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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

PROGRESSIVE CASUALTY INSURANCE COMPANY

NAIC Group Code..... 155, 155 (Current Period) (Prior Period) NAIC Company Code..... 24260 Employer's ID Number..... 34-6513736

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

Incorporated/Organized..... November 19, 1956 Commenced Business..... December 11, 1956

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
GEOFFREY THOMAS SOUSER	PRESIDENT	PETER JAMES ALBERT	SECRETARY
PATRICK SEAN BRENNAN	TREASURER		

OTHER

PETER JAMES ALBERT	(VICE PRESIDENT)	MARY BETH ANDREANO	(VICE PRESIDENT)
KAREN BARONE BAILO	(VICE PRESIDENT)	KIARA COX BERGLUND	(VICE PRESIDENT)
ALAN JAY BLOCK	(VICE PRESIDENT)	TODD LOZON BRACKETT	(VICE PRESIDENT)
STEVEN ANTHONY BROZ	(VICE PRESIDENT)	WILLIAM LEO CLAWSON #	(VICE PRESIDENT)
CHARLES ERNEST CONOVER	(VICE PRESIDENT)	BRIAN DOUGLAS COURTNEY	(VICE PRESIDENT)
CHRISTINA LYNN CREWS	(ASST. SECRETARY)	JAMES CHARLES CURTIS	(VICE PRESIDENT)
HEATHER ELIZABETH DAY	(VICE PRESIDENT)	MATTHEW HERRICK DOWNING	(VICE PRESIDENT)
MICHAEL VINCENT ESPOSITO	(VICE PRESIDENT)	JAMES EDWARD GLENN, JR.	(VICE PRESIDENT)
ANN FRANCES GORMAN #	(VICE PRESIDENT)	JOHN CHARLES JONES	(VICE PRESIDENT)
JAMES LEE KUSMER	(ASST. TREASURER)	NEIL JOSEPH LENANE	(VICE PRESIDENT)
LYNN NAVARRE MAJOR	(VICE PRESIDENT)	RONALD PAUL MAROTTO	(VICE PRESIDENT)
HEATHER MARIE MURRAY	(VICE PRESIDENT)	ANDREW JOHN QUIGG	(VICE PRESIDENT)
CARRIE FISHER RADIVOYEVITCH	(VICE PRESIDENT)	JOCHEN GERWIN SCHUNTER #	(VICE PRESIDENT)
JAY CHADWICK VANANTWERP	(VICE PRESIDENT)	VIDA PAULE ZIEDONIS	(VICE PRESIDENT)

DIRECTORS OR TRUSTEES

CHARLES ERNEST CONOVER	RICHARD RUSSELL CRAWLEY	JOHN ALLEN CURTISS, JR.	HEATHER ELIZABETH DAY
KATHRYN MARGARET LEMIEUX	MARK DONALD NIEHAUS	GEOFFREY THOMAS SOUSER	

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)
GEOFFREY THOMAS SOUSER	CHRISTINA LYNN CREWS	JAMES LEE KUSMER
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	1,759,428,922	16.3	1,759,428,922		1,759,428,922	16.3
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	17,186,240	0.2	17,186,240		17,186,240	0.2
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	949,801,556	8.8	949,801,556		949,801,556	8.8
1.06 Industrial and Miscellaneous	4,050,023,516	37.5	4,050,023,516		4,050,023,516	37.5
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	6,776,440,234	62.7	6,776,440,234	0	6,776,440,234	62.7
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	298,229,682	2.8	298,229,682		298,229,682	2.8
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	298,229,682	2.8	298,229,682	0	298,229,682	2.8
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	1,326,687,602	12.3	1,326,687,602		1,326,687,602	12.3
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	1,464,085,085	13.5	1,464,085,085		1,464,085,085	13.6
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	2,790,772,687	25.8	2,790,772,687	0	2,790,772,687	25.8
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	398,349,360	3.7	398,349,360		398,349,360	3.7
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale	17,758,195	0.2	17,758,195		17,758,195	0.2
5.04 Total Real Estate	416,107,555	3.8	416,107,555	0	416,107,555	3.9
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(14,104,624)	(0.1)	(14,104,624)		(14,104,624)	(0.1)
6.02 Cash Equivalents (Schedule E, Part 2)	479,237,408	4.4	479,237,408		479,237,408	4.4
6.03 Short-Term Investments (Schedule DA)	53,205,000	0.5	53,205,000		53,205,000	0.5
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	518,337,784	4.8	518,337,784	0	518,337,784	4.8
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	12,010,953	0.1	3,120,692		3,120,692	0.0
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	10,811,898,895	100.0	10,803,008,634	0	10,803,008,634	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		443,143,595
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)	9,283,307	9,283,307
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		1,376,671
5.	Deduct amounts received on disposals, Part 3, Column 15		15,783,276
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	2,398,376	
	7.2 Totals, Part 3, Column 10	2,178,168	4,576,544
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	17,242,313	
	8.2 Totals, Part 3, Column 9	93,885	17,336,198
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		416,107,555
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		416,107,555

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		187,439,479
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	2,444,393	
2.2 Additional investment made after acquisition (Part 2, Column 9)	470,616	2,915,009
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		0
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13		
5.2 Totals, Part 3, Column 9		0
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		178,343,535
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)		12,010,953
12. Deduct total nonadmitted amounts		8,890,261
13. Statement value at end of current period (Line 11 minus Line 12)		3,120,692

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		9,022,994,441
2. Cost of bonds and stocks acquired, Part 3, Column 7		7,809,752,015
3. Accrual of discount		5,138,383
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	3,060,353	
4.2 Part 2, Section 1, Column 15	802,563	
4.3 Part 2, Section 2, Column 13	406,197,805	
4.4 Part 4, Column 11	(76,580,800)	333,479,921
5. Total gain (loss) on disposals, Part 4, Column 19		192,951,521
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		7,469,727,411
7. Deduct amortization of premium		29,146,267
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)		9,865,442,603
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		9,865,442,603

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	1,759,428,922	1,807,687,820	1,756,317,304	1,744,150,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,759,428,922	1,807,687,820	1,756,317,304	1,744,150,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	17,186,240	17,821,329	17,392,097	13,900,000
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	949,801,556	967,076,505	966,246,045	863,236,075
Industrial and Miscellaneous,	8. United States	3,656,365,987	3,787,332,511	3,664,401,312	3,620,407,667
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	49,776,250	50,401,462	50,050,442	49,793,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	343,881,279	361,396,884	344,441,023	342,996,000
	11. Totals	4,050,023,516	4,199,130,857	4,058,892,777	4,013,196,667
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	6,776,440,234	6,991,716,511	6,798,848,223	6,634,482,742
PREFERRED STOCKS	14. United States	86,311,731	88,200,452	87,950,126	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	92,611,303	103,206,585	92,466,437	
	16. Other Countries	119,306,648	119,306,648	111,093,250	
	17. Totals	298,229,682	310,713,685	291,509,813	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	298,229,682	310,713,685	291,509,813	
COMMON STOCKS	20. United States	1,295,538,475	1,295,538,475	377,741,891	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	462,632	462,632	150,080	
	22. Other Countries	30,686,495	30,686,495	13,522,221	
	23. Totals	1,326,687,602	1,326,687,602	391,414,192	
Parent, Subsidiaries and Affiliates	24. Totals	1,464,085,085	1,464,085,085	249,814,532	
	25. Total Common Stocks	2,790,772,687	2,790,772,687	641,228,724	
	26. Total Stocks	3,089,002,369	3,101,486,372	932,738,537	
	27. Total Bonds and Stocks	9,865,442,603	10,093,202,883	7,731,586,760	

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	282,297,816	1,220,946,738	537,481,430			XXX	2,040,725,984	28.0	2,015,694,786	30.6	2,040,725,984	
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	282,297,816	1,220,946,738	537,481,430	0	0	XXX	2,040,725,984	28.0	2,015,694,786	30.6	2,040,725,984	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			17,186,240			XXX	17,186,240	0.2		0.0	17,186,240	
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	17,186,240	0	0	XXX	17,186,240	0.2	0	0.0	17,186,240	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	31,655,294	183,069,836	329,744,996	53,186,429	101,750,000	XXX	699,406,555	9.6	127,758,782	1.9	699,406,555	
5.2 NAIC 2	40,995,001	81,705,000	9,500,000	56,000,000	122,900,000	XXX	311,100,001	4.3		0.0	141,495,001	169,605,000
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	72,650,295	264,774,836	339,244,996	109,186,429	224,650,000	XXX	1,010,506,556	13.8	127,758,782	1.9	840,901,556	169,605,000

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	803,225,124	1,132,492,513	525,342,924	2,096,173	478	XXX	2,463,157,212	33.7	3,156,497,134	48.0	434,306,194	2,028,851,018
6.2 NAIC 2	281,469,164	828,261,388	234,950,138	9,983,581		XXX	1,354,664,271	18.6	1,159,121,318	17.6	817,310,911	537,353,360
6.3 NAIC 3		192,856,508	141,433,221	31,921,657		XXX	366,211,386	5.0	62,528,894	0.9	187,663,137	178,548,249
6.4 NAIC 4	60,186	3,974,160	6,302,262	1,095		XXX	10,337,703	0.1	52,549,936	0.8	1,720,763	8,616,940
6.5 NAIC 5		30,667,407				XXX	30,667,407	0.4		0.0		30,667,407
6.6 NAIC 6	2,870,473	2,576,017				XXX	5,446,490	0.1	8,697,894	0.1		5,446,490
6.7 Totals	1,087,624,947	2,190,827,993	908,028,545	44,002,506	478	XXX	4,230,484,469	58.0	4,439,395,176	67.4	1,441,001,005	2,789,483,464
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) 1,117,178,234	2,536,509,087	1,409,755,590	55,282,602	101,750,478	0	5,220,475,991	71.5	XXX	XXX	3,191,624,973	2,028,851,018
11.2 NAIC 2	(d) 322,464,165	909,966,388	244,450,138	65,983,581	122,900,000	0	1,665,764,272	22.8	XXX	XXX	958,805,912	706,958,360
11.3 NAIC 3	(d) 0	192,856,508	141,433,221	31,921,657	0	0	366,211,386	5.0	XXX	XXX	187,663,137	178,548,249
11.4 NAIC 4	(d) 60,186	3,974,160	6,302,262	1,095	0	0	10,337,703	0.1	XXX	XXX	1,720,763	8,616,940
11.5 NAIC 5	(d) 0	30,667,407	0	0	0	0	(c) 30,667,407	0.4	XXX	XXX	0	30,667,407
11.6 NAIC 6	(d) 2,870,473	2,576,017	0	0	0	0	(c) 5,446,490	0.1	XXX	XXX	0	5,446,490
11.7 Totals	1,442,573,058	3,676,549,567	1,801,941,211	153,188,935	224,650,478	0	(b) 7,298,903,249	100.0	XXX	XXX	4,339,814,785	2,959,088,464
11.8 Line 11.7 as a % of Col. 7	19.8	50.4	24.7	2.1	3.1	0.0	100.0	XXX	XXX	XXX	59.5	40.5
12. Total Bonds Prior Year												
12.1 NAIC 1	1,851,249,212	1,740,749,354	1,702,130,372	5,817,184	4,580		XXX	XXX	5,299,950,702	80.5	2,982,145,026	2,317,805,676
12.2 NAIC 2	88,521,721	881,769,102	188,830,495				XXX	XXX	1,159,121,318	17.6	773,225,350	385,895,968
12.3 NAIC 3		38,270,570	24,258,324				XXX	XXX	62,528,894	0.9	7,374,521	55,154,373
12.4 NAIC 4	117,898	5,697,740	46,734,298				XXX	XXX	52,549,936	0.8	22,907,114	29,642,822
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6	3,460,341	5,237,553					XXX	XXX	(c) 8,697,894	0.1	3	8,697,891
12.7 Totals	1,943,349,172	2,671,724,319	1,961,953,489	5,817,184	4,580	0	XXX	XXX	(b) 6,582,848,744	100.0	3,785,652,014	2,797,196,730
12.8 Line 12.7 as a % of Col. 9	29.5	40.6	29.8	0.1	0.0	0.0	XXX	XXX	100.0	XXX	57.5	42.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	446,479,893	1,651,055,621	939,133,362	53,205,619	101,750,478		3,191,624,973	43.7	2,982,145,026	45.3	3,191,624,973	XXX
13.2 NAIC 2	124,451,029	548,891,736	184,479,566	65,983,581	35,000,000		958,805,912	13.1	773,225,350	11.7	958,805,912	XXX
13.3 NAIC 3		97,725,710	89,937,427				187,663,137	2.6	7,374,521	0.1	187,663,137	XXX
13.4 NAIC 4	500	1,716,906	2,262	1,095			1,720,763	0.0	22,907,114	0.3	1,720,763	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	3	0.0	0	XXX
13.7 Totals	570,931,422	2,299,389,973	1,213,552,617	119,190,295	136,750,478	0	4,339,814,785	59.5	3,785,652,014	57.5	4,339,814,785	XXX
13.8 Line 13.7 as a % of Col. 7	13.2	53.0	28.0	2.7	3.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.8	31.5	16.6	1.6	1.9	0.0	59.5	XXX	XXX	XXX	59.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	670,698,341	885,453,466	470,622,228	2,076,983			2,028,851,018	27.8	2,317,805,676	35.2	XXX	2,028,851,018
14.2 NAIC 2	198,013,136	361,074,652	59,970,572		87,900,000		706,958,360	9.7	385,895,968	5.9	XXX	706,958,360
14.3 NAIC 3		95,130,798	51,495,794	31,921,657			178,548,249	2.4	55,154,373	0.8	XXX	178,548,249
14.4 NAIC 4	59,686	2,257,254	6,300,000				8,616,940	0.1	29,642,822	0.5	XXX	8,616,940
14.5 NAIC 5		30,667,407					30,667,407	0.4	0	0.0	XXX	30,667,407
14.6 NAIC 6	2,870,473	2,576,017					5,446,490	0.1	8,697,891	0.1	XXX	5,446,490
14.7 Totals	871,641,636	1,377,159,594	588,388,594	33,998,640	87,900,000	0	2,959,088,464	40.5	2,797,196,730	42.5	XXX	2,959,088,464
14.8 Line 14.7 as a % of Col. 7	29.5	46.5	19.9	1.1	3.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	11.9	18.9	8.1	0.5	1.2	0.0	40.5	XXX	XXX	XXX	XXX	40.5

(a) Includes $.....2,959,088,464 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 $.....336,006,830; NAIC 2 $.....186,456,185; 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	282,297,816	1,220,946,738	537,481,430			XXX	2,040,725,984	28.0	2,015,694,786	30.6	2,040,725,984	
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	282,297,816	1,220,946,738	537,481,430	0	0	XXX	2,040,725,984	28.0	2,015,694,786	30.6	2,040,725,984	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			17,186,240			XXX	17,186,240	0.2		0.0	17,186,240	
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	17,186,240	0	0	XXX	17,186,240	0.2	0	0.0	17,186,240	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	70,913,025	258,729,632	263,234,241	109,186,429	224,650,000	XXX	926,713,327	12.7	70,022,229	1.1	757,108,327	169,605,000
5.02 Residential Mortgage-Backed Securities	1,453,942					XXX	1,453,942	0.0	1,664,636	0.0	1,453,942	
5.03 Commercial Mortgage-Backed Securities	283,328	6,045,204	76,010,755			XXX	82,339,287	1.1	56,071,917	0.9	82,339,287	
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	72,650,295	264,774,836	339,244,996	109,186,429	224,650,000	XXX	1,010,506,556	13.8	127,758,782	1.9	840,901,556	169,605,000
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	298,936,587	1,273,982,876	442,209,923	41,898,861		XXX	2,057,028,247	28.2	1,479,604,920	22.5	1,298,542,648	758,485,599
6.02 Residential Mortgage-Backed Securities	67,882,864	100,384,547	12,502,132	2,103,645	478	XXX	182,873,666	2.5	233,262,424	3.5	9,566,988	173,306,678
6.03 Commercial Mortgage-Backed Securities	423,834,983	530,420,693	313,734,179			XXX	1,267,989,855	17.4	1,189,582,541	18.1	3,922,793	1,264,067,062
6.04 Other Loan-Backed and Structured Securities	296,970,513	286,039,877	139,582,311			XXX	722,592,701	9.9	1,536,945,291	23.3	128,968,576	593,624,125
6.05 Totals	1,087,624,947	2,190,827,993	908,028,545	44,002,506	478	XXX	4,230,484,469	58.0	4,439,395,176	67.4	1,441,001,005	2,789,483,464
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	652,147,428	2,753,659,246	1,260,111,834	151,085,290	224,650,000	XXX	5,041,653,798	69.1	XXX	XXX	4,113,563,199	928,090,599
11.02 Residential Mortgage-Backed Securities	69,336,806	100,384,547	12,502,132	2,103,645	478	XXX	184,327,608	2.5	XXX	XXX	11,020,930	173,306,678
11.03 Commercial Mortgage-Backed Securities	424,118,311	536,465,897	389,744,934	0	0	XXX	1,350,329,142	18.5	XXX	XXX	86,262,080	1,264,067,062
11.04 Other Loan-Backed and Structured Securities	296,970,513	286,039,877	139,582,311	0	0	XXX	722,592,701	9.9	XXX	XXX	128,968,576	593,624,125
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	1,442,573,058	3,676,549,567	1,801,941,211	153,188,935	224,650,478	0	7,298,903,249	100.0	XXX	XXX	4,339,814,785	2,959,088,464
11.09 Line 11.08 as a % of Col. 7	19.8	50.4	24.7	2.1	3.1	0.0	100.0	XXX	XXX	XXX	59.5	40.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	436,208,599	1,347,013,258	1,782,100,078			XXX	XXX	XXX	3,565,321,935	54.2	2,997,186,626	568,135,309
12.02 Residential Mortgage-Backed Securities	87,232,979	112,037,931	29,834,386	5,817,184	4,580	XXX	XXX	XXX	234,927,060	3.6	28,561,117	206,365,943
12.03 Commercial Mortgage-Backed Securities	316,764,771	834,457,670	94,432,017			XXX	XXX	XXX	1,245,654,458	18.9	113,793,111	1,131,861,347
12.04 Other Loan-Backed and Structured Securities	1,103,142,823	378,215,460	55,587,008			XXX	XXX	XXX	1,536,945,291	23.3	646,111,160	890,834,131
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	1,943,349,172	2,671,724,319	1,961,953,489	5,817,184	4,580	0	XXX	XXX	6,582,848,744	100.0	3,785,652,014	2,797,196,730
12.09 Line 12.08 as a % of Col. 9	29.5	40.6	29.8	0.1	0.0	0.0	XXX	XXX	100.0	XXX	57.5	42.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	436,652,785	2,283,547,766	1,137,449,015	119,163,633	136,750,000	XXX	4,113,563,199	56.4	2,997,186,626	45.5	4,113,563,199	XXX
13.02 Residential Mortgage-Backed Securities	6,420,759	4,480,184	92,847	26,662	478	XXX	11,020,930	0.2	28,561,117	0.4	11,020,930	XXX
13.03 Commercial Mortgage-Backed Securities	283,328	9,967,997	76,010,755			XXX	86,262,080	1.2	113,793,111	1.7	86,262,080	XXX
13.04 Other Loan-Backed and Structured Securities	127,574,550	1,394,026				XXX	128,968,576	1.8	646,111,160	9.8	128,968,576	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	570,931,422	2,299,389,973	1,213,552,617	119,190,295	136,750,478	0	4,339,814,785	59.5	3,785,652,014	57.5	4,339,814,785	XXX
13.09 Line 13.08 as a % of Col. 7	13.2	53.0	28.0	2.7	3.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	7.8	31.5	16.6	1.6	1.9	0.0	59.5	XXX	XXX	XXX	59.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	215,494,643	470,111,480	122,662,819	31,921,657	87,900,000	XXX	928,090,599	12.7	568,135,309	8.6	XXX	928,090,599
14.02 Residential Mortgage-Backed Securities	62,916,047	95,904,363	12,409,285	2,076,983		XXX	173,306,678	2.4	206,365,943	3.1	XXX	173,306,678
14.03 Commercial Mortgage-Backed Securities	423,834,983	526,497,900	313,734,179			XXX	1,264,067,062	17.3	1,131,861,347	17.2	XXX	1,264,067,062
14.04 Other Loan-Backed and Structured Securities	169,395,963	284,645,851	139,582,311			XXX	593,624,125	8.1	890,834,131	13.5	XXX	593,624,125
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	871,641,636	1,377,159,594	588,388,594	33,998,640	87,900,000	0	2,959,088,464	40.5	2,797,196,730	42.5	XXX	2,959,088,464
14.09 Line 14.08 as a % of Col. 7	29.5	46.5	19.9	1.1	3.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	11.9	18.9	8.1	0.5	1.2	0.0	40.5	XXX	XXX	XXX	XXX	40.5

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	16,678,636	16,678,636			
2. Cost of short-term investments acquired	638,655,990	638,655,990			
3. Accrual of discount	2,995,621	2,995,621			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	604,929,000	604,929,000			
7. Deduct amortization of premium	196,247	196,247			
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)	53,205,000	53,205,000	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	53,205,000	53,205,000	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	211,350,896	209,971,751	1,379,145	
2. Cost of cash equivalents acquired	114,070,119,842	114,034,201,909	35,917,933	
3. Accrual of discount	10,995,321	10,995,321		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	2,943	2,943		
6. Deduct consideration received on disposals	113,813,231,177	113,785,913,492	27,317,685	
7. Deduct amortization of premium	417	417		
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)	479,237,408	469,258,015	9,979,393	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	479,237,408	469,258,015	9,979,393	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																
Albany Office Building - 725 Broadway Avenue		Albany	NY	12/02/1998		12,367,208		5,155,209	5,155,209	368,213			(368,213)		1,615,128	835,596
Atlanta 2 Service Center & Claims Office - 800 Progressive Way Northwest		Marietta	GA	02/17/2006		5,763,049		3,754,731	3,754,731	193,712	38,977		(232,689)		458,624	129,853
Austin Service Center & Claims Office - 10700 North Lamar Boulevard		Austin	TX	07/08/2005		6,063,252		4,068,977	4,068,977	278,360	9,130		(287,490)		699,598	274,279
Baltimore 1 Service Center & Claims Office - 841 Cromwell Park Drive		Glen Burnie	MD	02/10/2006		9,217,980		6,776,432	6,776,432	218,722	4,923		(223,645)		583,854	146,751
Baton Rouge Service Center & Claims Office - 4415 American Way		Baton Rouge	LA	09/18/2012		4,992,685		3,944,336	3,944,336	147,396			(147,396)		416,429	128,811
Boston South Service Center & Claims Office - 62 Everett Street		Westwood	MA	09/13/2012		9,299,860		8,039,794	8,039,794	170,342			(170,342)		755,383	301,858
Buffalo 1 Service Center & Claims Office - 6699 Transit Road		Williamsville	NY	11/01/2005		5,937,947		3,920,953	3,920,953	187,160	554		(187,714)		549,979	222,752
Campus II Home Office Complex - 300 North Commons Boulevard		Mayfield Village	OH	11/17/1997		157,603,460		71,095,011	71,095,011	4,379,645			(4,379,645)		20,687,530	13,640,201
Campus III Home Office Complex Land - North Commons Boulevard		Mayfield Village	OH	04/12/2006		13,851,966		13,851,966	13,851,966				0			252,822
Cleveland 1 Service Center & Claims Office - 651 Beta Drive		Mayfield Village	OH	11/16/2005		6,119,095		4,103,068	4,103,068	292,686	10,483		(303,169)		637,689	196,588
Columbus Service Center & Claims Office - 3208 Morse Road		Columbus	OH	08/21/2007		6,632,898		5,367,839	5,367,839	156,491	39,167		(195,658)		541,985	216,850
Dallas Fort Worth 1 Service Center & Claims Office - 2890 Lake Ridge Road		Lewisville	TX	08/26/2005		6,835,367		4,759,090	4,759,090	276,036	8,143		(284,179)		628,691	181,646
Dallas Fort Worth 2 Service Center & Claims Office - 355 Grand Junction Boulevard		Mesquite	TX	08/15/2005		4,961,321		3,062,394	3,062,394	218,976	7,830		(226,806)		492,239	162,483
Detroit 2 Service Center & Claims Office - 40770 Mound Road		Sterling Heights	MI	12/01/2005		6,496,445		4,900,292	4,900,292	208,417	388		(208,805)		496,874	113,823
El Paso Service Center & Claims Office - 6608 International Drive		El Paso	TX	06/13/2013		5,302,737		4,490,264	4,490,264	128,285			(128,285)		463,872	176,581
Fort Lauderdale Service Center - 3710 West Commercial Boulevard		Tamarac	FL	05/13/2005		6,017,661		4,548,756	4,548,756	113,156	856		(114,012)		451,543	177,554
Hartford 2 Service Center & Claims Office - 40 Commerce Court		Newington	CT	02/06/2006		6,316,536		3,863,108	3,863,108	282,930	112		(283,042)		651,762	229,275
Houston 1 Service Center & Claims Office - 12621 Ryewater Drive		Houston	TX	09/01/2005		4,661,559		2,795,679	2,795,679	192,024	7,476		(199,500)		501,502	201,713
Houston West Service Center - 1045 Wisterwood Dr		Houston	TX	07/15/2013		10,947,704		9,583,053	9,583,053	213,763	51,423		(265,186)		897,249	344,401
Kansas City 1 Service Center & Claims Office - 1930 South 45th Street		Kansas City	KS	11/09/2005		5,690,279		3,485,502	3,485,502	275,042	58,023		(333,065)		619,768	218,598
Los Angeles 6 Service Center & Claims Office - 3570-3572 East Foothill Boulevard		Pasadena	CA	02/29/2012		13,165,480		11,613,286	11,613,286	202,215			(202,215)		922,630	311,279
Miami Service Center - 14505 SW 27th Way		Miramar	FL	03/03/2016		17,101,083		16,297,117	16,297,117	339,743			(339,743)		1,433,082	518,337
Milwaukee 1 Service Center & Claims Office - 3442 South 103Road Street		Milwaukee	WI	10/13/2005		4,122,765		1,806,025	1,806,025	254,602	388		(254,990)		517,735	195,912
New Jersey North Service Center & Claims Office - 290 Veterans Boulevard		Rutherford	NJ	11/21/2007		12,310,101		11,248,136	11,248,136	231,702			(231,702)		906,327	271,678
New Jersey South Service Center & Claims Office - 152 West Street		South Plainfield	NJ	01/25/2010		10,481,858		8,518,171	8,518,171	268,565			(268,565)		842,805	272,227
New Orleans Service Center & Claims Office - 1425 Airline Drive		Metairie	LA	12/23/2005		12,609,760		9,106,703	9,106,703	470,601	22,016		(492,617)		1,217,311	420,959
Omaha Service Center & Claims Office - 11820 Harrison Street		La Vista	NE	07/19/2012		4,391,134		3,504,337	3,504,337	128,526	16,792		(145,318)		410,034	157,253
Orlando 1 Service Center & Claims Office - 1050 West Town Parkway		Altamonte Springs	FL	04/11/2006		6,887,870		4,477,522	4,477,522	303,908	112		(304,020)		645,045	179,794
Philadelphia 2 Service Center & Claims Office - 71 General Warren Boulevard		Malvern	PA	05/14/2007		6,775,205		5,740,076	5,740,076	131,088			(131,088)		473,712	139,906
Phoenix 1 Service Center & Claims Office - 21650 North 18th Avenue		Phoenix	AZ	07/27/2005		6,912,509		4,791,697	4,791,697	246,800	388		(247,188)		610,487	192,233
Plymouth Meeting Office Building - 5165 Campus Drive		Plymouth Meeting	PA	08/27/1998		9,374,044		3,453,546	3,453,546	231,669			(231,669)		1,323,012	599,056
Providence 2 Service Center & Claims Office - 2200 Hartford Avenue		Johnston	RI	05/23/2006		6,522,114		4,229,789	4,229,789	189,926	1,946		(191,872)		521,375	180,502
Sacramento Service Center & Claims Office - 2150 Harvard Street		Sacramento	CA	09/27/2012		6,800,492		5,425,500	5,425,500	191,306			(191,306)		566,138	182,191
Salt Lake City Service Center & Claims Office - 6941 South River Gate Drive		Midvale	UT	03/19/2013		5,563,609		4,637,645	4,637,645	135,507			(135,507)		474,817	175,036
San Antonio 1 Service Center & Claims Office - 3800 Horizon Hill Boulevard		San Antonio	TX	12/07/2005		5,970,555		3,808,295	3,808,295	284,471	7,642		(292,113)		617,572	194,827
San Diego Service Center & Claims Office - 4141 Ruffin Road		San Diego	CA	06/03/2005		8,168,380		5,544,254	5,544,254	198,902	384		(199,286)		611,170	215,439
San Francisco Service Center - 2860 North Main Street		Walnut Creek	CA	03/27/2013		12,587,301		11,211,692	11,211,692	223,072			(223,072)		897,703	279,178
Seattle 1 Service Center & Claims Office - 13906 Highway 99		Lynnwood	WA	10/11/2005		10,292,661		7,737,540	7,737,540	315,238	55,816		(371,054)		795,156	205,935
Seattle 2 Service Center & Claims Office - 34001 Pacific Highway South		Federal Way	WA	12/22/2005		10,200,935		8,934,530	8,934,530	253,118	68,833		(321,951)		771,393	202,004
SOM Data Center - 300 North Commons Boulevard		Mayfield Village	OH	03/27/1998		38,577,813		16,552,868	16,552,868	1,173,139	1,947		(1,175,086)		4,075,150	2,316,053
Tampa 2 Service Center - 4119 Foxworth Road		Riverview	FL	09/01/2006		8,314,079		6,461,673	6,461,673	261,335	142		(261,477)		663,444	172,149
Tampa 3 Service Center & Claims Office - 4021 Tampa Road		Oldsmar	FL	02/21/2006		8,202,105		6,338,140	6,338,140	257,921	140		(258,061)		650,895	167,297

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
Tampa Call Center Bldg D - 3302 South Falkenburg Road		Riverview	FL	12/02/1997		34,279,207		21,346,852	21,346,852	802,467			(802,467)		2,970,583	1,411,949
Tampa Call Center Buildings A, B, & C - 4030 Crescent Park Drive		Riverview	FL	12/02/1997		46,042,464		23,922,328	23,922,328	1,213,950	254,333		(1,468,283)		5,264,090	3,214,930
Tucson Service Center & Claims Office - 1305 South Alvernon Way		Tucson	AZ	12/20/2013		5,101,774		4,284,464	4,284,464	147,238	17,292		(164,530)		463,291	164,041
Washington DC in MD Service Center & Claims Office - 12201 Old Columbia Pike		Silver Spring	MD	01/05/2006		12,888,859		11,590,771	11,590,771	162,284			(162,284)		746,872	177,618
West Palm Beach Service Center & Claims Office - 5133 Tyler Lakes Boulevard		West Palm Beach	FL	03/15/2005		5,868,362		4,199,949	4,199,949	239,856			(239,856)		682,395	291,987
0299999. Properties Occupied by the Reporting Entity - Administrative						624,591,528	0	398,349,360	398,349,360	17,160,505	685,656	0	(17,846,161)	0	62,223,923	30,962,205
0399999. Total - Properties Occupied by the Reporting Entity						624,591,528	0	398,349,360	398,349,360	17,160,505	685,656	0	(17,846,161)	0	62,223,923	30,962,205
Properties Held for Sale																
Atlanta 3 Service Center Land, Tract C - 5753 Fairburn Road		Douglasville	GA	07/13/2005	08/01/2020	141,129		141,129	141,129		88,768		(88,768)			3,031
Atlanta 4 Service Center Land - 235 Collins Industrial Way		Lawrenceville	GA	09/02/2005	08/01/2020	363,030		363,030	363,030		319,659		(319,659)			12,232
Chicago 1 Service Center & Claims Office - 4333 Trans World Road		Schiller Park	IL	03/16/2006	11/01/2018	3,418,323		1,757,075	1,757,075		425		(425)		357,068	292,616
Dayton Service Center & Claims Office - 8028 North Dixie Drive		Dayton	OH	12/05/2012	11/01/2018	2,537,987		1,857,979	1,857,979				0		216,397	151,455
Detroit 1 Service Center Land - 23811 Telegraph Road		Southfield	MI	03/24/2006	08/01/2020	409,330		409,330	409,330		494,348		(494,348)			30,482
Detroit 3 Service Center Land - 8857 Haggerty Road		Belleville	MI	12/15/2005	08/01/2020	167,938		167,938	167,938		182,062		(182,062)			10,540
Houston 3 Service Center & Claims Office - 22633 Imperial Valley Drive		Houston	TX	08/31/2005	11/01/2018	3,106,884		1,644,365	1,644,365		6,207		(6,207)		210,908	153,250
Las Vegas 1 Service Center - 4080 Boulder Highway		Las Vegas	NV	09/27/2005	11/01/2018	3,615,627		2,259,826	2,259,826	175	594,131		(594,306)		208,801	110,595
Minnesota 1 South Service Center & Claims Office - 12450 River Ridge Boulevard		Burnsville	MN	07/15/2005	04/01/2019	3,788,448		2,283,232	2,283,232		6,268		(6,268)		284,744	204,756
Minnesota 3 North Service Center & Claims Office - 10220 Goldenrod Street NW		Coon Rapids	MN	06/24/2005	11/01/2018	3,581,441		1,822,426	1,822,426		6,546		(6,546)		249,791	185,901
Oklahoma City Service Center & Claims Office - 601 Southeast 89th Street		Oklahoma City	OK	06/14/2005	12/01/2018	3,643,542		2,120,709	2,120,709		14,306		(14,306)		204,394	129,852
Washington DC in Virginia Service Center & Claims Office - 6791 Commercial Drive		Springfield	VA	03/29/2007	11/01/2019	4,246,474		2,931,156	2,931,156	81,633			(81,633)		314,470	118,819
0599999. Total - Properties Held for Sale						29,020,153	0	17,758,195	17,758,195	81,808	1,712,720	0	(1,794,528)	0	2,046,573	1,403,529
0699999. Totals						653,611,681	0	416,107,555	416,107,555	17,242,313	2,398,376	0	(19,640,689)	0	64,270,496	32,365,734

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	Location 3	4	5	6	7	8	9
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								
Albany Office Building - 725 Broadway Avenue	Albany	NY	12/02/1998.					65,211
Atlanta 2 Service Center & Claims Office - 800 Progressive Way Northwest	Marietta	GA	02/17/2006.					38,977
Baltimore 1 Service Center & Claims Office - 841 Cromwell Park Drive	Glen Burnie	MD	02/10/2006.					813,154
Boston South Service Center & Claims Office - 62 Everett Street	Westwood	MA	09/13/2012.					44,210
Campus II Home Office Complex - 300 North Commons Boulevard	Mayfield Village	OH	11/17/1997.					2,349,726
Cleveland 1 Service Center & Claims Office - 651 Beta Drive	Mayfield Village	OH	11/16/2005.					1,503
Columbus Service Center & Claims Office - 3208 Morse Road	Columbus	OH	08/21/2007.					957,367
Hartford 2 Service Center & Claims Office - 40 Commerce Court	Newington	CT	02/06/2006.					3,895
Houston West Service Center - 1045 Wisterwood Dr	Houston	TX	07/15/2013.					51,423
Kansas City 1 Service Center & Claims Office - 1930 South 45th Street	Kansas City	KS	11/09/2005.					762,357
Los Angeles 6 Service Center & Claims Office - 3570-3572 East Foothill Boulevard	Pasadena	CA	02/29/2012.					1,588
Miami Service Center - 14505 SW 27th Way	Miramar	FL	03/03/2016.					13,643
New Orleans Service Center & Claims Office - 1425 Airline Drive	Metairie	LA	12/23/2005.					68,495
Omaha Service Center & Claims Office - 11820 Harrison Street	La Vista	NE	07/19/2012.					54,538
Orlando 1 Service Center & Claims Office - 1050 West Town Parkway	Altamonte Springs	FL	04/11/2006.					3,300
Plymouth Meeting Office Building - 5165 Campus Drive	Plymouth Meeting	PA	08/27/1998.					351,044
San Antonio 1 Service Center & Claims Office - 3800 Horizon Hill Boulevard	San Antonio	TX	12/07/2005.					5,585
Seattle 1 Service Center & Claims Office - 13906 Highway 99	Lynnwood	WA	10/11/2005.					723,848
Seattle 2 Service Center & Claims Office - 34001 Pacific Highway South	Federal Way	WA	12/22/2005.					465,049
SOM Data Center - 300 North Commons Boulevard	Mayfield Village	OH	03/27/1998.					575,685
Tampa 2 Service Center - 4119 Foxworth Road	Riverview	FL	09/01/2006.					17,847
Tampa 3 Service Center & Claims Office - 4021 Tampa Road	Oldsmar	FL	02/21/2006.					2,178
Tampa Call Center Bldg D - 3302 South Falkenburg Road	Riverview	FL	12/02/1997.					193,638
Tampa Call Center Buildings A, B, & C - 4030 Crescent Park Drive	Riverview	FL	12/02/1997.					1,627,694
Tucson Service Center & Claims Office - 1305 South Alvernon Way	Tucson	AZ	12/20/2013.					59,362
Washington DC in MD Service Center & Claims Office - 12201 Old Columbia Pike	Silver Spring	MD	01/05/2006.					31,990
0199999. Total - Acquired by Purchase					0	0	0	9,283,307
0399999. Totals					0	0	0	9,283,307

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	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. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
Cincinnati 2 Service Center & Claims Office - 2669 East Kemper Road	Cincinnati	OH	12/22/2020	2669 E Kemper LLC	3,311,273		1,548,880	184	392,180		(392,364)		1,156,516	1,159,200		2,684	2,684	167,876	120,321
Cleveland 4 Service Center & Claims Office - 46 W. Waterloo Road	Akron	OH	01/16/2020	KC Development, LLC	2,596,734		1,030,066				0		1,030,066	1,888,571		858,505	858,505	63,726	63,726
Dallas Service Center & Claims Office - 1409 Wet N Wild Way	Arlington	TX	07/09/2020	D.R. Horton, Inc.	7,866,787		7,197,750		700,000		(700,000)		6,497,750	6,499,560		1,810	1,810	279,800	155,867
Harrisburg 1 Service Center & Claims Office - 3950 Hartzdale Drive	Camp Hill	PA	12/08/2020	44N. Queen Street, LLC	3,380,184		1,505,393	93,701			(93,701)		1,411,692	1,799,504		387,812	387,812	296,303	160,664
Parma Service Center & Claims Office - 12710 Corporate Drive	Parma	OH	09/14/2020	LHR Industries LLC	1,144,870		835,206				0		835,206	916,171		80,965	80,965	97,274	77,784
Pittsburgh 1 Service Center & Claims Office - 902 Brinton Road	Wilkinsburg	PA	11/15/2019	SAFStor Brinton, LLC							0					43,850	43,850		
Portland 1 Service Center - 8115 Southeast 82nd Avenue	Portland	OR	10/28/2020	AAA Oregon/Idaho	5,908,987		4,605,213		1,085,988		(1,085,988)		3,519,225	3,520,270		1,045	1,045	392,874	275,141
0199999. Total - Property Disposed					24,208,835	0	16,722,508	93,885	2,178,168	0	(2,272,053)	0	14,450,455	15,783,276	0	1,376,671	1,376,671	1,297,853	853,503
0399999. Totals					24,208,835	0	16,722,508	93,885	2,178,168	0	(2,272,053)	0	14,450,455	15,783,276	0	1,376,671	1,376,671	1,297,853	853,503

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	CORE INNOVATION CAPITAL III, L.P.		LOS ANGELES	CA	CORE INNOVATION CAPITAL III, LP		07/15/2020	1	2,818,866	2,818,866	2,818,866								23.670
000000 00 0	FTLD REGISTRY SERVICES, LLC		WASHINGTON	DC	FTLD REGISTRY SERVICES, LLC		06/18/2013	1	301,826	301,826	301,826						96,143		2.900
000000 00 0	USB RETC FUND 2018-13 LLC		ST.LOUIS	MO	USB RETC FUND 2018-13 LLC		08/17/2018	1	8,790,261	8,790,261	8,790,261								100.000
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									11,910,953	11,910,953	11,910,953	0	0	0	0	0	96,143	0	XXX
Surplus Debentures - Affiliated																			
743315 08 7	PROGRESSIVE CORP COUNTY MUTUAL		CLEVELAND	OH	PROGRESSIVE CASUALTY INSURANCE CO.		03/20/1982		100,000	100,000	100,000								100.000
2899999. Total - Surplus Debentures - Affiliated									100,000	100,000	100,000	0	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									11,910,953	11,910,953	11,910,953	0	0	0	0	0	96,143	0	XXX
4999999. Subtotal - Affiliated									100,000	100,000	100,000	0	0	0	0	0	0	0	XXX
5099999. Totals									12,010,953	12,010,953	12,010,953	0	0	0	0	0	96,143	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
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
000000 00 0	CORE INNOVATION CAPITAL III, L.P.	LOS ANGELES	CA	CORE INNOVATION CAPITAL III, LP	07/15/2020	1	2,444,393	374,473		23.670
000000 00 0	FTLD REGISTRY SERVICES, LLC	WASHINGTON	DC	FTLD REGISTRY SERVICES, LLC	06/18/2013	1		96,143		2.900
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							2,444,393	470,616	0	XXX
4899999. Subtotal - Unaffiliated							2,444,393	470,616	0	XXX
5099999. Totals							2,444,393	470,616	0	XXX

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	FTLD REGISTRY SERVICES, LLC	WASHINGTON	DC	FTLD REGISTRY SERVICES, LLC	06/18/2013	07/31/2020						0			138,876			0	
000000 00 0	USB RETC FUND 2018-13 LLC	ST.LOUIS	MO	USB RETC FUND 2018-13 LLC	08/17/2018	06/15/2020						0			126,194			0	
000000 00 0	USB RETC FUND 2018-13 LLC	ST.LOUIS	MO	USB RETC FUND 2018-13 LLC	08/17/2018	06/29/2020						0			290,245			0	
000000 00 0	USB RETC FUND 2018-13 LLC	ST.LOUIS	MO	USB RETC FUND 2018-13 LLC	08/17/2018	09/01/2020						0			290,245			0	
000000 00 0	USB RETC FUND 2018-13 LLC	ST.LOUIS	MO	USB RETC FUND 2018-13 LLC	08/17/2018	12/14/2020						0			290,245			0	
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	0	0	0	0	0	0	0	1,135,805	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
000000 00 0	MAKAIRA INDICA, LP	SAN DIEGO	CA	MAKAIRA PARTNERS, LLC	08/31/2012	01/30/2020						0			168,347,490			0	(2,928)
000000 00 0	MAKAIRA INDICA, LP	SAN DIEGO	CA	MAKAIRA PARTNERS, LLC	08/31/2012	02/28/2020						0			8,860,240			0	5
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							0	0	0	0	0	0	0	0	177,207,730	0	0	0	(2,923)
4899999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	0	1,135,805	0	0	0	0
4999999. Subtotal - Affiliated							0	0	0	0	0	0	0	0	177,207,730	0	0	0	(2,923)
5099999. Totals							0	0	0	0	0	0	0	0	178,343,535	0	0	0	(2,923)

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
U.S. Government - Issuer Obligations																					
912828 5W 6	US TREASURY TIPS				1.A	156,442,315	121.147	181,720,257	150,000,000	159,426,650	1,856,205	(564,675)			0.875	0.485	JJ	625,253	1,335,036	06/21/2019.	01/15/2029.
912828 6B 1	US TREASURY NOTE				1.A	494,609	114.738	573,690	500,000	495,488		489			2.625	2.749	FA	4,958	13,125	03/04/2019.	02/15/2029.
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	1,002,305	100.945	1,009,450	1,000,000	1,000,754		(1,288)			1.750	1.618	JJ	7,323	17,500	10/15/2019.	07/31/2021.
912828 VS 6	US TREASURY NOTE	M			1.A	244,532,628	106.141	254,685,330	239,950,000	243,273,614		(889,032)			2.500	1.950	FA	2,265,832	5,573,750	12/10/2020.	08/15/2023.
912828 Y3 8	US TREASURY TIPS				1.A	53,007,545	120.602	60,301,030	50,000,000	53,695,745	624,992	(235,153)			0.750	0.277	JJ	179,701	383,696	06/25/2019.	07/15/2028.
912828 YQ 7	US TREASURY NOTE				1.A	8,971,172	106.617	9,595,530	9,000,000	8,975,484		3,964			1.625	1.674	AO	25,048	146,250	11/26/2019.	10/31/2026.
912828 Z6 0	US TREASURY NOTE				1.A	30,077,344	101.344	30,403,200	30,000,000	30,043,557		(33,786)			1.375	1.239	JJ	172,622	206,250	02/25/2020.	01/31/2022.
912828 Z8 6	US TREASURY NOTE				1.A	47,231,523	102.629	48,235,630	47,000,000	47,166,086		(65,437)			1.375	1.206	FA	244,100	323,125	02/25/2020.	02/15/2023.
912828 ZD 5	US TREASURY NOTE				1.A	30,164,063	100.805	30,241,500	30,000,000	30,121,528		(42,534)			0.500	0.315	MS	44,751	75,000	03/23/2020.	03/15/2023.
912828 ZF 0	US TREASURY NOTE				1.A	10,059,766	100.906	10,090,600	10,000,000	10,050,829		(8,936)			0.500	0.379	MS	12,775	25,000	03/31/2020.	03/31/2025.
912828 ZW 3	US TREASURY NOTE				1.A	12,879,844	99.727	12,864,783	12,900,000	12,881,858		2,014			0.250	0.281	JD	89	16,125	06/29/2020.	06/30/2025.
912828 ZY 9	US TREASURY NOTE				1.A	40,007,813	99.945	39,978,000	40,000,000	40,006,739		(1,074)			0.125	0.118	JJ	23,098		08/04/2020.	07/15/2023.
91282C AB 7	US TREASURY N/B NOTE				1.A	34,964,453	99.688	34,890,800	35,000,000	34,966,981		2,528			0.250	0.271	JJ	36,617		08/24/2020.	07/31/2025.
91282C AC 5	US TREASURY N/B NOTE				1.A	14,990,039	100.012	15,001,800	15,000,000	14,991,832		1,793			0.125	0.159	JJ	7,846		08/25/2020.	07/31/2022.
91282C AE 1	US TREASURY N/B NOTE				1.A	44,191,211	97.438	43,847,100	45,000,000	44,204,491		13,280			0.625	0.816	FA	106,233		11/10/2020.	08/15/2030.
91282C AJ 0	US TREASURY N/B NOTE				1.A	20,014,844	99.656	19,931,200	20,000,000	20,013,868		(976)			0.250	0.235	FA	16,989		09/03/2020.	08/31/2025.
91282C AK 7	US TREASURY N/B NOTE				1.A	48,121,672	99.922	48,162,404	48,200,000	48,127,541		5,870			0.125	0.181	MS	17,975		10/13/2020.	09/15/2023.
91282C AL 5	US TREASURY N/B NOTE				1.A	29,681,641	98.430	29,529,000	30,000,000	29,691,054		9,413			0.375	0.531	MS	28,743		10/20/2020.	09/30/2027.
91282C AM 3	US TREASURY N/B NOTE				1.A	149,467,969	99.602	149,403,000	150,000,000	149,492,150		24,181			0.250	0.322	MS	95,810		10/20/2020.	09/30/2025.
91282C AP 6	US TREASURY N/B NOTE				1.A	99,742,578	99.922	99,922,000	100,000,000	99,757,009		14,430			0.125	0.213	AO	26,786		11/10/2020.	10/15/2023.
91282C AT 8	US TREASURY N/B NOTE				1.A	89,290,234	99.547	89,592,300	90,000,000	89,307,206		16,972			0.250	0.411	AO	38,536		11/24/2020.	10/31/2025.
91282C AU 5	US TREASURY N/B NOTE				1.A	89,145,898	99.172	89,254,800	90,000,000	89,159,016		13,118			0.500	0.640	AO	77,072		11/24/2020.	10/31/2027.
91282C AV 3	US TREASURY N/B NOTE				1.A	54,882,422	99.609	54,784,950	55,000,000	54,883,178		756			0.875	0.897	MN	61,153		12/08/2020.	11/15/2030.
91282C AW 1	US TREASURY N/B NOTE				1.A	185,190,039	100.273	185,505,050	185,000,000	185,184,051		(5,988)			0.250	0.215	MN	58,771		12/01/2020.	11/15/2023.
91282C AX 9	US TREASURY N/B NOTE				1.A	90,207,047	100.008	90,207,216	90,200,000	90,207,027		(20)			0.125	0.121	MN	9,912		12/29/2020.	11/30/2022.
91282C AY 7	US TREASURY N/B NOTE				1.A	45,009,961	99.938	44,972,100	45,000,000	45,009,777		(184)			0.625	0.622	MN	24,725		12/08/2020.	11/30/2027.
91282C AZ 4	US TREASURY N/B NOTE				1.A	35,010,938	100.117	35,040,950	35,000,000	35,010,925		(13)			0.375	0.369	MN	11,538		12/29/2020.	11/30/2025.
91282C BA 8	US TREASURY N/B NOTE				1.A	40,343,820	99.875	40,349,500	40,400,000	40,343,937		117			0.125	0.172	JD	2,359		12/29/2020.	12/15/2023.
0199999. U.S. Government - Issuer Obligations						1,756,317,304	XXX	1,807,687,820	1,744,150,000	1,759,428,922	3,087,146	(1,860,066)	0	0	XXX	XXX	XXX	4,285,397	8,240,368	XXX	XXX
0599999. Total - U.S. Government						1,756,317,304	XXX	1,807,687,820	1,744,150,000	1,759,428,922	3,087,146	(1,860,066)	0	0	XXX	XXX	XXX	4,285,397	8,240,368	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
882830 AG 7	TEXAS ST TRANSPRTN COMMISSION				1.A FE	17,392,097	128.211	17,821,329	13,900,000	17,186,240		(205,857)			5.000	1.541	AO	173,750	160,236	06/18/2020.	04/01/2028.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						17,392,097	XXX	17,821,329	13,900,000	17,186,240	0	(205,857)	0	0	XXX	XXX	XXX	173,750	160,236	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						17,392,097	XXX	17,821,329	13,900,000	17,186,240	0	(205,857)	0	0	XXX	XXX	XXX	173,750	160,236	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
13048R AH 0	CALIFORNIA ST				1.G FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000					0.250	0.250	MJSD.	4,247		12/01/2020.	10/01/2045.
130536 PR 0	CALIFORNIA ST POLLUTION CONTROL				2.A FE	81,705,000	100.000	81,705,000	81,705,000	81,705,000					0.300	0.300	FMAN.	41,299		10/30/2020.	08/01/2023.
130536 RC 1	CALIFORNIA ST				2.A FE	40,000,000	100.000	40,000,000	40,000,000	40,000,000					0.300	0.300	JAJO..	25,644		10/15/2020.	11/01/2042.

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
130536 RL 1	CALIFORNIA ST				2.A FE	47,900,000	100.000	47,900,000	47,900,000	47,900,000					0.300	0.300	JAJO	30,708		10/15/2020	11/01/2042
167593 S6 0	CHICAGO IL O'HARE INTERNATIONA				1.F FE	3,000,000	100.353	3,010,590	3,000,000	3,000,000					1.168	1.168	JJ	8,176		09/25/2020	01/01/2024
167593 S7 8	CHICAGO IL O'HARE INTERNATIONA				1.F FE	5,835,000	100.087	5,840,076	5,835,000	5,835,000					1.368	1.368	JJ	18,625		09/25/2020	01/01/2025
167593 S8 6	CHICAGO IL O'HARE INTERNATIONA				1.F FE	3,000,000	100.541	3,016,230	3,000,000	3,000,000					1.704	1.704	JJ	11,928		09/25/2020	01/01/2026
167593 S9 4	CHICAGO IL O'HARE INTERNATIONA				1.F FE	18,512,880	100.677	18,625,245	18,500,000	18,512,388		(492)			1.874	1.862	JJ	80,894		09/29/2020	01/01/2027
167593 T3 6	CHICAGO IL O'HARE INTERNATIONA				1.F FE	18,600,000	101.140	18,812,040	18,600,000	18,600,000					2.316	2.316	JJ	100,514		09/25/2020	01/01/2029
196480 EW 3	COLORADO ST HSG & FIN AUTH			2	1.A FE	3,522,327	107.884	3,597,931	3,335,000	3,487,304		(31,221)			4.000	2.855	MN	22,233	126,359	10/18/2019	05/01/2050
20775B V5 2	CONN ST FIN AUTH HSG MTG			2	1.A FE	1,418,977	103.736	1,364,128	1,315,000	1,341,313		(8,589)			4.000	2.277	MN	6,721	52,600	03/27/2014	11/15/2044
249182 LD 6	DENVER CITY & CNTY CO ARPT REV				1.F FE	10,024,650	132.329	11,909,610	9,000,000	9,963,490		(61,160)			5.000	3.700	JD	37,500	450,000	03/19/2020	12/01/2030
249182 PK 6	DENVER CITY & CNTY CO ARPT REV				1.E FE	2,350,000	100.329	2,357,732	2,350,000	2,350,000					0.877	0.877	MN	3,607		10/16/2020	11/15/2023
249182 PL 4	DENVER CITY & CNTY CO ARPT REV				1.E FE	1,875,000	100.496	1,884,300	1,875,000	1,875,000					1.115	1.115	MN	3,659		10/16/2020	11/15/2024
249182 PM 2	DENVER CITY & CNTY CO ARPT REV				1.E FE	2,645,000	100.568	2,660,024	2,645,000	2,645,000					1.295	1.295	MN	5,994		10/16/2020	11/15/2025
249182 PN 0	DENVER CITY & CNTY CO ARPT REV				1.E FE	4,015,000	100.538	4,036,601	4,015,000	4,015,000					1.572	1.572	MN	11,045		10/16/2020	11/15/2026
34074M GZ 8	FLORIDA HSG FIN CORP REV			2	1.A FE	135,023	100.000	125,000	125,000	125,000		(577)			4.500	2.736	JJ	2,813	5,625	06/14/2011	01/01/2029
442349 EL 6	HOUSTON TX ARPT SYS REVENUE				1.F FE	12,500,000	100.684	12,585,500	12,500,000	12,500,000					1.272	1.272	JJ	31,358		09/18/2020	07/01/2024
442349 EM 4	HOUSTON TX ARPT SYS REVENUE				1.F FE	23,008,430	100.976	23,224,480	23,000,000	23,008,071		(359)			1.372	1.364	JJ	62,235		09/22/2020	07/01/2025
442349 EN 2	HOUSTON TX ARPT SYS REVENUE				1.F FE	21,009,950	101.028	21,215,880	21,000,000	21,009,580		(370)			1.716	1.707	JJ	71,071		09/22/2020	07/01/2026
442349 EP 7	HOUSTON TX ARPT SYS REVENUE				1.F FE	38,438,730	101.222	38,869,248	38,400,000	38,437,552		(1,178)			1.816	1.800	JJ	137,532		09/22/2020	07/01/2027
442349 ER 3	HOUSTON TX ARPT SYS REVENUE				1.F FE	12,068,341	101.301	12,211,836	12,055,000	12,068,008		(333)			2.235	2.221	JJ	53,137		09/22/2020	07/01/2029
442349 ES 1	HOUSTON TX ARPT SYS REVENUE				1.F FE	8,334,351	101.069	8,388,727	8,300,000	8,333,600		(751)			2.285	2.237	JJ	37,404		09/22/2020	07/01/2030
442349 ET 9	HOUSTON TX ARPT SYS REVENUE			2	1.F FE	8,047,520	101.030	8,082,400	8,000,000	8,046,527		(993)			2.385	2.316	JJ	37,630		09/22/2020	07/01/2031
451889 AT 6	ILLINOIS ST DEV FIN AUTH SOL W			2	1.G FE	6,750,000	100.000	6,750,000	6,750,000	6,750,000					0.550	0.549	NOV			10/30/2020	11/01/2044
477854 AA 1	MACARTHUR FOUNDATION			2	1.A FE	14,692,350	98.567	14,637,200	14,850,000	14,694,538		2,188			1.299	1.412	JD	16,075	50,369	11/04/2020	12/01/2030
49130T QS 8	KENTUCKY HSG CORP HSG REV			2	1.A FE	3,502,697	105.554	3,467,449	3,285,000	3,386,077		(18,492)			3.500	1.999	JJ	57,488	114,975	06/12/2013	01/01/2033
576000 ZD 8	MASSACHUSETTS ST SCH BLDG AUTH				1.B FE	75,000,000	100.797	75,597,750	75,000,000	75,000,000					0.785	0.785	FA	271,479		07/01/2020	08/15/2024
592647 EE 7	MET WASHINGTON DC ARPTS AUTH			2	1.D FE	6,607,046	126.033	6,938,117	5,505,000	6,504,614		(102,432)			5.000	2.100	AO	68,813	137,625	03/31/2020	10/01/2028
592647 EF 4	MET WASHINGTON DC ARPTS AUTH			2	1.D FE	24,001,730	125.278	27,792,924	22,185,000	23,837,603		(164,127)			5.000	3.740	AO	277,313	1,109,250	03/23/2020	10/01/2029
592647 HM 6	MET WASHINGTON DC ARPTS AUTH			2	1.D FE	4,946,480	132.529	5,301,160	4,000,000	4,906,674		(39,806)			5.000	2.381	AO	50,000	46,111	05/14/2020	10/01/2032
59333G AL 2	MIAMI-DADE CNTY FL				1.G FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000					0.550	0.550	NOV	2,704		10/30/2020	11/01/2041
60416Q CD 4	MINNESOTA ST HSG FIN AGY			2	1.A FE	100,568	101.812	96,721	95,000	95,514		(507)			4.500	3.169	JJ	2,138	4,275	03/24/2011	01/01/2031
60416Q DL 5	MINNESOTA ST HSG FIN AGY			2	1.A FE	102,557	101.812	96,721	95,000	95,669		(756)			4.500	2.716	JJ	2,138	4,275	06/08/2011	07/01/2034
60416S BE 9	MINNESOTA ST HSG FIN AGY			2	1.B FE	324,529	101.568	309,782	305,000	306,834		(2,132)			4.000	2.399	JJ	6,100	12,200	03/28/2012	07/01/2040
605155 BM 1	MISSION TX ECON DEV CORP				2.A FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000					0.300	0.300	FMAN	2,527		10/30/2020	01/01/2026
605155 BQ 2	MISSION TX ECON DEV CORP				2.A FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000					0.300	0.300	AUG	21,575		10/30/2020	05/01/2050
605155 BR 0	MISSION TX				1.G FE	7,000,000	100.000	7,000,000	7,000,000	7,000,000					0.250	0.250	MJSD	1,482		12/01/2020	05/01/2046
605155 BS 8	MISSION TX				1.G FE	6,750,000	100.000	6,750,000	6,750,000	6,750,000					0.250	0.250	MJSD	1,429		12/01/2020	07/01/2040
60637B KZ 2	MISSOURI ST HSG DEV COMMN			2	1.B FE	2,755,897	107.001	2,696,425	2,520,000	2,635,579		(18,733)			4.000	1.961	MN	16,800	100,800	03/11/2016	05/01/2040
61212W BB 0	MONTANA ST BRD OF HSG SF MTGE			2	1.B FE	1,337,909	104.970	1,338,368	1,275,000	1,311,922		957			3.500	2.303	JD	3,719	44,625	09/10/2015	12/01/2042
63608R AK 0	NATIONAL FIN AUTH NH SOL WST D				1.G FE	8,750,000	100.000	8,750,000	8,750,000	8,750,000					0.250	0.250	MJSD	1,853		12/01/2020	04/01/2024
63968M HN 2	NEBRASKA ST INV SF HSG REV			2	1.B FE	299,869	100.773	292,242	290,000	291,209		(1,268)			3.000	2.056	MS	2,900	8,700	10/24/2013	09/01/2043

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
63968M QC 6	NEBRASKA ST INV SF HSG REV			2	1.B FE	11,412,510	106.811	11,391,393	10,665,000	11,149,755		(51,120)			3.500	1.979	MS	124,425	373,275	08/23/2017	03/01/2040
647200 2F 0	NEW MEXICO MTG FIN AGY			2	1.B FE	574,547	104.775	560,546	535,000	549,560		(241)			4.000	2.414	MS	7,133	21,400	12/06/2013	03/01/2044
647200 4R 2	NEW MEXICO MTG FIN AGY			2	1.A FE	2,743,150	106.530	2,753,801	2,585,000	2,696,810		3,276			3.500	2.091	MS	30,158	90,475	03/16/2016	03/01/2046
647200 P9 9	NEW MEXICO MTG FIN AGY			2	1.B FE	222,515	101.171	207,401	205,000	207,546		(396)			4.375	2.481	MS	2,990	8,969	09/22/2011	09/01/2028
649852 AN 0	NEW YORK ST ENVRNMNTL FACS COR				1.G FE	17,500,000	100.000	17,500,000	17,500,000	17,500,000					0.300	0.300	FMAN	8,822		10/30/2020	05/01/2030
658909 DC 7	NORTH DAKOTA ST HSG FIN AGY			2	1.B FE	574,323	103.436	553,383	535,000	542,434		(5,864)			3.750	2.166	JJ	10,031	20,063	09/19/2012	07/01/2042
677377 2G 7	OHIO HSG FIN AGY			2	1.A FE	219,682	101.187	202,374	200,000	202,435		(2,047)			4.500	2.011	MN	1,500	9,000	09/01/2012	11/01/2029
67756Q UY 1	OHIO ST HSG FIN MTG REV			2	1.A FE	6,194,547	109.700	6,198,050	5,650,000	5,988,161		(33,124)			4.500	2.343	MS	84,750	254,250	03/14/2017	03/01/2047
67756Q UZ 8	OHIO ST HSG FIN MTG REV			2	1.A FE	1,847,424	108.816	1,849,872	1,700,000	1,793,094		(8,622)			4.500	2.540	MS	25,500	76,500	03/14/2017	03/01/2047
708692 BE 7	PENNSYLVANIA ST ECON DEV FING			2	2.A FE	4,500,000	100.000	4,500,000	4,500,000	4,500,000					0.230	0.230	JAJO	2,602		10/01/2020	12/01/2030
708692 BG 2	PENNSYLVANIA ST ECON DEV FING				1.G FE	65,000,000	100.000	65,000,000	65,000,000	65,000,000					0.300	0.300	FMAN	32,766		10/30/2020	08/01/2045
708692 BL 1	PENNSYLVANIA ST ECON DEV FING				2.A FE	24,000,000	100.000	24,000,000	24,000,000	24,000,000					0.300	0.300	JAJO	15,386		10/15/2020	04/01/2034
708692 BM 9	PENNSYLVANIA ST ECON DEV FING				2.A FE	30,000,000	100.000	30,000,000	30,000,000	30,000,000					0.300	0.300	JAJO	19,233		10/15/2020	04/01/2049
708692 BP 2	PENNSYLVANIA ST ECON DEV FING			2	1.G FE	46,361,250	103.878	50,380,830	48,500,000	46,436,429		75,179			1.750	2.038	FA	353,646	424,375	03/24/2020	08/01/2038
708796 2J 5	PENNSYLVANIA HSG FIN			2	1.C FE	1,163,679	104.688	1,151,568	1,100,000	1,135,273		(4,545)			3.500	1.909	AO	9,625	38,500	03/24/2016	10/01/2041
71884R AA 0	PHOENIX AZ INDL DEV AUTH SOL W				2.A FE	32,000,000	100.000	32,000,000	32,000,000	32,000,000					0.300	0.300	FMAN	16,157		11/02/2020	12/01/2035
74445M AF 6	PUBLIC FIN AUTH WI SOL WST DIS				1.G FE	10,535,000	100.000	10,535,000	10,535,000	10,535,000					0.300	0.300	FMAN	5,311		10/30/2020	10/01/2025
74445M AG 4	PUBLIC FIN AUTH WI SOL WST DIS				1.G FE	17,000,000	100.000	17,000,000	17,000,000	17,000,000					0.300	0.300	FMAN	8,570		10/30/2020	09/01/2027
83756C EP 6	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	1,404,617	104.117	1,369,139	1,315,000	1,345,729		(8,913)			4.000	2.339	MN	8,767	52,600	11/07/2013	11/01/2044
83756C FA 8	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	649,843	104.542	632,479	605,000	620,302		(4,472)			4.000	2.206	MN	4,033	24,200	11/07/2013	11/01/2044
88045R WH 1	TENNESSEE HSG DEV			2	1.B FE	504,390	100.000	470,000	470,000	477,357		(7,369)			4.500	2.258	JJ	10,575	21,150	06/01/2014	07/01/2031
882750 LZ 3	TEXAS ST HSG & CMNTY			2	1.B FE	117,643	100.308	110,339	110,000	111,770		(1,699)			5.000	1.979	JJ	2,750	5,500	09/01/2016	07/01/2029
882750 NA 6	TEXAS ST HSG & CMNTY			2	1.B FE	178,101	100.254	165,419	165,000	167,113		(1,405)			4.250	2.198	JJ	3,506	7,013	09/01/2012	01/01/2034
91412H FR 9	UNIV OF CALIFORNIA CA REVENUES				1.C FE	21,350,000	101.718	21,716,793	21,350,000	21,350,000					1.614	1.614	MN	44,031	113,906	07/10/2020	05/15/2029
93978T QX 0	WASHINGTON ST HSG			2	1.A FE	295,223	102.252	291,418	285,000	288,914		2			3.000	2.019	JD	713	8,550	12/18/2013	06/01/2037
95662M 2U 3	WEST VIRGINIA ST HSG				1.A FE	575,000	104.665	601,824	575,000	575,000					2.950	2.950	MN	2,827	16,963	09/11/2015	05/01/2023
95662M 2W 9	WEST VIRGINIA ST HSG				1.A FE	1,000,000	106.894	1,068,940	1,000,000	1,000,000					3.150	3.150	MN	5,250	31,500	09/11/2015	05/01/2024
95662M 2Y 5	WEST VIRGINIA ST HSG			2	1.A FE	500,000	108.423	542,115	500,000	500,000					3.300	3.300	MN	2,750	16,500	09/11/2015	05/01/2025
97689Q EL 6	WISCONSIN HSG & ECONOMIC DEV			2	1.C FE	2,361,947	105.863	2,350,159	2,220,000	2,295,745		(9,926)			3.500	2.100	MS	25,900	77,700	09/21/2016	09/01/2046
98322Q LL 9	WYOMING ST CMNTY DEV AUTH HSGR			2	1.B FE	3,071,503	105.318	3,022,627	2,870,000	2,965,834		(15,502)			3.500	1.723	JD	8,371	100,450	09/09/2016	12/01/2038
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						867,724,705	XXX	880,362,907	861,785,000	866,008,327	0	(527,919)	0	0	XXX	XXX	XXX	2,530,585	4,060,628	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 6B 9	FANNIEMAE GT 2001-T10 A2 PT			4	1.A FE	1,317,495	114.187	1,378,215	1,206,981	1,210,440		(34)			7.500	4.137	MON	7,544	90,524	03/19/2003	12/25/2041
313921 6F 0	FANNIEMAE 2001-W3 A			4	1.A FE	38,429	102.987	38,491	37,375	37,202		(16)			7.000	6.165	MON	218	2,179	02/01/2006	09/01/2041
31392C MS 0	FNW 2002-W1 2A			4	1.B FE	222,750	100.620	208,000	206,719	206,300		(2,778)			5.501	4.848	MON	948	11,494	03/01/2010	02/25/2042
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,578,674	XXX	1,624,706	1,451,075	1,453,942	0	(2,828)	0	0	XXX	XXX	XXX	8,710	104,197	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																					
3137F4 D6 6	FHMS 2018-K074 X1 IO			4	1.A FE	5,472,643	2.078	4,234,808		4,002,994		(539,459)			0.290	3.680	MON	49,318	731,295	03/22/2018	01/25/2028
3137F4 X9 8	FHMS 2018-K075 X1 IO			4	1.A FE	7,883,648	1.099	6,015,921		5,699,487		(802,098)			0.133	3.657	MON	60,625	1,104,956	04/19/2018	02/25/2028

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
3137F6 2P 1	FHMS 2020-K118 X1 IO			4	1.A FE	15,994,834	8.048	16,086,581		15,743,506		(251,329)			0.962	2.661	MON	160,226	335,976	10/21/2020	09/25/2030
3137F6 GV 3	FHMS 2020-K119 X1 IO			4	1.A FE	17,467,682	7.794	17,688,964		17,252,215		(215,467)			0.933	2.734	MON	176,489	176,489	11/03/2020	09/25/2030
3137FA RG 5	FHLMC 2017-K727 X1 IO			4	1.A FE	4,553,495	1.649	2,136,009		2,130,016		(778,284)			0.599	1.738	MON	64,681	867,057	09/20/2017	07/25/2024
3137FA WU 8	FHLMC 2017-K067 X1 IO			4	1.A FE	4,967,608	3.456	3,517,683		3,361,266		(508,241)			0.575	3.408	MON	48,789	656,236	09/25/2017	07/25/2027
3137FG 6Z 3	FHMS 2018-K077 X1 IO			4	1.A FE	13,618,567	1.078	10,665,322		10,115,440		(1,379,506)			0.123	3.609	MON	101,410	1,918,034	06/18/2018	05/25/2028
3137FP JJ 5	FHMS 2019-K099 X1 IO			4	1.A FE	17,154,283	6.775	15,671,135		15,219,160		(1,657,042)			0.885	2.964	MON	170,572	2,187,943	10/25/2019	09/25/2029
3137FQ 4B 6	FHMS 2019-K101 X1 IO			4	1.A FE	9,829,906	6.492	9,072,469		8,815,203		(920,366)			0.835	2.950	MON	97,282	1,247,390	11/21/2019	10/25/2029
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						96,942,666	XXX	85,088,892	0	82,339,287	0	(7,051,792)	0	0	XXX	XXX	XXX	929,392	9,225,376	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						966,246,045	XXX	967,076,505	863,236,075	949,801,556	0	(7,582,539)	0	0	XXX	XXX	XXX	3,468,687	13,390,201	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y BM 0	ABBVIE INC.				2.B FE	14,985,300	103.671	15,550,650	15,000,000	14,990,453		4,799			2.300	2.334	MN	38,333	345,000	11/12/2019	11/21/2022
023608 AJ 1	AMEREN CORPORATION			2	2.B FE	9,976,300	114.936	11,493,600	10,000,000	9,977,204		904			3.500	3.527	JJ	161,389	99,167	03/31/2020	01/15/2031
03027X AJ 9	AMERICAN TOWER CORP			2	2.C FE	4,362,190	115.785	5,000,754	4,319,000	4,348,211		(5,279)			4.400	4.245	FA	71,791	190,036	03/28/2018	02/15/2026
052769 AB 2	AUTODESK INC.			2	2.B FE	11,242,891	104.838	11,982,983	11,430,000	11,336,177		45,136			3.600	4.040	JD	18,288	411,480	11/19/2018	12/15/2022
053332 AN 2	AUTOZONE INC.			2	2.B FE	3,850,440	104.177	4,167,080	4,000,000	3,921,579		36,254			2.875	3.884	JJ	53,028	115,000	12/27/2018	01/15/2023
058498 AT 3	BALL CORP.				3.A FE	2,220,000	114.123	2,282,460	2,000,000	2,188,141		(31,859)			5.250	3.000	JJ	52,500	52,500	02/28/2020	07/01/2025
058498 AV 8	BALL CORP.			2	3.A FE	20,877,500	112.950	21,460,500	19,000,000	20,642,181		(235,319)			4.875	2.984	MS	272,729	780,000	05/08/2020	03/15/2026
075887 BT 5	BECTON DICKINSON & CO.			2	2.C FE	4,264,000	103.361	4,407,313	4,264,000	4,264,000					2.894	2.894	JD	8,569	147,057	05/22/2017	06/06/2022
084659 AU 5	BERKSHIRE HATHAWAY ENERG			2	1.G FE	9,998,400	118.223	11,822,300	10,000,000	9,999,712		1,312			3.700	3.700	JJ	281,611		03/25/2020	07/15/2030
11120V AD 5	BRIXMOR OPERATING PART			2	2.C FE	15,206,585	105.858	16,407,990	15,500,000	15,368,662		45,253			3.250	3.580	MS	148,326	503,750	03/21/2017	09/15/2023
1248EP CE 1	CCO HOLDINGS LLC			2	3.B FE	8,487,500	106.125	9,020,625	8,500,000	8,489,587		2,087			4.500	4.477	FA	144,500	143,813	08/14/2020	08/15/2030
12513G BE 8	CDW LLC/CDW FINANCE			2	3.C FE	24,483,516	104.618	24,649,047	23,561,000	24,401,549		(81,967)			4.125	2.875	MN	161,982	512,943	09/24/2020	05/01/2025
12513G BF 5	CDW LLC/CDW FINANCE			2	3.C FE	12,040,000	101.970	12,236,400	12,000,000	12,036,714		(3,286)			3.250	3.170	FA	149,500		08/14/2020	02/15/2029
125523 AF 7	CIGNA CORP.			2	2.B FE	13,284,955	108.100	14,368,652	13,292,000	13,287,686		1,529			3.750	3.763	JJ	229,841	498,450	09/06/2018	07/15/2023
161175 BQ 6	CCO SAFARI II LLC			2	2.C FE	14,983,950	110.904	16,635,600	15,000,000	14,990,498		2,656			4.500	4.521	FA	281,250	675,000	06/28/2018	02/01/2024
20030N CS 8	COMCAST CORP.			2	1.G FE	6,991,390	114.864	8,040,480	7,000,000	6,993,604		1,129			3.950	3.970	AO	58,372	276,500	10/02/2018	10/15/2025
20030N DG 3	COMCAST CORP.			2	1.G FE	9,982,300	115.268	11,526,800	10,000,000	9,983,115		815			3.400	3.421	AO	85,000	173,778	03/24/2020	04/01/2030
209115 AE 4	CONSOLIDATED EDISON INC.			2	2.A FE	29,994,600	100.197	30,059,100	30,000,000	29,994,718		118			0.650	0.656	JD	15,167		11/30/2020	12/01/2023
21036P AX 6	CONSTELLATION BRANDS INC.			2	2.C FE	8,389,386	105.665	9,087,190	8,600,000	8,498,595		44,953			3.200	3.782	FA	103,964	275,200	06/28/2018	02/15/2023
228187 AB 6	CROWN AMER/CAP CORP VI			2	3.C FE	4,931,563	103.750	4,928,125	4,750,000	4,918,964		(12,599)			4.750	3.515	FA	94,010		10/02/2020	02/01/2026
22819K AB 6	CROWN AMER/CAP CORP V			2	3.C FE	3,135,000	110.215	3,306,450	3,000,000	3,129,500		(5,500)			4.250	3.345	MS	32,229		10/01/2020	09/30/2026
22822V AR 2	CROWN CASTLE INTL CORP.			2	2.C FE	9,917,900	111.868	11,186,800	10,000,000	9,922,636		4,736			3.300	3.396	JJ	165,000	80,667	03/31/2020	07/01/2030
22966R AB 2	CUBESMART LP			2	2.B FE	15,756,000	109.432	16,414,800	15,000,000	15,338,386		(117,091)			4.375	3.495	JD	29,167	656,250	03/30/2017	12/15/2023
254687 CM 6	DISNEY WALT CO.				1.G FE	14,279,673	104.417	14,692,516	14,071,000	14,175,056		(59,132)			3.000	2.553	MS	124,294	422,130	03/20/2019	09/15/2022
254687 CZ 7	DISNEY WALT CO.			2	1.G FE	3,152,583	111.024	3,366,248	3,032,000	3,113,513		(22,126)			3.700	2.877	MS	33,032	112,184	03/20/2019	09/15/2024
25746U DG 1	DOMINION ENERGY INC.			2	2.B FE	31,777,395	113.850	36,545,850	32,100,000	31,796,544		19,149			3.375	3.495	AO	270,844	535,669	03/31/2020	04/01/2030
26884A BG 7	ERP OPERATING LP			2	1.G FE	4,217,542	111.693	4,694,457	4,203,000	4,216,199		(1,344)			3.250	3.195	FA	56,916	68,299	03/30/2020	08/01/2027
26884A BM 4	ERP OPERATING LP			2	1.G FE	9,276,306	107.957	11,095,820	10,278,000	9,341,455		65,149			2.500	3.685	FA	97,070	128,475	03/24/2020	02/15/2030
269246 BP 8	E*TRADE FINANCIAL CORPORATION			2	2.A FE	4,655,984	103.858	4,995,570	4,810,000	4,742,014		39,160			2.950	3.842	FA	50,057	141,895	09/27/2018	08/24/2022
26969P AA 6	EAGLE MATLS INC.			2	2.C FE	20,401,000	103.876	20,775,200	20,000,000	20,284,941		(72,611)			4.500	4.068	FA	375,000	900,000	05/16/2019	08/01/2026

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
28470R AK 8	CAESARS ENTERTAIN INC			2	5.A FE	30,720,000	110.702	32,103,580	29,000,000	30,667,407		(52,593)			8.125	6.625	JJ	1,145,399		10/29/2020.	07/01/2027.
29379V BB 8	ENTERPRISE PRODUCTS OPER			2	2.A FE	8,614,964	109.306	9,400,316	8,600,000	8,609,074		(2,899)			3.900	3.861	FA	126,707	335,400	11/19/2018.	02/15/2024.
294429 AM 7	EQUIFAX INC				2.B FE	5,978,400	101.863	6,111,780	6,000,000	5,995,570		6,624			3.600	3.716	FA	81,600	216,000	05/23/2018.	08/15/2021.
294429 AP 0	EQUIFAX INC				2.B FE	7,000,000	100.307	7,021,490	7,000,000	6,945,171		(26,760)			1.150	2.407	FMAN.	10,287	138,111	05/23/2018.	08/15/2021.
30040W AG 3	EVERSOURCE ENERGY			2	2.A FE	8,396,533	109.465	9,151,274	8,360,000	8,382,053		(7,252)			3.800	3.701	JD	26,473	317,680	12/26/2018.	12/01/2023.
303250 AE 4	FAIR ISAAC CORP			2	3.B FE	7,002,888	113.750	7,268,625	6,390,000	6,967,827		(30,950)			5.250	3.308	MN	42,866	204,225	09/29/2020.	05/15/2026.
31620M AR 7	FIDELITY NATIONAL INFORM			2	2.B FE	2,210,771	118.567	2,531,405	2,135,000	2,189,723		(10,679)			5.000	4.371	AO	22,536	106,750	12/21/2018.	10/15/2025.
337738 AL 2	FISERV INC				2.B FE	4,843,679	102.053	4,796,491	4,700,000	4,725,784		(55,533)			4.750	3.519	JD	9,922	223,250	10/26/2018.	06/15/2021.
337738 AM 0	FISERV INC			2	2.B FE	7,081,956	104.622	7,490,935	7,160,000	7,122,846		19,995			3.500	3.807	AO	62,650	250,600	11/27/2018.	10/01/2022.
337738 AT 5	FISERV INC			2	2.B FE	9,999,300	111.991	11,199,100	10,000,000	9,999,479		85			3.200	3.201	JJ	160,000	326,222	06/10/2019.	07/01/2026.
34964C AC 0	FORTUNE BRANDS HOME & SECURI			2	2.B FE	19,993,800	108.949	21,789,800	20,000,000	19,995,493		1,203			4.000	4.007	MS	222,222	800,000	09/19/2018.	09/21/2023.
35803Q AA 5	FRESENIUS MED CARE US				2.C FE	10,962,500	100.555	10,055,500	10,000,000	10,033,691		(276,124)			5.750	2.920	FA	217,222	575,000	06/30/2017.	02/15/2021.
366651 AE 7	GARTNER INC			2	3.C FE	13,100,000	105.000	13,650,000	13,000,000	13,096,739		(3,261)			3.750	3.638	AO	125,938		09/24/2020.	10/01/2030.
37331N AM 3	GEORGIA-PACIFIC LLC				1.G FE	39,987,600	100.344	40,137,600	40,000,000	39,987,975		375			0.625	0.634	MN	29,167		11/16/2020.	05/15/2024.
37331N AN 1	GEORGIA-PACIFIC LLC			2	1.G FE	39,982,800	100.468	40,187,200	40,000,000	39,983,075		275			0.950	0.958	MN	44,333		11/16/2020.	05/15/2026.
38141G XK 5	GOLDMAN SACHS GROUP			2	1.F FE	20,000,000	100.073	20,014,600	20,000,000	20,000,000					0.630	0.629	FMAN.	15,050		11/16/2020.	11/17/2023.
404119 CA 5	HCA - THE HEALTHCARE COMPANY			2	3.B FE	6,680,000	106.202	7,434,140	7,000,000	6,699,573		19,573			3.500	4.038	MS	81,667	125,903	03/12/2020.	09/01/2030.
446413 AL 0	HUNTINGTON INGALLS INDUST			2	2.C FE	7,636,962	112.052	8,641,450	7,712,000	7,643,502		6,540			3.483	3.629	JD	22,384	268,609	03/30/2020.	12/01/2027.
44962L AB 3	IHS MARKIT LTD			2	3.A FE	11,484,000	114.760	11,476,000	10,000,000	11,455,323		(28,677)			4.750	0.916	FA	179,444		12/01/2020.	02/15/2025.
44962L AC 1	IHS MARKIT LTD			2	3.A FE	22,865,630	114.560	23,853,683	20,822,000	22,904,625		(1,020)			4.000	1.804	MS	277,627	191,600	12/02/2020.	03/01/2026.
44962L AF 4	IHS MARKIT LTD			2	3.A FE	24,295,389	123.153	24,667,546	20,030,000	24,265,362		(30,027)			4.750	1.674	FA	396,427		12/09/2020.	08/01/2028.
44962L AJ 6	IHS MARKIT LTD			2	3.A FE	20,354,454	121.486	20,668,413	17,013,000	20,330,850		(23,604)			4.250	1.662	MN	120,509		12/09/2020.	05/01/2029.
48250N AC 9	KFC HLD/PIZZA HUT/TACO			2	3.C FE	5,027,500	105.601	5,280,050	5,000,000	5,023,338		(4,162)			4.750	4.618	JD	19,792	237,500	03/12/2020.	06/01/2027.
485170 AV 6	KANSAS CITY SOUTHERN INDS			2	2.B FE	18,056,821	104.173	19,729,324	18,939,000	18,630,185		122,100			3.000	3.723	MN	72,600	568,170	12/09/2015.	05/15/2023.
49446R AK 5	KIMCO REALTY CORP			2	2.A FE	13,017,290	105.339	13,694,070	13,000,000	13,006,933		(2,971)			3.125	3.100	JD	33,854	406,250	06/02/2017.	06/01/2023.
552953 CD 1	MGM RESORTS INTERNATIONAL			2	3.C FE	14,179,610	105.820	14,718,504	13,909,000	14,165,970		(13,639)			4.625	4.240	MS	214,430	136,646	09/15/2020.	09/01/2026.
552953 CF 6	MGM RESORTS INTERNATIONAL			2	3.C FE	19,373,575	111.450	20,027,565	17,970,000	19,346,172		(27,403)			5.500	4.055	AO	208,652	219,175	12/09/2020.	04/15/2027.
552953 CG 4	MGM RESORTS INTERNATIONAL			2	3.C FE	11,550,620	108.240	11,707,238	10,816,000	11,470,804		(79,816)			6.750	4.499	MN	121,680	358,956	08/12/2020.	05/01/2025.
55336V AE 0	MPLX LP			2	2.B FE	20,810,785	108.912	22,260,524	20,439,000	20,638,413		(81,203)			4.500	4.051	JJ	424,109	919,755	10/23/2018.	07/15/2023.
55336V BR 0	MPLX LP			2	2.B FE	21,104,528	103.466	21,883,059	21,150,000	21,107,261		2,733			1.750	1.791	MS	136,741		08/11/2020.	03/01/2026.
573284 AN 6	MARTIN MARIETTA MATERIALS			2	2.B FE	15,031,110	111.493	16,723,950	15,000,000	15,011,957		(3,320)			4.250	4.224	JJ	316,979	637,500	07/17/2014.	07/02/2024.
574599 BJ 4	MASCO CORP			2	2.B FE	18,718,849	115.035	20,179,440	17,542,000	18,240,373		(160,457)			4.450	3.377	AO	195,155	780,619	11/28/2017.	04/01/2025.
574599 BL 9	MASCO CORP			2	2.B FE	15,741,700	117.385	17,607,750	15,000,000	15,497,629		(89,383)			4.375	3.642	AO	164,063	656,250	05/16/2019.	04/01/2026.
57636Q AP 9	MASTERCARD INC			2	1.E FE	13,146,530	116.666	15,166,580	13,000,000	13,135,916		(10,614)			3.350	3.212	MS	114,924	217,750	03/25/2020.	03/26/2030.
579780 AL 1	MCCORMICK & CO INC			2	2.B FE	8,296,941	103.523	8,907,119	8,604,000	8,467,588		80,003			2.700	3.715	FA	87,761	232,308	10/30/2018.	08/15/2022.
579780 AM 9	MCCORMICK & CO INC			2	2.B FE	4,795,350	108.391	5,419,550	5,000,000	4,873,004		32,001			3.150	3.908	FA	59,500	157,500	06/28/2018.	08/15/2024.
615369 AC 9	MOODY'S CORP			2	2.A FE	13,557,550	112.588	14,636,440	13,000,000	13,325,052		(104,823)			4.875	3.946	FA	239,417	633,750	10/18/2018.	02/15/2024.
615369 AK 1	MOODY'S CORP			2	2.A FE	2,649,347	104.330	2,901,417	2,781,000	2,711,961		31,912			2.625	3.903	JJ	33,662	73,001	12/27/2018.	01/15/2023.
641062 AQ 7	NESTLE HOLDINGS INC				1.D FE	49,879,500	100.053	50,026,500	50,000,000	49,890,049		10,549			0.375	0.448	JJ	55,208		09/08/2020.	01/15/2024.
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.

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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
65339K AA 8	NEXTERA ENERGY CAPITAL			2	2.A FE	20,402,800	100.651	20,130,200	20,000,000	20,030,972		(179,431)			4.500	3.573	JD	75,000	900,000	11/19/2018.	06/01/2021.
65339K AW 0	NEXTERA ENERGY CAPITAL			2	2.A FE	2,538,844	104.614	2,751,348	2,630,000	2,582,428		22,043			2.800	3.729	JJ	33,956	73,640	12/21/2018.	01/15/2023.
65339K BG 4	NEXTERA ENERGY CAPITAL			2	2.A FE	3,600,000	108.084	3,891,024	3,600,000	3,600,000					3.150	3.150	AO	28,350	113,400	03/28/2019.	04/01/2024.
65339K BH 2	NEXTERA ENERGY CAPITAL			2	2.A FE	3,119,940	111.948	3,358,440	3,000,000	3,104,738		(15,202)			3.250	2.514	AO	24,375	97,500	03/12/2020.	04/01/2026.
654106 AJ 2	NIKE INC			2	1.E FE	4,999,350	110.609	5,530,450	5,000,000	4,999,298		(52)			2.750	2.752	MS	35,903	68,750	03/25/2020.	03/27/2027.
666807 BQ 4	NORTHROP GRUMMAN CORP			2	2.B FE	14,349,300	103.859	15,578,850	15,000,000	14,723,165		146,955			2.550	3.623	AO	80,750	382,500	05/16/2018.	10/15/2022.
666807 BS 0	NORTHROP GRUMMAN CORP			2	2.B FE	14,939,850	124.061	18,609,150	15,000,000	14,943,609		3,759			4.400	4.449	MN	110,000	399,667	03/19/2020.	05/01/2030.
67103H AJ 6	O'REILLY AUTOMOT			2	2.B FE	11,074,030	120.402	13,244,220	11,000,000	11,068,755		(5,275)			4.200	4.116	AO	115,500	236,133	03/25/2020.	04/01/2030.
68389X BT 1	ORACLE CORPORATION			2	1.G FE	69,974,100	107.370	75,159,000	70,000,000	69,976,419		2,319			2.500	2.508	AO	437,500	875,000	03/30/2020.	04/01/2025.
70450Y AD 5	PAYPAL HOLDINGS INC			2	2.A FE	19,950,400	109.892	21,978,400	20,000,000	19,958,265		6,605			2.650	2.689	AO	132,500	537,361	09/19/2019.	10/01/2026.
74368C AK 0	PROTECTIVE LIFE GLOBAL				1.E FE	25,000,000	101.540	25,385,000	25,000,000	25,000,000					3.397	3.397	JD	7,077	849,250	06/21/2018.	06/28/2021.
75513E CE 9	RAYTHEON TECHNOLOGIES CORP			2	2.A FE	25,825,140	102.841	25,453,148	24,750,000	25,468,358		(356,782)			2.800	0.209	MS	204,050	346,500	06/08/2020.	03/15/2022.
75513E CF 6	RAYTHEON TECHNOLOGIES CORP			2	2.A FE	5,654,637	108.726	5,568,946	5,122,000	5,564,116		(90,521)			3.700	0.485	JD	8,423	189,514	06/08/2020.	12/15/2023.
75513E CG 4	RAYTHEON TECHNOLOGIES CORP			2	2.A FE	9,081,777	107.995	8,963,585	8,300,000	8,961,450		(120,327)			3.200	0.552	MS	78,204	132,800	06/08/2020.	03/15/2024.
75951A AL 2	RELIANCE STAND LIFE II				1.F FE	29,949,600	103.701	31,110,300	30,000,000	29,960,297		9,619			2.500	2.536	AO	127,083	750,000	10/23/2019.	10/30/2024.
78442P GD 2	SLM CORP			2	3.A FE	24,070,000	105.625	25,350,000	24,000,000	24,067,356		(2,644)			4.200	4.134	AO	173,600		10/26/2020.	10/29/2025.
78516F AA 7	SABAL TRAIL TRANS			2	2.A FE	4,858,050	114.697	5,734,850	5,000,000	4,884,238		12,960			4.246	4.621	MN	35,383	212,300	11/29/2018.	05/01/2028.
824348 BB 1	SHERWIN-WILLIAMS CO			2	2.B FE	16,689,844	102.935	16,995,598	16,511,000	16,561,065		(60,643)			4.200	3.811	JJ	319,763	693,462	10/24/2018.	01/15/2022.
853496 AH 0	STANDARD INDUSTRIES INC			2	3.B FE	19,862,500	100.500	20,100,000	20,000,000	19,865,407		2,907			3.375	3.454	JJ	243,750		09/23/2020.	01/15/2031.
857477 BN 2	STATE STREET CORP			2	1.E FE	12,989,256	113.906	14,512,763	12,741,000	12,972,672		(16,585)			3.152	2.926	MS	101,515	200,798	03/31/2020.	03/30/2031.
86614R AN 7	SUMMIT MATERIALS LLC/FIN			2	4.B FE	2,100,000	105.000	2,100,000	2,000,000	2,097,071		(2,929)			5.250	4.068	JJ	40,833		11/04/2020.	01/15/2029.
871829 BL 0	SYSCO CORP			2	2.B FE	9,979,200	131.341	13,134,100	10,000,000	9,979,250		50			5.950	5.978	AO	148,750	295,847	03/30/2020.	04/01/2030.
871829 BP 1	SYSCO CORP			2	2.B FE	6,995,170	118.878	8,321,460	7,000,000	6,995,106		(64)			5.650	5.666	AO	98,875	196,651	03/30/2020.	04/01/2025.
872540 AR 0	TJX COMPANIES INC			2	1.F FE	29,878,800	111.628	33,488,400	30,000,000	29,894,687		15,887			3.500	3.588	AO	221,667	565,833	03/30/2020.	04/15/2025.
879369 AG 1	TELEFLEX INC			2	3.C FE	4,105,000	106.000	4,240,000	4,000,000	4,099,835		(5,165)			4.250	3.631	JD	14,167	86,889	09/29/2020.	06/01/2028.
88104L AC 7	TERRAFORM POWER OPERATIN			2	3.C FE	32,300,614	103.375	33,922,506	32,815,000	32,590,192		153,266			4.250	4.546	JJ	584,973	984,810	10/02/2020.	01/31/2023.
88104L AG 8	TERRAFORM POWER OPERATIN			2	3.C FE	3,330,438	107.000	3,341,610	3,123,000	3,322,796		(7,642)			4.750	3.586	JJ	68,402		09/23/2020.	01/15/2030.
89236T GX 7	TOYOTA MOTOR CREDIT CORP				1.E FE	54,898,800	109.945	60,469,750	55,000,000	54,911,468		12,668			3.000	3.040	AO	412,500	825,000	03/27/2020.	04/01/2025.
89788J AA 7	TRUIST BANK			2	1.E FE	39,917,600	103.512	41,404,800	40,000,000	39,930,266		12,666			1.500	1.543	MS	185,000	301,667	03/04/2020.	03/10/2025.
92047W AG 6	VALVOLINE INC			2	3.C FE	12,056,250	102.851	12,342,120	12,000,000	12,056,250					3.625	3.560	JJ			12/16/2020.	06/15/2031.
92564R AB 1	VICI PROPERTIES / NOTE			2	3.B FE	4,288,000	107.000	4,280,000	4,000,000	4,280,000	(6,041)	(1,959)			4.625	3.225	JD	15,417		12/16/2020.	12/01/2029.
92564R AD 7	VICI PROPERTIES / NOTE			2	3.B FE	12,044,258	102.250	12,031,758	11,767,000	12,031,757	(9,851)	(2,649)			3.750	3.141	FA	166,699		12/22/2020.	02/15/2027.
92564R AE 5	VICI PROPERTIES / NOTE			2	3.B FE	15,368,819	105.563	15,591,655	14,770,000	15,364,573		(4,245)			4.125	3.481	FA	230,166		12/22/2020.	08/15/2030.
929160 AS 8	VULCAN MATERIALS CO			2	2.B FE	8,451,375	114.367	8,920,626	7,800,000	8,136,835		(77,468)			4.500	3.338	AO	87,750	351,000	09/19/2016.	04/01/2025.
01626P AJ 5	ALIMENTATION COUCHE-TARD		A	2	2.B FE	2,419,085	103.355	2,581,808	2,498,000	2,467,980		18,272			2.700	3.493	JJ	29,039	67,446	03/28/2018.	07/26/2022.
68245X AK 5	1011778 BC / NEW RED FIN		A	2	3.B FE	7,000,000	107.000	7,490,000	7,000,000	7,000,000					5.750	5.750	AO	84,972	210,194	04/02/2020.	04/15/2025.
00185A AJ 3	AON PLC		D	2	2.A FE	23,874,118	100.324	23,859,054	23,782,000	23,784,372		(29,888)			2.800	2.673	MS	196,069	665,896	08/10/2017.	03/15/2021.
00774M AP 0	AERCAP IRELAND CAP/GLOBA		D	2	2.C FE	19,873,000	108.415	21,683,000	20,000,000	19,889,154		16,154			4.500	4.718	MS	265,000	182,500	06/23/2020.	09/15/2023.
067316 AE 9	BACARDI LTD		D	2	2.C FE	13,564,776	111.615	15,179,640	13,600,000	13,576,408		4,652			4.450	4.493	MN	77,331	605,200	04/24/2018.	05/15/2025.

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
111013 AK 4	SKY PLC		D		1.G FE	7,789,680	105.136	8,410,880	8,000,000	7,895,515		51,860			3.125	3.842	MN	24,306	250,000	11/28/2018.	11/26/2022.
111013 AL 2	SKY PLC		D		1.G FE	25,201,914	111.310	26,524,060	23,829,000	24,960,003		(256,417)			3.750	2.392	MS	260,630	893,588	02/12/2020.	09/16/2024.
17186H AC 6	CIMPRESS NV		D	2	4.C FE	6,300,000	105.125	6,622,875	6,300,000	6,300,000					7.000	7.000	JD	19,600	441,000	06/01/2018.	06/15/2026.
23291K AF 2	DH EUROPE FINANCE II		D		2.A FE	74,995,500	103.147	77,360,250	75,000,000	74,996,547		1,663			2.050	2.052	MN	196,458	1,571,667	10/29/2019.	11/15/2022.
47837R AA 8	JOHNSON CONTROLS/TYCO FI		D	2	2.B FE	19,937,800	102.014	20,402,800	20,000,000	19,939,354		1,554			1.750	1.784	MS	106,944		09/08/2020.	09/15/2030.
62947Q AZ 1	NXP BV/NXP FUNDING LLC		D	2	2.C FE	24,992,750	112.776	28,194,000	25,000,000	24,992,614		1,641			4.875	4.883	MS	406,250	1,218,750	12/03/2018.	03/01/2024.
67078A AC 7	NVENT FINANCE SARL		D	2	2.C FE	40,468,855	105.296	42,323,727	40,195,000	40,372,143		(77,240)			3.950	3.737	AO	335,182	1,587,703	08/05/2019.	04/15/2023.
714264 AH 1	PERNOD-RICARD SA		D		2.A FE	12,304,062	105.576	12,552,986	11,890,000	12,010,216		(74,784)			4.250	3.568	JJ	233,011	505,325	03/21/2018.	07/15/2022.
78081B AB 9	ROYALTY PHARMA PLC		D	2	2.C FE	19,775,000	101.507	20,301,400	20,000,000	19,789,288		14,288			1.200	1.434	MS	79,333		08/24/2020.	09/02/2025.
82481L AB 5	SHIRE ACQ INV IRELAND DA		D	2	2.B FE	5,394,168	101.303	5,470,362	5,400,000	5,399,010		1,202			2.400	2.423	MS	35,280	215,496	09/19/2016.	09/23/2021.
86803U AD 3	SUNTORY HOLDINGS LTD		D	2	2.B FE	14,975,400	104.601	15,690,150	15,000,000	14,980,859		4,721			2.250	2.285	AO	70,313	337,500	10/09/2019.	10/16/2024.
874060 AT 3	TAKEDA PHARMACEUTICAL		D	2	2.B FE	14,994,000	110.774	16,616,100	15,000,000	14,995,796		1,151			4.400	4.409	MN	64,167	660,000	11/19/2018.	11/26/2023.
902613 AB 4	UBS GROUP AG		D	2	1.G FE	10,000,000	100.960	10,096,000	10,000,000	10,000,000					1.008	1.008	JJ	42,280		07/27/2020.	07/30/2024.
902613 AC 2	UBS GROUP AG		D	2	1.G FE	10,000,000	101.096	10,109,600	10,000,000	10,000,000					1.364	1.364	JJ	57,212		07/27/2020.	01/30/2027.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,879,755,231	XXX	1,987,207,117	1,854,205,000	1,876,567,294	(15,892)	(1,995,226)	0	0	XXX	XXX	XXX	16,823,747	38,796,975	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
04542B LY 6	ABFC 2005-WF1 M1			4	1.D FM	2,607,802	99.635	2,597,860	2,607,377	2,615,730		(3,695)			0.688	0.310	MON	199	31,300	04/26/2018.	11/25/2034.
05490C AC 3	BCAP 2013-RR12 1A3			4	6. *	947,904	98.469	989,024	1,004,402	989,024	(10,901)	6,181			0.650	1.253	MON	109	11,434	05/06/2015.	05/26/2035.
05543A AE 0	BCAP 2014-RR1 2A1			4	1.D FM	444,982	99.988	439,436	439,488	440,973		(6,105)			3.273	0.685	MON	1,199	16,053	03/19/2014.	01/26/2036.
05949C FY 7	BOAMS 2005-H 2A3			4	2.B FM	74,485	95.210	71,541	75,140	75,068		333			2.998	2.922	MON	188	2,763	10/01/2007.	09/25/2035.
05949C HS 8	BOAMS 2005-I 2A3			4	1.D FM	48,155	100.214	48,283	48,180	44,707		252			2.932	5.910	MON	118	1,766	09/08/2005.	03/25/2054.
12650E AS 6	CSMC 2015-6R 3A1			4	1.C FE	3,885,023	100.514	3,919,690	3,899,646	3,889,376		873			3.313	3.390	MON	10,765	129,104	06/11/2015.	02/27/2036.
17323L AP 2	CMLTI 2015-3 3A1			4	6. *	4,189,408	99.093	4,460,884	4,501,715	4,457,466		28,195			0.410	1.283	MON	205	41,155	02/25/2015.	06/25/2036.
22540V G6 3	CSFB 2002-9 1A1			4	1.D FM	5,697	101.678	6,337	6,232	5,888		(97)			7.000	6.820	MON	36	436	03/01/2010.	03/25/2040.
362341 YF 0	GSAMP FFML 2005-FF11 M1			4	1.D FM	1,983,205	99.734	3,733,237	3,743,194	3,392,790		112,732			0.793	13.980	MON	330	48,952	03/28/2008.	07/25/2036.
46590Y AA 2	JPMMT 2017-5 A1			4	1.D FM	29,486,593	102.396	29,902,779	29,203,074	29,393,501		(110,095)			3.128	2.564	MON	76,111	915,891	06/25/2019.	10/26/2048.
466247 QC 0	JPMMT 2005-A3 4A1			4	1.D FM	127,563	101.148	132,873	131,365	133,624		(1,900)			3.066	0.775	MON	336	5,351	10/24/2006.	02/25/2040.
46643U DJ 5	JPMMT 2015-1 AM1			4	1.D FM	3,375,556	101.344	3,437,034	3,391,453	3,316,049		(128,411)			2.128	2.826	MON	6,013	83,082	03/31/2016.	12/25/2044.
46650A AD 5	JPMMT 2018-7FRB A2			4	1.D FM	49,816,965	99.844	49,869,895	49,947,813	48,739,305		(1,425,816)			0.898	1.975	MON	4,984	693,293	04/02/2020.	04/25/2046.
46651F AD 3	JPMMT 2019-HYB1 A2			4	1.D FM	27,759,244	103.994	28,120,619	27,040,616	27,691,226		(120,505)			3.889	2.425	MON	87,642	1,055,221	08/13/2019.	10/25/2049.
576433 UF 1	MARM 2004-13 3A1			4	1.D FM	137,435	102.187	145,045	141,941	140,867		572			3.176	3.351	MON	376	5,565	03/01/2010.	02/21/2054.
61744C UT 1	MSAC 2005-HE5 M2			4	1.D FM	2,714,682	99.664	2,701,340	2,710,447	2,731,483		3,919			0.793	0.314	MON	239	35,438	04/30/2018.	09/25/2035.
61762B AE 5	MSRR 2013-R3 1B1			4	1.D FM	3,004,365	98.094	3,034,340	3,093,299	3,081,688		(4,470)			2.954	3.364	MON	7,613	112,589	04/30/2015.	02/26/2036.
61763Y AJ 3	MSRM 2014-1A B2			4	1.D FM	2,280,839	103.606	2,403,647	2,319,989	2,337,445		12,663			2.605	2.004	MON	5,036	65,527	03/28/2018.	06/25/2044.
63862X AA 0	NHLT 2020-1A A1			4	1.A FE	48,970,566	100.101	49,020,886	48,971,425	48,970,623		57			1.269	1.273	MON	10,354	160,490	10/21/2020.	09/25/2030.
65535V BZ 0	NAA 2003-A3 A1			4	1.D FM	294,917	103.452	304,637	294,472	296,668		619			5.500	4.974	MON	1,350	16,304	11/01/2006.	08/25/2033.
929227 4D 5	WAMU 2003-AR6 A1			4	1.D FM	119,848	101.884	124,269	121,971	130,165		292			3.102	0.844	MON	315	4,575	03/22/2012.	06/25/2033.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						182,275,234	XXX	185,463,656	183,693,239	182,873,666	(10,901)	(1,634,406)	0	0	XXX	XXX	XXX	213,518	3,436,289	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05524U AA 7	BAMLL 2012-PARK A			4	1.D FM	48,821,489	104.227	50,904,467	48,840,000	48,851,322		(25,013)			2.959	2.923	MON	120,431	1,445,176	07/29/2019.	12/10/2030.

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
05526Q AA 4	BAMLL 2015-200P A			4	1.D FM	48,810,930	108.405	49,524,824	45,685,000	48,499,717		(311,213)			3.218	1.704	MON	122,512	701,899	08/26/2020	04/14/2033
05538U AE 3	BBUBS 2012-SHOW C			4	1.D FM	24,082,984	99.200	23,708,800	23,900,000	23,992,462		(23,258)			4.026	3.998	MON	80,185	978,251	12/01/2016	11/05/2036
056054 AE 9	BX TRUST 2019-XL B			4	1.D FM	23,732,445	100.038	23,741,464	23,732,445	23,660,691		(69,847)			1.239	1.623	MON	13,885	415,728	10/09/2019	10/15/2036
056054 AH 2	BX TRUST 2019-XL E			4	1.D FM	86,220,923	99.667	86,287,663	86,575,961	86,197,620		(19,077)			1.959	2.523	MON	80,090	1,582,624	11/15/2020	10/15/2036
056059 AJ 7	BX TRUST 2018-IND C			4	1.D FM	29,262,778	99.944	29,261,105	29,277,500	29,270,069		57,624			1.259	1.291	MON	17,406	518,828	08/27/2019	11/15/2035
056083 AA 6	BXP 2017-GM A			4	1.D FM	52,239,781	112.050	53,234,955	47,510,000	51,991,941		(247,840)			3.379	1.816	MON	133,780	538,810	11/09/2020	06/13/2039
056083 AG 3	BXP 2017-GM B			4	1.D FM	35,770,496	111.071	37,125,482	33,425,000	35,693,166		(77,329)			3.425	2.225	MON	95,395	411,651	12/15/2020	06/13/2039
05608F AA 9	BX TRUST 2019-CALM A			4	1.A FE	52,831,265	99.869	52,930,570	53,000,000	52,789,727		(40,862)			1.035	1.480	MON	25,904	809,945	04/03/2020	11/25/2028
12598E AA 0	COMM 2020-SBX A			4	1.A FM	80,338,890	103.098	80,416,440	78,000,000	80,337,615		(1,275)			1.670	1.051	MON	108,550		12/17/2020	01/10/2038
12598E AK 8	COMM 2020-SBX E			4	2.A FE	5,209,288	100.208	5,238,874	5,228,000	5,209,302		13			2.321	2.431	MON	10,112		12/17/2020	01/10/2038
12625C AC 7	COMM 2013-WWP A2			4	1.D FM	62,695,481	105.795	64,180,537	60,665,000	62,505,291		(114,217)			3.424	1.965	MON	173,118	1,050,092	12/03/2020	03/10/2031
12654Y AA 7	CPTS 2019-CPT A			4	1.D FM	63,993,166	109.981	76,634,761	69,680,000	64,353,783		360,617			2.865	3.857	MON	166,361	1,413,472	05/18/2020	11/13/2039
12655H AA 3	COMM 2019-WCM A			4	1.D FM	54,660,606	99.737	55,151,569	55,297,000	54,885,162		225,971			1.059	2.003	MON	27,643	724,383	04/03/2020	10/15/2036
12655H AG 0	COMM 2019-WCM B			4	1.D FM	20,340,594	99.402	20,228,307	20,350,000	20,287,152		(52,358)			1.259	1.650	MON	12,095	356,655	06/22/2020	10/15/2036
20046P AG 3	COMM 2000-C1 X IO			4	6. *	2,785									0.278	0.000	MON	288		12/27/2007	08/15/2033
201736 AE 5	CMLBC 2001-CMLB X IO			4	4.C FE	678,348	1.362	234,681		219,869		44,615			0.764	9.119	MON	10,977	82,434	12/27/2007	06/01/2031
23305J AA 0	DBUBS 2017-BRBK A			4	1.D FM	24,205,618	108.055	26,160,116	24,210,000	24,213,771		(3,061)			3.452	3.445	MON	69,644	822,784	06/05/2020	10/10/2034
23305J AL 6	DBUBS 2017-BRBK E			4	1.D FM	5,077,734	102.573	5,128,650	5,000,000	5,071,181		(6,553)			3.530	3.177	MON	14,708	59,814	08/18/2020	10/10/2034
233062 AA 6	DBCG 2017-BBG A			4	1.D FM	4,657,088	99.931	4,656,785	4,660,000	4,652,439		(5,277)			0.859	1.284	MON	1,889	63,629	11/26/2019	06/15/2034
36192H AA 2	GSMS 2012-ALOH A			4	1.D FM	101,305,005	101.108	98,949,850	97,865,500	99,888,757		(1,375,975)			3.551	1.845	MON	289,600	2,801,806	03/04/2020	04/10/2034
36192H AJ 3	GSMS 2012-ALOH C			4	1.D FM	27,103,184	99.537	25,879,620	26,000,000	26,187,197		(179,592)			4.129	3.545	MON	89,471	993,592	04/14/2020	04/10/2034
36251X BF 3	GSMS 2016-GS4 AMAB			4	2.B FM	22,574,510	101.051	22,147,348	21,917,000	22,011,961		(143,742)			3.504	2.840	MON	63,995	767,939	10/19/2016	10/10/2031
36257H AU 0	GSMS 2019-GC40 DBA			4	1.D FM	5,480,513	105.171	5,596,149	5,321,000	5,433,626		(32,046)			3.349	2.694	MON	14,850	178,200	06/26/2019	07/10/2052
36257H AY 2	GSMS 2019-GC40 DBB			4	1.D FM	20,495,950	104.489	20,792,266	19,899,000	20,320,692		(119,837)			3.501	2.844	MON	58,055	696,664	06/26/2019	07/10/2052
38406H AE 2	GRCE 2014-GRCE B			4	1.D FM	7,105,273	99.988	6,999,160	7,000,000	7,023,393		(65,703)			3.520	2.571	MON	20,533	246,400	09/27/2019	06/10/2028
44421M AG 5	HY 2019-55HY C			4	1.D FM	14,704,375	107.379	15,033,060	14,000,000	14,690,402		(13,973)			2.943	2.376	MON	34,333	69,810	10/14/2020	12/10/2041
45378Y AL 8	IPT 2018-INDP B			4	1.D FM	34,208,811	105.423	35,980,870	34,130,000	34,186,987		(15,917)			3.911	3.877	MON	111,235	1,323,776	03/04/2020	07/10/2035
46646G AE 7	JPMCC 2016-NINE B			4	1.D FM	33,573,672	106.990	34,236,800	32,000,000	33,394,474		(179,198)			2.854	2.084	MON	76,105	668,494	09/01/2020	10/06/2038
46649X AA 5	JPMCC 2018-AON A			4	1.A FE	14,887,958	106.944	15,228,826	14,240,000	14,657,841		(144,200)			4.128	2.907	MON	48,989	544,110	03/03/2020	07/05/2031
46649X AG 2	JPMCC 2018-AON B			4	1.D FE	27,809,892	106.024	28,626,480	27,000,000	27,417,943		(160,812)			4.379	3.741	MON	98,532	1,182,384	06/15/2018	07/05/2031
46649X AJ 6	JPMCC 2018-AON C			4	1.G FE	10,299,960	105.204	10,520,400	10,000,000	10,155,049		(59,550)			4.580	3.941	MON	38,165	457,980	06/15/2018	07/05/2031
46649X AL 1	JPMCC 2018-AON D			4	2.C FE	30,696,630	103.736	31,120,800	30,000,000	30,362,507		(140,756)			4.613	4.181	MON	115,330	1,407,026	06/15/2018	07/05/2031
563136 AL 4	OMW 2020-1MW E			4	1.D FM	11,703,555	96.948	11,973,078	12,350,000	11,720,668		17,113			2.335	3.228	MON	24,031	48,863	10/15/2020	09/10/2039
61691B AG 6	MSCBB 2016-MART B			4	1.D FM	21,999,912	99.153	21,813,660	22,000,000	21,984,495		(3,765)			2.480	2.475	MON	45,463	545,556	09/15/2016	09/13/2031
61691B AL 5	MSCBB 2016-MART D			4	1.D FM	16,957,449	98.570	16,756,900	17,000,000	16,977,606		4,969			3.309	3.363	MON	46,876	562,513	09/14/2016	09/13/2031
61763Q AA 9	MSC 2014-CPT A			4	1.D FM	25,419,922	100.728	25,182,000	25,000,000	25,130,073		(289,849)			3.350	2.167	MON	69,792	767,708	12/31/2019	07/13/2029
61763X BF 2	MSBAM 2014-C18 300A			4	1.D FM	2,199,199	106.565	2,397,713	2,250,000	2,207,917		8,718			3.749	4.358	MON	7,264	64,436	03/25/2020	08/15/2031
61763X BH 8	MSBAM 2014-C18 300B			4	4.B FM	1,711,077	106.021	1,818,260	1,715,000	1,714,876		3,799			3.996	3.966	MON	5,901	35,366	10/15/2020	08/15/2031
61764J AA 4	MSC 2014-MP A			4	1.D FM	13,666,485	101.020	13,561,935	13,425,000	13,551,688		(100,579)			3.469	1.763	MON	38,809	239,809	12/02/2020	08/11/2029
61764J AG 1	MSC 2014-MP E			4	1.D FM	10,052,106	101.105	10,312,710	10,200,000	10,175,246		22,527			3.693	4.009	MON	31,391	382,995	11/13/2014	08/11/2029

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
74824D AA 8	QCMT 2013-QCA A			4	1.D FM	45,005,819	103.993	44,312,322	42,610,870	44,593,374		(412,445)			3.275	2.056	MON	116,292	1,162,922	02/20/2020	01/11/2037
90205F AG 5	PRK 2017-280P B			4	1.D FM	35,242,025	99.987	35,342,405	35,347,000	35,177,975		(50,506)			1.239	1.924	MON	20,675	296,756	12/16/2020	09/15/2034
92858T AC 0	VLS 2020-LAB B			4	1.D FE	14,419,026	103.988	14,558,320	14,000,000	14,413,520		(5,506)			2.453	2.121	MON	28,618	28,618	10/21/2020	10/10/2042
92858T AG 1	VLS 2020-LAB D			4	2.B FE	1,928,345	98.488	1,969,760	2,000,000	1,929,308		963			2.603	3.071	MON	4,338	4,338	10/21/2020	10/10/2042
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,274,183,342	XXX	1,295,860,742	1,252,306,276	1,267,989,855	0	(3,744,202)	0	0	XXX	XXX	XXX	2,783,616	27,454,236	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00432C AD 3	ACCSS 2001 2A1			4	1.C FE	2,550,783	99.531	2,584,040	2,596,217	2,583,328		5,331			0.610	1.212	FMAN	1,628	37,210	03/24/2017	05/25/2029
00432C AR 2	ACCSS 2002-A A2			4	1.F FE	1,794,375	97.668	2,197,530	2,250,000	2,228,796		21,285			1.733	1.407	MJSD	746	49,614	02/17/2010	09/25/2037
04033B AB 4	ARIFL 2018-B A2			4	1.A FE	5,341,321	100.792	5,383,766	5,341,462	5,341,437		34			3.220	3.243	MON	7,644	171,995	09/18/2018	08/16/2027
12555Q AC 0	CIFC 2020-1A A2			4	1.A FE	12,500,000	100.297	12,537,125	12,500,000	12,499,174		(826)			2.187	2.177	JAJO	59,228	59,376	06/12/2020	07/15/2032
12562R AA 3	CIFC 2020-4A A			4	1.A FE	25,000,000	100.000	25,000,000	25,000,000	25,000,000					0.000	1.880	JAJO			12/11/2020	01/15/2034
12597C AB 3	CNH 2019-C A2			4	1.A FE	14,268,397	100.546	14,347,892	14,269,978	14,269,559		920			1.990	2.008	MON	12,621	283,972	10/16/2019	03/15/2023
14315W AB 6	CARMX 2019-4 A2A			4	1.A FE	19,088,836	100.645	19,213,506	19,090,373	19,089,926		882			2.010	2.025	MON	17,054	383,716	10/17/2019	03/15/2023
17180T AL 6	CIFC 2016-1A A1R			4	1.A FE	31,520,000	99.939	31,980,480	32,000,000	31,539,675		19,675			1.559	1.863	JAJO	99,752	331,499	06/23/2020	10/21/2031
23291R AB 6	DLL 2019-MT3 A2			4	1.A FE	22,083,988	100.356	22,165,050	22,086,422	22,085,750		2,414			2.130	2.154	MON	14,375	470,441	10/10/2019	01/20/2022
233046 AE 1	DNKN 2017-1A A2I			4	2.B FE	28,618,866	102.657	29,232,374	28,475,773	28,583,227		(13,801)			3.629	3.528	FMAN	117,691	961,884	11/25/2020	11/20/2047
233046 AJ 0	DNKN 2019-1A A2I			4	2.B FE	15,800,000	102.474	16,190,892	15,800,000	15,800,000					3.787	3.795	FMAN	68,145	598,346	03/20/2019	05/20/2049
25755T AG 5	DPABS 2017-1A A2II			4	2.A FE	48,500,000	100.534	48,758,990	48,500,000	48,500,000					3.082	3.085	JAJO	274,041	1,494,770	06/12/2017	07/25/2047
25755T AH 3	DPABS 2017-1A A23			4	2.A FE	24,250,000	107.130	25,979,025	24,250,000	24,250,000					4.118	4.128	JAJO	183,079	998,615	06/12/2017	07/25/2047
29002Q AA 7	ELMWS 2020-4A A			4	1.A FE	9,500,000	99.875	9,488,125	9,500,000	9,500,000					0.000	2.004	JAJO			11/24/2020	01/17/2034
29003B AC 5	ELMWS 2020-2A B			4	1.C FE	10,000,000	100.232	10,023,200	10,000,000	10,000,000					0.000	2.431	JAJO			06/26/2020	07/24/2031
29373G AB 8	EFF 2018-3 A2			4	1.A FE	14,741,894	101.185	14,893,441	14,719,020	14,725,311		(7,767)			3.380	3.296	MON	15,201	497,503	03/27/2019	05/20/2024
29373L AB 7	EFF 2018-1 A2			4	1.A FE	1,396,107	100.413	1,403,846	1,398,072	1,397,869		790			2.870	3.012	MON	1,226	40,125	12/26/2018	10/20/2023
29374W AB 2	EFF 2019-3 A2			4	1.A FE	17,261,661	101.680	17,554,443	17,264,401	17,262,978		1,102			2.060	2.077	MON	10,867	355,647	10/22/2019	05/20/2025
34417M AA 5	FOCUS 2017-1A A2I			4	2.B FE	18,367,192	99.930	18,322,166	18,335,000	18,337,663		(7,998)			3.857	3.828	JAJO	119,828	707,181	04/05/2017	04/30/2047
34531L AD 2	FORDL 2018-B A3			4	1.A FE	557,402	100.089	557,945	557,449	557,448		15			3.190	3.216	MON	790	17,783	09/18/2018	12/15/2021
34532D AB 3	FORDO 2019-B A2A			4	1.A FE	783,860	100.080	784,512	783,884	783,883		11			2.350	2.365	MON	819	18,421	06/18/2019	02/15/2022
40438P AB 8	HPEFS 2020-2A A2			4	1.A FE	25,997,954	100.196	26,050,960	26,000,000	25,998,878		925			0.650	0.658	MON	5,164	79,806	06/23/2020	07/22/2030
40438P AD 4	HPEFS 2020-2A B			4	1.C FE	12,998,508	100.665	13,086,450	13,000,000	12,998,830		323			1.200	1.208	MON	4,767	73,667	06/23/2020	07/22/2030
43815M AB 2	HAROT 2019-2 A2			4	1.A FE	3,203,691	100.234	3,211,193	3,203,696	3,203,694		3			2.570	2.584	MON	2,287	82,335	05/21/2019	12/21/2021
47789K AB 9	JDOT 2020-A A2			4	1.A FE	26,252,925	100.332	26,341,948	26,254,782	26,254,084		1,159			1.010	1.018	MON	11,785	201,826	03/04/2020	01/17/2023
48662G AC 6	KAYNE 2020-8A B			4	1.C FE	6,036,000	100.237	6,014,220	6,000,000	6,035,636		(364)			2.495	2.367	JAJO	64,857		12/09/2020	07/15/2031
50117C AB 4	KCOT 2019-1A A2			4	1.A FE	16,375,271	100.618	16,477,903	16,376,695	16,376,416		615			2.490	2.509	MON	18,124	407,780	05/30/2019	06/15/2022
55316E AE 2	MMAF 2019-B A5			4	1.A FE	4,502,163	106.127	5,072,871	4,780,000	4,533,798		31,634			2.290	3.385	MON	5,777	82,096	03/31/2020	11/12/2041
58769Q AB 7	MBALT 2019-B A2			4	1.A FE	14,019,975	100.201	14,048,894	14,020,712	14,020,591		522			2.010	2.024	MON	12,525	281,815	11/13/2019	12/15/2021
63935B AA 1	NAVSL 2020-HA A			4	1.A FE	17,998,466	101.017	18,183,060	18,000,000	17,998,392		(75)			1.310	1.317	MON	28,820		11/03/2020	01/15/2069
63941C AA 1	NAVSL 2019-D A1			4	1.A FE	2,310,196	99.983	2,310,953	2,311,346	2,307,258		120			0.559	2.051	MON	610	24,437	06/19/2019	12/15/2059
63941U AA 1	NAVSL 2020-GA A			4	1.A FE	8,316,548	100.752	8,380,658	8,318,106	8,316,442		(107)			1.170	1.180	MON	4,325	24,060	09/01/2020	09/16/2069
65479J AB 9	NAROT 2019-C A2A			4	1.A FE	20,201,678	100.497	20,302,276	20,201,872	20,201,820		122			1.970	1.979	MON	17,688	397,976	10/16/2019	09/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
69335P DX 0	PFSFC 2020-G A			4	1.A FE	17,497,706	100.524	17,591,700	17,500,000	17,497,836		130			0.970	0.976	MON	7,544	25,463	10/14/2020.	02/15/2026.
69335P DY 8	PFSFC 2020-G B			4	1.F FE	6,624,819	100.683	6,670,249	6,625,000	6,624,827		8			1.570	1.576	MON	4,623	15,602	10/14/2020.	02/15/2026.
69701E AA 4	PSTAT 2020-1A A1			4	1.A FE	23,448,925	99.229	23,268,134	23,448,925	23,363,410		(85,515)			1.024	1.116	FMAN.	28,007	272,687	01/10/2020.	02/20/2028.
69701F AA 1	PSTAT 2020-2A A1			4	1.A FE	27,945,878	99.619	27,839,404	27,945,878	27,886,580		(59,298)			1.218	1.276	JAJO	69,043	238,170	03/03/2020.	04/20/2028.
80284Y AF 1	SDART 2017-3 C			4	1.A FE	2,264,786	100.164	2,262,491	2,258,786	2,259,251		(2,612)			2.760	2.493	MON	2,771	62,342	07/25/2019.	12/15/2022.
87342R AD 6	BELL 2018-1 A2I			4	2.B FE	61,045,308	101.429	61,697,841	60,828,600	61,027,284		(11,695)			4.318	4.217	FMAN.	262,658	2,243,510	11/02/2020.	11/25/2048.
92868L AD 3	VALET 2018-1 A3			4	1.A FE	23,513,382	101.182	23,794,744	23,516,775	23,516,195		924			3.020	3.045	MON	21,701	710,207	06/27/2018.	11/21/2022.
92888C AC 1	VFET 2018-1A A3			4	1.A FE	4,391,639	100.316	4,392,476	4,378,640	4,381,557		(8,537)			2.540	2.108	MON	4,943	111,217	11/13/2019.	02/15/2022.
95058X AC 2	WEN 2015-1A A23			4	2.B FE	6,880,863	101.463	6,811,249	6,713,038	6,849,378		(26,660)			4.497	4.006	MJSD.	13,417	301,885	10/18/2019.	06/15/2045.
95058X AG 3	WEN 2019-1A A2I			4	2.B FE	26,296,250	105.953	27,861,666	26,296,250	26,296,250					3.783	3.841	MJSD.	44,213	994,787	06/13/2019.	06/15/2049.
380881 EK 4	GCCT 2018-1A A		A	4	1.A FE	40,631,357	100.086	40,329,654	40,295,000	40,308,270		(309,522)			2.620	1.778	MON	46,921	1,012,062	03/05/2020.	01/15/2023.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						722,678,970	XXX	730,599,342	722,992,152	722,592,701	0	(445,833)	0	0	XXX	XXX	XXX	1,687,305	15,121,828	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,058,892,777	XXX	4,199,130,857	4,013,196,667	4,050,023,516	(26,793)	(7,819,667)	0	0	XXX	XXX	XXX	21,508,186	84,809,328	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						4,521,189,337	XXX	4,693,079,173	4,474,040,000	4,519,190,783	3,071,254	(4,589,068)	0	0	XXX	XXX	XXX	23,813,479	51,258,207	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						183,853,908	XXX	187,088,362	185,144,314	184,327,608	(10,901)	(1,637,234)	0	0	XXX	XXX	XXX	222,228	3,540,486	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,371,126,008	XXX	1,380,949,634	1,252,306,276	1,350,329,142	0	(10,795,994)	0	0	XXX	XXX	XXX	3,713,008	36,679,612	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						722,678,970	XXX	730,599,342	722,992,152	722,592,701	0	(445,833)	0	0	XXX	XXX	XXX	1,687,305	15,121,828	XXX	XXX
8399999. Grand Total - Bonds						6,798,848,223	XXX	6,991,716,511	6,634,482,742	6,776,440,234	3,060,353	(17,468,129)	0	0	XXX	XXX	XXX	29,436,020	106,600,133	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	2,557,671,239	1B	95,923,213	1C	60,288,188	1D	1,258,232,849	1E	161,834,620	1F	271,022,823	1G	479,502,119
2A	633,781,807	2B	601,189,428	2C	244,336,850								
3A	125,853,838	3B	80,698,724	3C	159,658,823								
4A	0	4B	3,811,947	4C	6,519,869								
5A	30,667,407	5B	0	5C	0								
6	5,446,490												

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) Perpetual Preferred																				
060505 EL 4	BANK OF AMERICA CORP.			5,000,000.000	1.00		5,712,500	1.143	5,712,500	5,556,250	61,389	325,000		37,500			37,500		2.B FE	08/05/2019.
55336V AU 4	MPLX LP.			25,150,000.000	1.00	0.998	24,269,750	0.965	24,269,750	25,112,125	653,201	1,729,063		(1,068,875)			(1,068,875)		3.A FE	10/02/2019.
857477 AQ 6	STATE STREET CORP.			2,000,000.000	1.00		1,990,000	0.995	1,990,000	2,037,500	3,602	124,451		(60,960)			(60,960)		2.A FE	08/20/2019.
949746 RN 3	WELLS FARGO & CO U.			14,000,000.000	1.00		15,680,000	1.120	15,680,000	15,298,500	36,556	822,500		105,000			105,000		2.B FE	08/15/2019.
225401 AJ 7	CREDIT SUISSE GROUP AG.		D	17,000,000.000	1.00	1.093	18,530,000	1.090	18,530,000	18,576,250	580,833	75,000		(46,250)			(46,250)		3.A FE	12/09/2020.
225401 AK 4	CREDIT SUISSE GROUP AG.		D	27,000,000.000	1.00	1.024	30,381,210	1.125	30,381,210	27,657,500	592,688	1,957,500		286,210			286,210		3.A FE	03/02/2020.
225401 AR 9	CREDIT SUISSE GROUP AG.		D	20,000,000.000	1.00	1.000	21,150,000	1.058	21,150,000	20,000,000	408,333			1,150,000			1,150,000		3.A FE	08/04/2020.
90352J AF 0	UBS GROUP FUNDING.		D	23,000,000.000	1.00	1.000	25,213,750	1.096	25,213,750	23,000,000	675,306	1,610,000		86,250			86,250		3.A FE	01/28/2019.
H4209U AP 1	UBS GROUP FUNDING.		D	21,150,000.000	1.00	1.034	24,031,688	1.136	24,031,688	21,859,500	1,283,100	1,050,000		313,688			313,688		3.A FE	03/09/2020.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							166,958,898	XXX	166,958,898	159,097,625	4,295,008	7,693,514	0	802,563	0	0	802,563	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
744320 AL 6	PRUDENTIAL FINANCIAL INC.			18,749,000.000	1.00		19,124,561	1.073	20,118,802	19,747,401	324,332	1,101,504			(207,796)		(207,796)		2.A FE	11/15/2018.
744320 AM 4	PRUDENTIAL FINANCIAL INC.			18,960,000.000	1.00		19,534,920	1.078	20,429,400	20,198,350	47,400	1,066,500			(218,645)		(218,645)		2.A FE	10/25/2018.
29250N 47 7	ENBRIDGE INC.		A	400,000.000	25.00		10,000,000	26.900	10,760,000	10,000,000	159,360	637,440					0		2.C FE	04/05/2018.
29250N AW 5	ENBRIDGE INC.		A	26,380,000.000	1.00		26,006,878	1.093	28,839,935	25,902,193	549,583	1,516,688			39,802		39,802		2.C FE	03/06/2020.
29250N BC 8	ENBRIDGE INC.		A	30,000,000.000	1.00		30,000,000	1.125	33,758,100	30,000,000	828,958						0		2.C FE	07/06/2020.
89356B AB 4	TRANSCANADA TRUST.		A	26,770,000.000	1.00		26,604,425	1.115	29,848,550	26,564,244	594,145	1,572,738			22,812		22,812		2.C FE	12/27/2018.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							131,270,784	XXX	143,754,787	132,412,188	2,503,778	5,894,870	0	0	(363,827)	0	(363,827)	0	XXX	XXX
8999999. Total - Preferred Stocks							298,229,682	XXX	310,713,685	291,509,813	6,798,786	13,588,384	0	802,563	(363,827)	0	438,736	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 40,649,481	2B 21,392,500	2C 92,611,303				
3A 143,576,398	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
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																	
00130H 10 5	AES CORPORATION			42,400.000	996,400	23.500	996,400	553,892		18,228		442,508		442,508		03/25/2020.	
002824 10 0	ABBOTT LABORATORIES			54,650.000	5,983,629	109.490	5,983,629	3,806,192		59,022		2,177,436		2,177,436		03/25/2020.	
00287Y 10 9	ABBVIE INC			17,424.000	1,866,982	107.150	1,866,982	1,338,852		55,989		375,209		375,209		05/11/2020.	
003654 10 0	ABIOMED INC			5,100.000	1,653,420	324.200	1,653,420	742,093				783,411		783,411		06/19/2017.	
00507V 10 9	ACTIVISION BLIZZARD INC			40,200.000	3,732,570	92.850	3,732,570	1,593,376		16,482		1,343,886		1,343,886		09/26/2017.	
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES			20,400.000	1,206,252	59.130	1,206,252	495,059				711,193		711,193		03/25/2020.	
00724F 10 1	ADOBE INC			12,100.000	6,051,452	500.120	6,051,452	333,395				2,060,751		2,060,751		11/03/2009.	
00751Y 10 6	ADVANCE AUTO PARTS			6,700.000	1,055,317	157.510	1,055,317	256,096	1,675	5,427		(17,755)		(17,755)		11/03/2009.	
00773T 10 1	ADVANSIX INC			1,012.000	20,230	19.990	20,230	5,179				30		30		10/03/2016.	
007903 10 7	ADVANCED MICRO DEVICES			20,700.000	1,898,397	91.710	1,898,397	793,740				940,864		940,864		03/25/2020.	
00846U 10 1	AGILENT TECHNOLOGIES INC			27,400.000	3,246,626	118.490	3,246,626	479,991		19,728		909,132		909,132		12/21/2011.	
00847X 10 4	AGIOS PHARMACEUTICALS INC			18,900.000	818,937	43.330	818,937	698,391				120,546		120,546		03/25/2020.	
009158 10 6	AIR PRODUCTS & CHEMICALS INC			5,700.000	1,557,354	273.220	1,557,354	738,017	7,638	29,526		217,911		217,911		10/26/2015.	
00971T 10 1	AKAMAI TECHNOLOGIES			12,600.000	1,322,874	104.990	1,322,874	282,699				234,486		234,486		11/03/2009.	
012653 10 1	ALBEMARLE CORP			8,600.000	1,268,672	147.520	1,268,672	522,650	3,311	6,622		746,022		746,022		03/25/2020.	
015351 10 9	ALEXION PHARMACEUTICALS INC			11,200.000	1,749,888	156.240	1,749,888	246,842				538,608		538,608		11/03/2009.	
017175 10 0	ALLEGHANY CORP			1,501.000	906,139	603.690	906,139	412,410		22,515		(294,016)		(294,016)		03/06/2012.	
020002 10 1	ALLSTATE CORP			20,300.000	2,231,579	109.930	2,231,579	601,972	10,962	43,036		(51,156)		(51,156)		11/03/2009.	
02043Q 10 7	ALNYLAM PHARMACEUTICALS INC			6,900.000	896,793	129.970	896,793	677,042				219,751		219,751		03/25/2020.	
02079K 10 7	ALPHABET C			8,101.000	14,191,980	1,751.880	14,191,980	4,672,739				3,360,781		3,360,781		10/26/2015.	
02079K 30 5	ALPHABET A			14,500.000	25,413,280	1,752.640	25,413,280	9,677,923				5,992,125		5,992,125		10/26/2015.	
02208R 10 6	ALTRA INDUSTRIAL MOTION CORP			318.000	17,627	55.430	17,627	1,173	19	134		6,112		6,112		09/26/2018.	
02209S 10 3	ALTRIA GROUP INC			118,400.000	4,854,400	41.000	4,854,400	1,317,293	101,824	400,192		(1,054,944)		(1,054,944)		11/03/2009.	
023135 10 6	AMAZON.COM INC			13,300.000	43,317,169	3,256.930	43,317,169	5,123,890				18,740,897		18,740,897		06/22/2016.	
023608 10 2	AMEREN CORPORATION			18,200.000	1,420,692	78.060	1,420,692	435,486		36,400		22,932		22,932		11/03/2009.	
025537 10 1	AMERICAN ELECTRIC POWER			34,400.000	2,864,488	83.270	2,864,488	1,054,639		97,696		(386,656)		(386,656)		11/03/2009.	
025816 10 9	AMERICAN EXPRESS CO			15,500.000	1,874,105	120.910	1,874,105	1,344,972		19,995		529,133		529,133		03/25/2020.	
03027X 10 0	AMERICAN TOWER CORP			19,600.000	4,399,416	224.460	4,399,416	595,048	23,716	84,868		(105,056)		(105,056)		06/22/2006.	
03064D 10 8	AMERICOLD REALTY TRUST			3,450.000	128,789	37.330	128,789	114,790	725	2,864		7,832		7,832		07/26/2019.	
03073E 10 5	AMERISOURCEBERGEN CORP CLASS A			21,900.000	2,140,944	97.760	2,140,944	506,481		37,230		279,006		279,006		11/03/2009.	
03076C 10 6	AMERIPRISE FINANCIAL INC			29,660.000	5,763,828	194.330	5,763,828	1,197,509		121,309		823,065		823,065		12/21/2011.	
031100 10 0	AMETEK INC			15,975.000	1,932,017	120.940	1,932,017	249,644		11,502		338,670		338,670		11/03/2009.	
031162 10 0	AMGEN INC			32,500.000	7,472,400	229.920	7,472,400	2,336,091		208,000		(362,375)		(362,375)		10/26/2015.	
031652 10 0	AMKOR TECHNOLOGY INC			32,000.000	482,560	15.080	482,560	123,843	1,280			66,560		66,560		09/17/2004.	
032095 10 1	AMPHENOL CORP CLASS A			25,000.000	3,269,250	130.770	3,269,250	439,732	7,250	25,000		563,500		563,500		11/03/2009.	
032654 10 5	ANALOG DEVICES INC			22,101.000	3,264,981	147.730	3,264,981	806,673		54,810		638,498		638,498		03/13/2017.	
036752 10 3	ANTHEM INC			15,840.000	5,086,066	321.090	5,086,066	561,211		60,192		301,910		301,910		12/01/2004.	
03676B 10 2	ANTERO MIDSTREAM CORP			310,900.000	2,397,039	7.710	2,397,039	753,155		286,805		1,643,884		1,643,884		03/25/2020.	

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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
03748R 74 7	APARTMENT INVT & MGMT CO -A			16,757.000	88,477	5.280	88,477	295,963		526,278		(658,837)		(658,837)		11/30/2020.	
03750L 10 9	APARTMENT INCOME REIT CO			16,757.000	643,636	38.410	643,636	635,928				7,708		7,708		12/15/2020.	
037833 10 0	APPLE COMPUTER INC			606,100.000	80,423,409	132.690	80,423,409	4,940,271		489,426		35,928,093		35,928,093		08/31/2020.	
038222 10 5	APPLIED MATERIALS INC			57,800.000	4,988,140	86.300	4,988,140	1,493,298		50,286		1,460,028		1,460,028		09/26/2017.	
039483 10 2	ARCHER-DANIELS-MIDLAND CO			8,400.000	423,444	50.410	423,444	267,327		12,096		34,104		34,104		11/03/2009.	
042735 10 0	ARROW ELECTRONICS INC			25,600.000	2,490,880	97.300	2,490,880	319,488				321,536		321,536		12/18/2002.	
044186 10 4	ASHLAND GLOBAL HLGS INC			5,600.000	443,520	79.200	443,520	95,847		6,160		14,952		14,952		11/03/2009.	
045327 10 3	ASPEN TECHNOLOGY INC			5,600.000	729,400	130.250	729,400	487,988				241,412		241,412		03/25/2020.	
04621X 10 8	ASSURANT INC			8,600.000	1,171,492	136.220	1,171,492	258,713		21,930		44,204		44,204		11/03/2009.	
053015 10 3	AUTOMATIC DATA PROCESSING			15,700.000	2,766,340	176.200	2,766,340	556,448	14,601	57,148		89,490		89,490		11/03/2009.	
053484 10 1	AVALONBAY COMMUNITIES INC			11,058.000	1,774,035	160.430	1,774,035	389,406	17,582	69,555		(544,828)		(544,828)		03/20/2003.	
053611 10 9	AVERY DENNISON CORP			3,300.000	511,863	155.110	511,863	191,192		7,788		80,157		80,157		08/24/2015.	
053807 10 3	AVNET INC			30,400.000	1,067,344	35.110	1,067,344	348,080		25,536		(222,832)		(222,832)		12/18/2002.	
05605H 10 0	BWX TECHNOLOGIES INC			6,100.000	367,708	60.280	367,708	95,427		4,636		(10,980)		(10,980)		08/02/2010.	
05722G 10 0	BAKER HUGHES CO			63,400.000	1,321,890	20.850	1,321,890	742,167		34,236		579,723		579,723		03/25/2020.	
058498 10 6	BALL CORP			5,600.000	521,808	93.180	521,808	37,800		3,360		159,656		159,656		09/25/2003.	
060505 10 4	BANK OF AMERICA CORP			405,500.000	12,290,705	30.310	12,290,705	3,834,427		291,960		(1,991,005)		(1,991,005)		03/26/2012.	
071813 10 9	BAXTER INTERNATIONAL INC			140,126.000	11,243,710	80.240	11,243,710	4,172,321	34,331	130,317		(473,626)		(473,626)		10/15/2014.	
075887 10 9	BECTON DICKINSON & CO			14,153.000	3,541,364	250.220	3,541,364	2,090,933		45,290		(307,828)		(307,828)		12/29/2017.	
084423 10 2	WR BERKLEY CORP			22,650.000	1,504,413	66.420	1,504,413	373,788		10,646		(60,702)		(60,702)		11/03/2009.	
084670 70 2	BERKSHIRE HATHAWAY INC			91,700.000	21,262,479	231.870	21,262,479	7,220,767				492,429		492,429		12/21/2011.	
090043 10 0	BILL.COM HOLDINGS INC			5,100.000	696,150	136.500	696,150	605,771				90,379		90,379		10/19/2020.	
09062X 10 3	BIOGEN INC			11,200.000	2,742,432	244.860	2,742,432	458,226				(580,944)		(580,944)		11/03/2009.	
09215C 10 5	BLACK KNIGHT INC			841.000	74,302	88.350	74,302	20,223				20,075		20,075		10/02/2017.	
097023 10 5	BOEING CO			26,400.000	5,651,184	214.060	5,651,184	890,860		54,252		(2,948,880)		(2,948,880)		11/03/2009.	
09857L 10 8	BOOKING HOLDINGS INC			4,100.000	9,131,807	2,227.270	9,131,807	1,422,469				711,514		711,514		10/26/2015.	
099724 10 6	BORGWARNER INC			46,600.000	1,800,624	38.640	1,800,624	273,975		31,688		(220,884)		(220,884)		03/20/2003.	
101121 10 1	BOSTON PROPERTIES INC			8,100.000	765,693	94.530	765,693	329,151	7,938	31,752		(350,973)		(350,973)		03/31/2003.	
101137 10 7	BOSTON SCIENTIFIC CORP			17,800.000	639,910	35.950	639,910	283,867				(165,006)		(165,006)		08/24/2015.	
110122 10 8	BRISTOL-MYERS SQUIBB CO			107,601.000	6,674,490	62.030	6,674,490	3,898,863	52,724	193,682		(232,418)		(232,418)		11/21/2019.	
11135F 10 1	BROADCOM INC			12,696.000	5,558,944	437.850	5,558,944	1,395,165		169,492		1,546,754		1,546,754		04/05/2018.	
12504L 10 9	CBRE GROUP INC			14,000.000	878,080	62.720	878,080	213,714				20,020		20,020		12/21/2011.	
12508E 10 1	CDK GLOBAL INC			5,233.000	271,226	51.830	271,226	77,844		3,140		(14,914)		(14,914)		10/01/2014.	
125269 10 0	CF INDUSTRIES HOLDINGS INC			24,930.000	965,040	38.710	965,040	421,891		29,916		(225,118)		(225,118)		04/16/2010.	
125523 10 0	CIGNA CORP			24,899.000	5,183,474	208.180	5,183,474	1,058,732		996		91,877		91,877		12/21/2018.	
126408 10 3	CSX CORPORATION			33,300.000	3,021,975	90.750	3,021,975	507,221		34,632		612,387		612,387		11/03/2009.	
126650 10 0	CVS HEALTH CORP			83,756.000	5,720,535	68.300	5,720,535	2,953,703		167,512		(501,698)		(501,698)		11/29/2018.	
12685J 10 5	CABLE ONE INC			1,400.000	3,118,808	2,227.720	3,118,808	490,872		13,300		1,034,950		1,034,950		07/01/2015.	

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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
127097 10 3	CABOT OIL & GAS CORP.			17,400.000	283,272	16.280	283,272	171,012		6,960		(19,662)		(19,662)		11/03/2009.	
134429 10 9	CAMPBELL SOUP CO.			16,200.000	783,270	48.350	783,270	352,906		22,680		(17,334)		(17,334)		03/20/2003.	
13765N 10 7	CANNAE HOLDINGS INC.			914.000	40,463	44.270	40,463	10,292				6,471		6,471		11/20/2017.	
14040H 10 5	CAPITAL ONE FINANCIAL CORP.			25,700.000	2,540,445	98.850	2,540,445	953,840		25,700		(104,342)		(104,342)		11/03/2009.	
14149Y 10 8	CARDINAL HEALTH INC.			15,100.000	808,756	53.560	808,756	433,062	7,337	29,203		44,998		44,998		11/03/2009.	
143130 10 2	CARMAX.			29,886.000	2,823,032	94.460	2,823,032	216,243				202,926		202,926		03/20/2003.	
14448C 10 4	CARRIER GLOBAL CORP.			14,300.000	539,396	37.720	539,396	205,248	1,716	2,288		334,148		334,148		04/03/2020.	
146869 10 2	CARVANA CO.			550.000	131,747	239.540	131,747	71,814				59,933		59,933		06/23/2020.	
149123 10 1	CATERPILLAR INC.			43,600.000	7,936,072	182.020	7,936,072	1,267,824		179,632		1,497,224		1,497,224		11/03/2009.	
15189T 10 7	CENTERPOINT ENERGY INC.			35,300.000	763,892	21.640	763,892	514,060		15,885		249,832		249,832		03/25/2020.	
156727 10 9	CERENCE INC.			28,100.000	2,823,488	100.480	2,823,488	487,588				2,335,900		2,335,900		03/25/2020.	
15677J 10 8	CERIDIAN HCM HOLDING INC.			9,600.000	1,022,976	106.560	1,022,976	512,078				510,898		510,898		03/25/2020.	
156782 10 4	CERNER CORP.			6,400.000	502,272	78.480	502,272	122,072	1,408	4,608		32,576		32,576		11/03/2009.	
15912K 10 0	CHANGE HEALTHCARE INC.			10,826.000	201,905	18.650	201,905	57,064				144,841		144,841		03/10/2020.	
16119P 10 8	CHARTER COMMUNICATIONS INC A.			15,861.000	10,492,845	661.550	10,492,845	2,348,080				2,798,991		2,798,991		05/18/2016.	
163092 10 9	CHEGG INC.			10,300.000	930,399	90.330	930,399	706,621				223,778		223,778		06/23/2020.	
163851 10 8	CHEMOURS CO/THE.			50,300.000	1,246,937	24.790	1,246,937	524,896		37,725		722,041		722,041		03/25/2020.	
16411R 20 8	CHENIERE ENERGY INC.			32,100.000	1,926,963	60.030	1,926,963	1,069,203				857,760		857,760		03/25/2020.	
166764 10 0	CHEVRON CORP.			41,793.000	3,529,419	84.450	3,529,419	3,782,245		215,652		(1,507,056)		(1,507,056)		06/25/2013.	
16934Q 20 8	CHIMERA INVESTMENT CORP.			134,400.000	1,377,600	10.250	1,377,600	1,265,887	40,320	147,840		111,713		111,713		03/25/2020.	
171340 10 2	CHURCH & DWIGHT INC.			28,800.000	2,512,224	87.230	2,512,224	412,262		27,648		486,432		486,432		11/03/2009.	
171798 10 1	CIMAREX ENERGY CO.			68,100.000	2,554,431	37.510	2,554,431	1,126,224		44,946		1,428,207		1,428,207		03/25/2020.	
17275R 10 2	CISCO SYSTEMS INC.			76,300.000	3,414,425	44.750	3,414,425	1,945,574		109,109		(244,923)		(244,923)		08/24/2015.	
172908 10 5	CINTAS CORP.			9,600.000	3,393,216	353.460	3,393,216	268,332		33,696		810,048		810,048		11/03/2009.	
172967 42 4	CITIGROUP INC.			29,800.000	1,837,468	61.660	1,837,468	1,223,969		45,594		613,499		613,499		03/25/2020.	
174610 10 5	CITIZENS FINANCIAL GROUP.			15,100.000	539,976	35.760	539,976	391,286		11,778		148,690		148,690		06/23/2020.	
177376 10 0	CITRIX SYSTEMS INC.			22,200.000	2,888,220	130.100	2,888,220	232,385		31,080		426,240		426,240		12/18/2002.	
189054 10 9	CLOROX COMPANY.			5,700.000	1,150,944	201.920	1,150,944	333,950		24,738		275,766		275,766		11/03/2009.	
18915M 10 7	CLOUDFLARE INC A.			5,100.000	387,549	75.990	387,549	300,407				87,142		87,142		10/19/2020.	
191216 10 0	COCA-COLA CO.			128,400.000	7,041,456	54.840	7,041,456	3,405,418		210,576		(65,484)		(65,484)		11/03/2009.	
192446 10 2	COGNIZANT TECH SOLUTIONS-A.			42,400.000	3,474,680	81.950	3,474,680	882,615		37,312		845,032		845,032		11/03/2009.	
194162 10 3	COLGATE-PALMOLIVE CO.			30,400.000	2,599,504	85.510	2,599,504	1,180,158		53,200		506,768		506,768		11/03/2009.	
20030N 10 1	COMCAST CORP.			279,374.000	14,639,198	52.400	14,639,198	2,188,905		251,437		2,075,749		2,075,749		12/15/2009.	
200340 10 7	COMERICA INC.			19,300.000	1,078,098	55.860	1,078,098	483,753	13,124	52,303		(306,677)		(306,677)		12/21/2011.	
201723 10 3	COMMERCIAL METALS CO.			100.000	2,054	20.540	2,054	1,393		48		(173)		(173)		12/21/2011.	
209115 10 4	CONSOLIDATED EDISON INC.			19,900.000	1,438,173	72.270	1,438,173	810,404		60,894		(362,180)		(362,180)		11/03/2009.	
21036P 10 8	CONSTELLATION BRANDS INC.			19,800.000	4,337,190	219.050	4,337,190	1,018,384		59,400		580,140		580,140		10/26/2015.	
212015 10 1	CONTINENTAL RESOURCES INC/OK.			71,500.000	1,165,450	16.300	1,165,450	707,485				457,965		457,965		03/25/2020.	
217204 10 6	COPART INC.			6,400.000	814,400	127.250	814,400	108,140				232,384		232,384		08/24/2015.	

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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
22002T 10 8	CORPORATE OFFICE PROPERTIES			70,600.000	1,841,248	26.080	1,841,248	1,498,296	19,415	77,660		(232,980)		(232,980)		09/30/2015.	
22052L 10 4	CORTEVA INC			21,999.000	851,801	38.720	851,801	344,047		11,439		201,511		201,511		06/01/2019.	
22160K 10 5	COSTCO WHOLESALE CORP			17,700.000	6,669,006	376.780	6,669,006	1,914,306		225,675		1,466,622		1,466,622		10/26/2015.	
22410J 10 6	CRACKER BARREL OLD COUNTRY STO			100.000	13,192	131.920	13,192	2,684		260		(2,182)		(2,182)		03/20/2003.	
22788C 10 5	CROWDSTRIKE HOLDINGS INC A			6,500.000	1,376,830	211.820	1,376,830	964,618				412,212		412,212		10/19/2020.	
22822V 10 1	CROWN CASTLE INTL CORP			21,300.000	3,390,747	159.190	3,390,747	546,464		105,009		362,952		362,952		12/21/2005.	
229899 10 9	CULLEN/FROST BANKERS INC			3,600.000	314,028	87.230	314,028	218,990		10,260		(37,980)		(37,980)		08/25/2015.	
235851 10 2	DANAHER CORP			12,400.000	2,754,536	222.140	2,754,536	158,306	2,232	8,804		851,384		851,384		03/20/2003.	
237194 10 5	DARDEN RESTAURANTS INC			13,250.000	1,578,340	119.120	1,578,340	207,566		15,635		133,958		133,958		09/25/2001.	
23804L 10 3	DATADOG INC A			4,800.000	472,512	98.440	472,512	542,333				(69,821)		(69,821)		10/19/2020.	
244199 10 5	DEERE & CO			7,300.000	1,964,065	269.050	1,964,065	344,089	5,548	22,192		699,267		699,267		11/03/2009.	
24906P 10 9	DENTSPLY SIRONA INC			27,700.000	1,450,372	52.360	1,450,372	403,214	2,770	11,080		(117,171)		(117,171)		07/27/2001.	
25179M 10 3	DEVON ENERGY CORPORATION			202,800.000	3,206,268	15.810	3,206,268	1,452,149		119,652		1,754,119		1,754,119		03/25/2020.	
254687 10 6	DISNEY WALT CO			93,311.000	16,906,087	181.180	16,906,087	2,191,442		82,114		3,410,517		3,410,517		03/20/2019.	
254709 10 8	DISCOVER FINANCIAL			29,900.000	2,706,847	90.530	2,706,847	422,556		52,624		170,729		170,729		11/03/2009.	
25470F 30 2	DISCOVERY COMMUNICATIONS C			30,934.000	810,161	26.190	810,161	200,714				(133,016)		(133,016)		09/18/2008.	
25470M 10 9	DISH NETWORK CORP			18,774.000	607,151	32.340	607,151	338,120				(58,763)		(58,763)		12/05/2019.	
256163 10 6	DOCUSIGN INC			3,800.000	844,740	222.300	844,740	894,427				(49,687)		(49,687)		10/19/2020.	
25659T 10 7	DOLBY LABORATORIES INC A			7,400.000	718,762	97.130	718,762	229,088		6,512		209,642		209,642		12/21/2011.	
25746U 10 9	DOMINION ENERGY INC			37,569.000	2,825,189	75.200	2,825,189	1,497,731		129,613		(286,276)		(286,276)		01/02/2019.	
25754A 20 1	DOMINO'S PIZZA INC			6,100.000	2,339,106	383.460	2,339,106	786,852		19,032		547,048		547,048		03/24/2016.	
257559 20 3	DOMTAR CORP			18,902.000	598,248	31.650	598,248	107,741		17,201		(124,564)		(124,564)		12/23/2008.	
260003 10 8	DOVER CORP			109,800.000	13,862,250	126.250	13,862,250	4,050,186		216,306		1,206,702		1,206,702		09/01/2015.	
260557 10 3	DOW INC			21,999.000	1,220,945	55.500	1,220,945	569,314		61,597		16,939		16,939		04/02/2019.	
26441C 20 4	DUKE ENERGY CORP			30,266.000	2,771,155	91.560	2,771,155	1,358,990		115,616		10,593		10,593		07/03/2012.	
268150 10 9	DYNATRACE INC			28,900.000	1,250,503	43.270	1,250,503	761,460				489,043		489,043		03/25/2020.	
26884L 10 9	EQT CORP			80,700.000	1,025,697	12.710	1,025,697	640,086		432		370,804		370,804		03/25/2020.	
27579R 10 4	EAST WEST BANCORP INC			16,100.000	816,431	50.710	816,431	310,014		17,710		32,361		32,361		12/21/2010.	
278642 10 3	EBAY INC			52,900.000	2,658,225	50.250	2,658,225	498,245		33,856		748,006		748,006		11/03/2009.	
278768 10 6	ECHOSTAR HOLDING CORP			6,420.000	136,040	21.190	136,040	69,908				(142,010)		(142,010)		01/02/2008.	
28176E 10 8	EDWARDS LIFESCIENCES CORP			72,600.000	6,623,298	91.230	6,623,298	552,132				977,680		977,680		06/01/2020.	
28414H 10 3	ELANCO ANIMAL HEALTH INC			2,815.000	86,336	30.670	86,336	20,925				3,434		3,434		03/08/2019.	
285512 10 9	ELECTRONIC ARTS INC			100.000	14,360	143.600	14,360	1,665		17		3,609		3,609		12/15/2009.	
291011 10 4	EMERSON ELECTRIC CO			30,600.000	2,459,322	80.370	2,459,322	1,227,452		61,353		125,766		125,766		12/15/2009.	
293639 10 0	ENTERCOM COMMUNICATIONS CORP			8,366.000	20,664	2.470	20,664	10,964		167		(18,154)		(18,154)		11/17/2017.	
29444U 70 0	EQUINIX INC			5,046.000	3,603,752	714.180	3,603,752	541,239		53,689		658,402		658,402		11/10/2015.	
29452E 10 1	EQUITABLE HOLDINGS INC			42,900.000	1,097,811	25.590	1,097,811	641,278		21,879		456,533		456,533		03/25/2020.	
294628 10 2	EQUITY COMMONWEALTH			27,000.000	736,560	27.280	736,560	445,541		94,500		(149,850)		(149,850)		12/21/2011.	

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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
29476L 10 7	EQUITY RESIDENTIAL			25,300.000	1,499,784	59.280	1,499,784	667,406	15,243	60,088		(547,492)		(547,492)		11/03/2009.	
297178 10 5	ESSEX PROPERTY TRUST INC.			17,300.000	4,107,366	237.420	4,107,366	2,388,742	35,941	141,557		(1,097,512)		(1,097,512)		06/25/2013.	
30034W 10 6	EVERGY INC.			8,057.000	447,244	55.510	447,244	304,501		16,517		(77,186)		(77,186)		06/05/2018.	
30040W 10 8	EVERSOURCE ENERGY			36,440.000	3,152,424	86.510	3,152,424	771,863		82,719		52,474		52,474		04/10/2012.	
30161N 10 1	EXELON CORP			38,300.000	1,617,026	42.220	1,617,026	1,348,168		43,949		268,858		268,858		03/25/2020.	
30212P 30 3	EXPEDIA GROUP INC.			7,898.000	1,045,695	132.400	1,045,695	162,465		2,685		191,605		191,605		07/29/2019.	
30231G 10 2	EXXON MOBILE CORP			100,000.000	4,122,000	41.220	4,122,000	4,692,620		174,000		(570,620)		(570,620)		06/23/2020.	
302491 30 3	FMC CORP			9,200.000	1,057,356	114.930	1,057,356	206,673	4,416	16,192		139,012		139,012		11/03/2009.	
30303M 10 2	FACEBOOK INC A			126,700.000	34,609,372	273.160	34,609,372	6,354,063				8,604,197		8,604,197		08/24/2015.	
311900 10 4	FASTENAL CO.			23,200.000	1,132,856	48.830	1,132,856	206,925		32,480		275,616		275,616		11/03/2009.	
313747 20 6	FEDERAL REALTY INVS TRUST			6,900.000	587,328	85.120	587,328	420,313	7,314	29,049		(300,909)		(300,909)		11/03/2009.	
31428X 10 6	FEDEX CORPORATION			16,600.000	4,309,692	259.620	4,309,692	2,627,619		53,950		1,799,606		1,799,606		10/26/2015.	
31620M 10 6	FIDELITY NATIONAL INFORM			19,101.000	2,702,027	141.460	2,702,027	136,444		26,741		45,269		45,269		11/10/2006.	
31620R 30 3	FIDELITY NATIONAL TITLE			2,745.000	107,302	39.090	107,302	52,509		3,706		(17,184)		(17,184)		07/01/2014.	
316773 10 0	FIFTH THIRD BANCORP			57,500.000	1,585,275	27.570	1,585,275	521,117	15,525	60,375		(182,275)		(182,275)		11/03/2009.	
31816Q 10 1	FIREEYE INC.			44,000.000	1,014,640	23.060	1,014,640	503,620				511,020		511,020		03/25/2020.	
31847R 10 2	FIRST AMERICAN FINANCIAL			8,300.000	428,529	51.630	428,529	110,424		14,774		(55,527)		(55,527)		06/02/2010.	
337738 10 8	FISERV INC.			42,000.000	4,782,120	113.860	4,782,120	482,371				(74,340)		(74,340)		11/03/2009.	
338307 10 1	FIVE9 INC.			2,200.000	383,680	174.400	383,680	355,937				27,743		27,743		12/11/2020.	
34354P 10 5	FLOWSERVE CORP.			11,700.000	431,145	36.850	431,145	410,129	2,340	9,243		(151,164)		(151,164)		06/23/2011.	
34959E 10 9	FORTINET INC.			4,800.000	712,944	148.530	712,944	476,659				236,285		236,285		03/25/2020.	
34959J 10 8	FORTIVE CORPORATION			6,056.000	428,886	70.820	428,886	41,298		1,696		42,061		42,061		07/05/2016.	
34964C 10 6	FORTUNE BRANDS HOME & SECURI			10,900.000	934,348	85.720	934,348	95,986		10,464		222,142		222,142		10/04/2011.	
35086T 10 9	FOUR CORNERS PROPERTY TRUST			6,035.000	179,662	29.770	179,662	50,531	1,916	7,363		9,535		9,535		03/02/2016.	
370334 10 4	GENERAL MILLS INC.			28,200.000	1,658,160	58.800	1,658,160	916,184		55,836		147,768		147,768		11/03/2009.	
375558 10 3	GILEAD SCIENCES INC.			26,800.000	1,561,368	58.260	1,561,368	2,863,566		72,896		(180,096)		(180,096)		10/26/2015.	
379577 20 8	GLOBUS MEDICAL INC A			9,000.000	586,980	65.220	586,980	428,832				158,148		158,148		06/23/2020.	
384802 10 4	GRAINGER W.W. INC.			9,800.000	4,001,732	408.340	4,001,732	372,811		58,212		684,236		684,236		09/25/2001.	
40171V 10 0	GUIDEWIRE SOFTWARE INC.			6,200.000	798,126	128.730	798,126	490,112				308,014		308,014		03/25/2020.	
40412C 10 1	HCA HEALTHCARE INC.			8,900.000	1,463,694	164.460	1,463,694	751,884	2,403	3,827		148,185		148,185		08/24/2015.	
405024 10 0	HAEMONETICS CORP/MASS.			3,600.000	427,500	118.750	427,500	306,145				121,355		121,355		06/23/2020.	
406216 10 1	HALLIBURTON CO.			138,700.000	2,621,430	18.900	2,621,430	938,971		18,725		1,682,459		1,682,459		03/25/2020.	
410345 10 2	HANESBRANDS INC.			25,300.000	368,874	14.580	368,874	138,838		15,180		(6,831)		(6,831)		11/03/2009.	
427866 10 8	THE HERSHEY CO.			11,600.000	1,767,028	152.330	1,767,028	432,405		36,586		62,060		62,060		11/03/2009.	
431475 10 2	HILL-ROM HOLDINGS INC.			3,100.000	303,707	97.970	303,707	317,728		1,364		(14,021)		(14,021)		06/23/2020.	
436106 10 8	HOLLYFRONTIER CORP.			44,500.000	1,150,325	25.850	1,150,325	942,879		46,725		207,446		207,446		03/25/2020.	
436440 10 1	HOLOGIC INC.			10,568.000	769,667	72.830	769,667	155,131				217,912		217,912		11/03/2009.	
437076 10 2	HOME DEPOT INC.			67,200.000	17,849,664	265.620	17,849,664	1,677,601		403,200		3,174,528		3,174,528		11/03/2009.	
438516 10 6	HONEYWELL INTERNATIONAL INC.			25,300.000	5,381,310	212.700	5,381,310	866,199		91,839		903,210		903,210		11/03/2009.	

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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
440452 10 0	HORMEL FOODS CORP			46,000.000	2,144,060	46.610	2,144,060	279,303		42,780		69,000		69,000		06/20/2003.	
443510 60 7	HUBBELL INC			8,300.000	1,301,357	156.790	1,301,357	360,623		30,793		74,451		74,451		11/03/2009.	
443573 10 0	HUBSPOT INC			3,900.000	1,546,116	396.440	1,546,116	560,637				985,479		985,479		03/25/2020.	
444097 10 9	HUDSON PACIFIC PROPERTIES IN			1,600.000	38,432	24.020	38,432	33,032		1,200		5,400		5,400		03/25/2020.	
446413 10 6	HUNTINGTON INGALLS INDUST			3,216.000	548,264	170.480	548,264	89,544		13,604		(258,566)		(258,566)		03/31/2011.	
447011 10 7	HUNTSMAN CORP			9,100.000	228,774	25.140	228,774	86,102		5,915		8,918		8,918		12/21/2011.	
448579 10 2	HYATT HOTELS CORP - CL A			3,200.000	237,600	74.250	237,600	122,921		640		(49,472)		(49,472)		03/23/2010.	
44980X 10 9	IPG PHOTONICS CORP			3,700.000	828,023	223.790	828,023	125,339				291,819		291,819		12/21/2011.	
451107 10 6	IDACORP INC			5,900.000	566,577	96.030	566,577	477,366		12,095		89,211		89,211		03/25/2020.	
452308 10 9	ILLINOIS TOOL WORKS			26,900.000	5,484,372	203.880	5,484,372	1,260,370	30,666	117,015		652,325		652,325		11/03/2009.	
452327 10 9	ILLUMINA INC			11,900.000	4,403,000	370.000	4,403,000	372,491				455,294		455,294		12/21/2011.	
45688C 10 7	INGEVITY CORP			1,300.000	98,449	75.730	98,449	43,900				(15,145)		(15,145)		05/16/2016.	
458140 10 0	INTEL CORP			74,400.000	3,706,608	49.820	3,706,608	2,295,682		98,208		(746,232)		(746,232)		10/29/2015.	
45841N 10 7	INTERACTIVE BROKERS GRO-CL A			27,200.000	1,657,024	60.920	1,657,024	407,160		10,880		388,960		388,960		12/21/2011.	
45866F 10 4	INTERCONTINENTALEXCHANGE GROUP			32,000.000	3,689,280	115.290	3,689,280	702,783		38,400		727,680		727,680		12/21/2010.	
459200 10 1	INTL BUSINESS MACHINES CORP			28,800.000	3,625,344	125.880	3,625,344	3,106,803		140,832		518,541		518,541		03/25/2020.	
460146 10 3	INTERNATIONAL PAPER CO			37,900.000	1,884,388	49.720	1,884,388	426,321		77,695		139,093		139,093		12/23/2008.	
461202 10 3	INTUIT INC			14,700.000	5,583,795	379.850	5,583,795	427,485		32,046		1,733,424		1,733,424		11/03/2009.	
46120E 60 2	INTUITIVE SURGICAL INC			7,200.000	5,890,320	818.100	5,890,320	242,559				1,634,040		1,634,040		06/22/2006.	
46284V 10 1	IRON MOUNTAIN INC			23,102.000	681,047	29.480	681,047	460,051	14,289	57,154		(55,214)		(55,214)		11/04/2014.	
46625H 10 0	JP MORGAN CHASE & CO			90,000.000	11,436,300	127.070	11,436,300	5,964,941		324,000		(1,109,700)		(1,109,700)		09/28/2015.	
469814 10 7	JACOBS ENGINEERING GROUP INC			2,700.000	294,192	108.960	294,192	105,114		2,052		51,651		51,651		08/24/2015.	
478160 10 4	JOHNSON & JOHNSON			62,550.000	9,844,119	157.380	9,844,119	5,918,302		248,949		719,951		719,951		10/26/2015.	
482480 10 0	KLA CORP			17,100.000	4,427,361	258.910	4,427,361	701,557		59,850		1,380,654		1,380,654		10/26/2015.	
487836 10 8	KELLOGG CO			8,500.000	528,955	62.230	528,955	433,915		19,380		(58,905)		(58,905)		11/03/2009.	
493267 10 8	KEYCORP			88,100.000	1,445,721	16.410	1,445,721	505,919		65,194		(337,423)		(337,423)		12/15/2009.	
49338L 10 3	KEYSIGHT TECHNOLOGIES IN			13,700.000	1,809,633	132.090	1,809,633	191,243				403,602		403,602		11/03/2014.	
494368 10 3	KIMBERLY-CLARK CORP			20,700.000	2,790,981	134.830	2,790,981	1,227,619	22,149	87,768		(56,304)		(56,304)		11/03/2009.	
49926D 10 9	KNOWLES CORP			7,400.000	136,382	18.430	136,382	72,352				(20,128)		(20,128)		03/03/2014.	
50050N 10 3	KONTOOR BRANDS INC			5,200.000	210,912	40.560	210,912	21,707		4,992		(7,436)		(7,436)		05/23/2019.	
500754 10 6	KRAFT HEINZ CO/THE			33,339.000	1,155,530	34.660	1,155,530	519,134		53,342		84,348		84,348		07/06/2015.	
501044 10 1	KROGER CO			41,800.000	1,327,568	31.760	1,327,568	300,596		28,424		115,786		115,786		09/17/2004.	
502431 10 9	L3HARRIS TECH INC			26,070.000	4,927,751	189.020	4,927,751	757,661		88,638		(230,720)		(230,720)		07/01/2019.	
512807 10 8	LAM RESEARCH CORP			19,187.000	9,061,444	472.270	9,061,444	686,989	24,943	91,138		3,451,166		3,451,166		06/05/2012.	
512816 10 9	LAMAR ADVERTISING CO			2,000.000	166,440	83.220	166,440	107,512		5,000		(12,080)		(12,080)		08/24/2015.	
513272 10 4	LAMB WESTON HOLDING INC			8,400.000	661,416	78.740	661,416	232,391		7,728		(61,236)		(61,236)		11/10/2016.	
525327 10 2	LEIDOS HOLDINGS INC			6,368.000	669,404	105.120	669,404	197,747		8,660		46,041		46,041		08/16/2016.	
530307 10 7	LIBERTY BROADBAND A			1,175.000	185,157	157.580	185,157	27,161				38,799		38,799		11/05/2014.	

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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
530307 30 5	LIBERTY BROADBAND C			6,314.600	1,000,043	158.370	1,000,043	134,667				560,535		560,535		12/21/2020.	
531229 40 9	LIBERTY MEDIA CORP SIRIUS XM A			4,700.000	202,993	43.190	202,993	66,203				(24,205)		(24,205)		01/14/2013.	
531229 60 7	LIBERTY MEDIA CORP SIRIUS C			10,725.000	466,645	43.510	466,645	158,763				(19,619)		(19,619)		06/03/2020.	
531229 70 6	LIBERTY MEDIA CORP BRAVES A			470.000	11,689	24.870	11,689	5,965				(2,247)		(2,247)		04/18/2016.	
531229 85 4	LIBERTY MEDIA CORP MEDIA C			2,350.000	100,110	42.600	100,110	23,219				(7,908)		(7,908)		04/18/2016.	
531229 87 0	LIBERTY MEDIA CORP MEDIA A			1,175.000	44,638	37.990	44,638	12,333				(6,803)		(6,803)		04/18/2016.	
531229 88 8	LIBERTY MEDIA CORP BRAVES C			1,603.000	39,883	24.880	39,883	17,714				(7,470)		(7,470)		06/30/2016.	
532457 10 8	ELI LILLY & CO			14,676.000	2,477,896	168.840	2,477,896	492,248		43,441		549,029		549,029		11/03/2009.	
53814L 10 8	LIVENT CORP			8,604.000	162,099	18.840	162,099	31,814				88,535		88,535		03/04/2019.	
55261F 10 4	M&T BANK CORPORATION			6,100.000	776,530	127.300	776,530	384,176		26,840		(258,945)		(258,945)		11/03/2009.	
553573 10 6	MSG NETWORKS INC A			4,450.000	65,593	14.740	65,593	14,838				(11,837)		(11,837)		02/10/2010.	
554382 10 1	MACERICH CO/THE			96,540.000	1,030,082	10.670	1,030,082	737,540		74,862		292,542		292,542		06/03/2020.	
55825T 10 3	MADISON SQUARE GRDN SPORTS			1,483.000	273,020	184.100	273,020	24,417				(38,091)		(38,091)		10/01/2015.	
55826T 10 2	MADISON SQUARE GRDN ENTERT			1,483.000	155,774	105.040	155,774	9,824				145,950		145,950		04/20/2020.	
56585A 10 2	MARATHON PETROLEUM CORP			33,604.000	1,389,861	41.360	1,389,861	427,378		77,961		(634,780)		(634,780)		07/01/2011.	
570535 10 4	MARKEL CORP			5,000.000	5,166,500	1,033.300	5,166,500	2,671,602				(549,350)		(549,350)		02/03/2014.	
57164Y 10 7	MARRIOTT VACATIONS WORLD			1,329.000	182,365	137.220	182,365	23,645		1,435		11,243		11,243		09/04/2018.	
571748 10 2	MARSH & MCLENNAN COS INC			12,900.000	1,509,300	117.000	1,509,300	299,890		23,736		72,111		72,111		11/03/2009.	
571903 20 2	MARRIOTT INTERNATIONAL INC CLASS A			14,960.000	1,973,523	131.920	1,973,523	294,204		7,181		(291,870)		(291,870)		09/23/2016.	
573284 10 6	MARTIN MARIETTA MATERIALS			11,200.000	3,180,464	283.970	3,180,464	1,208,072		25,088		48,496		48,496		03/24/2016.	
574599 10 6	MASCO CORP			16,700.000	917,331	54.930	917,331	176,488		9,102		115,898		115,898		11/03/2009.	
57636Q 10 4	MASTERCARD INC CLASS A			89,687.000	32,012,878	356.940	32,012,878	3,119,353		143,499		5,233,236		5,233,236		06/25/2013.	
57772K 10 1	MAXIM INTEGRATED PRODUCTS			17,300.000	1,533,645	88.650	1,533,645	294,027		24,912		469,522		469,522		11/03/2009.	
579780 20 6	MCCORMICK & CO INC NON VTG SHRS			38,600.000	3,690,160	95.600	3,690,160	746,745	13,124	47,864		414,371		414,371		12/01/2020.	
580135 10 1	MCDONALD'S CORP			21,800.000	4,677,844	214.580	4,677,844	3,940,110		109,872		369,946		369,946		01/07/2019.	
58155Q 10 3	MCKESSON HBOC INC			5,451.000	948,038	173.920	948,038	327,794	2,289	8,994		194,056		194,056		11/03/2009.	
584021 10 9	MEDALLIA INC			21,800.000	724,196	33.220	724,196	503,824				220,372		220,372		03/25/2020.	
58933Y 10 5	MERCK & CO INC			95,000.000	7,771,000	81.800	7,771,000	3,448,046	61,750	261,597		(869,193)		(869,193)		12/01/2020.	
592688 10 5	METTLER-TOLEDO INTERNATIONAL			1,000.000	1,139,680	1,139.680	1,139,680	55,915				346,400		346,400		12/21/2005.	
594918 10 4	MICROSOFT CORP			238,200.000	52,980,444	222.420	52,980,444	9,490,629		497,838		15,416,304		15,416,304		09/28/2015.	
595112 10 3	MICRON TECHNOLOGY INC			56,700.000	4,262,706	75.180	4,262,706	371,311				1,213,380		1,213,380		11/03/2009.	
600544 10 0	HERMAN MILLER INC			100.000	3,380	33.800	3,380	1,534	19	42		(785)		(785)		12/18/2002.	
609207 10 5	MONDELEZ INTERNTL INC			100,019.000	5,848,111	58.470	5,848,111	982,563	31,506	117,022		339,064		339,064		11/03/2009.	
615369 10 5	MOODY'S CORP			21,200.000	6,153,088	290.240	6,153,088	343,822		47,488		1,119,996		1,119,996		07/30/2001.	
61945C 10 3	MOSAIC CO/THE			44,900.000	1,033,149	23.010	1,033,149	463,898		6,735		569,251		569,251		03/25/2020.	
620076 30 7	MOTOROLA SOLUTIONS INC			3,771.000	641,296	170.060	641,296	216,147	2,677	9,654		33,637		33,637		11/03/2009.	
62944T 10 5	NVR INC			1,300.000	5,303,818	4,079.860	5,303,818	1,659,456				352,885		352,885		08/25/2015.	
64110L 10 6	NETFLIX INC			3,100.000	1,676,263	540.730	1,676,263	317,578				673,196		673,196		10/26/2015.	
64125C 10 9	NEUROCRINE BIOSCIENCES INC			2,500.000	239,625	95.850	239,625	143,965				(29,100)		(29,100)		09/26/2017.	

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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
64829B 10 0	NEW RELIC INC			10,300.000	673,620	65.400	673,620	488,604				185,016		185,016		03/25/2020.	
651639 10 6	NEWMONT CORP			35,100.000	2,102,139	59.890	2,102,139	1,648,847		31,590		453,292		453,292		03/25/2020.	
65249B 10 9	NEWS CORP A			39,773.000	714,721	17.970	714,721	167,886		7,955		152,331		152,331		07/01/2013.	
65339F 10 1	NEXTERA ENERGY INC			181,200.000	13,979,580	77.150	13,979,580	4,285,411		253,680		3,009,732		3,009,732		10/27/2020.	
654106 10 3	NIKE INC CLASS B			28,800.000	4,074,336	141.470	4,074,336	448,991		36,144		1,156,608		1,156,608		11/03/2009.	
665859 10 4	NORTHERN TRUST CORP			27,300.000	2,542,722	93.140	2,542,722	1,076,857	19,110	76,440		(357,630)		(357,630)		12/21/2011.	
666807 10 2	NORTHROP GRUMMAN CORP			19,300.000	5,881,096	304.720	5,881,096	875,327		109,431		(757,525)		(757,525)		11/03/2009.	
67059N 10 8	NUTANIX INC A			48,300.000	1,539,321	31.870	1,539,321	908,562				630,759		630,759		03/25/2020.	
67066G 10 4	NVIDIA CORP			5,600.000	2,924,320	522.200	2,924,320	2,964,975		320		(40,655)		(40,655)		12/11/2020.	
670837 10 3	OGE ENERGY CORP			31,400.000	1,000,404	31.860	1,000,404	654,289		42,244		(112,498)		(112,498)		03/25/2020.	
67098H 10 4	O-I GLASS INC			72,700.000	865,130	11.900	865,130	524,763				340,367		340,367		03/25/2020.	
67103H 10 7	O'REILLY AUTOMOT			10,100.000	4,570,957	452.570	4,570,957	378,235				144,531		144,531		11/03/2009.	
679295 10 5	OKTA INC			7,400.000	1,881,524	254.260	1,881,524	763,886				996,750		996,750		03/25/2020.	
681936 10 0	OMEGA HEALTHCARE INVESTORS			28,200.000	1,024,224	36.320	1,024,224	756,572		56,682		267,652		267,652		03/25/2020.	
682189 10 5	ON SEMICONDUCTOR CORPORATION			26,000.000	850,980	32.730	850,980	168,665				217,100		217,100		11/03/2009.	
68235P 10 8	ONE GAS INC			3,900.000	299,403	76.770	299,403	35,597		8,424		(65,520)		(65,520)		02/03/2014.	
682680 10 3	ONEOK INC			15,600.000	598,728	38.380	598,728	250,223		58,344		(581,724)		(581,724)		11/03/2009.	
68389X 10 5	ORACLE CORPORATION			78,800.000	5,097,572	64.690	5,097,572	1,642,885		75,648		922,748		922,748		11/03/2009.	
690742 10 1	OWENS CORNING INC			2,600.000	196,976	75.760	196,976	81,282		2,496		27,664		27,664		12/21/2010.	
693475 10 5	PNC FINANCIAL SERVICES GROUP I			21,300.000	3,173,700	149.000	3,173,700	1,097,473		97,980		(226,419)		(226,419)		12/15/2009.	
69351T 10 6	PPL CORPORATION			19,000.000	535,800	28.200	535,800	290,959	7,885	31,493		(145,920)		(145,920)		09/10/2002.	
695156 10 9	PACKAGING CORP OF AMERIC			19,500.000	2,689,245	137.910	2,689,245	1,298,129	19,500	61,620		505,440		505,440		10/27/2015.	
69553P 10 0	PAGERDUTY INC			26,600.000	1,109,220	41.700	1,109,220	496,159				613,061		613,061		03/25/2020.	
697435 10 5	PALO ALTO NETWORKS INC			4,600.000	1,634,794	355.390	1,634,794	751,372				883,422		883,422		03/25/2020.	
700517 10 5	PARK HOTELS & RESORTS INC			133,000.000	2,280,950	17.150	2,280,950	1,246,011		59,850		1,034,940		1,034,940		03/25/2020.	
70450Y 10 3	PAYPAL HOLDINGS INC			52,900.000	12,389,180	234.200	12,389,180	685,578				6,666,987		6,666,987		07/20/2015.	
70614W 10 0	PELOTON INTERACTIVE INC A			7,000.000	1,062,040	151.720	1,062,040	389,393				672,647		672,647		06/23/2020.	
713448 10 8	PEPSICO INC			23,800.000	3,529,540	148.300	3,529,540	2,201,521	24,336	94,129		276,794		276,794		08/24/2015.	
714046 10 9	PERKIN ELMER INC			14,800.000	2,123,800	143.500	2,123,800	205,698		4,144		686,720		686,720		06/20/2003.	
717081 10 3	PFIZER INC			81,751.000	3,009,254	36.810	3,009,254	1,315,669		124,262		(27,037)		(27,037)		09/27/2010.	
718172 10 9	PHILIP MORRIS INTL			95,600.000	7,914,724	82.790	7,914,724	2,900,468	114,720	450,276		(219,880)		(219,880)		11/03/2009.	
718546 10 4	PHILLIPS 66			35,896.000	2,510,566	69.940	2,510,566	685,323		129,226		(1,488,607)		(1,488,607)		05/01/2012.	
723484 10 1	PINNACLE WEST CAPITAL			7,000.000	559,650	79.950	559,650	504,478		16,765		55,172		55,172		03/25/2020.	
72941B 10 6	PLURALSIGHT INC A			43,600.000	913,856	20.960	913,856	506,885				406,971		406,971		03/25/2020.	
737446 10 4	POST HOLDINGS INC			3,100.000	313,131	101.010	313,131	50,889				(25,079)		(25,079)		02/06/2012.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP			4,000.000	198,440	49.610	198,440	99,465		8,960		(21,560)		(21,560)		11/03/2009.	
742718 10 9	PROCTER & GAMBLE CO			42,500.000	5,913,450	139.140	5,913,450	4,533,959		132,515		605,200		605,200		10/30/2019.	
74340W 10 3	PROLOGIS INC			34,927.000	3,480,825	99.660	3,480,825	2,287,450		65,197		1,193,375		1,193,375		03/25/2020.	

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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
743424 10 3	PROOFPOINT INC.			4,600.000	627,486	136.410	627,486	467,016				160,470		160,470		03/25/2020.	
745867 10 1	PULTE HOMES INC.			36,500.000	1,573,880	43.120	1,573,880	267,910	5,110	17,520		157,680		157,680		12/21/2010.	
74736K 10 1	QORVO INC.			4,900.000	814,723	166.270	814,723	245,281				245,196		245,196		08/25/2015.	
747525 10 3	QUALCOMM INC.			34,700.000	5,286,198	152.340	5,286,198	1,746,649		89,179		2,224,617		2,224,617		05/02/2018.	
749685 10 3	RPM INTERNATIONAL INC.			10,200.000	925,956	90.780	925,956	182,090		14,892		143,004		143,004		03/27/2006.	
754730 10 9	RAYMOND JAMES FINANCIAL INC.			7,200.000	688,824	95.670	688,824	170,197		10,656		44,712		44,712		11/03/2009.	
754907 10 3	RAYONIER INC.			22,500.000	661,050	29.380	661,050	498,859		18,225		162,191		162,191		03/25/2020.	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP.			95,084.000	6,799,457	71.510	6,799,457	2,003,467		135,495		4,795,990		4,795,990		04/03/2020.	
75886F 10 7	REGENERON PHARMACEUTICALS.			1,700.000	821,287	483.110	821,287	929,604				182,971		182,971		10/26/2015.	
759351 60 4	REINSURANCE GROUP OF AMERICA.			3,192.000	369,953	115.900	369,953	72,574		8,938		(150,535)		(150,535)		09/01/2009.	
759509 10 2	RELIANCE STEEL & ALUMINUM.			7,300.000	874,175	119.750	874,175	352,018		18,250		(73)		(73)		12/21/2011.	
759916 10 9	REPLIGEN CORP.			2,100.000	402,423	191.630	402,423	359,901				42,522		42,522		10/19/2020.	
760759 10 0	REPUBLIC SERVICES INC.			31,200.000	3,004,560	96.300	3,004,560	359,867	13,260	51,168		208,104		208,104		09/25/2001.	
761152 10 7	RESMED INC.			12,400.000	2,635,744	212.560	2,635,744	302,720		19,344		714,116		714,116		11/03/2009.	
76131V 20 2	RETAIL PROPERTIES OF AME A.			96,300.000	824,328	8.560	824,328	524,373	5,778	4,815		299,955		299,955		03/25/2020.	
76680R 20 6	RINGCENTRAL INC A.			4,990.000	1,891,060	378.970	1,891,060	898,327				973,978		973,978		03/25/2020.	
770323 10 3	ROBERT HALF INTERNATIONAL INC.			9,200.000	574,816	62.480	574,816	177,129		12,512		(6,164)		(6,164)		09/25/2001.	
78409V 10 4	S&P GLOBAL INC.			11,700.000	3,846,141	328.730	3,846,141	335,011		31,356		651,456		651,456		11/03/2009.	
78410G 10 4	SBA COMMUNICATIONS CORP.			19,500.000	5,501,535	282.130	5,501,535	1,684,100		36,270		802,230		802,230		10/26/2015.	
78440X 10 1	SL GREEN REALTY CORP.			3,100.000	184,698	59.580	184,698	161,847	6,200	5,487		22,851		22,851		06/23/2020.	
78442P 10 6	SLM CORP.			82,900.000	1,027,131	12.390	1,027,131	343,917		9,948		288,492		288,492		12/21/2011.	
79466L 30 2	SALESFORCE.COM INC.			19,400.000	4,317,082	222.530	4,317,082	3,201,948				1,030,117		1,030,117		06/23/2020.	
803607 10 0	SAREPTA THERAPEUTICS INC.			5,200.000	886,548	170.490	886,548	693,262				215,540		215,540		03/13/2019.	
808513 10 5	CHARLES SCHWAB CORP.			36,520.000	1,937,021	53.040	1,937,021	312,370		6,574		1,624,651		1,624,651		10/06/2020.	
808625 10 7	SCIENCE APPLICATIONS INTE.			592.000	56,027	94.640	56,027	22,620		876		4,511		4,511		01/14/2019.	
816851 10 9	SEMPRA ENERGY.			34,300.000	4,370,163	127.410	4,370,163	3,185,411	35,844	140,716		(825,601)		(825,601)		10/27/2015.	
81761L 10 2	SERVICE PROPERTIES TRUST.			212,900.000	2,446,221	11.490	2,446,221	1,300,776		6,387		1,145,445		1,145,445		03/25/2020.	
81762P 10 2	SERVICENOW INC.			5,400.000	2,972,322	550.430	2,972,322	1,523,123				1,334,893		1,334,893		06/23/2020.	
824348 10 6	SHERWIN-WILLIAMS CO.			5,600.000	4,115,496	734.910	4,115,496	112,000		30,016		847,672		847,672		02/15/2000.	
828806 10 9	SIMON PROPERTY GROUP INC.			15,200.000	1,296,256	85.280	1,296,256	1,072,407	19,760	39,520		223,849		223,849		06/23/2020.	
82968B 10 3	SIRIUS XM HOLDINGS INC.			279,600.000	1,781,052	6.370	1,781,052	482,869		15,258		(218,088)		(218,088)		09/27/2011.	
83088V 10 2	SLACK TECHNOLOGIES INC A.			32,900.000	1,389,696	42.240	1,389,696	1,112,727				276,969		276,969		06/23/2020.	
83417M 10 4	SOLAREDGE TECHNOLOGIES INC.			2,000.000	638,240	319.120	638,240	306,809				331,431		331,431		06/23/2020.	
835495 10 2	SONOCO PRODUCTS CO.			6,400.000	379,200	59.250	379,200	328,892		5,504		50,308		50,308		06/23/2020.	
842587 10 7	SOUTHERN CO.			9,800.000	602,014	61.430	602,014	486,729		18,816		115,285		115,285		03/25/2020.	
84265V 10 5	SOUTHERN COPPER CORP.			12,936.000	842,392	65.120	842,392	172,823		19,404		292,871		292,871		03/27/2006.	
84860W 30 0	SPIRIT REALTY CAPITAL INC.			13,300.000	534,261	40.170	534,261	479,175	8,313	16,625		55,086		55,086		06/23/2020.	
852234 10 3	SQUARE INC A.			8,900.000	1,936,996	217.640	1,936,996	1,694,928				242,068		242,068		10/19/2020.	
854502 10 1	STANLEY BLACK & DECKER INC.			16,000.000	2,856,960	178.560	2,856,960	408,723		44,480		205,120		205,120		03/20/2003.	

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
855244 10 9	STARBUCKS CORP			29,400.000	3,145,212	106.980	3,145,212	283,950		49,392		560,364		560,364		11/03/2009.	
857477 10 3	STATE STREET CORP			24,500.000	1,783,110	72.780	1,783,110	989,572	12,740	50,960		(154,840)		(154,840)		12/21/2011.	
858119 10 0	STEEL DYNAMICS INC			7,000.000	258,090	36.870	258,090	89,426	1,750	6,930		19,810		19,810		12/21/2011.	
862121 10 0	STORE CAPITAL CORP			25,800.000	876,684	33.980	876,684	632,234	9,288	18,318		244,450		244,450		06/23/2020.	
863667 10 1	STRYKER CORP			28,200.000	6,910,128	245.040	6,910,128	930,632	17,766	64,860		989,820		989,820		11/03/2009.	
87165B 10 3	SYNCHRONY FINANCIAL			29,448.000	1,022,140	34.710	1,022,140	320,579		25,914		(38,282)		(38,282)		11/17/2015.	
871829 10 7	SYSCO CORP			43,600.000	3,237,736	74.260	3,237,736	1,721,363		78,480		(491,808)		(491,808)		08/24/2015.	
87901J 10 5	TEGNA INC			16,800.000	234,360	13.950	234,360	88,714	1,176	4,704		(46,032)		(46,032)		11/03/2009.	
87918A 10 5	TELADOC HEALTH INC			6,700.000	1,339,732	199.960	1,339,732	1,364,290				(24,558)		(24,558)		06/23/2020.	
88025U 10 9	10X GENOMICS INC A			5,300.000	750,480	141.600	750,480	481,110				269,370		269,370		06/23/2020.	
88160R 10 1	TESLA INC			45,500.000	32,107,985	705.670	32,107,985	1,967,027				28,301,182		28,301,182		08/31/2020.	
882508 10 4	TEXAS INSTRUMENTS INC			58,400.000	9,585,192	164.130	9,585,192	1,186,531		217,248		2,093,056		2,093,056		11/03/2009.	
883203 10 1	TEXTRON INC			5,800.000	280,314	48.330	280,314	106,678	116	464		21,634		21,634		11/03/2009.	
883556 10 2	THERMO FISHER SCIENTIFIC INC			10,836.000	5,047,192	465.780	5,047,192	379,810	2,384	9,211		1,526,901		1,526,901		11/03/2009.	
88579Y 10 1	3M CO			12,100.000	2,114,959	174.790	2,114,959	1,685,932		71,148		(19,723)		(19,723)		08/25/2015.	
89055F 10 3	TOPBUILD CORP			5,255.000	967,340	184.080	967,340	130,448				425,655		425,655		08/24/2015.	
89417E 10 9	TRAVELERS COS INC			40,400.000	5,670,948	140.370	5,670,948	1,647,842		136,148		138,168		138,168		11/03/2009.	
89832Q 10 9	TRUIST FINANCIAL CORP			47,121.000	2,258,510	47.930	2,258,510	871,095		84,818		(395,345)		(395,345)		12/09/2019.	
90138F 10 2	TWILIO INC A			2,400.000	812,400	338.500	812,400	805,526				6,874		6,874		10/19/2020.	
902494 10 3	TYSON FOODS INC CLASS A			32,944.000	2,122,911	64.440	2,122,911	293,619		56,170		(876,310)		(876,310)		10/01/2001.	
902681 10 5	UGI CORP			33,000.000	1,153,680	34.960	1,153,680	523,776	10,890	43,230		(336,600)		(336,600)		11/03/2009.	
902973 30 4	US BANCORP			153,000.000	7,128,270	46.590	7,128,270	4,314,584	64,260	257,040		(1,943,100)		(1,943,100)		04/17/2013.	
90353T 10 0	UBER TECHNOLOGIES INC			77,100.000	3,932,100	51.000	3,932,100	2,108,307				1,823,793		1,823,793		03/25/2020.	
90384S 30 3	ULTA BEAUTY INC			3,200.000	918,912	287.160	918,912	612,862				108,864		108,864		03/24/2016.	
907818 10 8	UNION PACIFIC CORP			52,400.000	10,910,728	208.220	10,910,728	1,543,859		203,312		1,437,332		1,437,332		11/03/2009.	
911312 10 6	UNITED PARCEL SERVICE INC CLASS B			14,700.000	2,475,480	168.400	2,475,480	1,175,625		51,611		929,001		929,001		03/25/2020.	
912909 10 8	UNITED STATES STEEL CORP			81,400.000	1,365,078	16.770	1,365,078	493,740		2,442		871,338		871,338		03/25/2020.	
91324P 10 2	UNITEDHEALTH GRP INC			55,746.000	19,549,007	350.680	19,549,007	1,483,968		269,253		3,160,798		3,160,798		11/03/2009.	
918204 10 8	VF CORPORATION			36,400.000	3,108,924	85.410	3,108,924	347,753		70,252		(518,700)		(518,700)		09/10/2002.	
91913Y 10 0	VALERO ENERGY CORP			13,404.000	758,264	56.570	758,264	218,474		52,544		(497,020)		(497,020)		11/03/2009.	
92047W 10 1	VALVOLINE INC			15,373.000	355,731	23.140	355,731	100,047		7,133		26,595		26,595		05/15/2017.	
922475 10 8	VEEVA SYSTEMS INC A			7,600.000	2,069,100	272.250	2,069,100	1,241,639				1,000,084		1,000,084		06/24/2019.	
92276F 10 0	VENTAS INC			23,800.000	1,167,152	49.040	1,167,152	856,162	10,710	21,420		310,990		310,990		06/23/2020.	
92339V 30 8	VEREIT INC			21,060.000	795,857	37.790	795,857	718,178	8,108	3,243		77,680		77,680		06/23/2020.	
92343E 10 2	VERISIGN INC			20,100.000	4,349,640	216.400	4,349,640	246,107				476,772		476,772		12/21/2005.	
92343V 10 4	VERIZON COMMUNICATIONS INC			104,850.000	6,159,938	58.750	6,159,938	4,910,754		259,242		(277,853)		(277,853)		09/26/2016.	
92343X 10 0	VERINT SYSTEMS INC			1,153.000	77,459	67.180	77,459					13,628		13,628		02/05/2013.	
92532F 10 0	VERTEX PHARMACEUTICALS INC			13,000.000	3,072,420	236.340	3,072,420	1,470,969				226,070		226,070		10/26/2015.	

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
92556H 20 6	VIACOMCBS INC B			12,727.000	474,208	37.260	474,208	94,735	3,054	12,218		(59,944)		(59,944)		12/23/2008.	
92556V 10 6	VIATRIS INC			10,142.000	190,061	18.740	190,061	72,232				117,829		117,829		11/17/2020.	
925652 10 9	VICI PROPERTIES INC			36,700.000	935,850	25.500	935,850	567,452	12,111	33,948		368,398		368,398		03/25/2020.	
92826C 83 9	VISA INC			16,400.000	3,587,172	218.730	3,587,172	410,691		20,008		505,612		505,612		12/21/2011.	
92840M 10 2	VISTRA CORP			32,900.000	646,814	19.660	646,814	489,838		13,325		156,976		156,976		03/25/2020.	
928881 10 1	VONTIER CORP			2,422.000	80,895	33.400	80,895	8,090				72,804		72,804		10/09/2020.	
929042 10 9	VORNADO REALTY TRUST			22,000.000	821,480	37.340	821,480	859,296		23,320		(37,816)		(37,816)		06/23/2020.	
92939U 10 6	WEC ENERGY GROUP INC			17,800.000	1,638,134	92.030	1,638,134	384,454		45,034		(3,560)		(3,560)		11/03/2009.	
931142 10 3	WALMART INC			42,700.000	6,155,205	144.150	6,155,205	4,294,400	23,058	73,508		1,243,481		1,243,481		03/25/2020.	
931427 10 8	WALGREENS BOOTS ALLIANCE			12,900.000	514,452	39.880	514,452	495,775		23,865		(246,132)		(246,132)		11/03/2009.	
941848 10 3	WATERS CORP			40,000.000	9,896,800	247.420	9,896,800	3,083,155				550,800		550,800		11/07/2012.	
94419L 10 1	WAYFAIR INC A			5,300.000	1,196,793	225.810	1,196,793	1,122,566				74,227		74,227		06/23/2020.	
948741 10 3	WEINGARTEN REALTY INVESTORS			54,600.000	1,183,182	21.670	1,183,182	865,596		49,140		317,586		317,586		03/25/2020.	
955306 10 5	WEST PHARMACEUTICAL SERVICES			1,900.000	538,289	283.310	538,289	416,544		627		121,745		121,745		06/23/2020.	
958102 10 5	WESTERN DIGITAL CORP			11,174.000	618,928	55.390	618,928	388,666		11,174		(90,286)		(90,286)		05/13/2016.	
96145D 10 5	WESTROCK CO			29,700.000	1,292,841	43.530	1,292,841	814,550		15,540		478,291		478,291		06/23/2020.	
962166 10 4	WEYERHAEUSER CO			34,900.000	1,170,197	33.530	1,170,197	634,583		5,933		535,614		535,614		03/25/2020.	
963320 10 6	WHIRLPOOL CORP			6,600.000	1,191,234	180.490	1,191,234	537,717		24,090		653,517		653,517		03/25/2020.	
98138H 10 1	WORKDAY INC-CLASS A			1,500.000	359,415	239.610	359,415	105,148				112,740		112,740		08/24/2015.	
98310W 10 8	WYNDHAM DESTINATIONS INC			24,300.000	1,090,098	44.860	1,090,098	527,553		26,730		562,545		562,545		03/25/2020.	
98311A 10 5	WYNDHAM HOTELS & RESORTS INC			21,700.000	1,289,848	59.440	1,289,848	747,151		5,208		542,697		542,697		03/25/2020.	
98389B 10 0	XCEL ENERGY INC			40,500.000	2,700,135	66.670	2,700,135	437,724	17,415	68,648		128,790		128,790		12/18/2002.	
983919 10 1	XILINX INC			20,600.000	2,920,462	141.770	2,920,462	441,095		31,106		906,400		906,400		11/03/2009.	
989701 10 7	ZIONS BANCORPORATION			12,500.000	543,000	43.440	543,000	175,810		17,000		(106,000)		(106,000)		11/03/2009.	
98978V 10 3	ZOETIS INC			4,469.000	739,620	165.500	739,620	76,127		3,575		148,147		148,147		06/21/2013.	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS A			18,200.000	6,139,224	337.320	6,139,224	5,118,341				1,020,883		1,020,883		10/19/2020.	
891160 50 9	TORONTO DOMINION BANK		A.	6,892.000	388,847	56.420	388,847	140,528		15,931		1,999		1,999		03/02/2005.	
89679A 20 9	TRISURA GROUP LTD		A.	1,058.000	73,785	69.740	73,785	9,552				41,338		41,338		05/30/2017.	
G0176J 10 9	ALLEGION PLC		C	1,800.000	209,484	116.380	209,484	105,810		2,304		(14,688)		(14,688)		08/24/2015.	
G0250X 10 7	AMCOR PLC		C	107,900.000	1,269,983	11.770	1,269,983	1,121,124		25,087		148,859		148,859		06/23/2020.	
G0403H 10 8	AON PLC		C	6,145.000	1,298,254	211.270	1,298,254	241,376		10,938		18,312		18,312		10/04/2010.	
G06242 10 4	ATLASSIAN CORP PLC A		C	8,500.000	1,987,895	233.870	1,987,895	1,110,258				965,005		965,005		06/24/2019.	
G1151C 10 1	ACCENTURE PLC		C	1,400.000	365,694	261.210	365,694	68,222		4,592		70,896		70,896		12/21/2010.	
G25839 10 4	COCA COLA EUROPEAN PTNRS		C	21,300.000	1,061,379	49.830	1,061,379	404,606		21,300		(22,365)		(22,365)		05/31/2016.	
G29183 10 3	EATON CORP PLC		C	22,552.000	2,709,397	120.140	2,709,397	716,012		65,852		573,272		573,272		11/03/2009.	
G3075P 10 1	ENSTAR GROUP LTD		C	39,800.000	8,154,622	204.890	8,154,622	3,947,106				(78,406)		(78,406)		03/07/2013.	
G4412G 10 1	HERBALIFE LTD		C	11,000.000	528,550	48.050	528,550	300,698				4,180		4,180		08/24/2015.	
G4863A 10 8	INTERNATIONAL GAME TECH		C	107,200.000	1,815,968	16.940	1,815,968	751,965				1,064,003		1,064,003		03/25/2020.	

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
G5960L 10 3	MEDTRONIC PLC		C	13,400.000	1,569,676	117.140	1,569,676	1,144,509	7,772	22,780		425,167		425,167		03/25/2020.	
G66721 10 4	NORWEGIAN CRUISE LINE HLDG		C	40,600.000	1,032,458	25.430	1,032,458	678,588				353,870		353,870		03/25/2020.	
G6674U 10 8	NOVOCURE LTD		C	8,700.000	1,505,448	173.040	1,505,448	544,548				960,900		960,900		06/23/2020.	
G6700G 10 7	NVENT ELECTRIC PLC		C	407.000	9,479	23.290	9,479	4,375		285		(932)		(932)		05/01/2018.	
G7S00T 10 4	PENTAIR PLC		C	407.000	21,608	53.090	21,608	8,945		309		2,939		2,939		10/01/2012.	
G85158 10 6	STONECO LTD		C	8,100.000	679,752	83.920	679,752	342,226				337,526		337,526		06/23/2020.	
H1467J 10 4	CHUBB LTD		C	31,762.000	4,888,807	153.920	4,888,807	1,419,204	24,773	97,192		(55,266)		(55,266)		01/15/2016.	
H2906T 10 9	GARMIN LTD		C	8,900.000	1,064,974	119.660	1,064,974	296,081		21,360		196,690		196,690		08/24/2015.	
L44385 10 9	GLOBANT SA		C	2,100.000	456,980	217.610	456,980	313,858				143,123		143,123		06/23/2020.	
N07059 21 0	ASML HOLDING NV		C	115.000	56,087	487.720	56,087	2,710		280		22,055		22,055		05/31/2013.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,326,687,602	XXX	1,326,687,602	391,414,192	1,175,143	18,277,611	0	251,047,711	0	251,047,711	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
69316* 10 4	PC INVESTMENT COMPANY			100.000	810,494,277	8,104,942.770	810,494,277	132,500,000				59,817,551		59,817,551		12/31/1987.	
74332# 10 0	PROGRESSIVE GULF INS CO			150.000	139,546,108	930,307.387	139,546,108	33,001,760		38,000,000		15,820,874		15,820,874		10/01/1998.	
74338# 10 4	PROGRESSIVE SPECIALTY INS CO			700.000	514,044,700	734,349.571	514,044,700	84,312,772		140,000,000		79,511,669		79,511,669		12/30/1983.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					1,464,085,085	XXX	1,464,085,085	249,814,532	0	178,000,000	0	155,150,094	0	155,150,094	0	XXX	XXX
9799999. Total - Common Stock					2,790,772,687	XXX	2,790,772,687	641,228,724	1,175,143	196,277,611	0	406,197,805	0	406,197,805	0	XXX	XXX
9899999. Total Common and Preferred Stock					3,089,002,369	XXX	3,101,486,372	932,738,537	7,973,929	209,865,995	0	407,000,368	0	406,636,541	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 VS 6	US TREASURY NOTE 2.500% 08/15/23		12/10/2020	Various		18,064,063	17,000,000	121,332
912828 Z6 0	US TREASURY NOTE 1.375% 01/31/22		02/25/2020	Goldman Sachs		30,077,344	30,000,000	29,464
912828 Z8 6	US TREASURY NOTE 1.375% 02/15/23		02/25/2020	Various		47,231,523	47,000,000	18,698
912828 ZD 5	US TREASURY NOTE 0.500% 03/15/23		03/23/2020	Goldman Sachs		30,164,063	30,000,000	3,668
912828 ZF 0	US TREASURY NOTE 0.500% 03/31/25		03/31/2020	Barclays Capital		10,059,766	10,000,000	137
912828 ZW 3	US TREASURY NOTE 0.250% 06/30/25		06/29/2020	JP Morgan Securities Inc.		12,879,844	12,900,000	
912828 ZY 9	US TREASURY NOTE 0.125% 07/15/23		08/04/2020	Various		40,007,813	40,000,000	2,785
91282C AB 7	US TREASURY N/B NOTE 0.250% 07/31/25		08/24/2020	Barclays Capital		34,964,453	35,000,000	5,707
91282C AC 5	US TREASURY N/B NOTE 0.125% 07/31/22		08/25/2020	Goldman Sachs		14,990,039	15,000,000	1,325
91282C AE 1	US TREASURY N/B NOTE 0.625% 08/15/30		11/10/2020	Various		44,191,211	45,000,000	56,726
91282C AJ 0	US TREASURY N/B NOTE 0.250% 08/31/25		09/03/2020	Barclays Capital		20,014,844	20,000,000	552
91282C AK 7	US TREASURY N/B NOTE 0.125% 09/15/23		10/13/2020	Various		48,121,672	48,200,000	4,738
91282C AL 5	US TREASURY N/B NOTE 0.375% 09/30/27		10/20/2020	Various		29,681,641	30,000,000	5,048
91282C AM 3	US TREASURY N/B NOTE 0.250% 09/30/25		10/20/2020	Various		149,467,969	150,000,000	9,924
91282C AP 6	US TREASURY N/B NOTE 0.125% 10/15/23		11/10/2020	Various		99,742,578	100,000,000	5,082
91282C AT 8	US TREASURY N/B NOTE 0.250% 10/31/25		11/24/2020	Various		89,290,234	90,000,000	12,120
91282C AU 5	US TREASURY N/B NOTE 0.500% 10/31/27		11/24/2020	Various		89,145,898	90,000,000	28,522
91282C AV 3	US TREASURY N/B NOTE 0.875% 11/15/30		12/08/2020	Various		54,882,422	55,000,000	25,138
91282C AW 1	US TREASURY N/B NOTE 0.250% 11/15/23		12/01/2020	Various		185,190,039	185,000,000	14,537
91282C AX 9	US TREASURY N/B NOTE 0.125% 11/30/22		12/29/2020	Barclays Capital		90,207,047	90,200,000	9,293
91282C AY 7	US TREASURY N/B NOTE 0.625% 11/30/27		12/08/2020	Various		45,009,961	45,000,000	2,833
91282C AZ 4	US TREASURY N/B NOTE 0.375% 11/30/25		12/29/2020	Goldman Sachs		35,010,938	35,000,000	10,817
91282C BA 8	US TREASURY N/B NOTE 0.125% 12/15/23		12/29/2020	Various		40,343,820	40,400,000	2,044
0599999. Total - Bonds - U.S. Government						1,258,739,182	1,260,700,000	370,490
Bonds - U.S. States, Territories and Possessions								
882830 AG 7	TEXAS ST TRANSPRTN COMMISSION		06/18/2020	Citigroup		17,392,097	13,900,000	
1799999. Total - Bonds - U.S. States, Territories & Possessions						17,392,097	13,900,000	0
Bonds - U.S. Special Revenue and Special Assessment								
13048R AH 0	CALIFORNIA ST 0.250% 10/01/45		12/01/2020	Bank of America Corp.		20,000,000	20,000,000	
130536 PR 0	CALIFORNIA ST POLLUTION CONTROL		10/30/2020	Bank of America Corp.		81,705,000	81,705,000	
130536 RC 1	CALIFORNIA ST 0.300% 11/01/42		10/15/2020	Bank of America Corp.		40,000,000	40,000,000	
130536 RL 1	CALIFORNIA ST 0.300% 11/01/42		10/15/2020	Bank of America Corp.		47,900,000	47,900,000	
167593 S6 0	CHICAGO IL O'HARE INTERNATIONA		09/25/2020	Jefferies & Co Inc.		3,000,000	3,000,000	
167593 S7 8	CHICAGO IL O'HARE INTERNATIONA		09/25/2020	Jefferies & Co Inc.		5,835,000	5,835,000	
167593 S8 6	CHICAGO IL O'HARE INTERNATIONA		09/25/2020	Jefferies & Co Inc.		3,000,000	3,000,000	
167593 S9 4	CHICAGO IL O'HARE INTERNATIONA		09/29/2020	Jefferies & Co Inc.		18,512,880	18,500,000	
167593 T3 6	CHICAGO IL O'HARE INTERNATIONA		09/25/2020	Jefferies & Co Inc.		18,600,000	18,600,000	
249182 LD 6	DENVER CITY & CNTY CO ARPT REV		03/19/2020	JP Morgan Securities Inc.		10,024,650	9,000,000	140,000
249182 PK 6	DENVER CITY & CNTY CO ARPT REV		10/16/2020	Barclays Capital		2,350,000	2,350,000	
249182 PL 4	DENVER CITY & CNTY CO ARPT REV		10/16/2020	Barclays Capital		1,875,000	1,875,000	
249182 PM 2	DENVER CITY & CNTY CO ARPT REV		10/16/2020	Barclays Capital		2,645,000	2,645,000	
249182 PN 0	DENVER CITY & CNTY CO ARPT REV		10/16/2020	Barclays Capital		4,015,000	4,015,000	
3137F6 2P 1	FHMS 2020-K118 X1 IO 0.962% 09/25/30		10/21/2020	Wells Fargo Bank		15,994,834		164,034
3137F6 GV 3	FHMS 2020-K119 X1 IO 0.933% 09/25/30		11/03/2020	JP Morgan Securities Inc.		17,467,682		70,596
442349 EL 6	HOUSTON TX ARPT SYS REVENUE		09/18/2020	Morgan Stanley		12,500,000	12,500,000	
442349 EM 4	HOUSTON TX ARPT SYS REVENUE		09/22/2020	Morgan Stanley		23,008,430	23,000,000	

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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
442349 EN 2	HOUSTON TX ARPT SYS REVENUE		09/22/2020	Morgan Stanley		21,009,950	21,000,000	
442349 EP 7	HOUSTON TX ARPT SYS REVENUE		09/22/2020	Morgan Stanley		38,438,730	38,400,000	
442349 ER 3	HOUSTON TX ARPT SYS REVENUE		09/22/2020	Morgan Stanley		12,068,341	12,055,000	
442349 ES 1	HOUSTON TX ARPT SYS REVENUE		09/22/2020	Morgan Stanley		8,334,351	8,300,000	
442349 ET 9	HOUSTON TX ARPT SYS REVENUE		09/22/2020	Morgan Stanley		8,047,520	8,000,000	
451889 AT 6	ILLINOIS ST DEV FIN AUTH SOL W		10/30/2020	Bank of America Corp		6,750,000	6,750,000	
477854 AA 1	MACARTHUR FOUNDATION 1.299% 12/01/30		11/04/2020	Morgan Stanley		14,692,350	14,850,000	18,673
576000 ZD 8	MASSACHUSETTS ST SCH BLDG AUTH		07/01/2020	Citigroup		75,000,000	75,000,000	
592647 EE 7	MET WASHINGTON DC ARPTS AUTH		03/31/2020	JP Morgan Securities Inc		6,607,046	5,505,000	765
592647 EF 4	MET WASHINGTON DC ARPTS AUTH		03/23/2020	First Tennessee		24,001,730	22,185,000	536,138
592647 HM 6	MET WASHINGTON DC ARPTS AUTH		05/14/2020	First Tennessee		4,946,480	4,000,000	
59333G AL 2	MIAMI-DADE CNTY FL 0.550% 11/01/41		10/30/2020	Bank of America Corp		3,000,000	3,000,000	
605155 BM 1	MISSION TX ECON DEV CORP		10/30/2020	Bank of America Corp		5,000,000	5,000,000	
605155 BQ 2	MISSION TX ECON DEV CORP		10/30/2020	Bank of America Corp		5,000,000	5,000,000	
605155 BR 0	MISSION TX 0.250% 05/01/46		12/01/2020	Bank of America Corp		7,000,000	7,000,000	
605155 BS 8	MISSION TX 0.250% 07/01/40		12/01/2020	Bank of America Corp		6,750,000	6,750,000	
63608R AK 0	NATIONAL FIN AUTH NH SOL WST D		12/01/2020	Bank of America Corp		8,750,000	8,750,000	
649852 AN 0	NEW YORK ST ENVRNMNTL FACS COR		10/30/2020	Bank of America Corp		17,500,000	17,500,000	
708692 BE 7	PENNSYLVANIA ST ECON DEV FING		10/01/2020	Bank of America Corp		4,500,000	4,500,000	
708692 BG 2	PENNSYLVANIA ST ECON DEV FING		10/30/2020	Bank of America Corp		65,000,000	65,000,000	
708692 BL 1	PENNSYLVANIA ST ECON DEV FING		10/15/2020	Bank of America Corp		24,000,000	24,000,000	
708692 BM 9	PENNSYLVANIA ST ECON DEV FING		10/15/2020	Bank of America Corp		30,000,000	30,000,000	
708692 BP 2	PENNSYLVANIA ST ECON DEV FING		03/24/2020	JP Morgan Securities Inc		46,361,250	48,500,000	113,385
71884R AA 0	PHOENIX AZ INDL DEV AUTH SOL W		11/02/2020	Royal Bank of Canada		32,000,000	32,000,000	
74445M AF 6	PUBLIC FIN AUTH WI SOL WST DIS		10/30/2020	Bank of America Corp		10,535,000	10,535,000	
74445M AG 4	PUBLIC FIN AUTH WI SOL WST DIS		10/30/2020	Bank of America Corp		17,000,000	17,000,000	
91412H FR 9	UNIV OF CALIFORNIA CA REVENUES		07/10/2020	JP Morgan Securities Inc		21,350,000	21,350,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						852,076,224	815,855,000	1,043,591
Bonds - Industrial and Miscellaneous								
023608 AJ 1	AMEREN CORPORATION 3.500% 01/15/31		03/31/2020	JP Morgan Securities Inc		9,976,300	10,000,000	
05526Q AA 4	BAMLL 2015-200P A 3.218% 04/14/33		08/26/2020	Bank of America Corp		48,810,930	45,685,000	108,607
056054 AH 2	BX TRUST 2019-XL E 1.959% 10/15/36		10/14/2020	JP Morgan Securities Inc		27,364,459	27,719,496	5,595
056083 AA 6	BXP 2017-GM A 3.379% 06/13/39		11/09/2020	Various		52,239,781	47,510,000	59,859
056083 AG 3	BXP 2017-GM B 3.425% 06/13/39		12/15/2020	Bank of America Corp		35,770,496	33,425,000	67,488
05608F AA 9	BX TRUST 2019-CALM A 1.035% 11/25/28		04/03/2020	Bank of America Corp		2,840,625	3,000,000	3,030
058498 AT 3	BALL CORP 5.250% 07/01/25		02/28/2020	Morgan Stanley		2,220,000	2,000,000	18,083
058498 AV 8	BALL CORP 4.875% 03/15/26		05/08/2020	Various		20,877,500	19,000,000	351,948
084659 AU 5	BERKSHIRE HATHAWAY ENERG		03/25/2020	Wells Fargo Bank		9,998,400	10,000,000	
1248EP CE 1	CCO HOLDINGS LLC 4.500% 08/15/30		08/14/2020	Various		8,487,500	8,500,000	19,438
12513G BE 8	CDW LLC/CDW FINANCE 4.125% 05/01/25		09/24/2020	Various		24,483,516	23,561,000	380,039
12513G BF 5	CDW LLC/CDW FINANCE 3.250% 02/15/29		08/14/2020	Various		12,040,000	12,000,000	4,333
12555Q AC 0	CIFC 2020-1A A2 2.187% 07/15/32		06/12/2020	Barclays Capital		12,500,000	12,500,000	
12562R AA 3	CIFC 2020-4A A 0.000% 01/15/34		12/11/2020	Barclays Capital		25,000,000	25,000,000	
12598E AA 0	COMM 2020-SBX A 1.670% 01/10/38		12/17/2020	Deutsche Bank		80,338,890	78,000,000	104,932
12598E AK 8	COMM 2020-SBX E 2.321% 01/10/38		12/17/2020	Deutsche Bank		5,209,288	5,228,000	9,775
12625C AC 7	COMM 2013-WWP A2 3.424% 03/10/31		12/03/2020	Bank of Montreal		31,777,734	30,000,000	17,122

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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
12654Y AA 7	CPTS 2019-CPT A 2.865% 11/13/39		05/18/2020	Various		63,993,166	69,680,000	123,276
12655H AA 3	COMM 2019-WCM A 1.059% 10/15/36		04/03/2020	Deutsche Bank		29,660,606	30,297,000	55,093
12655H AG 0	COMM 2019-WCM B 1.259% 10/15/36		06/22/2020	Bank of America Corp		340,594	350,000	112
17180T AL 6	CIFC 2016-1A A1R 1.559% 10/21/31		06/23/2020	Morgan Stanley		31,520,000	32,000,000	140,709
20030N DG 3	COMCAST CORP 3.400% 04/01/30		03/24/2020	Bank of America Corp		9,982,300	10,000,000	
209115 AE 4	CONSOLIDATED EDISON INC		11/30/2020	Mizuho Securities		29,994,600	30,000,000	
228187 AB 6	CROWN AMER/CAP CORP VI		10/02/2020	Various		4,931,563	4,750,000	39,023
22819K AB 6	CROWN AMER/CAP CORP V 4.250% 09/30/26		10/01/2020	Goldman Sachs		3,135,000	3,000,000	1,771
22822V AR 2	CROWN CASTLE INTL CORP		03/31/2020	Morgan Stanley		9,917,900	10,000,000	
233046 AE 1	DNKN 2017-1A A2I 3.629% 11/20/47		11/25/2020	Guggenheim Securities LLC		2,480,725	2,412,773	5,069
23305J AA 0	DBUBS 2017-BRBK A 3.452% 10/10/34		06/05/2020	Deutsche Bank		788,555	750,000	575
23305J AL 6	DBUBS 2017-BRBK E 3.530% 10/10/34		08/18/2020	Wells Fargo Bank		5,077,734	5,000,000	9,626
25746U DG 1	DOMINION ENERGY INC 3.375% 04/01/30		03/31/2020	SMBC Nikko Securities Inc		31,777,395	32,100,000	
26884A BG 7	ERP OPERATING LP 3.250% 08/01/27		03/30/2020	Susquehanna Financial Group		4,217,542	4,203,000	22,766
26884A BM 4	ERP OPERATING LP 2.500% 02/15/30		03/24/2020	Citigroup		9,276,306	10,278,000	29,264
28470R AK 8	CAESARS ENTERTAIN INC 8.125% 07/01/27		10/29/2020	Various		30,720,000	29,000,000	729,670
29002Q AA 7	ELMWS 2020-4A A 0.000% 01/17/34		11/24/2020	Royal Bank of Canada		9,500,000	9,500,000	
29003B AC 5	ELMWS 2020-2A B 0.000% 07/24/31		06/26/2020	Royal Bank of Canada		10,000,000	10,000,000	
303250 AE 4	FAIR ISAAC CORP 5.250% 05/15/26		09/29/2020	Morgan Stanley		5,562,500	5,000,000	99,167
36192H AA 2	GSMS 2012-ALOH A 3.551% 04/10/34		03/04/2020	Barclays Capital		78,693,118	75,854,500	37,411
36192H AJ 3	GSMS 2012-ALOH C 4.129% 04/10/34		04/14/2020	Bank of America Corp		6,886,250	7,000,000	12,044
366651 AE 7	GARTNER INC 3.750% 10/01/30		09/24/2020	Various		13,100,000	13,000,000	
37331N AM 3	GEORGIA-PACIFIC LLC 0.625% 05/15/24		11/16/2020	Bank of America Corp		39,987,600	40,000,000	
37331N AN 1	GEORGIA-PACIFIC LLC 0.950% 05/15/26		11/16/2020	JP Morgan Securities Inc		39,982,800	40,000,000	
38141G XK 5	GOLDMAN SACHS GROUP 0.630% 11/17/23		11/16/2020	Goldman Sachs		20,000,000	20,000,000	
404119 CA 5	HCA - THE HEALTHCARE COMPANY		03/12/2020	Various		6,680,000	7,000,000	12,444
40438P AB 8	HPEFS 2020-2A A2 0.650% 07/22/30		06/23/2020	Bank of America Corp		25,997,954	26,000,000	
40438P AD 4	HPEFS 2020-2A B 1.200% 07/22/30		06/23/2020	Bank of America Corp		12,998,508	13,000,000	
44421M AG 5	HY 2019-55HY C 2.943% 12/10/41		10/14/2020	Bank of America Corp		14,704,375	14,000,000	17,739
446413 AL 0	HUNTINGTON INGALLS INDUST		03/30/2020	Wells Fargo Bank		7,636,962	7,712,000	89,536
44962L AB 3	IHS MARKIT LTD 4.750% 02/15/25		12/01/2020	Bank of America Corp		11,484,000	10,000,000	142,500
44962L AC 1	IHS MARKIT LTD 4.000% 03/01/26		12/02/2020	Stifel Nicolaus		18,353,383	16,032,000	164,442
44962L AF 4	IHS MARKIT LTD 4.750% 08/01/28		12/09/2020	JP Morgan Securities Inc		24,295,389	20,030,000	343,570
44962L AJ 6	IHS MARKIT LTD 4.250% 05/01/29		12/09/2020	Various		20,354,454	17,013,000	76,161
45378Y AL 8	IPT 2018-INDP B 3.911% 07/10/35		03/04/2020	Societe Generale		1,210,336	1,130,000	614
46646G AE 7	JPMCC 2016-NINE B 2.854% 10/06/38		09/01/2020	Various		33,573,672	32,000,000	24,905
46649X AA 5	JPMCC 2018-AON A 4.128% 07/05/31		03/03/2020	Bank of America Corp		4,587,978	4,240,000	1,945
46650A AD 5	JPMMT 2018-7FRB A2 0.898% 04/25/46		04/02/2020	Bank of Montreal		2,066,571	2,210,237	1,250
47789K AB 9	JDOT 2020-A A2 1.010% 01/17/23		03/04/2020	Bank of America Corp		26,252,925	26,254,782	
48250N AC 9	KFC HLD/PIZZA HUT/TACO		03/12/2020	Goldman Sachs		5,027,500	5,000,000	68,083
48662G AC 6	KAYNE 2020-8A B 2.495% 07/15/31		12/09/2020	Barclays Capital		6,036,000	6,000,000	56,126
552953 CD 1	MGM RESORTS INTERNATIONAL		09/15/2020	Various		14,179,610	13,909,000	141,528
552953 CF 6	MGM RESORTS INTERNATIONAL		12/09/2020	Various		19,373,575	17,970,000	263,170
552953 CG 4	MGM RESORTS INTERNATIONAL		08/12/2020	Various		11,550,620	10,816,000	202,800
55316E AE 2	MMAF 2019-B A5 2.290% 11/12/41		03/31/2020	Wells Fargo Bank		4,502,163	4,780,000	6,081
55336V BR 0	MPLX LP 1.750% 03/01/26		08/11/2020	JP Morgan Securities Inc		21,104,528	21,150,000	

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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
563136 AL 4	OMW 2020-1MW E 2.335% 09/10/39		10/15/2020	Bank of America Corp		11,703,555	12,350,000	14,899
57636Q AP 9	MASTERCARD INC 3.350% 03/26/30		03/25/2020	Various		13,146,530	13,000,000	279
61763X BF 2	MSBAM 2014-C18 300A 3.749% 08/15/31		03/25/2020	Bank of America Corp		2,199,199	2,250,000	6,092
61763X BH 8	MSBAM 2014-C18 300B 3.996% 08/15/31		10/15/2020	Bank of America Corp		1,711,077	1,715,000	4,315
61764J AA 4	MSC 2014-MP A 3.469% 08/11/29		12/02/2020	Bank of America Corp		7,167,051	7,070,000	11,364
63862X AA 0	NHLT 2020-1A A1 1.269% 09/25/30		10/21/2020	Various		48,970,566	48,971,425	234
63935B AA 1	NAVSL 2020-HA A 1.310% 01/15/69		11/03/2020	Bank of America Corp		17,998,466	18,000,000	
63941U AA 1	NAVSL 2020-GA A 1.170% 09/16/69		09/01/2020	JP Morgan Securities Inc		8,316,548	8,318,106	
641062 AQ 7	NESTLE HOLDINGS INC 0.375% 01/15/24		09/08/2020	Citigroup		49,879,500	50,000,000	
65339K BH 2	NEXTERA ENERGY CAPITAL		03/12/2020	MarketAxess		3,119,940	3,000,000	44,688
654106 AJ 2	NIKE INC 2.750% 03/27/27		03/25/2020	Bank of America Corp		4,999,350	5,000,000	
666807 BS 0	NORTHROP GRUMMAN CORP 4.400% 05/01/30		03/19/2020	JP Morgan Securities Inc		14,939,850	15,000,000	
67103H AJ 6	O'REILLY AUTOMOT 4.200% 04/01/30		03/25/2020	JP Morgan Securities Inc		11,074,030	11,000,000	
68389X BT 1	ORACLE CORPORATION 2.500% 04/01/25		03/30/2020	JP Morgan Securities Inc		69,974,100	70,000,000	
69335P DX 0	PFSFC 2020-G A 0.970% 02/15/26		10/14/2020	Citigroup		17,497,706	17,500,000	
69335P DY 8	PFSFC 2020-G B 1.570% 02/15/26		10/14/2020	Citigroup		6,624,819	6,625,000	
69701E AA 4	PSTAT 2020-1A A1 1.024% 02/20/28		01/10/2020	Citigroup		23,448,925	23,448,925	
69701F AA 1	PSTAT 2020-2A A1 1.218% 04/20/28		03/03/2020	Citigroup		27,945,878	27,945,878	
74824D AA 8	QCMT 2013-QCA A 3.275% 01/11/37		02/20/2020	Bank of America Corp		45,005,819	42,610,870	72,782
75513E CE 9	RAYTHEON TECHNOLOGIES CORP		06/08/2020	Citigroup		25,825,140	24,750,000	163,625
75513E CF 6	RAYTHEON TECHNOLOGIES CORP		06/08/2020	Citigroup		5,654,637	5,122,000	92,125
75513E CG 4	RAYTHEON TECHNOLOGIES CORP		06/08/2020	Citigroup		9,081,777	8,300,000	62,711
78442P GD 2	SLM CORP 4.200% 10/29/25		10/26/2020	Various		24,070,000	24,000,000	
853496 AH 0	STANDARD INDUSTRIES INC		09/23/2020	Various		19,862,500	20,000,000	15,938
857477 BN 2	STATE STREET CORP 3.152% 03/30/31		03/31/2020	Various		12,989,256	12,741,000	1,116
86614R AN 7	SUMMIT MATERIALS LLC/FIN		11/04/2020	BNP Paribas Securities Corp		2,100,000	2,000,000	24,792
871829 BL 0	SYSCO CORP 5.950% 04/01/30		03/30/2020	Goldman Sachs		9,979,200	10,000,000	
871829 BP 1	SYSCO CORP 5.650% 04/01/25		03/30/2020	Bank of America Corp		6,995,170	7,000,000	
872540 AR 0	TJX COMPANIES INC 3.500% 04/15/25		03/30/2020	Bank of America Corp		29,878,800	30,000,000	
87342R AD 6	BELL 2018-1 A2I 4.318% 11/25/48		11/02/2020	Barclays Capital		12,045,308	11,828,600	76,420
879369 AG 1	TELEFLEX INC 4.250% 06/01/28		09/29/2020	Various		4,105,000	4,000,000	43,917
88104L AC 7	TERRAFORM POWER OPERATIN		10/02/2020	Various		11,438,281	11,193,000	69,321
88104L AG 8	TERRAFORM POWER OPERATIN		09/23/2020	MarketAxess		3,330,438	3,123,000	28,498
89236T GX 7	TOYOTA MOTOR CREDIT CORP		03/27/2020	Bank of America Corp		54,898,800	55,000,000	
89788J AA 7	TRUIST BANK 1.500% 03/10/25		03/04/2020	Suntrust Robinson Humphrey		39,917,600	40,000,000	
90205F AG 5	PRK 2017-280P B 1.239% 09/15/34		12/16/2020	Various		20,935,025	21,040,000	4,496
92047W AG 6	VALVOLINE INC 3.625% 06/15/31		12/16/2020	Various		12,056,250	12,000,000	
92564R AB 1	VICI PROPERTIES / NOTE		12/16/2020	Various		4,288,000	4,000,000	7,837
92564R AD 7	VICI PROPERTIES / NOTE		12/22/2020	Various		12,044,258	11,767,000	147,494
92564R AE 5	VICI PROPERTIES / NOTE		12/22/2020	Various		15,368,819	14,770,000	193,301
92858T AC 0	VLS 2020-LAB B 2.453% 10/10/42		10/21/2020	Citigroup		14,419,026	14,000,000	8,586
92858T AG 1	VLS 2020-LAB D 2.603% 10/10/42		10/21/2020	Citigroup		1,928,345	2,000,000	1,301
380881 EK 4	GCCT 2018-1A A 2.620% 01/15/23	A	03/05/2020	Royal Bank of Canada		10,132,813	10,000,000	17,467
68245X AK 5	1011778 BC / NEW RED FIN	A	04/02/2020	JP Morgan Securities Inc		7,000,000	7,000,000	
00774M AP 0	AERCAP IRELAND CAP/GLOBA	D	06/23/2020	Bank of America Corp		19,873,000	20,000,000	
111013 AL 2	SKY PLC 3.750% 09/16/24	D	02/12/2020	JP Morgan Securities Inc		19,456,560	18,000,000	277,500

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
47837R AA 8	JOHNSON CONTROLS/TYCO FI	D	09/08/2020	Bank of America Corp		19,937,800	20,000,000	
78081B AB 9	ROYALTY PHARMA PLC 1.200% 09/02/25	D	08/24/2020	Bank of America Corp		19,775,000	20,000,000	
902613 AB 4	UBS GROUP AG 1.008% 07/30/24	D	07/27/2020	UBS Financial Services		10,000,000	10,000,000	
902613 AC 2	UBS GROUP AG 1.364% 01/30/27	D	07/27/2020	UBS Financial Services		10,000,000	10,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						2,048,541,888	2,010,990,592	5,459,817
8399997. Total - Bonds - Part 3						4,176,749,391	4,101,445,592	6,873,898
8399998. Total - Bonds - Summary Item from Part 5						3,436,794,383	3,372,616,126	3,673,070
8399999. Total - Bonds						7,613,543,774	7,474,061,718	10,546,968
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
225401 AJ 7	CREDIT SUISSE GROUP AG	D	12/09/2020	Various	17,000,000.000	18,576,250		469,583
225401 AK 4	CREDIT SUISSE GROUP AG	D	03/02/2020	BNP Paribas Securities Corp	7,000,000.000	7,770,000		242,472
225401 AR 9	CREDIT SUISSE GROUP AG	D	08/04/2020	Credit Suisse	20,000,000.000	20,000,000		
H4209U AP 1	UBS GROUP FUNDING 7.000% Perpet	D	03/09/2020	BNP Paribas Securities Corp	6,150,000.000	6,580,500		26,308
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						52,926,750	XXX	738,363
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred								
29250N AW 5	ENBRIDGE INC	A	03/06/2020	Various	4,226,000.000	4,417,410		4,338
29250N BC 8	ENBRIDGE INC	A	07/06/2020	JP Morgan Securities Inc	30,000,000.000	30,000,000		
8599999. Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred						34,417,410	XXX	4,338
8999997. Total - Preferred Stocks - Part 3						87,344,160	XXX	742,701
8999998. Total - Preferred Stocks - Summary Item from Part 5						5,425,000	XXX	48,958
8999999. Total - Preferred Stocks						92,769,160	XXX	791,659
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00130H 10 5	AES CORPORATION		03/25/2020	State Street Bank	42,400.000	553,892	XXX	
002824 10 0	ABBOTT LABORATORIES		03/25/2020	State Street Bank	54,650.000	3,806,192	XXX	
00287Y 10 9	ABBVIE INC		05/11/2020	State Street Bank	11,124.000	933,971	XXX	
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES		03/25/2020	State Street Bank	20,400.000	495,059	XXX	
007903 10 7	ADVANCED MICRO DEVICES		03/25/2020	State Street Bank	13,300.000	618,169	XXX	
00847X 10 4	AGIOS PHARMACEUTICALS INC		03/25/2020	State Street Bank	18,900.000	698,391	XXX	
012653 10 1	ALBEMARLE CORP		03/25/2020	State Street Bank	8,600.000	522,650	XXX	
02043Q 10 7	ALNYLAM PHARMACEUTICALS INC		03/25/2020	State Street Bank	6,900.000	677,042	XXX	
025816 10 9	AMERICAN EXPRESS CO		03/25/2020	State Street Bank	15,500.000	1,344,972	XXX	
03676B 10 2	ANTERO MIDSTREAM CORP		03/25/2020	State Street Bank	310,900.000	753,155	XXX	
03748R 74 7	APARTMENT INVT & MGMT CO -A		11/30/2020	State Street Bank	3,507.000	134,527	XXX	
03750L 10 9	APARTMENT INCOME REIT CO		12/15/2020	State Street Bank	16,757.000	635,928	XXX	
045327 10 3	ASPEN TECHNOLOGY INC		03/25/2020	State Street Bank	5,600.000	487,988	XXX	
05722G 10 0	BAKER HUGHES CO		03/25/2020	State Street Bank	63,400.000	742,167	XXX	
090043 10 0	BILL.COM HOLDINGS INC		10/19/2020	State Street Bank	5,100.000	605,771	XXX	
14448C 10 4	CARRIER GLOBAL CORP		04/03/2020	Spin Off	14,300.000	205,248	XXX	
146869 10 2	CARVANA CO		06/23/2020	State Street Bank	550.000	71,814	XXX	
15189T 10 7	CENTERPOINT ENERGY INC		03/25/2020	State Street Bank	35,300.000	514,060	XXX	
156727 10 9	CERENCE INC		03/25/2020	State Street Bank	28,100.000	487,588	XXX	
15677J 10 8	CERIDIAN HCM HOLDING INC		03/25/2020	State Street Bank	9,600.000	512,078	XXX	
15912K 10 0	CHANGE HEALTHCARE INC		03/10/2020	Tax Free Exchange	10,826.000	57,064	XXX	
163092 10 9	CHEGG INC		06/23/2020	State Street Bank	10,300.000	706,621	XXX	
163851 10 8	CHEMOURS CO/THE		03/25/2020	State Street Bank	50,300.000	524,896	XXX	
16411R 20 8	CHENIERE ENERGY INC		03/25/2020	State Street Bank	32,100.000	1,069,203	XXX	
16934Q 20 8	CHIMERA INVESTMENT CORP		03/25/2020	State Street Bank	134,400.000	1,265,887	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
171798 10 1	CIMAREX ENERGY CO.		03/25/2020	State Street Bank	68,100.000	1,126,224	XXX	
172967 42 4	CITIGROUP INC.		03/25/2020	State Street Bank	29,800.000	1,223,969	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP		06/23/2020	State Street Bank	15,100.000	391,286	XXX	
18915M 10 7	CLOUDFLARE INC A		10/19/2020	State Street Bank	5,100.000	300,407	XXX	
212015 10 1	CONTINENTAL RESOURCES INC/OK		03/25/2020	State Street Bank	71,500.000	707,485	XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS INC A		10/19/2020	State Street Bank	6,500.000	964,618	XXX	
23804L 10 3	DATADOG INC A		10/19/2020	State Street Bank	4,800.000	542,333	XXX	
25179M 10 3	DEVON ENERGY CORPORATION		03/25/2020	State Street Bank	202,800.000	1,452,149	XXX	
256163 10 6	DOCUSIGN INC.		10/19/2020	State Street Bank	3,800.000	894,427	XXX	
268150 10 9	DYNATRACE INC.		03/25/2020	State Street Bank	28,900.000	761,460	XXX	
26884L 10 9	EQT CORP.		03/25/2020	State Street Bank	66,300.000	497,933	XXX	
29452E 10 1	EQUITABLE HOLDINGS INC.		03/25/2020	State Street Bank	42,900.000	641,278	XXX	
30161N 10 1	EXELON CORP.		03/25/2020	State Street Bank	38,300.000	1,348,168	XXX	
30231G 10 2	EXXON MOBILE CORP.		06/23/2020	State Street Bank	100,000.000	4,692,620	XXX	
31816Q 10 1	FIREEYE INC.		03/25/2020	State Street Bank	44,000.000	503,620	XXX	
338307 10 1	FIVE9 INC.		12/11/2020	State Street Bank	2,200.000	355,937	XXX	
34959E 10 9	FORTINET INC.		03/25/2020	State Street Bank	4,800.000	476,659	XXX	
379577 20 8	GLOBUS MEDICAL INC A		06/23/2020	State Street Bank	9,000.000	428,832	XXX	
40171V 10 0	GUIDEWIRE SOFTWARE INC.		03/25/2020	State Street Bank	6,200.000	490,112	XXX	
405024 10 0	HAEMONETICS CORP/MASS.		06/23/2020	State Street Bank	3,600.000	306,145	XXX	
406216 10 1	HALLIBURTON CO.		03/25/2020	State Street Bank	138,700.000	938,971	XXX	
431475 10 2	HILL-ROM HOLDINGS INC.		06/23/2020	State Street Bank	3,100.000	317,728	XXX	
436106 10 8	HOLLYFRONTIER CORP.		03/25/2020	State Street Bank	44,500.000	942,879	XXX	
443573 10 0	HUBSPOT INC.		03/25/2020	State Street Bank	3,900.000	560,637	XXX	
444097 10 9	HUDSON PACIFIC PROPERTIES IN		03/25/2020	State Street Bank	1,600.000	33,032	XXX	
451107 10 6	IDACORP INC.		03/25/2020	State Street Bank	5,900.000	477,366	XXX	
459200 10 1	INTL BUSINESS MACHINES CORP.		03/25/2020	State Street Bank	28,800.000	3,106,803	XXX	
530307 30 5	LIBERTY BROADBAND C		12/21/2020	Tax Free Exchange	3,259.600	55,341	XXX	
531229 60 7	LIBERTY MEDIA CORP SIRIUS C		06/03/2020	State Street Bank	1,325.000	33,748	XXX	
554382 10 1	MACERICH CO/THE		06/03/2020	State Street Bank	96,540.000	737,540	XXX	
55826T 10 2	MADISON SQUARE GRDN ENTERT		04/20/2020	Spin Off	1,483.000	9,824	XXX	
584021 10 9	MEDALLIA INC.		03/25/2020	State Street Bank	21,800.000	503,824	XXX	
58933Y 10 5	MERCK & CO INC.		12/01/2020	State Street Bank	1.000	34	XXX	
61945C 10 3	MOSAIC CO/THE		03/25/2020	State Street Bank	44,900.000	463,898	XXX	
64829B 10 0	NEW RELIC INC.		03/25/2020	State Street Bank	10,300.000	488,604	XXX	
651639 10 6	NEWMONT CORP.		03/25/2020	State Street Bank	35,100.000	1,648,847	XXX	
67059N 10 8	NUTANIX INC A		03/25/2020	State Street Bank	48,300.000	908,562	XXX	
67066G 10 4	NVIDIA CORP.		12/11/2020	State Street Bank	5,600.000	2,964,975	XXX	
670837 10 3	OGE ENERGY CORP.		03/25/2020	State Street Bank	17,800.000	508,110	XXX	
67098H 10 4	O-I GLASS INC.		03/25/2020	State Street Bank	72,700.000	524,763	XXX	
679295 10 5	OKTA INC.		03/25/2020	State Street Bank	3,900.000	480,979	XXX	
681936 10 0	OMEGA HEALTHCARE INVESTORS		03/25/2020	State Street Bank	28,200.000	756,572	XXX	
69553P 10 0	PAGERDUTY INC.		03/25/2020	State Street Bank	26,600.000	496,159	XXX	
697435 10 5	PALO ALTO NETWORKS INC.		03/25/2020	State Street Bank	4,600.000	751,372	XXX	
700517 10 5	PARK HOTELS & RESORTS INC.		03/25/2020	State Street Bank	133,000.000	1,246,011	XXX	
70614W 10 0	PELOTON INTERACTIVE INC A		06/23/2020	State Street Bank	7,000.000	389,393	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
723484 10 1	PINNACLE WEST CAPITAL		03/25/2020	State Street Bank	7,000.000	504,478	XXX	
72941B 10 6	PLURALSIGHT INC A		03/25/2020	State Street Bank	43,600.000	506,885	XXX	
74340W 10 3	PROLOGIS INC		03/25/2020	State Street Bank	27,300.000	1,950,730	XXX	
74340W 10 3	PROLOGIS INC		02/04/2020	Tax Free Exchange	7,627.000	336,720	XXX	
743424 10 3	PROOFPOINT INC		03/25/2020	State Street Bank	4,600.000	467,016	XXX	
754907 10 3	RAYONIER INC		03/25/2020	State Street Bank	22,500.000	498,859	XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP		03/25/2020	State Street Bank	14,300.000	784,052	XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP		04/03/2020	Tax Free Exchange	80,784.000	1,219,415	XXX	
759916 10 9	REPLIGEN CORP		10/19/2020	State Street Bank	2,100.000	359,901	XXX	
76131V 20 2	RETAIL PROPERTIES OF AME A		03/25/2020	State Street Bank	96,300.000	524,373	XXX	
76680R 20 6	RINGCENTRAL INC A		03/25/2020	State Street Bank	2,600.000	513,962	XXX	
78440X 10 1	SL GREEN REALTY CORP		06/23/2020	State Street Bank	3,100.000	161,847	XXX	
79466L 30 2	SALESFORCE.COM INC		06/23/2020	State Street Bank	4,500.000	863,629	XXX	
808513 10 5	CHARLES SCHWAB CORP		10/06/2020	Tax Free Exchange	36,520.000	312,370	XXX	
81761L 10 2	SERVICE PROPERTIES TRUST		03/25/2020	State Street Bank	212,900.000	1,300,776	XXX	
81762P 10 2	SERVICENOW INC		06/23/2020	State Street Bank	900.000	366,989	XXX	
828806 10 9	SIMON PROPERTY GROUP INC		06/23/2020	State Street Bank	15,200.000	1,072,407	XXX	
83088V 10 2	SLACK TECHNOLOGIES INC A		06/23/2020	State Street Bank	32,900.000	1,112,727	XXX	
83417M 10 4	SOLAREDGE TECHNOLOGIES INC		06/23/2020	State Street Bank	2,000.000	306,809	XXX	
835495 10 2	SONOCO PRODUCTS CO		06/23/2020	State Street Bank	6,400.000	328,892	XXX	
842587 10 7	SOUTHERN CO		03/25/2020	State Street Bank	9,800.000	486,729	XXX	
84860W 30 0	SPIRIT REALTY CAPITAL INC		06/23/2020	State Street Bank	13,300.000	479,175	XXX	
852234 10 3	SQUARE INC A		10/19/2020	State Street Bank	8,900.000	1,694,928	XXX	
862121 10 0	STORE CAPITAL CORP		06/23/2020	State Street Bank	25,800.000	632,234	XXX	
87918A 10 5	TELADOC HEALTH INC		06/23/2020	State Street Bank	6,700.000	1,364,290	XXX	
88025U 10 9	10X GENOMICS INC A		06/23/2020	State Street Bank	5,300.000	481,110	XXX	
90138F 10 2	TWILIO INC A		10/19/2020	State Street Bank	2,400.000	805,526	XXX	
90353T 10 0	UBER TECHNOLOGIES INC		03/25/2020	State Street Bank	77,100.000	2,108,307	XXX	
911312 10 6	UNITED PARCEL SERVICE INC CLASS B		03/25/2020	State Street Bank	7,700.000	727,059	XXX	
912909 10 8	UNITED STATES STEEL CORP		03/25/2020	State Street Bank	81,400.000	493,740	XXX	
92276F 10 0	VENTAS INC		06/23/2020	State Street Bank	23,800.000	856,162	XXX	
92339V 30 8	VEREIT INC		06/23/2020	State Street Bank	21,060.000	718,178	XXX	
92556V 10 6	VIATRIS INC		11/17/2020	Spin Off	10,142.000	72,232	XXX	
925652 10 9	VICI PROPERTIES INC		03/25/2020	State Street Bank	36,700.000	567,452	XXX	
92840M 10 2	VISTRA CORP		03/25/2020	State Street Bank	32,900.000	489,838	XXX	
928881 10 1	VONTIER CORP		10/09/2020	Spin Off	2,422.000	8,090	XXX	
929042 10 9	VORNADO REALTY TRUST		06/23/2020	State Street Bank	22,000.000	859,296	XXX	
931142 10 3	WALMART INC		03/25/2020	State Street Bank	17,100.000	1,869,420	XXX	
94419L 10 1	WAYFAIR INC A		06/23/2020	State Street Bank	5,300.000	1,122,566	XXX	
948741 10 3	WEINGARTEN REALTY INVESTORS		03/25/2020	State Street Bank	54,600.000	865,596	XXX	
955306 10 5	WEST PHARMACEUTICAL SERVICES		06/23/2020	State Street Bank	1,900.000	416,544	XXX	
96145D 10 5	WESTROCK CO		06/23/2020	State Street Bank	29,700.000	814,550	XXX	
962166 10 4	WEYERHAEUSER CO		03/25/2020	State Street Bank	34,900.000	634,583	XXX	
963320 10 6	WHIRLPOOL CORP		03/25/2020	State Street Bank	6,600.000	537,717	XXX	
98310W 10 8	WYNDHAM DESTINATIONS INC		03/25/2020	State Street Bank	24,300.000	527,553	XXX	
98311A 10 5	WYNDHAM HOTELS & RESORTS INC		03/25/2020	State Street Bank	21,700.000	747,151	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
98980L 10 1	ZOOM VIDEO COMMUNICATIONS A		10/19/2020	State Street Bank	18,200.000	5,118,341	XXX	
G0250X 10 7	AMCOR PLC	C	06/23/2020	State Street Bank	107,900.000	1,121,124	XXX	
G4863A 10 8	INTERNATIONAL GAME TECH	C	03/25/2020	State Street Bank	107,200.000	751,965	XXX	
G5960L 10 3	MEDTRONIC PLC	C	03/25/2020	State Street Bank	13,400.000	1,144,509	XXX	
G66721 10 4	NORWEGIAN CRUISE LINE HLDG	C	03/25/2020	State Street Bank	40,600.000	678,588	XXX	
G6674U 10 8	NOVOCURE LTD	C	06/23/2020	State Street Bank	8,700.000	544,548	XXX	
G85158 10 6	STONECO LTD	C	06/23/2020	State Street Bank	8,100.000	342,226	XXX	
L44385 10 9	GLOBANT SA	C	06/23/2020	State Street Bank	2,100.000	313,858	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						99,763,989	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
74338# 10 4	PROGRESSIVE SPECIALTY INSURANCE COMPANY		06/12/2020	Capital Contribution		144,841	XXX	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other						144,841	XXX	0
9799997. Total - Common Stocks - Part 3						99,908,830	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						3,530,251	XXX	
9799999. Total - Common Stocks						103,439,081	XXX	0
9899999. Total - Preferred and Common Stocks						196,208,241	XXX	791,659
9999999. Total - Bonds, Preferred and Common Stocks						7,809,752,015	XXX	11,338,627

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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 4P 2	US TREASURY NOTE 2.625% 05/15/21		03/04/2020.	Citigroup		107,481,172	105,100,000	106,594,391	106,591,417		(189,880)		(189,880)		106,401,537		1,079,635	1,079,635	841,305	05/15/2021.
912828 6X 3	US TREASURY NOTE 2.125% 05/31/26		06/17/2020.	Various		81,131,715	73,800,000	74,544,680	74,491,689		(40,764)		(40,764)		74,450,925		6,680,790	6,680,790	707,358	05/31/2026.
912828 7B 0	US TREASURY NOTE 1.875% 06/30/26		04/27/2020.	Bank of America Corp.		16,235,742	15,000,000	14,966,016	14,968,230		1,346		1,346		14,969,576		1,266,166	1,266,166	91,947	06/30/2026.
912828 Y3 8	US TREASURY TIPS 0.750% 07/15/28		12/28/2020.	Barclays Capital		60,122,301	50,000,000	49,720,554	50,698,227	(916,823)	62,070		(854,753)		49,843,474		10,278,827	10,278,827	560,219	07/15/2028.
912828 YB 0	US TREASURY NOTE 1.625% 08/15/29		06/18/2020.	Various		226,675,293	222,500,000	221,393,262	221,409,414		29,977		29,977		221,439,391		5,235,902	5,235,902	1,865,087	08/15/2029.
912828 YG 9	US TREASURY NOTE 1.625% 09/30/26		06/17/2020.	Various		123,122,070	115,000,000	114,686,719	114,692,999		20,595		20,595		114,713,594		8,408,476	8,408,476	1,199,392	09/30/2026.
912828 YP 9	US TREASURY NOTE 1.500% 10/31/21		01/15/2020.	Morgan Stanley		99,843,750	100,000,000	99,875,000	99,875,179		2,700		2,700		99,877,879		(34,129)	(34,129)	317,308	10/31/2021.
912828 YQ 7	US TREASURY NOTE 1.625% 10/31/26		05/11/2020.	Various		389,125,391	376,000,000	373,413,984	373,462,257		62,268		62,268		373,524,526		15,600,865	15,600,865	2,186,537	10/31/2026.
912828 YS 3	US TREASURY NOTE 1.750% 11/15/29		05/14/2020.	Various		280,860,508	265,000,000	262,992,650	263,014,278		32,959		32,959		263,047,237		17,813,271	17,813,271	1,458,942	11/15/2029.
912828 YU 8	US TREASURY NOTE 1.625% 11/30/26		03/25/2020.	Various		162,362,305	155,000,000	154,564,063	154,568,032		8,109		8,109		154,576,141		7,786,164	7,786,164	679,969	11/30/2026.
0599999.	Total - Bonds - U.S. Government					1,546,960,247	1,477,400,000	1,472,751,319	1,473,771,722	(916,823)	(10,620)	0	(927,443)	0	1,472,844,280	0	74,115,967	74,115,967	9,908,064	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
196480 EW 3	COLORADO ST HSG & FIN AUTH		11/01/2020.	Redemption 100.0000		45,000	45,000	47,528	47,476		(2,476)		(2,476)		45,000			0	1,338	05/01/2050.
20775B V5 2	CONN ST FIN AUTH HSG MTG		11/15/2020.	Redemption 100.0000		810,000	810,000	874,047	831,499		(21,499)		(21,499)		810,000			0	19,112	11/15/2044.
20775C 5S 9	CONN ST FIN AUTH HSG MTG		02/19/2020.	Raymond James Morgan Keegan		5,466,850	5,000,000	5,403,900	5,390,367		(10,877)		(10,877)		5,379,490		87,360	87,360	54,444	11/15/2043.
3137F4 D6 6	FHMS 2018-K074 X1 IO 0.290% 01/25/28		12/01/2020.	Paydown				12,139	10,075		(10,075)		(10,075)					0	916	01/25/2028.
3137F4 X9 8	FHMS 2018-K075 X1 IO 0.133% 02/25/28		12/01/2020.	Paydown				20,718	17,086		(17,086)		(17,086)					0	1,732	02/25/2028.
3137FA RG 5	FHLMC 2017-K727 X1 IO 0.599% 07/25/24		12/01/2020.	Paydown				49,282	31,476		(31,476)		(31,476)					0	5,392	07/25/2024.
3137FA WU 8	FHLMC 2017-K067 X1 IO 0.575% 07/25/27		12/01/2020.	Paydown				16,208	12,625		(12,625)		(12,625)					0	1,303	07/25/2027.
3137FG 6Z 3	FHMS 2018-K077 X1 IO 0.123% 05/25/28		12/01/2020.	Paydown				31,000	26,166		(26,166)		(26,166)					0	2,398	05/25/2028.
3137FP JJ 5	FHMS 2019-K099 X1 IO 0.885% 09/25/29		12/01/2020.	Paydown				30,221	29,731		(29,731)		(29,731)					0	2,182	09/25/2029.
3137FQ 4B 6	FHMS 2019-K101 X1 IO 0.835% 10/25/29		12/01/2020.	Paydown				16,353	16,196		(16,196)		(16,196)					0	1,158	10/25/2029.
313921 6B 9	FANNIEMAE GT 2001-T10 A2 PT		12/01/2020.	Paydown		173,924	173,924	189,849	174,427		(504)		(504)		173,924			0	7,219	12/25/2041.
313921 6F 0	FANNIEMAE 2001-W3 A 7.000% 09/01/41		12/01/2020.	Paydown		7,553	7,553	7,766	7,521		32		32		7,553			0	239	09/01/2041.
31392C MS 0	FNW 2002-W1 2A 5.501% 02/25/42		12/01/2020.	Paydown		25,625	25,625	27,612	25,917		(292)		(292)		25,625			0	817	02/25/2042.
34074M GZ 8	FLORIDA HSG FIN CORP REV		07/01/2020.	Redemption 100.0000		475,000	475,000	513,086	477,193		(2,193)		(2,193)		475,000			0	15,525	01/01/2029.
45506A DK 4	INDIANA ST HSG & CMNTY DEV		12/01/2020.	Redemption 100.0000		475,000	475,000	505,210	479,497		(4,497)		(4,497)		475,000			0	13,700	06/01/2028.
49130T QS 8	KENTUCKY HSG CORP HSG REV		08/26/2020.	Redemption 100.0000		1,070,000	1,070,000	1,140,909	1,108,946		(38,946)		(38,946)		1,070,000			0	33,547	01/01/2033.
60416Q AZ 7	MINNESOTA ST HSG FIN AGY		01/01/2020.	Redemption 100.0000		10,000	10,000	10,685	10,000				0		10,000			0	213	07/01/2028.
60416Q CD 4	MINNESOTA ST HSG FIN AGY		12/01/2020.	Redemption 100.0000		235,000	235,000	248,773	237,527		(2,527)		(2,527)		235,000			0	9,638	01/01/2031.
60416Q DL 5	MINNESOTA ST HSG FIN AGY		12/01/2020.	Redemption 100.0000		250,000	250,000	269,888	253,749		(3,749)		(3,749)		250,000			0	10,556	07/01/2034.
60416S BE 9	MINNESOTA ST HSG FIN AGY		12/01/2020.	Redemption 100.0000		925,000	925,000	984,228	937,028		(12,028)		(12,028)		925,000			0	34,933	07/01/2040.
60637B KZ 2	MISSOURI ST HSG DEV COMMN		12/01/2020.	Redemption 100.0000		730,000	730,000	798,335	768,908		(38,908)		(38,908)		730,000			0	19,133	05/01/2040.
61212W BB 0	MONTANA ST BRD OF HSG SF MTGE		12/01/2020.	Redemption 100.0000		450,000	450,000	472,203	462,693		(12,693)		(12,693)		450,000			0	11,725	12/01/2042.
63968M HN 2	NEBRASKA ST INV SF HSG REV		12/01/2020.	Redemption 100.0000		555,000	555,000	573,887	559,741		(4,741)		(4,741)		555,000			0	13,075	09/01/2043.
63968M QC 6	NEBRASKA ST INV SF HSG REV		12/01/2020.	Redemption 100.0000		2,360,000	2,360,000	2,525,412	2,478,581		(118,581)		(118,581)		2,360,000			0	66,471	03/01/2040.
647200 2F 0	NEW MEXICO MTG FIN AGY		12/01/2020.	Redemption 100.0000		245,000	245,000	263,110	251,778		(6,778)		(6,778)		245,000			0	7,450	03/01/2044.
647200 4R 2	NEW MEXICO MTG FIN AGY		12/01/2020.	Redemption 100.0000		670,000	670,000	710,991	698,131		(28,131)		(28,131)		670,000			0	20,519	03/01/2046.
647200 M9 2	NEW MEXICO MTG FIN AGY		03/01/2020.	Redemption 100.0000		60,000	60,000	64,592	60,163		(163)		(163)		60,000			0	1,350	09/01/2028.
647200 P9 9	NEW MEXICO MTG FIN AGY		09/01/2020.	Redemption 100.0000		315,000	315,000	341,914	319,521		(4,521)		(4,521)		315,000			0	9,516	09/01/2028.
658909 DC 7	NORTH DAKOTA ST HSG FIN AGY		07/01/2020.	Redemption 100.0000		135,000	135,000	144,923	138,356		(3,356)		(3,356)		135,000			0	5,063	07/01/2042.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
677377 2G 7	OHIO HSG FIN AGY 4.500% 11/01/29	..	11/01/2020.	Redemption 100.0000		340,000	340,000	373,459	347,619		(7,619)		(7,619)		340,000			0	11,250	11/01/2029.
67756Q UY 1	OHIO ST HSG FIN MTG REV	..	12/01/2020.	Redemption 100.0000		1,545,000	1,545,000	1,693,907	1,646,528		(101,528)		(101,528)		1,545,000			0	65,081	03/01/2047.
67756Q UZ 8	OHIO ST HSG FIN MTG REV	..	12/01/2020.	Redemption 100.0000		465,000	465,000	505,325	492,822		(27,822)		(27,822)		465,000			0	19,519	03/01/2047.
708796 2J 5	PENNSYLVANIA HSG FIN 3.500% 10/01/41	..	12/31/2020.	Redemption 100.0000		520,000	520,000	550,103	538,823		(18,823)		(18,823)		520,000			0	17,750	10/01/2041.
83712T AX 9	SOUTH CAROLINA ST HSG FIN	..	01/01/2020.	Redemption 100.0000		30,000	30,000	32,163	30,000				0		30,000			0	750	01/01/2028.
83712T BZ 3	SOUTH CAROLINA ST HSG FIN	..	07/01/2020.	Various		135,000	135,000	146,383	138,756		(3,756)		(3,756)		135,000			0	5,917	07/01/2027.
83756C EP 6	SOUTH DAKOTA HSG DEV AUTH	..	08/12/2020.	Redemption 100.0000		555,000	555,000	592,823	571,731		(16,731)		(16,731)		555,000			0	11,628	11/01/2044.
83756C FA 8	SOUTH DAKOTA HSG DEV AUTH	..	08/12/2020.	Redemption 100.0000		260,000	260,000	279,271	268,498		(8,498)		(8,498)		260,000			0	5,518	11/01/2044.
88045R WH 1	TENNESSEE HSG DEV 4.500% 07/01/31	..	07/01/2020.	Redemption 100.0000		135,000	135,000	144,878	139,230		(4,230)		(4,230)		135,000			0	4,463	07/01/2031.
882750 LZ 3	TEXAS ST HSG & CMNTY 5.000% 07/01/29	..	12/01/2020.	Redemption 100.0000		115,000	115,000	122,990	118,626		(3,626)		(3,626)		115,000			0	5,187	07/01/2029.
882750 NA 6	TEXAS ST HSG & CMNTY 4.250% 01/01/34	..	12/01/2020.	Redemption 100.0000		150,000	150,000	161,910	153,198		(3,198)		(3,198)		150,000			0	5,932	01/01/2034.
93978T MA 4	WASHINGTON ST HSG 4.500% 06/01/32	..	06/01/2020.	Redemption 100.0000		320,000	320,000	335,846	327,384		(7,384)		(7,384)		320,000			0	8,681	06/01/2032.
93978T QX 0	WASHINGTON ST HSG 3.000% 06/01/37	..	12/01/2020.	Redemption 100.0000		305,000	305,000	315,940	309,186		(4,186)		(4,186)		305,000			0	5,663	06/01/2037.
97689Q EL 6	WISCONSIN HSG & ECONOMIC DEV	..	09/01/2020.	Redemption 100.0000		575,000	575,000	611,766	597,190		(22,190)		(22,190)		575,000			0	14,963	09/01/2046.
98322Q LL 9	WYOMING ST CMNTY DEV AUTH HSGR	..	09/01/2020.	Redemption 100.0000		875,000	875,000	936,434	908,944		(33,944)		(33,944)		875,000			0	16,056	12/01/2038.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					21,813,952	21,347,102	23,097,967	22,450,909	0	(724,318)	0	(724,318)	0	21,726,592	0	87,360	87,360	569,022	XXX
Bonds - Industrial and Miscellaneous																				
00432C AD 3	ACCSS 2001 2A1 0.610% 05/25/29	..	11/25/2020.	Paydown		2,180,137	2,180,137	2,141,984	2,164,837		15,300		15,300		2,180,137			0	23,494	05/25/2029.
00432C AR 2	ACCSS 2002-A A2 1.733% 09/25/37	..	03/25/2020.	Paydown		400,000	400,000	319,000	392,446		7,554		7,554		400,000			0	3,404	09/25/2037.
00507V AH 2	ACTIVISION BLIZZARD INC	..	09/04/2020.	Call 100.0000		7,000,000	7,000,000	6,991,460	6,996,853		1,273		1,273		6,998,125		1,875	1,875	286,407	09/15/2021.
02007T AA 3	ALLYA 2019-4 A1 1.847% 12/15/20	..	06/15/2020.	Paydown		40,500,000	40,500,000	40,500,000	40,500,281		(281)		(281)		40,500,000			0	181,305	12/15/2020.
02582J HE 3	AMXCA 2017-3 A 1.770% 11/15/22	..	04/15/2020.	Paydown		28,218,000	28,218,000	28,078,392	28,169,601		48,399		48,399		28,218,000			0	166,486	11/15/2022.
02587A AJ 3	AMXCA 2017-1 A 1.930% 09/15/22	..	02/15/2020.	Paydown		54,900,000	54,900,000	54,497,293	54,853,396		46,604		46,604		54,900,000			0	176,595	09/15/2022.
03072S S6 3	AMSI 2005-R10 M1 0.787% 01/25/36	..	08/25/2020.	Paydown		923,550	923,550	922,396	926,332		(2,782)		(2,782)		923,550			0	6,321	01/25/2036.
04033B AB 4	ARIFL 2018-B A2 3.220% 08/16/27	..	12/15/2020.	Paydown		7,105,734	7,105,734	7,105,547	7,105,656		78		78		7,105,734			0	119,318	08/16/2027.
045424 FJ 2	ASC 1997-D5 PS1 IO 1.824% 02/11/43	..	03/11/2020.	Paydown				247	2		(2)		(2)					0	44	02/11/2043.
04542B LY 6	ABFC 2005-WF1 M1 0.688% 11/25/34	..	12/28/2020.	Paydown		1,969,639	1,969,639	1,969,960	1,978,740		(9,101)		(9,101)		1,969,639			0	16,068	11/25/2034.
05357H AA 8	AVMT 2013-AVM A 3.867% 12/05/32	..	06/01/2020.	Paydown		24,520,000	24,520,000	24,891,430	24,658,272		(138,272)		(138,272)		24,520,000			0	466,499	12/05/2032.
05357H AG 5	AVMT 2013-AVM B 3.867% 12/05/32	..	06/01/2020.	Paydown		29,200,000	29,200,000	29,637,195	29,362,020		(162,020)		(162,020)		29,200,000			0	555,537	12/05/2032.
05357H AN 0	AVMT 2013-AVM E 3.867% 12/05/32	..	06/01/2020.	Paydown		27,501,780	27,501,780	27,774,242	27,618,222		(116,442)		(116,442)		27,501,780			0	523,228	12/05/2032.
05490C AC 3	BCAP 2013-RR12 1A3 0.650% 05/26/35	..	12/25/2020.	Paydown		933,570	933,570	881,057	923,665	377	9,529		9,906		933,570			0	7,240	05/26/2035.
05531F BF 9	BB&T CORPORATION 3.750% 12/06/23	..	05/27/2020.	Barclays Capital		10,897,200	10,000,000	9,984,600	9,987,446		1,351		1,351		9,988,797		908,403	908,403	180,208	12/06/2023.
05543A AE 0	BCAP 2014-RR1 2A1 3.273% 01/26/36	..	12/01/2020.	Paydown		1,084,870	1,084,870	1,098,430	1,103,605		(18,736)		(18,736)		1,084,870			0	21,689	01/26/2036.
056054 AA 7	BX TRUST 2019-XL A 1.061% 10/15/36	..	10/16/2020.	Citigroup		47,479,723	47,464,891	47,490,848	47,487,878		(179,156)		(179,156)		47,308,721		171,002	171,002	648,862	10/15/2036.
056054 AA 7	BX TRUST 2019-XL A 1.061% 10/15/36	..	07/15/2020.	Paydown		2,535,109	2,535,109	2,536,496	2,536,337		(1,228)		(1,228)		2,535,109			0	13,547	10/15/2036.
056054 AE 9	BX TRUST 2019-XL B 1.239% 10/15/36	..	07/15/2020.	Paydown		1,267,555	1,267,555	1,267,555	1,267,453		102		102		1,267,555			0	7,225	10/15/2036.
056054 AH 2	BX TRUST 2019-XL E 1.959% 10/15/36	..	07/15/2020.	Paydown		3,143,536	3,143,536	3,143,536	3,143,310		226		226		3,143,536			0	22,959	10/15/2036.
056059 AA 6	BX TRUST 2018-IND A 0.902% 11/15/35	..	09/17/2020.	Wells Fargo Bank		8,216,317	8,216,317	8,216,173	8,194,853		12,948		12,948		8,207,801		8,516	8,516	98,969	11/15/2035.
056059 AA 6	BX TRUST 2018-IND A 0.902% 11/15/35	..	09/15/2020.	Paydown		3,669,150	3,669,150	3,669,086	3,659,565		9,585		9,585		3,669,150			0	37,075	11/15/2035.
05949C FY 7	BOAMS 2005-H 2A3 2.998% 09/25/35	..	12/01/2020.	Paydown		12,515	12,515	12,405	12,447		68		68		12,515			0	294	09/25/2035.
05949C HS 8	BOAMS 2005-I 2A3 2.932% 03/25/54	..	12/01/2020.	Paydown		14,636	15,328	15,320	14,143		493		493		14,636			0	377	03/25/2054.
07387U AX 9	BSABS 2006-PC1 M1 2.261% 12/25/35	..	02/25/2020.	Paydown		193,692	193,692	193,510	193,975		(284)		(284)		193,692			0	519	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
07387U EK 3	BSABS 2006-HE2 1A3 1.127% 02/25/36		05/26/2020	Paydown		1,465,637	1,465,637	1,462,889	1,468,304		(2,666)		(2,666)		1,465,637			0	7,370	02/25/2036
075887 BT 5	BECTON DICKINSON & CO 2.894% 06/06/22		12/18/2020	Call 100.0000		736,000	736,000	736,000	736,000				0		736,000			0	26,093	06/06/2022
11120V AB 9	BRIXMOR OPERATING PART		06/26/2020	Citigroup		12,689,185	12,093,000	12,368,953	12,230,842		(27,056)		(27,056)		12,203,786		485,399	485,399	408,727	08/15/2022
12528R AN 8	CGBAM 2015-SMRT F 3.912% 04/10/28		01/01/2020	Paydown		8,000,000	8,000,000	8,005,000	7,993,501		6,499		6,499		8,000,000			0	26,081	04/10/2028
125523 AD 2	CIGNA CORP 3.200% 09/17/20		09/17/2020	Maturity		8,405,000	8,405,000	8,349,695	8,382,873		22,127		22,127		8,405,000			0	268,960	09/17/2020
125523 AF 7	CIGNA CORP 3.750% 07/15/23		03/19/2020	Citigroup		7,249,067	6,708,000	6,704,445	6,705,052		(19)		(19)		6,705,032		544,035	544,035	170,495	07/15/2023
12597C AB 3	CNH 2019-C A2 1.990% 03/15/23		12/15/2020	Paydown		16,730,022	16,730,022	16,728,168	16,728,452		1,570		1,570		16,730,022			0	248,666	03/15/2023
12650E AS 6	CSMC 2015-6R 3A1 3.313% 02/27/36		12/01/2020	Paydown		3,123,994	3,123,994	3,112,279	3,115,067		8,927		8,927		3,123,994			0	56,745	02/27/2036
12652V AB 3	CNH 2018-A A2 2.780% 08/16/21		02/15/2020	Paydown		5,286,260	5,286,260	5,286,155	5,286,249		11		11		5,286,260			0	15,056	08/16/2021
126650 CJ 7	CVS HEALTH CORP 2.800% 07/20/20		07/20/2020	Maturity		5,000,000	5,000,000	4,996,300	4,999,519		481		481		5,000,000			0	140,000	07/20/2020
134429 BB 4	CAMPBELL SOUP CO 2.394% 03/16/20		03/16/2020	Maturity		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	121,011	03/16/2020
14041N FK 2	COMET 2017-A1 A1 2.000% 01/17/23		03/15/2020	Paydown		32,000,000	32,000,000	31,928,672	31,979,881		20,119		20,119		32,000,000			0	160,000	01/17/2023
14315E AB 6	CARMX 2018-4 A2A 3.110% 02/15/22		10/15/2020	Paydown		21,020,078	21,020,078	21,019,897	21,020,003		75		75		21,020,078			0	282,277	02/15/2022
14315W AA 8	CARMX 2019-4 A1 1.968% 11/16/20		06/15/2020	Paydown		38,357,903	38,357,903	38,357,903	38,357,903				0		38,357,903			0	194,586	11/16/2020
14315W AB 6	CARMX 2019-4 A2A 2.010% 03/15/23		12/15/2020	Paydown		16,909,627	16,909,627	16,908,266	16,908,450		1,177		1,177		16,909,627			0	255,301	03/15/2023
144531 CL 2	CARR 2005-OPT2 M3 1.417% 05/25/35		05/26/2020	Paydown		540,380	540,380	497,994	541,082		(702)		(702)		540,380			0	3,399	05/25/2035
17305E GB 5	CCCIT 2017-A3 A3 1.920% 04/07/22		04/07/2020	Paydown		50,000,000	50,000,000	49,806,641	49,934,651		65,349		65,349		50,000,000			0	480,000	04/07/2022
17323L AP 2	CMLTI 2015-3 3A1 0.410% 06/25/36		12/28/2020	Paydown		2,389,667	2,389,667	2,223,883	2,351,211		38,456		38,456		2,389,667			0	15,723	06/25/2036
20030N CS 8	COMCAST CORP 3.950% 10/15/25		02/12/2020	JP Morgan Securities Inc.		19,859,940	18,000,000	17,977,860	17,980,650		409		409		17,981,059		1,878,881	1,878,881	235,025	10/15/2025
201736 AE 5	CMLBC 2001-CMLB X IO 0.764% 06/01/31		12/01/2020	Paydown				507,910	131,221		(131,221)		(131,221)					0	32,264	06/01/2031
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40		12/01/2020	Paydown		644	644	589	618		26		26		644			0	24	03/25/2040
23291R AA 8	DLL 2019-MT3 A1 2.062% 10/20/20		07/20/2020	Paydown		60,835,935	60,835,935	60,835,935	60,835,935				0		60,835,935			0	390,265	10/20/2020
23291R AB 6	DLL 2019-MT3 A2 2.130% 01/20/22		12/20/2020	Paydown		27,913,578	27,913,578	27,910,502	27,909,678		3,900		3,900		27,913,578			0	483,090	01/20/2022
233046 AE 1	DNKN 2017-1A A2I 3.629% 11/20/47		11/20/2020	Paydown		201,000	201,000	201,579	201,411		(411)		(411)		201,000			0	4,863	11/20/2047
233046 AJ 0	DNKN 2019-1A A2I 3.787% 05/20/49		11/20/2020	Paydown		120,000	120,000	120,000	120,000				0		120,000			0	3,030	05/20/2049
233062 AA 6	DBCG 2017-BBG A 0.859% 06/15/34		12/16/2020	Morgan Stanley		44,958,594	45,000,000	44,990,625	45,008,862		(201,528)		(201,528)		44,807,334		151,259	151,259	614,564	06/15/2034
233864 AC 1	DTRT 2018-1 A3 2.850% 07/15/21		09/15/2020	Paydown		2,321,322	2,321,322	2,327,851	2,326,260		(4,938)		(4,938)		2,321,322			0	23,975	07/15/2021
24703K AA 3	DEFT 2019-2 A1 2.012% 10/22/20		07/22/2020	Paydown		53,584,324	53,584,324	53,584,324	53,584,324				0		53,584,324			0	338,924	10/22/2020
24704A AB 2	DEFT 2018-1 A2A 2.970% 10/22/20		04/22/2020	Paydown		6,434,993	6,434,993	6,434,947	6,434,924		68		68		6,434,993			0	35,153	10/22/2020
25755T AG 5	DPABS 2017-1A A2II 3.082% 07/25/47		10/25/2020	Paydown		500,000	500,000	500,000	500,000				0		500,000			0	9,631	07/25/2047
25755T AH 3	DPABS 2017-1A A23 4.118% 07/25/47		10/25/2020	Paydown		250,000	250,000	250,000	250,000				0		250,000			0	6,434	07/25/2047
29373G AB 8	EFF 2018-3 A2 3.380% 05/20/24		12/20/2020	Paydown		17,393,627	17,393,627	17,420,656	17,410,239		(16,613)		(16,613)		17,393,627			0	312,393	05/20/2024
29373L AB 7	EFF 2018-1 A2 2.870% 10/20/23		12/20/2020	Paydown		7,428,794	7,428,794	7,418,354	7,423,517		5,278		5,278		7,428,794			0	115,245	10/20/2023
29374W AA 4	EFF 2019-3 A1 1.973% 11/20/20		08/20/2020	Paydown		28,595,901	28,595,901	28,595,901	28,595,901				0		28,595,901			0	216,812	11/20/2020
29374W AB 2	EFF 2019-3 A2 2.060% 05/20/25		12/20/2020	Paydown		3,735,599	3,735,599	3,735,007	3,735,053		546		546		3,735,599			0	64,776	05/20/2025
29379V BB 8	ENTERPRISE PRODUCTS OPER		12/03/2020	MarketAxess		1,536,234	1,400,000	1,402,436	1,401,949		(453)		(453)		1,401,496		134,738	134,738	71,587	02/15/2024
30261H AN 3	FREMF 2012-K18 B 4.394% 01/25/45		05/22/2020	Societe Generale		18,308,123	17,810,000	18,059,062	17,949,707		(38,186)		(38,186)		17,911,522		396,602	396,602	376,110	01/25/2045
30261Q AJ 2	FREMF 2013-K26 B 3.721% 12/25/45		05/22/2020	Societe Generale		2,563,213	2,493,000	2,607,133	2,595,264		(14,779)		(14,779)		2,580,485		(17,272)	(17,272)	44,580	12/25/2045
30291G AN 9	FREMF 2013-K27 B 3.615% 01/25/46		05/22/2020	Societe Generale		9,761,250	9,500,000	9,889,746	9,863,572		(49,661)		(49,661)		9,813,911		(52,661)	(52,661)	165,073	01/25/2046
30291K AN 0	FREMF 2013-K30 B 3.667% 06/25/45		05/19/2020	Societe Generale		12,388,069	11,980,000	11,884,534	11,900,162		5,673		5,673		11,905,836		482,233	482,233	204,141	06/25/2045
303250 AE 4	FAIR ISAAC CORP 5.250% 05/15/26		01/15/2020	Various		5,723,200	5,110,000	5,157,738	5,149,327		(304)		(304)		5,149,023		574,177	574,177	46,203	05/15/2026
303250 AF 1	FAIR ISAAC CORP 4.000% 06/15/28		01/07/2020	Bank of America Corp.		2,032,500	2,000,000	2,000,000	2,000,000				0		2,000,000		32,500	32,500	7,333	06/15/2028

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
31620M AP 1	FIDELITY NATIONAL INFORM		01/02/2020.	Call 100.0000		14,620,000	14,620,000	14,624,532	14,621,551		(9)		(9)		14,621,541		(1,541)	(1,541)	291,114	10/15/2020.
34417M AA 5	FOCUS 2017-1A A2I 3.857% 04/30/47		10/30/2020.	Paydown		190,000	190,000	190,334	190,110		(110)		(110)		190,000			0	4,580	04/30/2047.
34528Q DY 7	FORDF 2015-2 B 2.180% 01/15/22		01/15/2020.	Paydown		4,250,000	4,250,000	4,189,736	4,248,447		1,553		1,553		4,250,000			0	7,721	01/15/2022.
34531K AA 0	FORDO 2019-C A1 1.845% 12/15/20		05/15/2020.	Paydown		21,618,728	21,618,728	21,618,728	21,618,728				0		21,618,728			0	93,318	12/15/2020.
34531L AB 6	FORDL 2018-B A2A 2.930% 04/15/21		04/15/2020.	Paydown		3,961,978	3,961,978	3,961,935	3,961,969		9		9		3,961,978			0	23,771	04/15/2021.
34531L AD 2	FORDL 2018-B A3 3.190% 12/15/21		12/15/2020.	Paydown		16,442,551	16,442,551	16,441,161	16,442,070		481		481		16,442,551			0	379,398	12/15/2021.
34532D AB 3	FORDO 2019-B A2A 2.350% 02/15/22		12/15/2020.	Paydown		11,959,696	11,959,696	11,959,320	11,959,511		185		185		11,959,696			0	145,941	02/15/2022.
345397 XK 4	FORD MOTOR CREDIT CO 3.157% 08/04/20		08/04/2020.	Maturity		5,000,000	5,000,000	4,972,600	4,991,968		8,032		8,032		5,000,000			0	157,850	08/04/2020.
35802X AH 6	FRESENIUS MED CARE II 4.125% 10/15/20		07/17/2020.	Call 100.0000		1,930,000	1,930,000	2,009,613	1,944,746		(14,746)		(14,746)		1,930,000			0	60,152	10/15/2020.
361886 AT 1	GFORT 2017-1 B 2.580% 01/18/22		01/15/2020.	Paydown		11,900,000	11,900,000	11,814,104	11,897,954		2,046		2,046		11,900,000			0	25,585	01/18/2022.
361886 AW 4	GFORT 2017-2 A1 2.130% 07/15/22		07/15/2020.	Paydown		1,100,000	1,100,000	1,077,828	1,093,992		6,008		6,008		1,100,000			0	13,668	07/15/2022.
361886 AY 0	GFORT 2017-2 B 2.440% 07/15/22		07/15/2020.	Paydown		6,500,000	6,500,000	6,397,930	6,472,325		27,675		27,675		6,500,000			0	92,517	07/15/2022.
36192P AT 3	GSMS 2012-GCJ9 AS 3.124% 11/10/45		05/20/2020.	Bank of America Corp.		20,242,188	20,000,000	20,388,281	20,326,476		(45,446)		(45,446)		20,281,030		(38,842)	(38,842)	296,780	11/10/2045.
362341 YF 0	GSAMP FFML 2005-FF11 M1		12/28/2020.	Paydown		2,565,888	2,565,888	1,359,449	2,248,417		317,471		317,471		2,565,888			0	24,462	07/25/2036.
36251X BX 4	GSMS 2016-GS4 225E 5.545% 11/10/29		11/01/2020.	Paydown		28,382,000	28,382,000	29,356,523	29,278,701		(896,701)		(896,701)		28,382,000			0	1,442,519	11/10/2029.
36256G AB 5	GMALT 2018-3 A2A 2.890% 09/21/20		01/20/2020.	Paydown		758,973	758,973	758,927	758,961		12		12		758,973			0	1,828	09/21/2020.
38013T AA 9	GMALT 2019-3 A1 2.200% 08/20/20		03/20/2020.	Paydown		6,630,836	6,630,836	6,630,836	6,631,072		(236)		(236)		6,630,836			0	19,128	08/20/2020.
43815M AB 2	HAROT 2019-2 A2 2.570% 12/21/21		12/21/2020.	Paydown		25,296,304	25,296,304	25,296,263	25,296,264		39		39		25,296,304			0	365,324	12/21/2021.
44933A AB 3	HART 2018-B A2 3.040% 06/15/21		08/15/2020.	Paydown		4,916,067	4,916,067	4,915,665	4,915,962		106		106		4,916,067			0	48,964	06/15/2021.
44935R AA 6	HALST 2019-B A1 2.180% 08/17/20		03/15/2020.	Paydown		10,237,653	10,237,653	10,237,653	10,238,340		(688)		(688)		10,237,653			0	34,919	08/17/2020.
44962L AB 3	IHS MARKIT LTD 4.750% 02/15/25		01/24/2020.	JP Morgan Securities Inc.		8,891,686	8,059,000	8,037,330	8,040,603		448		448		8,041,051		850,635	850,635	172,665	02/15/2025.
44962L AC 1	IHS MARKIT LTD 4.000% 03/01/26		01/22/2020.	Morgan Stanley		8,834,042	8,210,000	7,727,663	7,812,684		3,649		3,649		7,816,334		1,017,709	1,017,709	130,448	03/01/2026.
45378Y AL 8	IPT 2018-INDP B 3.911% 07/10/35		12/17/2020.	Citigroup		10,521,875	10,000,000	9,999,538	9,997,748		(1,213)		(1,213)		9,996,535		525,340	525,340	412,828	07/10/2035.
46590Y AA 2	JPMMT 2017-5 A1 3.128% 10/26/48		12/01/2020.	Paydown		16,423,257	16,423,257	16,582,702	16,592,264		(169,008)		(169,008)		16,423,257			0	282,783	10/26/2048.
466247 QC 0	JPMMT 2005-A3 4A1 3.066% 02/25/40		12/01/2020.	Paydown		115,778	115,778	112,427	119,443		(3,665)		(3,665)		115,778			0	1,607	02/25/2040.
46643U DJ 5	JPMMT 2015-1 AM1 2.128% 12/25/44		12/01/2020.	Paydown		1,480,248	1,480,248	1,473,310	1,503,384		(23,135)		(23,135)		1,480,248			0	16,729	12/25/2044.
46650A AD 5	JPMMT 2018-7FRB A2 0.898% 04/25/46		12/28/2020.	Paydown		15,289,999	15,289,999	15,294,104	15,405,616		(115,617)		(115,617)		15,289,999			0	143,219	04/25/2046.
46651F AD 3	JPMMT 2019-HYB1 A2 3.889% 10/25/49		12/01/2020.	Paydown		14,802,924	14,802,924	15,196,325	15,225,058		(422,133)		(422,133)		14,802,924			0	327,778	10/25/2049.
46651M AA 4	JPMCC 2019-MFP A 2.700% 07/15/36		01/09/2020.	JP Morgan Securities Inc.		50,009,375	50,000,000	50,000,000	49,953,872		(395)		(395)		49,953,477		55,898	55,898	101,241	07/15/2036.
50077L AH 9	KRAFT HEINZ FOODS CO 2.800% 07/02/20		07/02/2020.	Maturity		1,994,000	1,994,000	1,989,474	1,993,514		486		486		1,994,000			0	55,832	07/02/2020.
50117C AA 6	KCOT 2019-1A A1 2.510% 06/15/20		03/15/2020.	Paydown		4,476,623	4,476,623	4,476,623	4,476,984		(361)		(361)		4,476,623			0	15,996	06/15/2020.
50117C AB 4	KCOT 2019-1A A2 2.490% 06/15/22		12/15/2020.	Paydown		26,023,305	26,023,305	26,021,040	26,021,885		1,420		1,420		26,023,305			0	412,547	06/15/2022.
574599 BK 1	MASCO CORP 3.500% 04/01/21		09/29/2020.	Call 100.0000		7,000,000	7,000,000	7,048,790	7,018,958		(11,847)		(11,847)		7,007,111		(7,111)	(7,111)	333,760	04/01/2021.
576433 UF 1	MARM 2004-13 3A1 3.176% 02/21/54		12/01/2020.	Paydown		38,095	38,095	36,886	37,653		442		442		38,095			0	783	02/21/2054.
58769Q AB 7	MBALT 2019-B A2 2.010% 12/15/21		12/15/2020.	Paydown		28,979,288	28,979,288	28,977,763	28,977,959		1,329		1,329		28,979,288			0	410,834	12/15/2021.
60700D AB 4	MMAF 2018-A A2 2.920% 07/12/21		09/10/2020.	Paydown		8,362,949	8,362,949	8,361,881	8,362,382		568		568		8,362,949			0	87,434	07/12/2021.
615369 AG 0	MOODY'S CORP 2.750% 12/15/21		09/03/2020.	Call 100.0000		8,000,000	8,000,000	7,975,280	7,989,356		3,445		3,445		7,992,802		7,198	7,198	410,640	12/15/2021.
61744C UT 1	MSAC 2005-HE5 M2 0.793% 09/25/35		12/28/2020.	Paydown		1,176,175	1,176,175	1,178,013	1,183,602		(7,428)		(7,428)		1,176,175			0	10,673	09/25/2035.
61761Q AC 7	MSBAM 2013-C8 ASB 2.699% 12/15/48		05/28/2020.	Key Bank NA, Cleveland		14,703,247	14,557,670	14,441,663	14,485,862		10,405		10,405		14,496,267		206,979	206,979	194,273	12/15/2048.
61761Q AC 7	MSBAM 2013-C8 ASB 2.699% 12/15/48		05/01/2020.	Paydown		1,798,873	1,798,873	1,784,538	1,789,999		8,873		8,873		1,798,873			0	12,250	12/15/2048.
61762B AE 5	MSRR 2013-R3 1B1 2.954% 02/26/36		12/01/2020.	Paydown		3,483,520	3,483,520	3,383,367	3,475,478		8,042		8,042		3,483,520			0	67,317	02/26/2036.

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
61763Y AJ 3	MSRM 2014-1A B2 2.605% 06/25/44		12/01/2020.	Paydown		32,420	32,420	31,873	32,487		(67)		(67)		32,420			0	508	06/25/2044.
637417 AF 3	NATIONAL RETAIL 3.300% 04/15/23		04/14/2020.	Wells Fargo Bank		1,448,406	1,429,000	1,392,846	1,400,813		2,406		2,406		1,403,219		45,186	45,186	23,709	04/15/2023.
63875B AA 3	NCMS 2019-1776 A 2.507% 10/15/36		06/29/2020.	Bank of America Corp.		25,133,203	25,000,000	24,999,925	24,999,143		(2,323)		(2,323)		24,996,820		136,384	136,384	364,951	10/15/2036.
63875B AJ 4	NCMS 2019-1776 E 3.902% 10/15/36		06/29/2020.	Bank of America Corp.		16,619,461	17,350,000	17,349,948	17,271,925	77,204	(2,528)		74,676		17,346,602		(727,141)	(727,141)	394,885	10/15/2036.
63940U AA 2	NAVSL 2018-DA A1 0.462% 12/15/59		09/15/2020.	Paydown		10,760,526	10,760,526	10,760,526	10,733,074		27,453		27,453		10,760,526			0	62,707	12/15/2059.
63941C AA 1	NAVSL 2019-D A1 0.559% 12/15/59		12/15/2020.	Paydown		22,988,260	22,988,260	22,976,819	22,946,396		41,865		41,865		22,988,260			0	155,560	12/15/2059.
63941N AA 7	NAVSL 2018-4A A1 0.399% 06/27/67		10/26/2020.	Paydown		7,729,570	7,729,570	7,729,570	7,712,266		17,305		17,305		7,729,570			0	44,758	06/27/2067.
63946B AE 0	NBCUNIVERSAL MEDIA LLC		03/06/2020.	Call 100.0000		13,334,000	13,334,000	13,598,280	13,471,609		(19,267)		(19,267)		13,452,342		(118,342)	(118,342)	711,593	04/01/2021.
65106A AN 3	NCMT 2006-1 M1 1.472% 03/25/36		04/27/2020.	Paydown		5,793,458	5,793,458	5,057,910	5,767,696		25,762		25,762		5,793,458			0	26,827	03/25/2036.
65479J AB 9	NAROT 2019-C A2A 1.970% 09/15/22		12/15/2020.	Paydown		19,798,128	19,798,128	19,797,938	19,797,957		170		170		19,798,128			0	303,909	09/15/2022.
655356 JJ 3	NASC 1998-D6 PS1 IO 1.588% 03/11/30		02/11/2020.	Paydown				364	1	2	(3)		(1)					0	50	03/11/2030.
65535V BZ 0	NAA 2003-A3 A1 5.500% 08/25/33		12/01/2020.	Paydown		65,767	65,767	65,867	66,119		(352)		(352)		65,767			0	2,195	08/25/2033.
655844 BJ 6	NORFOLK SOUTHERN CORP 3.000% 04/01/22		10/07/2020.	Wells Fargo Bank		10,235,412	9,900,000	9,877,923	9,891,580		2,964		2,964		9,894,544		340,868	340,868	303,600	04/01/2022.
67087M AA 4	OBP 2010-OBP A 4.646% 07/15/45		01/01/2020.	Paydown		34,250,000	34,250,000	34,492,333	34,370,912		(120,912)		(120,912)		34,250,000			0	132,610	07/15/2045.
70450Y AD 5	PAYPAL HOLDINGS INC 2.650% 10/01/26		01/22/2020.	Bank of America Corp.		10,206,200	10,000,000	9,975,200	9,975,830		222		222		9,976,052		230,148	230,148	86,493	10/01/2026.
743873 AX 9	PFMLT 2005-1 2A1 3.825% 05/25/35		06/01/2020.	Paydown		19,499	19,499	19,036	19,499				0		19,499			0	395	05/25/2035.
743873 BL 4	PFMLT 2005-2 2A1A 3.573% 12/25/47		06/01/2020.	Paydown		408,922	408,922	378,199	378,199		30,723		30,723		408,922			0	8,405	12/25/2047.
76971D AA 4	RBIT 2019-1 A 2.475% 07/25/29		09/25/2020.	Paydown		22,556,453	22,556,453	22,556,438	22,610,236		(53,782)		(53,782)		22,556,453			0	267,212	07/25/2029.
774341 AE 1	ROCKWELL COLLINS INC. 3.700% 12/15/23		06/08/2020.	Citigroup		5,659,759	5,122,000	5,059,870	5,073,236		5,119		5,119		5,078,355		581,404	581,404	92,125	12/15/2023.
774341 AH 4	ROCKWELL COLLINS INC. 2.800% 03/15/22		06/08/2020.	Citigroup		25,849,890	24,750,000	24,754,498	24,751,261		(417)		(417)		24,750,845		1,099,045	1,099,045	510,125	03/15/2022.
774341 AJ 0	ROCKWELL COLLINS INC. 3.200% 03/15/24		06/08/2020.	Citigroup		9,090,077	8,300,000	7,946,835	8,018,168		27,355		27,355		8,045,523		1,044,554	1,044,554	195,511	03/15/2024.
78403D AK 6	SBA TOWER TRUST 2.877% 07/09/21		07/15/2020.	Call 100.0000		17,865,000	17,865,000	17,430,675	17,615,320		86,751		86,751		17,702,071		162,929	162,929	298,392	07/09/2021.
78442G PB 6	SLMA 2005-3 A5 1.884% 10/25/24		04/27/2020.	Paydown		2,809,242	2,809,242	2,807,047	2,802,159		7,083		7,083		2,809,242			0	21,370	10/25/2024.
78449Q AA 5	SMB 2018-C A1 0.484% 09/15/25		06/15/2020.	Paydown		3,286,302	3,286,302	3,286,302	3,281,599		4,703		4,703		3,286,302			0	14,521	09/15/2025.
78449T AA 9	SMB 2019-A A1 0.498% 02/16/26		11/15/2020.	Paydown		10,069,660	10,069,660	10,069,660	10,050,841		18,819		18,819		10,069,660			0	64,854	02/16/2026.
80284N AA 6	SRT 2019-C A1 1.981% 10/20/20		04/20/2020.	Paydown		14,530,604	14,530,604	14,530,604	14,530,604				0		14,530,604			0	57,858	10/20/2020.
80284Y AF 1	SDART 2017-3 C 2.760% 12/15/22		12/15/2020.	Paydown		18,287,214	18,287,214	18,335,789	18,312,135		(24,921)		(24,921)		18,287,214			0	262,328	12/15/2022.
80286H AA 7	SDART 2019-3 A1 2.208% 08/17/20		02/15/2020.	Paydown		4,565,853	4,565,853	4,565,853	4,565,853				0		4,565,853			0	9,781	08/17/2020.
832696 AF 5	JM SMUCKER CO 2.500% 03/15/20		03/15/2020.	Maturity		4,623,000	4,623,000	4,634,419	4,623,387		(387)		(387)		4,623,000			0	57,787	03/15/2020.
83611M LY 2	SVHE 2006-OPT1 2A3 1.127% 03/25/36		04/27/2020.	Paydown		1,226,317	1,226,317	1,120,547	1,225,562		755		755		1,226,317			0	4,311	03/25/2036.
86358E WC 6	SAIL 2005-7 M1 0.883% 08/25/35		10/26/2020.	Paydown		1,222,409	1,222,409	1,165,873	1,225,732		(3,323)		(3,323)		1,222,409			0	10,426	08/25/2035.
87342R AD 6	BELL 2018-1 A2I 4.318% 11/25/48		11/25/2020.	Paydown		500,000	500,000	500,000	499,935		65		65		500,000			0	13,493	11/25/2048.
89389J AA 0	TFET 2019-1 A1 2.003% 10/23/20		07/23/2020.	Paydown		28,830,619	28,830,619	28,830,619	28,830,619				0		28,830,619			0	169,949	10/23/2020.
90205F AA 8	PRK 2017-280P A 1.028% 09/15/34		10/07/2020.	Morgan Stanley		32,014,688	32,000,000	32,000,000	31,953,086		24,583		24,583		31,977,669		37,019	37,019	430,594	09/15/2034.
90327Q D2 2	USAA CAPITAL CORP 3.000% 07/01/20		07/01/2020.	Maturity		10,000,000	10,000,000	9,987,000	9,996,694		3,306		3,306		10,000,000			0	300,000	07/01/2020.
91740P AC 2	USA COMPRESSION PARTNERS		06/01/2020.	Various		22,727,150	23,079,000	23,016,421	22,907,114		9,513		9,513		22,916,626		(189,476)	(189,476)	862,907	04/01/2026.
92348N AC 1	VZOT 2017-1A C 2.650% 09/20/21		07/20/2020.	Paydown		6,700,000	6,700,000	6,699,039	6,699,556		444		444		6,700,000			0	103,570	09/20/2021.
92868L AB 7	VALET 2018-1 A2A 2.810% 07/20/21		07/20/2020.	Paydown		10,449,337	10,449,337	10,449,252	10,449,319		19		19		10,449,337			0	83,335	07/20/2021.
92868L AD 3	VALET 2018-1 A3 3.020% 11/21/22		12/20/2020.	Paydown		16,483,225	16,483,225	16,480,846	16,482,171		1,054		1,054		16,483,225			0	393,152	11/21/2022.
92888B AA 7	VFET 2019-2A A1 1.891% 11/16/20		08/17/2020.	Paydown		45,003,743	45,003,743	45,003,743	45,003,743				0		45,003,743			0	296,520	11/16/2020.
92888C AC 1	VFET 2018-1A A3 2.540% 02/15/22		12/15/2020.	Paydown		18,441,742	18,441,742	18,496,491	18,489,987		(48,246)		(48,246)		18,441,742			0	239,079	02/15/2022.
92903P AC 3	VNO 2010-VNO A2FX 4.004% 09/13/28		03/10/2020.	Paydown		47,608,000	47,608,000	48,164,047	47,869,389		(261,389)		(261,389)		47,608,000			0	476,498	09/13/2028.

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
929227 4D 5	WAMU 2003-AR6 A1 3.102% 06/25/33	..	12/01/2020.	Paydown		32,830	32,830	32,259	34,957		(2,127)		(2,127)		32,830			0	740	06/25/2033.
92938J AE 2	WFRBS 2013-UBS1 A4 4.079% 03/15/46	..	05/20/2020.	Barclays Capital		21,396,094	20,000,000	21,274,219	21,118,853		(112,495)		(112,495)		21,006,358		389,736	389,736	387,503	03/15/2046.
95058X AC 2	WEN 2015-1A A23 4.497% 06/15/45	..	12/15/2020.	Paydown		70,850	70,850	72,621	72,570		(1,720)		(1,720)		70,850			0	1,990	06/15/2045.
95058X AG 3	WEN 2019-1A A2I 3.783% 06/15/49	..	12/15/2020.	Paydown		817,500	817,500	817,500	817,500				0		817,500			0	20,617	06/15/2049.
96328D BL 7	WHLS 2019-1A A1 2.367% 06/22/20	..	04/20/2020.	Paydown		14,467,110	14,467,110	14,467,110	14,467,110				0		14,467,110			0	73,275	06/22/2020.
98157D AH 9	WORLDCOM INC 6.500% 05/15/04	..	01/02/2020.	Class Action Litigation		39							0				39	39		05/13/2002.
98162R AA 6	WOART 2019-C A1 1.905% 11/16/20	..	06/15/2020.	Paydown		39,907,379	39,907,379	39,907,379	39,907,379				0		39,907,379			0	213,295	11/16/2020.
78466D BD 5	SS&C TECHNOLOGIES INC B TERM LOAN	..	01/31/2020.	Credit Suisse		5,425,912	4,369,430	4,386,952	4,353,076		5,516		5,516		4,358,592		1,067,320	1,067,320	15,237	04/16/2025.
59501N AJ 8	MICROCHIP TECHNOLOGY B TERM LOAN	..	12/18/2020.	Call 100.0000		5,748,916	5,748,916	5,748,916	5,711,983		(102,453)		(102,453)		5,609,529		139,387	139,387	146,644	05/29/2025.
380881 CP 5	GCCT 2015-2A A 2.020% 04/15/22	A	04/15/2020.	Paydown		12,500,000	12,500,000	12,475,098	12,489,831		10,169		10,169		12,500,000			0	84,168	04/15/2022.
576339 BF 1	MCCT 2017-1A A 2.260% 07/21/21	A	01/21/2020.	Paydown		27,475,000	27,475,000	27,461,048	27,473,586		1,414		1,414		27,475,000			0	51,745	07/21/2021.
68245X AE 9	1011778 BC / NEW RED FIN	A	10/16/2020.	Call 100.0000		9,500,000	9,500,000	9,321,875	9,336,347		20,196		20,196		9,356,544		143,456	143,456	591,054	10/15/2025.
81378T AB 6	SSTRT 2018-2A A2A 3.060% 02/25/21	A	04/25/2020.	Paydown		8,995,552	8,995,552	8,995,552	8,995,552				0		8,995,552			0	54,038	02/25/2021.
81379J AE 1	SSTRT 2017-1A A4 2.209% 06/25/21	A	05/25/2020.	Paydown		12,996,645	12,996,645	13,003,753	13,002,828		(6,183)		(6,183)		12,996,645			0	87,073	06/25/2021.
89621A AD 1	TCCT 2018-1A A 1.911% 02/27/23	A	02/26/2020.	Paydown		30,000,000	30,000,000	30,003,516	29,996,957		3,043		3,043		30,000,000			0	100,524	02/27/2023.
00084D AJ 9	ABN AMRO BANK NV 2.450% 06/04/20	D	06/04/2020.	Maturity		8,317,000	8,317,000	8,191,413	8,288,763		28,237		28,237		8,317,000			0	101,883	06/04/2020.
00084D AQ 3	ABN AMRO BANK NV 2.650% 01/19/21	D	05/26/2020.	Barclays Capital		12,168,240	12,000,000	11,794,320	11,914,044		32,877		32,877		11,946,920		221,320	221,320	272,950	01/19/2021.
17186H AC 6	CIMPRESS NV 7.000% 06/15/26	D	05/27/2020.	Various		12,498,938	13,700,000	13,700,000	13,700,000				0		13,700,000		(1,201,064)	(1,201,064)	426,597	06/15/2026.
225433 AK 7	CRED SUIS GP FUN 3.125% 12/10/20	D	12/10/2020.	Maturity		24,561,000	24,561,000	25,197,867	24,750,498		(189,498)		(189,498)		24,561,000			0	767,531	12/10/2020.
23329P AC 4	DNB BANK ASA 2.125% 10/02/20	D	05/27/2020.	Wells Fargo Bank		30,188,100	30,000,000	29,977,500	29,993,792		2,832		2,832		29,996,623		191,475	191,475	419,688	10/02/2020.
47032F AB 5	JAMES HARDIE INTL FIN 5.000% 01/15/28	D	02/12/2020.	Morgan Stanley		9,062,900	8,560,000	8,281,800	8,298,200		2,933		2,933		8,301,132		761,767	761,767	248,478	01/15/2028.
65557C AX 1	NORDEA BANK AB 2.125% 05/29/20	D	05/29/2020.	Maturity		10,000,000	10,000,000	9,991,600	9,998,648		1,352		1,352		10,000,000			0	106,250	05/29/2020.
82481L AB 5	SHIRE ACQ INV IRELAND DA	D	08/03/2020.	Call 100.0000		14,600,000	14,600,000	14,584,232	14,594,074		1,954		1,954		14,596,028		3,970	3,970	533,970	09/23/2021.
830505 AV 5	SKANDINAV ENSKIL 2.300% 03/11/20	D	03/11/2020.	Maturity		12,000,000	12,000,000	11,991,720	11,999,062		938		938		12,000,000			0	138,000	03/11/2020.
86960B AL 6	SVENSKA HANDELSBANKEN AB	D	05/26/2020.	Barclays Capital		21,588,407	21,229,000	20,724,811	20,964,298		85,302		85,302		21,049,600		538,805	538,805	343,850	03/30/2021.
902674 XF 2	UBS AG LONDON 2.200% 06/08/20	D	05/11/2020.	Call 100.0000		17,070,000	17,070,000	17,019,590	17,059,064		8,796		8,796		17,067,860		2,140	2,140	156,474	06/08/2020.
902674 XK 1	UBS AG LONDON 2.450% 12/01/20	D	11/02/2020.	Call 100.0000		22,000,000	22,000,000	21,771,460	21,912,655		79,007		79,007		21,991,662		8,339	8,339	495,580	12/01/2020.
78466D BE 3	SS&C TECH HLDG EUROPE B TERM LOAN	D	01/31/2020.	Credit Suisse		1,973,059	3,029,541	3,040,938	3,021,445		116		116		3,021,561		(1,048,502)	(1,048,502)	10,563	02/28/2025.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,255,709,481	2,243,979,059	2,244,575,600	2,245,877,101	77,583	(2,421,926)	0	(2,344,343)	0	2,243,532,755	0	12,176,718	12,176,718	31,085,401	XXX
8399997.	Total - Bonds - Part 4					3,824,483,680	3,742,726,161	3,740,424,886	3,742,099,732	(839,240)	(3,156,864)	0	(3,996,104)	0	3,738,103,627	0	86,380,045	86,380,045	41,562,487	XXX
8399998.	Total - Bonds - Summary Item from Part 5					3,509,537,005	3,372,616,126	3,436,794,383			(3,019,064)		(3,019,064)		3,433,775,310		75,761,691	75,761,691	17,751,353	XXX
8399999.	Total - Bonds					7,334,020,685	7,115,342,287	7,177,219,269	3,742,099,732	(839,240)	(6,175,928)	0	(7,015,168)	0	7,171,878,937	0	162,141,736	162,141,736	59,313,840	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
172967 ER 8	CITIGROUP INC	..	05/22/2020.	Class Action Litigation		2,976							0				2,976	2,976		XXX
225401 AJ 7	CREDIT SUISSE GROUP AG	D	08/04/2020.	Various	10,000,000.000	10,837,500		10,000,000	10,000,000	(943,500)			(943,500)		10,000,000		837,500	837,500	588,539	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					10,840,476	XXX	10,000,000	10,000,000	(943,500)	0	0	(943,500)	0	10,000,000	0	840,476	840,476	588,539	XXX
8999997.	Total - Preferred Stocks - Part 4					10,840,476	XXX	10,000,000	10,000,000	(943,500)	0	0	(943,500)	0	10,000,000	0	840,476	840,476	588,539	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5					5,318,750	XXX	5,425,000					0		5,425,000		(106,250)	(106,250)	208,333	XXX
8999999.	Total - Preferred Stocks					16,159,226	XXX	15,425,000	10,000,000	(943,500)	0	0	(943,500)	0	15,425,000	0	734,226	734,226	796,872	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001084 10 2	AGCO CORP	..	03/25/2020.	State Street Bank	7,100.000	320,214	XXX	203,583	548,475	(344,892)			(344,892)		203,583		116,631	116,631	1,136	XXX
00164V 10 3	AMC NETWORKS INC A	..	03/25/2020.	State Street Bank	4,450.000	115,382	XXX	69,765	175,775	(106,010)			(106,010)		69,765		45,617	45,617		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
00206R 10 2	AT&T	..	04/01/2020.	Class Action Litigation		3	XXX						0				3	3		XXX
008252 10 8	AFFILIATED MANAGERS GROUP	..	03/25/2020.	State Street Bank	6,950.000	362,307	XXX	199,788	588,943	(389,155)			(389,155)		199,788		162,518	162,518	2,224	XXX
018581 10 8	ALLIANCE DATA SYSTEMS CORP	..	03/25/2020.	State Street Bank	9,400.000	397,493	XXX	1,414,491	1,054,680	359,811			359,811		1,414,491		(1,016,999)	(1,016,999)	5,922	XXX
035710 40 9	ANNALY CAPITAL MGMT INC	..	03/25/2020.	State Street Bank	50,000.000	301,253	XXX	487,790	471,000	16,790			16,790		487,790		(186,537)	(186,537)	12,500	XXX
037411 10 5	APACHE CORP	..	03/25/2020.	State Street Bank	12,000.000	72,007	XXX	315,167	307,080	8,087			8,087		315,167		(243,160)	(243,160)	3,000	XXX
03748R 74 7	APARTMENT INVT & MGMT CO -A	..	12/14/2020.	State Street Bank	0.580	25	XXX	18	37	(19)			(19)		18		7	7	5	XXX
03748R 74 7	APARTMENT INVT & MGMT CO -A	..	12/01/2020.	Reverse Stock Split	3,156.420		XXX						0					0	29,765	XXX
03748R 74 7	APARTMENT INVT & MGMT CO -A	..	12/31/2020.	Return of Capital		234,598	XXX						0					0		XXX
03755L 10 4	APERGY CORP	..	03/25/2020.	State Street Bank	54,900.000	274,521	XXX	967,519	1,854,522	(887,003)			(887,003)		967,519		(692,998)	(692,998)		XXX
037833 10 0	APPLE COMPUTER INC	..	03/25/2020.	State Street Bank	59,700.000	15,032,462	XXX	1,604,919	17,530,905	(15,925,986)			(15,925,986)		1,604,919		13,427,544	13,427,544	45,969	XXX
071813 10 9	BAXTER INTERNATIONAL INC	..	03/25/2020.	State Street Bank	49,394.000	3,604,665	XXX	1,333,372	4,130,326	(2,796,954)			(2,796,954)		1,333,372		2,271,293	2,271,293	21,733	XXX
097023 10 5	BOEING CO	..	03/25/2020.	State Street Bank	22,800.000	3,875,281	XXX	635,149	7,427,328	(6,792,179)			(6,792,179)		635,149		3,240,132	3,240,132	46,854	XXX
126650 10 0	CVS HEALTH CORP	..	03/25/2020.	State Street Bank	38,200.000	2,077,847	XXX	506,547	2,837,878	(2,331,331)			(2,331,331)		506,547		1,571,300	1,571,300	19,100	XXX
13057Q 20 6	CALIFORNIA RESOURCES COR	..	06/23/2020.	State Street Bank	404.000	568	XXX	1,164	3,648	(2,484)			(2,484)		1,164		(596)	(596)		XXX
14149Y 10 8	CARDINAL HEALTH INC	..	03/25/2020.	State Street Bank	11,000.000	483,714	XXX	276,177	556,380	(280,203)			(280,203)		276,177		207,537	207,537	5,292	XXX
14575E 10 5	CARS.COM INC	..	03/25/2020.	State Street Bank	5,600.000	20,270	XXX	49,752	68,432	(18,680)			(18,680)		49,752		(29,482)	(29,482)		XXX
166764 10 0	CHEVRON CORP	..	06/23/2020.	State Street Bank	70,467.000	5,823,667	XXX	4,274,537	8,491,978	(4,217,441)			(4,217,441)		4,274,537		1,549,131	1,549,131	143,534	XXX
19626G 10 8	COLONY NORTHSTAR INC A	..	03/25/2020.	State Street Bank	122,300.000	261,251	XXX	650,636	580,925	69,711			69,711		650,636		(389,385)	(389,385)	13,453	XXX
20825C 10 4	CONOCOPHILLIPS	..	06/23/2020.	State Street Bank	79,877.000	3,173,182	XXX	2,363,784	5,194,401	(2,830,617)			(2,830,617)		2,363,784		809,398	809,398	56,069	XXX
22002T 10 8	CORPORATE OFFICE PROPERTIES	..	03/25/2020.	State Street Bank	25,300.000	497,192	XXX	556,830	743,314	(186,484)			(186,484)		556,830		(59,637)	(59,637)	6,958	XXX
222070 20 3	COTY INC A	..	03/25/2020.	State Street Bank	130,200.000	703,898	XXX	962,595	1,464,750	(502,155)			(502,155)		962,595		(258,697)	(258,697)	16,275	XXX
22662X 10 0	CRIMSON WINE GROUP LTD	..	06/23/2020.	State Street Bank	2,740.000	14,957	XXX	16,777	20,276	(3,499)			(3,499)		16,777		(1,821)	(1,821)		XXX
24703L 20 2	DELL TECHNOLOGIES INC	..	03/25/2020.	State Street Bank	2,931.000	118,413	XXX	130,723	150,624	(19,902)			(19,902)		130,723		(12,310)	(12,310)		XXX
26614N 10 2	DUPONT DE NEMOURS INC	..	03/25/2020.	State Street Bank	21,999.000	733,906	XXX	823,952	1,412,336	(588,384)			(588,384)		823,952		(90,046)	(90,046)	6,600	XXX
26875P 10 1	EOG RESOURCES INC	..	06/23/2020.	State Street Bank	34,600.000	1,621,378	XXX	2,283,258	2,898,096	(614,838)			(614,838)		2,283,258		(661,880)	(661,880)	17,523	XXX
26969P 10 8	EAGLE MATLS INC CLASS A	..	03/25/2020.	State Street Bank	3,500.000	174,760	XXX	267,536	317,310	(49,774)			(49,774)		267,536		(92,777)	(92,777)	350	XXX
294600 10 1	EQUITRANS MIDSTREAM CORP	..	03/25/2020.	State Street Bank	93,620.000	452,100	XXX	1,250,763	1,250,763				0		1,250,763		(798,664)	(798,664)	42,129	XXX
30231G 10 2	EXXON MOBILE CORP	..	03/25/2020.	State Street Bank	10,434.000	383,987	XXX	691,541	728,085	(36,543)			(36,543)		691,541		(307,555)	(307,555)	9,078	XXX
34959J 10 8	FORTIVE CORPORATION	..	10/09/2020.	Spin Off		8,092	XXX	8,092	75,793	(67,701)			(67,701)		8,092			0		XXX
35137L 10 5	FOX CORP	..	03/25/2020.	State Street Bank	25,530.000	588,390	XXX	805,216	946,397	(141,181)			(141,181)		805,216		(216,827)	(216,827)	5,872	XXX
35671D 85 7	FREEPORT-MCMORAN COPPER & GOLD CLASS B.	..	03/25/2020.	State Street Bank	116,000.000	817,422	XXX	957,723	1,521,920	(564,197)			(564,197)		957,723		(140,300)	(140,300)	5,800	XXX
36164V 30 5	GCI LIBERTY INC A	..	12/21/2020.	Tax Free Exchange	5,620.000	55,341	XXX	55,341	398,177	(342,836)			(342,836)		55,341			0		XXX
36472T 10 9	GANNETT CO INC	..	03/25/2020.	State Street Bank	4,558.000	8,569	XXX	28,624	29,080	(456)			(456)		28,624		(20,055)	(20,055)		XXX
366505 10 5	GARRETT MOTION INC	..	03/25/2020.	State Street Bank	2,530.000	7,854	XXX	10,058	25,275	(15,216)			(15,216)		10,058		(2,205)	(2,205)		XXX
369604 10 3	GENERAL ELECTRIC CO	..	06/23/2020.	State Street Bank	26,200.000	184,098	XXX	259,660	292,392	(32,732)			(32,732)		259,660		(75,562)	(75,562)	524	XXX
37045V 10 0	GENERAL MOTORS CO	..	03/25/2020.	State Street Bank	21,400.000	452,226	XXX	617,411	783,240	(165,829)			(165,829)		617,411		(165,186)	(165,186)	8,132	XXX
375558 10 3	GILEAD SCIENCES INC	..	03/25/2020.	State Street Bank	28,400.000	2,014,288	XXX	619,618	1,845,432	(1,225,814)			(1,225,814)		619,618		1,394,670	1,394,670	19,312	XXX
412822 10 8	HARLEY-DAVIDSON INC	..	03/25/2020.	State Street Bank	15,600.000	301,034	XXX	385,596	580,164	(194,568)			(194,568)		385,596		(84,562)	(84,562)	5,928	XXX
42225P 50 1	HEALTHCARE TRUST OF AME A	..	03/25/2020.	State Street Bank	16,600.000	370,336	XXX	497,957	502,648	(4,691)			(4,691)		497,957		(127,621)	(127,621)	5,229	XXX
423452 10 1	HELMERICH & PAYNE	..	03/25/2020.	State Street Bank	6,500.000	114,620	XXX	260,455	295,295	(34,840)			(34,840)		260,455		(145,835)	(145,835)	4,615	XXX
42806J 10 6	HERTZ GLOBAL HOLDINGS INC	..	05/26/2020.	State Street Bank	5,368.000	3,040	XXX	40,191	84,546	(44,355)			(44,355)		40,191		(37,151)	(37,151)		XXX
44107P 10 4	HOST HOTELS & RESORTS INC	..	06/23/2020.	State Street Bank	40,648.000	460,507	XXX	403,125	754,020	(350,895)			(350,895)		403,125		57,382	57,382	18,292	XXX

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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
458140 10 0	INTEL CORP		03/25/2020.	State Street Bank	65,400.000	3,325,843	XXX	1,207,356	3,914,190	(2,706,834)			(2,706,834)		1,207,356		2,118,488	2,118,488	21,582	XXX
459200 10 1	INTL BUSINESS MACHINES CORP		06/23/2020.	State Street Bank	3,500.000	425,792	XXX	485,615	469,140	16,475			16,475		485,615		(59,823)	(59,823)	11,375	XXX
46187W 10 7	INVITATION HOMES INC		03/25/2020.	State Street Bank	27,900.000	516,934	XXX	817,570	836,163	(18,593)			(18,593)		817,570		(300,637)	(300,637)	4,185	XXX
46609J 10 6	J ALEXANDER'S HOLDINGS		06/23/2020.	State Street Bank	157.000	819	XXX	1,701	1,501	201			201		1,701		(882)	(882)		XXX
49446R 10 9	KIMCO REALTY CORP		06/23/2020.	State Street Bank	29,500.000	387,173	XXX	378,214	610,945	(232,731)			(232,731)		378,214		8,959	8,959	16,520	XXX
531172 10 4	LIBERTY PROPERTY TRUST		02/04/2020.	Tax Free Exchange	11,300.000	336,744	XXX	336,744	678,565	(341,821)			(341,821)		336,744			0	4,633	XXX
531465 10 2	LIBERTY TRIPADVISOR HDG A		03/25/2020.	State Street Bank	4,534.000	8,888	XXX	31,710	33,325	(1,615)			(1,615)		31,710		(22,821)	(22,821)		XXX
54142L 10 9	LOGMEIN INC		09/01/2020.	State Street Bank	3,814.000	328,195	XXX	59,435	327,012	(267,577)			(267,577)		59,435		268,759	268,759		XXX
55616P 10 4	MACYS INC		03/25/2020.	State Street Bank	30,400.000	169,333	XXX	534,122	516,800	17,322			17,322		534,122		(364,789)	(364,789)	22,952	XXX
55825T 10 3	MADISON SQUARE GRDN SPORTS		04/20/2020.	Spin Off		9,824	XXX	9,824	125,173	(115,349)			(115,349)		9,824			0		XXX
57636Q 10 4	MASTERCARD INC CLASS A		12/16/2020.	State Street Bank	12,756.000	3,492,721	XXX	136,631	3,808,814	(3,672,183)			(3,672,183)		136,631		3,356,090	3,356,090	11,410	XXX
576485 20 5	MATADOR RESOURCES CO		03/25/2020.	State Street Bank	42,000.000	103,137	XXX	694,260	754,740	(60,480)			(60,480)		694,260		(591,123)	(591,123)		XXX
580135 10 1	MCDONALD'S CORP		06/23/2020.	State Street Bank	4,900.000	923,406	XXX	885,621	968,289	(82,668)			(82,668)		885,621		37,785	37,785	12,250	XXX
58155Q 10 3	MCKESSON HBOC INC		03/10/2020.	Tax Free Exchange	949.000	57,068	XXX	57,068	131,266	(74,198)			(74,198)		57,068			0	778	XXX
58463J 30 4	MEDICAL PROPERTIES TRUST INC		03/25/2020.	State Street Bank	44,500.000	703,343	XXX	918,898	939,395	(20,497)			(20,497)		918,898		(215,556)	(215,556)	12,015	XXX
58933Y 10 5	MERCK & CO INC		12/01/2020.	State Street Bank	1.000	421	XXX	34	91	(57)			(57)		34		387	387	3	XXX
608190 10 4	MOHAWK INDUSTRIES INC		03/25/2020.	State Street Bank	4,700.000	352,412	XXX	197,882	640,986	(443,104)			(443,104)		197,882		154,530	154,530		XXX
63938C 10 8	NAVIENT CORP		06/23/2020.	State Street Bank	82,900.000	656,545	XXX	618,676	1,134,072	(515,396)			(515,396)		618,676		37,869	37,869	18,208	XXX
651229 10 6	NEWELL BRANDS INC		03/25/2020.	State Street Bank	18,800.000	233,303	XXX	266,426	361,336	(94,910)			(94,910)		266,426		(33,123)	(33,123)	4,324	XXX
655664 10 0	NORDSTROM INC		03/25/2020.	State Street Bank	11,400.000	202,828	XXX	367,401	466,602	(99,201)			(99,201)		367,401		(164,574)	(164,574)	4,218	XXX
67066G 10 4	NVIDIA CORP		12/09/2020.	Various	17,850.000	9,574,310	XXX	242,848	4,200,105	(3,957,257)			(3,957,257)		242,848		9,331,461	9,331,461	11,227	XXX
674599 10 5	OCCIDENTAL PETROLEUM CORP		03/25/2020.	State Street Bank	11,720.000	129,777	XXX	482,981	482,981				0		482,981		(353,204)	(353,204)	14,173	XXX
68389X 10 5	ORACLE CORPORATION		03/25/2020.	State Street Bank	16,900.000	797,074	XXX	352,345	895,362	(543,017)			(543,017)		352,345		444,730	444,730	4,056	XXX
69007J 10 6	OUTFRONT MEDIA INC		03/25/2020.	State Street Bank	32,800.000	406,957	XXX	890,159	879,696	10,463			10,463		890,159		(483,202)	(483,202)	12,464	XXX
717081 10 3	PFIZER INC		11/17/2020.	Spin Off		72,239	XXX	72,239	166,713	(94,474)			(94,474)		72,239			0		XXX
723787 10 7	PIONEER NATURAL RESOURCES CO		03/25/2020.	State Street Bank	15,700.000	1,112,955	XXX	339,985	2,376,509	(2,036,524)			(2,036,524)		339,985		772,970	772,970	6,908	XXX
74915M 10 0	QURATE RETAIL INC		03/25/2020.	State Street Bank	34,000.000	183,681	XXX	298,877	286,620	12,257			12,257		298,877		(115,196)	(115,196)		XXX
75281A 10 9	RANGE RESOURCES CORP		03/25/2020.	State Street Bank	341,200.000	915,761	XXX	1,654,820	1,654,820				0		1,654,820		(739,060)	(739,060)		XXX
755111 50 7	RAYTHEON COMPANY		04/03/2020.	Tax Free Exchange	34,600.000	1,219,511	XXX	1,219,511	7,603,004	(6,383,493)			(6,383,493)		1,219,511			0	32,611	XXX
758849 10 3	REGENCY CENTERS CORP		03/25/2020.	State Street Bank	28,800.000	1,174,343	XXX	1,487,683	1,816,992	(329,309)			(329,309)		1,487,683		(313,341)	(313,341)	17,136	XXX
76118Y 10 4	RESIDEO TECHNOLOGIES INC		03/25/2020.	State Street Bank	4,216.000	22,556	XXX	28,430	50,297	(21,866)			(21,866)		28,430		(5,876)	(5,876)		XXX
78440X 10 1	SL GREEN REALTY CORP		03/25/2020.	State Street Bank	16,100.000	749,319	XXX	1,377,001	1,479,268	(102,267)			(102,267)		1,377,001		(627,683)	(627,683)	14,249	XXX
78573L 10 6	SABRA HEALTH CARE INC		03/25/2020.	State Street Bank	5,424.000	60,635	XXX	98,562	115,748	(17,186)			(17,186)		98,562		(37,927)	(37,927)	2,441	XXX
828806 10 9	SIMON PROPERTY GROUP INC		03/25/2020.	State Street Bank	17,216.000	1,019,759	XXX	562,992	2,564,495	(2,001,503)			(2,001,503)		562,992		456,766	456,766	36,154	XXX
82981J 10 9	SITE CENTERS CORP		03/25/2020.	State Street Bank	35,000.000	203,895	XXX	427,161	490,700	(63,539)			(63,539)		427,161		(223,266)	(223,266)	14,000	XXX
84860W 30 0	SPIRIT REALTY CAPITAL INC		03/25/2020.	State Street Bank	7,200.000	188,664	XXX	272,951	354,096	(81,145)			(81,145)		272,951		(84,287)	(84,287)	4,500	XXX
87161C 50 1	SYNOVUS FINANCIAL CORP		03/25/2020.	State Street Bank	14,614.000	229,110	XXX	421,146	572,869	(151,723)			(151,723)		421,146		(192,036)	(192,036)	9,207	XXX
87236Y 10 8	TD AMERITRADE HOLDING CORP		10/06/2020.	Tax Free Exchange	33,700.000	312,377	XXX	312,377	1,674,890	(1,362,513)			(1,362,513)		312,377			0	31,341	XXX
878237 10 6	TECH DATA CORP		07/01/2020.	State Street Bank	12,700.000	1,841,500	XXX	554,788	1,823,720	(1,268,932)			(1,268,932)		554,788		1,286,712	1,286,712		XXX
88554D 20 5	3D SYSTEMS		02/25/2020.	Class Action Litigation		115	XXX						0				115	115		XXX
902973 30 4	US BANCORP		03/25/2020.	State Street Bank	17,001.000	521,494	XXX	399,733	1,007,989	(608,257)			(608,257)		399,733		121,762	121,762	7,139	XXX

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90384S 30 3	ULTA BEAUTY INC.	..	03/25/2020.	State Street Bank.	2,700.000	525,869	XXX	517,103	683,478	(166,375)			(166,375)		517,103		8,767	8,767		XXX
922475 10 8	VEEVA SYSTEMS INC A.	..	03/25/2020.	State Street Bank.	7,190.000	1,021,193	XXX	1,174,656	1,011,345	163,311			163,311		1,174,656		(153,463)	(153,463)		XXX
92276F 10 0	VENTAS INC.	..	03/25/2020.	State Street Bank.	19,323.000	569,394	XXX	694,755	1,115,710	(420,955)			(420,955)		694,755		(125,362)	(125,362)	15,314	XXX
92339V 30 8	VEREIT INC.	..	03/25/2020.	State Street Bank.	153,600.000	753,821	XXX	1,412,838	1,419,264	(6,426)			(6,426)		1,412,838		(659,016)	(659,016)	21,119	XXX
93964W 10 8	WASHINGTON PRIME GROUP INC.	..	03/25/2020.	State Street Bank.	8,553.000	10,007	XXX	35,557	31,133	4,424			4,424		35,557		(25,551)	(25,551)	1,068	XXX
949746 10 1	WELLS FARGO & CO.	..	06/23/2020.	State Street Bank.	144,200.000	4,022,133	XXX	3,979,112	7,757,960	(3,778,847)			(3,778,847)		3,979,112		43,021	43,021	117,160	XXX
95040Q 10 4	WELLTOWER INC.	..	06/23/2020.	State Street Bank.	2,900.000	149,627	XXX	130,173	237,162	(106,988)			(106,988)		130,173		19,453	19,453	4,291	XXX
950814 10 3	WESCO AIRCRAFT HOLDINGS INC.	..	01/09/2020.	Citigroup.	1,956,070.000	21,614,574	XXX	21,555,891	21,555,891				0		21,555,891		58,682	58,682		XXX
983134 10 7	WYNN RESORTS LTD.	..	06/23/2020.	State Street Bank.	10,500.000	841,243	XXX	969,911	1,458,135	(488,223)			(488,223)		969,911		(128,668)	(128,668)	10,500	XXX
806857 10 8	SCHLUMBERGER LTD.	C	06/23/2020.	State Street Bank.	16,273.000	321,744	XXX	492,343	654,175	(161,830)			(161,830)		492,343		(170,599)	(170,599)	18,306	XXX
G0177J 10 8	ALLERGAN PLC.	C	05/11/2020.	State Street Bank.	19,446.000	3,593,640	XXX	3,675,374	3,717,492	(42,117)			(42,117)		3,675,374		(81,733)	(81,733)	23,895	XXX
G5960L 10 3	MEDTRONIC PLC.	C	06/23/2020.	State Street Bank.	25,700.000	2,420,190	XXX	2,812,274	2,915,665	(103,390)			(103,390)		2,812,274		(392,082)	(392,082)	24,083	XXX
N53745 10 0	LYONDELLBASELL IND A.	C	06/23/2020.	State Street Bank.	9,900.000	493,203	XXX	922,370	935,352	(12,981)			(12,981)		922,370		(429,168)	(429,168)	10,499	XXX
V7780T 10 3	ROYAL CARIBBEAN CRUISES LTD.	C	03/25/2020.	State Street Bank.	6,400.000	254,213	XXX	545,747	854,464	(308,717)			(308,717)		545,747		(291,535)	(291,535)	9,983	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					116,078,730	XXX	85,707,081	160,505,151	(74,798,060)	0	0	(74,798,060)	0	85,707,081	0	30,137,038	30,137,038	1,197,450	XXX
9799997.	Total - Common Stocks - Part 4					116,078,730	XXX	85,707,081	160,505,151	(74,798,060)	0	0	(74,798,060)	0	85,707,081	0	30,137,038	30,137,038	1,197,450	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					3,468,770	XXX	3,530,251					0		3,530,251		(61,479)	(61,479)	55,292	XXX
9799999.	Total - Common Stocks					119,547,500	XXX	89,237,332	160,505,151	(74,798,060)	0	0	(74,798,060)	0	89,237,332	0	30,075,559	30,075,559	1,252,742	XXX
9899999.	Total - Preferred and Common Stocks					135,706,726	XXX	104,662,332	170,505,151	(75,741,560)	0	0	(75,741,560)	0	104,662,332	0	30,809,785	30,809,785	2,049,614	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					7,469,727,411	XXX	7,281,881,601	3,912,604,883	(76,580,800)	(6,175,928)	0	(82,756,728)	0	7,276,541,269	0	192,951,521	192,951,521	61,363,454	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	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 YY 0	US TREASURY NOTE 1.750% 12/31/24		01/07/2020	Barclays Capital	03/06/2020	JP Morgan Securities Inc.	25,000,000	25,171,875	26,335,938	25,166,138		(5,737)		(5,737)			1,169,799	1,169,799	82,933	9,615
912828 Z2 9	US TREASURY NOTE 1.500% 01/15/23		02/11/2020	Various	03/02/2020	Goldman Sachs	65,000,000	65,195,703	66,122,266	65,190,918		(4,785)		(4,785)			931,348	931,348	128,571	59,135
912828 Z5 2	US TREASURY NOTE 1.375% 01/31/25		02/25/2020	Various	03/12/2020	Various	170,500,000	170,661,758	176,153,242	170,660,373		(1,385)		(1,385)			5,492,869	5,492,869	236,885	114,061
912828 Z6 0	US TREASURY NOTE 1.375% 01/31/22		02/25/2020	Various	04/21/2020	JP Morgan Securities Inc.	160,000,000	160,241,406	162,892,188	160,224,579		(16,827)		(16,827)			2,667,608	2,667,608	371,326	148,832
912828 Z7 8	US TREASURY NOTE 1.500% 01/31/27		02/25/2020	Various	03/13/2020	Various	115,000,000	115,532,227	120,529,102	115,528,053		(4,173)		(4,173)			5,001,048	5,001,048	197,802	89,629
912828 Z8 6	US TREASURY NOTE 1.375% 02/15/23		02/24/2020	Various	09/30/2020	Various	139,500,000	139,637,695	142,545,898	139,607,790		(29,906)		(29,906)			2,938,109	2,938,109	605,032	31,580
912828 Z9 4	US TREASURY NOTE 1.500% 02/15/30		03/31/2020	Various	04/01/2020	Various	85,000,000	88,575,195	91,643,359	88,563,578		(11,617)		(11,617)			3,079,781	3,079,781	153,091	83,860
912828 ZA 1	US TREASURY NOTE 1.125% 02/28/22		03/03/2020	Goldman Sachs	05/19/2020	JP Morgan Securities Inc.	20,000,000	20,099,219	20,335,156	20,088,807		(10,412)		(10,412)			246,349	246,349	49,524	2,446
912828 ZA 1	US TREASURY NOTE 1.125% 02/28/22		03/03/2020	Goldman Sachs	12/23/2020	Progressive Investment Company Inc.	65,000,000	65,322,461	65,779,350	65,192,612		(129,849)		(129,849)			586,738	586,738	595,908	7,948
912828 ZB 9	US TREASURY NOTE 1.125% 02/28/27		03/23/2020	JP Morgan Securities Inc.	04/02/2020	JP Morgan Securities Inc.	30,000,000	31,050,000	31,259,766	31,045,962		(4,038)		(4,038)			213,804	213,804	31,182	22,011
912828 ZC 7	US TREASURY NOTE 1.125% 02/28/25		03/23/2020	Various	04/01/2020	JP Morgan Securities Inc.	55,000,000	56,133,984	57,094,727	56,124,062		(9,922)		(9,922)			970,665	970,665	55,486	18,954
912828 ZD 5	US TREASURY NOTE 0.500% 03/15/23		03/13/2020	Morgan Stanley	06/17/2020	Morgan Stanley	60,000,000	59,917,969	60,459,375	59,924,857		6,889		6,889			534,518	534,518	77,446	815
912828 ZE 3	US TREASURY NOTE 0.625% 03/31/27		04/06/2020	Citigroup	05/05/2020	Barclays Capital	15,000,000	15,062,109	15,091,406	15,061,410		(699)		(699)			29,996	29,996	9,221	1,793
912828 ZF 0	US TREASURY NOTE 0.500% 03/31/25		03/31/2020	Barclays Capital	06/05/2020	JP Morgan Securities Inc.	15,000,000	15,089,648	15,015,234	15,086,338		(3,311)		(3,311)			(71,103)	(71,103)	14,139	205
912828 ZG 8	US TREASURY NOTE 0.375% 03/31/22		03/31/2020	Goldman Sachs	07/15/2020	Various	99,200,000	99,494,500	99,554,203	99,474,164		(20,336)		(20,336)			80,039	80,039	51,438	
912828 ZL 7	US TREASURY NOTE 0.375% 04/30/25		05/27/2020	Citigroup	06/16/2020	Goldman Sachs	25,000,000	25,028,320	25,041,992	25,028,023		(297)		(297)			13,969	13,969	12,228	7,388
912828 ZP 8	US TREASURY NOTE 0.125% 05/15/23		05/27/2020	Barclays Capital	09/11/2020	Barclays Capital	35,000,000	34,897,461	34,978,125	34,907,588		10,128		10,128			70,537	70,537	14,504	1,664
912828 ZQ 6	US TREASURY NOTE 0.625% 05/15/30		07/21/2020	Barclays Capital	09/11/2020	Bank of America Corp.	30,000,000	30,052,734	29,927,344	30,051,970		(765)		(765)			(124,626)	(124,626)	62,160	34,647
912828 ZS 2	US TREASURY NOTE 0.500% 05/31/27		06/25/2020	Credit Suisse	07/09/2020	Morgan Stanley	30,000,000	29,980,078	30,083,203	29,980,181		103		103			103,022	103,022	16,393	10,656
912828 ZU 7	US TREASURY NOTE 0.250% 06/15/23		06/29/2020	Barclays Capital	12/15/2020	Barclays Capital	21,700,000	21,746,621	21,755,945	21,739,363		(7,259)		(7,259)			16,583	16,583	27,274	2,223
912828 ZW 3	US TREASURY NOTE 0.250% 06/30/25		06/29/2020	JP Morgan Securities Inc.	09/30/2020	Morgan Stanley	30,000,000	29,953,125	29,988,281	29,955,472		2,347		2,347			32,809	32,809	18,954	
912828 ZX 1	US TREASURY NOTE 0.125% 06/30/22		07/28/2020	Various	12/23/2020	Progressive Investment Company Inc.	90,000,000	89,966,016	90,007,200	89,973,101		7,086		7,086			34,099	34,099	53,804	8,662
91282C AB 7	US TREASURY N/B NOTE 0.250% 07/31/25		08/24/2020	Various	09/24/2020	Goldman Sachs	40,000,000	39,962,305	39,963,281	39,962,721		417		417			560	560	11,957	6,522
91282C AC 5	US TREASURY N/B NOTE 0.125% 07/31/22		08/25/2020	Goldman Sachs	09/15/2020	Goldman Sachs	60,000,000	59,960,156	59,983,594	59,961,332		1,176		1,176			22,262	22,262	9,579	5,299
91282C AD 3	US TREASURY N/B NOTE 0.375% 07/31/27		08/26/2020	Various	09/16/2020	Various	60,000,000	59,480,078	59,658,594	59,483,937		3,858		3,858			174,657	174,657	27,921	16,152
91282C AE 1	US TREASURY N/B NOTE 0.625% 08/15/30		10/13/2020	Various	12/15/2020	Various	40,000,000	39,625,586	39,026,953	39,632,196		6,610		6,610			(605,243)	(605,243)	72,520	26,240
91282C AF 8	US TREASURY N/B NOTE 0.125% 08/15/23		08/24/2020	Barclays Capital	09/15/2020	Goldman Sachs	40,000,000	39,954,883	39,960,938	39,955,827		944		944			5,110	5,110	4,348	1,223
91282C AF 8	US TREASURY N/B NOTE 0.125% 08/15/23		09/08/2020	Various	12/23/2020	Progressive Investment Company Inc.	152,000,000	151,863,320	151,916,400	151,877,367		14,047		14,047			39,033	39,033	67,120	9,541
91282C AG 6	US TREASURY N/B NOTE 0.125% 08/31/22		09/08/2020	Various	12/23/2020	Progressive Investment Company Inc.	105,000,000	104,974,805	105,000,000	104,978,540		3,735		3,735			21,460	21,460	41,333	2,434
91282C AH 4	US TREASURY N/B NOTE 0.500% 08/31/27		09/03/2020	Barclays Capital	10/08/2020	Bank of America Corp.	15,000,000	15,079,688	14,966,602	15,078,595		(1,092)		(1,092)			(111,994)	(111,994)	8,080	829
91282C AK 7	US TREASURY N/B NOTE 0.125% 09/15/23		10/05/2020	Barclays Capital	12/23/2020	Progressive Investment Company Inc.	81,800,000	81,684,969	81,739,468	81,693,370		8,402		8,402			46,098	46,098	27,963	5,932
91282C AN 1	US TREASURY N/B NOTE 0.125% 09/30/22		10/20/2020	Various	12/23/2020	Progressive Investment Company Inc.	270,000,000	269,900,586	270,021,600	269,909,980		9,394		9,394			111,620	111,620	77,885	13,736
91282C AR 2	US TREASURY N/B NOTE 0.125% 10/31/22		11/16/2020	JP Morgan Securities Inc.	12/23/2020	Progressive Investment Company Inc.	90,000,000	89,910,938	90,003,600	89,915,567		4,630		4,630			88,033	88,033	15,849	5,024
91282C AU 5	US TREASURY N/B NOTE 0.500% 10/31/27		11/10/2020	Goldman Sachs	12/15/2020	JP Morgan Securities Inc.	15,000,000	14,785,547	14,867,578	14,788,360		2,813		2,813			79,219	79,219	9,530	2,486
91282C AV 3	US TREASURY N/B NOTE 0.875% 11/15/30		11/27/2020	Various	12/29/2020	Credit Suisse	40,000,000	39,963,672	39,785,938	39,964,049		377		377			(178,111)	(178,111)	43,508	8,460
91282C AZ 4	US TREASURY N/B NOTE 0.375% 11/30/25		12/08/2020	Various	12/21/2020	Goldman Sachs	145,000,000	144,827,930	145,060,273	144,829,418		1,488		1,488			230,856	230,856	28,455	4,636
0599999.	Total - Bonds - U.S. Government						2,534,700,000	2,540,784,567	2,564,548,119	2,540,606,598	0	(177,966)	0	(177,966)	0	0	23,941,521	23,941,521	3,311,349	764,638
Bonds - U.S. States, Territories and Possessions																				
574193 QS 0	MARYLAND ST 5.000% 08/01/29		03/20/2020	Barclays Capital	07/17/2020	Citigroup	10,500,000	12,320,385	14,015,610	12,257,096		(63,289)		(63,289)			1,758,514	1,758,514	247,917	77,292
574193 SF 6	MARYLAND ST 5.000% 03/15/29		03/20/2020	Barclays Capital	07/17/2020	Citigroup	15,145,000	17,944,553	20,597,049	17,853,913		(90,640)		(90,640)			2,743,136	2,743,136	258,727	12,621
57582R VP 8	MASSACHESETTS-RAMS-B 5.250% 01/01/33		03/23/2020	First Tennessee	08/07/2020	Barclays Capital	21,630,000	25,048,838	29,388,681	24,920,426		(128,412)		(128,412)			4,468,255	4,468,255	693,963	264,968

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
882723 6Q 7	TEXAS ST VAR VETERANS 0.170% 12/01/47	..	03/25/2020	Jefferies & Co Inc.	04/17/2020	Jefferies & Co Inc.	33,200,000	33,200,000	33,200,000	33,200,000				0				0	100,915	50,117
882723 6Q 7	TEXAS ST VAR VETERANS 0.170% 12/01/47	..	03/25/2020	Jefferies & Co Inc.	06/01/2020	Redemption 100.0000	1,800,000	1,800,000	1,800,000	1,800,000				0				0	5,916	2,717
882830 AF 9	TEXAS ST TRANSPRTN COMMISSION	..	06/18/2020	Citigroup	12/04/2020	Barclays Capital	30,815,000	38,240,182	38,393,641	37,797,328		(442,854)		(442,854)			596,313	596,313	641,979	
882830 AG 7	TEXAS ST TRANSPRTN COMMISSION	..	06/18/2020	Citigroup	12/23/2020	Citigroup	17,000,000	21,270,910	21,770,880	21,023,511		(247,399)		(247,399)			747,369	747,369	401,389	
93974E GJ 9	WASHINGTON ST 5.000% 06/01/34	..	03/26/2020	Citigroup	07/28/2020	Wells Fargo Bank	4,665,000	6,070,844	6,289,680	6,025,796		(45,048)		(45,048)			263,883	263,883	99,779	22,029
1799999.	Total - Bonds - U.S. States, Territories & Possessions						134,755,000	155,895,712	165,455,541	154,878,070	0	(1,017,642)	0	(1,017,642)	0	0	10,577,470	10,577,470	2,450,585	429,744
Bonds - U.S. Political Subdivisions of States																				
34153Q KP 0	FLORIDA ST BRD OF EDU PUBLIC E	..	03/25/2020	Bank of America Corp.	06/04/2020	Toronto Dominion	6,770,000	8,247,891	8,727,410	8,209,841		(38,050)		(38,050)			517,569	517,569	175,832	109,072
2499999.	Total - Bonds - U.S. Political Subdivisions of States						6,770,000	8,247,891	8,727,410	8,209,841	0	(38,050)	0	(38,050)	0	0	517,569	517,569	175,832	109,072
Bonds - U.S. Special Revenue and Special Assessment																				
13048R AH 0	CALIFORNIA ST 0.250% 10/01/45	..	09/25/2020	Bank of America Corp.	12/01/2020	Call 100.0000	24,000,000	24,000,000	24,000,000	24,000,000				0				0	9,200	
130536 RC 1	CALIFORNIA ST 0.300% 11/01/42	..	07/15/2020	Bank of America Corp.	10/15/2020	Call 100.0000	26,700,000	26,700,000	26,700,000	26,700,000				0				0	102,730	
130536 RL 1	CALIFORNIA ST 0.300% 11/01/42	..	07/15/2020	Bank of America Corp.	10/15/2020	Call 100.0000	32,000,000	32,000,000	32,000,000	32,000,000				0				0	131,766	959
18085P SF 2	CLARK CNTY NV ARPT REVENUE	..	03/31/2020	JP Morgan Securities Inc.	12/04/2020	JP Morgan Securities Inc.	4,515,000	5,186,381	5,419,264	5,103,018		(83,362)		(83,362)			316,246	316,246	232,648	78,385
18085P SG 0	CLARK CNTY NV ARPT REVENUE	..	03/31/2020	JP Morgan Securities Inc.	12/04/2020	JP Morgan Securities Inc.	4,360,000	5,121,605	5,402,781	5,043,010		(78,595)		(78,595)			359,771	359,771	224,661	75,694
18085P SH 8	CLARK CNTY NV ARPT REVENUE	..	03/31/2020	JP Morgan Securities Inc.	12/08/2020	JP Morgan Securities Inc.	3,630,000	4,459,056	4,759,039	4,403,186		(55,870)		(55,870)			355,853	355,853	188,054	63,021
181006 HL 4	CLARK CNTY NV PASSENGER FAC CH	..	03/30/2020	Wells Fargo Bank	12/08/2020	Barclays Capital	2,000,000	2,403,000	2,546,780	2,367,086		(35,914)		(35,914)			179,694	179,694	103,611	34,444
181006 HN 0	CLARK CNTY NV PASSENGER FAC CH	..	03/30/2020	Wells Fargo Bank	12/08/2020	Barclays Capital	6,955,000	8,615,993	9,227,894	8,503,069		(112,924)		(112,924)			724,825	724,825	360,308	119,781
181006 HQ 3	CLARK CNTY NV PASSENGER FAC CH	..	03/30/2020	Wells Fargo Bank	12/08/2020	Barclays Capital	1,930,000	2,370,909	2,523,822	2,341,085		(29,823)		(29,823)			182,737	182,737	99,985	33,239
181006 HR 1	CLARK CNTY NV PASSENGER FAC CH	..	03/30/2020	Wells Fargo Bank	12/08/2020	Barclays Capital	2,385,000	2,918,715	3,103,052	2,882,698		(36,017)		(36,017)			220,354	220,354	123,556	41,075
3137F6 2P 1	FHMS 2020-K118 X1 IO 0.962% 09/25/30	..	10/21/2020	Wells Fargo Bank	12/01/2020	Paydown		5,166				(5,166)		(5,166)				0	83	53
3137F6 GV 3	FHMS 2020-K119 X1 IO 0.933% 09/25/30	..	11/03/2020	JP Morgan Securities Inc.	12/01/2020	Paydown		3,373				(3,373)		(3,373)				0	34	14
419794 F5 6	HAWAII ST ARPTS SYS REVENUE	..	10/08/2020	Morgan Stanley	12/01/2020	Morgan Stanley	1,750,000	1,750,000	1,762,653	1,750,000				0			12,653	12,653	2,842	
419794 F6 4	HAWAII ST ARPTS SYS REVENUE	..	10/08/2020	Morgan Stanley	12/01/2020	Morgan Stanley	2,000,000	2,000,000	2,017,020	2,000,000				0			17,020	17,020	3,981	
419794 F7 2	HAWAII ST ARPTS SYS REVENUE	..	10/08/2020	Morgan Stanley	12/01/2020	Morgan Stanley	2,500,000	2,500,000	2,509,250	2,500,000				0			9,250	9,250	5,268	
419794 F8 0	HAWAII ST ARPTS SYS REVENUE	..	10/08/2020	Morgan Stanley	12/01/2020	Morgan Stanley	1,000,000	1,000,000	1,010,210	1,000,000				0			10,210	10,210	2,485	
419794 F9 8	HAWAII ST ARPTS SYS REVENUE	..	10/08/2020	Morgan Stanley	12/01/2020	Morgan Stanley	2,200,000	2,200,000	2,219,888	2,200,000				0			19,888	19,888	5,724	
419794 G2 2	HAWAII ST ARPTS SYS REVENUE	..	10/08/2020	Morgan Stanley	12/01/2020	Morgan Stanley	2,500,000	2,500,000	2,524,875	2,500,000				0			24,875	24,875	6,796	
477854 AA 1	MACARTHUR FOUNDATION 1.299% 12/01/30	..	08/20/2020	Morgan Stanley	12/10/2020	Morgan Stanley	2,650,000	2,650,000	2,604,977	2,650,000				0			(45,024)	(45,024)	10,231	
544445 PM 5	LOS ANGELES CA DEPT OF ARPTS A	..	03/30/2020	Morgan Stanley	12/02/2020	JP Morgan Securities Inc.	12,000,000	15,232,800	15,840,000	15,024,585		(208,215)		(208,215)			815,415	815,415	438,333	33,333
592646 W9 0	MET WASHINGTON DC ARPTS AUTH A	..	03/25/2020	Barclays Capital	04/14/2020	Barclays Capital	49,350,000	49,350,000	49,350,000	49,350,000				0				0	159,767	82,304
605155 BR 0	MISSION TX 0.250% 05/01/46	..	09/01/2020	Bank of America Corp.	12/01/2020	Call 100.0000	6,100,000	6,100,000	6,100,000	6,100,000				0				0	6,067	
605155 BS 8	MISSION TX 0.250% 07/01/40	..	09/01/2020	Bank of America Corp.	12/01/2020	Call 100.0000	33,200,000	33,200,000	33,200,000	33,200,000				0				0	14,835	1,541
63608R AK 0	NATIONAL FIN AUTH NH SOL WST D	..	09/01/2020	Bank of America Corp.	12/01/2020	Call 100.0000	5,000,000	5,000,000	5,000,000	5,000,000				0				0	4,973	
64972G WP 5	NEW YORK CITY NY 5.000% 06/15/30	..	03/20/2020	Barclays Capital	08/07/2020	Bank of America Corp.	16,055,000	19,191,826	22,743,513	19,089,130		(102,696)		(102,696)			3,654,383	3,654,383	318,870	13,379
64972G WQ 3	NEW YORK CITY NY 5.000% 06/15/31	..	03/13/2020	Morgan Stanley	11/12/2020	Various	30,065,000	39,978,606	43,259,905	39,622,717		(355,889)		(355,889)			3,637,188	3,637,188	665,892	
67765Q GT 7	OHIO ST WTR DEV AUTH REVENUE	..	03/20/2020	Bank of America Corp.	07/21/2020	Bank of America Corp.	33,440,000	39,049,560	45,802,434	38,878,306		(171,254)		(171,254)			6,924,128	6,924,128	1,077,511	524,822
708692 BL 1	PENNSYLVANIA ST ECON DEV FING	..	07/15/2020	Bank of America Corp.	10/15/2020	Call 100.0000	16,050,000	16,050,000	16,050,000	16,050,000				0				0	64,456	
708692 BM 9	PENNSYLVANIA ST ECON DEV FING	..	07/15/2020	Bank of America Corp.	10/15/2020	Call 100.0000	21,500,000	21,500,000	21,500,000	21,500,000				0				0	90,879	
79766D SJ 9	SAN FRANCISCO CALIF 5.000% 05/01/25	..	03/30/2020	Wells Fargo Bank	12/02/2020	Barclays Capital	3,995,000	4,571,479	4,752,812	4,498,272		(73,206)		(73,206)			254,539	254,539	246,358	111,527
79766D SL 4	SAN FRANCISCO CALIF 5.000% 05/01/27	..	03/31/2020	Bank of America Corp.	12/07/2020	JP Morgan Securities Inc.	9,970,000	11,783,742	12,532,589	11,620,133		(163,609)		(163,609)			912,456	912,456	621,740	279,714
91514A JW 6	UNIV OF TEXAS TX UNIV REVENUES	..	03/25/2020	Morgan Stanley	06/02/2020	Barclays Capital	5,000,000	6,314,250	6,934,200	6,298,341		(15,909)		(15,909)			635,859	635,859	34,722	

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	12	13	14	15	16	17	18	19	20	21
											Change in Book/Adjusted Carrying Value									
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
917393 DE 7	UTAH CNTY UT HOSP REVENUE	..	06/26/2020	JP Morgan Securities Inc.	12/10/2020	Various	8,750,000	10,259,665	10,200,112	10,103,029		(156,636)		(156,636)			97,083	97,083	186,497	
917393 DF 4	UTAH CNTY UT HOSP REVENUE	..	06/26/2020	JP Morgan Securities Inc.	12/07/2020	JP Morgan Securities Inc.	8,750,000	10,859,280	10,914,838	10,717,701		(141,579)		(141,579)			197,137	197,137	182,292	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						382,300,000	416,825,406	434,511,908	414,995,366	0	(1,830,037)	0	(1,830,037)	0	0	19,516,540	19,516,540	5,727,155	1,493,285
Bonds - Industrial and Miscellaneous																				
001055 BJ 0	AFLAC INC 3.600% 04/01/30	..	03/30/2020	Wells Fargo Bank	06/26/2020	Wells Fargo Bank	20,000,000	19,948,400	23,242,620	19,948,654		254		254			3,293,966	3,293,966	177,800	
05359A AA 1	AVMT 2018-AVM A 4.249% 07/05/40	..	03/19/2020	Various	07/13/2020	Bank of America Corp.	26,045,000	28,349,818	27,585,172	28,265,875		(83,943)		(83,943)			(680,703)	(680,703)	406,009	54,048
05454N AA 7	AXALTA COAT/DUTCH HLD BV	..	06/01/2020	Barclays Capital	06/03/2020	Barclays Capital	1,000,000	1,000,000	1,015,000	1,000,000				0			15,000	15,000		
056054 AA 7	BX TRUST 2019-XL A 1.061% 10/15/36	..	03/10/2020	JP Morgan Securities Inc.	12/04/2020	Morgan Stanley	9,492,978	9,398,790	9,498,911	9,435,663		36,873		36,873			63,248	63,248	105,930	16,998
056054 AA 7	BX TRUST 2019-XL A 1.061% 10/15/36	..	03/10/2020	JP Morgan Securities Inc.	11/15/2020	Paydown	61,027	60,422	61,027	61,027		606		606				0	415	109
056054 AH 2	BX TRUST 2019-XL E 1.959% 10/15/36	..	10/14/2020	JP Morgan Securities Inc.	12/15/2020	Paydown	12,205	12,205	12,205	12,205				0				0	128	27
056059 AA 6	BX TRUST 2018-IND A 0.902% 11/15/35	..	03/05/2020	Various	09/17/2020	Wells Fargo Bank	6,531,637	6,517,541	6,531,637	6,528,907		11,367		11,367			2,729	2,729	51,027	10,051
056059 AA 6	BX TRUST 2018-IND A 0.902% 11/15/35	..	03/05/2020	Various	09/15/2020	Paydown	2,831,782	2,825,670	2,831,782	2,831,782		6,111		6,111				0	17,303	4,357
233046 AE 1	DNKN 2017-1A A2I 3.629% 11/20/47	..	10/05/2020	Guggenheim Securities LLC	11/20/2020	Paydown	4,550	4,684	4,550	4,550		(134)		(134)				0	41	12
244199 BJ 3	DEERE & CO 3.100% 04/15/30	..	03/25/2020	Citigroup	11/06/2020	BNP Paribas Securities Corp.	12,000,000	11,977,320	13,760,520	11,978,458		1,138		1,138			1,782,062	1,782,062	226,903	
46650A AD 5	JPMMT 2018-7FRB A2 0.898% 04/25/46	..	04/02/2020	Bank of Montreal	12/28/2020	Paydown	576,888	539,391	576,888	576,888		37,498		37,498				0	2,630	326
47789K AB 9	JDOT 2020-A A2 1.010% 01/17/23	..	03/04/2020	Bank of America Corp.	12/15/2020	Paydown	5,745,218	5,744,812	5,745,218	5,745,218		406		406				0	41,576	
48250N AA 3	KFC HLD/PIZZA HUT/TACO	..	03/11/2020	Goldman Sachs	10/09/2020	Call 100.0000	4,500,000	4,550,625	4,500,000	4,538,000		(12,625)		(12,625)			(38,000)	(38,000)	305,000	63,750
552953 CG 4	MGM RESORTS INTERNATIONAL	..	08/12/2020	JP Morgan Securities Inc.	12/09/2020	Royal Bank of Canada	2,144,000	2,294,080	2,320,880	2,279,794		(14,286)		(14,286)			41,086	41,086	87,234	40,200
55336V BR 0	MPLX LP 1.750% 03/01/26	..	08/11/2020	JP Morgan Securities Inc.	12/28/2020	Various	18,850,000	18,809,473	19,306,976	18,811,603		2,131		2,131			495,373	495,373	108,549	
57636Q AP 9	MASTERCARD INC 3.350% 03/26/30	..	03/24/2020	Citigroup	12/01/2020	Various	15,000,000	14,970,900	17,505,350	14,972,079		1,179		1,179			2,533,271	2,533,271	329,417	
637417 AN 6	NATIONAL RETAIL 2.500% 04/15/30	..	03/30/2020	Suntrust Robinson Humphrey	04/13/2020	Susquehanna Financial Group	5,000,000	4,410,950	4,431,550	4,412,786		1,836		1,836			18,764	18,764	14,583	9,722
63862X AA 0	NHLT 2020-1A A1 1.269% 09/25/30	..	10/21/2020	Various	12/25/2020	Paydown	3,264,575	3,264,518	3,264,575	3,264,575		57		57				0	7,313	16
63941U AA 1	NAVSL 2020-GA A 1.170% 09/16/69	..	09/01/2020	JP Morgan Securities Inc.	12/15/2020	Paydown	1,681,894	1,681,579	1,681,894	1,681,894		315		315				0	3,645	
654106 AJ 2	NIKE INC 2.750% 03/27/27	..	03/25/2020	Bank of America Corp.	11/09/2020	Goldman Sachs	10,000,000	9,998,700	11,084,900	9,998,657		(43)		(43)			1,086,243	1,086,243	164,236	
69701E AA 4	PSTAT 2020-1A A1 1.024% 02/20/28	..	01/10/2020	Citigroup	11/20/2020	Paydown	3,201,075	3,201,075	3,201,075	3,201,075				0				0	32,734	
69701F AA 1	PSTAT 2020-2A A1 1.218% 04/20/28	..	03/03/2020	Citigroup	10/20/2020	Paydown	2,054,122	2,054,122	2,054,122	2,054,122				0				0	15,852	
713448 ES 3	PEPSICO INC 2.750% 03/19/30	..	03/17/2020	Bank of America Corp.	12/16/2020	Various	23,000,000	22,876,490	26,030,330	22,881,428		4,938		4,938			3,148,902	3,148,902	316,021	
872540 AS 8	TJX COMPANIES INC 3.750% 04/15/27	..	03/30/2020	Bank of America Corp.	06/25/2020	Goldman Sachs	7,500,000	7,494,825	8,568,900	7,494,651		(174)		(174)			1,074,249	1,074,249	68,750	
872540 AT 6	TJX COMPANIES INC 3.875% 04/15/30	..	03/30/2020	Bank of America Corp.	06/30/2020	Various	20,000,000	19,975,000	23,524,100	19,974,565		(435)		(435)			3,549,535	3,549,535	191,597	
87342R AD 6	BELL 2018-1 A2I 4.318% 11/25/48	..	11/02/2020	Barclays Capital	11/25/2020	Paydown	30,175	30,728	30,175	30,175		(553)		(553)				0	326	195
89788J AA 7	TRUIST BANK 1.500% 03/10/25	..	03/04/2020	Suntrust Robinson Humphrey	05/27/2020	Suntrust Robinson Humphrey	10,000,000	9,979,400	10,158,200	9,980,211		811		811			177,989	177,989	33,333	
90205F AA 8	PRK 2017-280P A 1.028% 09/15/34	..	08/13/2020	Various	10/19/2020	Morgan Stanley	10,600,000	10,436,250	10,602,500	10,480,632		44,382		44,382			121,868	121,868	29,304	2,809
92826C AM 4	VISA INC 2.050% 04/15/30	..	03/31/2020	Bank of America Corp.	12/02/2020	Various	60,000,000	59,913,000	64,198,970	59,916,941		3,941		3,941			4,282,029	4,282,029	666,819	
68245X AE 9	1011778 BC / NEW RED FIN	A	03/16/2020	Various	11/13/2020	Call 100.0000	32,964,000	32,720,039	32,964,000	32,723,020		2,981		2,981			240,980	240,980	2,681,957	673,711
3899999.	Total - Bonds - Industrial and Miscellaneous						314,091,126	315,040,807	336,294,027	315,085,435	0	44,631	0	44,631	0	0	21,208,591	21,208,591	6,086,432	876,331
8399998.	Total - Bonds						3,372,616,126	3,436,794,383	3,509,537,005	3,433,775,310	0	(3,019,064)	0	(3,019,064)	0	0	75,761,691	75,761,691	17,751,353	3,673,070
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
225401 AJ 7	CREDIT SUISSE GROUP AG	D	03/02/2020	BNP Paribas Securities Corp.	08/05/2020	Credit Suisse	5,000,000.000	5,425,000	5,318,750	5,425,000				0			(106,250)	(106,250)	208,333	48,958
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred							5,425,000	5,318,750	5,425,000	0	0	0	0	0	0	(106,250)	(106,250)	208,333	48,958
8999998.	Total - Preferred Stocks							5,425,000	5,318,750	5,425,000	0	0	0	0	0	0	(106,250)	(106,250)	208,333	48,958
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00123Q 10 4	AGNC INVESTMENT CORP.	..	03/25/2020	State Street Bank	06/23/2020	State Street Bank	67,400.000	877,346	875,918	877,346				0			(1,428)	(1,428)	26,960	

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
00287Y 10 9	ABBVIE INC.	..	05/11/2020	State Street Bank	05/29/2020	State Street Bank	0.640	54	58	54				0			4	4		
03748R 74 7	APARTMENT INVT & MGMT CO -A	..	11/30/2020	State Street Bank	12/14/2020	State Street Bank	0.260	10	11	10				0			1	1		
15912K 10 0	CHANGE HEALTHCARE INC.	..	03/10/2020	Tax Free Exchange	04/02/2020	State Street Bank	0.760	4	7	4				0			3	3		
419870 10 0	HAWAIIAN ELECTRIC INDS	..	03/25/2020	State Street Bank	06/23/2020	State Street Bank	12,300.000	478,666	441,528	478,666				0			(37,137)	(37,137)	4,059	
554382 10 1	MACERICH CO/THE	..	06/03/2020	State Street Bank	06/18/2020	State Street Bank	0.380	3	4	3				0			1	1		
68902V 10 7	OTIS WORLDWIDE CORP	..	04/03/2020	Spin Off	06/23/2020	State Street Bank	7,150.000	340,019	408,497	340,019				0			68,478	68,478	1,430	
69924R 10 8	PARAMOUNT GROUP INC.	..	03/25/2020	State Street Bank	06/23/2020	State Street Bank	98,700.000	779,681	784,845	779,681				0			5,164	5,164	9,870	
74340W 10 3	PROLOGIS INC.	..	02/04/2020	Tax Free Exchange	02/20/2020	State Street Bank	0.500	24	48	24				0			25	25		
75513E 10 1	RAYTHEON TECHNOLOGIES CORP	..	03/25/2020	State Street Bank	04/03/2020	Spin Off		545,267	545,267	545,267				0				0		
75513E 10 1	RAYTHEON TECHNOLOGIES CORP	..	04/03/2020	Tax Free Exchange	04/21/2020	State Street Bank	7.000	95	5	95				0			(90)	(90)		
808513 10 5	CHARLES SCHWAB CORP	..	10/06/2020	Tax Free Exchange	10/23/2020	State Street Bank	1.000	7	27	7				0			20	20		
876664 10 3	TAUBMAN CENTERS INC.	..	03/25/2020	State Street Bank	06/23/2020	State Street Bank	11,000.000	509,067	412,533	509,067				0			(96,534)	(96,534)		
92339V 30 8	VEREIT INC.	..	06/23/2020	State Street Bank	12/18/2020	State Street Bank	84,240.000							0				0	12,973	
92556V 10 6	VIATRIS INC.	..	11/17/2020	Spin Off	12/01/2020	State Street Bank	1.010	7	10	7				0			3	3		
928881 10 1	VONTIER CORP.	..	10/09/2020	Spin Off	10/29/2020	State Street Bank	0.400	1	12	1				0			11	11		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							3,530,251	3,468,770	3,530,251	0	0	0	0	0	0	(61,479)	(61,479)	55,292	0
9799998.	Total - Common Stocks							3,530,251	3,468,770	3,530,251	0	0	0	0	0	0	(61,479)	(61,479)	55,292	0
9899999.	Total - Preferred and Common Stocks							8,955,251	8,787,520	8,955,251	0	0	0	0	0	0	(167,729)	(167,729)	263,625	48,958
9999999.	Total - Bonds, Preferred and Common Stocks							3,445,749,634	3,518,324,525	3,442,730,561	0	(3,019,064)	0	(3,019,064)	0	0	75,593,962	75,593,962	18,014,978	3,722,028

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
Common Stocks - U.S. Property and Casualty Insurer											
74332# 10 0	PROGRESSIVE GULF INSURANCE COMPANY		42412	34-1374634	8bi	NO	N/A	139,546,108		150.000	100.0
74338# 10 4	PROGRESSIVE SPECIALTY INSURANCE COMPANY		32786	34-1172685	8bi	NO	N/A	514,044,700		700.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	653,590,808	0	XXX	XXX
Common Stocks - Other Affiliates											
69316* 10 4	PC INVESTMENT COMPANY		N/A	34-1576555	8biii	NO	N/A	810,494,277		100.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	810,494,277	0	XXX	XXX
1899999. Total - Common Stocks							0	1,464,085,085	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	1,464,085,085	0	XXX	XXX

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: $.....3,781,764,308.

2. Total amount of intangible assets nonadmitted $.........0.

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 - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations																			
CALIFORNIA ST MUNI FIN AUTH SO			10/01/2020	Bank of America Corp	09/01/2021	40,995,000					40,995,000	40,995,000	23,701		0.23	0.23	JAJO		
NATIONAL FIN AUTH NH SOL WST D			12/01/2020	Bank of America Corp	09/01/2021	12,210,000					12,210,000	12,210,000	2,585		0.25	0.25	MJSD		
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						53,205,000	0	0	0	0	53,205,000	53,205,000	26,286	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations						53,205,000	0	0	0	0	53,205,000	53,205,000	26,286	0	XXX	XXX	XXX	0	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations						53,205,000	0	0	0	0	53,205,000	53,205,000	26,286	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds						53,205,000	0	0	0	0	53,205,000	53,205,000	26,286	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments						53,205,000	0	0	0	0	XXX	53,205,000	26,286	0	XXX	XXX	XXX	0	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 12,210,000
2A 40,995,000	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

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		0.05	8,659		17,720,570	XXX
JP MORGAN CHASE	CLEVELAND, OH					4,540,724	XXX
PNC BANK	CLEVELAND, OH					(37,668,535)	XXX
WELLS FARGO BANK	TAMPA, FL					1,207,545	XXX
STATE STREET BANK	KANSAS CITY, MO						XXX
0199998. Deposits in.....4 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			95,072	XXX
0199999. Total - Open Depositories		XXX	XXX	8,659	0	(14,104,624)	XXX
0399999. Total Cash on Deposit		XXX	XXX	8,659	0	(14,104,624)	XXX
0599999. Total Cash		XXX	XXX	8,659	0	(14,104,624)	XXX

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

1. January	2,881,293	4. April	(13,129,420)	7. July	(6,140,276)	10. October	(75,894)
2. February	50,186,457	5. May	(25,237,496)	8. August	20,624,107	11. November	(3,386,349)
3. March	205,923,043	6. June	6,352,826	9. September	3,517,706	12. December	(14,104,624)

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		12/29/2020	0.07	01/07/2021	281,297,062		1,198
0199999. U.S. Government Bonds - Issuer Obligations						281,297,062	0	1,198
0599999. Total - U.S. Government Bonds						281,297,062	0	1,198
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	NATIONAL FIN AUTH NH SOL WST D		12/01/2020	0.25	03/01/2021	7,500,000	1,588	
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						7,500,000	1,588	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations						7,500,000	1,588	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	ENERGY TRANSFER OPER LP		12/31/2020	0.60	01/04/2021	49,997,500		833
	ENERGY TRANSFER OPER LP		12/28/2020	0.65	01/04/2021	49,997,292		2,708
	ORANGE & ROCKLAND UTIL		12/28/2020	0.34	01/06/2021	9,999,528		283
	VIATRIS INC		12/31/2020	0.60	02/26/2021	35,466,866		591
	CA IMPERIAL BK OF COMM		12/31/2020	0.08	01/04/2021	34,999,767		78
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						180,460,953	0	4,493
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						180,460,953	0	4,493
Total Bonds								
7699999. Subtotals - Issuer Obligations						469,258,015	1,588	5,691
8399999. Subtotals - Bonds						469,258,015	1,588	5,691
Exempt Money Market Mutual Funds as Identified by the SVO								
608919 71 8	FEDERATED GOVERNMENT OBLIGATION FUND GOFXX	C	12/31/2020	0.010		7,938,877		5,852
857492 88 8	STATE STREET TREASURY MMF TRIXX		12/31/2020	0.010		2,040,516		17,964
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						9,979,393	0	23,816
8899999. Total - Cash Equivalents						479,237,408	1,588	29,507

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	281,297,062	1B	0	1C	34,999,767	1D	0
1E	0	1F	0	1G	7,500,000		
2A	0	2B	9,999,528	2C	135,461,658		
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	121,662	127,369		
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			131,801	137,983
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			182,493	191,054
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	INSUR UNDERWRITING COLLATERAL			395,402	413,950
33. New York NY						
34. North Carolina NC	B	INSUR UNDERWRITING COLLATERAL			375,125	392,722
35. North Dakota ND						
36. Ohio OH	B	INSUR UNDERWRITING COLLATERAL/ COUNTY MUTUAL/ AETNA /WORKERS COMPENSATION	2,666,429	2,791,508	195,501,319	204,299,683
37. Oklahoma OK	B	INSUR UNDERWRITING COLLATERAL	324,432	339,651		
38. Oregon OR	B	INSUR UNDERWRITING COLLATERAL	278,809	291,888		
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	INSUR UNDERWRITING COLLATERAL			294,017	307,809
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	INSUR UNDERWRITING COLLATERAL			223,047	233,510
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	3,391,332	3,550,416	197,103,204	205,976,711

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