020.	Goldman Sachs		32,306,250	30,000,000	29,887,109	29,893,932		3,299		3,299		29,897,231		2,409,019	2,409,019	134,444	06/30/2026.
912828 J2 7	US TREASURY NOTE 2.000% 02/15/25		04/23/2020.	Bank of America Corp.		59,241,016	55,000,000	52,014,063	52,703,578		130,150		130,150		52,833,729		6,407,287	6,407,287	758,516	02/15/2025.
912828 M8 0	US TREASURY NOTE 2.000% 11/30/22		07/16/2020.	Goldman Sachs		15,653,320	15,000,000	14,846,842	14,907,330		16,705		16,705		14,924,035		729,285	729,285	188,525	11/30/2022.
912828 TY 6	US TREASURY NOTE 1.625% 11/15/22		01/15/2020.	Morgan Stanley		35,051,953	35,000,000	35,031,250	35,029,924		(460)		(460)		35,029,463		22,490	22,490	96,875	11/15/2022.
912828 U8 1	US TREASURY NOTE 2.000% 12/31/21		04/14/2020.	Morgan Stanley		30,905,859	30,000,000	30,111,328	30,046,871		(7,002)		(7,002)		30,039,869		865,990	865,990	174,725	12/31/2021.
912828 Y6 1	US TREASURY NOTE 2.750% 07/31/23		04/16/2020.	JP Morgan Securities Inc.		10,810,547	10,000,000	9,969,141	9,977,283		1,661		1,661		9,978,944		831,602	831,602	195,673	07/31/2023.
912828 Y8 7	US TREASURY NOTE 1.750% 07/31/24		04/22/2020.	Morgan Stanley		37,082,227	35,000,000	35,445,898	35,413,629		(27,211)		(27,211)		35,386,417		1,695,809	1,695,809	445,913	07/31/2024.
912828 Y9 5	US TREASURY NOTE 1.875% 07/31/26		10/22/2020.	Barclays Capital		32,387,109	30,000,000	30,645,313	30,613,591		(72,320)		(72,320)		30,541,272		1,845,838	1,845,838	690,897	07/31/2026.
912828 YB 0	US TREASURY NOTE 1.625% 08/15/29		03/19/2020.	Various		33,002,461	31,500,000	31,070,137	31,076,388		8,687		8,687		31,085,076		1,917,385	1,917,385	302,411	08/15/2029.
912828 YD 6	US TREASURY NOTE 1.375% 08/31/26		07/22/2020.	Various		40,083,750	38,000,000	37,740,547	37,751,353		18,333		18,333		37,769,686		2,314,064	2,314,064	409,810	08/31/2026.
912828 YE 4	US TREASURY NOTE 1.250% 08/31/24		02/04/2020.	Morgan Stanley		18,855,273	19,000,000	18,671,055	18,688,804		6,233		6,233		18,695,037		160,237	160,237	103,091	08/31/2024.
912828 YG 9	US TREASURY NOTE 1.625% 09/30/26		04/16/2020.	Bank of America Corp.		56,669,219	53,000,000	52,860,977	52,864,418		5,782		5,782		52,870,200		3,799,019	3,799,019	462,637	09/30/2026.
912828 YM 6	US TREASURY NOTE 1.500% 10/31/24		06/30/2020.	Various		206,675,281	200,000,000	198,802,656	198,835,309		50,877		50,877		198,886,186		7,789,095	7,789,095	1,171,079	10/31/2024.
912828 YQ 7	US TREASURY NOTE 1.625% 10/31/26		03/24/2020.	Bank of America Corp.		21,143,750	20,000,000	19,889,063	19,891,453		3,506		3,506		19,894,959		1,248,791	1,248,791	130,357	10/31/2026.
912828 YS 3	US TREASURY NOTE 1.750% 11/15/29		02/13/2020.	Various		45,159,492	44,700,000	44,095,492	44,097,644		5,951		5,951		44,103,596		1,055,897	1,055,897	185,947	11/15/2029.
912828 YU 8	US TREASURY NOTE 1.625% 11/30/26		03/25/2020.	Various		190,401,152	180,000,000	178,139,063	178,143,314		58,731		58,731		178,202,046		12,199,106	12,199,106	940,236	11/30/2026.
912828 YV 6	US TREASURY NOTE 1.500% 11/30/24		01/30/2020.	Goldman Sachs		7,045,938	7,000,000	6,914,414	6,914,681		1,345		1,345		6,916,027		129,911	129,911	17,787	11/30/2024.
912828 YW 4	US TREASURY NOTE 1.625% 12/15/22		04/07/2020.	Bank of America Corp.		10,341,797	10,000,000	9,981,641	9,981,730		1,566		1,566		9,983,295		358,501	358,501	51,059	12/15/2022.
912828 YY 0	US TREASURY NOTE 1.750% 12/31/24		02/03/2020.	Goldman Sachs		20,365,625	20,000,000	20,040,625	20,040,600		(839)		(839)		20,039,760		325,865	325,865	33,654	12/31/2024.
0599999.	Total - Bonds - U.S. Government					1,723,785,407	1,623,200,000	1,613,242,971	1,615,047,435	0	409,175	0	409,175	0	1,615,456,615	0	108,328,793	108,328,793	15,818,938	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3137AJ MG 6	FHMS 2011-K016 X1 IO 1.481% 10/25/21		12/01/2020.	Paydown				356,868	69,036		(69,036)		(69,036)					0	27,485	10/25/2021.
3137B2 HP 8	FHMS 2013-K028 X1 IO 0.251% 02/25/23		12/01/2020.	Paydown				72,238	37,898		(37,898)		(37,898)					0	9,172	02/25/2023.
3137BA HB 1	FHMS 2014-K715 X1 IO 1.160% 01/25/21		12/01/2020.	Paydown				14,141,517	1,652,651		(1,652,651)		(1,652,651)					0	2,254,623	01/25/2021.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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
3137BF DR 9	FHMS 2014-K717 X1 IO 0.464% 09/25/21	..	12/01/2020.	Paydown				62,023	12,723		(12,723)		(12,723)					0	6,201	09/25/2021.
3137FB TC 0	FHMS 2017-K728 X1 IO 0.409% 08/25/24	..	12/01/2020.	Paydown				31,575	20,833		(20,833)		(20,833)					0	3,683	08/25/2024.
3137FD EU 2	FHMS 2018-K154 X1 IO 0.305% 11/25/32	..	12/01/2020.	Paydown				19,176	12,991		(12,991)		(12,991)					0	1,200	11/25/2032.
3137FE ZW 3	FHMS 2018-K076 X1 IO 0.117% 04/25/28	..	12/01/2020.	Paydown				10,087	8,412		(8,412)		(8,412)					0	846	04/25/2028.
3137FG 6U 4	FHMS 2018-K155 X1 IO 0.113% 04/25/33	..	12/01/2020.	Paydown				32,702	29,643		(29,643)		(29,643)					0	1,919	04/25/2033.
3137FH PL 1	FHMS 2018-K080 X1 IO 0.119% 07/25/28	..	12/01/2020.	Paydown				10,916	9,562		(9,562)		(9,562)					0	908	07/25/2028.
3137FJ XX 2	FHMS 2018-K083 X1 IO 0.033% 09/25/28	..	12/01/2020.	Paydown				1,663	1,477		(1,477)		(1,477)					0	179	09/25/2028.
3137FK JE 7	FHMS 2018-K085 X1 IO 0.077% 10/25/28	..	12/01/2020.	Paydown				7,384	5,027		(5,027)		(5,027)					0	665	10/25/2028.
3137FK SK 3	FHMS 2018-K086 X1 IO 0.243% 11/25/28	..	12/01/2020.	Paydown				16,045	14,455		(14,455)		(14,455)					0	1,234	11/25/2028.
3137FL 6G 4	FHMS 2019-K088 X1 IO 0.507% 01/25/29	..	12/01/2020.	Paydown				2,250	2,083		(2,083)		(2,083)					0	174	01/25/2029.
3137FL 6R 0	FHMS 2019-K089 X1 IO 0.539% 01/25/29	..	12/01/2020.	Paydown				47,353	43,557		(43,557)		(43,557)					0	3,610	01/25/2029.
3137FL N5 9	FHMS 2019-K734 X1 IO 0.647% 02/25/26	..	12/01/2020.	Paydown				3,412	3,008		(3,008)		(3,008)					0	376	02/25/2026.
3137FL NB 6	FHMS 2019-K091 X1 IO 0.558% 03/25/29	..	12/01/2020.	Paydown				14,576	13,615		(13,615)		(13,615)					0	1,021	03/25/2029.
3137FL YL 2	FHMS 2019-K1511 X1 IO 0.777% 03/25/34	..	12/01/2020.	Paydown				12,995	12,467		(12,467)		(12,467)					0	742	03/25/2034.
3137FM CT 7	FHMS 2019-K093 X1 IO 0.951% 05/25/29	..	12/01/2020.	Paydown				11,895	11,269		(11,269)		(11,269)					0	839	05/25/2029.
3137FM U2 6	FHMS 2019-K094 X1 IO 0.880% 06/25/29	..	12/01/2020.	Paydown				9,062	8,574		(8,574)		(8,574)					0	711	06/25/2029.
3137FN WZ 9	FHMS 2019-K736 X1 IO 1.311% 07/25/26	..	12/01/2020.	Paydown				4,202	4,007		(4,007)		(4,007)					0	424	07/25/2026.
3137FN X7 0	FHMS 2019-K097 X1 IO 1.089% 07/25/29	..	12/01/2020.	Paydown				4,014	3,908		(3,908)		(3,908)					0	293	07/25/2029.
3137FP HM 0	FHMS 2019-K098 X1 IO 1.143% 08/25/29	..	12/01/2020.	Paydown				40,268	39,397		(39,397)		(39,397)					0	2,797	08/25/2029.
3137FQ 3C 5	FHMS 2019-K 100 X1 IO 0.649% 09/25/29	..	12/01/2020.	Paydown				23,909	23,606		(23,606)		(23,606)					0	1,669	09/25/2029.
313921 6F 0	FANNIEMAE 2001-W3 A 7.000% 09/01/41	..	12/01/2020.	Paydown		3,776	3,776	3,951	3,767		10		10		3,776			0	120	09/01/2041.
31392C MS 0	FNW 2002-W1 2A 5.501% 02/25/42	..	12/01/2020.	Paydown		7,427	7,427	7,792	7,246		181		181		7,427			0	237	02/25/2042.
49130T PR 1	KENTUCKY HSG CORP HSG REV	..	08/26/2020.	Redemption 100.0000		1,340,000	1,340,000	1,389,741	1,359,011		(19,011)		(19,011)		1,340,000			0	50,988	07/01/2033.
56052E 7K 8	MAINE ST HSG AUTH MTGE REVENUE	..	11/18/2020.	Redemption 100.0000		180,000	180,000	186,838	183,386		(3,386)		(3,386)		180,000			0	4,469	11/15/2043.
56052F CE 3	MAINE ST HSG AUTH MTGE PURCHAS	..	11/18/2020.	Redemption 100.0000		565,000	565,000	592,894	582,873		(17,873)		(17,873)		565,000			0	14,978	11/15/2035.
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DE	..	08/31/2020.	Redemption 100.0000		1,720,000	1,720,000	1,781,077	1,757,250		(37,250)		(37,250)		1,720,000			0	41,239	09/01/2047.
60416S BU 3	MINNESOTA ST HSG FIN AGY	..	12/01/2020.	Redemption 100.0000		705,000	705,000	740,497	720,296		(15,296)		(15,296)		705,000			0	19,938	07/01/2031.
61212R 5G 7	MONTANA ST BRD HSG 3.000% 12/01/43	..	12/01/2020.	Redemption 100.0000		475,000	475,000	489,250	482,879		(7,879)		(7,879)		475,000			0	10,650	12/01/2043.
647200 V3 5	NEW MEXICO MTG FIN AGY	..	12/01/2020.	Redemption 100.0000		245,000	245,000	259,404	249,907		(4,907)		(4,907)		245,000			0	8,203	03/01/2043.
677377 Q5 5	OHIO HSG FIN AGY 5.000% 11/01/28	..	05/01/2020.	Redemption 100.0000		50,000	50,000	54,795	50,359		(359)		(359)		50,000			0	1,250	11/01/2028.
686087 LC 9	OREGON ST HSG & CMNTY 5.000% 07/01/30	..	10/01/2020.	Redemption 100.0000		560,000	560,000	590,626	568,070		(8,070)		(8,070)		560,000			0	28,563	07/01/2030.
708796 5R 4	PENNSYLVANIA HSG FIN 4.000% 04/01/39	..	12/31/2020.	Redemption 100.0000		1,805,000	1,805,000	1,933,209	1,886,680		(81,680)		(81,680)		1,805,000			0	65,704	04/01/2039.
83712D XJ 0	SOUTH CAROLINA HSG 4.000% 01/01/47	..	10/01/2020.	Redemption 100.0000		750,000	750,000	804,990	780,036		(30,036)		(30,036)		750,000			0	24,750	01/01/2047.
917436 8L 4	UTAH HSG CORP SF 3.875% 01/01/50	..	07/01/2020.	Redemption 100.0000		460,000	460,000	476,210	475,351		(15,351)		(15,351)		460,000			0	13,319	01/01/2050.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					8,866,203	8,866,203	24,247,404	11,147,310	0	(2,281,106)	0	(2,281,106)	0	8,866,203	0		0	2,605,179	XXX
Bonds - Industrial and Miscellaneous																				
00183H AG 6	AOA 2015-1177 C 3.110% 12/13/29	..	07/10/2020.	Credit Suisse		17,014,241	16,993,000	16,818,277	16,947,028		16,736		16,736		16,963,763		50,478	50,478	321,707	12/13/2029.
00206R CN 0	AT&T INC 3.400% 05/15/25	..	01/03/2020.	Barclays Capital		1,913,148	1,820,000	1,712,110	1,727,256		250		250		1,727,506		185,642	185,642	8,938	05/15/2025.
00206R DP 4	AT&T INC 3.800% 03/01/24	..	07/31/2020.	Citigroup		18,441,837	16,582,000	16,594,768	16,589,619		(812)		(812)		16,588,807		1,853,030	1,853,030	584,608	03/01/2024.
00252F CU 3	AMIT 2005-4 M2 0.883% 10/25/35	..	12/28/2020.	Paydown		1,730,240	1,730,240	1,728,888	1,724,984		5,255		5,255		1,730,240			0	16,479	10/25/2035.
00432C AU 5	ACCSS 2003-A A2 1.987% 07/01/38	..	05/26/2020.	Paydown		1,168,156	1,168,156	1,139,682	1,169,210		(1,054)		(1,054)		1,168,156			0	7,173	07/01/2038.
004375 EJ 6	ACCR 2005-4 A2D 0.815% 12/25/35	..	09/25/2020.	Paydown		1,255,044	1,255,044	1,249,945	1,253,019		2,025		2,025		1,255,044			0	9,120	12/25/2035.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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
00842C AF 2	ABMT 2015-7 A6 3.000% 10/25/45		11/01/2020.	Paydown		5,575,221	5,575,221	5,662,334	5,593,122		(17,901)		(17,901)		5,575,221			0	97,878	10/25/2045.
02004W AB 7	ALLYA 2019-1 A2 2.850% 03/15/22		10/15/2020.	Paydown		4,850,317	4,850,317	4,850,216	4,850,282		35		35		4,850,317			0	57,806	03/15/2022.
023608 AF 9	AMEREN CORPORATION 2.700% 11/15/20		10/15/2020.	Call 100.0000		12,000,000	12,000,000	11,998,540	11,999,514		156		156		11,999,669		331	331	297,000	11/15/2020.
02582J HQ 6	AMXCA 2018-1 A 2.670% 10/17/22		03/15/2020.	Paydown		8,139,000	8,139,000	8,091,946	8,131,985		7,015		7,015		8,139,000			0	54,328	10/17/2022.
02587A AK 0	AMXCA 2017-1 B 2.100% 09/15/22		02/15/2020.	Paydown		14,150,000	14,150,000	14,149,447	14,149,555		445		445		14,150,000			0	49,525	09/15/2022.
03063N AK 3	ACRE 2010-ARTA B 6.031% 01/14/29		07/11/2020.	Paydown		1,500,000	1,500,000	1,532,344	1,531,746		(31,746)		(31,746)		1,500,000			0	52,770	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.
032654 AQ 8	ANALOG DEVICES INC 2.850% 03/12/20		03/12/2020.	Maturity		20,000,000	20,000,000	19,961,400	19,995,077		4,923		4,923		20,000,000			0	285,000	03/12/2020.
035242 AL 0	ANHEUSER-BUSCH INBEV FIN		07/01/2020.	Citigroup		30,630,465	28,761,000	28,612,066	28,599,003		23,952		23,952		28,622,955		2,007,510	2,007,510	885,839	02/01/2023.
037389 AW 3	AON CORP 5.000% 09/30/20		06/30/2020.	Call 100.0000		6,975,000	6,975,000	7,317,473	7,076,621		(67,782)		(67,782)		7,008,839		(33,839)	(33,839)	339,674	09/30/2020.
04033J AA 9	ARIFL 2019-A A1 2.449% 06/15/20		05/15/2020.	Paydown		3,831,690	3,831,690	3,831,690	3,831,690				0		3,831,690			0	21,327	06/15/2020.
05357H AA 8	AVMT 2013-AVM A 3.867% 12/05/32		06/01/2020.	Paydown		28,627,000	28,627,000	28,943,248	28,804,233		(177,233)		(177,233)		28,627,000			0	544,636	12/05/2032.
05357H AJ 9	AVMT 2013-AVM C 3.867% 12/05/32		06/01/2020.	Paydown		12,305,000	12,305,000	12,726,596	12,380,446		(75,446)		(75,446)		12,305,000			0	234,106	12/05/2032.
05357H AL 4	AVMT 2013-AVM D 3.867% 12/05/32		06/01/2020.	Paydown		18,800,000	18,800,000	19,167,711	18,865,049		(65,049)		(65,049)		18,800,000			0	357,674	12/05/2032.
05357H AN 0	AVMT 2013-AVM E 3.867% 12/05/32		06/01/2020.	Paydown		33,429,000	33,429,000	33,933,450	33,553,763		(124,763)		(124,763)		33,429,000			0	635,995	12/05/2032.
05492G AJ 7	BBCMS 2019-CLP C 1.241% 12/15/31		12/15/2020.	Paydown		673,574	673,574	667,060	665,849		7,724		7,724		673,574			0	8,735	12/15/2031.
05492G AL 2	BBCMS 2019-CLP D 1.887% 12/15/31		12/15/2020.	Paydown		794,606	794,606	786,902	785,465		9,142		9,142		794,606			0	13,754	12/15/2031.
05531F BJ 1	BB&T CORPORATION 2.200% 03/16/23		06/16/2020.	Various		25,891,350	25,000,000	24,981,500	24,982,618		2,272		2,272		24,984,890		906,460	906,460	403,944	03/16/2023.
05545J AA 7	BCAP LLC TRUST 2015-RR3 1A1		12/24/2020.	Paydown		1,289,527	1,289,527	1,313,706	1,305,262		(15,735)		(15,735)		1,289,527			0	30,389	07/27/2035.
05565E BA 2	BMW US CAPITAL LLC 3.250% 08/14/20		08/14/2020.	Maturity		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	975,000	08/14/2020.
05588C AB 8	BMWOT 2019-A A2 2.050% 05/25/22		12/25/2020.	Paydown		13,691,408	13,691,408	13,691,119	13,691,203		205		205		13,691,408			0	181,242	05/25/2022.
056054 AF 6	BX TRUST 2019-XL C 1.409% 10/15/36		10/15/2020.	Paydown		2,028,087	2,028,087	2,028,087	2,027,929		159		159		2,028,087			0	12,328	10/15/2036.
056054 AG 4	BX TRUST 2019-XL D 1.609% 10/15/36		07/15/2020.	Paydown		1,622,470	1,622,470	1,622,470	1,622,347		123		123		1,622,470			0	10,585	10/15/2036.
056059 AA 6	BX TRUST 2018-IND A 0.902% 11/15/35		09/17/2020.	Wells Fargo Bank		12,785,977	12,785,977	12,784,056	12,762,170		12,192		12,192		12,774,362		11,615	11,615	154,013	11/15/2035.
056059 AA 6	BX TRUST 2018-IND A 0.902% 11/15/35		09/15/2020.	Paydown		5,709,817	5,709,817	5,708,959	5,699,186		10,632		10,632		5,709,817			0	57,694	11/15/2035.
065603 AB 8	BWSTA 2018-1 A2 3.090% 04/15/21		04/15/2020.	Paydown		11,854,503	11,854,503	11,853,979	11,854,430		74		74		11,854,503			0	63,371	04/15/2021.
07274N AJ 2	BAYER US FINANCE II LLC		01/09/2020.	Morgan Stanley		5,281,556	4,894,000	4,756,136	4,773,720		523		523		4,774,243		507,313	507,313	16,177	12/15/2025.
075887 BR 9	BECTON DICKINSON & CO 2.404% 06/05/20		06/05/2020.	Maturity		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	239,064	06/05/2020.
085770 AA 3	BERRY GLOBAL ESCROW CORP		01/10/2020.	Citigroup		12,409,688	11,750,000	11,756,250	11,755,817		68		68		11,755,885		653,802	653,802	344,314	07/15/2026.
11134L AB 5	BROADCOM CRP - CAYMN FI		01/15/2020.	Maturity		35,000,000	35,000,000	34,920,900	34,998,561		1,439		1,439		35,000,000			0	415,625	01/15/2020.
125282 AA 1	CGDBB 2017-BIOC A 0.931% 07/15/28		12/09/2020.	Various		50,265,584	50,244,887	49,987,953	50,077,939		(301,185)		(301,185)		49,776,754		488,830	488,830	682,885	07/15/2028.
12528R AA 6	CGBAM 2015-SMRT A 2.808% 04/10/28		01/01/2020.	Paydown		53,580,000	53,580,000	53,561,245	53,548,334		31,666		31,666		53,580,000			0	125,377	04/10/2028.
125523 AD 2	CIGNA CORP 3.200% 09/17/20		09/17/2020.	Maturity		15,000,000	15,000,000	14,917,800	14,968,134		31,866		31,866		15,000,000			0	480,000	09/17/2020.
12591V AK 7	COMM 2014-CR16 C 5.092% 04/10/47		05/19/2020.	Barclays Capital		8,086,392	8,877,000	9,148,165	9,087,651		(18,253)		(18,253)		9,069,398		(983,006)	(983,006)	209,815	04/10/2047.
12592P BF 9	COMM 2014-UBS6 A5 3.644% 12/10/47		01/06/2020.	JP Morgan Securities Inc.		40,509,576	38,249,000	39,785,729	39,626,685		(5,268)		(5,268)		39,621,417		888,158	888,158	143,251	12/10/2047.
12596E AB 0	CNH 2018-B A2 2.930% 12/15/21		06/15/2020.	Paydown		9,947,932	9,947,932	9,947,426	9,947,804		128		128		9,947,932			0	88,815	12/15/2021.
12596J AB 9	CNH 2019-A A2 2.960% 05/16/22		11/15/2020.	Paydown		18,200,499	18,200,499	18,199,012	18,199,910		589		589		18,200,499			0	274,873	05/16/2022.
12597C AA 5	CNH 2019-C A1 1.995% 11/16/20		07/15/2020.	Paydown		17,152,054	17,152,054	17,152,054	17,152,054				0		17,152,054			0	115,607	11/16/2020.
12622D AH 7	COMM 2010-C1 B 5.240% 07/10/46		05/26/2020.	Barclays Capital		5,180,000	5,180,000	5,426,852	5,182,860		(10)		(10)		5,182,850		(2,850)	(2,850)	133,454	07/10/2046.
12625C AA 1	COMM 2013-WWP A1 2.499% 03/10/31		12/01/2020.	Paydown		5,900,991	5,900,991	5,810,752	5,834,838		66,153		66,153		5,900,991			0	80,524	03/10/2031.
126650 CW 8	CVS HEALTH CORP 4.100% 03/25/25		12/22/2020.	Citigroup		17,190,799	15,000,000	14,880,200	14,907,134		11,426		11,426		14,918,560		2,272,238	2,272,238	614,356	03/25/2025.
126650 CX 6	CVS HEALTH CORP 4.300% 03/25/28		01/16/2020.	Credit Suisse		10,987,400	10,000,000	9,859,400	9,879,962		715		715		9,880,677		1,106,723	1,106,723	138,556	03/25/2028.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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
14041N FB 2	COMET 2015-A8 A8 2.050% 08/15/23		10/15/2020.	Paydown		24,000,000	24,000,000	24,036,563	24,035,688		(35,688)		(35,688)		24,000,000			0	410,000	08/15/2023.
14041N FK 2	COMET 2017-A1 A1 2.000% 01/17/23		03/15/2020.	Paydown		30,000,000	30,000,000	29,937,891	29,982,277		17,723		17,723		30,000,000			0	150,000	01/17/2023.
14041N FN 6	COMET 2017-A4 A4 1.990% 07/17/23		09/15/2020.	Paydown		32,914,000	32,914,000	32,941,000	32,940,278		(26,278)		(26,278)		32,914,000			0	491,241	07/17/2023.
14042W AB 6	COPAR 2019-1 A2 2.580% 04/15/22		12/15/2020.	Paydown		4,614,416	4,614,416	4,614,025	4,614,226		190		190		4,614,416			0	63,087	04/15/2022.
14314X AB 5	CARMX 2018-2 A2 2.730% 08/16/21		04/15/2020.	Paydown		4,073,581	4,073,581	4,073,365	4,073,551		30		30		4,073,581			0	22,793	08/16/2021.
152314 NB 2	CXHE 2005-B M1 0.748% 03/25/35		12/28/2020.	Paydown		1,877,716	1,877,716	1,769,160	1,872,326		5,390		5,390		1,877,716			0	15,240	03/25/2035.
165183 AL 8	CFII 2017-2A A1 1.990% 07/15/29		12/15/2020.	Paydown		5,564,382	5,564,382	5,542,914	5,570,624		(6,242)		(6,242)		5,564,382			0	57,749	07/15/2029.
165183 AR 5	CFII 2017-3A A1 1.910% 08/15/29		12/15/2020.	Paydown		7,514,608	7,514,608	7,513,304	7,514,301		307		307		7,514,608			0	75,057	08/15/2029.
165183 BF 0	CFII 2017-4A A2 0.469% 11/15/29		12/15/2020.	Paydown		1,263,883	1,263,883	1,262,945	1,263,010		872		872		1,263,883			0	8,518	11/15/2029.
165183 BH 6	CFII 2018-1A A2 0.609% 04/15/30		12/15/2020.	Paydown		2,976,801	2,976,801	2,979,708	2,977,943		(1,142)		(1,142)		2,976,801			0	22,125	04/15/2030.
165183 BY 9	CFII 2019-1A A1 2.940% 04/15/31		12/15/2020.	Paydown		2,914,324	2,914,324	2,913,891	2,914,230		94		94		2,914,324			0	44,297	04/15/2031.
17309Q AE 4	CMLTI 2006-WFH3 M1 0.585% 10/25/36		12/28/2020.	Paydown		6,873,407	6,873,407	6,864,815	6,860,724		12,683		12,683		6,873,407			0	48,963	10/25/2036.
20030N CS 8	COMCAST CORP 3.950% 10/15/25		02/14/2020.	JP Morgan Securities Inc.		22,101,000	20,000,000	19,975,400	19,978,500		536		536		19,979,037		2,121,963	2,121,963	272,111	10/15/2025.
20267T AA 0	CBSLT 2016-A A1 3.320% 05/25/40		12/25/2020.	Paydown		142,970	142,970	145,472	145,311		(2,341)		(2,341)		142,970			0	2,640	05/25/2040.
20267T AB 8	CBSLT 2016-A A2 2.348% 05/25/40		12/28/2020.	Paydown		856,042	856,042	856,042	857,659		(1,617)		(1,617)		856,042			0	13,547	05/25/2040.
20267V AA 5	CBSLT 2017-AGS A1 2.550% 05/25/41		12/25/2020.	Paydown		2,045,295	2,045,295	2,044,919	2,044,923		372		372		2,045,295			0	27,515	05/25/2041.
20268K AB 6	CBSLT 2017-BGS A2 0.798% 09/25/42		12/28/2020.	Paydown		3,012,180	3,012,180	3,012,180	2,999,072		13,107		13,107		3,012,180			0	25,094	09/25/2042.
21871F AA 6	BCORE 2019-CORE A 1.039% 12/15/31		01/22/2020.	Barclays Capital		33,005,156	33,000,000	33,000,000	32,934,165		2,519		2,519		32,936,684		68,473	68,473	95,541	12/15/2031.
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40		12/01/2020.	Paydown		2,576	2,576	2,612	2,667	363	(455)		(92)		2,576			0	97	03/25/2040.
23291G AB 0	DLL 2019-DA1 A2 2.790% 11/22/21		11/20/2020.	Paydown		30,518,996	30,518,996	30,516,057	30,517,771		1,225		1,225		30,518,996			0	387,635	11/22/2021.
23291J AB 4	DLL 2018-ST2 A2 3.140% 10/20/20		02/20/2020.	Paydown		6,753,233	6,753,233	6,752,833	6,753,183		50		50		6,753,233			0	25,233	10/20/2020.
23340L AA 2	DRB 2015-B A1 2.043% 10/27/31		12/28/2020.	Paydown		270,137	270,137	275,371	276,432		(6,296)		(6,296)		270,137			0	3,619	10/27/2031.
23340L AB 0	DRB 2015-B A2 3.170% 07/25/31		12/25/2020.	Paydown		5,311,832	5,311,832	5,365,922	5,388,531		(76,698)		(76,698)		5,311,832			0	85,350	07/25/2031.
233851 CA 0	DAIMLER FINANCE NA LLC		08/03/2020.	Maturity		21,031,000	21,031,000	20,970,220	21,015,845		15,155		15,155		21,031,000			0	567,837	08/03/2020.
233871 AB 8	DTRT 2019-1 A2 2.770% 04/15/21		09/15/2020.	Paydown		20,005,278	20,005,278	20,012,498	20,012,852		(7,574)		(7,574)		20,005,278			0	207,727	04/15/2021.
24703K AB 1	DEFT 2019-2 A2 1.950% 12/22/21		12/22/2020.	Paydown		17,904,872	17,904,872	17,903,194	17,903,445		1,426		1,426		17,904,872			0	286,307	12/22/2021.
24704D AC 4	DEFT 2018-2 A2 3.160% 02/22/21		08/22/2020.	Paydown		6,026,824	6,026,824	6,026,254	6,026,520		304		304		6,026,824			0	70,443	02/22/2021.
25755T AF 7	DPABS 2017-1A A2I 1.465% 07/25/47		10/25/2020.	Paydown		50,000	50,000	49,947	49,942		58		58		50,000			0	886	07/25/2047.
26078J AC 4	DUPONT DE NEMOURS INC 4.493% 11/15/25		01/03/2020.	Morgan Stanley		13,999,755	12,650,000	12,650,000	12,650,000				0		12,650,000		1,349,755	1,349,755	82,097	11/15/2025.
26208N AB 0	DRIVE 2019-1 A2A 3.080% 09/15/21		01/15/2020.	Paydown		175,284	175,284	175,279	175,283				0		175,284			0	450	09/15/2021.
26209W AD 5	DRIVE 2019-3 A3 2.490% 06/15/23		12/15/2020.	Paydown		13,094,831	13,094,831	13,093,630	13,094,012		819		819		13,094,831			0	291,119	06/15/2023.
268571 AB 2	ELFI 2018-A A2 3.430% 08/25/42		12/25/2020.	Paydown		1,644,238	1,644,238	1,644,050	1,644,052		186		186		1,644,238			0	30,848	08/25/2042.
26867L AE 0	EMD FINANCE LLC 2.400% 03/19/20		03/19/2020.	Maturity		5,000,000	5,000,000	4,999,750	4,999,813		187		187		5,000,000			0	60,000	03/19/2020.
27034M AA 2	EARN 2016-D A1 1.548% 01/25/41		12/28/2020.	Paydown		896,443	896,443	904,287	903,938		(7,495)		(7,495)		896,443			0	9,410	01/25/2041.
27034M AB 0	EARN 2016-D A2 2.720% 01/25/41		12/25/2020.	Paydown		1,335,180	1,335,180	1,334,380	1,334,588		592		592		1,335,180			0	17,826	01/25/2041.
28108P AB 2	ESLFT 2012-A AT 4.324% 10/01/25		07/01/2020.	Paydown		956,684	956,684	961,468	956,236		449		449		956,684			0	21,371	10/01/2025.
29372J AB 3	EFF 2017-2 A2 1.970% 01/20/23		06/20/2020.	Paydown		8,019,911	8,019,911	7,996,135	8,014,638		5,273		5,273		8,019,911			0	40,794	01/20/2023.
29374D AA 6	EFF 2019-2 A1 2.267% 08/20/20		05/20/2020.	Paydown		24,122,948	24,122,948	24,122,948	24,123,850		(902)		(902)		24,122,948			0	141,850	08/20/2020.
29444U AQ 9	EQUINIX INC 5.875% 01/15/26		07/08/2020.	Call 100.0000		18,481,000	18,481,000	19,682,265	19,500,749		(236,408)		(236,408)		19,264,341		(783,341)	(783,341)	2,104,279	01/15/2026.
30265A AN 4	FREMF 2013-K33 B 3.613% 08/25/46		05/13/2020.	Societe Generale		14,500,391	14,000,000	14,053,047	14,034,270		(6,653)		(6,653)		14,027,616		472,774	472,774	226,446	08/25/2046.
30285F AE 9	FREMF 2014-K40 B 4.073% 11/25/47		01/22/2020.	JP Morgan Securities Inc.		9,678,164	9,000,000	9,563,906	9,516,621		(6,526)		(6,526)		9,510,095		168,069	168,069	54,987	11/25/2047.

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	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
30287E AE 0	FREMF 2014-K41 B 3.833% 11/25/47	..	01/22/2020.	JP Morgan Securities Inc.		10,655,217	9,995,000	10,089,387	10,086,042		(1,068)		(1,068)		10,084,975		570,242	570,242	57,482	11/25/2047.
30288B AE 5	FREMF 2015-K721 B 3.565% 11/25/47	..	02/20/2020.	JP Morgan Securities Inc.		3,081,593	2,978,171	2,949,111	2,956,827		1,089		1,089		2,957,916		123,677	123,677	24,767	11/25/2047.
30290T AN 2	FREMF 2012-K21 B 4.068% 07/25/45	..	05/22/2020.	Societe Generale		7,585,994	7,366,160	7,487,587	7,436,546		(14,358)		(14,358)		7,422,188		163,806	163,806	144,059	07/25/2045.
30291N AE 4	FREMF 2013-K32 B 3.538% 10/25/46	..	05/14/2020.	Societe Generale		18,815,998	18,140,000	18,039,652	18,062,570		4,924		4,924		18,067,494		748,504	748,504	302,104	10/25/2046.
30292P AE 8	FREMF 2015-K45 B 3.590% 04/25/48	..	01/23/2020.	JP Morgan Securities Inc.		2,808,343	2,710,000	2,812,578	2,807,365		(1,266)		(1,266)		2,806,098		2,245	2,245	15,412	04/25/2048.
30293H AE 5	FREMF 2015-K48 B 3.638% 08/25/48	..	01/22/2020.	JP Morgan Securities Inc.		10,617,933	10,195,000	9,827,096	9,873,350		3,437		3,437		9,876,787		741,146	741,146	55,660	08/25/2048.
303250 AE 4	FAIR ISAAC CORP 5.250% 05/15/26	..	02/18/2020.	Morgan Stanley		5,620,000	5,000,000	5,043,750	5,035,665		(575)		(575)		5,035,090		584,910	584,910	59,208	05/15/2026.
31620M AP 1	FIDELITY NATIONAL INFORM	..	01/02/2020.	Call 100.0000		14,656,000	14,656,000	14,784,680	14,696,834		(162)		(162)		14,696,672		(40,672)	(40,672)	291,831	10/15/2020.
33851L AD 6	FSMT 2018-4 A4 4.000% 07/25/48	..	08/01/2020.	Paydown		16,206,989	16,206,989	16,275,340	16,195,357		11,633		11,633		16,206,989			0	254,326	07/25/2048.
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.
34531J AB 1	FORDL 2018-A A2A 2.710% 12/15/20	..	01/15/2020.	Paydown		38,837	38,837	38,834	38,836				0		38,837			0	88	12/15/2020.
34964C AB 2	FORTUNE BRANDS HOME & SECURI	..	06/15/2020.	Maturity		20,000,000	20,000,000	19,994,400	19,999,094		906		906		20,000,000			0	300,000	06/15/2020.
35729P LM 0	FHLT 2005-2 M2 2.347% 06/25/35	..	03/25/2020.	Paydown		502,357	502,357	485,873	503,713		(1,356)		(1,356)		502,357			0	2,425	06/25/2035.
35802X AH 6	FRESENIUS MED CARE II 4.125% 10/15/20	..	07/17/2020.	Call 100.0000		9,157,000	9,157,000	9,551,700	9,228,995		(71,995)		(71,995)		9,157,000			0	285,393	10/15/2020.
36192B AE 7	GSMS 2012-GC6 AS 4.948% 01/10/45	..	05/20/2020.	Morgan Stanley		13,226,594	12,847,688	13,537,281	13,401,842		(116,001)		(116,001)		13,285,840		(59,246)	(59,246)	301,959	01/10/2045.
36192B AG 2	GSMS 2012-GC6 B 5.839% 01/10/45	..	05/21/2020.	Morgan Stanley		4,300,787	4,527,144	4,799,894	4,683,988		(32,179)		(32,179)		4,651,810		(351,023)	(351,023)	126,376	01/10/2045.
3622N6 AG 4	GSR 2007-AR2 4A1 2.799% 02/25/51	..	12/01/2020.	Paydown		144,104	144,104	140,267	140,267		3,837		3,837		144,104			0	3,187	02/25/2051.
362341 KD 0	GSAMP 2005-HE4 M2 0.883% 07/25/45	..	12/28/2020.	Paydown		5,103,209	5,103,209	4,737,666	5,127,928		(24,720)		(24,720)		5,103,209			0	48,185	07/25/2045.
36246M AT 6	GTP ACQUISITION PARTNERS	..	06/15/2020.	Maturity		2,870,000	2,870,000	2,808,008	2,851,999		18,001		18,001		2,870,000			0	33,910	06/15/2020.
36248G AL 4	GSMS 2013-GC16 C 5.488% 11/10/46	..	05/19/2020.	Barclays Capital		9,707,857	10,001,656	10,460,716	10,362,367		(34,457)		(34,457)		10,327,910		(620,053)	(620,053)	254,760	11/10/2046.
36251X BR 7	GSMS 2016-GS4 225B 2.994% 11/10/29	..	11/01/2020.	Paydown		14,350,000	14,350,000	14,481,729	14,471,192		(121,192)		(121,192)		14,350,000			0	393,821	11/10/2029.
36253B AU 7	GSMS 2014-GC22 A5 3.862% 06/10/47	..	01/06/2020.	JP Morgan Securities Inc.		18,232,193	17,105,000	17,909,863	17,814,958		(3,029)		(3,029)		17,811,929		420,264	420,264	67,894	06/10/2047.
36257A AD 3	GMALT 2019-2 A3 2.670% 03/21/22	..	12/20/2020.	Paydown		3,972,897	3,972,897	3,972,760	3,972,805		92		92		3,972,897			0	98,217	03/21/2022.
36257X AA 9	GSMS 2019-SOHO A 1.075% 06/15/36	..	07/27/2020.	Various		67,911,344	68,450,000	68,460,563	68,379,748		(147,157)		(147,157)		68,232,591		(321,248)	(321,248)	437,818	06/15/2036.
36258M AA 2	GMCAR 2019-4 A1 1.990% 10/16/20	..	03/16/2020.	Paydown		7,380,813	7,380,813	7,380,813	7,380,813				0		7,380,813			0	21,781	10/16/2020.
38014B AD 1	GMALT 2018-1 A3 2.610% 01/20/21	..	06/20/2020.	Paydown		10,427,198	10,427,198	10,427,053	10,427,177		21		21		10,427,198			0	67,503	01/20/2021.
39154T AK 4	GALC 2017-1 A4 2.360% 01/20/23	..	12/20/2020.	Paydown		15,209,457	15,209,457	14,998,545	15,152,519		56,938		56,938		15,209,457			0	202,422	01/20/2023.
39154T AQ 1	GALC 2018-1 A3 2.600% 06/15/21	..	12/15/2020.	Paydown		8,046,608	8,046,608	8,029,642	8,042,571		4,037		4,037		8,046,608			0	104,683	06/15/2021.
40438D AA 7	HPEFS 2019-1A A1 2.150% 10/20/20	..	05/20/2020.	Paydown		8,914,682	8,914,682	8,914,682	8,914,674		8		8		8,914,682			0	46,711	10/20/2020.
40438D AB 5	HPEFS 2019-1A A2 2.190% 09/20/29	..	12/20/2020.	Paydown		14,304,458	14,304,458	14,303,609	14,284,092		20,366		20,366		14,304,458			0	229,049	09/20/2029.
41284W AA 8	HDMOT 2019-A A1 2.386% 07/15/20	..	01/15/2020.	Paydown		26,426	26,426	26,426	26,426				0		26,426			0	54	07/15/2020.
428041 AX 5	HFLF 2017-1 A2 2.130% 04/10/31	..	12/10/2020.	Paydown		6,493,850	6,493,850	6,493,057	6,482,485		11,365		11,365		6,493,850			0	57,685	04/10/2031.
437084 PZ 3	HEAT 2005-8 M1 0.578% 02/25/36	..	12/28/2020.	Paydown		598,422	598,422	592,718	603,762		(5,340)		(5,340)		598,422			0	4,433	02/25/2036.
43813V AB 4	HAROT 2019-4 A2 1.860% 06/20/22	..	12/18/2020.	Paydown		16,463,841	16,463,841	16,462,824	16,462,905		936		936		16,463,841			0	258,087	06/20/2022.
43814U AF 6	HAROT 2018-2 A2 2.660% 12/18/20	..	03/18/2020.	Paydown		2,149,351	2,149,351	2,149,348	2,149,350		2		2		2,149,351			0	7,925	12/18/2020.
43814W AB 1	HAROT 2019-1 A2 2.750% 09/20/21	..	12/18/2020.	Paydown		16,379,622	16,379,622	16,378,567	16,379,197		424		424		16,379,622			0	225,858	09/20/2021.
446413 AH 9	HUNTINGTON INGALLS INDUST	..	11/15/2020.	Call 100.0000		5,000,000	5,000,000	5,247,500	5,208,385		(83,385)		(83,385)		5,125,000		(125,000)	(125,000)	375,000	11/15/2025.
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.
44891K AB 1	HART 2018-A A2A 2.550% 04/15/21	..	03/15/2020.	Paydown		2,673,830	2,673,830	2,673,671	2,673,813		17		17		2,673,830			0	11,230	04/15/2021.
44891Q AD 4	HALST 2017-C A3 2.120% 02/16/21	..	03/15/2020.	Paydown		2,988,635	2,988,635	2,988,099	2,988,603		32		32		2,988,635			0	9,003	02/16/2021.
44962L AB 3	IHS MARKIT LTD 4.750% 02/15/25	..	01/24/2020.	Various		14,564,052	13,213,000	13,233,736	13,230,448		75		75		13,230,523		1,333,529	1,333,529	278,893	02/15/2025.
45378Y AA 2	IPT 2018-INDP A 3.763% 07/10/35	..	12/17/2020.	Citigroup		21,402,734	20,000,000	19,999,460	19,995,934		(2,314)		(2,314)		19,993,619		1,409,115	1,409,115	752,600	07/10/2035.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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
45660L DG 1	INDX 2005-AR1 4A1 3.339% 03/25/35		12/01/2020.	Paydown		400,620	400,620	305,721	345,953		54,667		54,667		400,620			0	5,825	03/25/2035.
459200 JW 2	INTL BUSINESS MACHINES CORP		03/06/2020.	Call 100.0000		20,000,000	20,000,000	19,998,800	19,998,775		35		35		19,998,810		1,190	1,190	525,585	05/13/2021.
46590Y AA 2	JPMMT 2017-5 A1 3.128% 10/26/48		12/01/2020.	Paydown		11,572,407	11,572,407	11,621,190	11,629,835		(57,429)		(57,429)		11,572,407			0	199,259	10/26/2048.
46626L AF 7	JPMAC 2005-OPT1 M2 0.855% 06/25/35		12/28/2020.	Paydown		646,080	646,080	565,724	642,730		3,351		3,351		646,080			0	5,927	06/25/2035.
46628K AT 7	JPMMT 2006-A3 6A1 3.017% 08/25/34		12/01/2020.	Paydown		223,322	223,322	216,736	237,420		(14,098)		(14,098)		223,322			0	3,753	08/25/2034.
46628K AT 7	JPMMT 2006-A3 6A1 3.017% 08/25/34		11/30/2020.	Class Action Litigation		214							0				214	214		08/25/2034.
46639G AU 0	JPMMT 2013-1 2A2 2.500% 03/01/43		12/01/2020.	Paydown		1,006,849	1,006,849	1,023,643	1,018,494		(11,646)		(11,646)		1,006,849			0	11,526	03/01/2043.
46642C BJ 8	JPMCC 2014-C20 A5 3.805% 07/15/47		01/06/2020.	JP Morgan Securities Inc.		16,092,045	15,116,000	15,966,751	15,872,215		(3,281)		(3,281)		15,868,935		223,110	223,110	59,108	07/15/2047.
46647H AA 2	JPMMT 2016-5 A1 2.606% 12/25/46		12/01/2020.	Paydown		8,945,883	8,945,883	8,796,263	8,848,267		97,616		97,616		8,945,883			0	133,753	12/25/2046.
46650M AQ 0	JPMMT 2018-8 A15 4.000% 01/25/49		08/01/2020.	Paydown		7,172,960	7,172,960	7,228,084	7,177,473		(4,513)		(4,513)		7,172,960			0	104,050	01/25/2049.
46651F AD 3	JPMMT 2019-HYB1 A2 3.889% 10/25/49		12/01/2020.	Paydown		5,921,170	5,921,170	6,078,530	6,090,023		(168,853)		(168,853)		5,921,170			0	131,111	10/25/2049.
47789J AB 2	JDOT 2019-A A2 2.850% 12/15/21		11/15/2020.	Paydown		22,023,590	22,023,590	22,022,586	22,023,205		384		384		22,023,590			0	292,743	12/15/2021.
482598 AA 7	KNDL 2019-KNSQ A 0.952% 05/15/36		09/18/2020.	Citigroup		32,011,250	32,000,000	32,000,000	31,952,606		(117,451)		(117,451)		31,835,155		176,095	176,095	398,783	05/15/2036.
49271V AH 3	KEURIG DR PEPPER INC 4.417% 05/25/25		01/02/2020.	Barclays Capital		10,943,400	10,000,000	10,000,000	10,000,000				0		10,000,000		943,400	943,400	50,305	05/25/2025.
49446R AR 0	KIMCO REALTY CORP 2.700% 03/01/24		04/14/2020.	Wells Fargo Bank		4,952,450	5,000,000	4,642,650	4,713,484		18,491		18,491		4,731,975		220,475	220,475	84,375	03/01/2024.
50117P AB 5	KCOT 2018-1A A2 2.800% 02/16/21		04/15/2020.	Paydown		8,436,434	8,436,434	8,434,220	8,436,132		302		302		8,436,434			0	40,004	02/16/2021.
50185V AL 7	LCCM 2014-909 D 4.028% 05/15/31		09/25/2020.	Credit Suisse		25,000,000	25,000,000	25,134,532	25,000,622		(22,754)		(22,754)		24,977,868		22,132	22,132	820,181	05/15/2031.
55315F AD 2	MMAF 2016-AA A4 1.760% 01/17/23		12/15/2020.	Paydown		8,798,442	8,798,442	8,660,966	8,724,544		73,898		73,898		8,798,442			0	93,038	01/17/2023.
55315X AC 5	MMAF 2017-AA A3 2.040% 02/16/22		10/16/2020.	Paydown		6,399,606	6,399,606	6,384,800	6,389,953		9,653		9,653		6,399,606			0	61,701	02/16/2022.
55315X AD 3	MMAF 2017-AA A4 2.410% 08/16/24		12/16/2020.	Paydown		1,907,256	1,907,256	1,901,892	1,903,268		3,988		3,988		1,907,256			0	40,622	08/16/2024.
55358P AA 4	MSCG 2018-SELF A 1.052% 10/15/28		09/17/2020.	Morgan Stanley		44,760,000	44,760,000	44,737,788	44,653,104		65,672		65,672		44,718,776		41,224	41,224	591,599	10/15/2028.
55378M AA 7	MTRO 2019-TECH A 2.576% 12/15/33		01/23/2020.	JP Morgan Securities Inc.		19,000,391	19,000,000	19,000,000	18,959,660		1,698		1,698		18,961,358		39,032	39,032	57,363	12/15/2033.
55660C AA 6	MAD 2013-650M A 3.843% 10/12/32		06/01/2020.	Paydown		53,000,000	53,000,000	53,415,156	53,387,789		(387,789)		(387,789)		53,000,000			0	1,018,395	10/12/2032.
55660C AL 2	MAD 2013-650M D 4.169% 10/12/32		06/01/2020.	Paydown		5,630,000	5,630,000	5,677,503	5,674,971		(44,971)		(44,971)		5,630,000			0	115,461	10/12/2032.
58769T AB 1	MBART 2019-1 A2A 2.040% 06/15/22		12/15/2020.	Paydown		13,036,691	13,036,691	13,035,445	13,035,735		956		956		13,036,691			0	183,508	06/15/2022.
58772T AB 6	MBALT 2019-A A2 3.010% 02/16/21		07/15/2020.	Paydown		19,387,808	19,387,808	19,387,653	19,387,750		58		58		19,387,808			0	170,836	02/16/2021.
59833C AA 0	MIDWEST CONNECTOR CAPIT		12/15/2020.	MarketAxess		1,021,970	1,000,000	997,980	998,248		362		362		998,610		23,360	23,360	47,233	04/01/2024.
60856B AA 2	MOLEX ELECTRONICS TECH		03/15/2020.	Call 100.0000		10,000,000	10,000,000	10,099,800	10,004,320		(4,320)		(4,320)		10,000,000			0	119,917	04/15/2020.
60871R AP 5	MOLSON COORS BEVERAGE CO		03/15/2020.	Maturity		15,000,000	15,000,000	14,987,400	14,998,643		1,357		1,357		15,000,000			0	168,750	03/15/2020.
609207 AQ 8	MONDELEZ INTERNTL INC 3.625% 05/07/23		10/16/2020.	Citigroup		32,454,000	30,000,000	29,922,600	29,945,558		12,565		12,565		29,958,123		2,495,877	2,495,877	1,024,063	05/07/2023.
615369 AN 5	MOODY'S CORP 3.250% 06/07/21		06/11/2020.	Call 100.0000		10,000,000	10,000,000	9,985,000	9,992,496		2,367		2,367		9,994,863		5,137	5,137	433,168	06/07/2021.
61744C TL 0	MSAC 2005-HE4 M2 0.853% 07/25/35		12/28/2020.	Paydown		1,123,597	1,123,597	1,067,417	1,159,644		(36,047)		(36,047)		1,123,597			0	9,853	07/25/2035.
61763Y AA 2	MSRM 2014-1A A1 2.605% 06/25/44		12/01/2020.	Paydown		2,980,105	2,980,105	3,036,420	3,071,816		(91,711)		(91,711)		2,980,105			0	43,511	06/25/2044.
637417 AH 9	NATIONAL RETAIL 4.000% 11/15/25		06/08/2020.	Citigroup		18,082,987	16,812,000	17,062,045	17,060,845		(18,415)		(18,415)		17,042,430		1,040,557	1,040,557	382,940	11/15/2025.
63862U AA 6	NHLT 2019-2A A 2.272% 11/25/29		12/25/2020.	Paydown		8,118,518	8,118,518	8,118,517	8,118,515		4		4		8,118,518			0	82,778	11/25/2029.
63862V AA 4	NHLT 2019-1A A 2.651% 06/25/29		12/25/2020.	Paydown		3,870,967	3,870,967	3,870,965	3,870,965		2		2		3,870,967			0	45,927	06/25/2029.
63940A AA 6	NAVSL 2017-4A A1 1.901% 09/27/66		02/25/2020.	Paydown		753,369	753,369	753,339	752,801		567		567		753,369			0	1,887	09/27/2066.
63940P AA 3	NAVSL 2018-A A1 2.530% 02/18/42		06/15/2020.	Paydown		4,509,723	4,509,723	4,509,473	4,509,620		103		103		4,509,723			0	30,870	02/18/2042.
63940Y AA 4	NAVSL 2019-CA A1 2.820% 02/15/68		12/15/2020.	Paydown		15,572,431	15,572,431	15,571,817	15,571,913		518		518		15,572,431			0	237,985	02/15/2068.
63941B AA 3	NAVSL 2019-A A1 3.030% 01/15/43		09/15/2020.	Paydown		5,513,327	5,513,327	5,512,850	5,512,990		337		337		5,513,327			0	62,066	01/15/2043.
63941M AA 9	NAVSL 2019-EA A1 2.390% 05/15/68		12/15/2020.	Paydown		25,809,125	25,809,125	25,806,244	25,806,655		2,469		2,469		25,809,125			0	327,825	05/15/2068.
63941R AA 8	NAVSL 2019-2A A1 0.418% 02/27/68		12/28/2020.	Paydown		15,057,663	15,057,663	15,057,663	15,024,986		32,677		32,677		15,057,663			0	94,251	02/27/2068.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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
64110L AT 3	NETFLIX INC 5.875% 11/15/28		01/10/2020.	Morgan Stanley		5,567,500	5,000,000	5,000,000	5,000,000				0		5,000,000		567,500	567,500	46,184	11/15/2028.
64110L AX 4	NETFLIX INC 6.375% 05/15/29		01/16/2020.	Morgan Stanley		13,842,500	12,000,000	12,000,000	12,000,000				0		12,000,000		1,842,500	1,842,500	135,292	05/15/2029.
64352V KU 4	NCHET 2005-2 M2 0.860% 06/25/35		07/27/2020.	Paydown		655,480	655,480	568,629	653,633		1,847		1,847		655,480			0	4,180	06/25/2035.
65106A AN 3	NCMT 2006-1 M1 1.472% 03/25/36		04/27/2020.	Paydown		1,410,493	1,410,493	1,237,707	1,405,551		4,942		4,942		1,410,493			0	6,531	03/25/2036.
65478B AC 5	NALT 2018-A A2B 0.964% 02/16/21		05/15/2020.	Paydown		5,724,019	5,724,019	5,713,511	5,717,032		6,987		6,987		5,724,019			0	23,157	02/16/2021.
65479B AD 2	NALT 2017-B A3 2.050% 09/15/20		02/15/2020.	Paydown		1,137,952	1,137,952	1,137,374	1,137,830		122		122		1,137,952			0	1,948	09/15/2020.
66987X GX 7	NHEL 2005-3 M1 0.825% 01/25/36		12/28/2020.	Paydown		6,653,426	6,653,426	5,768,491	6,631,444		21,982		21,982		6,653,426			0	61,080	01/25/2036.
67087M AA 4	OBP 2010-OBP A 4.646% 07/15/45		01/01/2020.	Paydown		51,319,000	51,319,000	51,836,863	51,497,977		(178,977)		(178,977)		51,319,000			0	198,699	07/15/2045.
68245H AA 2	OMPT 2017-1MKT A 3.614% 02/10/32		12/17/2020.	Credit Suisse		17,826,572	17,255,000	17,361,954	17,328,106		(1,247)		(1,247)		17,326,860		499,712	499,712	658,222	02/10/2032.
71085P AW 3	PCHLT 2004-2 M2 1.138% 11/25/41		12/28/2020.	Paydown		1,575,353	1,575,353	948,930	1,352,611		222,743		222,743		1,575,353			0	18,971	11/25/2041.
74368C AN 4	PROTECTIVE LIFE GLOBAL		07/13/2020.	Maturity		20,000,000	20,000,000	20,000,000	19,966,761		33,239		33,239		20,000,000			0	315,971	07/13/2020.
760759 AU 4	REPUBLIC SERVICES INC 2.500% 08/15/24		01/21/2020.	Various		12,182,900	12,000,000	11,980,800	11,982,087		106		106		11,982,193		200,707	200,707	126,528	08/15/2024.
76112B JG 6	RAMP 2005-RS1 MII1 0.973% 01/25/35		12/28/2020.	Paydown		801,553	801,553	776,003	808,486		(6,933)		(6,933)		801,553			0	7,551	01/25/2035.
76112B WW 6	RAMP 2005-RS7 M1 0.898% 07/25/35		12/28/2020.	Paydown		1,861,649	1,861,649	1,863,103	1,858,465		3,183		3,183		1,861,649			0	17,942	07/25/2035.
774341 AH 4	ROCKWELL COLLINS INC. 2.800% 03/15/22		06/08/2020.	Citigroup		2,872,210	2,750,000	2,756,518	2,752,902		(598)		(598)		2,752,305		119,905	119,905	56,681	03/15/2022.
774341 AJ 0	ROCKWELL COLLINS INC. 3.200% 03/15/24		06/08/2020.	Citigroup		4,908,642	4,482,000	4,311,438	4,345,522		13,268		13,268		4,358,790		549,851	549,851	105,576	03/15/2024.
78443V AE 2	SLMA 2007-1 A5 0.305% 01/26/26		10/26/2020.	Paydown		7,027,758	7,027,758	7,004,698	6,996,377		31,381		31,381		7,027,758			0	72,000	01/26/2026.
78444C AD 5	SLMA 2007-6 A4 0.595% 10/25/24		10/26/2020.	Paydown		14,235,890	14,235,890	14,245,899	14,181,563		54,326		54,326		14,235,890			0	173,494	10/25/2024.
784456 AC 9	SMB 2014-A A2B 1.309% 05/15/26		12/15/2020.	Paydown		393,070	393,070	397,860	395,911		(2,842)		(2,842)		393,070			0	4,367	05/15/2026.
78469P AC 8	SOFI 2016-A B 3.570% 01/26/38		12/25/2020.	Paydown		2,260,673	2,260,673	2,183,294	2,202,605		58,068		58,068		2,260,673			0	40,174	01/26/2038.
78470N AC 0	SOFI 2015-D B 3.590% 10/25/37		12/25/2020.	Paydown		1,944,707	1,944,707	1,919,149	1,926,587		18,120		18,120		1,944,707			0	33,791	10/25/2037.
80286G AB 7	SDART 2019-2 A2A 2.630% 07/15/22		08/15/2020.	Paydown		20,756,431	20,756,431	20,754,889	20,755,825		606		606		20,756,431			0	177,715	07/15/2022.
80286H AB 5	SDART 2019-3 A2A 2.280% 02/15/22		10/15/2020.	Paydown		21,500,000	21,500,000	21,498,811	21,499,323		677		677		21,500,000			0	220,051	02/15/2022.
81747W AG 2	SEMT 2018-7 A4 4.000% 09/25/48		11/01/2020.	Paydown		5,296,909	5,296,909	5,323,394	5,297,558		(648)		(648)		5,296,909			0	100,326	09/25/2048.
83192C AA 5	SMB 2019-B A1 0.509% 07/15/26		12/15/2020.	Paydown		19,967,670	19,967,670	19,967,670	19,941,703		25,966		25,966		19,967,670			0	136,195	07/15/2026.
834017 AA 3	SOFI 2015-B A1 1.200% 04/25/35		12/28/2020.	Paydown		1,448,040	1,448,040	1,408,218	1,421,001		27,039		27,039		1,448,040			0	21,494	04/25/2035.
855541 AB 4	STARM 2007-S1 2A1 2.950% 01/25/37		12/01/2020.	Paydown		65,727	65,727	57,725	57,725		8,002		8,002		65,727			0	1,414	01/25/2037.
86359X AD 5	SASC 2006-AM1 A4 1.787% 04/25/36		03/25/2020.	Paydown		154,967	154,967	145,137	154,964		4		4		154,967			0	358	04/25/2036.
86361E AD 3	SASC 2006-WF3 A4 1.257% 09/25/36		04/27/2020.	Paydown		779,236	779,236	777,775	777,451		1,785		1,785		779,236			0	3,447	09/25/2036.
87165L BP 5	SYNCT 2017-1 A 1.930% 06/15/23		06/15/2020.	Paydown		55,000,000	55,000,000	54,987,109	54,987,907		12,093		12,093		55,000,000			0	530,750	06/15/2023.
87342R AC 8	BELL 2016-1A A23 4.970% 05/25/46		11/25/2020.	Paydown		50,900	50,900	54,059	53,380		(2,480)		(2,480)		50,900			0	1,581	05/25/2046.
89231P AB 4	TAOT 2018-D A2A 2.980% 08/15/21		10/15/2020.	Paydown		16,455,282	16,455,282	16,453,842	16,454,876		406		406		16,455,282			0	205,182	08/15/2021.
89233M AB 9	TAOT 2019-D A2A 1.920% 07/15/22		12/15/2020.	Paydown		19,883,852	19,883,852	19,882,382	19,882,566		1,286		1,286		19,883,852			0	299,634	07/15/2022.
89238T AB 9	TAOT 2018-B A2A 2.640% 03/15/21		04/15/2020.	Paydown		7,805,361	7,805,361	7,804,927	7,805,309		52		52		7,805,361			0	39,214	03/15/2021.
893574 AH 6	TRANSCONT GAS PIPE LINE		08/13/2020.	Various		3,332,538	2,575,000	3,273,211	3,249,212		(27,157)		(27,157)		3,222,054		110,484	110,484	135,735	02/01/2026.
913017 DB 2	UNITED TECHNOLOGIES CORP		02/28/2020.	Citigroup		23,865,612	22,107,000	22,105,010	22,104,837		520		520		22,105,356		1,760,256	1,760,256	430,349	08/16/2023.
913017 DB 2	UNITED TECHNOLOGIES CORP		05/19/2020.	Call 100.0000		2,050,000	2,050,000	2,049,816	2,049,799		(7)		(7)		2,049,792		208	208	206,656	08/16/2023.
92348M AA 7	VZOT 2016-2A A 1.680% 05/20/21		01/20/2020.	Paydown		419,867	419,867	414,852	419,624		243		243		419,867			0	587	05/20/2021.
92348M AC 3	VZOT 2016-2A C 2.360% 05/20/21		02/20/2020.	Paydown		35,000,000	35,000,000	34,999,472	34,999,481		519		519		35,000,000			0	137,666	05/20/2021.
92348N AC 1	VZOT 2017-1A C 2.650% 09/20/21		07/20/2020.	Paydown		20,000,000	20,000,000	19,997,132	19,998,676		1,324		1,324		20,000,000			0	309,166	09/20/2021.
928668 AN 2	VOLKSWAGEN GROUP AMERICA		11/13/2020.	Maturity		10,000,000	10,000,000	9,992,400	9,996,267		3,733		3,733		10,000,000			0	387,600	11/13/2020.
92888B AB 5	VFET 2019-2A A2 2.020% 08/15/22		12/15/2020.	Paydown		10,801,005	10,801,005	10,800,819	10,800,837		168		168		10,801,005			0	182,930	08/15/2022.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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
92903P AG 4	VNO 2010-VNO B 4.741% 09/13/28	..	03/10/2020.	Paydown		12,420,000	12,420,000	13,198,895	12,498,255		(78,255)		(78,255)		12,420,000			0	147,204	09/13/2028.
92903P AL 3	VNO 2010-VNO D 6.356% 09/13/28	..	03/10/2020.	Paydown		25,431,000	25,431,000	28,301,453	25,933,749		(502,749)		(502,749)		25,431,000			0	404,067	09/13/2028.
94106L BF 5	WASTE MANAGEMENT INC 2.950% 06/15/24	..	01/15/2020.	JP Morgan Securities Inc.		10,352,000	10,000,000	9,999,400	9,999,516		(67)		(67)		9,999,450		352,550	352,550	26,221	06/15/2024.
94106L BH 1	WASTE MANAGEMENT INC 3.200% 06/15/26	..	01/09/2020.	JP Morgan Securities Inc.		10,505,600	10,000,000	9,997,300	9,997,573		(41)		(41)		9,997,533		508,068	508,068	22,221	06/15/2026.
95001P AG 8	WFCM 2018-BXI B 2.632% 12/15/36	..	01/22/2020.	Bank of America Corp.		9,838,054	9,856,535	9,850,374	9,829,225		1,223		1,223		9,830,448		7,607	7,607	29,370	12/15/2036.
96328D BM 5	WHLS 2019-1A A2 2.300% 05/22/28	..	12/20/2020.	Paydown		4,203,440	4,203,440	4,202,841	4,203,013		427		427		4,203,440			0	65,248	05/22/2028.
98162C AB 7	WOLS 2018-B A2A 2.960% 06/15/21	..	09/15/2020.	Paydown		7,912,314	7,912,314	7,912,257	7,912,290		24		24		7,912,314			0	96,164	06/15/2021.
98162G AA 0	WOLS 2019-B A1 2.151% 08/17/20	..	02/15/2020.	Paydown		4,928,503	4,928,503	4,928,503	4,928,695		(192)		(192)		4,928,503			0	12,673	08/17/2020.
982526 AQ 8	WRIGLEY WM. JR CO 3.375% 10/21/20	..	10/21/2020.	Maturity		11,061,000	11,061,000	11,441,830	11,144,541		(83,541)		(83,541)		11,061,000			0	373,308	10/21/2020.
98956P AK 8	ZIMMER BIOMET HLDGS INC	..	04/01/2020.	Maturity		15,000,000	15,000,000	14,992,200	14,998,909		1,091		1,091		15,000,000			0	202,499	04/01/2020.
13646B AC 2	CPART 2019-1A A2 2.780% 03/21/22	A	12/19/2020.	Paydown		10,742,653	10,742,653	10,742,322	10,741,742		911		911		10,742,653			0	156,461	03/21/2022.
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		8,135		8,135		10,000,000			0	67,332	04/15/2022.
780082 AA 1	ROYAL BK CANADA 1.875% 02/05/20	A	02/05/2020.	Maturity		30,000,000	30,000,000	29,995,800	29,999,513		487		487		30,000,000			0	281,249	02/05/2020.
81376N AD 7	SSTRT 2017-2A A3 2.040% 04/26/21	A	07/25/2020.	Paydown		9,988,651	9,988,651	9,980,458	9,982,801		5,850		5,850		9,988,651			0	56,652	04/26/2021.
81377D AA 4	SSTRT 2019-1A A2 2.862% 05/25/21	A	08/25/2020.	Paydown		10,648,867	10,648,867	10,648,867	10,648,867				0		10,648,867			0	98,865	05/25/2021.
00507U AR 2	ALLERGAN FUNDING SCS 3.450% 03/15/22	D	05/14/2020.	Citigroup		21,278,376	20,471,000	20,145,243	20,252,019		35,312		35,312		20,287,332		991,046	991,046	481,449	03/15/2022.
05600L AA 4	BMW FINANCE NV 2.250% 08/12/22	D	12/29/2020.	MarketAxess		1,031,310	1,000,000	999,250	999,331		246		246		999,577		31,734	31,734	31,000	08/12/2022.
47032F AB 5	JAMES HARDIE INTL FIN 5.000% 01/15/28	D	02/12/2020.	Morgan Stanley		4,791,935	4,537,000	4,497,301	4,503,725		308		308		4,504,034		287,902	287,902	131,268	01/15/2028.
714264 AD 0	PERNOD-RICARD SA 4.450% 01/15/22	D	11/06/2020.	Call 100.0000		6,000,000	6,000,000	6,381,660	6,168,962		(69,153)		(69,153)		6,099,809		(99,808)	(99,808)	631,203	01/15/2022.
83051G AJ 7	SKANDINAV ENSKIL 3.250% 05/17/21	D	05/26/2020.	Barclays Capital		30,818,700	30,000,000	29,964,300	29,982,436		5,415		5,415		29,987,851		830,850	830,850	517,290	05/17/2021.
86959L AE 3	SVENSKA HANDELSBANKEN AB	D	03/30/2020.	Maturity		10,378,000	10,378,000	10,842,546	10,433,980		(55,980)		(55,980)		10,378,000			0	265,934	03/30/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,737,713,835	2,702,014,779	2,713,381,740	2,708,545,324	363	(2,515,059)	0	(2,514,696)	0	2,706,030,638	0	31,683,199	31,683,199	42,027,143	XXX
8399997.	Total - Bonds - Part 4					4,470,365,445	4,334,080,982	4,350,872,115	4,334,740,069	363	(4,386,990)	0	(4,386,627)	0	4,330,353,456	0	140,011,992	140,011,992	60,451,260	XXX
8399998.	Total - Bonds - Summary Item from Part 5					3,155,655,134	3,055,163,963	3,099,197,647			310,941		310,941		3,099,508,580		56,146,547	56,146,547	18,491,629	XXX
8399999.	Total - Bonds					7,626,020,579	7,389,244,945	7,450,069,762	4,334,740,069	363	(4,076,049)	0	(4,075,686)	0	7,429,862,036	0	196,158,539	196,158,539	78,942,889	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001084 10 2	AGCO CORP	..	03/25/2020.	State Street Bank	3,000.000	135,302	XXX	85,128	231,750	(146,622)			(146,622)		85,128		50,174	50,174	480	XXX
00164V 10 3	AMC NETWORKS INC A	..	03/25/2020.	State Street Bank	6,450.000	167,240	XXX	270,708	254,775	15,933			15,933		270,708		(103,469)	(103,469)		XXX
00206R 10 2	AT&T INC.	..	06/23/2020.	State Street Bank	186,500.000	5,667,380	XXX	5,422,239	7,288,420	(1,866,181)			(1,866,181)		5,422,239		245,141	245,141	190,963	XXX
008252 10 8	AFFILIATED MANAGERS GROUP	..	03/25/2020.	State Street Bank	11,000.000	573,435	XXX	1,072,345	932,140	140,205			140,205		1,072,345		(498,910)	(498,910)	3,520	XXX
014491 10 4	ALEXANDER & BALDWIN INC	..	03/25/2020.	State Street Bank	14,486.380	162,399	XXX	316,008	303,635	12,373			12,373		316,008		(153,609)	(153,609)	2,752	XXX
018581 10 8	ALLIANCE DATA SYSTEMS CORP	..	03/25/2020.	State Street Bank	1,300.000	54,972	XXX	65,258	145,860	(80,602)			(80,602)		65,258		(10,286)	(10,286)	819	XXX
026874 78 4	AMERICAN INTERNATIONAL GROUP	..	03/25/2020.	State Street Bank	9,795.000	234,698	XXX	425,148	502,777	(77,629)			(77,629)		425,148		(190,450)	(190,450)	3,134	XXX
03272L 10 8	ANAPLAN INC	..	03/25/2020.	State Street Bank	23,400.000	739,325	XXX	1,181,536	1,226,160	(44,624)			(44,624)		1,181,536		(442,211)	(442,211)		XXX
035710 40 9	ANNALY CAPITAL MGMT INC	..	03/25/2020.	State Street Bank	66,300.000	399,462	XXX	646,810	624,546	22,264			22,264		646,810		(247,348)	(247,348)	16,575	XXX
036752 10 3	ANTHEM INC	..	03/25/2020.	State Street Bank	2,400.000	510,944	XXX	123,612	724,872	(601,260)			(601,260)		123,612		387,332	387,332	2,280	XXX
05561Q 20 1	BOK FINANCIAL CORPORATION	..	03/25/2020.	State Street Bank	19,900.000	849,086	XXX	1,200,856	1,739,260	(538,404)			(538,404)		1,200,856		(351,769)	(351,769)	10,149	XXX
071813 10 9	BAXTER INTERNATIONAL INC	..	03/25/2020.	Various	63,206.000	4,612,634	XXX	1,533,984	5,285,286	(3,751,301)			(3,751,301)		1,533,984		3,078,650	3,078,650	27,811	XXX
166764 10 0	CHEVRON CORP	..	03/25/2020.	Various	22,333.000	1,550,202	XXX	1,244,183	2,691,350	(1,447,167)			(1,447,167)		1,244,183		306,019	306,019	28,810	XXX
19626G 10 8	COLONY NORTHSTAR INC A	..	03/25/2020.	State Street Bank	144,600.000	308,888	XXX	694,789	686,850	7,939			7,939		694,789		(385,901)	(385,901)	15,906	XXX
200525 10 3	COMMERCE BANCSHARES INC	..	01/03/2020.	State Street Bank	0.200	14	XXX	6	14	(7)			(7)		6		7	7		XXX

E14.7

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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
20605P 10 1	CONCHO RESOURCES INC.		03/25/2020.	State Street Bank.	32,300.000	1,385,287	XXX	2,828,511	2,828,511				0		2,828,511		(1,443,224)	(1,443,224)	6,460	XXX
20825C 10 4	CONOCOPHILLIPS.		03/25/2020.	State Street Bank.	16.000	492	XXX	494	1,040	(546)			(546)		494		(2)	(2)	7	XXX
21870Q 10 5	CORESITE REALTY CORP.		03/25/2020.	State Street Bank.	3,000.000	294,189	XXX	357,770	336,360	21,410			21,410		357,770		(63,581)	(63,581)	3,660	XXX
22662X 10 0	CRIMSON WINE GROUP LTD.		06/23/2020.	State Street Bank.	770.000	4,203	XXX	4,385	5,698	(1,313)			(1,313)		4,385		(182)	(182)		XXX
23283R 10 0	CYRUSONE INC.		03/25/2020.	State Street Bank.	10,100.000	541,641	XXX	704,301	660,843	43,458			43,458		704,301		(162,660)	(162,660)	5,050	XXX
23355L 10 6	DXC TECHNOLOGY CO.		03/25/2020.	State Street Bank.	16,208.000	252,022	XXX	319,649	609,259	(289,610)			(289,610)		319,649		(67,627)	(67,627)	6,807	XXX
24703L 20 2	DELL TECHNOLOGIES INC.		03/25/2020.	State Street Bank.	8,831.000	356,774	XXX	393,863	453,825	(59,963)			(59,963)		393,863		(37,088)	(37,088)		XXX
25278X 10 9	DIAMONDBACK ENERGY INC.		03/25/2020.	State Street Bank.	16,300.000	375,136	XXX	1,191,272	1,513,618	(322,346)			(322,346)		1,191,272		(816,136)	(816,136)	6,113	XXX
26614N 10 2	DUPONT DE NEMOURS INC.		03/25/2020.	State Street Bank.	23,794.000	793,788	XXX	1,010,097	1,527,575	(517,478)			(517,478)		1,010,097		(216,309)	(216,309)	7,138	XXX
26969P 10 8	EAGLE MATLS INC CLASS A.		03/25/2020.	State Street Bank.	2,127.000	106,204	XXX	49,772	192,834	(143,062)			(143,062)		49,772		56,432	56,432	213	XXX
278865 10 0	ECOLAB INC.		06/05/2020.	Tax Free Exchange.	226.000	10,403	XXX	10,403	43,616	(33,213)			(33,213)		10,403			0	212	XXX
30231G 10 2	EXXON MOBILE CORP.		03/25/2020.	State Street Bank.	178,600.000	6,572,745	XXX	13,801,196	12,462,708	1,338,488			1,338,488		13,801,196		(7,228,451)	(7,228,451)	155,382	XXX
31428X 10 6	FEDEX CORPORATION.		03/25/2020.	State Street Bank.	8,000.000	964,566	XXX	726,698	1,209,680	(482,982)			(482,982)		726,698		237,867	237,867	10,400	XXX
34959J 10 8	FORTIVE CORPORATION.		10/09/2020.	Spin Off.		76,824	XXX	76,824	393,631	(316,807)			(316,807)		76,824			0		XXX
35671D 85 7	FREEPORT-MCMORAN COPPER & GOLD CLASS B		06/23/2020.	State Street Bank.	21,300.000	180,434	XXX	300,215	279,456	20,759			20,759		300,215		(119,781)	(119,781)	1,065	XXX
36164V 30 5	GCI LIBERTY INC A.		12/21/2020.	Tax Free Exchange.	7,703.000	94,460	XXX	94,460	545,758	(451,297)			(451,297)		94,460			0		XXX
36467J 10 8	GAMING AND LEISURE PROPERTIE.		03/25/2020.	State Street Bank.	7,600.000	201,012	XXX	303,385	327,180	(23,795)			(23,795)		303,385		(102,373)	(102,373)	5,320	XXX
366505 10 5	GARRETT MOTION INC.		03/25/2020.	State Street Bank.	960.000	2,980	XXX	4,378	9,590	(5,213)			(5,213)		4,378		(1,398)	(1,398)		XXX
369604 10 3	GENERAL ELECTRIC CO.		06/23/2020.	State Street Bank.	699,300.000	4,913,733	XXX	5,852,262	7,804,188	(1,951,926)			(1,951,926)		5,852,262		(938,529)	(938,529)	13,986	XXX
382550 10 1	GOODYEAR TIRE & RUBBER CO.		03/25/2020.	State Street Bank.	11,500.000	67,999	XXX	134,727	178,883	(44,155)			(44,155)		134,727		(66,728)	(66,728)	1,840	XXX
412822 10 8	HARLEY-DAVIDSON INC.		03/25/2020.	State Street Bank.	9,100.000	175,603	XXX	202,992	338,429	(135,437)			(135,437)		202,992		(27,389)	(27,389)	3,458	XXX
419870 10 0	HAWAIIAN ELECTRIC INDS.		06/23/2020.	State Street Bank.	6,999.000	251,240	XXX	325,684	327,973	(2,289)			(2,289)		325,684		(74,444)	(74,444)	4,619	XXX
42225P 50 1	HEALTHCARE TRUST OF AME A.		03/25/2020.	State Street Bank.	12,000.000	267,713	XXX	359,969	363,360	(3,391)			(3,391)		359,969		(92,256)	(92,256)	3,780	XXX
42809H 10 7	HESS CORP.		03/25/2020.	State Street Bank.	15,800.000	540,444	XXX	689,679	1,055,598	(365,919)			(365,919)		689,679		(149,235)	(149,235)	3,950	XXX
437076 10 2	HOME DEPOT INC.		03/25/2020.	State Street Bank.	10,700.000	1,954,726	XXX	246,314	2,336,666	(2,090,352)			(2,090,352)		246,314		1,708,412	1,708,412	16,050	XXX
44107P 10 4	HOST HOTELS & RESORTS INC.		06/23/2020.	State Street Bank.	4,652.000	52,703	XXX	66,523	86,295	(19,772)			(19,772)		66,523		(13,819)	(13,819)	2,093	XXX
46609J 10 6	J ALEXANDER'S HOLDINGS.		06/23/2020.	State Street Bank.	742.000	3,871	XXX	3,307	7,094	(3,786)			(3,786)		3,307		564	564		XXX
48203R 10 4	JUNIPER NETWORKS INC.		03/25/2020.	State Street Bank.	24,700.000	480,456	XXX	485,908	608,361	(122,453)			(122,453)		485,908		(5,452)	(5,452)	4,940	XXX
500255 10 4	KOHLS CORP.		03/25/2020.	State Street Bank.	18,200.000	292,338	XXX	799,854	927,290	(127,436)			(127,436)		799,854		(507,515)	(507,515)	12,813	XXX
500754 10 6	KRAFT HEINZ CO/THE.		03/25/2020.	State Street Bank.	19,966.000	469,262	XXX	589,388	641,508	(52,120)			(52,120)		589,388		(120,125)	(120,125)	7,986	XXX
531172 10 4	LIBERTY PROPERTY TRUST.		02/04/2020.	Tax Free Exchange.	7,300.000	222,653	XXX	222,653	438,365	(215,712)			(215,712)		222,653			0	2,993	XXX
531465 10 2	LIBERTY TRIPADVISOR HDG A.		03/25/2020.	State Street Bank.	6,214.000	12,182	XXX	51,548	45,673	5,875			5,875		51,548		(39,367)	(39,367)		XXX
565849 10 6	MARATHON OIL CORP.		03/25/2020.	State Street Bank.	36,800.000	132,713	XXX	535,131	499,744	35,387			35,387		535,131		(402,418)	(402,418)	1,840	XXX
57667L 10 7	MATCH GROUP INC.		07/17/2020.	State Street Bank.	0.200	44	XXX	6	35	(28)			(28)		6		37	37		XXX
57667L 10 7	MATCH GROUP INC.		07/01/2020.	Spin Off.		132,748	XXX	132,748	722,549	(589,801)			(589,801)		132,748			0		XXX
60937P 10 6	MONGODB INC.		03/25/2020.	State Street Bank.	3,500.000	486,954	XXX	579,795	460,635	119,160			119,160		579,795		(92,841)	(92,841)		XXX
64110L 10 6	NETFLIX INC.		03/24/2020.	Morgan Stanley.	44,800.000	16,138,405	XXX	601,718	14,495,936	(13,894,218)			(13,894,218)		601,718		15,536,687	15,536,687		XXX
651229 10 6	NEWELL BRANDS INC.		06/23/2020.	State Street Bank.	41,900.000	592,198	XXX	669,545	805,318	(135,773)			(135,773)		669,545		(77,348)	(77,348)	14,720	XXX
655664 10 0	NORDSTROM INC.		03/25/2020.	State Street Bank.	5,500.000	97,855	XXX	195,625	225,115	(29,490)			(29,490)		195,625		(97,769)	(97,769)	2,035	XXX
69331C 10 8	PG&E CORP.		03/25/2020.	State Street Bank.	14,600.000	129,171	XXX	146,000	158,702	(12,702)			(12,702)		146,000		(16,829)	(16,829)		XXX
717081 10 3	PFIZER INC.		11/17/2020.	Spin Off.		618,911	XXX	618,911	1,180,540	(561,629)			(561,629)		618,911			0		XXX
723787 10 7	PIONEER NATURAL RESOURCES CO.		03/25/2020.	State Street Bank.	25,200.000	1,786,399	XXX	3,520,916	3,814,524	(293,608)			(293,608)		3,520,916		(1,734,518)	(1,734,518)	11,088	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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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
74915M 10 0	QURATE RETAIL INC.		03/25/2020.	State Street Bank	46,600.000	251,751	XXX	523,004	392,838	130,166			130,166		523,004		(271,253)	(271,253)		XXX
755111 50 7	RAYTHEON COMPANY		04/03/2020.	Various	15,200.000	802,577	XXX	802,577	3,340,048	(2,537,471)			(2,537,471)		802,577			0	14,326	XXX
758849 10 3	REGENCY CENTERS CORP.		03/25/2020.	State Street Bank	3,900.000	159,026	XXX	141,308	246,051	(104,743)			(104,743)		141,308		17,717	17,717	2,321	XXX
76118Y 10 4	RESIDEO TECHNOLOGIES INC.		03/25/2020.	State Street Bank	1,600.000	8,560	XXX	12,376	19,088	(6,712)			(6,712)		12,376		(3,816)	(3,816)		XXX
76133Q 10 2	RETAIL VALUE INC.		03/25/2020.	State Street Bank	16,199.000	199,235	XXX	464,304	596,123	(131,819)			(131,819)		464,304		(265,069)	(265,069)	14,856	XXX
78440X 10 1	SL GREEN REALTY CORP.		03/25/2020.	State Street Bank	12,800.000	595,732	XXX	437,147	1,176,064	(738,917)			(738,917)		437,147		158,585	158,585	11,328	XXX
78573L 10 6	SABRA HEALTH CARE INC.		03/25/2020.	State Street Bank	2,544.000	28,439	XXX	48,381	54,289	(5,908)			(5,908)		48,381		(19,942)	(19,942)	1,145	XXX
828806 10 9	SIMON PROPERTY GROUP INC.		03/25/2020.	State Street Bank	29,000.000	1,717,763	XXX	4,008,122	4,319,840	(311,718)			(311,718)		4,008,122		(2,290,359)	(2,290,359)	60,900	XXX
82981J 10 9	SITE CENTERS CORP.		03/25/2020.	State Street Bank	19,472.000	113,436	XXX	148,294	272,997	(124,703)			(124,703)		148,294		(34,858)	(34,858)	7,789	XXX
83200N 10 3	SMARTSHEET INC A.		06/23/2020.	State Street Bank	16,400.000	778,157	XXX	900,234	736,688	163,546			163,546		900,234		(122,076)	(122,076)		XXX
84790A 10 5	SPECTRUM BRANDS HLDGS INC.		03/25/2020.	State Street Bank	15,400.000	516,594	XXX	735,632	990,066	(254,434)			(254,434)		735,632		(219,038)	(219,038)	6,468	XXX
862121 10 0	STORE CAPITAL CORP.		03/25/2020.	State Street Bank	7,600.000	146,144	XXX	300,701	283,024	17,677			17,677		300,701		(154,557)	(154,557)	2,660	XXX
879433 82 9	TELEPHONE & DATA SYSTEMS INC.		03/25/2020.	State Street Bank	17,122.000	292,663	XXX	398,221	435,412	(37,191)			(37,191)		398,221		(105,558)	(105,558)	2,911	XXX
902973 30 4	US BANCORP		03/25/2020.	State Street Bank	43,900.000	1,346,603	XXX	990,993	2,602,831	(1,611,838)			(1,611,838)		990,993		355,610	355,610	18,437	XXX
91704F 10 4	URBAN EDGE PROPERTIES		03/25/2020.	State Street Bank	4,550.000	41,294	XXX	54,593	87,269	(32,676)			(32,676)		54,593		(13,299)	(13,299)	1,000	XXX
92276F 10 0	VENTAS INC.		03/25/2020.	State Street Bank	9,067.000	267,179	XXX	341,166	523,529	(182,363)			(182,363)		341,166		(73,987)	(73,987)	7,185	XXX
92339V 30 8	VEREIT INC.		03/25/2020.	State Street Bank	62,700.000	307,712	XXX	620,246	579,348	40,898			40,898		620,246		(312,532)	(312,532)	8,620	XXX
929042 10 9	VORNADO REALTY TRUST		03/25/2020.	State Street Bank	9,100.000	312,307	XXX	423,811	605,150	(181,339)			(181,339)		423,811		(111,503)	(111,503)	23,750	XXX
929740 10 8	WABTEC CORP.		03/25/2020.	State Street Bank	3,748.000	174,503	XXX	235,331	291,594	(56,264)			(56,264)		235,331		(60,828)	(60,828)	449	XXX
949746 10 1	WELLS FARGO & CO.		06/23/2020.	State Street Bank	295,828.000	8,206,721	XXX	8,495,300	15,915,546	(7,420,247)			(7,420,247)		8,495,300		(288,578)	(288,578)	291,682	XXX
95040Q 10 4	WELLTOWER INC.		06/23/2020.	State Street Bank	6,500.000	335,370	XXX	272,956	531,570	(258,614)			(258,614)		272,956		62,414	62,414	9,619	XXX
98980G 10 2	ZSCALER INC.		03/25/2020.	State Street Bank	7,700.000	497,282	XXX	581,049	358,050	222,999			222,999		581,049		(83,767)	(83,767)		XXX
G0177J 10 8	ALLERGAN PLC	C	05/11/2020.	State Street Bank	25,886.000	4,996,240	XXX	2,575,101	4,948,627	(2,373,525)			(2,373,525)		2,575,101		2,421,139	2,421,139	38,311	XXX
G2709G 10 7	DELPHI TECHNOLOGIES PLC	C	03/25/2020.	State Street Bank	12,000.000	110,642	XXX	201,135	153,960	47,175			47,175		201,135		(90,493)	(90,493)		XXX
G5960L 10 3	MEDTRONIC PLC.	C	06/23/2020.	State Street Bank	3,000.000	282,512	XXX	337,062	340,350	(3,288)			(3,288)		337,062		(54,551)	(54,551)	1,620	XXX
N53745 10 0	LYONDELLBASELL IND A.	C	03/25/2020.	State Street Bank	37,000.000	1,836,654	XXX	1,704,522	3,495,760	(1,791,238)			(1,791,238)		1,704,522		132,133	132,133	38,850	XXX
N59465 10 9	MYLAN LABORATORIES	C	11/17/2020.	State Street Bank	21,100.000	330,426	XXX	375,194	424,110	(48,916)			(48,916)		375,194		(44,768)	(44,768)		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					82,654,984	XXX	79,620,246	127,281,880	(47,661,631)	0	0	(47,661,631)	0	79,620,246	0	3,034,741	3,034,741	1,183,444	XXX
9799997.	Total - Common Stocks - Part 4					82,654,984	XXX	79,620,246	127,281,880	(47,661,631)	0	0	(47,661,631)	0	79,620,246	0	3,034,741	3,034,741	1,183,444	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					3,115,696	XXX	2,015,624					0		2,015,624		1,100,075	1,100,075	83,668	XXX
9799999.	Total - Common Stocks					85,770,680	XXX	81,635,870	127,281,880	(47,661,631)	0	0	(47,661,631)	0	81,635,870	0	4,134,816	4,134,816	1,267,112	XXX
9899999.	Total - Preferred and Common Stocks					85,770,680	XXX	81,635,870	127,281,880	(47,661,631)	0	0	(47,661,631)	0	81,635,870	0	4,134,816	4,134,816	1,267,112	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					7,711,791,259	XXX	7,531,705,632	4,462,021,949	(47,661,268)	(4,076,049)	0	(51,737,317)	0	7,511,497,906	0	200,293,355	200,293,355	80,210,001	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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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-Temporary Impairment Recognized	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 YX 2	US TREASURY NOTE 1.750% 12/31/26		01/27/2020	Barclays Capital	03/26/2020	Barclays Capital	35,000,000	35,342,969	37,388,477	35,334,670		(8,299)		(8,299)			2,053,807	2,053,807	151,442	42,788
912828 YY 0	US TREASURY NOTE 1.750% 12/31/24		01/22/2020	Various	03/11/2020	Various	355,000,000	357,494,336	370,911,719	357,431,801		(62,535)		(62,535)			13,479,918	13,479,918	1,079,856	293,750
912828 YZ 7	US TREASURY NOTE 1.625% 12/31/21		01/22/2020	Barclays Capital	02/27/2020	Barclays Capital	39,000,000	39,073,125	39,362,578	39,069,305		(3,820)		(3,820)			293,273	293,273	102,723	40,045
912828 YZ 7	US TREASURY NOTE 1.625% 12/31/21		01/22/2020	Barclays Capital	12/23/2020	Progressive Investment Company Inc.	61,000,000	61,114,375	61,946,110	61,060,789		(53,586)		(53,586)			885,321	885,321	969,701	62,634
912828 Z2 9	US TREASURY NOTE 1.500% 01/15/23		01/28/2020	Goldman Sachs	04/30/2020	JP Morgan Securities Inc.	80,000,000	80,032,813	82,319,453	80,029,512		(3,300)		(3,300)			2,289,941	2,289,941	226,071	34,615
912828 Z5 2	US TREASURY NOTE 1.375% 01/31/25		02/11/2020	Various	03/03/2020	Goldman Sachs	35,000,000	34,975,781	35,575,391	34,975,947		166		166			599,444	599,444	37,964	14,921
912828 Z7 8	US TREASURY NOTE 1.500% 01/31/27		02/11/2020	Goldman Sachs	10/22/2020	Citigroup	10,000,000	10,001,172	10,610,156	10,001,006		(165)		(165)			609,150	609,150	109,239	4,945
912828 Z9 4	US TREASURY NOTE 1.500% 02/15/30		04/28/2020	Various	10/22/2020	Various	40,000,000	43,383,203	42,997,266	43,331,285		(51,918)		(51,918)			(334,019)	(334,019)	211,504	117,857
912828 ZB 9	US TREASURY NOTE 1.125% 02/28/27		03/16/2020	JP Morgan Securities Inc.	04/27/2020	Barclays Capital	45,000,000	46,048,438	46,722,656	46,031,431		(17,007)		(17,007)			691,225	691,225	81,165	22,622
912828 ZC 7	US TREASURY NOTE 1.125% 02/28/25		03/10/2020	JP Morgan Securities Inc.	04/01/2020	JP Morgan Securities Inc.	15,000,000	15,421,875	15,571,289	15,416,858		(5,017)		(5,017)			154,431	154,431	15,132	5,044
912828 ZE 3	US TREASURY NOTE 0.625% 03/31/27		04/20/2020	Citigroup	05/08/2020	Various	30,000,000	30,181,641	30,187,109	30,180,167		(1,473)		(1,473)			6,942	6,942	18,870	7,172
912828 ZF 0	US TREASURY NOTE 0.500% 03/31/25		04/06/2020	Barclays Capital	05/21/2020	Morgan Stanley	15,000,000	15,056,836	15,125,977	15,055,441		(1,395)		(1,395)			70,536	70,536	10,656	1,434
912828 ZG 8	US TREASURY NOTE 0.375% 03/31/22		04/28/2020	Various	07/15/2020	Wells Fargo Bank	92,000,000	92,304,961	92,337,813	92,271,112		(33,849)		(33,849)			66,700	66,700	100,861	27,162
912828 ZH 6	US TREASURY NOTE 0.250% 04/15/23		05/12/2020	Various	07/15/2020	Various	75,000,000	75,017,383	75,136,523	75,016,442		(941)		(941)			120,082	120,082	39,344	9,699
912828 ZL 7	US TREASURY NOTE 0.375% 04/30/25		05/19/2020	Various	12/15/2020	Various	113,500,000	113,637,070	113,753,359	113,630,984		(6,087)		(6,087)			122,376	122,376	104,031	16,712
912828 ZN 3	US TREASURY NOTE 0.500% 04/30/27		05/26/2020	Various	06/02/2020	Various	35,000,000	34,919,531	35,003,516	34,919,691		160		160			83,824	83,824	10,870	8,356
912828 ZP 8	US TREASURY NOTE 0.125% 05/15/23		05/19/2020	Barclays Capital	09/11/2020	Barclays Capital	5,000,000	4,986,328	4,996,875	4,987,779		1,451		1,451			9,096	9,096	2,072	85
912828 ZQ 6	US TREASURY NOTE 0.625% 05/15/30		08/05/2020	Various	10/22/2020	Various	100,000,000	100,500,586	99,008,203	100,491,760		(8,826)		(8,826)			(1,483,557)	(1,483,557)	221,298	128,567
912828 ZS 2	US TREASURY NOTE 0.500% 05/31/27		06/16/2020	Various	07/09/2020	Various	95,000,000	94,852,734	95,111,133	94,854,066		1,331		1,331			257,067	257,067	43,921	7,514
912828 ZT 0	US TREASURY NOTE 0.250% 05/31/25		06/03/2020	Goldman Sachs	07/30/2020	Citigroup	50,000,000	49,687,500	50,066,406	49,697,663		10,163		10,163			368,743	368,743	21,858	1,366
912828 ZV 5	US TREASURY NOTE 0.500% 06/30/27		07/20/2020	Barclays Capital	09/11/2020	Various	80,000,000	80,178,906	80,238,477	80,175,642		(3,264)		(3,264)			62,834	62,834	66,440	18,342
912828 ZX 1	US TREASURY NOTE 0.125% 06/30/22		07/28/2020	Various	12/23/2020	Progressive Investment Company Inc.	115,000,000	114,943,164	115,009,200	114,955,790		12,625		12,625			53,410	53,410	68,750	7,354
91282C AC 5	US TREASURY N/B NOTE 0.125% 07/31/22		08/04/2020	Various	12/23/2020	Progressive Investment Company Inc.	110,000,000	110,037,891	110,000,000	110,030,634		(7,256)		(7,256)			(30,634)	(30,634)	54,178	1,834
91282C AD 3	US TREASURY N/B NOTE 0.375% 07/31/27		08/07/2020	Goldman Sachs	09/08/2020	Bank of America Corp.	20,000,000	19,974,219	19,885,938	19,974,512		293		293			(88,574)	(88,574)	8,152	2,038
91282C AG 6	US TREASURY N/B NOTE 0.125% 08/31/22		09/17/2020	Credit Suisse	12/23/2020	Progressive Investment Company Inc.	26,400,000	26,396,906	26,400,000	26,397,326		419		419			2,674	2,674	10,392	1,641
91282C AH 4	US TREASURY N/B NOTE 0.500% 08/31/27		09/09/2020	Credit Suisse	10/08/2020	Bank of America Corp.	25,000,000	25,038,086	24,944,336	25,037,647		(439)		(439)			(93,311)	(93,311)	13,467	3,453
0599999.	Total - Bonds - U.S. Government						1,701,900,000	1,710,601,829	1,730,609,960	1,710,359,260	0	(242,569)	0	(242,569)	0	0	20,250,699	20,250,699	3,779,957	881,950
Bonds - U.S. States, Territories and Possessions																				
574193 RU 4	MARYLAND ST 5.000% 08/01/31		04/30/2020	Barclays Capital	08/04/2020	Bank of America Corp.	10,000,000	12,959,600	13,665,700	12,883,518		(76,082)		(76,082)			782,182	782,182	256,944	129,167
574193 SL 3	MARYLAND ST 4.000% 03/15/34		03/26/2020	Citigroup	11/18/2020	Various	37,095,000	45,259,980	46,433,140	44,779,082		(480,898)		(480,898)			1,654,058	1,654,058	986,777	49,460
574193 SU 3	MARYLAND ST 5.000% 08/01/24		04/30/2020	JP Morgan Securities Inc.	05/21/2020	Morgan Stanley	6,950,000	8,088,966	8,290,030	8,072,890		(16,076)		(16,076)			217,140	217,140	65,639	44,403
574193 TT 5	MARYLAND ST 1.090% 08/01/27		07/23/2020	JP Morgan Securities Inc.	11/19/2020	Stifel Nicolaus	20,000,000	20,000,000	20,152,400	20,000,000				0			152,400	152,400	65,400	
60412A RA 3	MINNESOTA ST 5.000% 08/01/34		04/06/2020	Morgan Stanley	08/18/2020	Royal Bank of Canada	14,450,000	18,355,691	19,304,767	18,214,351		(141,339)		(141,339)			1,090,415	1,090,415	399,382	134,465
677522 3V 4	OHIO ST 1.500% 08/01/29		06/18/2020	Loop Capital Markets	11/13/2020	Raymond James Morgan Keegan	3,000,000	3,000,000	3,026,190	3,000,000				0			26,190	26,190	17,625	
677522 4G 6	OHIO ST 1.500% 08/01/29		06/18/2020	Loop Capital Markets	11/13/2020	Raymond James Morgan Keegan	7,000,000	7,000,000	7,073,780	7,000,000				0			73,780	73,780	41,125	
677522 4M 3	OHIO ST 1.500% 09/15/29		06/18/2020	Loop Capital Markets	11/13/2020	Raymond James Morgan Keegan	3,500,000	3,500,000	3,530,975	3,500,000				0			30,975	30,975	20,563	
677522 UX 0	OHIO ST 5.000% 08/01/28		04/02/2020	Barclays Capital	07/20/2020	Bank of America Corp.	18,500,000	23,233,410	24,783,895	23,077,292		(156,118)		(156,118)			1,706,603	1,706,603	439,375	167,014
68609T WC 8	OREGON ST 0.795% 05/01/24		06/10/2020	Citigroup	12/04/2020	Wells Fargo Bank	2,500,000	2,500,000	2,531,325	2,500,000				0			31,325	31,325	9,441	
68609T WD 6	OREGON ST 0.895% 05/01/25		06/10/2020	Citigroup	12/04/2020	Wells Fargo Bank	1,750,000	1,750,000	1,774,430	1,750,000				0			24,430	24,430	7,440	
68609T WE 4	OREGON ST 1.185% 05/01/26		06/10/2020	Citigroup	12/04/2020	Wells Fargo Bank	1,750,000	1,750,000	1,789,900	1,750,000				0			39,900	39,900	9,850	
68609T WF 1	OREGON ST 1.315% 05/01/27		06/10/2020	Citigroup	12/04/2020	Wells Fargo Bank	2,000,000	2,000,000	2,040,940	2,000,000				0			40,940	40,940	12,493	

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	Foreign	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-Temporary Impairment Recognized	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
68609T WG 9	OREGON ST 1.472% 05/01/28		06/10/2020	Citigroup	12/04/2020	Wells Fargo Bank	2,000,000	2,000,000	2,044,380	2,000,000				0			44,380	44,380	13,984	
882724 RF 6	TEXAS ST 2.426% 10/01/30		04/08/2020	Citigroup	11/20/2020	Barclays Capital	8,000,000	8,000,000	8,786,880	8,000,000				0			786,880	786,880	113,752	
882830 AW 2	TEXAS ST TRANSPRTN COMMISSION		07/16/2020	Morgan Stanley	12/29/2020	JP Morgan Securities Inc.	22,270,000	22,270,000	22,840,325	22,270,000				0			570,325	570,325	119,323	
93974E HC 3	WASHINGTON ST 5.000% 07/01/26		04/23/2020	Wells Fargo Bank	06/03/2020	JP Morgan Securities Inc.	22,570,000	27,808,271	28,501,170	27,725,958		(82,313)		(82,313)			775,212	775,212	112,850	
1799999.	Total - Bonds - U.S. States, Territories & Possessions						183,335,000	209,475,918	216,570,227	208,523,091	0	(952,826)	0	(952,826)	0	0	8,047,135	8,047,135	2,691,963	524,509
Bonds - U.S. Special Revenue and Special Assessment																				
130536 PR 0	CALIFORNIA ST POLLUTION CONTROL		07/31/2020	Bank of America Corp.	11/02/2020	Call 100.0000	14,000,000	14,000,000	14,000,000	14,000,000				0				0	17,404	
25477G TS 4	DIST OF COLUMBIA INCOME TAX SE		07/10/2020	Citigroup	11/20/2020	Wells Fargo Bank	11,200,000	11,200,000	11,285,120	11,200,000				0			85,120	85,120	59,478	
3137FW G9 5	FHMS 2020-K115 X1 IO 1.328% 06/25/30		09/30/2020	Various	12/01/2020	Paydown		1,781				(1,781)		(1,781)				0	32	7
3137FW HV 5	FHMS 2020-K116 X1 IO 1.427% 07/25/30		09/24/2020	JP Morgan Securities Inc.	12/01/2020	Paydown		4,828				(4,828)		(4,828)				0	101	48
414009 PN 4	HARRIS CNTY TX CULTURAL EDU FA		07/24/2020	JP Morgan Securities Inc.	12/10/2020	JP Morgan Securities Inc.	3,000,000	3,565,110	3,538,290	3,518,765		(46,345)		(46,345)			19,525	19,525	53,750	
478115 AE 8	JOHNS HOPKINS UNIVERSITY		09/15/2020	JP Morgan Securities Inc.	11/30/2020	Bank of America Corp.	13,800,000	13,942,792	14,196,198	13,938,040		(4,752)		(4,752)			258,158	258,158	179,140	32,691
57584Y ZK 8	MASSACHUSETTS ST DEV FIN AGY R		04/29/2020	Barclays Capital	05/27/2020	Barclays Capital	12,000,000	14,883,240	15,369,600	14,849,628		(33,612)		(33,612)			519,972	519,972	50,000	3,333
57584Y ZL 6	MASSACHUSETTS ST DEV FIN AGY R		04/29/2020	Barclays Capital	05/28/2020	Toronto Dominion	13,300,000	16,872,247	17,500,406	16,833,947		(38,300)		(38,300)			666,459	666,459	59,111	3,694
576000 ZE 6	MASSACHUSETTS ST SCH BLDG AUTH		07/01/2020	Citigroup	12/10/2020	Citigroup	50,000,000	50,000,000	50,302,583	50,000,000				0			302,583	302,583	179,066	
605155 BM 1	MISSION TX ECON DEV CORP		07/31/2020	Bank of America Corp.	11/02/2020	Call 100.0000	19,050,000	19,048,720	19,050,000	19,048,903		183		183			1,097	1,097	75,162	3,585
64971X PH 5	NEW YORK CITY NY TRANSITIONALF		05/13/2020	JP Morgan Securities Inc.	12/18/2020	JP Morgan Securities Inc.	19,840,000	19,840,000	20,608,800	19,840,000				0			768,800	768,800	200,957	
649852 AN 0	NEW YORK ST ENVRNMNTL FACS COR		05/01/2020	Bank of America Corp.	08/03/2020	Call 100.0000	12,000,000	12,000,000	12,000,000	12,000,000				0				0	58,557	
708692 BG 2	PENNSYLVANIA ST ECON DEV FING		05/01/2020	Bank of America Corp.	08/03/2020	Call 100.0000	75,000,000	75,000,000	75,000,000	75,000,000				0				0	365,984	
709235 S7 1	PENNSYLVANIA ST UNIV 2.115% 09/01/28		05/06/2020	Barclays Capital	12/09/2020	Barclays Capital	15,465,000	15,465,000	16,229,744	15,465,000				0			764,744	764,744	189,891	
74445M AF 6	PUBLIC FIN AUTH WI SOL WST DIS		05/01/2020	Bank of America Corp.	08/03/2020	Call 100.0000	40,000,000	40,000,000	40,000,000	40,000,000				0				0	195,191	
786089 JH 6	SACRAMENTO CA WTR REVENUE		06/24/2020	Goldman Sachs	12/07/2020	Barclays Capital	3,605,000	3,735,357	3,756,302	3,728,552		(6,805)		(6,805)			27,750	27,750	45,795	10,750
786089 JL 7	SACRAMENTO CA WTR REVENUE		06/24/2020	Goldman Sachs	12/07/2020	Barclays Capital	3,610,000	3,768,407	3,778,659	3,761,953		(6,454)		(6,454)			16,706	16,706	52,266	12,269
786089 JM 5	SACRAMENTO CA WTR REVENUE		06/24/2020	Goldman Sachs	12/07/2020	Barclays Capital	2,635,000	2,750,044	2,764,642	2,745,376		(4,668)		(4,668)			19,266	19,266	39,709	9,321
797412 DP 5	SAN DIEGO CNTY CA WTR AUTH		07/09/2020	Bank of America Corp.	11/20/2020	Barclays Capital	13,175,000	13,175,000	13,242,720	13,175,000				0			67,720	67,720	52,284	
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		09/09/2020	Goldman Sachs	12/10/2020	Barclays Capital	17,405,000	17,679,999	17,798,179	17,669,560		(10,439)		(10,439)			128,619	128,619	118,407	60,450
864784 GS 6	SUFFOLK CNTY NY WTR AUTH		06/10/2020	JP Morgan Securities Inc.	12/01/2020	Stifel Nicolaus	17,005,000	17,005,000	17,164,167	17,005,000				0			159,167	159,167	68,776	
98459L AA 1	YALE UNIVERSITY 0.873% 04/15/25		06/02/2020	Barclays Capital	12/09/2020	Various	55,000,000	55,000,000	55,649,050	55,000,000				0			649,050	649,050	239,384	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						418,590,000	427,023,650	432,157,135	426,792,394	0	(231,256)	0	(231,256)	0	0	5,364,741	5,364,741	2,762,945	340,315
Bonds - Industrial and Miscellaneous																				
009158 AY 2	AIR PRODUCTS & CHEMICALS INC		04/27/2020	JP Morgan Securities Inc.	12/29/2020	Various	13,124,000	13,111,007	13,857,926	13,111,871		864		864			746,054	746,054	131,186	
03066E AB 0	AMCAR 2020-2 A2A 0.600% 12/18/23		07/14/2020	Deutsche Bank	12/18/2020	Paydown	1,379,374	1,379,322	1,379,374	1,379,374		52		52				0	3,356	
05348E BF 5	AVALONBAY COMMUNITIES 3.300% 06/01/29		03/09/2020	Credit Suisse	07/17/2020	Various	6,063,000	6,789,841	6,931,217	6,763,366		(26,475)		(26,475)			167,850	167,850	126,453	55,578
05357H AA 8	AVMT 2013-AVM A 3.867% 12/05/32		03/02/2020	Bank of America Corp.	06/01/2020	Paydown	5,980,000	6,009,900	5,980,000	5,980,000		(29,900)		(29,900)				0	57,196	1,927
05492G AJ 7	BBCMS 2019-CLP C 1.241% 12/15/31		10/09/2020	Credit Suisse	12/15/2020	Paydown	95,279	94,297	95,279	95,279		983		983				0	296	95
056054 AF 6	BX TRUST 2019-XL C 1.409% 10/15/36		09/25/2020	Various	12/15/2020	Paydown	12,205	12,194	12,205	12,205		11		11				0	100	23
056054 AG 4	BX TRUST 2019-XL D 1.609% 10/15/36		03/05/2020	JP Morgan Securities Inc.	12/15/2020	Paydown	7,628	7,628	7,628	7,628				0				0	69	15
056057 AA 0	BX TRUST 2018-BIOA A 0.812% 03/15/37		05/04/2020	Various	12/04/2020	Various	76,649,000	73,171,670	76,665,664	75,293,714		2,122,044		2,122,044			1,371,950	1,371,950	414,814	16,018
05607Q AA 6	BX TRUST 2020-BXLP A 0.941% 12/15/29		03/12/2020	Citigroup	12/11/2020	Various	106,302,705	106,110,880	106,382,631	106,041,677		(69,204)		(69,204)			340,955	340,955	1,148,558	267
05607Q AA 6	BX TRUST 2020-BXLP A 0.941% 12/15/29		03/12/2020	Citigroup	11/15/2020	Paydown	97,295	97,120	97,295	97,295		176		176				0	657	
05608E AA 2	BX TRUST 2020-VIV3 B 3.544% 03/09/44		09/11/2020	Citigroup	12/21/2020	Various	57,000,000	57,532,534	59,952,305	57,523,762		(8,772)		(8,772)			2,428,543	2,428,543	495,740	129,024

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	Foreign	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-Temporary Impairment Recognized	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
06406R AN 7	BANK OF NY MELLON CORP		04/17/2020	Goldman Sachs	07/13/2020	Various	12,500,000	12,495,250	12,975,350	12,495,356		106		106			479,994	479,994	44,778	
071813 BW 8	BAXTER INTERNATIONAL INC		03/24/2020	JP Morgan Securities Inc.	07/14/2020	US Bank	4,000,000	3,985,240	4,817,000	3,985,423		183		183			831,577	831,577	48,278	
12510H AD 2	CAUTO 2020-1A A4 3.190% 02/15/50		01/15/2020	Credit Suisse	12/15/2020	Paydown	15,833	15,831	15,833	15,833		3		3				0	431	
12529F AA 1	CFMT 2020-HB3 A 2.812% 05/25/30		05/08/2020	Barclays Capital	12/25/2020	Paydown	1,623,559	1,623,557	1,623,559	1,623,559		2		2				0	16,660	
12656K AA 5	COMM 2020-CX A 2.730% 11/10/46		10/23/2020	Deutsche Bank	10/27/2020	Deutsche Bank	17,000,000	17,508,474	17,653,438	17,508,474				0			144,964	144,964	4,105	4,105
133131 AX 0	CAMDEN PROPERTY TRUST 3.150% 07/01/29		03/12/2020	Credit Suisse	07/13/2020	Wells Fargo Bank	3,084,000	3,303,396	3,440,449	3,296,187		(7,209)		(7,209)			144,261	144,261	52,351	20,239
14041N FN 6	COMET 2017-A4 A4 1.990% 07/17/23		03/04/2020	Wells Fargo Bank	09/15/2020	Paydown	2,805,000	2,817,710	2,805,000	2,805,000		(12,710)		(12,710)				0	32,561	3,256
14315X AB 4	CARMX 2020-1 A2 1.870% 04/17/23		01/14/2020	Bank of America Corp.	12/15/2020	Paydown	12,402,546	12,401,720	12,402,546	12,402,546		826		826				0	176,151	
165183 BF 0	CFII 2017-4A A2 0.469% 11/15/29		10/14/2020	Wells Fargo Bank	12/15/2020	Paydown	530,585	530,523	530,585	530,585		62		62				0	309	7
165183 CJ 1	CFII 2020-1A A1 0.870% 08/16/32		10/06/2020	Various	12/15/2020	Paydown	2,552,501	2,552,662	2,552,501	2,552,501		(161)		(161)				0	6,063	35
22160K AP 0	COSTCO WHOLESALE CORP 1.600% 04/20/30		04/16/2020	Credit Suisse	12/03/2020	Various	10,000,000	9,982,500	10,227,850	9,983,453		953		953			244,397	244,397	100,000	
233046 AJ 0	DNKN 2019-1A A2I 3.787% 05/20/49		04/09/2020	Guggenheim Securities LLC	11/20/2020	Paydown	40,000	39,200	40,000	40,000		800		800				0	947	227
24422E VF 3	JOHN DEERE CAPITAL CORP		03/04/2020	Royal Bank of Canada	12/07/2020	BNP Paribas Securities Corp.	5,000,000	4,996,700	5,241,850	4,996,987		287		287			244,863	244,863	65,625	
254687 FQ 4	DISNEY WALT CO 3.800% 03/22/30		03/19/2020	Citigroup	09/15/2020	Various	17,000,000	16,952,400	20,344,030	16,953,583		1,183		1,183			3,390,447	3,390,447	263,467	
25755T AF 7	DPABS 2017-1A A2I 1.465% 07/25/47		09/01/2020	Various	10/25/2020	Paydown	2,535	2,533	2,535	2,535		2		2				0	10	3
25755T AL 4	DPABS 2019-1A A2 3.668% 10/25/49		03/26/2020	Barclays Capital	10/25/2020	Paydown	750	638	750	750		113		113				0	14	5
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	
26884T AL 6	ERAC USA FINANCE COMPANY		03/09/2020	JP Morgan Securities Inc.	11/06/2020	JP Morgan Securities Inc.	10,000,000	10,860,300	11,061,600	10,735,842		(124,458)		(124,458)			325,758	325,758	379,653	124,056
291011 BN 3	EMERSON ELECTRIC CO 1.950% 10/15/30		04/27/2020	Citigroup	12/18/2020	Various	8,025,000	7,980,542	8,442,524	7,982,856		2,315		2,315			459,668	459,668	98,824	
29444U AQ 9	EQUINIX INC 5.875% 01/15/26		02/03/2020	Various	07/08/2020	Call 100.0000	14,663,000	15,573,938	14,663,000	15,358,801		(215,136)		(215,136)			(695,801)	(695,801)	1,238,829	46,663
29717P AR 8	ESSEX PORTFOLIO LP 3.625% 05/01/27		03/09/2020	Wells Fargo Bank	07/15/2020	Various	10,000,000	10,997,000	11,188,650	10,950,016		(46,984)		(46,984)			238,634	238,634	256,771	130,903
33834D AA 2	FIVE CORNERS FND TR II		05/19/2020	Credit Suisse	05/20/2020	Citigroup	2,000,000	2,000,000	2,010,880	2,000,000				0			10,880	10,880		
34531M AB 4	FORDL 2020-A A2A 1.800% 07/15/22		01/22/2020	Barclays Capital	12/15/2020	Paydown	5,229,119	5,228,824	5,229,119	5,229,119		295		295				0	75,167	
35137L AM 7	FOX CORP 3.050% 04/07/25		03/31/2020	Citigroup	04/14/2020	Goldman Sachs	7,000,000	6,989,080	7,485,310	6,989,092		12		12			496,218	496,218	5,338	
36258N AA 0	GMCAR 2020-1 A1 1.766% 01/19/21		01/08/2020	Wells Fargo Bank	06/16/2020	Paydown	12,000,000	12,000,000	12,000,000	12,000,000				0				0	41,325	
368306 AA 4	GB 2020-FLIX A 1.279% 08/25/37		08/07/2020	Goldman Sachs	10/22/2020	Barclays Capital	10,000,000	10,000,000	10,014,063	10,000,013		13		13			14,049	14,049	24,803	
369550 AY 4	GENERAL DYNAMICS CORP 2.375% 11/15/24		03/09/2020	Citigroup	07/14/2020	Barclays Capital	6,688,000	6,974,180	7,146,061	6,952,784		(21,395)		(21,395)			193,277	193,277	106,335	51,182
39154T BB 3	GALC 2020-1 A2 1.760% 06/15/22		02/04/2020	Wells Fargo Bank	12/15/2020	Paydown	5,820,365	5,819,801	5,820,365	5,820,365		564		564				0	86,253	
40438F AB 0	HPEFS 2020-1A A2 1.730% 02/20/30		02/13/2020	Goldman Sachs	12/20/2020	Paydown	1,814,102	1,814,082	1,814,102	1,814,102		20		20				0	24,544	
41284U AB 0	HDMOT 2020-A A2A 1.830% 01/17/23		01/21/2020	Citigroup	12/15/2020	Paydown	14,288,625	14,287,905	14,288,625	14,288,625		720		720				0	178,193	
443201 AA 6	HOWMET AEROSPACE INC 6.875% 05/01/25		04/22/2020	JP Morgan Securities Inc.	04/29/2020	Various	10,000,000	10,000,000	10,300,000	10,000,000				0			300,000	300,000	13,368	
44935S AB 2	HALST 2020-A A2 1.900% 05/16/22		01/13/2020	Barclays Capital	12/15/2020	Paydown	9,335,170	9,334,416	9,335,170	9,335,170		754		754				0	134,871	
46652B BJ 7	JPMCC 2020-NNN DFX 3.620% 01/16/37		02/11/2020	JP Morgan Securities Inc.	02/14/2020	JP Morgan Securities Inc.	5,055,000	5,206,644	5,231,925	5,206,644				0			25,281	25,281	12,706	12,706
48250N AA 3	KFC HLD/PIZZA HUT/TACO		03/16/2020	Barclays Capital	10/09/2020	Call 100.0000	2,000,000	1,950,000	2,000,000	1,955,990		5,990		5,990			44,010	44,010	135,556	29,722
48253Q AA 3	KIND 2020-AIP A 1.189% 03/15/37		03/12/2020	JP Morgan Securities Inc.	09/17/2020	Credit Suisse	46,074,143	44,634,326	46,113,202	44,948,758		314,432		314,432			1,164,444	1,164,444	311,701	
48253Q AA 3	KIND 2020-AIP A 1.189% 03/15/37		03/12/2020	JP Morgan Securities Inc.	09/15/2020	Paydown	925,857	896,924	925,857	925,857		28,933		28,933				0	4,158	
482598 AA 7	KNDL 2019-KNSQ A 0.952% 05/15/36		05/28/2020	Various	09/18/2020	Citigroup	4,155,000	4,058,499	4,156,461	4,089,898		31,400		31,400			66,562	66,562	18,647	1,644
494368 CB 7	KIMBERLY-CLARK CORP 3.100% 03/26/30		03/24/2020	JP Morgan Securities Inc.	07/21/2020	Various	10,000,000	9,992,300	11,582,700	9,992,239		(61)		(61)			1,590,461	1,590,461	99,889	
49446R AU 3	KIMCO REALTY CORP 3.300% 02/01/25		03/11/2020	Barclays Capital	04/13/2020	Susquehanna Financial Group	2,425,000	2,528,936	2,445,637	2,527,066		(1,870)		(1,870)			(81,429)	(81,429)	16,450	9,336
539830 AY 5	LOCKHEED MARTIN CORPORATION		03/05/2020	Various	06/16/2020	Call 100.0000	7,228,000	7,471,540	7,228,000	7,428,496		(43,044)		(43,044)			(200,496)	(200,496)	297,988	117,033
55358P AA 4	MSCG 2018-SELF A 1.052% 10/15/28		07/17/2020	Citigroup	09/17/2020	Morgan Stanley	5,990,000	5,943,013	5,990,000	5,976,815		33,802		33,802			13,185	13,185	20,411	2,474
55660C AA 6	MAD 2013-650M A 3.843% 10/12/32		01/10/2020	Wells Fargo Bank	06/01/2020	Paydown	1,000,000	1,006,250	1,000,000	1,000,000		(6,250)		(6,250)				0	16,013	1,388

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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-Temporary Impairment Recognized	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
55660C AG 3	MAD 2013-650M B 4.169% 10/12/32	..	02/14/2020	Bank of America Corp	06/01/2020	Paydown	1,000,000	1,005,781	1,000,000	1,000,000		(5,781)		(5,781)				0	13,672	2,017
57636Q AN 4	MASTERCARD INC 2.000% 03/03/25	..	03/11/2020	US Bank	08/25/2020	Wells Fargo Bank	15,000,000	15,284,700	16,005,700	15,260,138		(24,562)		(24,562)			745,562	745,562	139,444	8,333
58013M FM 1	MCDONALD'S CORP 2.125% 03/01/30	..	03/03/2020	JP Morgan Securities Inc.	12/01/2020	Suntrust Robinson Humphrey	6,000,000	5,996,760	6,297,360	5,996,887		127		127			300,473	300,473	94,917	
63862V AA 4	NHLT 2019-1A A 2.651% 06/25/29	..	07/29/2020	Barclays Capital	12/25/2020	Paydown	104,139	104,204	104,139	104,139		(65)		(65)				0	659	46
654106 AH 6	NIKE INC 2.400% 03/27/25	..	03/25/2020	Bank of America Corp	10/06/2020	Various	15,000,000	14,979,600	16,183,350	14,981,312		1,712		1,712			1,202,038	1,202,038	170,333	
654106 AJ 2	NIKE INC 2.750% 03/27/27	..	03/25/2020	Bank of America Corp	10/20/2020	Various	15,000,000	14,998,050	16,661,200	14,998,030		(20)		(20)			1,663,170	1,663,170	234,132	
68245H AA 2	OMPT 2017-1MKT A 3.614% 02/10/32	..	02/19/2020	Bank of America Corp	12/17/2020	Credit Suisse	2,745,000	2,836,250	2,835,928	2,817,397		(18,853)		(18,853)			18,531	18,531	88,179	5,511
713448 ES 3	PEPSICO INC 2.750% 03/19/30	..	03/17/2020	Bank of America Corp	12/18/2020	Various	15,000,000	14,919,450	17,011,450	14,922,736		3,286		3,286			2,088,714	2,088,714	209,688	
717081 EW 9	PFIZER INC 2.625% 04/01/30	..	03/25/2020	Bank of America Corp	07/20/2020	Various	15,000,000	14,947,500	16,881,550	14,948,295		795		795			1,933,255	1,933,255	127,823	
74968Q AA 5	RBIT 2020-1 A 2.158% 02/25/30	..	01/22/2020	Barclays Capital	12/25/2020	Paydown	11,842,069	11,842,062	11,842,069	11,842,069		7		7				0	113,034	
755111 BY 6	RAYTHEON COMPANY 3.150% 12/15/24	..	03/09/2020	Credit Suisse	06/08/2020	Citigroup	5,000,000	5,390,300	5,520,450	5,369,582		(20,718)		(20,718)			150,868	150,868	76,563	37,625
78469P AC 8	SOFI 2016-A B 3.570% 01/26/38	..	05/15/2020	Citigroup	12/25/2020	Paydown	196,696	198,786	196,696	196,696		(2,090)		(2,090)				0	2,505	468
78470N AC 0	SOFI 2015-D B 3.590% 10/25/37	..	05/15/2020	Citigroup	12/25/2020	Paydown	132,402	133,809	132,402	132,402		(1,407)		(1,407)				0	1,636	317
80285R AB 4	SDART 2020-2 A2A 0.620% 05/15/23	..	07/14/2020	Wells Fargo Bank	12/15/2020	Paydown	6,350,959	6,350,910	6,350,959	6,350,959		49		49				0	14,239	
81748H AD 1	SEMT 2018-8 A4 4.000% 11/25/48	..	04/08/2020	Bank of Montreal	12/01/2020	Paydown	2,346,187	2,359,384	2,346,187	2,346,187		(13,197)		(13,197)				0	29,064	3,128
828807 DF 1	SIMON PROPERTY GROUP LP	..	03/12/2020	Credit Suisse	04/08/2020	Citigroup	10,000,000	9,853,800	8,777,700	9,854,721		921		921			(1,077,021)	(1,077,021)	20,417	2,042
83390U AF 4	SOFI 2020-C AFX 1.950% 02/15/46	..	05/27/2020	Goldman Sachs	12/15/2020	Paydown	2,043,953	2,045,478	2,043,953	2,043,953		(1,524)		(1,524)				0	14,673	185
88167H AB 2	TESLA 2020-A A2 0.550% 05/22/23	..	07/30/2020	Deutsche Bank	12/20/2020	Paydown	554,035	553,996	554,035	554,035		39		39				0	1,143	
92348R AC 2	VZOT 2017-3A B 2.380% 04/20/22	..	05/27/2020	HSBC Securities Inc.	12/20/2020	Paydown	6,385,927	6,442,303	6,385,927	6,385,927		(56,376)		(56,376)				0	88,658	3,800
92826C AL 6	VISA INC 1.900% 04/15/27	..	03/31/2020	JP Morgan Securities Inc.	12/29/2020	Various	18,205,000	18,153,662	19,226,059	18,158,280		4,618		4,618			1,067,778	1,067,778	238,973	
928668 BG 6	VOLKSWAGEN GROUP AMERICA	..	11/17/2020	JP Morgan Securities Inc.	11/18/2020	JP Morgan Securities Inc.	3,000,000	2,998,530	3,002,550	2,998,530				0			4,020	4,020		
928668 BJ 0	VOLKSWAGEN GROUP AMERICA	..	11/17/2020	JP Morgan Securities Inc.	11/18/2020	Wells Fargo Bank	3,000,000	2,995,500	3,001,680	2,995,500				0			6,180	6,180		
92903P AG 4	VNO 2010-VNO B 4.741% 09/13/28	..	01/03/2020	Bank of America Corp	03/10/2020	Paydown	2,000,000	2,009,141	2,000,000	2,000,000		(9,141)		(9,141)				0	23,705	7,111
95058X AD 0	WEN 2018-1A A2I 3.573% 03/15/48	..	11/30/2020	Various	12/15/2020	Paydown	14,683	15,111	14,683	14,683		(429)		(429)				0	131	70
68245X AM 1	1011778 BC / NEW RED FIN	A	09/16/2020	Morgan Stanley	09/24/2020	Royal Bank of Canada	5,000,000	5,000,000	5,000,000	5,000,000				0				0		
82481L AB 5	SHIRE ACQ INV IRELAND DA	D	02/05/2020	Morgan Stanley	08/03/2020	Call 100.0000	20,742,000	20,917,062	20,742,000	20,862,152		(54,910)		(54,910)			(120,152)	(120,152)	750,216	185,295
3899999.	Total - Bonds - Industrial and Miscellaneous						751,338,963	752,096,250	776,317,812	753,833,835	0	1,737,592	0	1,737,592	0	0	22,483,972	22,483,972	9,256,764	1,013,879
8399998.	Total - Bonds						3,055,163,963	3,099,197,647	3,155,655,134	3,099,508,580	0	310,941	0	310,941	0	0	56,146,547	56,146,547	18,491,629	2,760,653
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	0.280	24	25	24				0			2	2		
36467J 10 8	GAMING AND LEISURE PROPERTIE	..	09/25/2020	State Street Bank	10/15/2020	State Street Bank	0.870	33	34	33				0			1	1		
452907 10 8	IMMUNOMEDICS INC	..	06/23/2020	State Street Bank	10/26/2020	State Street Bank	20,400.000	748,264	1,795,200	748,264				0			1,046,936	1,046,936		
531229 12 8	LIBERTY MEDIA CORP	..	05/15/2020	State Street Bank	06/03/2020	State Street Bank	1,500.000							0				0		
539183 10 3	LIVONGO HEALTH INC	..	10/19/2020	State Street Bank	10/30/2020	State Street Bank	11,800.000	1,252,426	1,302,458	1,252,426				0			50,032	50,032	83,662	
74340W 10 3	PROLOGIS INC	..	02/04/2020	Tax Free Exchange	02/20/2020	State Street Bank	0.500	23	48	23				0			26	26		
75513E 10 1	RAYTHEON TECHNOLOGIES CORP	..	04/03/2020	Tax Free Exchange	04/21/2020	State Street Bank	0.960	19	59	19				0			40	40		
76133Q 10 2	RETAIL VALUE INC	..	01/08/2020	State Street Bank	03/25/2020	State Street Bank	636.980	5,079	7,857	5,079				0			2,778	2,778		
872590 11 2	T-MOBILE US INC	..	06/26/2020	State Street Bank	07/22/2020	State Street Bank	22,400.000	8,962	8,962	8,962				0				0		
87918A 10 5	TELADOC HEALTH INC	..	10/30/2020	State Street Bank	11/19/2020	State Street Bank	0.600	108	111	108				0			4	4		
92556V 10 6	VIATRIS INC	..	11/17/2020	Spin Off	12/01/2020	State Street Bank	2.000	17	9	17				0			(8)	(8)		
928881 10 1	VONTIER CORP	..	10/09/2020	Spin Off	10/29/2020	State Street Bank	0.800	4	24	4				0			20	20		

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	Foreign	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-Temporary Impairment Recognized	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
806857 10 8	SCHLUMBERGER LTD	C	03/25/2020	State Street Bank	06/23/2020	State Street Bank	46.000	665	909	665				0			244	244	6	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							2,015,624	3,115,696	2,015,624	0	0	0	0	0	0	1,100,075	1,100,075	83,668	0
9799998.	Total - Common Stocks							2,015,624	3,115,696	2,015,624	0	0	0	0	0	0	1,100,075	1,100,075	83,668	0
9899999.	Total - Preferred and Common Stocks							2,015,624	3,115,696	2,015,624	0	0	0	0	0	0	1,100,075	1,100,075	83,668	0
9999999.	Total - Bonds, Preferred and Common Stocks							3,101,213,271	3,158,770,830	3,101,524,204	0	310,941	0	310,941	0	0	57,246,622	57,246,622	18,575,297	2,760,653

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	Foreign	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																			
ENTERPRISE PRODUCTS OPER			03/05/2020.	Various	02/15/2021.	28,040,338		(250,705)			28,005,000	28,291,044	296,231		2.80	1.75	FA	392,070	12,908
KINDER MORGAN INC			03/02/2020.	Various	01/15/2021.	15,428,506		(392,998)			15,410,000	15,821,504	291,078		5.00	1.88	FA	385,250	37,985
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						43,468,844	0	(643,703)	0	0	43,415,000	44,112,548	587,309	0	XXX	XXX	XXX	777,320	50,893
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						43,468,844	0	(643,703)	0	0	43,415,000	44,112,548	587,309	0	XXX	XXX	XXX	777,320	50,893
Total Bonds																			
7699999. Subtotals - Issuer Obligations						43,468,844	0	(643,703)	0	0	43,415,000	44,112,548	587,309	0	XXX	XXX	XXX	777,320	50,893
8399999. Subtotals - Bonds						43,468,844	0	(643,703)	0	0	43,415,000	44,112,548	587,309	0	XXX	XXX	XXX	777,320	50,893
9199999. Total - Short-Term Investments						43,468,844	0	(643,703)	0	0	XXX	44,112,548	587,309	0	XXX	XXX	XXX	777,320	50,893

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
2A 28,040,338	2B 15,428,506	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

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	69,462	4. April	24,098	7. July		10. October	44
2. February	5	5. May	25	8. August		11. November	
3. March		6. June	7,926	9. September	3,669	12. December	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL		12/28/2020	0.06	01/07/2021	3,599,964		18
0199999. U.S. Government Bonds - Issuer Obligations						3,599,964	0	18
0599999. Total - U.S. Government Bonds						3,599,964	0	18
Total Bonds								
7699999. Subtotals - Issuer Obligations						3,599,964	0	18
8399999. Subtotals - Bonds						3,599,964	0	18
Exempt Money Market Mutual Funds as Identified by the SVO								
857492 88 8	STATE STREET TREASURY MMF TRIXX		12/31/2020	0.010		2,203,620		15,379
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						2,203,620	0	15,379
8899999. Total - Cash Equivalents						5,803,584	0	15,397

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 3,599,964	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	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Insur underwriting collateral	221,799	233,510		
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			50,409	53,071
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			110,900	116,755
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Insur underwriting collateral			252,044	265,353
30.	New Hampshire NH	B	Insur underwriting collateral			554,498	583,776
31.	New Jersey NJ						
32.	New Mexico NM	B	Insur underwriting collateral			655,315	689,917
33.	New York NY						
34.	North Carolina NC	B	Insur underwriting collateral			332,699	350,265
35.	North Dakota ND						
36.	Ohio OH	B	Insur underwriting collateral	2,757,365	2,902,956		
37.	Oklahoma OK	B	Insur underwriting collateral	322,617	339,651		
38.	Oregon OR	B	Insur underwriting collateral	282,290	297,195		
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Insur underwriting collateral			151,227	159,212
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Insur underwriting collateral			131,063	137,983
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	3,584,071	3,773,312	2,238,155	2,356,332

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
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0