



ANNUAL STATEMENT

For the Year Ended December 31, 2020
of the Condition and Affairs of the

PROGRESSIVE NORTHWESTERN INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period)	NAIC Company Code..... 42919	Employer's ID Number..... 91-1187829
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... September 24, 1982	Commenced Business..... September 26, 1983	
Statutory Home Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 (Street and Number) (City or Town, State, Country and Zip Code)	440-461-5000 (Area Code) (Telephone Number)
Mail Address	P.O. BOX 89490 .. CLEVELAND .. OH .. US .. 44101-6490 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 (Street and Number) (City or Town, State, Country and Zip Code)	440-395-4460 (Area Code) (Telephone Number)
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO (Name) FINANCIAL_REPORTING@PROGRESSIVE.COM (E-Mail Address)	440-395-4460 (Area Code) (Telephone Number) 440-603-5500 (Fax Number)

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

OFFICERS

Name	Title	Name	Title
MARK DONALD NIEHAUS	PRESIDENT	PETER JAMES ALBERT	SECRETARY
PATRICK SEAN BRENNAN	TREASURER		

OTHER

PETER JAMES ALBERT	(VICE PRESIDENT)	MARY BETH ANDREANO	(VICE PRESIDENT)
CHRISTINA LYNN CREWS	(ASST. SECRETARY)	HEATHER ELIZABETH DAY	(VICE PRESIDENT)
JAMES LEE KUSMER	(ASST. TREASURER)		

DIRECTORS OR TRUSTEES

CHARLES ERNEST CONOVER	JOHN ALLEN CURTISS, JR.	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) MARK DONALD NIEHAUS	(Signature) PETER JAMES ALBERT	(Signature) PATRICK SEAN BRENNAN
1. (Printed Name) PRESIDENT	2. (Printed Name) SECRETARY	3. (Printed Name) TREASURER
(Title)	(Title)	(Title)

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	506,337,990	20.1	506,337,990		506,337,990	20.1
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	16,240,000	0.6	16,240,000		16,240,000	0.6
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.....	73,126,414	2.9	73,126,414		73,126,414	2.9
1.06 Industrial and Miscellaneous.....	1,652,207,536	65.6	1,652,207,536		1,652,207,536	65.6
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.....	2,247,911,940	89.3	2,247,911,940	0	2,247,911,940	89.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	259,582,606	10.3	259,582,606		259,582,606	10.3
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	259,582,606	10.3	259,582,606	0	259,582,606	10.3
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....		0.0			0	0.0
6.02 Cash Equivalents (Schedule E, Part 2).....	3,834,711	0.2	3,834,711		3,834,711	0.2
6.03 Short-Term Investments (Schedule DA).....	6,855,558	0.3	6,855,558		6,855,558	0.3
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	10,690,269	0.4	10,690,269	0	10,690,269	0.4
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX.....	XXX.....	XXX.....
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	2,518,184,815	100.0	2,518,184,815	0	2,518,184,815	100.0

PROGRESSIVE NORTHWESTERN INSURANCE COMPANY
SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

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

NONE

PROGRESSIVE NORTHWESTERN INSURANCE COMPANY
SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,258,130,831
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		2,163,030,847
3.	Accrual of discount.....		2,647,218
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(3,486)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	51,955,483	
4.4	Part 4, Column 11.....	(11,968,227)	39,983,770
5.	Total gain (loss) on disposals, Part 4, Column 19.....		57,952,132
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,004,804,332
7.	Deduct amortization of premium.....		9,445,920
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).....		2,507,494,546
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,507,494,546

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	506,337,990	519,677,539	505,739,750	507,410,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	506,337,990	519,677,539	505,739,750	507,410,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	16,240,000	17,698,677	16,240,000	16,240,000
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.....	73,126,414	76,148,387	90,464,751	59,414,776
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	1,544,295,506	1,601,361,433	1,546,519,969	1,535,221,829
	9. Canada.....	73,473,444	78,221,551	73,565,495	73,662,000
	10. Other Countries.....	34,438,586	36,105,661	34,657,822	34,049,000
	11. Totals.....	1,652,207,536	1,715,688,645	1,654,743,286	1,642,932,829
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	2,247,911,940	2,329,213,248	2,267,187,787	2,225,997,605
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	0	0	.....
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	258,964,079	258,964,079	81,856,312	.....
	21. Canada.....	618,527	618,527	140,382	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	259,582,606	259,582,606	81,996,694	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	.....
	25. Total Common Stocks.....	259,582,606	259,582,606	81,996,694	.....
	26. Total Stocks.....	259,582,606	259,582,606	81,996,694	.....
	27. Total Bonds and Stocks.....	2,507,494,546	2,588,795,854	2,349,184,481	.....

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.....	8,498,715	449,947,404	51,391,836			.XXX.	509,837,955	22.6	683,863,211	33.4	509,837,955	
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.....	8,498,715	449,947,404	51,391,836	0	0	.XXX.	509,837,955	22.6	683,863,211	33.4	509,837,955	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.....			16,240,000			.XXX.	16,240,000	0.7		0.0	16,240,000	
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	16,240,000	0	0	.XXX.	16,240,000	0.7	0	0.0	16,240,000	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.....	1,138,781	14,993,809	56,993,824			.XXX.	73,126,414	3.2	16,632,263	0.8	73,126,414	
5.2 NAIC 2.....						.XXX.	0	0.0		0.0		
5.3 NAIC 3.....						.XXX.	0	0.0		0.0		
5.4 NAIC 4.....						.XXX.	0	0.0		0.0		
5.5 NAIC 5.....						.XXX.	0	0.0		0.0		
5.6 NAIC 6.....						.XXX.	0	0.0		0.0		
5.7 Totals.....	1,138,781	14,993,809	56,993,824	0	0	.XXX.	73,126,414	3.2	16,632,263	0.8	73,126,414	0

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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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	417,327,907	458,530,123	138,826,459	761,429		XXX	1,015,445,918	45.0	908,938,008	44.4	333,496,280	681,949,638
6.2 NAIC 2.....	50,941,350	422,388,475	133,249,512			XXX	606,579,337	26.9	423,384,784	20.7	491,178,687	115,400,650
6.3 NAIC 3.....	6,999,421	20,582,151	9,354,876			XXX	36,936,448	1.6	12,586,323	0.6	14,674,441	22,262,007
6.4 NAIC 4.....	8,625	34,960	38,951	18,855		XXX	101,391	0.0	113,917	0.0	101,391	
6.5 NAIC 5.....						XXX	0	0.0		0.0		
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	475,277,303	901,535,709	281,469,798	780,284	0	XXX	1,659,063,094	73.5	1,345,023,032	65.8	839,450,799	819,612,295
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

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

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

NAIC Designation	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....426,965,403	923,471,336	263,452,119	761,429	0	0	1,614,650,287	71.5	XXX	XXX	932,700,649	681,949,638
11.2 NAIC 2.....	(d).....50,941,350	422,388,475	133,249,512	0	0	0	606,579,337	26.9	XXX	XXX	491,178,687	115,400,650
11.3 NAIC 3.....	(d).....6,999,421	20,582,151	9,354,876	0	0	0	36,936,448	1.6	XXX	XXX	14,674,441	22,262,007
11.4 NAIC 4.....	(d).....8,625	34,960	38,951	18,855	0	0	101,391	0.0	XXX	XXX	101,391	0
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	484,914,799	1,366,476,922	406,095,458	780,284	0	0	(b).....2,258,267,463	100.0	XXX	XXX	1,438,655,168	819,612,295
11.8 Line 11.7 as a % of Col. 7.....	21.5	60.5	18.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	63.7	36.3
12. Total Bonds Prior Year												
12.1 NAIC 1.....	423,568,172	793,538,198	392,086,864	236,911	3,337	.....	.....XXX	XXX	1,609,433,482	78.7	964,903,483	644,529,999
12.2 NAIC 2.....	40,870,132	307,711,659	74,802,993	.....	.....	.....	.....XXX	XXX	423,384,784	20.7	320,177,287	103,207,497
12.3 NAIC 3.....	.....	.....	.....12,586,323	.....	.....	.....	.....XXX	XXX	12,586,323	0.6	.....	.....12,586,323
12.4 NAIC 4.....	5,773	48,226	40,298	19,620	.....	.....	.....XXX	XXX	113,917	0.0	113,917	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.7 Totals.....	464,444,077	1,101,298,083	479,516,478	256,531	3,337	0	XXX	XXX	(b).....2,045,518,506	100.0	1,285,194,687	760,323,819
12.8 Line 12.7 as a % of Col. 9.....	22.7	53.8	23.4	0.0	0.0	0.0	XXX	XXX	100.0	XXX	62.8	37.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	159,257,781	577,746,016	195,684,781	12,071	.....	.....	.....932,700,649	41.3	964,903,483	47.2	932,700,649	XXX
13.2 NAIC 2.....	30,737,843	347,146,902	113,293,942	.....	.....	.....	.....491,178,687	21.8	320,177,287	15.7	491,178,687	XXX
13.3 NAIC 3.....	6,999,421	7,675,020	.....	.....	.....	.....	.....14,674,441	0.6	0	0.0	14,674,441	XXX
13.4 NAIC 4.....	8,625	34,960	38,951	18,855	.....	.....	.....101,391	0.0	113,917	0.0	101,391	XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.7 Totals.....	197,003,670	932,602,898	309,017,674	30,926	0	0	1,438,655,168	63.7	1,285,194,687	62.8	1,438,655,168	XXX
13.8 Line 13.7 as a % of Col. 7.....	13.7	64.8	21.5	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	8.7	41.3	13.7	0.0	0.0	0.0	63.7	XXX	XXX	XXX	63.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	267,707,622	345,725,320	67,767,338	749,358	.....	.....	.....681,949,638	30.2	644,529,999	31.5	XXX	681,949,638
14.2 NAIC 2.....	20,203,507	75,241,573	19,955,570	.....	.....	.....	.....115,400,650	5.1	103,207,497	5.0	XXX	115,400,650
14.3 NAIC 3.....	.....	.....12,907,131	9,354,876	.....	.....	.....	.....22,262,007	1.0	12,586,323	0.6	XXX	22,262,007
14.4 NAIC 4.....	.....	.....0	.....	.....0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	.....	.....0	.....	.....0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	287,911,129	433,874,024	97,077,784	749,358	0	0	819,612,295	36.3	760,323,819	37.2	XXX	819,612,295
14.8 Line 14.7 as a % of Col. 7.....	35.1	52.9	11.8	0.1	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	12.7	19.2	4.3	0.0	0.0	0.0	36.3	XXX	XXX	XXX	XXX	36.3

(a) Includes \$.....819,612,295 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 \$.....10,355,523; NAIC 2 \$.....0; 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.....	8,498,715	449,947,404	51,391,836			XXX	509,837,955	22.6	683,863,211	33.4	509,837,955	
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.....	8,498,715	449,947,404	51,391,836	0	0	XXX	509,837,955	22.6	683,863,211	33.4	509,837,955	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.....			16,240,000			XXX	16,240,000	0.7		0.0	16,240,000	
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	16,240,000	0	0	XXX	16,240,000	0.7	0	0.0	16,240,000	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.....	323,287	14,041,262	50,904,119			XXX	65,268,668	2.9	5,511,056	0.3	65,268,668	
5.02	Residential Mortgage-Backed Securities.....	164,162					XXX	164,162	0.0	181,496	0.0	164,162	
5.03	Commercial Mortgage-Backed Securities.....	651,332	952,547	6,089,705			XXX	7,693,584	0.3	10,939,711	0.5	7,693,584	
5.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.05	Totals.....	1,138,781	14,993,809	56,993,824	0	0	XXX	73,126,414	3.2	16,632,263	0.8	73,126,414	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	94,825,814	527,253,674	203,058,724			XXX	825,138,212	36.5	586,268,678	28.7	669,211,552	155,926,660
6.02	Residential Mortgage-Backed Securities.....	36,600,975	29,804,336	846,166	30,926		XXX	67,282,403	3.0	80,974,314	4.0	8,842,664	58,439,739
6.03	Commercial Mortgage-Backed Securities.....	148,379,286	212,508,489	62,666,899			XXX	423,554,674	18.8	333,143,472	16.3		423,554,674
6.04	Other Loan-Backed and Structured Securities.....	195,471,228	131,969,210	14,898,009	749,358		XXX	343,087,805	15.2	344,636,568	16.8	161,396,583	181,691,222
6.05	Totals.....	475,277,303	901,535,709	281,469,798	780,284	0	XXX	1,659,063,094	73.5	1,345,023,032	65.8	839,450,799	819,612,295
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

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

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

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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.....	103,647,816	991,242,340	321,594,679	0	0	XXX.....	1,416,484,835	62.7	XXX.....	XXX.....	1,260,558,175	155,926,660
11.02 Residential Mortgage-Backed Securities.....	36,765,137	29,804,336	846,166	30,926	0	XXX.....	67,446,565	3.0	XXX.....	XXX.....	9,006,826	58,439,739
11.03 Commercial Mortgage-Backed Securities.....	149,030,618	213,461,036	68,756,604	0	0	XXX.....	431,248,258	19.1	XXX.....	XXX.....	7,693,584	423,554,674
11.04 Other Loan-Backed and Structured Securities.....	195,471,228	131,969,210	14,898,009	749,358	0	XXX.....	343,087,805	15.2	XXX.....	XXX.....	161,396,583	181,691,222
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.....	484,914,799	1,366,476,922	406,095,458	780,284	0	0	2,258,267,463	100.0	XXX.....	XXX.....	1,438,655,168	819,612,295
11.09 Line 11.08 as a % of Col. 7.....	21.5	60.5	18.0	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	63.7	36.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	113,022,318	773,093,278	389,527,349	.....	.....	XXX.....	XXX.....	XXX.....	1,275,642,945	62.4	1,095,155,520	180,487,425
12.02 Residential Mortgage-Backed Securities.....	31,034,222	46,254,034	3,607,686	256,531	3,337	XXX.....	XXX.....	XXX.....	81,155,810	4.0	18,168,031	62,987,779
12.03 Commercial Mortgage-Backed Securities.....	95,762,618	164,192,105	84,128,460	.....	.....	XXX.....	XXX.....	XXX.....	344,083,183	16.8	18,912,856	325,170,327
12.04 Other Loan-Backed and Structured Securities.....	224,624,919	117,758,666	2,252,983	.....	.....	XXX.....	XXX.....	XXX.....	344,636,568	16.8	152,958,280	191,678,288
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.....	464,444,077	1,101,298,083	479,516,478	256,531	3,337	0	XXX.....	XXX.....	2,045,518,506	100.0	1,285,194,687	760,323,819
12.09 Line 12.08 as a % of Col. 9.....	22.7	53.8	23.4	0.0	0.0	0.0	XXX.....	XXX.....	100.0	XXX.....	62.8	37.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	83,655,146	874,141,296	302,761,733	.....	.....	XXX.....	1,260,558,175	55.8	1,095,155,520	53.5	1,260,558,175	XXX.....
13.02 Residential Mortgage-Backed Securities.....	4,064,982	4,744,682	166,236	30,926	.....	XXX.....	9,006,826	0.4	18,168,031	0.9	9,006,826	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	651,332	952,547	6,089,705	.....	.....	XXX.....	7,693,584	0.3	18,912,856	0.9	7,693,584	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	108,632,210	52,764,373	.....	.....	.....	XXX.....	161,396,583	7.1	152,958,280	7.5	161,396,583	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.....	197,003,670	932,602,898	309,017,674	30,926	0	0	1,438,655,168	63.7	1,285,194,687	62.8	1,438,655,168	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	13.7	64.8	21.5	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	8.7	41.3	13.7	0.0	0.0	0.0	63.7	XXX.....	XXX.....	XXX.....	63.7	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	19,992,670	117,101,044	18,832,946	.....	.....	XXX.....	155,926,660	6.9	180,487,425	8.8	XXX.....	155,926,660
14.02 Residential Mortgage-Backed Securities.....	32,700,155	25,059,654	679,930	.....	.....	XXX.....	58,439,739	2.6	62,987,779	3.1	XXX.....	58,439,739
14.03 Commercial Mortgage-Backed Securities.....	148,379,286	212,508,489	62,666,899	.....	.....	XXX.....	423,554,674	18.8	325,170,327	15.9	XXX.....	423,554,674
14.04 Other Loan-Backed and Structured Securities.....	86,839,018	79,204,837	14,898,009	749,358	.....	XXX.....	181,691,222	8.0	191,678,288	9.4	XXX.....	181,691,222
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.....	287,911,129	433,874,024	97,077,784	749,358	0	0	819,612,295	36.3	760,323,819	37.2	XXX.....	819,612,295
14.09 Line 14.08 as a % of Col. 7.....	35.1	52.9	11.8	0.1	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	12.7	19.2	4.3	0.0	0.0	0.0	36.3	XXX.....	XXX.....	XXX.....	XXX.....	36.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	6,903,381	6,903,381			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	0				
7. Deduct amortization of premium.....	47,823	47,823			
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).....	6,855,558	6,855,558	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	6,855,558	6,855,558	0	0	0

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

\$10

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	271,369		271,369	
2. Cost of cash equivalents acquired.....	292,818,851	288,473,779	4,345,072	
3. Accrual of discount.....	15,846	15,846		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	208	208		
6. Deduct consideration received on disposals.....	289,271,563	284,989,868	4,281,695	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,834,711	3,499,965	334,746	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	3,834,711	3,499,965	334,746	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F	o	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
					r	r																	

U.S. Government - Issuer Obligations

912828	2S	8	US TREASURY NOTE.....	.....	.....	.....	1.A	9,563,672	...102.480	10,248,000	10,000,000	9,819,065	.....	.....105,217	.....	.....	.....1.625	2.747	FA.....	55,214	162,500	07/10/2018.	08/31/2022.
912828	5P	1	US TREASURY NOTE.....	.....	.....	.....	1.A	5,045,508	...107.855	5,392,750	5,000,000	5,027,464	.....	.....(8,978)	.....	.....	.....2.875	2.677	MN.....	12,637	143,750	12/18/2018.	11/30/2023.
912828	5U	0	US TREASURY NOTE.....	.....	.....	.....	1.A	10,010,547	...107.320	10,732,000	10,000,000	10,006,617	.....	.....(2,098)	.....	.....	.....2.625	2.602	JD.....	725	262,500	01/23/2019.	12/31/2023.
912828	6F	2	US TREASURY NOTE.....	.....	.....	.....	1.A	14,897,078	...110.836	16,403,728	14,800,000	14,873,650	.....	.....(13,354)	.....	.....	.....2.500	2.396	FA.....	125,718	370,000	03/26/2019.	02/28/2026.
912828	6R	6	US TREASURY NOTE.....	.....	.....	.....	1.A	500,781	...106.801	534,005	500,000	500,531	.....	.....(154)	.....	.....	.....2.250	2.216	AO.....	1,927	11,250	05/21/2019.	04/30/2024.
912828	6X	3	US TREASURY NOTE.....	.....	.....	.....	1.A	2,545,898	...109.141	2,728,525	2,500,000	2,536,337	.....	.....(6,334)	.....	.....	.....2.125	1.841	MN.....	4,670	53,125	06/25/2019.	05/31/2026.
912828	6Z	8	US TREASURY NOTE.....	.....	.....	.....	1.A	65,918,020	...105.379	69,339,382	65,800,000	65,889,304	.....	.....(25,130)	.....	.....	.....1.750	1.709	JD.....	3,181	1,151,500	09/03/2019.	06/30/2024.
912828	N3	0	US TREASURY NOTE.....	.....	.....	.....	1.A	14,675,391	...103.973	15,595,950	15,000,000	14,861,005	.....	.....66,939	.....	.....	.....2.125	2.604	JD.....	881	318,750	03/05/2018.	12/31/2022.
912828	N8	9	US TREASURY NOTE.....	.....	.....	.....	1.A	4,943,750	...100.091	5,004,550	5,000,000	4,998,751	.....	.....14,632	.....	.....	.....1.375	1.672	JJ.....	28,770	68,750	02/24/2017.	01/31/2021.
912828	P4	6	US TREASURY NOTE.....	.....	.....	.....	1.A	23,704,102	...106.336	26,584,000	25,000,000	24,017,834	.....	.....177,843	.....	.....	.....1.625	2.445	FA.....	153,448	406,250	03/21/2019.	02/15/2026.
912828	TY	6	US TREASURY NOTE.....	.....	.....	.....	1.A	5,007,617	...102.781	5,139,050	5,000,000	5,004,818	.....	.....(2,537)	.....	.....	.....1.625	1.572	MN.....	10,549	81,250	11/26/2019.	11/15/2022.
912828	VS	6	US TREASURY NOTE.....	SD..	.....	.....	1.A	4,503,077	...106.141	4,468,536	4,210,000	4,321,018	.....	.....(41,268)	.....	.....	.....2.500	1.470	FA.....	39,755	105,250	07/15/2016.	08/15/2023.
912828	W7	1	US TREASURY NOTE.....	.....	.....	.....	1.A	27,876,633	...106.234	29,957,988	28,200,000	27,982,921	.....	.....63,584	.....	.....	.....2.125	2.372	MS.....	153,105	599,250	04/23/2019.	03/31/2024.
912828	YW	4	US TREASURY NOTE.....	.....	.....	.....	1.A	13,512,129	...102.914	13,893,390	13,500,000	13,508,184	.....	.....(3,945)	.....	.....	.....1.625	1.593	JD.....	10,246	219,375	01/13/2020.	12/15/2022.
912828	YY	0	US TREASURY NOTE.....	.....	.....	.....	1.A	10,057,031	...105.918	10,591,800	10,000,000	10,046,348	.....	.....(10,683)	.....	.....	.....1.750	1.630	JD.....	483	175,000	01/14/2020.	07/31/2024.
912828	ZC	7	US TREASURY NOTE.....	.....	.....	.....	1.A	10,300,391	...103.512	10,351,200	10,000,000	10,252,767	.....	.....(47,624)	.....	.....	.....1.125	0.510	FA.....	38,225	56,250	03/16/2020.	02/28/2025.
912828	ZM	5	US TREASURY NOTE.....	.....	.....	.....	1.A	9,990,625	...100.023	10,002,300	10,000,000	9,993,594	.....	.....2,969	.....	.....	.....0.125	0.173	AO.....	2,141	6,250	05/19/2020.	04/30/2022.
912828	ZT	0	US TREASURY NOTE.....	.....	.....	.....	1.A	9,970,703	...99.793	9,979,300	10,000,000	9,974,067	.....	.....3,364	.....	.....	.....0.250	0.309	MN.....	2,198	12,500	06/02/2020.	05/31/2025.
912828	ZU	7	US TREASURY NOTE.....	.....	.....	.....	1.A	10,005,859	...100.250	10,025,000	10,000,000	10,004,803	.....	.....(1,057)	.....	.....	.....0.250	0.230	JD.....	1,168	12,500	06/16/2020.	06/15/2023.
912828	ZW	3	US TREASURY NOTE.....	.....	.....	.....	1.A	59,916,797	...99.727	59,836,200	60,000,000	59,924,227	.....	.....7,430	.....	.....	.....0.250	0.278	JD.....	414	75,000	07/28/2020.	06/30/2025.
91282C	AB	7	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	25,045,898	...99.688	24,922,000	25,000,000	25,042,141	.....	.....(3,758)	.....	.....	.....0.250	0.213	JJ.....	26,155	.....	08/18/2020.	07/31/2025.
91282C	AG	6	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	49,992,188	...100.004	50,002,000	50,000,000	49,993,359	.....	.....1,171	.....	.....	.....0.125	0.133	FA.....	21,236	.....	09/21/2020.	08/31/2022.
91282C	AK	7	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	14,488,457	...99.922	14,488,690	14,500,000	14,489,542	.....	.....1,085	.....	.....	.....0.125	0.152	MS.....	5,407	.....	09/28/2020.	09/15/2023.
91282C	AR	2	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	24,982,422	...100.012	25,003,000	25,000,000	24,983,350	.....	.....928	.....	.....	.....0.125	0.161	AO.....	5,180	.....	11/23/2020.	10/31/2022.
91282C	AW	1	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	10,010,547	...100.273	10,027,300	10,000,000	10,010,184	.....	.....(363)	.....	.....	.....0.250	0.214	MN.....	3,177	.....	11/23/2020.	11/15/2023.
91282C	AX	9	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	5,500,430	...100.008	5,500,440	5,500,000	5,500,428	.....	.....(1)	.....	.....	.....0.125	0.121	MN.....	604	.....	12/29/2020.	11/30/2022.
91282C	AY	7	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	9,963,672	...99.938	9,993,800	10,000,000	9,964,015	.....	.....343	.....	.....	.....0.625	0.678	MN.....	5,495	.....	12/03/2020.	11/30/2027.
91282C	AZ	4	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	39,925,781	...100.117	40,046,800	40,000,000	39,926,865	.....	.....1,084	.....	.....	.....0.375	0.413	MN.....	13,187	.....	12/22/2020.	11/30/2025.
91282C	BA	8	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	11,784,789	...99.875	11,785,250	11,800,000	11,784,845	.....	.....56	.....	.....	.....0.125	0.169	JD.....	689	.....	12/24/2020.	12/15/2023.
91282C	BC	4	US TREASURY N/B NOTE.....	.....	.....	.....	1.A	1,099,957	...100.055	1,100,605	1,100,000	1,099,956	.....	.....	.....	.....	.....0.375	0.376	JD.....	11	.....	12/30/2020.	12/31/2025.
0199999.	U.S. Government - Issuer Obligations.....							505,739,750	XXX	519,677,539	507,410,000	506,337,990	0	279,361	0	0	XXX	XXX	XXX	726,596	4,291,000	XXX	XXX
0599999.	Total - U.S. Government.....							505,739,750	XXX	519,677,539	507,410,000	506,337,990	0	279,361	0	0	XXX	XXX	XXX	726,596	4,291,000	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

882724	RD	1	TEXAS ST.....	.....	.....	.....	1.A FE.....	16,240,000	...108.982	17,698,677	16,240,000	16,240,000	.....	.....	.....	.....	.....2.276	2.276	AO.....	92,406	162,223	04/08/2020.	10/01/2028.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							16,240,000	XXX	17,698,677	16,240,000	16,240,000	0	0	0	0	XXX	XXX	XXX	92,406	162,223	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							16,240,000	XXX	17,698,677	16,240,000	16,240,000	0	0	0	0	XXX	XXX	XXX	92,406	162,223	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

03444R	AB	4	ANDREW W MELLON FDN.....	.....	.....	.....2	1.A FE.....	15,000,000	...99.894	14,984,100	15,000,000	15,000,000	.....	.....	.....	.....	.....0.947	0.947	FA.....	59,977	.....	07/22/2020.	08/01/2027.
167593	QN	5	CHICAGO IL O'HARE INTERNATIONA.....	.....	.....	.....2	1.F FE.....	5,207,163	...114.761	5,445,409	4,745,000	5,142,451	.....	.....(64,712)	.....	.....	.....5.000	2.773	JJ.....	118,625	118,625	04/16/2020.	01/01/2032.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
249182	LA	2	DENVER CITY & CNTY CO ARPT REV.....	.....	..	.....	1.F FE.....	10,939,250	126.159	11,985,105	9,500,000	10,812,086	.....	.....(127,164)	.....	.....	.....5.000	2.790	JD.....	39,583	475,000	04/01/2020.	12/01/2027.
592647	GB	1	MET WASHINGTON DC ARPTS AUTH.....	.....	..	.....2	1.D FE.....	7,186,178	130.767	7,636,793	5,840,000	7,098,554	.....	.....(87,625)	.....	.....	.....5.000	2.270	AO.....	73,000	146,000	04/23/2020.	10/01/2030.
59333P	G9	3	MIAMI-DADE CNTY FL.....	.....	..	.....2	1.F FE.....	5,502,000	114.691	5,734,550	5,000,000	5,431,514	.....	.....(70,486)	.....	.....	.....5.000	2.570	AO.....	62,500	125,000	05/06/2020.	10/01/2028.
60416S	KD	1	MINNESOTA ST HSG FIN AGY.....	.....	..	.....2	1.B FE.....	2,778,914	105.306	2,711,630	2,575,000	2,683,951	.....	.....(17,605)	.....	.....	.....4.000	2.099	JJ.....	51,500	103,000	07/31/2015.	01/01/2041.
61212R	4G	8	MONTANA ST BRD HSG.....	.....	..	.....2	1.B FE.....	1,125,967	103.320	1,131,354	1,095,000	1,106,633	.....	.....(231)	.....	.....	.....3.500	2.874	JD.....	3,194	38,325	08/29/2013.	12/01/2044.
71883M	KV	5	PHOENIX AZ CIVIC IMPT CORP ARP.....	.....	..	.....2	1.E FE.....	4,820,159	124.414	4,908,132	3,945,000	4,759,094	.....	.....(61,065)	.....	.....	.....5.000	1.640	JJ.....	98,625	98,625	06/23/2020.	07/01/2029.
91412H	FG	3	UNIV OF CALIFORNIA CA REVENUES.....	.....	..	.....	1.C FE.....	13,281,576	115.314	13,318,767	11,550,000	13,234,385	.....	.....(47,191)	.....	.....	.....3.349	1.514	JJ.....	193,405	.....	09/25/2020.	07/01/2029.
2599999.	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....	.....	..	.....		.....65,841,207	XXX	67,855,840	59,250,000	65,268,668	0	(476,079)	0	0	XXX	XXX	XXX	700,409	1,104,575	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
31392C	MS	0	FNW 2002-W1 2A.....	.....	..	.....4	1.B FE.....	173,169	100.620	165,797	164,776	164,162	.....	.....2,682	.....	.....	.....5.501	5.600	MON...	755	9,162	03/07/2002.	02/25/2042.
2699999.	U.S.		Special Revenue - Residential Mortgage-Backed Securities.....	.....	..	.....		.....173,169	XXX	165,797	164,776	164,162	0	2,682	0	0	XXX	XXX	XXX	755	9,162	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																							
3137AH	6D	5	FHMS 2011-K015 X1 IO.....	.....	..	.....4	1.A FE.....	14,289,127	0.537	684,540	.....	.....594,962	.....	.....(1,717,656)	.....	.....	.....1.601	34.112	MON...	170,073	2,109,828	02/12/2014.	07/25/2021.
3137FB	BZ	8	FHMS 2017-K068 X1 IO.....	.....	..	.....4	1.A FE.....	3,437,963	2.637	2,467,384	.....	.....2,343,393	.....	.....(344,682)	.....	.....	.....0.429	3.605	MON...	33,444	467,333	10/19/2017.	08/25/2027.
3137FE	BS	8	FHMS 2018-K072 X1 IO.....	.....	..	.....4	1.A FE.....	6,723,285	2.361	4,974,826	.....	.....4,755,229	.....	.....(685,592)	.....	.....	.....0.366	3.370	MON...	64,350	908,887	01/24/2018.	12/25/2027.
2799999.	U.S.		Special Revenue - Commercial Mortgage-Backed Securities.....	.....	..	.....		.....24,450,375	XXX	8,126,750	0	7,693,584	0	(2,747,930)	0	0	XXX	XXX	XXX	267,867	3,486,048	XXX	XXX
3199999.	Total - U.S.		Special Revenue & Special Assessment Obligations.....	.....	..	.....		.....90,464,751	XXX	76,148,387	59,414,776	73,126,414	0	(3,221,327)	0	0	XXX	XXX	XXX	969,031	4,599,785	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00206R	JX	1	AT&T INC.....	.....	..	.....2	2.B FE.....	7,488,900	106.586	7,993,950	7,500,000	7,489,708	.....	.....808	.....	.....	.....2.300	2.323	JD.....	14,375	87,688	05/21/2020.	06/01/2027.
00287Y	BZ	1	ABBVIE INC.....	.....	..	.....2	2.B FE.....	4,995,550	107.198	5,359,900	5,000,000	4,996,416	.....	.....847	.....	.....	.....2.600	2.619	MN.....	14,444	130,000	11/12/2019.	11/21/2024.
00287Y	CS	6	ABBVIE INC.....	.....	..	.....2	2.B FE.....	5,197,200	103.132	5,156,600	5,000,000	5,123,121	.....	.....(74,079)	.....	.....	.....3.450	1.060	MS.....	50,792	86,250	05/14/2020.	03/15/2022.
015271	AM	1	ALEXANDRIA REAL ESTATE EQUIT.....	.....	..	.....2	2.A FE.....	1,998,660	110.040	2,200,800	2,000,000	1,999,237	.....	.....223	.....	.....	.....4.000	4.013	JJ.....	36,889	80,000	06/12/2018.	01/15/2024.
025816	BY	4	AMERICAN EXPRESS CO.....	.....	..	.....2	1.F FE.....	5,174,550	102.553	5,127,650	5,000,000	5,084,397	.....	.....(90,153)	.....	.....	.....3.700	1.461	MN.....	28,778	185,000	03/03/2020.	11/05/2021.
02665W	DC	2	AMERICAN HONDA FINANCE.....	.....	..	.....	1.G FE.....	4,998,150	103.404	5,170,200	5,000,000	4,998,813	.....	.....554	.....	.....	.....2.050	2.062	JJ.....	48,688	85,417	09/05/2019.	01/10/2023.
03027X	AG	5	AMERICAN TOWER CORP.....	.....	..	.....2	2.C FE.....	3,541,074	112.954	3,665,357	3,245,000	3,495,299	.....	.....(45,775)	.....	.....	.....4.000	2.059	JD.....	10,817	129,800	03/10/2020.	06/01/2025.
03027X	BB	5	AMERICAN TOWER CORP.....	.....	..	.....2	2.C FE.....	7,478,925	102.211	7,665,825	7,500,000	7,481,170	.....	.....2,245	.....	.....	.....1.300	1.355	MS.....	56,333	.....	06/01/2020.	09/15/2025.
032654	AS	4	ANALOG DEVICES INC.....	.....	..	.....2	2.B FE.....	4,974,800	109.124	5,456,200	5,000,000	4,978,104	.....	.....3,304	.....	.....	.....2.950	3.060	AO.....	36,875	70,882	04/06/2020.	04/01/2025.
036752	AJ	2	ANTHEM INC.....	.....	..	.....2	2.B FE.....	7,196,070	106.934	7,485,380	7,000,000	7,169,196	.....	.....(26,874)	.....	.....	.....2.375	1.740	JJ.....	76,660	83,125	04/30/2020.	01/15/2025.
03835V	AD	8	APTIV PLC.....	.....	..	.....2	2.B FE.....	2,294,920	115.241	2,304,820	2,000,000	2,280,883	.....	.....(14,037)	.....	.....	.....4.250	1.222	JJ.....	39,194	.....	09/30/2020.	01/15/2026.
052769	AD	8	AUTODESK INC.....	.....	..	.....2	2.B FE.....	10,390,300	114.339	11,433,900	10,000,000	10,242,918	.....	.....(52,318)	.....	.....	.....4.375	3.746	JD.....	19,444	437,500	01/25/2018.	06/15/2025.
053332	AZ	5	AUTOZONE INC.....	.....	..	.....2	2.B FE.....	9,993,300	118.410	11,841,000	10,000,000	9,993,396	.....	.....96	.....	.....	.....4.000	4.008	AO.....	84,444	216,667	03/26/2020.	04/15/2030.
058498	AV	8	BALL CORP.....	.....	..	.....2	3.A FE.....	7,700,000	112.950	8,471,250	7,500,000	7,675,020	.....	.....(24,980)	.....	.....	.....4.875	4.345	MS.....	107,656	182,813	03/18/2020.	03/15/2026.
099724	AM	8	BORGWARNER INC.....	.....	..	.....	2.A FE.....	8,995,972	117.558	9,104,867	7,745,000	8,940,078	.....	.....(55,894)	.....	.....	.....5.000	1.612	AO.....	96,813	.....	10/06/2020.	10/01/2025.
10112R	AZ	7	BOSTON PROPERTIES LP.....	.....	..	.....2	2.A FE.....	8,595,722	109.291	9,051,481	8,282,000	8,521,635	.....	.....(59,686)	.....	.....	.....3.200	2.397	JJ.....	122,206	265,024	09/30/2019.	01/15/2025.
10112R	BB	9	BOSTON PROPERTIES LP.....	.....	..	.....2	2.A FE.....	4,677,076	111.572	4,998,426	4,480,000	4,661,809	.....	.....(15,266)	.....	.....	.....3.400	2.843	JD.....	4,231	152,320	03/12/2020.	06/21/2029.
110122	CM	8	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....2	1.F FE.....	14,941,800	108.512	16,276,800	15,000,000	14,959,464	.....	.....10,733	.....	.....	.....2.900	2.980	JJ.....	187,292	519,583	05/07/2019.	07/26/2024.
110122	CU	0	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....	1.F FE.....	5,063,750	100.324	5,016,200	5,000,000	5,006,819	.....	.....(51,437)	.....	.....	.....2.875	1.830	FA.....	52,708	143,750	11/22/2019.	02/19/2021.
11120V	AA	1	BRIXMOR OPERATING PART.....	.....	..	.....2	2.C FE.....	5,019,550	109.515	5,475,750	5,000,000	5,014,218	.....	.....(3,362)	.....	.....	.....3.850	3.770	FA.....	80,208	192,500	05/09/2019.	02/01/2025.
12189L	AD	3	BURLINGTN NORTH SANTA FE.....	.....	..	.....2	1.G FE.....	5,547,055	100.591	5,152,271	5,122,000	5,138,314	.....	.....(96,293)	.....	.....	.....4.100	2.183	JD.....	17,500	210,002	02/01/2017.	06/01/2021.
1248EP	CD	3	CCO HOLDINGS LLC.....	.....	..	.....2	3.B FE.....	7,909,375	107.900	8,092,500	7,500,000	7,890,799	.....	.....(18,576)	.....	.....	.....4.750	3.820	MS.....	118,750	118,750	09/21/2020.	03/01/2030.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126650	DE	7	CVS HEALTH CORP.....	.....	..	..2	2.B FE.....	9,948,500	...107.140	10,714,000	10,000,000	9,961,835	.....	.....9,849	.....	.....	.....2.625	2.736	FA.....	99,167	262,500	08/08/2019.	08/15/2024.
126650	DJ	6	CVS HEALTH CORP.....	.....	..	..2	2.B FE.....	9,977,700	...116.317	11,631,700	10,000,000	9,978,674	.....	.....974	.....	.....	.....3.750	3.777	AO.....	93,750	188,542	03/26/2020.	04/01/2030.
14448C	AN	4	CARRIER GLOBAL CORP.....	.....	..	..2	2.C FE.....	5,067,550	...105.873	5,293,650	5,000,000	5,056,423	.....	.....(11,127)	.....	.....	.....2.242	1.950	FA.....	42,349	52,313	02/27/2020.	02/15/2025.
191216	CT	5	COCA-COLA CO.....	.....	..	..1	1.E FE.....	10,963,150	...117.809	12,958,990	11,000,000	10,965,138	.....	.....1,988	.....	.....	.....3.450	3.490	MS.....	101,200	189,750	03/20/2020.	03/25/2030.
21036P	AX	6	CONSTELLATION BRANDS INC.....	.....	..	..2	2.C FE.....	5,853,060	...105.665	6,339,900	6,000,000	5,929,252	.....	.....31,362	.....	.....	.....3.200	3.782	FA.....	72,533	192,000	06/28/2018.	02/15/2023.
22160K	AN	5	COSTCO WHOLESALE CORP.....	.....	..	..2	1.E FE.....	9,977,500	...102.986	10,298,600	10,000,000	9,979,674	.....	.....2,174	.....	.....	.....1.375	1.408	JD.....	4,201	91,667	04/16/2020.	06/20/2027.
228227	BD	5	CROWN CASTLE INTL CORP.....	.....	..	..2	2.C FE.....	9,195,615	...109.419	9,539,148	8,718,000	8,936,129	.....	.....(100,851)	.....	.....	.....5.250	3.960	JJ.....	211,048	457,695	05/07/2018.	01/15/2023.
233851	DJ	0	DAIMLER FINANCE NA LLC.....	.....	..	..2	2.A FE.....	14,982,600	...100.959	15,143,850	15,000,000	14,997,012	.....	.....5,467	.....	.....	.....3.350	3.391	MN.....	79,563	502,500	04/30/2018.	05/04/2021.
24422E	VF	3	JOHN DEERE CAPITAL CORP.....	.....	..	..1	1.F FE.....	15,056,250	...104.968	15,745,200	15,000,000	15,049,937	.....	.....(6,313)	.....	.....	.....1.750	1.693	MS.....	81,667	131,250	03/05/2020.	03/09/2027.
254687	CK	0	DISNEY WALT CO.....	.....	..	..1	1.G FE.....	5,167,600	...100.467	5,023,350	5,000,000	5,010,793	.....	.....(88,873)	.....	.....	.....4.500	2.683	FA.....	85,000	225,000	03/20/2019.	02/15/2021.
254687	FW	1	DISNEY WALT CO.....	.....	..	..1	1.G FE.....	4,983,750	...106.988	5,349,400	5,000,000	4,985,081	.....	.....1,331	.....	.....	.....2.200	2.246	JJ.....	69,667	.....	05/11/2020.	01/13/2028.
25746U	DH	9	DOMINION ENERGY INC.....	.....	..	..2	2.B FE.....	12,500,000	...100.184	12,523,000	12,500,000	12,500,000	.....	.....	.....	.....	.....0.776	0.776	MJSD.....	4,581	23,985	09/10/2020.	09/15/2023.
26867L	AG	5	EMD FINANCE LLC.....	.....	..	..2	2.A FE.....	4,991,200	...102.670	5,133,500	5,000,000	4,998,203	.....	.....1,323	.....	.....	.....2.950	2.978	MS.....	41,792	147,500	03/16/2015.	03/19/2022.
27409L	AA	1	EAST OHIO GAS CO/THE.....	.....	..	..2	1.F FE.....	4,994,950	...101.870	5,093,500	5,000,000	4,995,472	.....	.....522	.....	.....	.....1.300	1.321	JD.....	2,889	32,319	06/02/2020.	06/15/2025.
28370T	AE	9	KINDER MORGAN ENER PART.....	.....	..	..2	2.B FE.....	1,062,911	...102.160	1,042,032	1,020,000	1,036,240	.....	.....(26,672)	.....	.....	.....5.000	1.787	AO.....	12,750	51,000	02/27/2020.	10/01/2021.
291011	BL	7	EMERSON ELECTRIC CO.....	.....	..	..2	1.F FE.....	2,497,750	...105.627	2,640,675	2,500,000	2,497,909	.....	.....159	.....	.....	.....1.800	1.813	AO.....	9,500	20,750	04/27/2020.	10/15/2027.
29379V	BK	8	ENTERPRISE PRODUCTS OPER.....	.....	..	..2	2.A FE.....	6,076,680	...100.488	6,029,280	6,000,000	6,015,362	.....	.....(61,318)	.....	.....	.....2.850	1.595	AO.....	36,100	171,000	03/02/2020.	04/15/2021.
294429	AN	5	EQUIFAX INC.....	.....	..	..2	2.B FE.....	6,970,740	...108.031	7,562,170	7,000,000	6,984,961	.....	.....5,671	.....	.....	.....3.950	4.042	JD.....	12,289	276,500	06/07/2018.	06/15/2023.
29444U	AR	7	EQUINIX INC.....	.....	..	..2	2.C FE.....	2,257,451	...108.996	2,270,387	2,083,000	2,224,534	.....	.....(32,917)	.....	.....	.....5.375	2.256	MN.....	14,306	55,981	06/15/2020.	05/15/2027.
30040W	AG	3	EVERSOURCE ENERGY.....	.....	..	..2	2.A FE.....	4,981,900	...109.465	5,473,250	5,000,000	4,988,794	.....	.....3,522	.....	.....	.....3.800	3.881	JD.....	15,833	190,000	12/10/2018.	12/01/2023.
303250	AE	4	FAIR ISAAC CORP.....	.....	..	..2	3.B FE.....	4,569,025	...113.750	5,192,688	4,565,000	4,566,273	.....	.....(413)	.....	.....	.....5.250	5.239	MN.....	30,624	239,663	12/10/2018.	05/15/2026.
320517	AC	9	FIRST HORIZON CORP.....	.....	..	..2	2.C FE.....	9,996,600	...106.241	10,624,100	10,000,000	9,997,003	.....	.....403	.....	.....	.....3.550	3.562	MN.....	34,514	177,500	05/20/2020.	05/26/2023.
33616C	HQ	6	FIRST REPUBLIC BANK/CA.....	.....	..	..2	1.G FE.....	10,000,000	...102.897	10,289,700	10,000,000	10,000,000	.....	.....	.....	.....	.....1.912	1.912	FA.....	73,824	95,600	02/05/2020.	02/12/2024.
337738	AM	0	FISERV INC.....	.....	..	..2	2.B FE.....	2,967,300	...104.622	3,138,660	3,000,000	2,984,433	.....	.....8,378	.....	.....	.....3.500	3.807	AO.....	26,250	105,000	11/27/2018.	10/01/2022.
337738	AS	7	FISERV INC.....	.....	..	..2	2.B FE.....	9,983,200	...107.362	10,736,200	10,000,000	9,988,069	.....	.....3,202	.....	.....	.....2.750	2.786	JJ.....	137,500	280,347	06/10/2019.	07/01/2024.
337738	BB	3	FISERV INC.....	.....	..	..2	2.B FE.....	4,996,700	...106.531	5,326,550	5,000,000	4,996,963	.....	.....263	.....	.....	.....2.250	2.260	JD.....	9,375	61,875	05/11/2020.	06/01/2027.
340711	AY	6	FLORIDA GAS TRANSMISSION.....	.....	..	..2	2.B FE.....	3,990,520	...105.342	4,213,680	4,000,000	3,990,966	.....	.....446	.....	.....	.....2.550	2.577	JJ.....	52,983	.....	06/10/2020.	07/01/2030.
345397	YZ	0	FORD MOTOR CREDIT CO.....	.....	..	..3	3.A FE.....	6,999,160	...100.000	7,000,000	7,000,000	6,999,421	.....	.....(48)	.....	.....	.....3.470	3.473	AO.....	58,026	242,900	02/28/2018.	04/05/2021.
34964C	AC	0	FORTUNE BRANDS HOME & SECURI.....	.....	..	..2	2.B FE.....	10,606,200	...108.949	10,894,900	10,000,000	10,411,591	.....	.....(149,423)	.....	.....	.....4.000	2.381	MS.....	111,111	400,000	09/09/2019.	09/21/2023.
35802X	AF	0	FRESENIUS MED CARE II.....	.....	..	..2	2.C FE.....	11,137,500	...105.315	10,531,500	10,000,000	10,285,563	.....	.....(256,064)	.....	.....	.....5.875	3.163	JJ.....	246,424	587,500	07/12/2017.	01/31/2022.
37331N	AJ	0	GEORGIA-PACIFIC LLC.....	.....	..	..2	1.G FE.....	10,997,800	...104.528	11,498,080	11,000,000	10,997,905	.....	.....105	.....	.....	.....1.750	1.754	MS.....	48,660	80,208	04/27/2020.	09/30/2025.
37940X	AA	0	GLOBAL PAYMENTS INC.....	.....	..	..2	2.C FE.....	10,019,200	...107.069	10,706,900	10,000,000	10,014,436	.....	.....(3,353)	.....	.....	.....2.650	2.612	FA.....	100,111	265,736	08/07/2019.	02/15/2025.
40139L	AG	8	GUARDIAN LIFE GLOB FUND.....	.....	..	..1	1.C FE.....	4,995,400	...101.406	5,070,300	5,000,000	4,995,865	.....	.....465	.....	.....	.....1.100	1.119	JD.....	1,222	27,500	06/16/2020.	06/23/2025.
446413	AT	3	HUNTINGTON INGALLS INDUST.....	.....	..	..2	2.C FE.....	9,999,600	...118.383	11,838,300	10,000,000	9,999,546	.....	.....(54)	.....	.....	.....4.200	4.200	MN.....	70,000	246,167	03/26/2020.	05/01/2030.
45866F	AR	5	INTERCONTINENTALEXCHANGE GROUP.....	.....	..	..2	2.A FE.....	15,000,000	...100.285	15,042,750	15,000,000	15,000,000	.....	.....	.....	.....	.....0.867	0.903	MJSD.....	6,138	44,021	08/17/2020.	06/15/2023.
46124H	AB	2	INTUIT INC.....	.....	..	..2	1.G FE.....	9,992,100	...101.234	10,123,400	10,000,000	9,992,875	.....	.....775	.....	.....	.....0.950	0.966	JJ.....	48,028	.....	06/25/2020.	07/15/2025.
49271V	AE	0	KEURIG DR PEPPER INC.....	.....	..	..2	2.B FE.....	20,000,000	...101.247	20,249,400	20,000,000	20,000,000	.....	.....	.....	.....	.....3.551	3.551	MN.....	71,020	710,200	05/14/2018.	05/25/2021.
494550	BV	7	KINDER MORGAN ENER PART.....	.....	..	..2	2.B FE.....	3,142,679	...111.425	3,197,898	2,870,000	3,092,001	.....	.....(50,678)	.....	.....	.....4.250	1.901	MS.....	40,658	60,988	03/05/2020.	09/01/2024.
49456B	AF	8	KINDER MORGAN INC.....	.....	..	..2	2.B FE.....	13,252,200	...114.079	13,689,480	12,000,000	13,057,562	.....	.....(194,638)	.....	.....	.....4.300	2.081	JD.....	43,000	516,000	03/06/2020.	06/01/2025.
55336V	AJ	9	MLPX LP.....	.....	..	..2	2.B FE.....	4,974,005	...115.484	5,658,716	4,900,000	4,951,134	.....	.....(10,873)	.....	.....	.....4.875	4.597	JD.....	19,906	238,875	11/19/2018.	06/01/2025.

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						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
55336V	AQ	3			2	2.B FE.....	4,394,983	105.904	4,702,138	4,440,000	4,419,151		8,857			3.375	3.597	MS.....	44,123	149,850	03/13/2018.	03/15/2023.
55354G	AF	7			2	3.B FE.....	5,025,000	106.750	5,337,500	5,000,000	5,016,332		(3,306)			5.375	5.289	MN.....	34,340	268,750	05/15/2018.	05/15/2027.
55354G	AK	6			2	3.B FE.....	4,775,000	104.500	5,225,000	5,000,000	4,788,603		13,603			3.625	4.160	MS.....	60,417	89,115	03/16/2020.	09/01/2030.
559080	AQ	9			2	2.A FE.....	8,989,200	112.249	10,102,410	9,000,000	8,989,673		473			3.250	3.264	JD.....	24,375	155,188	05/06/2020.	06/01/2030.
573284	AN	6			2	2.B FE.....	7,105,070	111.493	7,804,510	7,000,000	7,064,462		(18,125)			4.250	3.947	JJ.....	147,924	297,500	09/05/2018.	07/02/2024.
574599	BJ	4			2	2.B FE.....	10,096,400	115.035	11,503,500	10,000,000	10,061,798		(13,882)			4.450	4.280	AO.....	111,250	445,000	06/01/2018.	04/01/2025.
58013M	FL	3			2	2.A FE.....	4,990,800	103.678	5,183,900	5,000,000	4,992,099		1,299			1.450	1.485	MS.....	24,167	35,444	03/03/2020.	09/01/2025.
608190	AJ	3			2	2.A FE.....	1,856,369	106.213	1,918,207	1,806,000	1,821,240		(7,911)			3.850	3.372	FA.....	28,971	69,531	03/28/2016.	02/01/2023.
609207	AU	9			2	2.B FE.....	4,973,200	103.404	5,170,200	5,000,000	4,976,574		3,374			1.500	1.612	MN.....	11,875	37,500	04/30/2020.	05/04/2025.
631103	AF	5			2	2.B FE.....	4,326,703	110.910	4,769,130	4,300,000	4,315,624		(4,498)			4.250	4.127	JD.....	15,229	182,750	06/18/2018.	06/01/2024.
637639	AB	1			2	1.B FE.....	9,980,300	103.495	10,349,500	10,000,000	9,982,858		2,558			1.500	1.541	AO.....	28,333	75,000	04/16/2020.	04/23/2025.
65339K	BG	4			2	2.A FE.....	4,600,000	108.084	4,971,864	4,600,000	4,600,000					3.150	3.150	AO.....	36,225	144,900	03/28/2019.	04/01/2024.
666807	BQ	4			2	2.B FE.....	2,397,250	103.859	2,596,475	2,500,000	2,451,031		25,972			2.550	3.690	AO.....	13,458	63,750	11/16/2018.	10/15/2022.
666807	BS	0			2	2.B FE.....	5,103,400	124.061	6,203,050	5,000,000	5,096,780		(6,620)			4.400	4.142	MN.....	36,667	133,222	03/20/2020.	05/01/2030.
67103H	AD	9			2	2.B FE.....	5,027,800	107.126	5,356,300	5,000,000	5,015,450		(6,540)			3.850	3.704	JD.....	8,556	192,500	01/23/2019.	06/15/2023.
68902V	AH	0			2	2.B FE.....	7,957,214	105.964	8,185,719	7,725,000	7,920,691		(36,523)			2.056	1.429	AO.....	37,942	96,178	03/06/2020.	05/05/2025.
69353R	FG	8			2	1.F FE.....	8,523,040	111.984	8,958,720	8,000,000	8,471,381		(51,659)			3.100	2.155	AO.....	45,467	248,000	03/11/2020.	10/25/2027.
695114	CW	6			2	1.E FE.....	2,606,526	109.841	2,855,866	2,600,000	2,606,040		(486)			2.700	2.672	MS.....	20,670	30,615	04/07/2020.	09/15/2030.
70450Y	AB	9				2.A FE.....	9,987,300	103.321	10,332,100	10,000,000	9,992,394		4,164			2.200	2.244	MS.....	58,056	220,000	09/19/2019.	09/26/2022.
70450Y	AG	8			2	2.A FE.....	8,998,200	104.457	9,401,130	9,000,000	8,998,392		192			1.650	1.654	JD.....	12,375	79,613	05/11/2020.	06/01/2025.
718549	AD	0			2	2.C FE.....	2,803,770	109.536	3,286,080	3,000,000	2,856,138		21,448			3.550	4.505	AO.....	26,625	106,500	06/20/2018.	10/01/2026.
74340X	BN	0			2	1.G FE.....	10,338,985	107.262	11,552,117	10,770,000	10,382,926		43,941			2.125	2.751	AO.....	48,315	150,668	03/17/2020.	04/15/2027.
74368C	AR	5				1.E FE.....	7,500,000	101.725	7,629,375	7,500,000	7,500,000					1.082	1.082	JD.....	4,959	40,575	06/02/2020.	06/09/2023.
75513E	AD	3			2	2.A FE.....	19,974,400	106.160	21,232,000	20,000,000	19,976,155		1,755			2.250	2.264	JJ.....	278,750		05/14/2020.	07/01/2030.
75513E	CG	4			2	2.A FE.....	7,056,431	107.995	6,964,598	6,449,000	6,962,939		(93,493)			3.200	0.552	MS.....	60,764	103,184	06/08/2020.	03/15/2024.
776743	AH	9			2	2.B FE.....	9,981,500	106.457	10,645,700	10,000,000	9,986,109		3,561			2.350	2.389	MS.....	69,194	247,403	08/19/2019.	09/15/2024.
78516F	AA	7			2	2.A FE.....	5,461,576	114.697	6,423,032	5,600,000	5,487,104		12,653			4.246	4.572	MN.....	39,629	237,776	12/27/2018.	05/01/2028.
824348	AU	0			2	2.B FE.....	414,165	103.182	442,651	429,000	423,540		3,683			2.750	3.679	JD.....	983	11,798	05/15/2018.	06/01/2022.
87236Y	AG	3			2	1.F FE.....	10,000,000	100.265	10,026,500	10,000,000	10,000,000					0.644	2.971	FMAN.	10,740	160,548	10/30/2018.	11/01/2021.
882508	BJ	2			2	1.E FE.....	5,993,400	103.650	6,219,000	6,000,000	5,993,750		350			1.750	1.762	MN.....	16,625	52,500	04/24/2020.	05/04/2030.
891906	AE	9			2	2.C FE.....	14,987,400	108.051	16,207,650	15,000,000	14,993,429		2,380			4.000	4.018	JD.....	50,000	600,000	05/09/2018.	06/01/2023.
907818	FA	1			2	2.A FE.....	9,199,048	108.175	9,393,917	8,684,000	9,095,123		(103,925)			3.150	1.571	MS.....	91,182	136,773	03/10/2020.	03/01/2024.
91533B	AA	8				2.C FE.....	4,997,850	100.942	5,047,100	5,000,000	4,998,406		556			1.125	1.147	JD.....	1,406	28,125	06/17/2020.	06/22/2022.
918204	AZ	1				1.G FE.....	9,998,200	102.145	10,214,500	10,000,000	9,998,688		488			2.050	2.059	AO.....	38,722	102,500	04/21/2020.	04/23/2022.
92826C	AD	4			2	1.D FE.....	5,443,250	112.161	5,608,050	5,000,000	5,380,868		(62,382)			3.150	1.468	JD.....	7,438	157,500	03/10/2020.	12/14/2025.
928668	AZ	5				2.A FE.....	9,996,300	103.671	10,367,100	10,000,000	9,997,596		1,209			2.700	2.713	MS.....	71,250	270,000	09/19/2019.	09/26/2022.
928668	BG	6				2.A FE.....	9,995,100	100.296	10,029,600	10,000,000	9,995,339		239			0.750	0.775	MN.....	7,708		11/17/2020.	11/23/2022.
929160	AS	8			2	2.B FE.....	9,277,500	114.367	10,636,131	9,300,000	9,288,762		2,304			4.500	4.531	AO.....	104,625	418,500	08/03/2015.	04/01/2025.
98419M	AJ	9			2	2.B FE.....	4,475,406	112.391	4,523,738	4,025,000	4,456,428		(18,978)			3.250	1.256	MN.....	21,802	65,406	09/28/2020.	11/01/2026.

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
98419M	AM	2	XYLEM INC.....			2	2.B FE.....		3,482,535	105.395	3,688,825	3,500,000	3,483,637		1,102			1.950	2.021	JJ.....	35,073		06/24/2020.	01/30/2028.	
01626P	AJ	5	ALIMENTATION COUCHE-TARD.....		A	2	2.B FE.....		5,994,953	103.355	6,444,184	6,235,000	6,138,635		58,498			2.700	3.722	JJ.....	72,482	168,345	06/20/2018.	07/26/2022.	
13648T	AA	5	CANADIAN PACIFIC RAILWAY.....		A	2	2.A FE.....		6,339,832	105.015	6,644,299	6,327,000	6,338,763		(1,068)			2.050	2.026	MS.....	41,793	64,852	03/06/2020.	03/05/2030.	
286181	AD	4	ELEMENT FLEET MANAGEMENT.....		A	2	2.A FE.....		6,998,950	106.566	7,459,620	7,000,000	6,999,045		95			3.850	3.853	JD.....	11,978	144,482	05/28/2020.	06/15/2025.	
89352H	BA	6	TRANS-CANADA PIPELINES.....		A	2	2.A FE.....		14,975,400	118.087	17,713,050	15,000,000	14,976,272		872			4.100	4.120	AO.....	129,833	322,875	04/02/2020.	04/15/2030.	
00507U	AR	2	ALLERGAN FUNDING SCS.....		D	2	2.C FE.....		7,200,297	102.595	7,183,702	7,002,000	7,110,202		(90,095)			3.450	1.940	MS.....	71,129	244,486	02/12/2020.	03/15/2022.	
111013	AL	2	SKY PLC.....		D		1.G FE.....		3,366,154	111.310	3,756,713	3,375,000	3,368,948		1,457			3.750	3.801	MS.....	36,914	126,563	01/14/2019.	09/16/2024.	
23636T	AC	4	DANONE SA.....		D	2	2.A FE.....		4,988,850	101.232	5,061,600	5,000,000	4,995,658		5,018			2.077	2.181	MN.....	17,020	103,850	08/19/2019.	11/02/2021.	
478375	AG	3	JOHNSON CONTROLS INTL PL.....		D	2	2.B FE.....		10,399,400	108.451	10,845,100	10,000,000	10,278,939		(80,849)			3.625	2.724	JJ.....	180,243	362,500	06/27/2019.	07/02/2024.	
82481L	AB	5	SHIRE ACQ INV IRELAND DA.....		D	2	2.B FE.....		3,705,121	101.303	3,719,846	3,672,000	3,686,240		(18,882)			2.400	1.791	MS.....	23,990	146,541	02/18/2020.	09/23/2021.	
874060	AT	3	TAKEDA PHARMACEUTICAL.....		D	2	2.B FE.....		4,998,000	110.774	5,538,700	5,000,000	4,998,599		384			4.400	4.409	MN.....	21,389	220,000	11/19/2018.	11/26/2023.	
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									821,356,273	XXX	868,761,608	810,869,000	818,282,654	0	(1,921,893)	0	0	XXX	XXX	XXX	6,017,637	18,828,059	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities

12529B	AA	0			4	1.A FE.....			27,004,386	100.405	27,113,760	27,004,392	27,004,382			1,308			2.386	2.398	MON...	10,739	647,932	12/19/2019.	12/25/2029.
12529L	AB	6			4	1.C FE.....			16,399,987	99.999	16,399,836	16,400,000	16,399,563			(424)			1.465	1.469	MON...	8,673		12/11/2020.	12/26/2030.
12648G	AU	1			4	1.D FM.....			476,431	99.619	490,559	492,435	490,608			2,486			2.250	3.107	MON...	923	11,080	03/14/2014.	09/27/2035.
22540V	G6	3			4	4.B FM.....			101,104	101.678	101,391	99,718	101,391		(3,486)	1,628			7.000	6.820	MON...	582	6,980	04/02/2002.	03/25/2040.
3622N6	AG	4			4	1.D FM.....			316,495	101.038	328,527	325,152	330,501			(2,121)			2.799	2.589	MON...	758	12,973	09/12/2007.	02/25/2051.
46626L	AF	7			4	1.D FM.....			2,576,037	99.965	2,773,623	2,774,594	2,797,474			(969)			0.855	2.550	MON...	264	37,987	05/17/2013.	06/25/2035.
46628K	AT	7			4	1.D FM.....			330,725	97.993	333,936	340,775	360,451			(1,837)			3.017	0.085	MON...	857	12,053	11/14/2006.	08/25/2034.
46628K	AV	2			4	1.D FM.....			170,079	100.682	177,028	175,829	176,235			(4,189)			3.419	3.329	MON...	501	6,931	05/15/2006.	12/25/2048.
46636K	AR	1			4	1.D FM.....			3,373,306	101.392	3,562,773	3,513,860	3,468,696			9,888			3.152	4.282	MON...	9,228	116,383	09/11/2014.	07/26/2036.
46651F	AD	3			4	1.D FM.....			11,103,698	103.994	11,248,247	10,816,247	11,076,490			(48,202)			3.889	2.425	MON...	35,057	422,088	08/13/2019.	10/25/2049.
83611M	GH	5			4	1.D FM.....			4,635,730	99.612	5,094,437	5,114,280	5,076,612			20,030			0.913	1.309	MON...	519	72,719	07/24/2018.	08/25/2035.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....									66,487,978	XXX	67,624,117	67,057,282	67,282,403	(3,486)	(22,402)	0	0	XXX	XXX	XXX	68,101	1,347,126	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities

05492P	AE	8			4	1.F FE.....			9,038,224	98.210	8,617,928	8,775,000	8,984,515			(51,730)			3.465	2.815	MON...	25,338	304,054	11/27/2019.	11/05/2032.
05525B	AA	8			4	1.D FM.....			21,299,947	103.966	22,398,435	21,544,000	21,363,549			34,920			3.534	3.807	MON...	63,452	774,120	01/23/2019.	03/10/2037.
05526Q	AJ	5			4	1.D FM.....			4,931,262	105.956	4,953,443	4,675,000	4,921,893			(9,369)			3.596	2.331	MON...	14,009	22,951	12/04/2020.	04/14/2033.
05529S	AL	3			4	1.D FM.....			7,820,739	99.686	7,451,529	7,475,000	7,519,618			(10,161)			3.821	2.884	MON...	23,800	285,597	08/10/2016.	09/05/2032.
05607Q	AN	8			4	1.D FM.....			27,979,079	99.805	27,919,846	27,974,396	27,963,598			(15,482)			1.279	1.319	MON...	16,896	382,620	02/20/2020.	12/15/2029.
056083	AJ	7			4	1.D FM.....			18,951,102	109.665	19,454,571	17,740,000	18,925,336			(25,766)			3.425	2.349	MON...	50,630	71,036	11/12/2020.	06/13/2039.
12433Y	AL	1			4	1.D FM.....			15,498,828	100.139	15,521,545	15,500,000	15,498,836			8			1.859	1.860	MON...	13,604	59,924	10/29/2020.	10/15/2037.
12625C	AC	7			4	1.D FM.....			22,913,088	105.795	23,565,836	22,275,000	22,837,426			(67,729)			3.424	2.201	MON...	63,565	477,418	10/01/2020.	03/10/2031.
12655H	AL	9			4	1.D FM.....			7,279,688	98.118	7,358,850	7,500,000	7,349,824			70,136			1.609	4.199	MON...	5,697	40,689	08/13/2020.	10/15/2034.
178772	AA	7			4	1.D FM.....			38,365,665	103.833	40,141,838	38,660,000	38,417,771			52,106			2.778	3.041	MON...	89,501	716,417	08/26/2020.	11/10/2031.
233062	AG	3			4	1.D FM.....			5,000,000	99.828	4,991,400	5,000,000	4,975,941			(20,418)			1.009	2.289	MON...	2,381	75,897	06/14/2017.	06/15/2034.
29429M	AJ	2			4	1.D FM.....			12,175,937	104.134	12,496,080	12,000,000	12,106,213			(36,040)			4.745	4.501	MON...	47,449	578,882	02/04/2019.	01/10/2024.
36192H	AA	2			4	1.D FM.....			10,158,297	101.108	10,009,692	9,900,000	10,046,714			(111,583)			3.551	2.311	MON...	29,296	322,253	01/23/2020.	04/10/2034.
36254X	AE	4			4	1.D FM.....			28,426,211	108.985	31,060,725	28,500,000	28,459,155			2,179			3.541	3.627	MON...	84,089	1,025,889	12/04/2019.	01/10/2043.

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates											
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22										
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
368306	AJ	5	GB 2020-FLIX B.....	.....	..	.....	4	1.D FM.....	.....	24,166,000	...100.179	.....	24,209,257	.....	24,166,000	.....	24,141,633	.....	(24,367)	.....	.....	.....	.....	1.509	1.577	MON...	.....	17,216	.....	119,458	09/25/2020.	08/25/2037.		
44421G	AJ	2	HY 2019-30HY D.....	.....	..	.....	4	1.D FM.....	.....	6,284,883	...107.636	.....	6,458,160	.....	6,000,000	.....	6,273,520	.....	(11,363)	.....	.....	.....	.....	3.443	2.895	MON...	.....	17,216	.....	70,010	08/06/2020.	07/10/2039.		
48253Q	AJ	4	KIND 2020-AIP C.....	.....	..	.....	4	1.G FE.....	.....	10,859,753	...99.971	.....	11,171,904	.....	10,976,311	.....	10,976,311	.....	116,558	.....	.....	.....	.....	1.792	3.309	MON...	.....	9,455	.....	140,465	11/06/2020.	03/15/2037.		
482598	AJ	8	KNDL 2019-KNSQ C.....	.....	..	.....	4	1.D FM.....	.....	15,226,125	...99.913	.....	15,286,689	.....	15,300,000	.....	15,243,206	.....	31,865	.....	.....	.....	.....	1.209	2.188	MON...	.....	8,735	.....	194,862	09/16/2020.	05/15/2036.		
55316P	AJ	6	MKT 2020-525M D.....	.....	..	.....	4	1.D FM.....	.....	9,010,611	...100.975	.....	9,087,750	.....	9,000,000	.....	9,008,888	.....	(1,723)	.....	.....	.....	.....	2.941	2.979	MON...	.....	22,055	.....	224,221	02/07/2020.	02/12/2040.		
61691B	AA	9	MSCBB 2016-MART A.....	.....	..	.....	4	1.D FM.....	.....	45,051,239	...100.045	.....	45,957,672	.....	45,937,000	.....	45,669,683	.....	325,015	.....	.....	.....	.....	2.200	2.953	MON...	.....	84,233	.....	1,010,798	09/19/2019.	09/13/2031.		
61763Q	AL	5	MSC 2014-CPT D.....	.....	..	.....	4	1.D FM.....	.....	21,590,363	...100.761	.....	21,905,441	.....	21,740,000	.....	21,700,995	.....	22,982	.....	.....	.....	.....	3.446	3.631	MON...	.....	62,430	.....	761,536	04/21/2016.	07/13/2029.		
61763Q	AN	1	MSC 2014-CPT E.....	.....	..	.....	4	1.D FM.....	.....	18,175,596	...100.761	.....	17,985,839	.....	17,850,000	.....	17,956,421	.....	(219,175)	.....	.....	.....	.....	3.446	2.149	MON...	.....	51,259	.....	564,296	12/02/2020.	07/13/2029.		
68245H	AG	9	OMPT 2017-1MKT D.....	.....	..	.....	4	1.D FM.....	.....	15,112,434	...102.869	.....	15,430,350	.....	15,000,000	.....	15,044,432	.....	(17,825)	.....	.....	.....	.....	4.146	4.042	MON...	.....	51,819	.....	621,825	02/15/2017.	02/10/2032.		
74824D	AA	8	QCMT 2013-QCA A.....	.....	..	.....	4	1.D FM.....	.....	28,169,132	...103.993	.....	29,241,792	.....	28,119,000	.....	28,169,196	.....	(16,899)	.....	.....	.....	.....	3.275	3.221	MON...	.....	76,741	.....	910,172	03/13/2020.	01/11/2037.		
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....									423,484,203	XXX		432,676,572		421,805,541		423,554,674		0		16,139		0		0	XXX	XXX	XXX		930,866		9,755,390	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities

E10.5	00217E	AB	4	ARIFL 2018-A A2			4	1.A FE	240,828	100.081	241,059	240,864	240,863		9			2.550	2.572	MON	273	6,142	02/13/2018	10/15/2026
	03066P	AB	5	AMCAR 2020-3 A2			4	1.A FE	13,999,579	100.105	14,014,700	14,000,000	13,999,630		52			0.420	0.424	MON	2,123	3,920	11/17/2020	03/18/2024
	05588C	AB	8	BMWOT 2019-A A2			4	1.A FE	1,946,190	100.243	1,950,960	1,946,231	1,946,225		23			2.050	2.061	MON	665	39,898	09/10/2019	05/25/2022
	14316L	AB	9	CARMX 2019-2 A2A			4	1.A FE	916,279	100.213	918,284	916,332	916,327		19			2.690	2.710	MON	1,096	24,649	04/09/2019	07/15/2022
	165183	BB	9	CFII 2017-4A A1			4	1.A FE	2,194,531	100.571	2,209,250	2,196,707	2,202,996		7,975			2.120	2.258	MON	2,070	46,570	05/16/2019	11/15/2029
	165183	BY	9	CFII 2019-1A A1			4	1.A FE	7,114,640	101.605	7,229,904	7,115,697	7,120,285		4,817			2.940	2.996	MON	9,298	209,201	03/20/2019	04/15/2031
	20267U	AB	5	CBSLT 2016-B A2			4	1.A FE	1,261,935	100.484	1,260,509	1,254,438	1,220,682		(50,388)			1.598	2.375	MON	223	26,728	10/18/2016	10/25/2040
	23341B	AC	9	DRB 2016-B A2			4	1.A FE	1,165,108	102.040	1,191,856	1,168,028	1,164,620		(243)			2.890	3.001	MON	563	33,756	03/03/2017	06/25/2040
	23342K	AD	6	DRB 2017-A B			4	1.B FE	1,195,305	103.676	1,239,331	1,195,388	1,196,345		(66)			3.100	3.093	MON	618	37,057	04/13/2017	05/27/2042
	24703N	AC	3	DEFT 2020-1 A3			4	1.A FE	9,997,996	102.761	10,276,100	10,000,000	9,998,620		624			2.240	2.260	MON	5,600	144,978	04/21/2020	02/22/2023
	26208V	AB	2	DRIVE 2020-2 A2A			4	1.A FE	11,766,624	100.205	11,790,996	11,766,874	11,766,728		104			0.850	0.854	MON	4,445	49,454	06/10/2020	07/17/2023
	26857L	AA	0	ELFI 2020-A A			4	1.A FE	12,304,426	101.572	12,501,752	12,308,266	12,315,494		11,069			1.730	1.916	MON	3,549	106,466	06/18/2020	08/25/2045
	29373F	AB	0	EFF 2018-2 A2			4	1.A FE	4,525,118	100.691	4,557,076	4,525,802	4,515,646		(9,896)			3.140	3.131	MON	4,342	142,110	07/25/2018	02/20/2024
	29374A	AB	0	EFF 2019-1 A2			4	1.A FE	6,358,623	101.688	6,466,007	6,358,672	6,386,574		27,937			2.980	3.162	MON	5,790	189,488	03/12/2019	10/22/2024
	30166N	AC	0	EART 2020-3A A3			4	1.A FE	13,748,919	100.082	13,761,275	13,750,000	13,749,177		258			0.520	0.528	MON	3,178	16,286	09/16/2020	10/16/2023
	34531R	AB	3	FORDL 2020-B A2A			4	1.A FE	18,999,913	100.124	19,023,560	19,000,000	18,999,951		38			0.500	0.501	MON	4,222	37,208	07/21/2020	12/15/2022
	36258V	AD	6	GMCAR 2020-2 A3			4	1.A FE	4,999,722	101.827	5,091,350	5,000,000	4,999,529		(193)			1.490	1.501	MON	3,104	48,839	04/16/2020	12/16/2024
	36259P	AB	2	GMALT 2020-2 A2A			4	1.A FE	19,348,355	100.319	19,411,330	19,349,605	19,348,893		538			0.710	0.717	MON	4,198	69,836	06/08/2020	10/20/2022
	40438F	AB	0	HPEFS 2020-1A A2			4	1.A FE	5,730,064	100.678	5,768,979	5,730,129	5,730,108		44			1.730	1.737	MON	3,029	82,609	02/13/2020	02/20/2030
	41284W	AB	6	HDMOT 2019-A A2			4	1.A FE	92,518	100.077	92,590	92,519	92,519		1			2.370	2.383	MON	97	2,193	06/19/2019	05/15/2022
	43813V	AB	4	HAROT 2019-4 A2			4	1.A FE	8,825,514	100.514	8,871,426	8,826,060	8,825,915		358			1.860	1.873	MON	5,928	164,165	11/19/2019	06/20/2022
	50117N	AD	6	KCOT 2017-1A A4			4	1.A FE	14,633,961	100.165	14,600,504	14,576,453	14,590,881		(43,081)			2.160	1.786	MON	13,993	288,614	02/11/2020	03/15/2024
	518889	AD	2	DRB 2017-C B			4	1.B FE	1,513,365	102.640	1,553,926	1,513,958	1,485,037		(28,597)			2.950	2.610	MON	744	44,662	11/08/2017	11/25/2042
	51889C	AC	6	LRK 2020-A BFX			4	1.C FE	1,786,613	100.058	1,788,036	1,787,000	1,786,634		21			1.920	1.932	MON	572	8,196	09/22/2020	11/25/2050
	55316E	AC	6	MMAF 2019-B A3			4	1.A FE	9,997,417	102.931	10,293,100	10,000,000	9,997,282		(354)			2.010	2.031	MON	10,608	201,000	09/10/2019	12/12/2024
	60700F	AC	7	MMAF 2019-A A2			4	1.A FE	2,647,910	100.245	2,654,754	2,648,266	2,648,215		191			2.840	2.873	MON	4,387	75,211	03/19/2019	01/10/2022
	69335P	DU	6	PFSFC 2020-E B			4	1.F FE	9,747,045	100.279	9,777,203	9,750,000	9,747,395		350			1.570	1.585	MON	6,803	52,301	08/04/2020	10/15/2025
	69335P	DV	4	PFSFC 2020-F A			4	1.A FE	8,499,630	100.597	8,550,745	8,500,000	8,499,700		70			0.930	0.934	MON	3,513	27,009	08/04/2020	08/15/2024

SCHEDULE D - PART 1

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

1			2			3 Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9						12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
CUSIP Identification			Description			Code																			
78448R	AC	0	SMB 2015-C A2B.....	.....	.....4	1.A FE.....	2,167,217	...100.514	2,188,893	2,177,699	2,149,871	.....	.....	.....	.....	.....(41,708)	.....	.....	.....1.559	2.630	MON...	1,603	45,104	10/21/2015.	07/15/2027.
80281G	AB	2	SRT 2019-B A2A.....	.....	.....4	1.A FE.....	6,224,326	...100.569	6,260,361	6,224,941	6,224,804	.....	.....	.....	.....	.....298	.....	.....	.....2.290	2.308	MON...	4,356	142,551	07/16/2019.	04/20/2022.
80285W	AB	3	SDART 2020-3 A2.....	.....	.....4	1.A FE.....	23,999,114	...100.060	24,014,400	24,000,000	23,999,445	.....	.....	.....	.....	.....331	.....	.....	.....0.460	0.466	MON...	4,907	25,147	09/15/2020.	09/15/2023.
80286W	AE	6	SDART 2020-4 B.....	.....	.....4	1.C FE.....	16,499,361	...100.315	16,551,975	16,500,000	16,499,391	.....	.....	.....	.....	.....30	.....	.....	.....0.730	0.733	MON...	5,353	7,027	11/17/2020.	03/17/2025.
83402J	AC	2	SOFI 2016-B A2B.....	.....	.....4	1.A FE.....	3,316,124	...102.040	3,434,213	3,365,556	3,324,258	.....	.....	.....	.....	.....5,993	.....	.....	.....2.740	3.637	MON...	1,537	92,217	12/04/2018.	10/25/2032.
87342R	AD	6	BELL 2018-1 A2I.....	.....	.....4	2.B FE.....	12,593,213	...101.429	12,693,434	12,514,600	12,577,045	.....	.....	.....	.....	.....(15,554)	.....	.....	.....4.318	4.150	FMAN.	54,038	448,132	09/11/2020.	11/25/2048.
89238U	AB	6	TAOT 2019-C A2A.....	.....	.....4	1.A FE.....	2,921,153	...100.317	2,930,550	2,921,289	2,921,248	.....	.....	.....	.....	.....155	.....	.....	.....2.000	2.017	MON...	2,597	58,426	08/06/2019.	04/15/2022.
89389J	AB	8	TFET 2019-1 A2.....	.....	.....4	1.A FE.....	752,775	...100.387	751,578	748,680	750,874	.....	.....	.....	.....	.....(1,900)	.....	.....	.....1.900	0.952	MON...	316	7,112	06/25/2020.	01/24/2022.
92290B	AC	5	VZOT 2020-B B.....	.....	.....4	1.C FE.....	11,997,046	...100.221	12,026,520	12,000,000	11,997,202	.....	.....	.....	.....	.....157	.....	.....	.....0.680	0.689	MON...	2,493	29,241	08/04/2020.	02/20/2025.
92349G	AD	3	VZOT 2019-B C.....	.....	.....4	1.E FE.....	9,999,970	...103.171	10,317,100	10,000,000	10,000,015	.....	.....	.....	.....	.....(10)	.....	.....	.....2.600	2.614	MON...	7,944	260,000	06/04/2019.	12/20/2023.
96328D	BM	5	WHLS 2019-1A A2.....	.....	.....4	1.A FE.....	5,795,732	...100.953	5,851,801	5,796,560	5,796,264	.....	.....	.....	.....	.....294	.....	.....	.....2.300	2.320	MON...	4,074	133,322	06/18/2019.	05/22/2028.
974153	AB	4	WSTOP 2020-1A A2.....	.....	.....4	2.B FE.....	11,000,000	...102.027	11,222,970	11,000,000	11,000,000	.....	.....	.....	.....	.....	.....	.....	.....2.841	2.850	MJSD.	52,953	.....	10/09/2020.	12/05/2050.
98162V	AB	5	WOART 2019-B A2.....	.....	.....4	1.A FE.....	1,334,313	...100.090	1,335,593	1,334,392	1,334,388	.....	.....	.....	.....	.....35	.....	.....	.....2.630	2.650	MON...	1,560	35,095	05/07/2019.	06/15/2022.
380881	ER	9	GCCT 2018-4A A.....	.....	A	4	1.A FE.....	9,926,563	...108.108	10,810,800	10,000,000	9,942,162	.....	.....	.....	.....15,599	.....	.....	.....3.440	3.700	MON...	15,289	258,000	03/26/2020.	10/15/2025.
576339	CC	7	MCCT 2019-2A A.....	.....	A	4	1.A FE.....	10,000,000	...100.156	10,015,600	10,000,000	9,967,842	.....	.....	.....	.....(26,167)	.....	.....	.....0.542	1.125	MON...	1,655	105,041	08/13/2019.	07/21/2021.
89621A	AP	4	TCCT 2019-2A A.....	.....	A	4	1.A FE.....	19,329,797	...100.178	19,133,998	19,100,000	19,110,725	.....	.....	.....	.....(152,702)	.....	.....	.....3.038	2.238	MON...	8,059	580,259	07/18/2019.	01/26/2024.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							343,414,832	XXX	346,626,348	343,201,006	343,087,805	0	(293,469)	0	0	XXX	XXX	XXX	273,765	4,405,220	XXX	XXX		XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							1,654,743,286	XXX	1,715,688,645	1,642,932,829	1,652,207,536	(3,486)	(2,221,625)	0	0	XXX	XXX	XXX	7,290,369	34,335,795	XXX	XXX		XXX
Totals																									
7699999.	Total - Issuer Obligations.....							1,409,177,230	XXX	1,473,993,664	1,393,769,000	1,406,129,312	0	(2,118,611)	0	0	XXX	XXX	XXX	7,537,048	24,385,857	XXX	XXX		XXX
7799999.	Total - Residential Mortgage-Backed Securities.....							66,661,147	XXX	67,789,914	67,222,058	67,446,565	(3,486)	(19,720)	0	0	XXX	XXX	XXX	68,856	1,356,288	XXX	XXX		XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....							447,934,578	XXX	440,803,322	421,805,541	431,248,258	0	(2,731,791)	0	0	XXX	XXX	XXX	1,198,733	13,241,438	XXX	XXX		XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....							343,414,832	XXX	346,626,348	343,201,006	343,087,805	0	(293,469)	0	0	XXX	XXX	XXX	273,765	4,405,220	XXX	XXX		XXX
8399999.	Grand Total - Bonds.....							2,267,187,787	XXX	2,329,213,248	2,225,997,605	2,247,911,940	(3,486)	(5,163,591)	0	0	XXX	XXX	XXX	9,078,402	43,388,803	XXX	XXX		XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	839,074,697	1B	16,618,986	1C	64,913,040	1D	439,850,337	1E	51,803,711	1F	106,183,340	1G	85,850,654
2A	204,339,922	2B	293,847,666	2C	108,391,748								
3A	14,674,441	3B	22,262,007	3C	0								
4A	0	4B	101,391	4C	0								
5A	0	5B	0	5C	0								
6	0												

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
			F or ei g n					Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Date Acquired
CUSIP Identification	Description	Code	n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value			Actual Cost										

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18	
				3	4			7	8		10	11	12	13	14	15	16			
				CUSIP Identification	Description			Code	F or ei gn		Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
002824	10	0	ABBOTT LABORATORIES.....			39,600.000	4,335,804	109.490	4,335,804	3,200,040			35,496		1,135,764		1,135,764		06/23/2020.	
00287Y	10	9	ABBVIE INC.....			57,300.000	6,139,695	107.150	6,139,695	1,680,681			270,456		1,066,353		1,066,353		01/02/2013.	
007903	10	7	ADVANCED MICRO DEVICES.....			900.000	82,539	91.710	82,539	74,908					7,631		7,631		10/19/2020.	
016255	10	1	ALIGN TECHNOLOGY INC.....			3,700.000	1,977,206	534.380	1,977,206	983,764					993,442		993,442		06/23/2020.	
02079K	10	7	ALPHABET C.....			7,000.000	12,263,160	1,751.880	12,263,160	5,013,618					2,904,020		2,904,020		10/26/2015.	
02209S	10	3	ALTRIA GROUP INC.....			12,500.000	512,500	41.000	512,500	86,681	10,750	42,250			(111,375)		(111,375)		07/22/2002.	
023135	10	6	AMAZON.COM INC.....			700.000	2,279,851	3,256.930	2,279,851	559,975					986,363		986,363		09/26/2016.	
031162	10	0	AMGEN INC.....			4,600.000	1,057,632	229.920	1,057,632	213,365		29,440			(51,290)		(51,290)		06/24/2008.	
03272L	10	8	ANAPLAN INC.....			8,600.000	617,910	71.850	617,910	414,336					203,574		203,574		06/23/2020.	
037833	10	0	APPLE COMPUTER INC.....			112,000.000	14,861,280	132.690	14,861,280	2,047,811		90,440			6,639,080		6,639,080		08/31/2020.	
04010L	10	3	ARES CAPITAL CORP.....			53,498.000	903,581	16.890	903,581	221,407		85,597			(94,156)		(94,156)		04/05/2010.	
053015	10	3	AUTOMATIC DATA PROCESSING.....			21,000.000	3,700,200	176.200	3,700,200	683,267	19,530	76,440			119,700		119,700		03/25/2004.	
05352A	10	0	AVANTOR INC.....			17,500.000	492,625	28.150	492,625	308,796					183,829		183,829		06/23/2020.	
060505	10	4	BANK OF AMERICA CORP.....			36,800.000	1,115,408	30.310	1,115,408	305,293		26,496			(180,688)		(180,688)		03/26/2012.	
09062X	10	3	BIOGEN INC.....			4,400.000	1,077,384	244.860	1,077,384	182,101					(228,228)		(228,228)		06/22/2006.	
09857L	10	8	BOOKING HOLDINGS INC.....			300.000	668,181	2,227.270	668,181	389,727					52,062		52,062		03/24/2016.	
101137	10	7	BOSTON SCIENTIFIC CORP.....			65,600.000	2,358,320	35.950	2,358,320	1,177,612					(608,112)		(608,112)		06/24/2015.	
110122	10	8	BRISTOL-MYERS SQUIBB CO.....			24,800.000	1,538,344	62.030	1,538,344	1,398,968	12,152	44,640			(53,568)		(53,568)		11/21/2019.	
11133T	10	3	BROADRIDGE FINANCIAL SOLUTIONS.....			50.000	7,660	153.200	7,660	840	29	110			1,483		1,483		04/02/2007.	
12508E	10	1	CDK GLOBAL INC.....			7,000.000	362,810	51.830	362,810	95,592		4,200			(19,950)		(19,950)		10/01/2014.	
125523	10	0	CIGNA CORP.....			4,522.000	941,390	208.180	941,390	813,055		181			16,686		16,686		12/21/2018.	
126650	10	0	CVS HEALTH CORP.....			15,700.000	1,072,310	68.300	1,072,310	499,183		31,400			(94,043)		(94,043)		12/15/2009.	
147528	10	3	CASEY'S GENERAL STORES INC.....			4,400.000	785,928	178.620	785,928	630,354		4,224			155,574		155,574		03/25/2020.	
149123	10	1	CATERPILLAR INC.....			16,500.000	3,003,330	182.020	3,003,330	1,627,088		67,980			566,610		566,610		06/08/2011.	
15135B	10	1	CENTENE CORP.....			11,942.000	716,878	60.030	716,878	240,157					(33,915)		(33,915)		03/24/2016.	
15872M	10	4	CHAMPIONX CORP.....			29,723.000	454,762	15.300	454,762	27,502					427,260		427,260		06/05/2020.	
15912K	10	0	CHANGE HEALTHCARE INC.....			22,999.000	428,931	18.650	428,931	64,772					364,159		364,159		03/10/2020.	
16119P	10	8	CHARTER COMMUNICATIONS INC A.....			4,340.000	2,871,127	661.550	2,871,127	266,536					765,880		765,880		05/18/2016.	
166764	10	0	CHEVRON CORP.....			22,076.000	1,864,318	84.450	1,864,318	1,280,817		44,732			402,313		402,313		10/06/2020.	
18915M	10	7	CLOUDFLARE INC A.....			8,600.000	653,514	75.990	653,514	314,242					339,272		339,272		06/23/2020.	
205887	10	2	CONAGRA FOODS INC.....			18,100.000	656,306	36.260	656,306	486,680		12,670			169,626		169,626		03/25/2020.	
219350	10	5	CORNING INC.....			144,600.000	5,205,600	36.000	5,205,600	1,828,380		127,248			996,294		996,294		12/17/2012.	
22266L	10	6	COUPA SOFTWARE INC.....			3,070.000	1,040,454	338.910	1,040,454	445,540					591,466		591,466		07/26/2019.	
22788C	10	5	CROWDSTRIKE HOLDINGS INC A.....			11,400.000	2,414,748	211.820	2,414,748	1,210,780					1,203,968		1,203,968		06/23/2020.	
23804L	10	3	DATADOG INC A.....			13,600.000	1,338,784	98.440	1,338,784	1,248,649					90,135		90,135		06/23/2020.	
254687	10	6	DISNEY WALT CO.....			38,733.000	7,017,645	181.180	7,017,645	1,257,491					1,415,691		1,415,691		03/20/2019.	
254709	10	8	DISCOVER FINANCIAL.....			8,900.000	805,717	90.530	805,717	56,159		15,664			50,819		50,819		07/02/2007.	
25470M	10	9	DISH NETWORK CORP.....			604.000	19,533	32.340	19,533	6,069					(1,891)		(1,891)		12/05/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
256163	10	6	DOCUSIGN INC.....				15,800.000	3,512,340	222.300	3,512,340	660,985				2,341,402		2,341,402		01/07/2019	
25746U	10	9	DOMINION ENERGY INC.....				14,800.000	1,112,960	75.200	1,112,960	414,621		51,060		(112,776)		(112,776)		03/20/2003	
277432	10	0	EASTMAN CHEMICAL COMPANY.....				37,000.000	3,710,360	100.280	3,710,360	569,848	25,530	97,680		777,740		777,740		03/20/2003	
278642	10	3	EBAY INC.....				10,000.000	502,500	50.250	502,500	215,665		6,400		141,400		141,400		12/17/2012	
278768	10	6	ECHOSTAR HOLDING CORP.....				2,440.000	51,704	21.190	51,704	21,487				(53,973)		(53,973)		01/02/2008	
278865	10	0	ECOLAB INC.....				24,395.000	5,278,102	216.360	5,278,102	556,777	11,710	45,863		570,111		570,111		09/10/2002	
29355A	10	7	ENPHASE ENERGY INC.....				6,600.000	1,158,102	175.470	1,158,102	306,014				852,088		852,088		06/23/2020	
29444U	70	0	EQUINIX INC.....				4,400.000	3,142,392	714.180	3,142,392	1,409,712		46,816		574,112		574,112		03/24/2016	
29978A	10	4	EVERBRIDGE INC.....				2,400.000	357,768	149.070	357,768	335,058				22,710		22,710		06/23/2020	
30303M	10	2	FACEBOOK INC A.....				26,200.000	7,156,792	273.160	7,156,792	1,128,086				1,779,242		1,779,242		09/29/2015	
31188V	10	0	FASTLY INC A.....				6,000.000	524,220	87.370	524,220	468,083				56,137		56,137		06/23/2020	
320517	10	5	FIRST HORIZON CORP.....				36,100.000	460,636	12.760	460,636	279,894	5,415	21,299		(137,180)		(137,180)		12/21/2011	
375558	10	3	GILEAD SCIENCES INC.....				3,900.000	227,214	58.260	227,214	421,640		10,608		(26,208)		(26,208)		09/25/2014	
39874R	10	1	GROCERY OUTLET HOLDING CORP.....				14,500.000	569,125	39.250	569,125	495,478				73,647		73,647		03/25/2020	
410867	10	5	HANOVER INSURANCE GROUP INC.....				20,700.000	2,420,244	116.920	2,420,244	288,620		54,855		(408,825)		(408,825)		03/20/2003	
416515	10	4	HARTFORD FINANCIAL SVCS GRP.....				15,500.000	759,190	48.980	759,190	250,787	5,038	19,763		(182,745)		(182,745)		12/21/2011	
45337C	10	2	INCYTE GENOMICS INC.....				2,700.000	234,846	86.980	234,846	269,630				(918)		(918)		09/29/2015	
45866F	10	4	INTERCONTINENTALEXCHANGE GROUP.....				12,000.000	1,383,480	115.290	1,383,480	562,038		14,400		272,880		272,880		03/24/2016	
462260	10	0	IOVANCE BIOTHERAPEUTICS INC.....				10,300.000	477,920	46.400	477,920	323,165				154,755		154,755		06/23/2020	
46590V	10	0	JBG SMITH PROPERTIES.....				6,208.000	194,124	31.270	194,124	71,895	1,397	5,587		(53,513)		(53,513)		07/18/2017	
46625H	10	0	JP MORGAN CHASE & CO.....				54,800.000	6,963,436	127.070	6,963,436	2,372,571		197,280		(675,684)		(675,684)		12/17/2012	
478160	10	4	JOHNSON & JOHNSON.....				8,400.000	1,321,992	157.380	1,321,992	1,222,093		33,432		96,684		96,684		12/26/2019	
487836	10	8	KELLOGG CO.....				15,000.000	933,450	62.230	933,450	496,926		34,200		(103,950)		(103,950)		09/10/2002	
494368	10	3	KIMBERLY-CLARK CORP.....				9,400.000	1,267,402	134.830	1,267,402	769,253	10,058	39,856		(25,568)		(25,568)		12/17/2012	
500754	10	6	KRAFT HEINZ CO/THE.....				43.000	1,490	34.660	1,490	1,350		69		109		109		07/06/2015	
501044	10	1	KROGER CO.....				39,800.000	1,264,048	31.760	1,264,048	373,672		27,064		110,246		110,246		09/25/2003	
502431	10	9	L3HARRIS TECH INC.....				21,189.000	4,005,145	189.020	4,005,145	692,763		72,043		(187,523)		(187,523)		07/01/2019	
55354G	10	0	MSCI INC.....				13,900.000	6,206,767	446.530	6,206,767	427,250		40,588		2,618,065		2,618,065		12/17/2012	
571748	10	2	MARSH & MCLENNAN COS INC.....				24,800.000	2,901,600	117.000	2,901,600	627,559		45,632		138,632		138,632		03/26/2008	
571903	20	2	MARRIOTT INTERNATIONAL INC CLASS A.....				24,464.000	3,227,291	131.920	3,227,291	373,670		11,743		(477,293)		(477,293)		03/20/2003	
573284	10	6	MARTIN MARIETTA MATERIALS.....				900.000	255,573	283.970	255,573	92,403		2,016		3,897		3,897		03/27/2006	
579780	20	6	MCCORMICK & CO INC NON VTG SHRS.....				5,200.000	497,120	95.600	497,120	141,727	1,768	6,448		55,822		55,822		12/01/2020	
580135	10	1	MCDONALD'S CORP.....				7,400.000	1,587,892	214.580	1,587,892	1,244,391		29,921		320,472		320,472		03/25/2020	
58155Q	10	3	MCKESSON HBOC INC.....				11,584.000	2,014,689	173.920	2,014,689	372,194	4,865	19,114		412,390		412,390		12/20/2004	
58933Y	10	5	MERCK & CO INC.....				60,700.000	4,965,260	81.800	4,965,260	2,652,189		39,455		(555,405)		(555,405)		12/17/2012	
609207	10	5	MONDELEZ INTERNTL INC.....				53,150.000	3,107,681	58.470	3,107,681	1,052,432	16,742	62,186		180,179		180,179		06/08/2011	
617446	44	8	MORGAN STANLEY.....				125,400.000	8,593,662	68.530	8,593,662	2,313,229		175,560		2,183,214		2,183,214		12/17/2012	
65249B	10	9	NEWS CORP A.....				16,250.000	292,013	17.970	292,013	127,196		3,250		62,238		62,238		07/01/2013	

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			Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
E12.2	65339F	10	1			NEXTERA ENERGY INC.....	102,000,000	7,869,300	77.150	7,869,300	748,587	142,800		1,694,220		1,694,220		10/27/2020.	
	654106	10	3			NIKE INC CLASS B.....	51,200,000	7,243,264	141.470	7,243,264	565,526	64,256		2,056,192		2,056,192		06/17/2005.	
	655844	10	8			NORFOLK SOUTHERN CORP.....	34,000,000	8,078,740	237.610	8,078,740	732,360	127,840		1,478,320		1,478,320		03/25/2004.	
	67066G	10	4			NVIDIA CORP.....	900,000	469,980	522.200	469,980	466,130			3,850		3,850		12/11/2020.	
	69318G	10	6			PBF ENERGY INC.....	79,000,000	560,900	7.100	560,900	449,313			111,588		111,588		03/25/2020.	
	693506	10	7			PPG INDUSTRIES INC.....	8,000,000	1,153,760	144.220	1,153,760	518,082	16,800		85,840		85,840		12/17/2012.	
	69351T	10	6			PPL CORPORATION.....	23,000,000	648,600	28.200	648,600	352,100	9,545	38,123	(176,640)		(176,640)		06/11/2002.	
	693718	10	8			PACCAR INC.....	41,530,000	3,583,208	86.280	3,583,208	381,566	29,071	148,677	298,185		298,185		09/25/2001.	
	701877	10	2			PARSLEY ENERGY INC A.....	217,200,000	3,084,240	14.200	3,084,240	1,259,347	32,580		1,824,893		1,824,893		03/25/2020.	
	703481	10	1			PATTERSON-UTI ENERGY INC.....	317,400,000	1,669,524	5.260	1,669,524	847,236	19,044		822,288		822,288		03/25/2020.	
	70450Y	10	3			PAYPAL HOLDINGS INC.....	10,000,000	2,342,000	234.200	2,342,000	296,752			1,260,300		1,260,300		07/20/2015.	
	713448	10	8			PEPSICO INC.....	884,000	131,097	148.300	131,097	62,190	904	3,496	10,281		10,281		12/17/2012.	
	715347	10	0			PERSPECTA INC.....	4,550,000	109,564	24.080	109,564	103,544	318	1,183	(10,738)		(10,738)		06/01/2018.	
	718546	10	4			PHILLIPS 66.....	12,314,000	861,241	69.940	861,241	225,727	44,330		(510,662)		(510,662)		05/01/2012.	
	72703H	10	1			PLANET FITNESS INC A.....	10,400,000	807,352	77.630	807,352	505,974			301,378		301,378		03/25/2020.	
	74144T	10	8			T ROWE PRICE GROUP INC.....	26,700,000	4,042,113	151.390	4,042,113	378,294	96,120		788,985		788,985		09/10/2002.	
	742718	10	9			PROCTER & GAMBLE CO.....	44,450,000	6,184,773	139.140	6,184,773	4,826,647	117,039		1,342,342		1,342,342		03/25/2020.	
	74736K	10	1			QORVO INC.....	5,400,000	897,858	166.270	897,858	280,984			270,216		270,216		12/21/2015.	
	75615P	10	3			REATA PHARMACEUTICALS INC A.....	2,000,000	247,240	123.620	247,240	361,309			(114,069)		(114,069)		06/23/2020.	
	77543R	10	2			ROKU INC.....	10,800,000	3,585,816	332.020	3,585,816	1,081,795			2,139,696		2,139,696		06/24/2019.	
	78442P	10	6			SLM CORP.....	19,000,000	235,410	12.390	235,410	109,075	2,280		66,120		66,120		06/08/2011.	
	79466L	30	2			SALESFORCE.COM INC.....	700,000	155,771	222.530	155,771	134,342			21,429		21,429		06/23/2020.	
	808625	10	7			SCIENCE APPLICATIONS INTE.....	1,094,000	103,536	94.640	103,536	24,112	1,619		8,336		8,336		01/14/2019.	
	83001A	10	2			SIX FLAGS ENTERTAINMENT CORP.....	52,200,000	1,780,020	34.100	1,780,020	755,465			1,024,556		1,024,556		03/25/2020.	
	852234	10	3			SQUARE INC A.....	8,400,000	1,828,176	217.640	1,828,176	233,637			1,302,672		1,302,672		09/26/2017.	
	854502	10	1			STANLEY BLACK & DECKER INC.....	11,730,000	2,094,509	178.560	2,094,509	341,400	32,609		150,379		150,379		03/15/2010.	
	872540	10	9			TJX COMPANIES INC.....	102,800,000	7,020,212	68.290	7,020,212	540,506	23,644		743,244		743,244		09/10/2002.	
	874054	10	9			TAKE-TWO INTERACTIVE SOFTWARE.....	3,700,000	768,823	207.790	768,823	349,349			315,832		315,832		03/13/2019.	
	87612E	10	6			TARGET CORPORATION.....	12,900,000	2,277,237	176.530	2,277,237	1,208,592	26,058		1,068,645		1,068,645		03/25/2020.	
	87918A	10	5			TELADOC HEALTH INC.....	4,900,000	979,804	199.960	979,804	1,108,098			(128,294)		(128,294)		10/19/2020.	
	889478	10	3			TOLL BROTHERS INC.....	40,800,000	1,773,576	43.470	1,773,576	833,903	13,464		939,673		939,673		03/25/2020.	
	902973	30	4			US BANCORP.....	30,301,000	1,411,724	46.590	1,411,724	730,942	12,725	50,906	(384,823)		(384,823)		06/08/2011.	
	910047	10	9			UNITED AIRLINES HLDGS INC.....	13,545,000	585,821	43.250	585,821	154,489			(607,358)		(607,358)		10/01/2010.	
	911312	10	6			UNITED PARCEL SERVICE INC CLASS B.....	18,400,000	3,098,560	168.400	3,098,560	1,276,176	74,336		944,656		944,656		06/08/2011.	
	91347P	10	5			UNIVERSAL DISPLAY CORP.....	1,700,000	390,660	229.800	390,660	138,668	1,020		40,341		40,341		06/25/2018.	
	91879Q	10	9			VAIL RESORTS INC.....	4,400,000	1,227,424	278.960	1,227,424	664,219			563,205		563,205		03/25/2020.	
	92242T	10	1			VECTRUS INC.....	1,088,000	54,095	49.720	54,095	8,849			(1,676)		(1,676)		09/29/2014.	
	92343V	10	4			VERIZON COMMUNICATIONS INC.....	24,300,000	1,427,625	58.750	1,427,625	1,154,739	60,082		(64,395)		(64,395)		09/26/2017.	
	92839U	20	6			VISTEON CORP.....	7,000,000	878,640	125.520	878,640	332,063			272,510		272,510		12/21/2011.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
958102 10 5			WESTERN DIGITAL CORP.....			9,800.000	542,822	55.390	542,822	175,399		9,800		(79,184)		(79,184)		06/22/2006.	
962166 10 4			WEYERHAEUSER CO.....			58.000	1,945	33.530	1,945	1,959		30		193		193		09/26/2017.	
969457 10 0			WILLIAMS COS INC.....			36,800.000	737,840	20.050	737,840	360,299		58,880		(135,056)		(135,056)		06/18/2004.	
98419M 10 0			XYLEM INC.....			19,600.000	1,995,084	101.790	1,995,084	314,085		20,384		450,800		450,800		11/01/2011.	
98978V 10 3			ZOETIS INC.....			22,600.000	3,740,300	165.500	3,740,300	717,896		18,080		749,190		749,190		10/01/2013.	
29250N 10 5			ENBRIDGE INC.....		A	19,335.000	618,527	31.990	618,527	140,382		47,315		(150,426)		(150,426)		02/27/2017.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							259,582,606	XXX	259,582,606	81,996,694	217,002	3,659,385	0	51,955,483	0	51,955,483	0	XXX	XXX
9799999. Total - Common Stock.....							259,582,606	XXX	259,582,606	81,996,694	217,002	3,659,385	0	51,955,483	0	51,955,483	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							259,582,606	XXX	259,582,606	81,996,694	217,002	3,659,385	0	51,955,483	0	51,955,483	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 3

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

1			2			3	4	5	6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government												
912828	YW	4	US TREASURY NOTE	1.625%	12/15/22		01/13/2020	Bank of America Corp		13,512,129	13,500,000	17,982
912828	YY	0	US TREASURY NOTE	1.750%	12/31/24		01/14/2020	Barclays Capital		10,057,031	10,000,000	7,212
912828	ZC	7	US TREASURY NOTE	1.125%	02/28/25		03/16/2020	Bank of America Corp		10,300,391	10,000,000	5,197
912828	ZM	5	US TREASURY NOTE	0.125%	04/30/22		05/19/2020	Goldman Sachs		9,990,625	10,000,000	679
912828	ZT	0	US TREASURY NOTE	0.250%	05/31/25		06/02/2020	Citigroup		9,970,703	10,000,000	273
912828	ZU	7	US TREASURY NOTE	0.250%	06/15/23		06/16/2020	JP Morgan Securities Inc		10,005,859	10,000,000	137
912828	ZW	3	US TREASURY NOTE	0.250%	06/30/25		07/28/2020	Various		59,916,797	60,000,000	9,103
91282C	AB	7	US TREASURY N/B NOTE	0.250%	07/31/25		08/18/2020	Goldman Sachs		25,045,898	25,000,000	1,325
91282C	AG	6	US TREASURY N/B NOTE	0.125%	08/31/22		09/21/2020	Various		49,992,188	50,000,000	2,797
91282C	AK	7	US TREASURY N/B NOTE	0.125%	09/15/23		09/28/2020	Barclays Capital		14,488,457	14,500,000	321
91282C	AR	2	US TREASURY N/B NOTE	0.125%	10/31/22		11/23/2020	Citigroup		24,982,422	25,000,000	2,158
91282C	AW	1	US TREASURY N/B NOTE	0.250%	11/15/23		11/23/2020	Morgan Stanley		10,010,547	10,000,000	691
91282C	AX	9	US TREASURY N/B NOTE	0.125%	11/30/22		12/29/2020	Barclays Capital		5,500,430	5,500,000	567
91282C	AY	7	US TREASURY N/B NOTE	0.625%	11/30/27		12/03/2020	Morgan Stanley		9,963,672	10,000,000	1,202
91282C	AZ	4	US TREASURY N/B NOTE	0.375%	11/30/25		12/22/2020	Various		39,925,781	40,000,000	4,224
91282C	BA	8	US TREASURY N/B NOTE	0.125%	12/15/23		12/24/2020	Goldman Sachs		11,784,789	11,800,000	527
91282C	BC	4	US TREASURY N/B NOTE	0.375%	12/31/25		12/30/2020	Goldman Sachs		1,099,957	1,100,000	
0599999. Total - Bonds - U.S. Government										316,547,676	316,400,000	54,395
Bonds - U.S. States, Territories and Possessions												
882724	RD	1	TEXAS ST	2.276%	10/01/28		04/08/2020	Citigroup		16,240,000	16,240,000	
1799999. Total - Bonds - U.S. States, Territories & Possessions										16,240,000	16,240,000	0
Bonds - U.S. Special Revenue and Special Assessment												
03444R	AB	4	ANDREW W MELLON FDN	0.947%	08/01/27		07/22/2020	Goldman Sachs		15,000,000	15,000,000	
167593	QN	5	CHICAGO IL O'HARE INTERNA				04/16/2020	JP Morgan Securities Inc		5,207,163	4,745,000	71,834
249182	LA	2	DENVER CITY & CNTY CO ARPT REV				04/01/2020	Bank of America Corp		10,939,250	9,500,000	159,653
592647	GB	1	MET WASHINGTON DC ARPTS AUTH				04/23/2020	First Tennessee		7,186,178	5,840,000	21,089
59333P	G9	3	MIAMI-DADE CNTY FL	5.000%	10/01/28		05/06/2020	Morgan Stanley		5,502,000	5,000,000	25,694
71883M	KV	5	PHOENIX AZ CIVIC IMPT CORP ARP				06/23/2020	First Tennessee		4,820,159	3,945,000	95,338
91412H	FG	3	UNIV OF CALIFORNIA CA REVENUES				09/25/2020	Morgan Stanley		13,281,576	11,550,000	94,553
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments										61,936,326	55,580,000	468,161
Bonds - Industrial and Miscellaneous												
00206R	JX	1	AT&T INC	2.300%	06/01/27		05/21/2020	Bank of America Corp		7,488,900	7,500,000	
00287Y	CS	6	ABBVIE INC	3.450%	03/15/22		05/14/2020	Citigroup		5,197,200	5,000,000	28,271
025816	BY	4	AMERICAN EXPRESS CO	3.700%	11/05/21		03/03/2020	US Bank		5,174,550	5,000,000	61,667
03027X	AG	5	AMERICAN TOWER CORP	4.000%	06/01/25		03/10/2020	Bank of America Corp		3,541,074	3,245,000	36,416
03027X	BB	5	AMERICAN TOWER CORP	1.300%	09/15/25		06/01/2020	Royal Bank of Canada		7,478,925	7,500,000	
03066P	AB	5	AMCAR 2020-3 A2	0.420%	03/18/24		11/17/2020	Royal Bank of Canada		13,999,579	14,000,000	
032654	AS	4	ANALOG DEVICES INC	2.950%	04/01/25		04/06/2020	JP Morgan Securities Inc		4,974,800	5,000,000	
036752	AJ	2	ANTHEM INC	2.375%	01/15/25		04/30/2020	Wells Fargo Bank		7,196,070	7,000,000	50,799
03835V	AD	8	APTIV PLC	4.250%	01/15/26		09/30/2020	Barclays Capital		2,294,920	2,000,000	18,181
053332	AZ	5	AUTOZONE INC	4.000%	04/15/30		03/26/2020	JP Morgan Securities Inc		9,993,300	10,000,000	
05526Q	AJ	5	BAMLL 2015-200P D	3.596%	04/14/33		12/04/2020	Various		4,931,262	4,675,000	7,354
05607Q	AN	8	BX TRUST 2020-BXLP C	1.279%	12/15/29		02/20/2020	Various		27,979,079	27,974,396	2,082
056083	AJ	7	BXP 2017-GM C	3.425%	06/13/39		11/12/2020	Various		18,951,102	17,740,000	22,902
058498	AV	8	BALL CORP	4.875%	03/15/26		03/18/2020	Credit Suisse		7,700,000	7,500,000	3,724
099724	AM	8	BORGWARNER INC	5.000%	10/01/25		10/06/2020	Barclays Capital		8,995,972	7,745,000	7,530

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
10112R	BB	9	BOSTON PROPERTIES LP	3.400% 06/21/29		03/12/2020	Various			4,677,076	4,480,000	35,964
12433Y	AL	1	BX TRUST 2020-VKNG D	1.859% 10/15/37		10/29/2020	Various			15,498,828	15,500,000	1,386
1248EP	CD	3	CCO HOLDINGS LLC	4.750% 03/01/30		09/21/2020	Goldman Sachs			7,909,375	7,500,000	117,431
12529L	AB	6	CFMT 2020-HB4 M1	1.465% 12/26/30		12/11/2020	Nomura Securities Intl			16,399,987	16,400,000	
12625C	AC	7	COMM 2013-WWP A2	3.424% 03/10/31		10/01/2020	Bank of America Corp			10,618,750	10,000,000	3,805
12655H	AL	9	COMM 2019-WCM D	1.609% 10/15/34		08/13/2020	Bank of America Corp			7,279,688	7,500,000	677
126650	DJ	6	CVS HEALTH CORP	3.750% 04/01/30		03/26/2020	Barclays Capital			9,977,700	10,000,000	
14448C	AN	4	CARRIER GLOBAL CORP	2.242% 02/15/25		02/27/2020	Citigroup			5,067,550	5,000,000	1,557
178772	AA	7	CLMT 2016-CLNE A	2.778% 11/10/31		08/26/2020	Various			38,365,665	38,660,000	26,103
191216	CT	5	COCA-COLA CO	3.450% 03/25/30		03/20/2020	Wells Fargo Bank			10,963,150	11,000,000	
22160K	AN	5	COSTCO WHOLESALE CORP	1.375% 06/20/27		04/16/2020	Credit Suisse			9,977,500	10,000,000	
24422E	VF	3	JOHN DEERE CAPITAL CORP			03/05/2020	JP Morgan Securities Inc			15,056,250	15,000,000	
24703N	AC	3	DEFT 2020-1 A3	2.240% 02/22/23		04/21/2020	Barclays Capital			9,997,996	10,000,000	
254687	FW	1	DISNEY WALT CO	2.200% 01/13/28		05/11/2020	Morgan Stanley			4,983,750	5,000,000	
25746U	DH	9	DOMINION ENERGY INC	0.776% 09/15/23		09/10/2020	Deutsche Bank			12,500,000	12,500,000	
26208V	AB	2	DRIVE 2020-2 A2A	0.850% 07/17/23		06/10/2020	JP Morgan Securities Inc			11,766,624	11,766,874	
26857L	AA	0	ELFI 2020-A A	1.730% 08/25/45		06/18/2020	Bank of Montreal			12,304,426	12,308,266	
27409L	AA	1	EAST OHIO GAS CO/THE	1.300% 06/15/25		06/02/2020	JP Morgan Securities Inc			4,994,950	5,000,000	
28370T	AE	9	KINDER MORGAN ENER PART			02/27/2020	Barclays Capital			1,062,911	1,020,000	21,392
291011	BL	7	EMERSON ELECTRIC CO	1.800% 10/15/27		04/27/2020	JP Morgan Securities Inc			2,497,750	2,500,000	
29379V	BK	8	ENTERPRISE PRODUCTS OPER			03/02/2020	US Bank			6,076,680	6,000,000	66,025
29444U	AR	7	EQUINIX INC	5.375% 05/15/27		06/15/2020	Wells Fargo Bank			2,257,451	2,083,000	9,952
30166N	AC	0	EART 2020-3A A3	0.520% 10/16/23		09/16/2020	Citigroup			13,748,919	13,750,000	
320517	AC	9	FIRST HORIZON CORP	3.550% 05/26/23		05/20/2020	Morgan Stanley			9,996,600	10,000,000	
33616C	HQ	6	FIRST REPUBLIC BANK/CA			02/05/2020	Bank of America Corp			10,000,000	10,000,000	
337738	BB	3	FISERV INC	2.250% 06/01/27		05/11/2020	Wells Fargo Bank			4,996,700	5,000,000	
340711	AY	6	FLORIDA GAS TRANSMISSION			06/10/2020	PNC BANK			3,990,520	4,000,000	
34531R	AB	3	FORDL 2020-B A2A	0.500% 12/15/22		07/21/2020	BNP Paribas Securities Corp			18,999,913	19,000,000	
36192H	AA	2	GSMS 2012-ALOH A	3.551% 04/10/34		01/23/2020	Bank of America Corp			10,158,297	9,900,000	21,641
36258V	AD	6	GMCAR 2020-2 A3	1.490% 12/16/24		04/16/2020	Royal Bank of Canada			4,999,722	5,000,000	
36259P	AB	2	GMALT 2020-2 A2A	0.710% 10/20/22		06/08/2020	Barclays Capital			19,348,355	19,349,605	
368306	AJ	5	GB 2020-FLIX B	1.509% 08/25/37		09/25/2020	Goldman Sachs			24,166,000	24,166,000	681
37331N	AJ	0	GEORGIA-PACIFIC LLC	1.750% 09/30/25		04/27/2020	Goldman Sachs			10,997,800	11,000,000	
40139L	AG	8	GUARDIAN LIFE GLOB FUND			06/16/2020	Deutsche Bank			4,995,400	5,000,000	
40438F	AB	0	HPEFS 2020-1A A2	1.730% 02/20/30		02/13/2020	Goldman Sachs			5,730,064	5,730,129	
44421G	AJ	2	HY 2019-30HY D	3.443% 07/10/39		08/06/2020	Bank of America Corp			6,284,883	6,000,000	3,332
446413	AT	3	HUNTINGTON INGALLS INDUST			03/26/2020	JP Morgan Securities Inc			9,999,600	10,000,000	
45866F	AR	5	INTERCONTINENTALEXCHANGE GROUP			08/17/2020	Wells Fargo Bank			15,000,000	15,000,000	
46124H	AB	2	INTUIT INC	0.950% 07/15/25		06/25/2020	Bank of America Corp			9,992,100	10,000,000	
48253Q	AJ	4	KIND 2020-AIP C	1.792% 03/15/37		11/06/2020	Various			10,859,753	11,175,145	1,410
482598	AJ	8	KNDL 2019-KNSQ C	1.209% 05/15/36		09/16/2020	Various			5,226,125	5,300,000	2,858
494550	BV	7	KINDER MORGAN ENER PART			03/05/2020	MarketAxess			3,142,679	2,870,000	2,711
49456B	AF	8	KINDER MORGAN INC	4.300% 06/01/25		03/06/2020	Various			13,252,200	12,000,000	141,900
50117N	AD	6	KCOT 2017-1A A4	2.160% 03/15/24		02/11/2020	Barclays Capital			14,633,961	14,576,453	24,488
51889C	AC	6	LRK 2020-A BFX	1.920% 11/25/50		09/22/2020	Bank of America Corp			1,786,613	1,787,000	
55316P	AJ	6	MKT 2020-525M D	2.941% 02/12/40		02/07/2020	Barclays Capital			9,010,611	9,000,000	18,379

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
55354G	AK	6	MSCI INC 3.625% 09/01/30.....		03/16/2020.....	Citigroup.....		4,775,000	5,000,000	7,049
559080	AQ	9	MAGELLAN MIDSTREAM PARTN.....		05/06/2020.....	JP Morgan Securities Inc.....		8,989,200	9,000,000	
58013M	FL	3	MCDONALD'S CORP 1.450% 09/01/25.....		03/03/2020.....	Goldman Sachs.....		4,990,800	5,000,000	
609207	AU	9	MONDELEZ INTERNTL INC 1.500% 05/04/25.....		04/30/2020.....	Barclays Capital.....		4,973,200	5,000,000	
61763Q	AN	1	MSC 2014-CPT E 3.446% 07/13/29.....		12/02/2020.....	Various.....		18,175,596	17,850,000	35,448
637639	AB	1	NATIONAL SECS CLEARING.....		04/16/2020.....	Wells Fargo Bank.....		9,980,300	10,000,000	
666807	BS	0	NORTHROP GRUMMAN CORP 4.400% 05/01/30.....		03/20/2020.....	Wells Fargo Bank.....		5,103,400	5,000,000	611
68902V	AH	0	OTIS WORLDWIDE CORP 2.056% 04/05/25.....		03/06/2020.....	Credit Suisse.....		7,957,214	7,725,000	5,735
69335P	DU	6	PFSFC 2020-E B 1.570% 10/15/25.....		08/04/2020.....	JP Morgan Securities Inc.....		9,747,045	9,750,000	
69335P	DV	4	PFSFC 2020-F A 0.930% 08/15/24.....		08/04/2020.....	JP Morgan Securities Inc.....		8,499,630	8,500,000	
69353R	FG	8	PNC BANK NA 3.100% 10/25/27.....		03/11/2020.....	Bank of America Corp.....		8,523,040	8,000,000	95,067
695114	CW	6	PACIFICORP 2.700% 09/15/30.....		04/07/2020.....	BNP Paribas Securities Corp.....		2,606,526	2,600,000	195
70450Y	AG	8	PAYPAL HOLDINGS INC 1.650% 06/01/25.....		05/11/2020.....	Bank of America Corp.....		8,998,200	9,000,000	
74340X	BN	0	PROLOGIS LP 2.125% 04/15/27.....		03/17/2020.....	Credit Suisse.....		10,338,985	10,770,000	19,708
74368C	AR	5	PROTECTIVE LIFE GLOBAL.....		06/02/2020.....	Morgan Stanley.....		7,500,000	7,500,000	
74824D	AA	8	QCMT 2013-QCA A 3.275% 01/11/37.....		03/13/2020.....	Bank of America Corp.....		1,355,441	1,310,000	1,907
75513E	AD	3	RAYTHEON TECHNOLOGIES CORP.....		05/14/2020.....	Bank of America Corp.....		19,974,400	20,000,000	
75513E	CG	4	RAYTHEON TECHNOLOGIES CORP.....		06/08/2020.....	Citigroup.....		7,056,431	6,449,000	48,726
80285W	AB	3	SDART 2020-3 A2 0.460% 09/15/23.....		09/15/2020.....	Royal Bank of Canada.....		23,999,114	24,000,000	
80286W	AE	6	SDART 2020-4 B 0.730% 03/17/25.....		11/17/2020.....	Barclays Capital.....		16,499,361	16,500,000	
87342R	AD	6	BELL 2018-1 A2I 4.318% 11/25/48.....		09/11/2020.....	Various.....		7,840,213	7,761,600	19,044
882508	BJ	2	TEXAS INSTRUMENTS INC 1.750% 05/04/30.....		04/24/2020.....	Citigroup.....		5,993,400	6,000,000	
89389J	AB	8	TFET 2019-1 A2 1.900% 01/24/22.....		06/25/2020.....	HSBC Securities Inc.....		752,775	748,680	237
907818	FA	1	UNION PACIFIC CORP 3.150% 03/01/24.....		03/10/2020.....	Bank of America Corp.....		9,199,048	8,684,000	8,358
91533B	AA	8	UPJOHN INC 1.125% 06/22/22.....		06/17/2020.....	Goldman Sachs.....		4,997,850	5,000,000	
918204	AZ	1	VF CORPORATION 2.050% 04/23/22.....		04/21/2020.....	Bank of America Corp.....		9,998,200	10,000,000	
92290B	AC	5	VZOT 2020-B B 0.680% 02/20/25.....		08/04/2020.....	Royal Bank of Canada.....		11,997,046	12,000,000	
92826C	AD	4	VISA INC 3.150% 12/14/25.....		03/10/2020.....	Bank of America Corp.....		5,443,250	5,000,000	38,500
928668	BG	6	VOLKSWAGEN GROUP AMERICA.....		11/17/2020.....	JP Morgan Securities Inc.....		9,995,100	10,000,000	
974153	AB	4	WSTOP 2020-1A A2 2.841% 12/05/50.....		10/09/2020.....	Barclays Capital.....		11,000,000	11,000,000	
98419M	AJ	9	XYLEM INC 3.250% 11/01/26.....		09/28/2020.....	Various.....		4,475,406	4,025,000	53,905
98419M	AM	2	XYLEM INC 1.950% 01/30/28.....		06/24/2020.....	Citigroup.....		3,482,535	3,500,000	
13648T	AA	5	CANADIAN PACIFIC RAILWAY.....	A.....	03/06/2020.....	Various.....		6,339,832	6,327,000	378
286181	AD	4	ELEMENT FLEET MANAGEMENT.....	A.....	05/28/2020.....	JP Morgan Securities Inc.....		6,998,950	7,000,000	
380881	ER	9	GCCT 2018-4A A 3.440% 10/15/25.....	A.....	03/26/2020.....	Barclays Capital.....		9,926,563	10,000,000	14,333
89352H	BA	6	TRANS-CANADA PIPELINES.....	A.....	04/02/2020.....	JP Morgan Securities Inc.....		14,975,400	15,000,000	
00507U	AR	2	ALLERGAN FUNDING SCS 3.450% 03/15/22.....	D.....	02/12/2020.....	Mitsubishi Securities.....		7,200,297	7,002,000	99,983
82481L	AB	5	SHIRE ACQ INV IRELAND DA.....	D.....	02/18/2020.....	Barclays Capital.....		3,705,121	3,672,000	35,986
3899999. Total - Bonds - Industrial and Miscellaneous.....								921,811,474	912,376,148	1,225,788
8399997. Total - Bonds - Part 3.....								1,316,535,476	1,300,596,148	1,748,344
8399998. Total - Bonds - Summary Item from Part 5.....								821,225,755	805,533,805	1,001,494
8399999. Total - Bonds.....								2,137,761,231	2,106,129,953	2,749,838
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded										
002824	10	0	ABBOTT LABORATORIES.....		06/23/2020.....	State Street Bank.....	39,600.000	3,200,040	XXX	
007903	10	7	ADVANCED MICRO DEVICES.....		10/19/2020.....	State Street Bank.....	900.000	74,908	XXX	
016255	10	1	ALIGN TECHNOLOGY INC.....		06/23/2020.....	State Street Bank.....	3,700.000	983,764	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
03272L 10 8	ANAPLAN INC.....			06/23/2020.....	State Street Bank.....	8,600.000	414,336	XXX	
05352A 10 0	AVANTOR INC.....			06/23/2020.....	State Street Bank.....	17,500.000	308,796	XXX	
147528 10 3	CASEY'S GENERAL STORES INC.....			03/25/2020.....	State Street Bank.....	4,400.000	630,354	XXX	
15872M 10 4	CHAMPIONX CORP.....			06/05/2020.....	Tax Free Exchange.....	29,723.000	27,502	XXX	
15912K 10 0	CHANGE HEALTHCARE INC.....			03/10/2020.....	Tax Free Exchange.....	22,999.000	64,772	XXX	
166764 10 0	CHEVRON CORP.....			10/06/2020.....	Tax Free Exchange.....	17,876.000	955,863	XXX	
18915M 10 7	CLOUDFLARE INC A.....			06/23/2020.....	State Street Bank.....	8,600.000	314,242	XXX	
205887 10 2	CONAGRA FOODS INC.....			03/25/2020.....	State Street Bank.....	18,100.000	486,680	XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS INC A.....			06/23/2020.....	State Street Bank.....	11,400.000	1,210,780	XXX	
23804L 10 3	DATADOG INC A.....			06/23/2020.....	State Street Bank.....	13,600.000	1,248,649	XXX	
29355A 10 7	ENPHASE ENERGY INC.....			06/23/2020.....	State Street Bank.....	6,600.000	306,014	XXX	
29978A 10 4	EVERBRIDGE INC.....			06/23/2020.....	State Street Bank.....	2,400.000	335,058	XXX	
31188V 10 0	FASTLY INC A.....			06/23/2020.....	State Street Bank.....	6,000.000	468,083	XXX	
39874R 10 1	GROCERY OUTLET HOLDING CORP.....			03/25/2020.....	State Street Bank.....	14,500.000	495,478	XXX	
462260 10 0	IOVANCE BIOTHERAPEUTICS INC.....			06/23/2020.....	State Street Bank.....	10,300.000	323,165	XXX	
580135 10 1	MCDONALD'S CORP.....			03/25/2020.....	State Street Bank.....	5,900.000	971,005	XXX	
67066G 10 4	NVIDIA CORP.....			12/11/2020.....	State Street Bank.....	900.000	466,130	XXX	
69318G 10 6	PBF ENERGY INC.....			03/25/2020.....	State Street Bank.....	79,000.000	449,313	XXX	
701877 10 2	PARSLEY ENERGY INC A.....			03/25/2020.....	State Street Bank.....	217,200.000	1,259,347	XXX	
703481 10 1	PATTERSON-UTI ENERGY INC.....			03/25/2020.....	State Street Bank.....	317,400.000	847,236	XXX	
72703H 10 1	PLANET FITNESS INC A.....			03/25/2020.....	State Street Bank.....	10,400.000	505,974	XXX	
742718 10 9	PROCTER & GAMBLE CO.....			03/25/2020.....	State Street Bank.....	28,900.000	2,900,236	XXX	
75615P 10 3	REATA PHARMACEUTICALS INC A.....			06/23/2020.....	State Street Bank.....	2,000.000	361,309	XXX	
79466L 30 2	SALESFORCE.COM INC.....			06/23/2020.....	State Street Bank.....	700.000	134,342	XXX	
83001A 10 2	SIX FLAGS ENTERTAINMENT CORP.....			03/25/2020.....	State Street Bank.....	52,200.000	755,465	XXX	
87612E 10 6	TARGET CORPORATION.....			03/25/2020.....	State Street Bank.....	12,900.000	1,208,592	XXX	
87918A 10 5	TELADOC HEALTH INC.....			10/19/2020.....	State Street Bank.....	4,900.000	1,108,098	XXX	
889478 10 3	TOLL BROTHERS INC.....			03/25/2020.....	State Street Bank.....	40,800.000	833,903	XXX	
91879Q 10 9	VAIL RESORTS INC.....			03/25/2020.....	State Street Bank.....	4,400.000	664,219	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						24,313,653	XXX	0
9799997.	Total - Common Stocks - Part 3.....						24,313,653	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....						955,963	XXX	
9799999.	Total - Common Stocks.....						25,269,616	XXX	0
9899999.	Total - Preferred and Common Stocks.....						25,269,616	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						2,163,030,847	XXX	2,749,838

SCHEDULE D - PART 4

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

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21						
					F o r e i g n	Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		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	
CUSIP Identification			Description																																						
Bonds - U.S. Government																																									
912828	3F	5	US TREASURY NOTE	2.250% 11/15/27.....	..	03/20/2020.	Goldman Sachs.....				10,989,063	10,000,000	9,586,719	9,659,322				8,750			8,750				9,668,072			..1,320,990	1,320,990	79,739	11/15/2027.										
912828	4P	2	US TREASURY NOTE	2.625% 05/15/21.....	..	03/04/2020.	Citigroup.....				409,063	400,000	405,688	405,676				(723)			(723)				404,954			4,109	4,109	3,202	05/15/2021.										
912828	4U	1	US TREASURY NOTE	2.625% 06/30/23.....	..	05/14/2020.	Goldman Sachs.....				37,098,281	34,500,000	34,293,867	34,351,602				14,502			14,502				34,366,104			..2,732,178	2,732,178	338,365	06/30/2023.										
912828	4V	9	US TREASURY NOTE	2.875% 08/15/28.....	..	03/26/2020.	Barclays Capital.....				5,843,164	5,000,000	4,962,305	4,966,607				829			829				4,967,436			875,728	875,728	89,251	08/15/2028.										
912828	5F	3	US TREASURY NOTE	2.875% 10/15/21.....	..	04/29/2020.	JP Morgan Securities Inc.....				10,391,016	10,000,000	9,970,080	9,981,600				3,437			3,437				9,985,037			405,979	405,979	155,533	10/15/2021.										
912828	5M	8	US TREASURY NOTE	3.125% 11/15/28.....	..	04/01/2020.	Bank of America Corp.....				9,101,367	7,500,000	7,642,383	7,629,221				(3,238)			(3,238)				7,625,983			..1,475,385	1,475,385	89,500	11/15/2028.										
912828	5Z	9	US TREASURY NOTE	2.500% 01/31/24.....	..	06/18/2020.	Various.....				27,044,922	25,000,000	25,022,461	25,018,462				(1,897)			(1,897)				25,016,565			..2,028,357	2,028,357	528,159	01/31/2024.										
912828	6A	3	US TREASURY NOTE	2.625% 01/31/26.....	..	04/27/2020.	Goldman Sachs.....				22,418,750	20,000,000	20,073,828	20,065,306				(3,426)			(3,426)				20,061,880			..2,356,870	2,356,870	389,423	01/31/2026.										
912828	6B	1	US TREASURY NOTE	2.625% 02/15/29.....	..	04/01/2020.	Morgan Stanley.....				2,351,797	2,000,000	2,023,516	2,021,927				(542)			(542)				2,021,385			330,412	330,412	33,029	02/15/2029.										
912828	6F	2	US TREASURY NOTE	2.500% 02/28/26.....	..	09/11/2020.	JP Morgan Securities Inc.....				5,591,406	5,000,000	4,992,188	4,992,958				796			796				4,993,754			597,653	597,653	129,834	02/28/2026.										
912828	6S	4	US TREASURY NOTE	2.375% 04/30/26.....	..	10/22/2020.	Various.....				40,388,828	36,500,000	36,450,397	36,454,249				3,691			3,691				36,457,939			..3,930,889	3,930,889	693,327	04/30/2026.										
912828	6T	2	US TREASURY NOTE	2.375% 05/15/29.....	..	03/20/2020.	JP Morgan Securities Inc.....				6,708,750	6,000,000	6,129,375	6,123,936				(2,707)			(2,707)				6,121,229			587,521	587,521	50,501	05/15/2029.										
912828	6Z	8	US TREASURY NOTE	1.750% 06/30/24.....	..	04/15/2020.	Barclays Capital.....				8,156,586	7,700,000	7,698,797	7,698,914				(2)			(2)				7,698,912			457,674	457,674	39,611	06/30/2024.										
912828	7B	0	US TREASURY NOTE	1.875% 06/30/26.....	..	03/26/2020.	Goldman Sachs.....				8,615,000	8,000,000	7,955,625	7,958,398				1,333			1,333				7,959,731			655,269	655,269	35,852	06/30/2026.										
912828	7F	1	US TREASURY NOTE	1.750% 07/31/21.....	..	12/23/2020.	Progressive Investment Company Inc.....				10,100,000	10,000,000	10,038,281	10,033,236				(20,445)			(20,445)				10,012,792			87,208	87,208	243,954	07/31/2021.										
912828	M8	0	US TREASURY NOTE	2.000% 11/30/22.....	..	07/16/2020.	Goldman Sachs.....				20,349,316	19,500,000	19,318,960	19,390,477				19,741			19,741				19,410,218			939,098	939,098	245,082	11/30/2022.										
912828	U8	1	US TREASURY NOTE	2.000% 12/31/21.....	..	04/14/2020.	Morgan Stanley.....				1,030,195	1,000,000	1,004,531	1,001,956				(289)			(289)				1,001,667			28,529	28,529	5,824	12/31/2021.										
912828	X7	0	US TREASURY NOTE	2.000% 04/30/24.....	..	09/24/2020.	Morgan Stanley.....				2,875,289	2,700,000	2,573,648	2,602,900				15,584			15,584				2,618,484			256,805	256,805	48,717	04/30/2024.										
912828	XZ	8	US TREASURY NOTE	2.750% 06/30/25.....	..	07/31/2020.	Morgan Stanley.....				11,229,688	10,000,000	9,949,609	9,958,823				3,978			3,978				9,962,801			..1,266,887	1,266,887	162,908	06/30/2025.										
912828	Y8	7	US TREASURY NOTE	1.750% 07/31/24.....	..	04/22/2020.	Morgan Stanley.....				15,892,383	15,000,000	15,198,242	15,183,845				(12,095)			(12,095)				15,171,750			720,633	720,633	191,106	07/31/2024.										
912828	Y9	5	US TREASURY NOTE	1.875% 07/31/26.....	..	10/22/2020.	Various.....				59,004,160	54,500,000	55,489,219	55,438,497				(76,140)			(76,140)				55,362,357			..3,641,803	3,641,803	929,916	07/31/2026.										
912828	YA	2	US TREASURY NOTE	1.500% 08/15/22.....	..	08/13/2020.	Various.....				35,865,820	35,000,000	34,985,156	34,986,876				2,167			2,167				34,989,044			876,777	876,777	459,684	08/15/2022.										
912828	YD	6	US TREASURY NOTE	1.375% 08/31/26.....	..	07/22/2020.	Various.....				44,744,453	42,500,000	41,735,547	41,764,839				42,892			42,892				41,807,730			..2,936,723	2,936,723	416,307	08/31/2026.										
912828	YM	6	US TREASURY NOTE	1.500% 10/31/24.....	..	03/26/2020.	Various.....				57,182,031	55,000,000	54,597,266	54,604,789				16,391			16,391				54,621,180			..2,560,851	2,560,851	306,387	10/31/2024.										
912828	YQ	7	US TREASURY NOTE	1.625% 10/31/26.....	..	04/03/2020.	Various.....				52,267,617	49,000,000	48,603,633	48,610,873				13,530			13,530				48,624,403			..3,643,214	3,643,214	332,768	10/31/2026.										
912828	YS	3	US TREASURY NOTE	1.750% 11/15/29.....	..	02/05/2020.	Goldman Sachs.....				5,047,266	5,000,000	4,944,922	4,945,531				486			486				4,946,016			101,249	101,249	19,952	11/15/2029.										
912828	YW	4	US TREASURY NOTE	1.625% 12/15/22.....	..	02/11/2020.	JP Morgan Securities Inc.....				13,590,176	13,500,000	13,491,230	13,491,289				269			269				13,491,558			98,618	98,618	35,364	12/15/2022.										
912828	YY	0	US TREASURY NOTE	1.750% 12/31/24.....	..	02/05/2020.	Morgan Stanley.....				5,067,773	5,000,000	5,010,156	5,010,150				(222)			(222)				5,009,928			57,845	57,845	8,894	12/31/2024.										
0599999.	Total - Bonds - U.S. Government.....										529,354,160	495,300,000	494,147,629	494,352,259				0			26,650			0	494,378,909			34,975,254	..34,975,254	6,062,189	XXX										
Bonds - U.S. Special Revenue and Special Assessment																																									
3137AH	6D	5	FHMS 2011-K015 X1 IO	1.601% 07/25/21.....	..	12/01/2020.	Paydown.....						2,770,288	448,356				(448,356)			(448,356)							0	376,660	.....	07/25/2021.										
3137FB	BZ	8	FHMS 2017-K068 X1 IO	0.429% 08/25/27.....	..	12/01/2020.	Paydown.....						28,122	21,988				(21,988)			(21,988)							0	2,217	.....	08/25/2027.										
3137FE	BS	8	FHMS 2018-K072 X1 IO	0.366% 12/25/27.....	..	12/01/2020.	Paydown.....						34,420	27,854				(27,854)			(27,854)							0	2,577	.....	12/25/2027.										
31392C	MS	0	FNW 2002-W1 2A	5.501% 02/25/42.....	..	12/01/2020.	Paydown.....				20,426	20,426	21,466	20,017				409			409				20,426			0	652	.....	02/25/2042.										
462467	NS	6	IOWA FIN AUTH SF MTG	4.500% 07/01/28.....	..	07/07/2020.	Redemption 100.0000.....				170,000	170,000	182,937	171,543				(1,543)			(1,543)				170,000			0	5,976	.....	07/01/2028.										
60416S	KD	1	MINNESOTA ST HSG FIN AGY		..	12/01/2020.	Redemption 100.0000.....				915,000	915,000	987,459	959,971				(44,971)			(44,971)				915,000			0	34,933	.....	01/01/2041.										
61212R	4G	8	MONTANA ST BRD HSG	3.500% 12/01/44.....	..	12/01/2020.	Redemption 100.0000.....				565,000	565,000	580,978	571,122				(6,122)			(6,122)				565,000			0	14,613	.....	12/01/2044.										
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....										1,670,426	1,670,426	4,605,670	2,220,851				0			(550,425)			0	1,670,426			0	437,628	.....	XXX										
Bonds - Industrial and Miscellaneous																																									
00192M	AB	5	ARIFL 2017-A A2	1.910% 04/15/26.....	..	07/15/2020.	Paydown.....				1,739,645	1,739,645	1,738,662	1,739,464				181			181				1,739,645			0	10,004	.....	04/15/2026.										
00217E	AB	4	ARIFL 2018-A A2	2.550% 10/15/26.....	..	12/15/2020.	Paydown.....				5,386,657	5,386,657	5,385,842	5,386,424				233			233				5,386,657			0	72,171	.....											

SCHEDULE D - PART 4

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

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
													11	12	13	14	15						
CUSIP Identification			Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
03066G AB 5	AMCAR 2019-1 A2A	2.930%	06/20/22.....	..	11/18/2020.	Paydown.....			6,698,320	6,698,320	6,697,960	6,698,168		152		152		6,698,320			0	92,210	06/20/2022.
03072S P9 0	AMSI 2005-R9 AF5	4.412%	11/25/35.....	..	02/01/2020.	Paydown.....			271,396	271,396	278,181	271,137		259		259		271,396			0	1,267	11/25/2035.
05357H AA 8	AVMT 2013-AVM A	3.867%	12/05/32.....	..	06/01/2020.	Paydown.....			19,260,000	19,260,000	19,533,615	19,386,184		(126,184)		(126,184)		19,260,000			0	366,426	12/05/2032.
05492G AA 6	BBCMS 2019-CLP A	0.826%	12/15/31.....	..	12/07/2020.	Morgan Stanley.....			14,670,706	14,684,473	14,543,080	14,516,729		(132,924)		(132,924)		14,383,805		286,901	286,901	196,239	12/15/2031.
05492G AA 6	BBCMS 2019-CLP A	0.826%	12/15/31.....	..	04/15/2020.	Paydown.....			430,014	430,014	425,874	425,102		4,912		4,912		430,014			0	3,099	12/15/2031.
05531F BF 9	BB&T CORPORATION	3.750%	12/06/23.....	..	05/28/2020.	Barclays Capital.....			5,467,900	5,000,000	4,992,300	4,993,723		693		693		4,994,416		473,484	473,484	91,146	12/06/2023.
05588C AB 8	BMWOT 2019-A A2	2.050%	05/25/22.....	..	12/25/2020.	Paydown.....			8,053,769	8,053,769	8,053,599	8,053,649		120		120		8,053,769				106,613	05/25/2022.
07274N AE 3	BAYER US FINANCE II LLC.....			..	01/09/2020.	Royal Bank of Canada.....			5,765,080	5,481,000	5,463,132	5,467,585		52		52		5,467,637		297,444	297,444	16,519	12/15/2023.
085770 AA 3	BERRY GLOBAL ESCROW CORP.....			..	01/06/2020.	Citigroup.....			3,167,500	3,000,000	3,000,000	3,000,000				0		3,000,000		167,500	167,500	85,990	07/15/2026.
12482H AA 2	CAMB 2019-LIFE A	1.222%	12/15/37.....	..	09/17/2020.	Morgan Stanley.....			22,028,359	22,000,000	22,000,000	21,950,109		(12,672)		(12,672)		21,937,438		90,922	90,922	319,965	12/15/2037.
12528R AJ 7	CGBAM 2015-SMRT D	3.768%	04/10/28.....	..	01/01/2020.	Paydown.....			12,407,000	12,407,000	12,499,440	12,415,090		(8,090)		(8,090)		12,407,000			0	38,958	04/10/2028.
12529B AA 0	CFMT 2019-HB1 A	2.386%	12/25/29.....	..	12/25/2020.	Paydown.....			12,995,608	12,995,608	12,995,606	12,994,974		634		634		12,995,608			0	138,089	12/25/2029.
125523 AD 2	CIGNA CORP	3.200%	09/17/20.....	..	09/17/2020.	Maturity.....			7,500,000	7,500,000	7,494,075	7,497,614		2,386		2,386		7,500,000			0	240,000	09/17/2020.
12648G AU 1	CSMC 2014-3R 3A1	2.250%	09/27/35.....	..	12/01/2020.	Paydown.....			1,017,120	1,017,120	984,063	1,008,210		8,910		8,910		1,017,120			0	11,032	09/27/2035.
126650 CW 8	CVS HEALTH CORP	4.100%	03/25/25.....	..	12/22/2020.	Citigroup.....			11,460,532	10,000,000	9,902,100	9,924,183		9,758		9,758		9,933,941		1,526,591	1,526,591	409,571	03/25/2025.
14313F AB 5	CARMX 2018-3 A2A	2.880%	10/15/21.....	..	06/15/2020.	Paydown.....			8,310,964	8,310,964	8,310,234	8,310,826		138		138		8,310,964			0	66,935	10/15/2021.
14314X AB 5	CARMX 2018-2 A2	2.730%	08/16/21.....	..	04/15/2020.	Paydown.....			3,055,186	3,055,186	3,047,906	3,053,408		1,778		1,778		3,055,186			0	17,095	08/16/2021.
14315N AH 3	CARMX 2019-1 A2A	3.020%	07/15/22.....	..	11/15/2020.	Paydown.....			7,118,363	7,118,363	7,117,894	7,118,187		176		176		7,118,363			0	104,595	07/15/2022.
14316L AB 9	CARMX 2019-2 A2A	2.690%	07/15/22.....	..	12/15/2020.	Paydown.....			5,612,178	5,612,178	5,611,853	5,612,032		146		146		5,612,178			0	78,251	07/15/2022.
165183 BB 9	CFII 2017-4A A1	2.120%	11/15/29.....	..	12/15/2020.	Paydown.....			3,588,950	3,588,950	3,585,395	3,586,195		2,755		2,755		3,588,950			0	39,807	11/15/2029.
165183 BY 9	CFII 2019-1A A1	2.940%	04/15/31.....	..	12/15/2020.	Paydown.....			3,788,621	3,788,621	3,788,058	3,788,498		122		122		3,788,621			0	57,586	04/15/2031.
17305E GG 4	CCCIT 2017-A8 A8	1.860%	08/08/22.....	..	04/29/2020.	JP Morgan Securities Inc.....			5,012,500	5,000,000	5,000,195	5,000,195		(146)		(146)		5,000,049		12,451	12,451	68,200	08/08/2022.
20267U AB 5	CBSLT 2016-B A2	1.598%	10/25/40.....	..	12/28/2020.	Paydown.....			548,331	548,331	551,608	555,601		(7,270)		(7,270)		548,331			0	6,456	10/25/2040.
22540V G6 3	CSFB 2002-9 1A1	7.000%	03/25/40.....	..	12/01/2020.	Paydown.....			10,303	10,303	10,446	10,668	1,454	(1,819)		(365)		10,303			0	388	03/25/2040.
23331A BK 4	DR HORTON INC	4.000%	02/15/20.....	..	02/15/2020.	Maturity.....			7,755,000	7,755,000	7,894,047	7,764,094		(9,094)		(9,094)		7,755,000			0	155,100	02/15/2020.
23341B AC 9	DRB 2016-B A2	2.890%	06/25/40.....	..	12/25/2020.	Paydown.....			1,364,734	1,364,734	1,361,322	1,361,035		3,699		3,699		1,364,734			0	19,729	06/25/2040.
23342K AD 6	DRB 2017-A B	3.100%	05/27/42.....	..	05/25/2020.	Paydown.....			298,063	298,063	298,042	298,318		(255)		(255)		298,063			0	2,346	05/27/2042.
233851 CA 0	DAIMLER FINANCE NA LLC.....			..	08/03/2020.	Maturity.....			20,000,000	20,000,000	19,940,200	19,985,097		14,903		14,903		20,000,000			0	540,000	08/03/2020.
24702J AD 1	DEFT 2017-2 A3	2.190%	10/24/22.....	..	05/22/2020.	Paydown.....			4,043,609	4,043,609	4,038,620	4,043,029		579		579		4,043,609			0	19,900	10/24/2022.
25389J AQ 9	DIGITAL REALTY TRUST LP.....			..	01/06/2020.	Wells Fargo Bank.....			2,084,445	1,868,000	1,961,288	1,940,558		(229)		(229)		1,940,328		144,117	144,117	23,908	10/01/2025.
26078J AB 6	DUPONT DE NEMOURS INC	4.205%	11/15/23.....	..	01/03/2020.	Morgan Stanley.....			11,252,850	10,500,000	10,500,000	10,500,000				0		10,500,000		752,850	752,850	63,776	11/15/2023.
26209A AB 7	DRIVE 2019-4 A2A	2.320%	06/15/22.....	..	11/15/2020.	Paydown.....			8,000,000	8,000,000	7,999,783	7,999,862		138		138		8,000,000			0	86,773	06/15/2022.
29373F AB 0	EFF 2018-2 A2	3.140%	02/20/24.....	..	12/20/2020.	Paydown.....			8,091,661	8,091,661	8,090,437	8,091,196		465		465		8,091,661			0	132,854	02/20/2024.
29374A AB 0	EFF 2019-1 A2	2.980%	10/22/24.....	..	12/20/2020.	Paydown.....			5,641,328	5,641,328	5,641,284	5,641,296		32		32		5,641,328			0	93,104	10/22/2024.
29444U AQ 9	EQUINIX INC	5.875%	01/15/26.....	..	07/08/2020.	Call 100.0000.....			11,824,000	11,824,000	12,492,953	12,390,888		(123,910)		(123,910)		12,266,978		(442,978)	(442,978)	1,346,301	01/15/2026.
30290Q AG 3	FREMF 2012-K20 B	4.003%	05/25/45.....	..	05/22/2020.	Societe Generale.....			5,136,914	5,000,000	5,184,961	5,156,481		(28,147)		(28,147)		5,128,334		8,580	8,580	96,166	05/25/2045.
30292C AJ 6	FREMF 2014-K38 B	4.222%	06/25/47.....	..	01/22/2020.	JP Morgan Securities Inc.....			8,198,078	7,640,000	7,758,358	7,737,968		(1,371)		(1,371)		7,736,596		461,482	461,482	48,469	06/25/2047.
337738 AN 8	FISERV INC	2.700%	06/01/20.....	..	06/01/2020.	Maturity.....			2,441,000	2,441,000	2,418,836	2,436,010		4,990		4,990		2,441,000			0	32,954	06/01/2020.
350910 AN 5	FTST 2006-4TS A	5.401%	12/13/28.....	..	09/11/2020.	Paydown.....			12,174,679	12,174,679	12,582,319	12,463,873		(289,194)		(289,194)		12,174,679			0	488,603	12/13/2028.
3622N6 AG 4	GSR 2007-AR2 4A1	2.799%	02/25/51.....	..	12/01/2020.	Paydown.....			71,819	71,819	69,906	69,906		1,912		1,912		71,819			0	1,588	02/25/2051.
36256G AD 1	GMALT 2018-3 A3	3.180%	06/21/21.....	..	11/20/2020.	Paydown.....			8,000,000	8,000,000	7,999,368	7,999,390		610		610		8,000,000			0	133,247	06/21/2021.
370334 CF 9	GENERAL MILLS INC	4.000%	04/17/25.....	..	01/22/2020.	Wells Fargo Bank.....			10,850,600	10,000,000	9,990,300	9,991,940		69		69		9,992,009		858,591	858,591	107,778	04/17/2025.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n								11	12	13	14	15						
CUSIP Identification		Description	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	
41284W AB 6	HDMOT 2019-A A2	2.370% 05/15/22	12/15/2020.	Paydown		15,907,481	15,907,481	15,907,282	15,907,378			103	103		15,907,481			0	199,557	05/15/2022.		
43813V AB 4	HAROT 2019-4 A2	1.860% 06/20/22	12/18/2020.	Paydown		6,173,940	6,173,940	6,173,559	6,173,589			351	351		6,173,940			0	96,783	06/20/2022.		
44421L AG 7	HY 2016-10HY C	2.977% 08/10/38	04/01/2020.	Jefferies & Co Inc.									0					0		08/10/2038.		
45866F AC 8	INTERCONTINENTALEXCHANGE GROUP		06/25/2020.	Call 100.0000		10,000,000	10,000,000	9,988,800	9,997,713		1,042	1,042		9,998,756		1,244	1,244	239,833	12/01/2020.			
46626L AF 7	JPMAC 2005-OPT1 M2	0.855% 06/25/35	12/28/2020.	Paydown		1,845,944	1,845,944	1,713,844	1,861,811		(15,867)	(15,867)		1,845,944			0	16,934	06/25/2035.			
46628K AT 7	JPMMT 2006-A3 6A1	3.017% 08/25/34	12/01/2020.	Paydown		137,366	137,366	133,314	146,037		(8,672)	(8,672)		137,366			0	2,309	08/25/2034.			
46628K AV 2	JPMMT 2006-A3 7A1	3.419% 12/25/48	12/01/2020.	Paydown		127,031	127,031	122,877	122,877		4,154	4,154		127,031			0	2,124	12/25/2048.			
46636K AR 1	JPMRR 2011-2 2A6	3.152% 07/26/36	12/01/2020.	Paydown		832,924	832,924	799,607	819,875		13,049	13,049		832,924			0	16,408	07/26/2036.			
46642E AY 2	JPMBB 2014-C21 A5	3.775% 08/15/47	01/06/2020.	JP Morgan Securities Inc.		5,059,121	4,750,000	4,979,521	4,953,900		(860)	(860)		4,953,040		106,081	106,081	18,428	08/15/2047.			
46651F AD 3	JPMMT 2019-HYB1 A2	3.889% 10/25/49	12/01/2020.	Paydown		5,921,170	5,921,170	6,078,530	6,090,023		(168,853)	(168,853)		5,921,170			0	131,111	10/25/2049.			
502431 AH 2	L3HARRIS TECH INC	4.950% 02/15/21	12/14/2020.	Call 100.0000		6,000,000	6,000,000	6,190,200	6,124,130		(124,130)	(124,130)		6,000,000			0	395,175	02/15/2021.			
518889 AD 2	DRB 2017-C B	2.950% 11/25/42	05/25/2020.	Paydown		402,533	402,533	402,375	402,447		86	86		402,533			0	3,084	11/25/2042.			
539830 BF 5	LOCKHEED MARTIN CORPORATION		10/23/2020.	Call 100.0000		9,000,000	9,000,000	9,074,700	9,017,884		(13,159)	(13,159)		9,004,725		(4,725)	(4,725)	200,018	11/23/2020.			
571748 BE 1	MARSH & MCLENNAN COS INC		12/29/2020.	Maturity		5,000,000	5,000,000	5,000,450	5,000,193		(193)	(193)		5,000,000			0	175,000	12/29/2020.			
574599 BK 1	MASCO CORP	3.500% 04/01/21	09/29/2020.	Call 100.0000		2,194,000	2,194,000	2,213,307	2,201,693		(4,825)	(4,825)		2,196,868		(2,868)	(2,868)	104,610	04/01/2021.			
58772Q AD 8	MBALT 2018-A A3	2.410% 02/16/21	06/15/2020.	Paydown		10,446,384	10,446,384	10,445,521	10,446,292		92	92		10,446,384			0	54,454	02/16/2021.			
59833C AB 8	MIDWEST CONNECTOR CAPIT		09/03/2020.	Various		15,704,400	15,600,000	15,605,478	15,607,182		(2,461)	(2,461)		15,604,721		99,679	99,679	499,666	04/01/2022.			
60700F AC 7	MMAF 2019-A A2	2.840% 01/10/22	12/10/2020.	Paydown		9,257,491	9,257,491	9,256,248	9,256,645		846	846		9,257,491			0	141,108	01/10/2022.			
61744C VX 1	MSAC 2005-HE6 M1	2.246% 11/25/35	02/25/2020.	Paydown		5,048,657	5,048,657	4,788,335	5,049,916		(1,260)	(1,260)		5,048,657			0	18,897	11/25/2035.			
63940T AA 5	NAVSL 2018-3A A1	1.931% 03/25/67	02/25/2020.	Paydown		901,360	901,360	901,360	900,778		581	581		901,360			0	2,171	03/25/2067.			
68389F KP 8	OOMLT 2006-1 2A3	1.851% 01/25/36	02/25/2020.	Paydown		34,317	34,317	29,154	34,259		58	58		34,317			0	87	01/25/2036.			
756109 AP 9	REALTY INCOME CORP	4.650% 08/01/23	05/29/2020.	Citigroup		5,255,477	4,903,000	5,072,088	5,025,598		(14,659)	(14,659)		5,010,939		244,538	244,538	190,625	08/01/2023.			
75951A AB 4	RELIANCE STAND LIFE II		01/15/2020.	Maturity		9,725,000	9,725,000	9,691,838	9,724,612		388	388		9,725,000			0	121,563	01/15/2020.			
774341 AJ 0	ROCKWELL COLLINS INC.	3.200% 03/15/24	06/08/2020.	Citigroup		7,062,880	6,449,000	6,176,723	6,230,242		21,233	21,233		6,251,476		811,405	811,405	151,910	03/15/2024.			
78403D AJ 9	SBA TOWER TRUST	3.156% 10/08/20	07/15/2020.	Call 100.0000		1,425,000	1,410,793	1,418,754	1,418,754		4,357	4,357		1,423,111		1,889	1,889	26,109	10/08/2020.			
78447V AD 0	SLMA 2013-B B	3.000% 05/16/44	10/15/2020.	Paydown		5,642,137	5,642,137	5,267,463	5,583,105		59,031	59,031		5,642,137			0	66,676	05/16/2044.			
78448R AC 0	SMB 2015-C A2B	1.559% 07/15/27	12/15/2020.	Paydown		1,642,526	1,642,526	1,634,620	1,652,995		(10,469)	(10,469)		1,642,526			0	19,688	07/15/2027.			
80281G AB 2	SRT 2019-B A2A	2.290% 04/20/22	12/20/2020.	Paydown		6,275,059	6,275,059	6,274,438	6,274,620		438	438		6,275,059			0	88,982	04/20/2022.			
824348 AU 0	SHERWIN-WILLIAMS CO	2.750% 06/01/22	03/18/2020.	Citigroup		3,695,794	3,542,000	3,419,518	3,466,515		6,365	6,365		3,472,880		222,912	222,912	28,951	06/01/2022.			
834017 AA 3	SOFI 2015-B A1	1.200% 04/25/35	12/28/2020.	Paydown		2,009,675	2,009,675	1,985,328	2,015,676		(6,001)	(6,001)		2,009,675			0	29,830	04/25/2035.			
83402J AC 2	SOFI 2016-B A2B	2.740% 10/25/32	12/25/2020.	Paydown		3,381,516	3,381,516	3,331,850	3,334,000		47,516	47,516		3,381,516			0	48,151	10/25/2032.			
83611M GH 5	SVHE 2005-OPT2 M1	0.913% 08/25/35	12/28/2020.	Paydown		1,604,420	1,604,420	1,454,292	1,586,320		18,101	18,101		1,604,420			0	16,130	08/25/2035.			
87342R AD 6	BELL 2018-1 A2I	4.318% 11/25/48	11/25/2020.	Paydown		48,500	48,500	48,500	48,494		6	6		48,500			0	1,309	11/25/2048.			
89231A AC 5	TAOT 2018-C A2B	0.282% 08/16/21	09/15/2020.	Paydown		3,283,300	3,283,300	3,283,557	3,280,182		3,118	3,118		3,283,300			0	16,540	08/16/2021.			
89238U AB 6	TAOT 2019-C A2A	2.000% 04/15/22	12/15/2020.	Paydown		7,078,711	7,078,711	7,078,382	7,078,236		475	475		7,078,711			0	94,350	04/15/2022.			
913017 CG 2	UNITED TECHNOLOGIES CORP		02/28/2020.	Citigroup		10,107,400	10,000,000	9,957,400	9,964,657		2,985	2,985		9,967,643		139,756	139,756	63,375	11/01/2021.			
92348N AC 1	VZOT 2017-1A C	2.650% 09/20/21	07/20/2020.	Paydown		10,000,000	10,000,000	9,998,566	9,999,338		662	662		10,000,000			0	154,583	09/20/2021.			
928668 AN 2	VOLKSWAGEN GROUP AMERICA		11/13/2020.	Maturity		17,000,000	17,000,000	17,000,870	16,999,791		209	209		17,000,000			0	658,920	11/13/2020.			
92903P AJ 8	VNO 2010-VNO C	5.280% 09/13/28	03/10/2020.	Paydown		16,285,000	16,285,000	17,512,898	16,441,336		(156,336)	(156,336)		16,285,000			0	214,974	09/13/2028.			
92939H BC 8	WFRBS 2014-C23 C	3.999% 10/15/57	05/19/2020.	Barclays Capital		2,794,922	3,000,000	3,022,969	3,019,245		(1,657)	(1,657)		3,017,588		(222,667)	(222,667)	55,552	10/15/2057.			
96328D BM 5	WHLs 2019-1A A2	2.300% 05/22/28	12/20/2020.	Paydown		4,203,440	4,203,440	4,202,841	4,203,013		427	427		4,203,440			0	65,249	05/22/2028.			
98161Y AB 0	WOLS 2018-A A2	2.590% 08/17/20	01/15/2020.	Paydown		348,906	348,906	348,883	348,905		1	1		348,906			0	753	08/17/2020.			

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
98162C AB 7	WOLS 2018-B A2A	2.960% 06/15/21.....	..	09/15/2020.	Paydown.....	.....	4,945,196	4,945,196	4,945,161	4,945,181	.....	.....	15	15	.....	4,945,196	.....	.....	.....0	60,103	06/15/2021.
98162V AB 5	WOART 2019-B A2	2.630% 06/15/22.....	..	12/15/2020.	Paydown.....	.....	18,897,269	18,897,269	18,896,152	18,896,739	.....	.....530	.....	.....530	.....	18,897,269	.....	.....	.....0	262,517	06/15/2022.
136452 AD 1	CPART 2017-1A A3	2.050% 03/19/21.....	A	05/19/2020.	Paydown.....	.....	5,827,080	5,827,080	5,822,756	5,824,890	.....	.....2,190	.....	.....2,190	.....	5,827,080	.....	.....	.....0	26,981	03/19/2021.
14161G BT 6	CARDS 2018-1A A	1.055% 04/17/23.....	A	04/15/2020.	Paydown.....	.....	5,880,000	5,880,000	5,875,406	5,872,231	.....	.....7,769	.....	.....7,769	.....	5,880,000	.....	.....	.....0	35,516	04/17/2023.
380881 CP 5	GCCT 2015-2A A	2.020% 04/15/22.....	A	04/15/2020.	Paydown.....	.....	12,050,000	12,050,000	12,051,883	12,051,701	.....	.....(1,702)	.....	.....(1,702)	.....	12,050,000	.....	.....	.....0	81,137	04/15/2022.
00507U AR 2	ALLERGAN FUNDING SCS	3.450% 03/15/22.....	D	05/14/2020.	Citigroup.....	.....	5,197,200	5,000,000	4,992,900	4,997,403	.....	.....409	.....	.....409	.....	4,997,811	.....	199,388	199,388	116,604	03/15/2022.
05578D AR 3	BPCE SA	2.250% 01/27/20.....	D	01/27/2020.	Maturity.....	.....	16,250,000	16,250,000	16,049,963	16,241,955	.....	.....8,045	.....	.....8,045	.....	16,250,000	.....	.....	.....0	182,813	01/27/2020.
714264 AD 0	PERNOD-RICARD SA	4.450% 01/15/22.....	D	11/06/2020.	Call 100.0000.....	.....	7,015,000	7,015,000	7,132,236	7,132,236	.....	.....(47,954)	.....	.....(47,954)	.....	7,084,282	.....	(69,283)	(69,283)	737,984	01/15/2022.
86960B AT 9	SVENSKA HANDELSBANKEN AB.....	.....	D	05/26/2020.	Barclays Capital.....	.....	10,288,300	10,000,000	9,988,700	9,994,366	.....	.....1,752	.....	.....1,752	.....	9,996,118	.....	292,181	292,181	171,221	05/24/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous.....	.....	.....	.....	.....	.....	617,807,609	610,964,124	613,045,061	612,401,854	1,454	(1,053,177)	0	(1,051,723)	0	611,350,140	0	6,457,465	6,457,465	12,138,061	XXX
8399997.	Total - Bonds - Part 4.....	.....	.....	.....	.....	.....	1,148,832,195	1,107,934,550	1,111,798,360	1,108,974,964	1,454	(1,576,952)	0	(1,575,498)	0	1,107,399,475	0	41,432,719	41,432,719	18,637,878	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....	.....	.....	.....	.....	.....	834,684,379	805,533,805	821,225,755	.....	.....	.....(58,159)	.....	.....(58,159)	.....	821,167,592	.....	13,516,790	13,516,790	5,299,577	XXX
8399999.	Total - Bonds.....	.....	.....	.....	.....	.....	1,983,516,574	1,913,468,355	1,933,024,115	1,108,974,964	1,454	(1,635,111)	0	(1,633,657)	0	1,928,567,067	0	54,949,509	54,949,509	23,937,455	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

E14.3	00206R	10	2	AT&T INC.....	..	06/23/2020.	State Street Bank.....	.....	150,000,000	4,568,134	XXX	.....	5,115,660	5,862,000	(746,340)	.....	.....	.....(746,340)	.....	5,115,660	.....	.....(547,526)	(547,526)	156,000	XXX
	031162	10	0	AMGEN INC.....	..	03/25/2020.	State Street Bank.....	.....	3,400,000	647,404	XXX	.....	158,365	819,638	(661,273)	.....	.....	.....(661,273)	.....	158,365	.....	.....489,039	489,039	5,440	XXX
	09609G	10	0	BLUEBIRD BIO INC.....	..	03/25/2020.	State Street Bank.....	.....	1,800,000	86,188	XXX	.....	161,797	157,950	3,847	.....	.....	.....3,847	.....	161,797	.....	.....(75,609)	(75,609)	.....	XXX
	19626G	10	8	COLONY NORTHSTAR INC A.....	..	03/25/2020.	State Street Bank.....	.....	78,700,000	168,115	XXX	.....	418,684	373,825	44,859	.....	.....	.....44,859	.....	418,684	.....	.....(250,569)	(250,569)	8,657	XXX
	205887	10	2	CONAGRA FOODS INC.....	..	06/23/2020.	State Street Bank.....	.....	4,600,000	154,898	XXX	.....	154,898	157,504	(2,606)	.....	.....	.....(2,606)	.....	154,898	.....	.....3,162	3,162	1,955	XXX
	20825C	10	4	CONOCOPHILLIPS.....	..	06/23/2020.	State Street Bank.....	.....	24,628,000	893,948	XXX	.....	723,983	1,601,559	(877,576)	.....	.....	.....(877,576)	.....	723,983	.....	.....169,965	169,965	14,628	XXX
	23355L	10	6	DXC TECHNOLOGY CO.....	..	03/25/2020.	State Street Bank.....	.....	9,100,000	141,498	XXX	.....	663,133	342,069	321,064	.....	.....	.....321,064	.....	663,133	.....	.....(521,634)	(521,634)	3,822	XXX
	26875P	10	1	EOG RESOURCES INC.....	..	06/23/2020.	State Street Bank.....	.....	19,400,000	943,890	XXX	.....	1,063,967	1,624,944	(560,977)	.....	.....	.....(560,977)	.....	1,063,967	.....	.....(120,077)	(120,077)	10,715	XXX
	278865	10	0	ECOLAB INC.....	..	06/05/2020.	Tax Free Exchange.....	.....	1,205,000	27,502	XXX	.....	27,502	232,553	(205,051)	.....	.....	.....(205,051)	.....	27,502	.....	.....0	0	1,133	XXX
	30231G	10	2	EXXON MOBILE CORP.....	..	03/25/2020.	State Street Bank.....	.....	13,462,000	495,422	XXX	.....	1,059,792	939,378	120,413	.....	.....	.....120,413	.....	1,059,792	.....	.....(564,370)	(564,370)	11,712	XXX
	35137L	10	5	FOX CORP.....	..	03/25/2020.	State Street Bank.....	.....	1,232,000	28,394	XXX	.....	38,857	45,670	(6,813)	.....	.....	.....(6,813)	.....	38,857	.....	.....(10,463)	(10,463)	283	XXX
	459200	10	1	INTL BUSINESS MACHINES CORP.....	..	06/23/2020.	State Street Bank.....	.....	7,900,000	961,073	XXX	.....	934,568	1,058,916	(124,348)	.....	.....	.....(124,348)	.....	934,568	.....	.....26,505	26,505	25,675	XXX
	49271M	10	0	GREEN MOUNTAIN.....	..	07/13/2020.	Class Action Litigation.....	.....	.....	2,521	XXX	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....	.....2,521	2,521	.....	XXX
	500754	10	6	KRAFT HEINZ CO/THE.....	..	03/25/2020.	State Street Bank.....	.....	17,673,000	415,370	XXX	.....	554,738	567,833	(13,096)	.....	.....	.....(13,096)	.....	554,738	.....	.....(139,368)	(139,368)	7,069	XXX
	57164Y	10	7	MARRIOTT VACATIONS WORLD.....	..	06/24/2020.	State Street Bank.....	.....	2,446,000	202,872	XXX	.....	22,756	314,947	(292,191)	.....	.....	.....(292,191)	.....	22,756	.....	.....180,116	180,116	2,642	XXX
	58155Q	10	3	MCKESSON HBOC INC.....	..	03/10/2020.	Tax Free Exchange.....	.....	2,016,000	64,774	XXX	.....	64,774	278,853	(214,079)	.....	.....	.....(214,079)	.....	64,774	.....	.....0	0	1,653	XXX
	60871R	20	9	MOLSON COORS BEVERAGE CO.....	..	03/25/2020.	State Street Bank.....	.....	6,000,000	223,319	XXX	.....	320,662	323,400	(2,738)	.....	.....	.....(2,738)	.....	320,662	.....	.....(97,343)	(97,343)	3,420	XXX
	63938C	10	8	NAVIENT CORP.....	..	03/25/2020.	State Street Bank.....	.....	19,000,000	153,374	XXX	.....	196,215	259,920	(63,705)	.....	.....	.....(63,705)	.....	196,215	.....	.....(42,841)	(42,841)	3,040	XXX
	674599	10	5	OCCIDENTAL PETROLEUM CORP.....	..	03/25/2020.	State Street Bank.....	.....	4,078,000	45,156	XXX	.....	168,054	168,054	0	.....	.....	.....0	.....	168,054	.....	.....(122,898)	(122,898)	6,443	XXX
	68389X	10	5	ORACLE CORPORATION.....	..	03/25/2020.	State Street Bank.....	.....	141,100,000	6,654,863	XXX	.....	1,750,853	7,475,478	(5,724,625)	.....	.....	.....(5,724,625)	.....	1,750,853	.....	.....4,904,009	4,904,009	33,864	XXX
	77543R	10	2	ROKU INC.....	..	03/25/2020.	State Street Bank.....	.....	14,400,000	1,348,679	XXX	.....	1,442,393	1,928,160	(485,767)	.....	.....	.....(485,767)	.....	1,442,393	.....	.....(93,715)	(93,715)	.....	XXX
	82981J	10	9	SITE CENTERS CORP.....	..	03/25/2020.	State Street Bank.....	.....	55,400,000	322,737	XXX	.....	676,108	776,708	(100,600)	.....	.....	.....(100,600)	.....	676,108	.....	.....(353,371)	(353,371)	22,159	XXX
	902973	30	4	US BANCORP.....	..	03/25/2020.	State Street Bank.....	.....	23,999,000	736,153	XXX	.....	578,921	1,422,901	(843,980)	.....	.....	.....(843,980)	.....	578,921	.....	.....157,233	157,233	10,079	XXX
	91704F	10	4	URBAN EDGE PROPERTIES.....	..	03/25/2020.	State Street Bank.....	.....	6,208,000	56,341	XXX	.....	39,012	119,069	(80,056)	.....	.....	.....(80,056)	.....	39,012	.....	.....17,329	17,329	1,365	XXX
	929042	10	9	VORNADO REALTY TRUST.....	..	03/25/2020.	State Street Bank.....	.....	12,416,000	426,110	XXX	.....	302,855	825,664	(522,808)	.....	.....	.....(522,808)	.....	302,855	.....	.....123,255	123,255	32,405	XXX
	806857	10	8	SCHLUMBERGER LTD.....	C	06/23/2020.	State Street Bank.....	.....	4,081,000	80,688	XXX	.....	294,322	164,056	130,266	.....	.....	.....130,266	.....	294,322	.....	.....(213,634)	(213,634)	4,591	XXX
	P31076	10	5	COPA HOLDINGS SA CLASS A.....	C	03/25/2020.	State Street Bank.....	.....	4,100,000	177,309	XXX	.....	210,803	443,128	(232,325)	.....	.....	.....(232,325)	.....	210,803	.....	.....(33,494)	(33,494)	3,280	XXX

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
V7780T 10 3	ROYAL CARIBBEAN CRUISES LTD.....			C	03/25/2020.	State Street Bank.....	7,600.000	301,878	XXX	185,500	1,014,676	(829,176)	.....	.....	.....(829,176)	.....	.....185,500	.....	.....116,378	116,378	11,856	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							20,331,772	XXX	17,329,172	29,298,853	(11,969,681)	0	0	(11,969,681)	0	17,329,172	0	..3,002,600	3,002,600	383,886	XXX
9799997.	Total - Common Stocks - Part 4.....							20,331,772	XXX	17,329,172	29,298,853	(11,969,681)	0	0	(11,969,681)	0	17,329,172	0	..3,002,600	3,002,600	383,886	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....							955,986	XXX	955,963	.....	.....	.....	.....	.....0	.....	.....955,963	.....	.....23	23	6,004	XXX
9799999.	Total - Common Stocks.....							21,287,758	XXX	18,285,135	29,298,853	(11,969,681)	0	0	(11,969,681)	0	18,285,135	0	..3,002,623	3,002,623	389,890	XXX
9899999.	Total - Preferred and Common Stocks.....							21,287,758	XXX	18,285,135	29,298,853	(11,969,681)	0	0	(11,969,681)	0	18,285,135	0	..3,002,623	3,002,623	389,890	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							2,004,804,332	XXX	.1,951,309,250	1,138,273,817	(11,968,227)	...(1,635,111)	0	(13,603,338)	0	1,946,852,202	0	57,952,132	...57,952,132	24,327,345	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		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	YW	4		01/13/2020	Various.....	05/05/2020	Various.....	36,500,000	36,574,590	37,733,262	36,567,690	.....	.....(6,900)	.....	.....(6,900)	.....	.....	.....1,165,572	1,165,572	201,282	39,071	
912828	YY	0		01/14/2020	Various.....	02/13/2020	Various.....	60,000,000	60,382,422	60,874,883	60,375,892	.....	.....(6,530)	.....	.....(6,530)	.....	.....	.....498,991	498,991	120,433	31,731	
912828	YZ	7		01/22/2020	Barclays Capital.....	02/27/2020	Barclays Capital.....	10,000,000	10,018,750	10,092,969	10,017,771	.....	.....(979)	.....	.....(979)	.....	.....	.....75,198	75,198	26,339	10,268	
912828	Z2	9		02/10/2020	Various.....	03/10/2020	JP Morgan Securities Inc.....	52,500,000	52,545,020	53,837,598	52,543,991	.....	.....(1,029)	.....	.....(1,029)	.....	.....	.....1,293,607	1,293,607	115,179	28,434	
912828	Z5	2		02/11/2020	Goldman Sachs.....	02/27/2020	Goldman Sachs.....	5,000,000	4,994,727	5,069,336	4,994,763	.....	.....37	.....	.....37	.....	.....	.....74,573	74,573	5,288	2,266	
912828	Z9	4		05/05/2020	Various.....	05/13/2020	Various.....	30,000,000	32,230,469	32,496,484	32,225,059	.....	.....(5,410)	.....	.....(5,410)	.....	.....	.....271,426	271,426	93,544	82,418	
912828	ZD	5		04/06/2020	Goldman Sachs.....	05/21/2020	Citigroup.....	12,000,000	12,060,469	12,100,781	12,057,960	.....	.....(2,509)	.....	.....(2,509)	.....	.....	.....42,821	42,821	11,087	3,750	
912828	ZH	6		05/11/2020	Various.....	07/15/2020	Barclays Capital.....	27,500,000	27,525,879	27,556,934	27,524,300	.....	.....(1,579)	.....	.....(1,579)	.....	.....	.....32,634	32,634	17,281	4,662	
912828	ZL	7		05/26/2020	JP Morgan Securities Inc.....	06/25/2020	Various.....	20,000,000	20,023,438	20,048,828	20,023,198	.....	.....(239)	.....	.....(239)	.....	.....	.....25,630	25,630	9,273	5,503	
912828	ZN	3		05/01/2020	Barclays Capital.....	05/14/2020	Goldman Sachs.....	10,000,000	9,987,109	10,014,453	9,987,157	.....	.....48	.....	.....48	.....	.....	.....27,296	27,296	2,038	679	
912828	ZQ	6		07/27/2020	Various.....	10/15/2020	Various.....	30,000,000	30,091,406	29,930,078	30,089,918	.....	.....(1,489)	.....	.....(1,489)	.....	.....	.....(159,839)	(159,839)	63,859	36,345	
912828	ZR	4		06/19/2020	Various.....	12/15/2020	Morgan Stanley.....	40,000,000	39,959,375	40,004,688	39,969,930	.....	.....10,555	.....	.....10,555	.....	.....	.....34,758	34,758	27,198	1,366	
912828	ZV	5		07/06/2020	Various.....	08/18/2020	Various.....	27,000,000	26,991,914	27,051,992	26,992,000	.....	.....86	.....	.....86	.....	.....	.....59,992	59,992	8,179	1,427	
912828	ZX	1		07/27/2020	Various.....	12/23/2020	Progressive Investment Company Inc.....	35,000,000	34,987,305	35,002,800	34,990,014	.....	.....2,710	.....	.....2,710	.....	.....	.....12,786	12,786	20,924	2,819	
91282C	AB	7		08/03/2020	Goldman Sachs.....	09/08/2020	Goldman Sachs.....	20,000,000	20,028,125	19,981,250	20,027,574	.....	.....(551)	.....	.....(551)	.....	.....	.....(46,324)	(46,324)	5,435	543	
91282C	AE	1		09/02/2020	Various.....	10/22/2020	Citigroup.....	15,000,000	14,926,563	14,696,484	14,927,542	.....	.....979	.....	.....979	.....	.....	.....(231,057)	(231,057)	17,578	4,671	
91282C	AH	4		09/14/2020	Citigroup.....	10/22/2020	Various.....	32,400,000	32,499,625	32,381,672	32,498,293	.....	.....(1,332)	.....	.....(1,332)	.....	.....	.....(116,621)	(116,621)	20,309	5,055	
91282C	AZ	4		12/02/2020	Barclays Capital.....	12/21/2020	Goldman Sachs.....	23,000,000	22,944,727	23,008,867	22,945,198	.....	.....472	.....	.....472	.....	.....	.....63,669	63,669	4,595	865	
0599999.	Total - Bonds - U.S. Government.....							485,900,000	488,771,913	491,883,359	488,758,250	0	(13,660)	0	(13,660)	0	0	0	3,125,112	3,125,112	769,821	261,873
Bonds - U.S. States, Territories and Possessions																						
574193	QU	5		04/02/2020	Citigroup.....	07/20/2020	Citigroup.....	10,000,000	12,435,700	13,230,900	12,355,848	.....	.....(79,852)	.....	.....(79,852)	.....	.....	.....875,052	875,052	237,500	90,278	
574193	TS	7		07/23/2020	JP Morgan Securities Inc.....	12/01/2020	Stifel Nicolaus.....	10,000,000	10,000,000	10,113,900	10,000,000	.....	.....0	.....	.....0	.....	.....	.....113,900	113,900	31,139	.....	
57582R	VB	9		03/23/2020	Morgan Stanley.....	07/28/2020	Citigroup.....	6,730,000	7,928,007	9,446,161	7,893,796	.....	.....(34,212)	.....	.....(34,212)	.....	.....	.....1,552,365	1,552,365	139,274	22,433	
93974E	HM	1		04/23/2020	Wells Fargo Bank.....	06/02/2020	JP Morgan Securities Inc.....	15,000,000	18,481,350	18,974,400	18,428,164	.....	.....(53,186)	.....	.....(53,186)	.....	.....	.....546,236	546,236	72,917	.....	
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							41,730,000	48,845,057	51,765,361	48,677,808	0	(167,250)	0	(167,250)	0	0	0	3,087,553	3,087,553	480,830	112,711
Bonds - U.S. Special Revenue and Special Assessment																						
20774Y	3C	9		04/02/2020	Bank of America Corp.....	08/04/2020	First Tennessee.....	12,840,000	16,015,075	16,947,644	15,978,284	.....	.....(36,791)	.....	.....(36,791)	.....	.....	.....969,360	969,360	383,417	169,417	
249182	LA	2		04/01/2020	Bank of America Corp.....	10/23/2020	Barclays Capital.....	3,500,000	4,030,250	4,353,405	3,994,638	.....	.....(35,612)	.....	.....(35,612)	.....	.....	.....358,767	358,767	158,472	58,819	
414009	PM	6		07/24/2020	JP Morgan Securities Inc.....	07/24/2020	JP Morgan Securities Inc.....	3,750,000	4,152,863	4,155,375	4,152,863	.....	.....0	.....	.....0	.....	.....	.....2,513	2,513	.....	.....	
477854	AA	1		08/25/2020	Morgan Stanley.....	12/10/2020	Morgan Stanley.....	8,400,000	8,399,114	8,248,184	8,399,116	.....	.....2	.....	.....2	.....	.....	.....(150,932)	(150,932)	32,432	.....	
57584Y	ZJ	1		04/15/2020	Goldman Sachs.....	05/26/2020	Barclays Capital.....	4,250,000	5,179,050	5,297,540	5,165,639	.....	.....(13,411)	.....	.....(13,411)	.....	.....	.....131,901	131,901	17,118	.....	
64971X	PJ	1		05/13/2020	JP Morgan Securities Inc.....	12/22/2020	JP Morgan Securities Inc.....	18,700,000	18,700,000	19,571,420	18,700,000	.....	.....0	.....	.....0	.....	.....	.....871,420	871,420	208,983	.....	
649852	AN	0		07/31/2020	Bank of America Corp.....	11/02/2020	Call 100.0000.....	3,250,000	3,250,000	3,250,000	3,250,000	.....	.....0	.....	.....0	.....	.....	.....0	0	3,636	.....	
709235	S6	3		05/06/2020	Barclays Capital.....	12/08/2020	Barclays Capital.....	9,895,000	9,895,000	10,405,582	9,895,000	.....	.....0	.....	.....0	.....	.....	.....510,582	510,582	113,942	.....	
79766D	SJ	9		03/24/2020	Wells Fargo Bank.....	12/02/2020	Barclays Capital.....	5,000,000	5,390,750	5,948,450	5,341,780	.....	.....(48,970)	.....	.....(48,970)	.....	.....	.....606,670	606,670	308,333	136,111	
864784	GR	8		06/10/2020	JP Morgan Securities Inc.....	11/30/2020	Wells Fargo Bank.....	12,630,000	12,630,000	12,724,346	12,630,000	.....	.....0	.....	.....0	.....	.....	.....94,346	94,346	41,837	.....	
914455	UE	8		06/10/2020	Bank of America Corp.....	12/02/2020	Barclays Capital.....	12,095,000	12,095,000	12,215,103	12,095,000	.....	.....0	.....	.....0	.....	.....	.....120,103	120,103	94,373	.....	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							94,310,000	99,737,102	103,117,049	99,602,320	0	(134,782)	0	(134,782)	0	0	0	3,514,730	3,514,730	1,362,543	364,347
Bonds - Industrial and Miscellaneous																						
009158	BB	1		04/27/2020	Barclays Capital.....	12/02/2020	Various.....	8,000,000	7,998,320	8,311,140	7,998,421	.....	.....101	.....	.....101	.....	.....	.....312,719	312,719	63,156	.....	
05492G	AA	6		01/16/2020	Credit Suisse.....	12/07/2020	Morgan Stanley.....	4,534,727	4,523,390	4,530,475	4,513,575	.....	.....(9,815)	.....	.....(9,815)	.....	.....	.....16,900	16,900	51,131	1,785	

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
						F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	12	13	14	15	16	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								
CUSIP Identification			Description												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.													
05492G	AA	6	BBCMS 2019-CLP A	0.826%	12/15/31.....	..	01/16/2020	Credit Suisse.....	11/15/2020	Paydown.....	132,793	132,461	132,793	132,793		332		332				0	680	52								
05607Q	AN	8	BX TRUST 2020-BXLP C	1.279%	12/15/29.....	..	02/20/2020	Various.....	12/15/2020	Paydown.....	25,604	25,608	25,604	25,604		(4)		(4)				0	211	2								
09062X	AH	6	BIOGEN INC	2.250%	05/01/30.....	..	04/27/2020	JP Morgan Securities Inc.....	08/03/2020	Various.....	5,000,000	4,998,650	5,199,680	4,998,601	.....	.....(49)	.....	.....(49)	.....	.....	.....201,079	201,079	27,313									
09247X	AR	2	BLACKROCK INC/NEW YORK			..	04/27/2020	Morgan Stanley.....	11/19/2020	Goldman Sachs.....	5,000,000	4,982,200	5,194,700	4,982,915	.....	.....715	.....	.....715	.....	.....211,785	211,785	51,986										
12482H	AA	2	CAMB 2019-LIFE A	1.222%	12/15/37.....	..	03/24/2020	Various.....	09/17/2020	Morgan Stanley.....	10,432,000	9,613,540	10,445,448	10,155,022	.....	.....541,482	.....	.....541,482	.....	.....290,425	290,425	84,365	8,659									
209111	FX	6	CONSOLIDATED EDISON INC			..	03/26/2020	Bank of America Corp.....	07/15/2020	Barclays Capital.....	10,000,000	9,977,200	11,536,600	9,977,435	.....	.....235	.....	.....235	.....	.....1,559,165	1,559,165	99,569										
26208V	AB	2	DRIVE 2020-2 A2A	0.850%	07/17/23.....	..	06/10/2020	JP Morgan Securities Inc.....	12/15/2020	Paydown.....	8,233,126	8,232,952	8,233,126	8,233,126	.....	.....175	.....	.....175	.....	.....	.....0	28,612										
26442E	AH	3	DUKE ENERGY OHIO INC	2.125%	06/01/30.....	..	05/18/2020	Credit Suisse.....	07/15/2020	BNP Paribas Securities Corp.....	10,000,000	9,993,700	10,583,800	9,993,667	.....	.....(33)	.....	.....(33)	.....	.....590,133	590,133	33,056										
26857L	AA	0	ELFI 2020-A A	1.730%	08/25/45.....	..	06/18/2020	Bank of Montreal.....	12/25/2020	Paydown.....	2,691,734	2,690,894	2,691,734	2,691,734	.....	.....840	.....	.....840	.....	.....	.....0	14,992										
291011	BL	7	EMERSON ELECTRIC CO	1.800%	10/15/27.....	..	04/27/2020	JP Morgan Securities Inc.....	12/29/2020	JP Morgan Securities Inc.....	5,000,000	4,995,500	5,276,750	4,995,818	.....	.....318	.....	.....318	.....	.....280,932	280,932	60,500										
29444U	AQ	9	EQUINIX INC	5.875%	01/15/26.....	..	02/26/2020	Bank of America Corp.....	07/08/2020	Call 100.0000.....	3,400,000	3,599,750	3,400,000	3,559,095	.....	.....(40,655)	.....	.....(40,655)	.....	.....(159,095)	(159,095)	287,255	23,859									
340711	AY	6	FLORIDA GAS TRANSMISSION			..	06/10/2020	PNC BANK.....	09/18/2020	MarketAxess.....	1,000,000	997,630	1,068,000	997,660	.....	.....30	.....	.....30	.....	.....70,340	70,340	6,233										
350910	AN	5	FTST 2006-4TS A	5.401%	12/13/28.....	..	09/01/2020	Bank of America Corp.....	09/11/2020	Paydown.....	3,507,753	3,582,263	3,507,753	3,507,753	.....	.....(74,510)	.....	.....(74,510)	.....	.....	.....0	134,775	13,081									
36259P	AB	2	GMALT 2020-2 A2A	0.710%	10/20/22.....	..	06/08/2020	Barclays Capital.....	12/20/2020	Paydown.....	1,650,395	1,650,289	1,650,395	1,650,395	.....	.....107	.....	.....107	.....	.....	.....0	5,601										
40438F	AB	0	HPEFS 2020-1A A2	1.730%	02/20/30.....	..	02/13/2020	Goldman Sachs.....	12/20/2020	Paydown.....	1,269,871	1,269,857	1,269,871	1,269,871	.....	.....14	.....	.....14	.....	.....	.....0	17,181										
46652B	BE	8	JPMCC 2020-NNN BFX	3.065%	01/16/37.....	..	02/11/2020	JP Morgan Securities Inc.....	07/13/2020	JP Morgan Securities Inc.....	18,540,000	19,096,148	18,777,416	19,068,274	.....	.....(27,874)	.....	.....(27,874)	.....	.....(290,858)	(290,858)	183,335	39,459									
48253Q	AJ	4	KIND 2020-AIP C	1.792%	03/15/37.....	..	11/06/2020	Various.....	12/15/2020	Paydown.....	383,534	372,113	383,534	383,534	.....	.....11,421	.....	.....11,421	.....	.....	.....0	3,303	24									
49327M	ZZ	6	KEY BANK NA	1.250%	03/10/23.....	..	03/05/2020	Key Bank NA, Cleveland.....	07/13/2020	Key Bank NA, Cleveland.....	5,000,000	4,997,650	5,076,450	4,997,897	.....	.....247	.....	.....247	.....	.....78,553	78,553	21,701										
50117N	AD	6	KCOT 2017-1A A4	2.160%	03/15/24.....	..	02/11/2020	Barclays Capital.....	12/15/2020	Paydown.....	5,423,547	5,444,945	5,423,547	5,423,547	.....	.....(21,398)	.....	.....(21,398)	.....	.....	.....0	101,707	9,112									
59217G	EG	0	MET LIFE GLOB FUNDING I			..	04/03/2020	Bank of America Corp.....	04/06/2020	Various.....	10,000,000	9,979,400	9,963,900	9,979,400	.....	.....	.....	.....0	.....	.....(15,500)	(15,500)	.....	.....									
615369	AG	0	MOODY'S CORP	2.750%	12/15/21.....	..	02/05/2020	Barclays Capital.....	09/03/2020	Call 100.0000.....	17,330,000	17,622,877	17,330,000	17,529,249	.....	.....(93,628)	.....	.....(93,628)	.....	.....(199,249)	(199,249)	889,550	68,839									
641062	AS	3	NESTLE HOLDINGS INC	1.000%	09/15/27.....	..	09/08/2020	Citigroup.....	09/14/2020	Goldman Sachs.....	20,000,000	19,969,000	20,011,850	19,969,005	.....	.....5	.....	.....5	.....	.....42,845	42,845	278										
695114	CW	6	PACIFICORP	2.700%	09/15/30.....	..	04/07/2020	BNP Paribas Securities Corp.....	07/10/2020	MarketAxess.....	400,000	401,004	445,144	400,973	.....	.....(31)	.....	.....(31)	.....	.....44,171	44,171	2,880	30									
87342R	AD	6	BELL 2018-1 A2I	4.318%	11/25/48.....	..	09/11/2020	Various.....	11/25/2020	Paydown.....	57,400	57,959	57,400	57,400	.....	.....(559)	.....	.....(559)	.....	.....	.....0	1,228	141									
89389J	AB	8	TFET 2019-1 A2	1.900%	01/24/22.....	..	06/25/2020	HSBC Securities Inc.....	12/23/2020	Paydown.....	651,320	654,882	651,320	651,320	.....	.....(3,562)	.....	.....(3,562)	.....	.....	.....0	3,964	206									
90327Q	D4	8	USAA CAPITAL CORP	1.500%	05/01/23.....	..	04/14/2020	Bank of America Corp.....	07/08/2020	Goldman Sachs.....	6,000,000	5,992,560	6,160,980	5,993,044	.....	.....484	.....	.....484	.....	.....167,936	167,936	19,750										
931427	AS	7	WALGREENS BOOTS ALLIANCE			..	04/13/2020	JP Morgan Securities Inc.....	10/15/2020	Barclays Capital.....	10,000,000	9,999,200	10,649,200	9,999,060	.....	.....(140)	.....	.....(140)	.....	.....650,140	650,140	128,889										
82481L	AB	5	SHIRE ACQ INV IRELAND DA			D	02/18/2020	Various.....	08/03/2020	Call 100.0000.....	9,930,000	10,019,741	9,930,000	9,993,026	.....	.....(26,715)	.....	.....(26,715)	.....	.....(63,026)	(63,026)	363,182	97,314									
3899999. Total - Bonds - Industrial and Miscellaneous.....												183,593,805	183,871,683	187,918,610	184,129,214	0	257,533	0	257,533	0	0	3,789,395	3,789,395	2,686,383	262,563							
8399998. Total - Bonds.....												805,533,805	821,225,755	834,684,379	821,167,592	0	(58,159)	0	(58,159)	0	0	13,516,790	13,516,790	5,299,577	1,001,494							
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																																
15912K	10	0	CHANGE HEALTHCARE INC.....			..	03/10/2020	Tax Free Exchange.....	04/02/2020	State Street Bank.....	0.740	2	7	2	.....	.....	.....	.....0	.....	.....	.....5	5	.....									
166764	10	0	CHEVRON CORP.....			..	10/06/2020	Tax Free Exchange.....	10/23/2020	State Street Bank.....	0.910	49	67	49	.....	.....	.....	.....0	.....	.....	.....18	18	.....									
655044	10	5	NOBLE ENERGY INC.....			..	03/25/2020	State Street Bank.....	10/06/2020	Tax Free Exchange.....	150,100.000	955,912	955,912	955,912	.....	.....	.....	.....0	.....	.....	.....0	0	6,004									
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....												955,963	955,986	955,963	955,963	0	0	0	0	0	23	23	6,004	0								
9799998. Total - Common Stocks.....												955,963	955,986	955,963	955,963	0	0	0	0	0	23	23	6,004	0								
9899999. Total - Preferred and Common Stocks.....												955,963	955,986	955,963	955,963	0	0	0	0	0	23	23	6,004	0								
9999999. Total - Bonds, Preferred and Common Stocks.....												822,181,718	835,640,365	822,123,555	822,123,555	0	(58,159)	0	(58,159)	0	0	13,516,813	13,516,813	5,305,581	1,001,494							

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

NONE

E16

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	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
WALT DISNEY COMPANY.....			..	03/02/2020.	Goldman Sachs.....	02/12/2021.	6,855,558	.....	.....(47,823)	.....	.....	.....6,849,000	6,903,381	60,823	.....	.....2.30	1.45	FA.....	78,764	9,627
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							6,855,558	0	(47,823)	0	0	6,849,000	6,903,381	60,823	0	XXX	XXX	XXX	78,764	9,627
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							6,855,558	0	(47,823)	0	0	6,849,000	6,903,381	60,823	0	XXX	XXX	XXX	78,764	9,627
Total Bonds																				
7699999. Subtotals - Issuer Obligations.....							6,855,558	0	(47,823)	0	0	6,849,000	6,903,381	60,823	0	XXX	XXX	XXX	78,764	9,627
8399999. Subtotals - Bonds.....							6,855,558	0	(47,823)	0	0	6,849,000	6,903,381	60,823	0	XXX	XXX	XXX	78,764	9,627
9199999. Total - Short-Term Investments.....							6,855,558	0	(47,823)	0	0	XXX.....	6,903,381	60,823	0	XXX	XXX	XXX	78,764	9,627

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	...6,855,558
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												

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

PROGRESSIVE NORTHWESTERN INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
CITIBANK..... NEW YORK, NY.....	.....	.....	.....23	.....	.....	XXX
STATE STREET BANK..... KANSAS CITY, MO.....	.....	.....	.....	.....	.....	XXX
0199999. Total - Open Depositories.....	XXX	XXX	23	0	0	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	23	0	0	XXX
0599999. Total Cash.....	XXX	XXX	23	0	0	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	.....	4. April.....	.....	7. July.....	23	10. October.....	.....
2. February.....	.....	5. May.....	.....	8. August.....	.....	11. November.....	.....
3. March.....	21,399	6. June.....	21,399	9. September.....	21,399	12. December.....	.....

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL.....		12/28/2020.....	0.06	01/07/2021.....	3,499,965		18
0199999.	U.S. Government Bonds - Issuer Obligations.....					3,499,965	0	18
0599999.	Total - U.S. Government Bonds.....					3,499,965	0	18
Total Bonds								
7699999.	Subtotals - Issuer Obligations.....					3,499,965	0	18
8399999.	Subtotals - Bonds.....					3,499,965	0	18
Exempt Money Market Mutual Funds as Identified by the SVO								
857492 88 8	STATE STREET TREASURY MMF TRIXX.....		12/31/2020.....	0.010		334,746		5,578
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					334,746	0	5,578
8899999.	Total - Cash Equivalents.....					3,834,711	0	5,596

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	3,499,965	1B	0	1C	0	1D	0
1E	0	1F	0	1G	0		
2A	0	2B	0	2C	0		
3A	0	3B	0	3C	0		
4A	0	4B	0	4C	0		
5A	0	5B	0	5C	0		
6	0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL						
2. Alaska.....	AK						
3. Arizona.....	AZ						
4. Arkansas.....	AR	B...	Insur underwriting collateral.....	225,801	233,510		
5. California.....	CA						
6. Colorado.....	CO						
7. Connecticut.....	CT						
8. Delaware.....	DE						
9. District of Columbia.....	DC						
10. Florida.....	FL						
11. Georgia.....	GA	B...	Insur underwriting collateral.....			71,846	74,299
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						
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.....			359,230	371,494
33. New York.....	NY						
34. North Carolina.....	NC	B...	Insur underwriting collateral.....			246,329	254,738
35. North Dakota.....	ND						
36. Ohio.....	OH	B...	Insur underwriting collateral.....	2,689,090	2,780,894		
37. Oklahoma.....	OK						
38. Oregon.....	OR	B...	Insur underwriting collateral.....	277,120	286,581		
39. Pennsylvania.....	PA						
40. Rhode Island.....	RI						
41. South Carolina.....	SC	B...	Insur underwriting collateral.....			174,483	180,440
42. South Dakota.....	SD						
43. Tennessee.....	TN						
44. Texas.....	TX						
45. Utah.....	UT						
46. Vermont.....	VT						
47. Virginia.....	VA	B...	Insur underwriting collateral.....			164,219	169,826
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	3,192,011	3,300,985	1,016,107	1,050,797

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