



ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

UNITED FINANCIAL CASUALTY COMPANY

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

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

OFFICERS

Name	Title	Name	Title
CORY WHITEHEAD FISCHER #	PRESIDENT	PATRICIA MITCHELL CORWIN	SECRETARY
KEVIN PATRICK MAHER	TREASURER		

OTHER

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

DIRECTORS OR TRUSTEES

PATRICIA ONODY BEMER	CORY WHITEHEAD FISCHER #	JEANETTE LOUISE HISEK	KEVIN PATRICK MAHER
VICTOR (NMN) POLITZI			

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

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

(Signature)	(Signature)	(Signature)
CORY WHITEHEAD FISCHER #	MARGARET ANN ROSE	KEVIN PATRICK MAHER
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	ASSISTANT SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This 10TH day of FEBRUARY, 2022

a. Is this an original filing?

Yes [X] No []

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	1,775,572,163	33.3	1,775,572,163		1,775,572,163	33.3
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	98,854,148	1.9	98,854,148		98,854,148	1.9
1.06 Industrial and Miscellaneous.....	3,005,477,742	56.4	3,005,477,742		3,005,477,742	56.4
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.....	4,879,904,053	91.6	4,879,904,053	0	4,879,904,053	91.6
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)	419,404,412	7.9	419,404,412		419,404,412	7.9
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.....	419,404,412	7.9	419,404,412	0	419,404,412	7.9
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).....	22,344	0.0	22,344		22,344	0.0
6.02 Cash Equivalents (Schedule E, Part 2).....	28,425,525	0.5	28,425,525		28,425,525	0.5
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	28,447,869	0.5	28,447,869	0	28,447,869	0.5
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....	78,825	0.0	78,825		78,825	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.....	5,327,835,159	100.0	5,327,835,159	0	5,327,835,159	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		4,181,655,650
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,592,224,344
3.	Accrual of discount.....		3,712,414
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(1,771,241)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	65,560,839	
4.4	Part 4, Column 11.....	(16,512,867)	47,276,731
5.	Total gain (loss) on disposals, Part 4, Column 19.....		22,546,780
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,533,917,418
7.	Deduct amortization of premium.....		14,190,036
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).....		5,299,308,465
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		5,299,308,465

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,775,572,163	1,763,561,741	1,774,702,759	1,779,600,000
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	1,775,572,163	1,763,561,741	1,774,702,759	1,779,600,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	98,854,148	100,364,768	124,231,426	76,999,988
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	2,888,824,255	2,900,646,139	2,897,141,867	2,863,467,275
	9. Canada.....	51,335,523	52,060,075	51,408,291	51,500,000
	10. Other Countries.....	65,317,964	67,217,424	65,475,923	65,408,000
	11. Totals.....	3,005,477,742	3,019,923,638	3,014,026,081	2,980,375,275
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	4,879,904,053	4,883,850,147	4,912,960,266	4,836,975,263
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.....	412,978,134	412,978,134	97,997,355	
	21. Canada.....				
	22. Other Countries.....	6,426,278	6,426,278	2,647,546	
	23. Totals.....	419,404,412	419,404,412	100,644,901	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	419,404,412	419,404,412	100,644,901	
	26. Total Stocks.....	419,404,412	419,404,412	100,644,901	
	27. Total Bonds and Stocks.....	5,299,308,465	5,303,254,559	5,013,605,167	

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	57,921,350	1,519,364,425	226,284,475			XXX	1,803,570,250	36.7	1,280,668,386	33.4	1,803,570,250	
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	57,921,350	1,519,364,425	226,284,475	0	0	XXX	1,803,570,250	36.7	1,280,668,386	33.4	1,803,570,250	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	6,714,767	16,215,203	75,924,178			XXX	98,854,148	2.0	196,225,764	5.1	98,854,148	
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	6,714,767	16,215,203	75,924,178	0	0	XXX	98,854,148	2.0	196,225,764	5.1	98,854,148	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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	382,978,128	1,021,663,237	465,122,717	10,544	134	XXX.....	1,869,774,760	38.1	1,540,331,940	40.2	444,628,572	1,425,146,188
6.2	NAIC 2.....	135,923,968	594,551,099	149,252,306			XXX.....	879,727,373	17.9	735,755,874	19.2	604,735,770	274,991,603
6.3	NAIC 3.....	13,250,934	91,738,295	78,397,904			XXX.....	183,387,133	3.7	60,298,700	1.6	93,545,796	89,841,337
6.4	NAIC 4.....	13,410,843	39,182,412	19,995,221			XXX.....	72,588,476	1.5	16,859,026	0.4	30,220,468	42,368,008
6.5	NAIC 5.....						XXX.....	0	0.0		0.0		
6.6	NAIC 6.....						XXX.....	0	0.0		0.0		
6.7	Totals.....	545,563,873	1,747,135,043	712,768,148	10,544	134	XXX.....	3,005,477,742	61.2	2,353,245,540	61.4	1,173,130,606	1,832,347,136
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

SI07

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....447,614,245	2,557,242,865	767,331,370	10,544	134	0	3,772,199,158	76.9	XXX	XXX	2,347,052,970	1,425,146,188
11.2 NAIC 2.....	(d).....135,923,968	594,551,099	149,252,306	0	0	0	879,727,373	17.9	XXX	XXX	604,735,770	274,991,603
11.3 NAIC 3.....	(d).....13,250,934	91,738,295	78,397,904	0	0	0	183,387,133	3.7	XXX	XXX	93,545,796	89,841,337
11.4 NAIC 4.....	(d).....13,410,843	39,182,412	19,995,221	0	0	0	72,588,476	1.5	XXX	XXX	30,220,468	42,368,008
11.5 NAIC 5.....	(d).....0	0	0	0	0	(c).....0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	(c).....0	0	0.0	XXX	XXX	0	0
11.7 Totals.....	610,199,990	3,282,714,671	1,014,976,801	10,544	134	0	(b)....4,907,902,140	100.0	XXX	XXX	3,075,555,004	1,832,347,136
11.8 Line 11.7 as a % of Col. 7.....	12.4	66.9	20.7	0.0	0.0	0.0	100.0	XXX	XXX	XXX	62.7	37.3
12. Total Bonds Prior Year												
12.1 NAIC 1.....	636,303,175	1,773,704,129	602,053,025	5,164,536	1,225	.....	.....XXX	XXX	3,017,226,090	78.8	1,945,530,060	1,071,696,030
12.2 NAIC 2.....	78,847,686	488,513,848	168,394,340	.....	.....	.....	.....XXX	XXX	735,755,874	19.2	572,644,827	163,111,047
12.3 NAIC 3.....	.....	.....32,989,386	27,309,314	.....	.....	.....	.....XXX	XXX	60,298,700	1.6	14,250,152	46,048,548
12.4 NAIC 4.....	.....	.....16,859,026	.....	.....	.....	.....	.....XXX	XXX	16,859,026	0.4	.....	.....16,859,026
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.7 Totals.....	715,150,861	2,312,066,389	797,756,679	5,164,536	1,225	0	XXX	XXX	(b)....3,830,139,690	100.0	2,532,425,039	1,297,714,651
12.8 Line 12.7 as a % of Col. 9.....	18.7	60.4	20.8	0.1	0.0	0.0	XXX	XXX	100.0	XXX	66.1	33.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	210,833,932	1,796,436,596	339,771,764	10,544	134	.....	.....2,347,052,970	47.8	1,945,530,060	50.8	2,347,052,970	XXX
13.2 NAIC 2.....	59,193,383	429,716,458	115,825,929	.....	.....	.....	.....604,735,770	12.3	572,644,827	15.0	604,735,770	XXX
13.3 NAIC 3.....	.....	.....78,733,296	14,812,500	.....	.....	.....	.....93,545,796	1.9	14,250,152	0.4	93,545,796	XXX
13.4 NAIC 4.....	.....	.....30,220,468	.....	.....	.....	.....	.....30,220,468	0.6	0	0.0	30,220,468	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.....	270,027,315	2,335,106,818	470,410,193	10,544	134	0	3,075,555,004	62.7	2,532,425,039	66.1	3,075,555,004	XXX
13.8 Line 13.7 as a % of Col. 7.....	8.8	75.9	15.3	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.....	5.5	47.6	9.6	0.0	0.0	0.0	62.7	XXX	XXX	XXX	62.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	236,780,313	760,806,269	427,559,606	.....	.....	.....	.....1,425,146,188	29.0	1,071,696,030	28.0	XXX	1,425,146,188
14.2 NAIC 2.....	76,730,585	164,834,641	33,426,377	.....	.....	.....	.....274,991,603	5.6	163,111,047	4.3	XXX	274,991,603
14.3 NAIC 3.....	13,250,934	13,004,999	63,585,404	.....	.....	.....	.....89,841,337	1.8	46,048,548	1.2	XXX	89,841,337
14.4 NAIC 4.....	13,410,843	8,961,944	19,995,221	.....	.....	.....	.....42,368,008	0.9	16,859,026	0.4	XXX	42,368,008
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	340,172,675	947,607,853	544,566,608	0	0	0	1,832,347,136	37.3	1,297,714,651	33.9	XXX	1,832,347,136
14.8 Line 14.7 as a % of Col. 7.....	18.6	51.7	29.7	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	6.9	19.3	11.1	0.0	0.0	0.0	37.3	XXX	XXX	XXX	XXX	37.3

(a) Includes \$.....1,832,347,136 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 \$.....27,998,087; 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.....	57,921,350	1,519,364,425	226,284,475			XXX	1,803,570,250	36.7	1,280,668,386	33.4	1,803,570,250	
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.....	57,921,350	1,519,364,425	226,284,475	0	0	XXX	1,803,570,250	36.7	1,280,668,386	33.4	1,803,570,250	0
2.	All Other Governments												
2.01	Issuer Obligations.....						XXX	0	0.0		0.0		
2.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....						XXX	0	0.0		0.0		
3.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....						XXX	0	0.0		0.0		
4.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	5,906,060	13,522,754	60,314,987			XXX	79,743,801	1.6	168,318,568	4.4	79,743,801	
5.02	Residential Mortgage-Backed Securities.....	6,354	18,533				XXX	24,887	0.0	29,848	0.0	24,887	
5.03	Commercial Mortgage-Backed Securities.....	802,353	2,673,916	15,609,191			XXX	19,085,460	0.4	27,877,348	0.7	19,085,460	
5.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.05	Totals.....	6,714,767	16,215,203	75,924,178	0	0	XXX	98,854,148	2.0	196,225,764	5.1	98,854,148	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	129,635,488	845,732,630	263,453,679			XXX	1,238,821,797	25.2	1,095,708,567	28.6	951,308,867	287,512,930
6.02	Residential Mortgage-Backed Securities.....	79,928,516	61,045,054	107,174	10,544	134	XXX	141,091,422	2.9	38,784,902	1.0	602,527	140,488,895
6.03	Commercial Mortgage-Backed Securities.....	122,894,788	451,085,573	417,070,406			XXX	991,050,767	20.2	680,440,322	17.8		991,050,767
6.04	Other Loan-Backed and Structured Securities.....	213,105,081	389,271,786	32,136,889			XXX	634,513,756	12.9	538,311,749	14.1	221,219,212	413,294,544
6.05	Totals.....	545,563,873	1,747,135,043	712,768,148	10,544	134	XXX	3,005,477,742	61.2	2,353,245,540	61.4	1,173,130,606	1,832,347,136
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

\$10s

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	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 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	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		
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.....	193,462,898	2,378,619,809	550,053,141	0	0	.XXX.....	3,122,135,848	63.6	XXX.....	XXX.....	2,834,622,918	287,512,930
11.02 Residential Mortgage-Backed Securities.....	79,934,870	61,063,587	107,174	10,544	134	.XXX.....	141,116,309	2.9	XXX.....	XXX.....	627,414	140,488,895
11.03 Commercial Mortgage-Backed Securities.....	123,697,141	453,759,489	432,679,597	0	0	.XXX.....	1,010,136,227	20.6	XXX.....	XXX.....	19,085,460	991,050,767
11.04 Other Loan-Backed and Structured Securities.....	213,105,081	389,271,786	32,136,889	0	0	.XXX.....	634,513,756	12.9	XXX.....	XXX.....	221,219,212	413,294,544
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.....	610,199,990	3,282,714,671	1,014,976,801	10,544	134	0	4,907,902,140	100.0	XXX.....	XXX.....	3,075,555,004	1,832,347,136
11.09 Line 11.08 as a % of Col. 7.....	12.4	66.9	20.7	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	62.7	37.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	188,194,933	1,816,557,182	537,449,994	2,493,412		.XXX.....	XXX.....	XXX.....	2,544,695,521	66.4	2,320,677,125	224,018,396
12.02 Residential Mortgage-Backed Securities.....	20,541,670	16,413,199	1,479,638	379,018	1,225	.XXX.....	XXX.....	XXX.....	38,814,750	1.0	1,933,561	36,881,189
12.03 Commercial Mortgage-Backed Securities.....	214,337,869	262,141,910	229,551,825	2,286,066		.XXX.....	XXX.....	XXX.....	708,317,670	18.5	27,877,348	680,440,322
12.04 Other Loan-Backed and Structured Securities.....	292,076,389	216,954,098	29,275,222	6,040		.XXX.....	XXX.....	XXX.....	538,311,749	14.1	181,937,005	356,374,744
12.05 SVO Identified Funds.....	XXX.....	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.....	715,150,861	2,312,066,389	797,756,679	5,164,536	1,225	0	XXX.....	XXX.....	3,830,139,690	100.0	2,532,425,039	1,297,714,651
12.09 Line 12.08 as a % of Col. 9.....	18.7	60.4	20.8	0.1	0.0	0.0	XXX.....	XXX.....	100.0	XXX.....	66.1	33.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	146,519,866	2,233,409,224	454,693,828			.XXX.....	2,834,622,918	57.8	2,320,677,125	60.6	2,834,622,918	XXX.....
13.02 Residential Mortgage-Backed Securities.....	163,038	346,524	107,174	10,544	134	.XXX.....	627,414	0.0	1,933,561	0.1	627,414	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	802,353	2,673,916	15,609,191			.XXX.....	19,085,460	0.4	27,877,348	0.7	19,085,460	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	122,542,058	98,677,154				.XXX.....	221,219,212	4.5	181,937,005	4.8	221,219,212	XXX.....
13.05 SVO Identified Funds.....	XXX.....	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.....	270,027,315	2,335,106,818	470,410,193	10,544	134	0	3,075,555,004	62.7	2,532,425,039	66.1	3,075,555,004	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	8.8	75.9	15.3	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.....	5.5	47.6	9.6	0.0	0.0	0.0	62.7	XXX.....	XXX.....	XXX.....	62.7	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	46,943,032	145,210,585	95,359,313			.XXX.....	287,512,930	5.9	224,018,396	5.8	XXX.....	287,512,930
14.02 Residential Mortgage-Backed Securities.....	79,771,832	60,717,063				.XXX.....	140,488,895	2.9	36,881,189	1.0	XXX.....	140,488,895
14.03 Commercial Mortgage-Backed Securities.....	122,894,788	451,085,573	417,070,406			.XXX.....	991,050,767	20.2	680,440,322	17.8	XXX.....	991,050,767
14.04 Other Loan-Backed and Structured Securities.....	90,563,023	290,594,632	32,136,889			.XXX.....	413,294,544	8.4	356,374,744	9.3	XXX.....	413,294,544
14.05 SVO Identified Funds.....	XXX.....	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.....	340,172,675	947,607,853	544,566,608	0	0	0	1,832,347,136	37.3	1,297,714,651	33.9	XXX.....	1,832,347,136
14.09 Line 14.08 as a % of Col. 7.....	18.6	51.7	29.7	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	6.9	19.3	11.1	0.0	0.0	0.0	37.3	XXX.....	XXX.....	XXX.....	XXX.....	37.3

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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.....	1,139,954	1,139,954			
2. Cost of short-term investments acquired.....	0				
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	1,127,813	1,127,813			
7. Deduct amortization of premium.....	12,141	12,141			
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).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	22,940,628	22,499,532	441,096	
2. Cost of cash equivalents acquired.....	161,473,369	154,895,850	6,577,519	
3. Accrual of discount.....	1,558	1,558		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	(1,146)	(1,146)		
6. Deduct consideration received on disposals.....	155,988,884	149,397,707	6,591,177	
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).....	28,425,525	27,998,087	427,438	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	28,425,525	27,998,087	427,438	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					
				F o r e i g n	B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol																	Rate Used to Obtain Fair Value	Fair 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				Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value															
U.S. Government - Issuer Obligations																											
912828	2P	4	US TREASURY NOTE.....				1.A	9,956,641	...100.938	10,093,800	10,000,000	9,994,465		9,265			1.875	1.970	JJ.....	78,465	187,500	10/17/2017.	07/31/2022.				
912828	2S	8	US TREASURY NOTE.....				1.A	9,563,672	...100.902	10,090,200	10,000,000	9,926,991		107,928			1.625	2.747	FA.....	55,214	162,500	07/10/2018.	08/31/2022.				
912828	4U	1	US TREASURY NOTE.....				1.A	14,961,977	...103.027	15,557,077	15,100,000	15,056,128		28,287			2.625	2.825	JD.....	1,095	396,375	07/23/2018.	06/30/2023.				
912828	4Z	0	US TREASURY NOTE.....				1.A	4,902,734	...105.793	5,289,650	5,000,000	4,945,989		13,711			2.750	3.064	FA.....	46,720	137,500	09/25/2018.	08/31/2025.				
912828	5P	1	US TREASURY NOTE.....				1.A	7,063,711	...104.094	7,286,580	7,000,000	7,025,547		(12,902)			2.875	2.677	MN.....	17,692	201,250	12/18/2018.	11/30/2023.				
912828	5U	0	US TREASURY NOTE.....				1.A	25,100,586	...103.723	25,930,750	25,000,000	25,042,626		(20,556)			2.625	2.537	JD.....	1,813	656,250	02/04/2019.	12/31/2023.				
912828	6F	2	US TREASURY NOTE.....				1.A	45,566,898	...105.262	47,788,948	45,400,000	45,503,522		(23,655)			2.500	2.441	FA.....	385,649	1,135,000	04/01/2019.	02/28/2026.				
912828	6R	6	US TREASURY NOTE.....				1.A	40,289,648	...103.270	41,308,000	40,000,000	40,141,163		(58,929)			2.250	2.093	AO.....	154,144	900,000	06/21/2019.	04/30/2024.				
912828	6T	2	US TREASURY NOTE.....				1.A	3,598,711	...106.582	3,730,370	3,500,000	3,576,092		(9,474)			2.375	2.055	MN.....	10,792	83,125	07/29/2019.	05/15/2029.				
912828	6X	3	US TREASURY NOTE.....				1.A	7,098,828	...103.867	7,270,690	7,000,000	7,064,362		(13,868)			2.125	1.907	MN.....	13,077	148,750	06/25/2019.	05/31/2026.				
912828	6Z	8	US TREASURY NOTE.....				1.A	50,038,047	...102.180	51,090,000	50,000,000	50,020,533		(8,134)			1.750	1.733	JD.....	2,417	875,000	08/06/2019.	06/30/2024.				
912828	G3	8	US TREASURY NOTE.....				1.A	14,545,313	...103.672	15,550,800	15,000,000	14,780,286		72,472			2.250	2.784	MN.....	43,819	337,500	08/27/2018.	11/15/2024.				
912828	TY	6	US TREASURY NOTE.....				1.A	10,006,250	...101.070	10,107,000	10,000,000	10,001,805		(2,114)			1.625	1.603	MN.....	21,098	162,500	11/25/2019.	11/15/2022.				
912828	VS	6	US TREASURY NOTE.....	SD..			1.A	4,983,371	...102.992	5,046,608	4,900,000	4,916,536		(9,940)			2.500	2.286	FA.....	46,270	122,500	02/24/2016.	08/15/2023.				
912828	W7	1	US TREASURY NOTE.....				1.A	14,824,805	...102.922	15,438,300	15,000,000	14,917,629		35,215			2.125	2.377	MS.....	81,439	318,750	04/22/2019.	03/31/2024.				
912828	XT	2	US TREASURY NOTE.....				1.A	23,771,934	...102.746	24,145,310	23,500,000	23,635,871		(54,732)			2.000	1.754	MN.....	41,319	470,000	06/26/2019.	05/31/2024.				
912828	Y6	1	US TREASURY NOTE.....				1.A	10,000,781	...103.355	10,335,500	10,000,000	10,000,159		(175)			2.750	2.748	JJ.....	115,082	275,000	08/16/2018.	07/31/2023.				
912828	Y8	7	US TREASURY NOTE.....				1.A	28,336,875	...102.238	28,626,640	28,000,000	28,178,379		(67,321)			1.750	1.497	JJ.....	205,054	490,000	08/14/2019.	07/31/2024.				
912828	YY	0	US TREASURY NOTE.....				1.A	5,041,797	...102.281	5,114,050	5,000,000	5,025,771		(8,333)			1.750	1.573	JD.....	242	87,500	01/22/2020.	12/31/2024.				
912828	ZF	0	US TREASURY NOTE.....				1.A	45,257,227	...98.340	44,253,000	45,000,000	45,169,756		(51,913)			0.500	0.383	MS.....	57,486	225,000	04/28/2020.	03/31/2025.				
912828	ZT	0	US TREASURY NOTE.....				1.A	34,814,063	...97.273	34,045,550	35,000,000	34,872,486		37,069			0.250	0.358	MN.....	7,692	87,500	06/03/2020.	05/31/2025.				
912828	ZU	7	US TREASURY NOTE.....				1.A	4,403,953	...99.535	4,379,540	4,400,000	4,401,930		(1,325)			0.250	0.220	JD.....	514	11,000	06/19/2020.	06/15/2023.				
912828	ZW	3	US TREASURY NOTE.....				1.A	98,664,867	...97.152	96,083,328	98,900,000	98,734,329		47,048			0.250	0.298	JD.....	683	247,250	07/20/2020.	06/30/2025.				
91282C	AB	7	US TREASURY NOTE.....				1.A	24,926,758	...97.000	24,250,000	25,000,000	24,946,643		14,792			0.250	0.310	JJ.....	26,155	62,500	08/26/2020.	07/31/2025.				
91282C	AF	8	US TREASURY NOTE.....				1.A	39,973,438	...99.184	39,673,600	40,000,000	39,985,369		9,000			0.125	0.148	FA.....	18,886	50,000	09/02/2020.	08/15/2023.				
91282C	AJ	0	US TREASURY NOTE.....				1.A	44,959,570	...96.871	43,591,950	45,000,000	44,970,240		8,078			0.250	0.268	FA.....	38,225	112,500	09/08/2020.	08/31/2025.				
91282C	AK	7	US TREASURY NOTE.....				1.A	34,971,289	...99.086	34,680,100	35,000,000	34,983,652		9,586			0.125	0.152	MS.....	13,052	43,750	09/17/2020.	09/15/2023.				
91282C	AP	6	US TREASURY NOTE.....				1.A	14,964,258	...99.000	14,850,000	15,000,000	14,978,301		12,116			0.125	0.206	AO.....	4,018	18,750	11/03/2020.	10/15/2023.				
91282C	AT	8	US TREASURY NOTE.....				1.A	54,570,898	...96.652	53,158,600	55,000,000	54,667,334		86,021			0.250	0.409	AO.....	23,550	137,500	11/24/2020.	10/31/2025.				
91282C	AV	3	US TREASURY NOTE.....				1.A	39,417,969	...95.074	38,029,600	40,000,000	39,472,911		54,255			0.875	1.030	MN.....	45,442	350,000	01/21/2021.	11/15/2030.				
91282C	AW	1	US TREASURY NOTE.....				1.A	60,097,461	...99.176	59,505,600	60,000,000	60,061,998		(33,062)			0.250	0.195	MN.....	19,475	150,000	12/08/2020.	11/15/2023.				
91282C	BC	4	US TREASURY NOTE.....				1.A	35,916,371	...96.930	34,797,870	35,900,000	35,913,156		(3,215)			0.375	0.366	JD.....	372	134,625	01/05/2021.	12/31/2025.				
91282C	BE	0	US TREASURY NOTE.....				1.A	49,914,453	...98.738	49,369,000	50,000,000	49,940,627		26,174			0.125	0.183	JJ.....	28,872	31,250	02/09/2021.	01/15/2024.				
91282C	BG	5	US TREASURY NOTE.....				1.A	15,004,688	...99.656	14,948,400	15,000,000	15,002,623		(2,065)			0.125	0.109	JJ.....	7,846	9,375	02/23/2021.	01/31/2023.				
91282C	BH	3	US TREASURY NOTE.....				1.A	93,901,563	...96.742	91,904,900	95,000,000	94,088,415		186,852			0.375	0.613	JJ.....	149,083	178,125	02/24/2021.	01/31/2026.				
91282C	BJ	9	US TREASURY NOTE.....				1.A	49,078,125	...96.297	48,148,500	50,000,000	49,187,605		109,480			0.750	1.026	JJ.....	156,929	187,500	02/24/2021.	01/31/2028.				
91282C	BQ	3	US TREASURY NOTE.....				1.A	1,963,906	...97.160	1,943,200	2,000,000	1,969,501		5,594			0.500	0.874	FA.....	3,398	5,000	03/19/2021.	02/28/2026.				
91282C	BR	1	US TREASURY NOTE.....				1.A</																				

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						12	13	14	15	16	17	18	19	20	21	22
					F	B		8	9													
CUSIP Identification	Description			Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91282C	BV	2	US TREASURY NOTE.....	.....	..	.....	1.A	98.996	14,849,400	15,000,000	15,013,100	.....	.....(3,892)	.....	.....	.....0.375	0.337	AO.....	12,054	28,125	04/26/2021.	04/15/2024.
91282C	BW	0	US TREASURY NOTE.....	.....	..	.....	1.A	98.020	39,208,000	40,000,000	39,875,705	.....	.....17,893	.....	.....	.....0.750	0.823	AO.....	51,381	150,000	05/17/2021.	04/30/2026.
91282C	CE	9	US TREASURY NOTE.....	.....	..	.....	1.A	99.012	28,713,480	29,000,000	28,990,872	.....	.....794	.....	.....	.....1.250	1.255	MN.....	31,868	181,250	06/25/2021.	05/31/2028.
91282C	CG	4	US TREASURY NOTE.....	.....	..	.....	1.A	98.527	29,558,100	30,000,000	29,867,209	.....	.....27,029	.....	.....	.....0.250	0.432	JD.....	3,503	37,500	07/07/2021.	06/15/2024.
91282C	CH	2	US TREASURY NOTE.....	.....	..	.....	1.A	98.977	19,795,400	20,000,000	20,042,647	.....	.....(3,056)	.....	.....	.....1.250	1.216	JD.....	691	125,000	07/02/2021.	06/30/2028.
91282C	CK	5	US TREASURY NOTE.....	.....	..	.....	1.A	99.324	119,188,800	120,000,000	119,861,231	.....	.....42,677	.....	.....	.....0.125	0.202	JD.....	414	75,000	07/27/2021.	06/30/2023.
91282C	CL	3	US TREASURY NOTE.....	.....	..	.....	1.A	98.766	19,753,200	20,000,000	20,027,605	.....	.....(4,427)	.....	.....	.....0.375	0.320	JJ.....	34,647	.....	08/03/2021.	07/15/2024.
91282C	CP	4	US TREASURY NOTE.....	.....	..	.....	1.A	97.238	19,447,600	20,000,000	19,822,358	.....	.....14,545	.....	.....	.....0.625	0.823	JJ.....	52,310	.....	08/12/2021.	07/31/2026.
91282C	CR	0	US TREASURY NOTE.....	.....	..	.....	1.A	97.355	4,867,750	5,000,000	4,986,656	.....	.....719	.....	.....	.....1.000	1.042	JJ.....	20,924	.....	08/17/2021.	07/31/2028.
91282C	CV	1	US TREASURY NOTE.....	.....	..	.....	1.A	98.063	39,225,200	40,000,000	40,020,890	.....	.....(985)	.....	.....	.....1.125	1.117	FA.....	152,901	.....	09/13/2021.	08/31/2028.
91282C	CW	9	US TREASURY NOTE.....	.....	..	.....	1.A	97.762	3,910,480	4,000,000	3,950,054	.....	.....2,710	.....	.....	.....0.750	1.025	FA.....	10,193	.....	09/28/2021.	08/31/2026.
91282C	CZ	2	US TREASURY NOTE.....	.....	..	.....	1.A	98.215	24,553,750	25,000,000	24,658,341	.....	.....12,833	.....	.....	.....0.875	1.172	MS.....	55,889	.....	10/25/2021.	09/30/2026.
91282C	DA	6	US TREASURY NOTE.....	.....	..	.....	1.A	99.297	74,472,750	75,000,000	74,911,623	.....	.....11,232	.....	.....	.....0.250	0.318	MS.....	47,905	.....	10/12/2021.	09/30/2023.
91282C	DB	4	US TREASURY NOTE.....	.....	..	.....	1.A	99.188	34,715,800	35,000,000	34,839,801	.....	.....9,332	.....	.....	.....0.625	0.791	AO.....	46,875	.....	11/01/2021.	10/15/2024.
91282C	DF	5	US TREASURY NOTE.....	.....	..	.....	1.A	99.594	24,898,500	25,000,000	24,896,837	.....	.....1,329	.....	.....	.....1.375	1.438	AO.....	58,874	.....	11/22/2021.	10/31/2028.
91282C	DG	3	US TREASURY NOTE.....	.....	..	.....	1.A	99.336	19,867,200	20,000,000	20,042,515	.....	.....(1,235)	.....	.....	.....1.125	1.080	AO.....	38,536	.....	11/09/2021.	10/31/2026.
91282C	DH	1	US TREASURY NOTE.....	.....	..	.....	1.A	99.438	9,943,800	10,000,000	9,944,995	.....	.....1,245	.....	.....	.....0.750	0.945	MN.....	9,738	.....	12/07/2021.	11/15/2024.
91282C	DL	2	US TREASURY NOTE.....	.....	..	.....	1.A	100.391	15,058,650	15,000,000	15,109,964	.....	.....(779)	.....	.....	.....1.500	1.388	MN.....	19,780	.....	12/13/2021.	11/30/2028.
91282C	DM	0	US TREASURY NOTE.....	.....	..	.....	1.A	99.617	24,904,250	25,000,000	24,947,187	.....	.....1,875	.....	.....	.....0.500	0.611	MN.....	10,989	.....	12/06/2021.	11/30/2023.
0199999.	U.S. Government - Issuer Obligations.....							XXX	1,763,561,741	1,779,600,000	1,775,572,163	0	713,342	0	0	XXX	XXX	XXX	2,716,539	10,026,750	XXX	XXX
0599999.	Total - U.S. Government.....							XXX	1,763,561,741	1,779,600,000	1,775,572,163	0	713,342	0	0	XXX	XXX	XXX	2,716,539	10,026,750	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																						
20775B	N8	5	CONN ST FIN AUTH HSG MTG.....	.....	..	.....2	1.A FE.....	101.223	447,086	420,000	422,168	.....	.....(2,258)	.....	.....	.....4.000	2.587	MN.....	2,147	16,800	10/11/2013.	11/15/2032.
20775C	EM	2	CONN ST FIN AUTH HSG MTG.....	.....	..	.....2	1.A FE.....	104.694	2,298,033	2,195,000	2,246,292	.....	.....(22,123)	.....	.....	.....3.500	2.039	MN.....	9,817	76,825	04/27/2016.	05/15/2039.
20775C	QR	8	CONN ST FIN AUTH HSG MTG.....	.....	..	.....	1.A FE.....	104.300	1,288,105	1,235,000	1,235,000	.....	.....	.....	.....	.....2.800	2.800	MN.....	4,419	34,580	02/16/2017.	05/15/2024.
20775C	QS	6	CONN ST FIN AUTH HSG MTG.....	.....	..	.....	1.A FE.....	105.355	1,464,435	1,390,000	1,390,000	.....	.....	.....	.....	.....2.900	2.900	MN.....	5,151	40,310	02/16/2017.	11/15/2024.
20775C	QT	4	CONN ST FIN AUTH HSG MTG.....	.....	..	.....	1.A FE.....	106.596	1,065,960	1,000,000	1,000,000	.....	.....	.....	.....	.....3.050	3.050	MN.....	3,897	30,500	02/16/2017.	05/15/2025.
57587A	HY	7	MASSACHUSETTS ST HSG.....	.....	..	.....2	1.B FE.....	104.665	1,645,213	1,535,000	1,563,093	.....	.....(6,129)	.....	.....	.....4.000	2.325	JD.....	5,117	61,400	03/12/2015.	06/01/2039.
59333P	5H	7	MIAMI-DADE CNTY FL.....	.....	..	.....2	1.G FE.....	101.233	22,508,950	22,500,000	22,507,411	.....	.....(1,065)	.....	.....	.....2.599	2.593	AO.....	146,194	584,775	11/02/2020.	10/01/2031.
60637B	DV	9	MISSOURI ST HSG DEV COMMN.....	.....	..	.....2	1.B FE.....	104.069	967,842	930,000	954,779	.....	.....(8,239)	.....	.....	.....4.000	1.825	MN.....	6,200	37,200	05/30/2014.	11/01/2041.
60637B	NS	5	MISSOURI ST HSG DEV COMMN.....	.....	..	.....2	1.B FE.....	107.158	1,966,349	1,835,000	1,911,375	.....	.....(14,076)	.....	.....	.....4.000	2.171	MN.....	12,233	73,400	05/17/2017.	05/01/2042.
64971M	4Q	2	NEW YORK N Y CITY TRANSITIONAL.....	.....	..	.....	1.A FE.....	116.529	8,972,733	7,700,000	9,068,666	.....	.....(232,082)	.....	.....	.....5.008	1.661	FA.....	160,673	385,616	07/06/2020.	08/01/2027.
64971X	EA	2	NEW YORK CITY NY TRANSITIONALF.....	.....	..	.....2	1.A FE.....	110.259	5,512,950	5,000,000	5,497,108	.....	.....(72,630)	.....	.....	.....3.800	2.114	MN.....	31,667	190,000	06/03/2020.	05/01/2029.
64971X	PN	2	NEW YORK CITY NY TRANSITIONALF.....	.....	..	.....	1.A FE.....	101.199	23,312,650	22,775,000	23,241,801	.....	.....(51,624)	.....	.....	.....2.350	2.078	MN.....	89,202	535,213	08/21/2020.	05/01/2030.
649883	H6	5	NEW YORK ST MTGE AGY HOMEOWNER.....	.....	..	.....2	1.B FE.....	103.330	2,293,926	2,220,000	2,257,694	.....	.....(11,281)	.....	.....	.....3.500	2.137	AO.....	19,425	77,700	07/09/2015.	10/01/2035.
658909	KZ	8	NORTH DAKOTA ST HSG FIN AGY.....	.....	..	.....2	1.B FE.....	106.377	4,733,777	4,450,000	4,612,464	.....	.....(34,074)	.....	.....	.....4.000	1.990	JJ.....	89,000	178,000	04/20/2016.	01/01/2047.
93978T	VD	8	WASHINGTON ST HSG.....	.....	..	.....2	1.A FE.....	103.995	1,861,511	1,790,000	1,835,950	.....	.....(9,865)	.....	.....	.....3.500	1.937	JD.....	5,221	62,650	10/20/2016.	12/01/2046.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							XXX	80,282,863	76,975,000	79,743,801	0	(465,446)	0	0	XXX	XXX	XXX	590,363	2,384,969	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.....	106.987	26,734	24,988	24,887	.....	.....(8)	.....	.....	.....5.199	5.599	MON...	108	1,329	03/07/2002.	02/25/2042.

SCHEDULE D - PART 1

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

1		2			3			6		7		Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates	
					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			
2699999		U.S. Special Revenue - Residential Mortgage-Backed Securities.....							26,261	XXX	26,734	24,988	24,887	0	(8)	0	0	XXX	XXX	XXX	108	1,329	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																											
3137B1	BT	8	FHMS 2013-K026 X1 IO.....			4	1.A FE.....	8,028,456	0.594	675,243		644,480		(979,103)			0.932	4.145	MON...	88,303	1,132,672	04/01/2014.	11/25/2022.				
3137B7	N2	1	FHMS 2014-K036 X1 IO.....			4	1.A FE.....	11,141,775	1.079	1,995,746		1,940,387		(1,230,789)			0.704	3.761	MON...	108,546	1,427,963	02/10/2014.	10/25/2023.				
3137FC	JM	7	FHMS 2017-K070 X1 IO.....			4	1.A FE.....	3,394,345	1.831	2,117,634		2,029,283		(344,807)			0.325	5.228	MON...	31,293	439,189	12/01/2017.	11/25/2027.				
3137FG	R5	6	FHMS 2018-K078 X1 IO.....			4	1.A FE.....	9,441,931	0.784	6,590,521		6,225,744		(929,551)			0.086	4.783	MON...	60,571	1,215,579	07/11/2018.	06/25/2028.				
3137FJ	EK	1	FHMS 2018-K081 X1 IO.....			4	1.A FE.....	2,220,028	0.693	1,606,432		1,521,741		(213,946)			0.069	6.670	MON...	13,264	313,981	10/04/2018.	08/25/2028.				
3137FL	YX	6	FHMS 2019-K092 X1 IO.....			4	1.A FE.....	8,969,932	4.725	7,069,595		6,723,825		(878,396)			0.708	4.779	MON...	88,289	1,149,016	05/22/2019.	04/25/2029.				
2799999		U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							43,196,467	XXX	20,055,171	0	19,085,460	0	(4,576,592)	0	0	XXX	XXX	XXX	390,266	5,678,400	XXX	XXX			
3199999		Total - U.S. Special Revenue & Special Assessment Obligations.....							124,231,426	XXX	100,364,768	76,999,988	98,854,148	0	(5,042,046)	0	0	XXX	XXX	XXX	980,737	8,064,698	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																											
00287Y	BZ	1	ABBVIE INC.....			2	2.B FE.....	9,991,100	103.763	10,376,300	10,000,000	9,994,571		1,738			2.600	2.619	MN.....	28,889	260,000	11/12/2019.	11/21/2024.				
00287Y	CS	6	ABBVIE INC.....			2	2.B FE.....	10,394,400	100.091	10,009,100	10,000,000	10,009,258		(236,984)			3.450	1.060	MS.....	101,583	345,000	05/14/2020.	03/15/2022.				
00914A	AJ	1	AIR LEASE CORP.....			2	2.B FE.....	10,135,700	103.144	10,314,400	10,000,000	10,107,637		(25,533)			2.875	2.587	JJ.....	132,569	261,944	11/17/2020.	01/15/2026.				
01400E	AD	5	ALCON FINANCE CORP.....			2	2.B FE.....	9,984,300	100.916	10,091,600	10,000,000	9,986,409		1,414			2.600	2.618	MN.....	24,556	260,000	05/18/2020.	05/27/2030.				
015271	AL	3	ALEXANDRIA REAL ESTATE EQUIT.....			2	2.A FE.....	13,111,408	106.097	13,198,467	12,440,000	12,862,770		(126,877)			3.450	2.333	AO.....	72,722	429,180	03/12/2020.	04/30/2025.				
023608	AK	8	AMEREN CORPORATION.....			2	2.B FE.....	6,132,289	96.636	5,962,441	6,170,000	6,133,344		1,055			1.750	1.851	MS.....	31,793	46,181	11/16/2021.	03/15/2028.				
023608	AL	6	AMEREN CORPORATION.....			2	2.B FE.....	7,498,575	100.288	7,521,600	7,500,000	7,498,543		(32)			1.950	1.954	MS.....	17,469		11/15/2021.	03/15/2027.				
02665W	DC	2	AMERICAN HONDA FINANCE.....				1.G FE.....	7,497,225	101.476	7,610,700	7,500,000	7,499,080		861			2.050	2.062	JJ.....	73,031	153,750	09/05/2019.	01/10/2023.				
02665W	DY	4	AMERICAN HONDA FINANCE.....				1.G FE.....	9,993,400	98.872	9,887,200	10,000,000	9,994,081		681			0.750	0.773	FA.....	23,333		09/07/2021.	08/09/2024.				
02665W	DZ	1	AMERICAN HONDA FINANCE.....				1.G FE.....	6,519,976	98.772	6,444,873	6,525,000	6,520,246		270			1.300	1.316	MS.....	26,390		09/07/2021.	09/09/2026.				
03027X	AJ	9	AMERICAN TOWER CORP.....			2	2.C FE.....	10,024,400	109.131	10,913,100	10,000,000	10,013,801		(3,169)			4.400	4.361	FA.....	166,222	440,000	05/31/2018.	02/15/2026.				
03073E	AS	4	AMERISOURCEBERGEN CORP.....			2	2.A FE.....	5,000,000	99.738	4,986,900	5,000,000	5,000,000					0.737	0.737	MS.....	10,850	16,890	03/25/2021.	03/15/2023.				
052769	AD	8	AUTODESK INC.....			2	2.B FE.....	3,262,878	108.567	3,560,998	3,280,000	3,270,471		2,480			4.375	4.466	JD.....	6,378	143,500	10/25/2018.	06/15/2025.				
053332	AX	0	AUTOZONE INC.....			2	2.B FE.....	9,971,100	104.468	10,446,800	10,000,000	9,985,856		5,720			3.125	3.188	AO.....	63,368	312,500	04/04/2019.	04/18/2024.				
05369A	AH	4	AVIATION CAPITAL GROUP.....			2	2.C FE.....	9,903,900	109.409	10,940,900	10,000,000	9,932,622		20,263			5.500	5.750	JD.....	24,444	550,000	07/07/2020.	12/15/2024.				
05531F	BF	9	BB&T CORPORATION.....			2	1.F FE.....	15,586,973	105.107	15,676,709	14,915,000	15,254,159		(179,037)			3.750	2.477	JD.....	38,841	559,313	02/11/2020.	12/06/2023.				
058498	AX	4	BALL CORP.....			2	3.A FE.....	15,062,500	98.750	14,812,500	15,000,000	14,812,500		(247,937)			3.125	3.075	MS.....	139,323		09/09/2021.	09/15/2031.				
071813	CJ	6	BAXTER INTERNATIONAL INC.....			2	2.B FE.....	12,499,750	100.367	12,545,875	12,500,000	12,499,670		(80)			1.915	1.915	FA.....	19,948		11/16/2021.	02/01/2027.				
073730	AE	3	BEAM INC.....			2	2.B FE.....	5,133,908	100.293	5,215,236	5,200,000	5,193,277		16,687			3.250	3.587	MN.....	21,594	169,000	04/12/2018.	05/15/2022.				
084659	AT	8	BERKSHIRE HATHAWAY ENERG.....			2	1.G FE.....	5,638,400	108.192	5,409,600	5,000,000	5,501,718		(136,682)			4.050	0.869	AO.....	42,750	202,500	02/09/2021.	04/15/2025.				
085770	AA	3	BERRY GLOBAL ESCROW CORP.....			2	2.C FE.....	36,273,600	103.442	36,127,119	34,925,000	35,806,626		(381,230)			4.875	3.413	JJ.....	785,085	1,430,813	06/22/2021.	07/15/2026.				
094234	AA	9	BLOOMIN' BRANDS INC/OSI.....			2	4.A FE.....	7,604,375	101.556	7,616,700	7,500,000	7,590,715		(13,660)			5.125	4.808	AO.....	81,146	191,120	04/26/2021.	04/15/2029.				
099724	AL	0	BORGWARNER INC.....			2	2.A FE.....	9,971,900	103.312	10,331,200	10,000,000	9,977,633		3,725			2.650	2.694	JJ.....	132,500	273,833	06/16/2020.	07/01/2027.				
10112R	BA	1	BOSTON PROPERTIES LP.....			2	2.A FE.....	5,957,550	112.698	5,634,900	5,000,000	5,766,816		(106,370)			4.500	2.029	JD.....	18,750	225,000	03/06/2020.	12/01/2028.				
11120V	AF	0	BRIXMOR OPERATING PART.....			2	2.C FE.....	1,921,460	104.770	2,095,400	2,000,000	1,963,184		13,878			3.650	4.449	JD.....	3,244	73,000	11/06/2018.	06/15/2024.				
1248EP	CD	3	CCO HOLDINGS LLC.....			2	3.B FE.....	8,053,410	104.000	8,650,720	8,318,000	8,087,275		14,933			4.750	5.080	MS.....	131,702	395,105	09/21/2020.	03/01/2030.				
12513G	BH	1	CDW LLC/CDW FINANCE.....			2	2.C FE.....	22,500,000	102.464	23,054,400	22,500,000	22,500,000					3.276	3.276	JD.....	61,425		11/23/2021.	12/01/2028.				
126650	DJ	6	CVS HEALTH CORP.....			2	2.B FE.....	9,977,700	109.635	10,963,500	10,000,000	9,980,600		1,926			3.750	3.777	AO.....	93,750	375,000	03/26/2020.	04/01/2030.				

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 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-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
E10.3	14448C	AN	4			2	2.C FE.....	5,067,800	102.398	5,119,900	5,000,000	5,043,018		(13,614)			2.242	1.949	FA.....	42,349	112,100	02/27/2020.	02/15/2025.
	15135B	AT	8			2	3.A FE.....	21,875,000	107.846	21,569,200	20,000,000	21,569,200	(127,762)	(178,038)			4.625	2.394	JD.....	41,111	462,500	07/19/2021.	12/15/2029.
	15189T	BB	2			2	2.B FE.....	9,980,600	101.355	10,135,500	10,000,000	9,981,644		1,044			2.650	2.672	JD.....	22,083	145,750	05/11/2021.	06/01/2031.
	19260Q	AD	9			2	3.A FE.....	4,809,484	92.000	4,596,320	4,996,000	4,596,320	(216,952)	3,788			3.625	4.082	AO.....	52,319		09/24/2021.	10/01/2031.
	20030N	DK	4			2	1.G FE.....	19,946,600	107.482	21,496,400	20,000,000	19,958,233		7,047			3.300	3.343	AO.....	165,000	660,000	03/24/2020.	04/01/2027.
	21036P	AL	2			2	2.C FE.....	5,108,400	104.209	5,210,450	5,000,000	5,031,549		(22,813)			4.250	3.757	MN.....	35,417	212,500	06/19/2018.	05/01/2023.
	21036P	AN	8				2.C FE.....	12,332,748	109.070	12,191,845	11,178,000	12,281,602		(51,146)			4.750	1.240	MN.....	67,844	118,750	11/12/2021.	11/15/2024.
	22822V	AB	7			2	2.C FE.....	10,748,846	109.444	11,096,527	10,139,000	10,738,659		(16,076)			4.450	2.799	FA.....	170,448	178,000	11/15/2021.	02/15/2026.
	22822V	AS	0			2	2.C FE.....	7,480,200	98.646	7,398,450	7,500,000	7,486,079		3,812			1.350	1.404	JJ.....	46,688	109,688	06/04/2020.	07/15/2025.
	233851	DY	7				1.G FE.....	6,840,253	101.000	6,921,530	6,853,000	6,847,790		4,234			1.750	1.814	MS.....	36,978	119,928	03/05/2020.	03/10/2023.
	24906P	AA	7			2	2.B FE.....	7,484,100	105.626	7,921,950	7,500,000	7,486,189		1,390			3.250	3.275	JD.....	20,313	243,750	05/20/2020.	06/01/2030.
	254687	CM	6				1.G FE.....	8,118,640	101.745	8,139,600	8,000,000	8,024,677		(34,483)			3.000	2.553	MS.....	70,667	240,000	03/20/2019.	09/15/2022.
	257375	AN	5			2	2.A FE.....	14,990,250	102.969	15,445,350	15,000,000	14,993,988		1,920			2.500	2.514	MN.....	47,917	375,000	11/18/2019.	11/15/2024.
	25746U	DE	6			2	2.B FE.....	9,984,100	104.610	10,461,000	10,000,000	9,989,135		3,064			3.300	3.335	MS.....	97,167	330,000	03/17/2020.	03/15/2025.
	269246	BP	8			2	2.A FE.....	4,850,950	101.407	5,070,350	5,000,000	4,971,739		42,102			2.950	3.838	FA.....	52,035	147,500	01/07/2019.	08/24/2022.
	27409L	AA	1			2	1.F FE.....	9,989,900	98.627	9,862,700	10,000,000	9,992,927		1,983			1.300	1.321	JD.....	5,778	130,000	06/02/2020.	06/15/2025.
	294429	AQ	8			2	2.B FE.....	24,944,750	103.369	25,842,250	25,000,000	24,966,890		10,683			2.600	2.647	JD.....	54,167	650,000	11/15/2019.	12/01/2024.
	30040W	AD	0			2	2.A FE.....	7,359,991	103.569	7,308,864	7,057,000	7,346,615		(13,377)			2.900	1.280	AO.....	51,163		11/16/2021.	10/01/2024.
	30040W	AG	3			2	2.A FE.....	6,974,660	104.964	7,347,480	7,000,000	6,989,435		5,123			3.800	3.881	JD.....	22,167	266,000	12/10/2018.	12/01/2023.
	320517	AC	9			2	2.C FE.....	9,996,600	103.038	10,303,800	10,000,000	9,998,120		1,117			3.550	3.562	MN.....	34,514	355,000	05/20/2020.	05/26/2023.
	336158	AK	6				1.G FE.....	8,992,440	100.628	9,056,520	9,000,000	8,999,143		1,487			2.500	2.518	JD.....	15,625	225,000	05/30/2017.	06/06/2022.
	337738	AM	0			2	2.B FE.....	3,956,400	101.558	4,062,320	4,000,000	3,990,843		11,600			3.500	3.807	AO.....	35,000	140,000	11/27/2018.	10/01/2022.
	337738	AS	7			2	2.B FE.....	9,983,200	103.432	10,343,200	10,000,000	9,991,361		3,292			2.750	2.786	JJ.....	137,500	275,000	06/10/2019.	07/01/2024.
	33834D	AA	2			2	1.G FE.....	10,000,000	103.619	10,361,900	10,000,000	10,000,000					2.850	2.850	MN.....	36,417	285,000	05/19/2020.	05/15/2030.
	34964C	AC	0			2	2.B FE.....	4,488,368	104.764	4,431,517	4,230,000	4,340,200		(65,212)			4.000	2.369	MS.....	47,000	169,200	09/09/2019.	09/21/2023.
	35804G	AK	4			2	2.C FE.....	12,609,505	102.747	12,235,113	11,908,000	12,053,406		(139,564)			4.500	2.937	JJ.....	247,091	479,610	11/02/2021.	01/15/2023.
	361841	AH	2			2	2.C FE.....	9,542,865	111.357	9,240,404	8,298,000	9,313,555		(229,310)			5.375	2.192	AO.....	94,159	446,018	02/02/2021.	04/15/2026.
	37940X	AA	0			2	2.C FE.....	10,018,700	102.768	10,276,800	10,000,000	10,010,703		(3,354)			2.650	2.613	FA.....	100,111	265,000	08/07/2019.	02/15/2025.
	38141G	XL	3			2	1.F FE.....	6,477,212	99.741	6,454,240	6,471,000	6,475,253		(1,959)			0.627	0.552	MN.....	4,959	20,287	08/03/2021.	11/17/2023.
	38141G	ZE	7			2	1.F FE.....	15,000,000	100.255	15,038,250	15,000,000	15,000,000					1.217	1.217	JD.....	12,677		12/01/2021.	12/06/2023.
	40139L	AG	8				1.C FE.....	4,995,400	99.044	4,952,200	5,000,000	4,996,770		905			1.100	1.119	JD.....	1,222	55,000	06/16/2020.	06/23/2025.
	444859	BQ	4			2	2.B FE.....	19,981,000	97.238	19,447,600	20,000,000	19,982,304		1,304			1.350	1.368	FA.....	111,000		07/29/2021.	02/03/2027.
	446413	AS	5			2	2.C FE.....	11,711,485	105.757	12,162,055	11,500,000	11,641,378		(40,485)			3.844	3.440	MN.....	73,677	442,060	03/27/2020.	05/01/2025.
	448579	AN	2			2	2.C FE.....	9,999,400	100.089	10,008,900	10,000,000	9,999,348		(52)			1.800	1.802	AO.....	45,000		09/27/2021.	10/01/2024.
	459200	JY	8				1.G FE.....	9,961,800	104.460	10,446,000	10,000,000	9,980,929		7,546			3.000	3.083	MN.....	38,333	300,000	05/08/2019.	05/15/2024.
	46124H	AA	4				1.G FE.....	11,997,120	99.687	11,962,440	12,000,000	11,998,536		942			0.650	0.658	JJ.....	35,967	81,467	06/25/2020.	07/15/2023.
	48250N	AC	9			2	3.B FE.....	1,905,000	103.375	2,067,500	2,000,000	1,925,218		11,524			4.750	5.558	JD.....	7,917	95,000	03/16/2020.	06/01/2027.
	49271V	AH	3			2	2.B FE.....	12,114,588	108.797	11,977,462	11,009,000	12,073,060		(41,528)			4.417	1.352	MN.....	48,627	243,134	11/19/2021.	05/25/2025.
	50212Y	AD	6			2	3.B FE.....	5,847,615	102.375	6,016,579	5,877,000	5,849,527		1,912			4.000	4.075	MS.....	69,218	117,540	05/25/2021.	03/15/2029.
	539830	BG	3			2	1.G FE.....	3,932,440	101.825	4,073,000	4,000,000	3,981,922		16,752			3.100	3.546	JJ.....	57,178	124,000	12/06/2018.	01/15/2023.

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 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-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
55303X	AL	9	MGM GROWTH/MGM FINANCE.....	.....	..	.....2	3.C FE.....	16,332,415	...105.000	16,782,150	15,983,000	16,294,666	6.798	(36,638)	.....	.....	.....3.875	3.553	FA.....	233,973	457,624	01/21/2021.	02/15/2029.
55336V	AQ	3	MPLX LP.....	.....	..	.....2	2.B FE.....	8,146,323	...102.542	8,498,681	8,288,000	8,247,924	.....	.....31,611	.....	.....	.....3.375	3.786	MS.....	82,362	279,720	10/12/2018.	03/15/2023.
571748	BF	8	MARSH & MCLENNAN COS INC.....	.....	..	.....2	1.G FE.....	12,493,125	...105.763	13,220,375	12,500,000	12,496,791	.....	.....1,127	.....	.....	.....3.875	3.885	MS.....	142,622	484,375	01/08/2019.	03/15/2024.
573284	AN	6	MARTIN MARIETTA MATERIALS.....	.....	..	.....2	2.B FE.....	6,244,759	...106.501	6,145,108	5,770,000	6,075,683	.....	.....(133,281)	.....	.....	.....4.250	1.825	JJ.....	121,931	245,225	09/28/2020.	07/02/2024.
573874	AC	8	MARVELL TECHNOLOGY INC.....	.....	..	.....2	2.C FE.....	9,980,400	...98.818	9,881,800	10,000,000	9,983,035	.....	.....2,635	.....	.....	.....1.650	1.691	AO.....	34,833	83,875	04/05/2021.	04/15/2026.
579780	AL	1	MCCORMICK & CO INC.....	.....	..	.....2	2.B FE.....	2,255,491	...101.036	2,369,294	2,345,000	2,329,317	.....	.....24,364	.....	.....	.....2.700	3.794	FA.....	23,919	63,315	11/02/2018.	08/15/2022.
579780	AM	9	MCCORMICK & CO INC.....	.....	..	.....2	2.B FE.....	9,993,700	...104.405	10,440,500	10,000,000	9,997,263	.....	.....904	.....	.....	.....3.150	3.160	FA.....	119,000	315,000	08/09/2017.	08/15/2024.
595017	BA	1	MICROCHIP TECHNOLOGY INC.....	.....	..	.....2	2.C FE.....	15,645,000	...103.857	15,578,550	15,000,000	15,594,677	.....	.....(50,323)	.....	.....	.....4.250	1.435	MS.....	212,500	.....	11/15/2021.	09/01/2025.
615369	AC	9	MOODY'S CORP.....	.....	..	.....2	2.A FE.....	5,171,104	...106.840	5,099,473	4,773,000	4,953,982	.....	.....(93,094)	.....	.....	.....4.875	2.781	FA.....	87,903	232,684	02/27/2020.	02/15/2024.
615369	AK	1	MOODY'S CORP.....	.....	..	.....2	2.A FE.....	2,395,197	...101.661	2,372,768	2,334,000	2,355,318	.....	.....(21,943)	.....	.....	.....2.625	1.658	JJ.....	28,251	61,268	02/27/2020.	01/15/2023.
615369	AS	4	MOODY'S CORP.....	.....	..	.....2	2.A FE.....	3,995,480	...106.828	4,273,120	4,000,000	3,996,810	.....	.....862	.....	.....	.....3.750	3.775	MS.....	40,417	150,000	03/20/2020.	03/24/2025.
61747Y	EC	5	MORGAN STANLEY.....	.....	..	.....2	1.E FE.....	15,000,000	...98.424	14,763,600	15,000,000	15,000,000	.....	.....	.....	.....	.....1.512	1.512	JJ.....	101,430	.....	07/15/2021.	07/20/2027.
626738	AE	8	MURPHY OIL USA INC.....	.....	..	.....2	3.B FE.....	14,087,525	...105.250	14,168,755	13,462,000	14,038,660	.....	.....(48,865)	.....	.....	.....4.750	3.888	MS.....	188,281	319,723	07/14/2021.	09/15/2029.
626738	AF	5	MURPHY OIL USA INC.....	.....	..	.....2	3.B FE.....	6,760,135	...99.375	6,797,250	6,840,000	6,761,879	.....	.....1,744	.....	.....	.....3.750	3.899	FA.....	96,900	119,233	12/02/2021.	02/15/2031.
631103	AG	3	NASDAQ INC.....	.....	..	.....2	2.B FE.....	2,250,620	...109.032	2,180,640	2,000,000	2,186,941	.....	.....(42,233)	.....	.....	.....3.850	1.567	JD.....	214	77,000	06/24/2020.	06/30/2026.
637639	AA	3	NATIONAL SECS CLEARING.....	.....	..	.....	1.B FE.....	9,990,600	...100.681	10,068,100	10,000,000	9,995,806	.....	.....3,121	.....	.....	.....1.200	1.232	AO.....	22,667	120,000	04/16/2020.	04/23/2023.
64952W	DK	6	NEW YORK LIFE GL.....	.....	..	.....	1.A FE.....	10,000,000	...100.007	10,000,700	10,000,000	10,000,000	.....	.....	.....	.....	.....0.410	2.233	JAJO.....	8,190	47,444	10/15/2019.	01/21/2022.
655844	BJ	6	NORFOLK SOUTHERN CORP.....	.....	..	.....2	2.A FE.....	4,823,910	...100.173	4,758,218	4,750,000	4,750,000	.....	.....(15,271)	.....	.....	.....3.000	2.672	AO.....	35,625	142,500	11/18/2016.	04/01/2022.
664397	AK	2	EVERSOURCE ENERGY.....	.....	..	.....2	2.A FE.....	2,047,020	...101.744	2,034,880	2,000,000	2,042,858	.....	.....(4,162)	.....	.....	.....2.800	0.809	MN.....	9,333	.....	11/19/2021.	05/01/2023.
666807	BG	6	NORTHROP GRUMMAN CORP.....	.....	..	.....	2.A FE.....	13,060,816	...103.434	12,893,048	12,465,000	12,751,839	.....	.....(178,475)	.....	.....	.....3.250	1.765	FA.....	168,797	405,113	03/09/2020.	08/01/2023.
67103H	AJ	6	O'REILLY AUTOMOT.....	.....	..	.....2	2.B FE.....	4,026,440	...112.616	4,504,640	4,000,000	4,022,248	.....	.....(2,305)	.....	.....	.....4.200	4.117	AO.....	42,000	168,000	03/25/2020.	04/01/2030.
701094	AM	6	PARKER HANNIFIN CORP.....	.....	..	.....2	2.A FE.....	14,993,100	...103.313	15,496,950	15,000,000	14,996,383	.....	.....1,362	.....	.....	.....2.700	2.710	JD.....	19,125	405,000	06/05/2019.	06/14/2024.
70450Y	AC	7	PAYPAL HOLDINGS INC.....	.....	..	.....2	1.G FE.....	9,993,900	...103.496	10,349,600	10,000,000	9,996,395	.....	.....1,190	.....	.....	.....2.400	2.413	AO.....	60,000	240,000	09/19/2019.	10/01/2024.
70450Y	AH	6	PAYPAL HOLDINGS INC.....	.....	..	.....2	1.G FE.....	2,497,325	...101.565	2,539,125	2,500,000	2,497,704	.....	.....242	.....	.....	.....2.300	2.312	JD.....	4,792	57,500	05/11/2020.	06/01/2030.
718549	AD	0	PHILLIPS 66 PARTNERS LP.....	.....	..	.....2	2.C FE.....	8,163,588	...106.391	9,343,258	8,782,000	8,381,181	.....	.....73,755	.....	.....	.....3.550	4.630	AO.....	77,940	311,761	12/21/2018.	10/01/2026.
741503	AW	6	BOOKING HOLDINGS INC.....	.....	..	.....2	1.G FE.....	9,415,151	...106.225	9,714,276	9,145,000	9,262,197	.....	.....(37,231)	.....	.....	.....3.650	3.192	MS.....	98,283	333,793	09/15/2017.	03/15/2025.
741503	AZ	9	BOOKING HOLDINGS INC.....	.....	..	.....2	1.G FE.....	3,837,240	...107.826	4,313,040	4,000,000	3,899,345	.....	.....20,299	.....	.....	.....3.600	4.230	JD.....	12,000	144,000	10/17/2018.	06/01/2026.
74368C	BB	9	PROTECTIVE LIFE GLOBAL.....	.....	..	.....2	1.E FE.....	7,500,000	...99.670	7,475,250	7,500,000	7,500,000	.....	.....4,337	.....	.....	.....0.502	0.502	AO.....	8,262	18,825	04/05/2021.	04/12/2023.
760759	AQ	3	REPUBLIC SERVICES INC.....	.....	..	.....2	2.B FE.....	2,160,380	...104.892	2,097,840	2,000,000	2,100,784	.....	.....(33,135)	.....	.....	.....3.200	1.452	MS.....	18,844	64,000	03/06/2020.	03/15/2025.
776743	AH	9	ROPER TECHNOLOGIES INC.....	.....	..	.....2	2.B FE.....	9,981,500	...102.527	10,252,700	10,000,000	9,989,694	.....	.....3,585	.....	.....	.....2.350	2.389	MS.....	69,194	235,000	08/19/2019.	09/15/2024.
78442P	GD	2	SLM CORP.....	.....	..	.....2	3.A FE.....	5,061,250	...104.500	5,225,000	5,000,000	5,047,492	.....	.....(11,578)	.....	.....	.....4.200	3.924	AO.....	36,167	210,000	10/27/2020.	10/29/2025.
785592	AJ	5	SABINE PASS LIQUEFACTION.....	.....	..	.....2	2.C FE.....	8,233,013	...108.755	8,156,625	7,500,000	8,193,955	.....	.....(39,058)	.....	.....	.....5.750	1.315	MN.....	55,104	.....	11/16/2021.	05/15/2024.
785592	AM	8	SABINE PASS LIQUEFACTION.....	.....	..	.....2	2.C FE.....	3,079,500	...111.022	3,013,137	2,714,000	3,051,158	.....	.....(28,343)	.....	.....	.....5.625	1.273	MS.....	50,888	.....	09/30/2021.	03/01/2025.
817826	AB	6	7-ELEVEN INC.....	.....	..	.....2	2.B FE.....	15,584,808	...98.858	15,481,163	15,660,000	15,589,145	.....	.....4,337	.....	.....	.....0.800	1.017	FA.....	49,068	40,000	12/14/2021.	02/10/2024.
824348	BD	7	SHERWIN-WILLIAMS CO.....	.....	..	.....2	2.B FE.....	3,451,305	...104.416	3,832,067	3,670,000	3,553,759	.....	.....34,438	.....	.....	.....3.300	4.409	FA.....	50,463	121,110	11/19/2018.	02/01/2025.
85208N	AD	2	SPRINT SPECTRUM / SPEC I.....	.....	..	.....2	2.A FE.....	6,419,766	...104.620	6,375,281	6,093,750	6,418,213	.....	.....(1,553)	.....	.....	.....4.738	1.209	MJSD.....	8,822	72,180	11/16/2021.	03/20/2025.
863667	BA	8	STRYKER CORP.....	.....	..	.....2	2.A FE.....	9,976,600	...99.097	9,909,700	10,000,000	9,983,769	.....	.....4,569	.....	.....	.....1.150	1.198	JD.....	5,111	115,000	05/26/2020.	06/15/2025.
879360	AB	1	TELEDYNE TECHNOLOGIES IN.....	.....	..	.....2	2.C FE.....	14,982,600	...98.987	14,848,050	15,000,000	14,986,971	.....	.....4,371	.....	.....	.....0.950	0.989	AO.....	35,625	74,813	03/08/2021.	04/01/2024.
879369	AF	3	TELEFLEX INC.....	.....	..	.....2	3.C FE.....	3,067,500	...104.000	3,120,000	3,000,000	3,047,805	.....	.....(11,184)	.....	.....	.....4.625	4.174	MN.....	17,729	138,750	03/12/2020.	11/15/2027.
891906	AC	3	TOTAL SYSTEM SERVICES INC.....	.....	..	.....2	2.C FE.....	10,516,584	...111.016	11,545,664	10,400,000	10,471,319	.....	.....(15,889)	.....	.....	.....4.800	4.610	AO.....	124,800	499,200	01/07/2019.	04/01/2026.

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
913017	DB	2	UNITED TECHNOLOGIES CORP.....	.....	..	..2	2.A FE.....	407,126	...103.965	428,336	412,000	410,200	.....	.....	.....	.....	.....	....3.650	3.928	FA.....	5,639	15,038	12/06/2018.	08/16/2023.
91324P	DW	9	UNITEDHEALTH GRP INC.....	.....	..	..2	1.F FE.....	9,961,300	99.619	9,961,900	10,000,000	9,972,130	.....	.....6,681	.....	.....	.....	....1.250	1.321	JJ.....	57,639	144,792	05/13/2020.	01/15/2026.
918204	BA	5	VF CORPORATION.....	.....	..	..2	2.A FE.....	9,982,700	...102.869	10,286,900	10,000,000	9,988,140	.....	.....3,350	.....	.....	.....	....2.400	2.437	AO.....	45,333	240,000	04/21/2020.	04/23/2025.
92047W	AD	3	VALVOLINE INC.....	.....	..	..2	3.C FE.....	12,662,420	...102.022	12,368,127	12,123,000	12,368,127	(218,372)	(73,318)	.....	.....	.....	....4.250	3.495	AO.....	108,770	515,228	03/17/2021.	02/15/2030.
92556V	AA	4	VIATRIS INC.....	.....	..	..	2.C FE.....	9,995,700	...100.224	10,022,400	10,000,000	9,998,954	.....	.....2,143	.....	.....	.....	....1.125	1.147	JD.....	2,813	112,500	06/17/2020.	06/22/2022.
92826C	AD	4	VISA INC.....	.....	..	..2	1.D FE.....	10,799,600	...106.700	10,670,000	10,000,000	10,545,946	.....	.....(141,889)	.....	.....	.....	....3.150	1.625	JD.....	14,875	315,000	03/11/2020.	12/14/2025.
983133	AA	7	WYNN RESORTS FINANCE LLC.....	.....	..	..2	4.B FE.....	7,616,250	...101.500	7,612,500	7,500,000	7,612,346	.....	.....(3,904)	.....	.....	.....	....5.125	4.884	AO.....	96,094	192,188	09/20/2021.	10/01/2029.
98956P	AV	4	ZIMMER BIOMET HLDGS INC.....	.....	..	..2	2.B FE.....	12,496,750	...100.526	12,565,750	12,500,000	12,496,608	.....	.....(142)	.....	.....	.....	....2.600	2.603	MN.....	33,403	.....	11/15/2021.	11/24/2031.
BL3541	94	5	HUB INTERNATIONAL B TERM LOAN.....	.....	.....	.....	4.B FE.....	8,986,250	...100.000	9,000,000	9,000,000	8,986,389	.....	.....140	.....	.....	.....	....3.380	3.452	MON...	1,690	25,350	11/30/2021.	04/25/2025.
BL3708	79	1	CAESARS RESORT COLLECTIO B TERM LOAN.....	.....	.....	.....	4.A FE.....	16,266,710	...100.000	16,246,402	16,246,402	16,246,402	(20,141)	(167)	.....	.....	.....	....3.584	3.574	MON...	2,638	39,564	12/20/2021.	07/20/2025.
BL3748	82	1	SBA SENIOR FINANCE II LLC B TERM LOAN.....	.....	.....	.....	3.C FE.....	35,172,977	98.875	35,030,139	35,428,712	35,030,139	(154,621)	11,783	.....	.....	.....	....1.860	2.084	MON...	5,491	101,229	10/25/2021.	04/11/2025.
BL3776	36	8	HUB INTERNATIONAL LTD B TERM LOAN.....	.....	.....	.....	4.B FE.....	4,987,500	99.875	4,993,750	5,000,000	4,987,676	.....	.....176	.....	.....	.....	....3.339	3.441	MON...	927	13,911	11/18/2021.	04/25/2025.
286181	AD	4	ELEMENT FLEET MANAGEMENT.....	.....	A	..2	2.A FE.....	9,998,500	...106.282	10,628,200	10,000,000	9,998,891	.....	.....255	.....	.....	.....	....3.850	3.853	JD.....	17,111	385,000	05/28/2020.	06/15/2025.
36168Q	AP	9	GFL ENVIRONMENTAL INC.....	.....	A	..2	4.C FE.....	12,500,000	99.063	12,382,875	12,500,000	12,382,875	(117,125)	.....	.....	.....	.....	....4.375	4.375	FA.....	214,193	.....	08/03/2021.	08/15/2029.
89352H	BB	4	TRANS-CANADA PIPELINES.....	.....	A	..2	2.A FE.....	14,995,650	99.118	14,867,700	15,000,000	14,995,917	.....	.....267	.....	.....	.....	....1.000	1.010	AO.....	32,917	.....	10/07/2021.	10/12/2024.
00774M	AN	5	AERCAP IRELAND CAP/GLOBA.....	.....	D	..2	2.C FE.....	12,922,300	...114.274	14,855,620	13,000,000	12,943,916	.....	.....13,552	.....	.....	.....	....6.500	6.636	JJ.....	389,639	931,847	06/04/2020.	07/15/2025.
25243Y	BC	2	DIAGEO CAPITAL PLC.....	.....	D	..2	1.G FE.....	19,926,400	99.446	19,889,200	20,000,000	19,948,340	.....	.....13,299	.....	.....	.....	....1.375	1.446	MS.....	70,278	275,000	04/27/2020.	09/29/2025.
714264	AH	1	PERNOD-RICARD SA.....	.....	D	.....	2.A FE.....	7,640,723	...101.952	7,552,604	7,408,000	7,433,797	.....	.....(46,769)	.....	.....	.....	....4.250	3.589	JJ.....	145,176	314,840	06/19/2018.	07/15/2022.
82620K	AV	5	SIEMENS FINANCIERINGSMAT.....	.....	D	.....	1.E FE.....	24,986,500	99.680	24,920,000	25,000,000	24,991,911	.....	.....5,411	.....	.....	.....	....0.400	0.427	MS.....	30,556	50,000	03/02/2021.	03/11/2023.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							1,243,921,113	XXX	1,262,655,483	1,227,381,864	1,238,821,797	(1,096,112)	(2,630,659)	0	0	XXX	XXX	XXX	8,607,005	26,257,929	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
12526P	AA	2	CFMT 2021-HB5 A.....	.....	..	..4	1.A FE.....	19,379,593	99.820	19,344,731	19,379,615	19,387,324	.....	.....7,730	.....	.....	.....	....0.801	0.787	MON...	2,586	135,328	02/05/2021.	02/25/2031.
20754C	AB	5	CAS 2020-R01 1M2.....	.....	.....	..4	4.A FE.....	14,808,653	...100.382	14,782,073	14,725,820	14,782,073	(9,052)	(17,528)	.....	.....	.....	....2.142	1.521	MON...	4,381	161,847	07/20/2021.	01/25/2040.
20754R	AB	2	CAS 2021-R01 1M2.....	.....	.....	..4	2.C FE.....	37,874,899	...100.121	37,830,720	37,785,000	37,877,397	.....	.....2,498	.....	.....	.....	....1.600	1.777	MON...	8,395	102,382	10/21/2021.	10/25/2041.
35563K	AH	3	STACR 2019-DNA1 M2.....	.....	.....	..4	1.A.....	49,769,780	...101.193	49,714,189	49,128,091	49,643,414	(126,365)	.....	.....	.....	.....	....2.753	1.927	MON...	18,783	358,508	11/15/2021.	01/25/2049.
35564K	GX	1	STACR 2021-DNA5 M1.....	.....	.....	..4	1.A.....	8,830,861	99.968	8,828,035	8,830,861	8,830,901	.....	.....40	.....	.....	.....	....0.700	0.704	MON...	858	26,946	07/19/2021.	01/25/2034.
576433	UF	1	MARM 2004-13 3A1.....	.....	.....	..4	1.D FM.....	282,962	...101.121	293,906	290,648	288,421	.....	.....1,577	.....	.....	.....	....2.732	3.803	MON...	662	8,475	08/20/2007.	02/21/2054.
61762L	BH	5	MSRR 2013-R6 5B1.....	.....	.....	..4	1.D FM.....	6,176,137	99.217	7,308,568	7,366,246	7,196,809	.....	.....94,648	.....	.....	.....	....0.652	3.668	MON...	934	49,505	04/21/2015.	04/26/2053.
65535V	BZ	0	NAA 2003-A3 A1.....	.....	.....	..4	1.D FM.....	24,103	...103.322	24,841	24,042	24,375	.....	.....136	.....	.....	.....	....5.500	4.939	MON...	110	1,282	09/15/2003.	08/25/2033.
81746N	AA	6	SEMT 2016-3 A1.....	.....	.....	..4	1.A.....	2,773,866	...100.707	2,781,309	2,761,783	2,770,978	.....	.....(4,562)	.....	.....	.....	....3.500	3.081	MON...	8,055	96,613	04/08/2020.	11/25/2046.
855541	AB	4	STARM 2007-S1 2A1.....	.....	.....	..4	1.D FM.....	284,590	...103.608	335,734	324,042	289,730	.....	.....	.....	.....	.....	....2.497	8.024	MON...	674	8,597	09/13/2007.	01/25/2037.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							140,205,444	XXX	141,244,106	140,616,148	141,091,422	(9,052)	(41,826)	0	0	XXX	XXX	XXX	45,438	949,483	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
05359A	AJ	2	AVMT 2018-AVM D.....	.....	.....	..4	1.D.....	15,408,984	...101.404	15,210,600	15,000,000	15,395,643	.....	.....(13,341)	.....	.....	.....	....4.112	3.736	MON...	51,404	121,656	10/07/2021.	07/05/2040.
05538U	AA	1	BBUBS 2012-SHOW A.....	.....	.....	..4	1.D FM.....	7,983,806	...103.368	8,018,256	7,757,000	7,885,596	.....	.....(45,272)	.....	.....	.....	....3.430	2.814	MON...	22,173	266,081	04/17/2020.	11/05/2036.
05551J	AG	5	BAMLL 2020-BOC C.....	.....	.....	..4	1.G FE.....	22,405,345	...100.829	22,192,463	22,010,000	22,297,996	.....	.....(57,801)	.....	.....	.....	....3.032	2.743	MON...	55,612	667,343	06/05/2020.	01/15/2032.
05606F	AJ	2	BX TRUST 2019-OC11 C.....	.....	.....	..4	1.A.....	35,108,289	...103.829	33,017,622	31,800,000	34,791,045	.....	.....(317,244)	.....	.....	.....	....3.856	2.548	MON...	102,184	1,112,456	03/22/2021.	12/09/2041.
05607Q	AR	9	BX TRUST 2020-BXL P D.....	.....	.....	..4	1.A.....	29,236,189	99.619	29,138,375	29,249,817	29,243,921	.....	.....34,332	.....	.....	.....	....1.360	1.378	MON...	18,785	343,306	11/12/2021.	12/15/2029.
056083	AN	8	BXP 2017-GM E.....	.....	.....	..4	1.A.....	5,966,973	99.148	5,701,010	5,750,000	5,937,647	.....	.....(29,325)	.....	.....	.....	....3.425	2.821	MON...	16,411	166,840	02/04/2021.	06/13/2039.
05608F	AJ	0	BX TRUST 2019-CALM C.....	.....	.....	..4	1.G FE.....	1,039,500	99.317	1,042,829	1,050,000	1,049,723	.....	.....7,876	.....	.....	.....	....1.410	1.445	MON...	699	14,946	09/25/2020.	11/25/2032.

SCHEDULE D - PART 1

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

E10.6

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
05608F	AN	1	BX TRUST 2019-CALM E.....	.....	..	.....4	3.C FE.....	8,175,359	99.492	8,160,334	8,202,000	8,160,334	(22,562)	7,537	.....	.....	.....2.110	2.389	MON...	8,172	82,359	11/19/2021.	11/15/2032.
05608K	AG	5	BX TRUST 2021-VINO D.....	.....	..	.....4	2.C FE.....	30,935,090	99.496	30,843,760	31,000,000	30,955,009	.....	.....19,919	.....	.....	.....1.462	1.573	MON...	21,407	250,711	05/05/2021.	05/15/2038.
05608R	AE	5	BX TRUST 2021-ARIA B.....	.....	..	.....4	1.A	39,800,000	99.751	39,900,400	40,000,000	39,819,303	.....	.....19,303	.....	.....	.....1.407	1.663	MON...	26,577	73,913	10/13/2021.	10/15/2036.
05609J	AJ	1	BXHPP 2021-FILM B.....	.....	..	.....4	1.A	60,864,358	99.043	60,356,804	60,940,000	60,871,922	.....	.....7,564	.....	.....	.....1.010	1.080	MON...	29,065	142,210	11/22/2021.	08/15/2036.
05609R	AG	9	BX TRUST 2021-BXMF B.....	.....	..	.....4	1.A	32,668,155	99.023	32,677,590	33,000,000	32,694,175	.....	.....26,020	.....	.....	.....1.132	1.677	MON...	17,643	38,400	10/28/2021.	10/15/2026.
12433X	AJ	8	BX TRUST 2020-VIVA E.....	.....	..	.....4	3.B FE.....	3,334,369	97.233	3,182,436	3,273,000	3,182,436	(149,322)	(2,610)	.....	.....	.....3.549	3.361	MON...	9,679	39,362	07/30/2021.	03/11/2044.
12433Y	AG	2	BX TRUST 2020-KVNG B.....	.....	..	.....4	1.A	15,443,392	99.925	15,433,612	15,445,196	15,443,627	.....	.....(207)	.....	.....	.....1.240	1.247	MON...	9,042	193,199	11/12/2020.	10/15/2037.
12477B	AJ	3	CAMB 2021-CX2 D.....	.....	..	.....4	1.A	18,998,778	94.921	18,984,200	20,000,000	19,011,882	.....	.....13,104	.....	.....	.....2.771	3.418	MON...	46,183	46,183	10/22/2021.	11/10/2046.
12592T	AG	0	COMM 2015-3BP B.....	.....	..	.....4	1.A	6,483,944	103.285	6,429,491	6,225,000	6,435,145	.....	.....(35,979)	.....	.....	.....3.238	2.141	MON...	16,799	125,780	11/29/2021.	02/10/2035.
12592T	AL	9	COMM 2015-3BP D.....	.....	..	.....4	1.A	29,483,864	101.304	28,815,923	28,445,000	29,222,903	.....	.....(210,504)	.....	.....	.....3.238	2.361	MON...	76,764	763,808	11/16/2021.	02/10/2035.
12598E	AD	4	COMM 2020-SBX B.....	.....	..	.....4	1.A	33,750,181	98.130	32,356,405	32,973,000	33,609,605	.....	.....(140,218)	.....	.....	.....1.802	1.301	MON...	49,514	454,173	10/19/2021.	01/10/2038.
12625C	AC	7	COMM 2013-WWP A2.....	.....	..	.....4	1.A	22,827,531	102.502	23,211,578	22,645,000	22,679,128	.....	.....(43,365)	.....	.....	.....3.424	3.244	MON...	64,621	775,455	06/06/2018.	03/10/2031.
12625C	AJ	2	COMM 2013-WWP B.....	.....	..	.....4	1.A	26,194,715	102.777	25,824,777	25,127,000	25,645,757	.....	.....(362,305)	.....	.....	.....3.726	1.896	MON...	78,009	815,400	06/11/2021.	03/10/2031.
12656K	AJ	6	COMM 2020-CX D.....	.....	..	.....4	1.A	6,603,959	96.091	6,505,361	6,770,000	6,620,707	.....	.....14,205	.....	.....	.....2.684	3.017	MON...	15,139	184,188	10/23/2020.	11/10/2046.
178772	AG	4	CLMT 2016-CLNE C.....	.....	..	.....4	1.A	16,250,678	100.159	16,517,221	16,491,000	16,414,286	.....	.....34,081	.....	.....	.....2.778	3.058	MON...	38,178	464,499	10/04/2016.	11/10/2031.
23305J	AE	2	DBUBS 2017-BRBK B.....	.....	..	.....4	1.A	10,467,344	103.383	10,338,300	10,000,000	10,257,658	.....	.....(91,077)	.....	.....	.....3.530	2.601	MON...	29,417	357,903	11/20/2019.	10/10/2034.
23305J	AG	7	DBUBS 2017-BRBK C.....	.....	..	.....4	1.A	29,535,726	102.489	29,721,810	29,000,000	29,267,197	.....	.....(98,937)	.....	.....	.....3.530	3.222	MON...	85,308	1,037,918	07/21/2020.	10/10/2034.
29429M	AE	3	CGCMT 2019-SMRT B.....	.....	..	.....4	1.A	16,583,822	104.595	16,839,795	16,100,000	16,301,336	.....	.....(100,129)	.....	.....	.....4.380	3.710	MON...	58,765	700,800	12/22/2021.	01/10/2024.
44421G	AA	1	HY 2019-30HY A.....	.....	..	.....4	1.A	34,199,450	106.680	32,286,702	30,265,000	33,603,836	.....	.....(416,237)	.....	.....	.....3.228	1.662	MON...	81,413	976,954	07/22/2020.	07/10/2039.
44421G	AG	8	HY 2019-30HY C.....	.....	..	.....4	1.A	13,365,469	104.541	12,544,920	12,000,000	13,218,724	.....	.....(146,745)	.....	.....	.....3.443	2.033	MON...	34,431	384,482	01/06/2021.	07/10/2039.
44421L	AG	7	HY 2016-10HY C.....	.....	..	.....4	1.A	5,545,434	101.756	5,855,058	5,754,017	5,600,385	.....	.....31,509	.....	.....	.....2.977	3.660	MON...	14,273	173,655	03/17/2020.	08/10/2038.
44421M	AA	8	HY 2019-55HY A.....	.....	..	.....4	1.A	14,013,924	105.030	13,349,313	12,710,000	13,868,300	.....	.....(118,234)	.....	.....	.....2.943	1.752	MON...	31,169	318,526	09/16/2021.	12/10/2041.
44421M	AJ	9	HY 2019-55HY D.....	.....	..	.....4	1.A	21,725,469	98.720	21,224,800	21,500,000	21,704,646	.....	.....(22,776)	.....	.....	.....2.943	2.857	MON...	52,725	616,966	02/04/2021.	12/10/2041.
46592F	AJ	2	JPMCC 2021-2NU D.....	.....	..	.....4	2.B FE.....	10,786,980	93.864	10,325,040	11,000,000	10,812,936	.....	.....25,955	.....	.....	.....2.076	2.419	MON...	19,034	212,551	01/13/2021.	01/05/2040.
46652W	AE	3	JPMCC 2021-410T B.....	.....	..	.....4	1.A	68,185,963	99.157	65,641,934	66,200,000	67,964,157	.....	.....(221,806)	.....	.....	.....2.539	2.072	MON...	140,092	1,260,827	02/25/2021.	03/05/2042.
50085P	AL	1	KREST 2021-CHIP E.....	.....	..	.....4	3.C FE.....	17,964,706	89.683	17,524,955	19,541,000	17,524,955	(486,457)	46,706	.....	.....	.....2.927	3.979	MON...	47,663	193,828	08/09/2021.	11/05/2044.
55282F	AA	7	MFTII 2019-B3B4 A.....	.....	..	.....4	1.D FE.....	34,860,095	104.046	36,077,951	34,675,000	34,814,543	.....	.....(16,735)	.....	.....	.....3.732	3.747	MON...	89,875	1,312,171	06/27/2019.	06/10/2044.
55293B	AF	2	MHP 2021-STOR C.....	.....	..	.....4	1.A	11,995,313	99.598	11,951,760	12,000,000	11,995,312	.....	.....(1)	.....	.....	.....1.160	1.183	MON...	6,767	37,637	12/30/2021.	07/15/2038.
55293B	AM	7	MHP 2021-STOR F.....	.....	..	.....4	1.A	24,949,905	99.391	24,804,018	24,956,000	24,950,645	.....	.....740	.....	.....	.....2.310	2.327	MON...	27,223	151,410	12/07/2021.	07/15/2038.
55316P	AE	7	MKT 2020-525M B.....	.....	..	.....4	1.A	9,269,640	102.351	9,211,590	9,000,000	9,223,278	.....	.....(25,365)	.....	.....	.....2.866	2.529	MON...	21,495	257,940	02/07/2020.	02/12/2040.
563136	AG	5	OMW 2020-1MW C.....	.....	..	.....4	1.A	47,123,075	98.440	46,511,916	47,249,000	47,154,394	.....	.....16,364	.....	.....	.....2.335	2.407	MON...	91,938	978,402	10/07/2021.	09/10/2040.
590027	AN	8	MHP 2020-HILL E.....	.....	..	.....4	3.C FE.....	5,109,092	99.965	5,090,600	5,092,383	5,090,600	(7,736)	(9,526)	.....	.....	.....3.210	3.036	MON...	7,719	165,424	11/12/2020.	08/15/2037.
682413	AE	9	ONP 2021-PARK C.....	.....	..	.....4	1.A	23,000,000	99.008	22,771,840	23,000,000	22,999,507	.....	.....(493)	.....	.....	.....1.210	1.214	MON...	13,142	223,064	02/10/2021.	03/15/2036.
78449R	AJ	4	SLG 2021-OVA D.....	.....	..	.....4	1.A	39,942,812	97.103	38,841,200	40,000,000	39,943,281	.....	.....469	.....	.....	.....2.851	2.871	MON...	95,020	570,122	06/15/2021.	07/15/2041.
85236W	CG	9	SREIT 2021-MFP2 B.....	.....	..	.....4	1.A	14,942,963	99.497	14,924,550	15,000,000	14,944,298	.....	.....1,336	.....	.....	.....1.271	1.482	MON...	8,474	.....	11/24/2021.	11/15/2036.
85237A	AG	8	SREIT 2021-PALM D.....	.....	..	.....4	2.C FE.....	8,532,566	99.394	8,518,066	8,570,000	8,536,406	.....	.....3,839	.....	.....	.....1.500	1.743	MON...	6,070	19,640	10/08/2021.	10/15/2034.
91830C	AA	6	VNDO 2012-6AVE A.....	.....	..	.....4	1.D FM.....	9,615,999	101.918	9,643,817	9,462,330	9,603,737	.....	.....(12,262)	.....	.....	.....2.996	1.141	MON...	23,621	7,906	12/21/2021.	11/15/2030.
91830C	AG	3	VNDO 2012-6AVE B.....	.....	..	.....4	1.D FM.....	45,665,999	102.183	45,752,438	44,775,000	45,552,325	.....	.....(113,674)	.....	.....	.....3.298	1.151	MON...	123,045	123,045	11/16/2021.	11/15/2030.
91830C	AJ	7	VNDO 2012-6AVE C.....	.....	..	.....4	1.D FM.....	8,772,516	102.253	8,789,899	8,596,226	8,750,521	.....	.....(21,995)	.....	.....	.....3.337	1.174	MON...	23,906	23,906	11/16/2021.	11/15/2030.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3499999		Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....						995,117,721	XXX	982,063,319	979,598,969	991,050,767	(666,077)	(2,363,304)	0	0	XXX	XXX	XXX	1,906,645	17,247,345	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
04016G	BB	3	ARES 2016-40A A1RR.....			4	1.A FE.....	10,000,000	99.927	9,992,700	10,000,000	10,000,000					0.990	1.079	JAJO..			11/10/2021.	01/15/2029.
04033J	AB	7	ARIFL 2019-A A2A.....			4	1.A FE.....	2,302,742	100.355	2,311,003	2,302,828	2,302,819		20			2.410	2.424	MON...	2,467	55,498	06/12/2019.	11/15/2027.
05682Q	AS	5	BCC 2017-1A A2R.....			4	1.A FE.....	6,000,000	99.975	5,998,500	6,000,000	6,002,488		2,488			1.332	1.405	JAJO..	16,200	34,237	05/06/2021.	07/20/2030.
09202V	AY	4	BLACK 2017- 1A A1AR.....			4	1.A FE.....	32,908,628	99.975	32,900,401	32,908,628	32,919,686		11,058			1.174	1.250	JAJO..	72,969	97,764	07/15/2021.	04/24/2029.
12510H	AA	8	CAUTO 2020-1A A1.....			4	1.A FE.....	31,454,709	101.232	31,850,534	31,462,911	31,510,025		44,985			2.690	2.801	MON...	37,616	846,352	01/15/2020.	02/15/2050.
12550Y	AN	4	CIFC 2017-2A AR.....			4	1.A FE.....	20,000,000	100.053	20,010,600	20,000,000	20,007,838		7,838			1.084	1.150	JAJO..	43,972	79,373	05/05/2021.	04/20/2030.
12597P	AC	2	CNH 2020-A A3.....			4	1.A FE.....	12,512,963	100.316	12,554,969	12,515,420	12,514,548		1,000			1.160	1.171	MON...	6,452	145,179	05/19/2020.	06/16/2025.
14315F	AB	3	CARMX 2020-3 A2A.....			4	1.A FE.....	519,072	100.009	519,137	519,091	519,090		11			0.490	0.494	MON...	113	2,544	07/14/2020.	06/15/2023.
165183	CD	4	CFII 2019-2A A1.....			4	1.A FE.....	11,871,920	100.597	11,944,873	11,873,986	11,864,876		8,718			1.950	1.951	MON...	10,291	231,543	08/07/2019.	09/15/2031.
20267U	AB	5	CBSLT 2016-B A2.....			4	1.A FE.....	1,416,122	100.805	1,427,522	1,416,122	1,370,581		2,678			1.553	2.599	MON...	305	22,228	10/13/2016.	10/25/2040.
23291G	AC	8	DLL 2019-DA1 A3.....			4	1.A FE.....	125,726	100.141	124,657	124,482	124,544		(537)			2.890	1.939	MON...	110	3,597	05/05/2020.	04/20/2023.
233046	AF	8	DNKN 2017-1A A2II.....			4	2.B FE.....	133,130	104.373	145,666	139,563	134,341		724			4.030	4.802	FMAN.	641	5,624	04/13/2020.	11/20/2047.
233046	AK	7	DNKN 2019-1A A2II.....			4	2.B FE.....	13,183,077	103.508	12,891,225	12,454,328	13,003,099		(140,022)			4.021	0.798	FMAN.	57,034	500,788	08/25/2020.	05/20/2049.
23342K	AC	8	DRB 2017-A A2B.....			4	1.A FE.....	523,754	100.858	522,694	518,248	529,714		2,774			2.850	2.096	MON...	246	14,770	01/21/2020.	05/27/2042.
25755T	AJ	9	DPABS 2018-1A A2I.....			4	2.A FE.....	29,707,179	102.211	28,923,475	28,297,810	29,409,476		(297,007)			4.116	0.000	JAJO..	213,535	878,963	04/09/2021.	07/25/2048.
25755T	AK	6	DPABS 2018-1A A2II.....			4	2.A FE.....	597,572	105.174	636,597	605,280	599,198		1,023			4.328	4.780	JAJO..	4,803	26,197	04/16/2020.	07/25/2048.
262081	AD	4	DRIVE 2021-3 B.....			4	1.C FE.....	12,999,887	99.771	12,970,230	13,000,000	12,999,892		5			1.110	1.113	MON...	6,413	11,223	11/10/2021.	05/15/2026.
26208V	AE	6	DRIVE 2020-2 B.....			4	1.A FE.....	9,249,271	100.258	9,273,865	9,250,000	9,249,886		453			1.420	1.429	MON...	5,838	131,350	06/10/2020.	03/17/2025.
262108	AC	7	DRIVE 2021-1 A3.....			4	1.A FE.....	18,748,898	99.889	18,729,188	18,750,000	18,749,635		738			0.440	0.446	MON...	3,667	53,625	04/13/2021.	11/15/2024.
26857L	AA	0	ELFI 2020-A A.....			4	1.A FE.....	7,380,954	98.982	7,308,096	7,383,257	7,380,453		(7,141)			1.730	1.748	MON...	2,129	127,730	06/18/2020.	08/25/2045.
29374D	AB	4	EFF 2019-2 A2.....			4	1.A FE.....	13,746,109	99.797	13,719,320	13,747,227	13,746,962		15,863			2.290	2.305	MON...	9,619	314,811	07/23/2019.	02/20/2025.
30165J	AC	0	EART 2021-4A A3.....			4	1.A FE.....	29,999,595	99.803	29,940,900	30,000,000	29,999,631		36			0.680	0.682	MON...	9,067	15,867	11/10/2021.	07/15/2025.
30166A	AB	0	EART 2021-3A A2.....			4	1.A FE.....	16,043,704	99.971	16,039,696	16,044,349	16,044,028		324			0.340	0.347	MON...	2,424	16,668	08/17/2021.	01/16/2024.
30166N	AD	8	EART 2020-3A B.....			4	1.A FE.....	15,726,474	100.060	15,738,455	15,729,017	15,728,610		1,744			0.790	0.802	MON...	5,523	124,259	09/16/2020.	09/16/2024.
30166R	AC	1	EART 2021-1A A3.....			4	1.A FE.....	6,920,753	99.963	6,918,329	6,920,890	6,920,875		122			0.340	0.342	MON...	1,046	20,394	01/25/2021.	03/15/2024.
30166R	AD	9	EART 2021-1A B.....			4	1.C FE.....	17,967,192	99.880	17,948,436	17,970,000	17,967,754		562			0.500	0.530	MON...	3,993	7,488	11/18/2021.	02/18/2025.
39154T	AW	8	GALC 2019-1 A3.....			4	1.A FE.....	2,641,569	100.243	2,649,027	2,642,606	2,642,540		328			3.050	3.097	MON...	3,582	80,600	04/06/2020.	09/15/2022.
43815G	AB	5	HAROT 2021-4 A2.....			4	1.A FE.....	19,999,476	99.923	19,984,600	20,000,000	19,999,531		55			0.390	0.393	MON...	2,167	5,850	11/16/2021.	05/21/2024.
46591H	AN	0	CACLN 2020-1 B.....			4	1.C FE.....	7,623,096	100.018	7,623,566	7,622,194	7,622,641		(293)			0.991	0.984	MON...	1,259	75,536	09/09/2020.	01/25/2028.
518887	AC	8	DRB 2017-B BFX.....			4	1.B FE.....	609,353	100.954	615,167	609,354	609,355					3.020	3.039	MON...	307	18,402	07/26/2017.	08/25/2042.
55316E	AB	8	MMAF 2019-B A2.....			4	1.A FE.....	143,975	100.053	144,067	143,991	143,990		14			2.070	2.098	MON...	157	2,981	09/10/2019.	10/12/2022.
55317J	AB	6	MMAF 2021-A A2.....			4	1.A FE.....	16,199,671	99.886	16,181,532	16,200,000	16,199,844		173			0.300	0.302	MON...	2,430	22,309	09/20/2021.	04/15/2024.
55820T	AL	2	MDPK 2017-23A BR.....			4	1.C FE.....	7,500,000	99.950	7,496,250	7,500,000	7,503,405		3,405			1.685	1.752	JAJO..	23,162	46,457	06/04/2021.	07/27/2030.
64129K	BE	6	NEUB 2013-15A A1R2.....			4	1.A FE.....	20,500,000	99.907	20,480,935	20,500,000	20,504,609		4,609			1.044	1.125	JAJO..	46,360	14,266	08/31/2021.	10/15/2029.
671026	AA	0	OSD 2021-23A A.....			4	1.A FE.....	14,992,500	100.000	15,000,000	15,000,000	14,992,500					2.005	2.005	JAJO..			12/01/2021.	04/17/2031.
67590E	BG	8	OCT15 2013-1A A1RR.....			4	1.A FE.....	30,000,000	99.975	29,992,500	30,000,000	30,083,794		83,794			1.095	1.735	JAJO..	67,539	75,753	07/20/2021.	07/19/2030.
69335P	DT	9	PFSFC 2020-E A.....			4	1.A FE.....	19,998,186	99.646	19,929,200	20,000,000	19,998,970		567			1.000	1.005	MON...	8,889	200,000	08/04/2020.	10/15/2025.
78470N	AA	4	SOFI 2015-D A1.....			4	1.A FE.....	2,014,304	100.162	2,017,567	2,014,304	2,034,551		(3,874)			1.602	1.139	MON...	448	32,635	11/13/2015.	10/25/2036.

SCHEDULE D - PART 1

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

E10.8

Line Number

Book/Adjusted Carrying Value by NAIC Designation Category Footnote

[illegible]

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																			
1A.	1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0						
1B.	2A	0	2B	0	2C	0														
1C.	3A	0	3B	0	3C	0														
1D.	4A	0	4B	0	4C	0														
1E.	5A	0	5B	0	5C	0														
1F.	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																							
00287Y	10	9	ABBVIE INC.....	.....	...	34,457,000	4,665,478	135.400	4,665,478	1,193,208	.....	.....	179,176	.....	.....	.....	973,410	.....	.....	973,410	.....	05/11/2020.	.....
00650F	10	9	ADAPTIVE BIOTECHNOLOGIES.....	.....	...	3,000,000	84,180	28.060	84,180	100,705	.....	.....	.....	.....	.....	.....	(16,525)	.....	.....	(16,525)	.....	10/07/2021.	.....
00773T	10	1	ADVANSIX INC.....	.....	...	1,140,000	53,865	47.250	53,865	6,562	.....	.....	143	.....	.....	.....	31,076	.....	.....	31,076	.....	10/03/2016.	.....
009158	10	6	AIR PRODUCTS & CHEMICALS INC.....	.....	...	7,900,000	2,403,654	304.260	2,403,654	499,526	.....	11,850	46,136	.....	.....	.....	245,216	.....	.....	245,216	.....	02/05/2010.	.....
02043Q	10	7	ALNYLAM PHARMACEUTICALS INC.....	.....	...	5,400,000	915,732	169.580	915,732	636,866	.....	.....	.....	.....	.....	.....	213,894	.....	.....	213,894	.....	12/26/2019.	.....
023135	10	6	AMAZON.COM INC.....	.....	...	11,200,000	37,344,608	3,334.340	37,344,608	1,935,772	.....	.....	.....	.....	.....	.....	866,992	.....	.....	866,992	.....	06/08/2011.	.....
036752	10	3	ANTHEM INC.....	.....	...	13,800,000	6,396,852	463.540	6,396,852	848,735	.....	.....	62,376	.....	.....	.....	1,965,810	.....	.....	1,965,810	.....	02/05/2010.	.....
038336	10	3	APTARGROUP INC.....	.....	...	13,400,000	1,641,232	122.480	1,641,232	468,171	.....	.....	20,100	.....	.....	.....	(193,094)	.....	.....	(193,094)	.....	02/05/2010.	.....
04010L	10	3	ARES CAPITAL CORP.....	.....	...	23,425,000	496,376	21.190	496,376	384,639	.....	.....	37,949	.....	.....	.....	100,728	.....	.....	100,728	.....	01/04/2017.	.....
045487	10	5	ASSOCIATED BANC-CORP.....	.....	...	74,000,000	1,671,660	22.590	1,671,660	798,378	.....	.....	56,240	.....	.....	.....	409,960	.....	.....	409,960	.....	12/21/2011.	.....
053484	10	1	AVALONBAY COMMUNITIES INC.....	.....	...	5,700,000	1,439,763	252.590	1,439,763	426,774	.....	9,063	36,252	.....	.....	.....	525,312	.....	.....	525,312	.....	02/05/2010.	.....
060505	10	4	BANK OF AMERICA CORP.....	.....	...	106,400,000	4,733,736	44.490	4,733,736	996,096	.....	.....	82,992	.....	.....	.....	1,508,752	.....	.....	1,508,752	.....	03/26/2012.	.....
064058	10	0	THE BANK OF NEW YORK MELLON.....	.....	...	75,719,000	4,397,760	58.080	4,397,760	1,474,766	.....	.....	98,435	.....	.....	.....	1,184,245	.....	.....	1,184,245	.....	12/21/2011.	.....
084670	70	2	BERKSHIRE HATHAWAY INC.....	.....	...	40,600,000	12,139,400	299.000	12,139,400	3,344,662	.....	.....	.....	.....	.....	.....	2,725,478	.....	.....	2,725,478	.....	03/15/2011.	.....
09215C	10	5	BLACK KNIGHT INC.....	.....	...	11,000	912	82.890	912	154	.....	.....	.....	.....	.....	.....	(60)	.....	.....	(60)	.....	10/02/2017.	.....
09857L	10	8	BOOKING HOLDINGS INC.....	.....	...	1,000,000	2,399,230	2,399.230	2,399,230	456,582	.....	.....	.....	.....	.....	.....	171,960	.....	.....	171,960	.....	03/15/2011.	.....
110122	10	8	BRISTOL-MYERS SQUIBB CO.....	.....	...	54,000,000	3,366,900	62.350	3,366,900	1,597,248	.....	.....	105,840	.....	.....	.....	17,280	.....	.....	17,280	.....	11/21/2019.	.....
11135F	10	1	BROADCOM INC.....	.....	...	12,300,000	8,184,543	665.410	8,184,543	1,520,029	.....	.....	183,270	.....	.....	.....	2,798,988	.....	.....	2,798,988	.....	04/05/2018.	.....
115637	20	9	BROWN FORMAN CORP CLASS B.....	.....	...	78,750,000	5,737,725	72.860	5,737,725	1,395,940	.....	.....	150,137	.....	.....	.....	(517,388)	.....	.....	(517,388)	.....	03/16/2011.	.....
12504L	10	9	CBRE GROUP INC.....	.....	...	30,800,000	3,342,108	108.510	3,342,108	121,672	.....	.....	.....	.....	.....	.....	1,410,332	.....	.....	1,410,332	.....	12/23/2008.	.....
126408	10	3	CSX CORPORATION.....	.....	...	155,700,000	5,854,320	37.600	5,854,320	655,843	.....	.....	58,128	.....	.....	.....	1,144,395	.....	.....	1,144,395	.....	06/29/2021.	.....
13765N	10	7	CANNAE HOLDINGS INC.....	.....	...	12,000	422	35.150	422	79	.....	.....	.....	.....	.....	.....	(109)	.....	.....	(109)	.....	11/20/2017.	.....
156782	10	4	CERNER CORP.....	.....	...	54,800,000	5,089,276	92.870	5,089,276	1,388,664	.....	14,796	48,224	.....	.....	.....	788,572	.....	.....	788,572	.....	03/15/2011.	.....
172967	42	4	CITIGROUP INC.....	.....	...	41,000,000	2,475,990	60.390	2,475,990	2,173,574	.....	.....	83,640	.....	.....	.....	(52,070)	.....	.....	(52,070)	.....	06/23/2020.	.....
189054	10	9	CLOROX COMPANY.....	.....	...	10,800,000	1,883,088	174.360	1,883,088	651,110	.....	.....	49,032	.....	.....	.....	(297,648)	.....	.....	(297,648)	.....	02/05/2010.	.....
18915M	10	7	CLOUDFLARE INC A.....	.....	...	1,000,000	131,500	131.500	131,500	81,750	.....	.....	.....	.....	.....	.....	55,510	.....	.....	55,510	.....	12/11/2020.	.....
200340	10	7	COMERICA INC.....	.....	...	14,200,000	1,235,400	87.000	1,235,400	260,002	.....	9,656	38,624	.....	.....	.....	442,188	.....	.....	442,188	.....	06/24/2008.	.....
20825C	10	4	CONOCOPHILLIPS.....	.....	...	45,921,000	3,314,578	72.180	3,314,578	2,006,085	.....	9,184	80,362	.....	.....	.....	1,478,197	.....	.....	1,478,197	.....	03/15/2011.	.....
209115	10	4	CONSOLIDATED EDISON INC.....	.....	...	18,700,000	1,595,484	85.320	1,595,484	801,441	.....	.....	57,970	.....	.....	.....	244,035	.....	.....	244,035	.....	02/05/2010.	.....
21036P	10	8	CONSTELLATION BRANDS INC.....	.....	...	100,000	25,097	250.970	25,097	1,268	.....	.....	303	.....	.....	.....	3,192	.....	.....	3,192	.....	03/28/2007.	.....
22052L	10	4	CORTEVA INC.....	.....	...	12,307,000	581,875	47.280	581,875	176,497	.....	.....	6,646	.....	.....	.....	105,348	.....	.....	105,348	.....	06/01/2019.	.....
22266L	10	6	COUPA SOFTWARE INC.....	.....	...	1,230,000	194,402	158.050	194,402	178,506	.....	.....	.....	.....	.....	.....	(222,458)	.....	.....	(222,458)	.....	07/26/2019.	.....
22788C	10	5	CROWDSTRIKE HOLDINGS INC A.....	.....	...	4,300,000	880,425	204.750	880,425	753,482	.....	.....	.....	.....	.....	.....	(30,401)	.....	.....	(30,401)	.....	12/11/2020.	.....
244199	10	5	DEERE & CO.....	.....	...	36,000,000	12,344,040	342.890	12,344,040	1,591,499	.....	37,800	129,960	.....	.....	.....	2,658,240	.....	.....	2,658,240	.....	02/05/2010.	.....
252131	10	7	DEXCOM INC.....	.....	...	700,000	375,865	536.950	375,865	284,474	.....	.....	.....	.....	.....	.....	117,061	.....	.....	117,061	.....	10/19/2020.	.....
254687	10	6	DISNEY WALT CO.....	.....	...	24,000,000	3,717,360	154.890	3,717,360	994,176	.....	.....	.....	.....	.....	.....	(630,960)	.....	.....	(630,960)	.....	03/15/2011.	.....
25470F	30	2	DISCOVERY COMMUNICATIONS C.....	.....	...	5,500,000	125,950	22.900	125,950	106,976	.....	.....	.....	.....	.....	.....	(18,095)	.....	.....	(18,095)	.....	08/07/2014.	.....
256746	10	8	DOLLAR TREE INC.....		...	3,055,000	429,289	140.520	429,289	244,644							99,226			99,226		07/07/2015.	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1			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
260557	10	3	DOW INC.....	.....	.....12,307,000	698,053	56.720	698,053	292,059	.....	.....34,460	.....	.....15,015	.....	.....15,015	.....	04/02/2019.	.....
30040W	10	8	EVERSOURCE ENERGY.....	.....	.....44,500,000	4,048,610	90.980	4,048,610	1,503,539	.....	.....107,245	.....	.....198,915	.....	.....198,915	.....	03/15/2011.	.....
30303M	10	2	META PLATFORMS INC A.....	.....	.....24,300,000	8,173,305	336.350	8,173,305	2,652,113	.....	.....	.....	.....1,535,517	.....	.....1,535,517	.....	06/22/2016.	.....
311900	10	4	FASTENAL CO.....	.....	.....22,400,000	1,434,944	64.060	1,434,944	195,590	.....	.....25,088	.....	.....341,152	.....	.....341,152	.....	03/28/2007.	.....
31620R	30	3	FIDELITY NATIONAL TITLE.....	.....	.....38,000	1,983	52.180	1,983	423	.....	.....59	.....	.....497	.....	.....497	.....	07/01/2014.	.....
416515	10	4	HARTFORD FINANCIAL SVCS GRP.....	.....	.....22,100,000	1,525,784	69.040	1,525,784	508,377	8,509	30,388	.....	.....443,326	.....	.....443,326	.....	02/05/2010.	.....
438516	10	6	HONEYWELL INTERNATIONAL INC.....	.....	.....28,500,000	5,942,535	208.510	5,942,535	1,097,491	.....	.....107,445	.....	.....(119,415)	.....	.....(119,415)	.....	09/27/2006.	.....
446150	10	4	HUNTINGTON BANCSHARES INC.....	.....	.....31,500,000	485,730	15.420	485,730	323,360	4,882	18,900	.....	.....87,885	.....	.....87,885	.....	06/23/2020.	.....
448579	10	2	HYATT HOTELS CORP.....	.....	.....1,300,000	124,670	95.900	124,670	49,937	.....	.....	.....	.....28,145	.....	.....28,145	.....	03/23/2010.	.....
45337C	10	2	INCYTE GENOMICS INC.....	.....	.....14,900,000	1,093,660	73.400	1,093,660	729,415	.....	.....	.....	.....(202,342)	.....	.....(202,342)	.....	09/25/2014.	.....
45688C	10	7	INGEVITY CORP.....	.....	.....433,000	31,046	71.700	31,046	8,181	.....	.....	.....	.....(1,745)	.....	.....(1,745)	.....	05/16/2016.	.....
460146	10	3	INTERNATIONAL PAPER CO.....	.....	.....19,700,000	925,506	46.980	925,506	408,509	.....	.....39,400	.....	.....(1,956)	.....	.....(1,956)	.....	02/05/2010.	.....
460690	10	0	INTERPUBLIC GROUP COS INC.....	.....	.....38,400,000	1,438,080	37.450	1,438,080	310,145	.....	.....41,472	.....	.....534,912	.....	.....534,912	.....	06/24/2010.	.....
462260	10	0	IOVANCE BIOTHERAPEUTICS INC.....	.....	.....44,100,000	841,869	19.090	841,869	1,172,593	.....	.....	.....	.....(330,724)	.....	.....(330,724)	.....	10/07/2021.	.....
46625H	10	0	JP MORGAN CHASE & CO.....	.....	.....133,800,000	21,187,230	158.350	21,187,230	5,728,397	.....	.....495,060	.....	.....4,185,264	.....	.....4,185,264	.....	06/23/2011.	.....
478160	10	4	JOHNSON & JOHNSON.....	.....	.....100,000	17,107	171.070	17,107	14,549	.....	.....419	.....	.....1,369	.....	.....1,369	.....	12/26/2019.	.....
501044	10	1	KROGER CO.....	.....	.....49,800,000	2,253,948	45.260	2,253,948	526,349	.....	.....38,844	.....	.....672,300	.....	.....672,300	.....	02/05/2010.	.....
502431	10	9	L3HARRIS TECH INC.....	.....	.....912,000	194,475	213.240	194,475	99,324	.....	.....3,721	.....	.....22,089	.....	.....22,089	.....	05/29/2015.	.....
53223X	10	7	LIFE STORAGE INC.....	.....	.....8,400,000	1,286,712	153.180	1,286,712	419,811	.....	.....25,872	.....	.....618,128	.....	.....618,128	.....	01/28/2021.	.....
548661	10	7	LOWE'S COMPANIES.....	.....	.....43,648,000	11,282,135	258.480	11,282,135	941,182	.....	.....122,214	.....	.....4,276,195	.....	.....4,276,195	.....	02/05/2010.	.....
550241	10	3	LUMEN TECHNOLOGIES INC.....	.....	.....112,000,000	1,405,600	12.550	1,405,600	1,060,696	.....	.....112,000	.....	.....313,600	.....	.....313,600	.....	03/25/2020.	.....
55261F	10	4	M&T BANK CORPORATION.....	.....	.....9,773,000	1,500,937	153.580	1,500,937	707,724	.....	.....43,979	.....	.....256,834	.....	.....256,834	.....	11/02/2015.	.....
552953	10	1	MGM RESORTS INTERNATIONAL.....	.....	.....49,300,000	2,212,584	44.880	2,212,584	463,474	.....	.....493	.....	.....659,141	.....	.....659,141	.....	12/21/2011.	.....
56600D	10	7	MARAVAI LIFESCIENCES HLDGS.....	.....	.....1,100,000	46,090	41.900	46,090	47,562	.....	.....	.....	.....(1,472)	.....	.....(1,472)	.....	06/08/2021.	.....
574599	10	6	MASCO CORP.....	.....	.....16,200,000	1,137,564	70.220	1,137,564	175,412	.....	.....13,689	.....	.....247,698	.....	.....247,698	.....	06/08/2011.	.....
594918	10	4	MICROSOFT CORP.....	.....	.....138,300,000	46,513,056	336.320	46,513,056	3,616,584	.....	.....318,090	.....	.....15,752,370	.....	.....15,752,370	.....	06/25/2013.	.....
60871R	20	9	MOLSON COORS BEVERAGE CO.....	.....	.....17,300,000	801,855	46.350	801,855	660,934	.....	.....11,764	.....	.....20,068	.....	.....20,068	.....	06/23/2020.	.....
620076	30	7	MOTOROLA SOLUTIONS INC.....	.....	.....20,900,000	5,678,530	271.700	5,678,530	842,759	16,510	59,356	.....	.....2,124,276	.....	.....2,124,276	.....	03/15/2011.	.....
626755	10	2	MURPHY USA INC.....	.....	.....2,250,000	448,290	199.240	448,290	61,608	.....	.....2,340	.....	.....153,833	.....	.....153,833	.....	09/03/2013.	.....
632307	10	4	NATERA INC.....	.....	.....7,500,000	700,425	93.390	700,425	870,381	.....	.....	.....	.....(169,956)	.....	.....(169,956)	.....	10/07/2021.	.....
64110L	10	6	NETFLIX INC.....	.....	.....19,000,000	11,446,360	602.440	11,446,360	6,676,456	.....	.....	.....	.....1,172,490	.....	.....1,172,490	.....	03/25/2020.	.....
670002	40	1	NOVAVAX INC.....	.....	.....8,100,000	1,158,867	143.070	1,158,867	1,576,403	.....	.....	.....	.....(417,536)	.....	.....(417,536)	.....	06/28/2021.	.....
67066G	10	4	NVIDIA CORP.....	.....	.....200,000	58,822	294.110	58,822	42,221	.....	.....8	.....	.....16,601	.....	.....16,601	.....	10/07/2021.	.....
683712	10	3	OPENDOOR TECHNOLOGIES INC.....	.....	.....50,000,000	730,500	14.610	730,500	858,230	.....	.....	.....	.....(127,730)	.....	.....(127,730)	.....	06/28/2021.	.....
68389X	10	5	ORACLE CORPORATION.....	.....	.....33,000,000	2,877,930	87.210	2,877,930	1,014,301	.....	.....39,600	.....	.....743,160	.....	.....743,160	.....	03/15/2011.	.....
688239	20	1	OSHKOSH TRUCK CORP.....	.....	.....13,900,000	1,566,669	112.710	1,566,669	105,438	.....	.....18,904	.....	.....370,296	.....	.....370,296	.....	12/23/2008.	.....
690742	10	1	OWENS CORNING INC.....	.....	.....3,200,000	289,600	90.500	289,600	40,896	.....	.....3,328	.....	.....47,168	.....	.....47,168	.....	03/26/2008.	.....
693718	10	8	PACCAR INC.....		10,200,000	900,252	88.260	900,252	346,445	15,300	20,808		20,196		20,196		02/05/2010.	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18						
					3	4			7	8		10	11	12	13	14	15	16								
						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					
CUSIP Identification			Description	Code																						
70975L	10	7	PENUMBRA INC.....		.....	620,000	.....	178,138	.....	287,320	.....	178,138	.....	165,282	.....	.....	.....	12,857	.....	.....	12,857	.....	03/23/2021			
717081	10	3	PFIZER INC.....		.....	39,734,000	.....	2,346,293	.....	59,050	.....	2,346,293	.....	688,908	.....	.....	.....	61,985	.....	.....	883,684	.....	883,684	.....	12/15/2009	
718546	10	4	PHILLIPS 66.....		.....	26,500,000	.....	1,920,190	.....	72,460	.....	1,920,190	.....	705,147	.....	.....	.....	95,930	.....	.....	66,780	.....	66,780	.....	05/01/2012	
72352L	10	6	PINTEREST INC A.....		.....	18,600,000	.....	676,110	.....	36,350	.....	676,110	.....	952,636	.....	.....	.....	(276,526)	.....	.....	(276,526)	.....	(276,526)	.....	10/07/2021	
74144T	10	8	T ROWE PRICE GROUP INC.....		.....	6,000,000	.....	1,179,840	.....	196,640	.....	1,179,840	.....	290,122	.....	.....	.....	43,920	.....	.....	271,500	.....	271,500	.....	02/05/2010	
742718	10	9	PROCTER & GAMBLE CO.....		.....	25,500,000	.....	4,171,290	.....	163,580	.....	4,171,290	.....	3,186,549	.....	.....	.....	86,703	.....	.....	623,220	.....	623,220	.....	10/30/2019	
747525	10	3	QUALCOMM INC.....		.....	2,000,000	.....	365,740	.....	182,870	.....	365,740	.....	151,584	.....	.....	.....	5,380	.....	.....	61,060	.....	61,060	.....	07/26/2019	
754730	10	9	RAYMOND JAMES FINANCIAL INC.....		.....	150,000	.....	15,060	.....	100,400	.....	15,060	.....	1,721	.....	.....	.....	156	.....	.....	5,493	.....	5,493	.....	09/22/2021	
759351	60	4	REINSURANCE GROUP OF AMERICA.....		.....	16,800,000	.....	1,839,432	.....	109,490	.....	1,839,432	.....	1,009,198	.....	.....	.....	48,048	.....	.....	(107,688)	.....	(107,688)	.....	06/08/2011	
816851	10	9	SEMPRA ENERGY.....		.....	13,800,000	.....	1,825,464	.....	132,280	.....	1,825,464	.....	681,852	.....	.....	.....	59,961	.....	.....	67,206	.....	67,206	.....	02/05/2010	
855244	10	9	STARBUCKS CORP.....		.....	48,800,000	.....	5,708,136	.....	116,970	.....	5,708,136	.....	526,608	.....	.....	.....	89,792	.....	.....	487,512	.....	487,512	.....	02/05/2010	
863667	10	1	STRYKER CORP.....		.....	14,800,000	.....	3,957,816	.....	267,420	.....	3,957,816	.....	752,673	.....	.....	.....	37,296	.....	.....	331,224	.....	331,224	.....	02/05/2010	
867652	40	6	SUNPOWER CORP.....		.....	29,700,000	.....	619,839	.....	20,870	.....	619,839	.....	106,051	.....	.....	.....	(141,669)	.....	.....	(141,669)	.....	(141,669)	.....	12/21/2011	
871332	10	2	SYLVAMO CORP.....		.....	1,790,000	.....	49,923	.....	27,890	.....	49,923	.....	22,902	.....	.....	.....	.....	.....	.....	27,021	.....	27,021	.....	10/01/2021	
87165B	10	3	SYNCHRONY FINANCIAL.....		.....	11,635,000	.....	539,748	.....	46,390	.....	539,748	.....	213,483	.....	.....	.....	10,239	.....	.....	135,897	.....	135,897	.....	11/17/2015	
87612G	10	1	TARGA RESOURCES CORP.....		.....	132,700,000	.....	6,932,248	.....	52,240	.....	6,932,248	.....	1,126,663	.....	.....	.....	53,080	.....	.....	3,431,622	.....	3,431,622	.....	03/25/2020	
88025U	10	9	10X GENOMICS INC A.....		.....	10,100,000	.....	1,504,496	.....	148,960	.....	1,504,496	.....	1,471,903	.....	.....	.....	.....	.....	.....	32,593	.....	32,593	.....	12/22/2021	
89055F	10	3	TOPBUILD CORP.....		.....	1,800,000	.....	496,638	.....	275,910	.....	496,638	.....	24,113	.....	.....	.....	.....	.....	.....	165,294	.....	165,294	.....	07/01/2015	
89417E	10	9	TRAVELERS COS INC.....		.....	18,000,000	.....	2,815,740	.....	156,430	.....	2,815,740	.....	898,551	.....	.....	.....	62,820	.....	.....	289,080	.....	289,080	.....	02/05/2010	
90184L	10	2	TWITTER INC.....		.....	42,600,000	.....	1,841,172	.....	43,220	.....	1,841,172	.....	1,327,084	.....	.....	.....	.....	.....	.....	(465,618)	.....	(465,618)	.....	01/07/2019	
907818	10	8	UNION PACIFIC CORP.....		.....	23,200,000	.....	5,844,776	.....	251,930	.....	5,844,776	.....	713,044	.....	.....	.....	99,528	.....	.....	1,014,072	.....	1,014,072	.....	02/05/2010	
910047	10	9	UNITED AIRLINES HLDGS INC.....		.....	26,800,000	.....	1,173,304	.....	43,780	.....	1,173,304	.....	593,189	.....	.....	.....	.....	.....	.....	14,204	.....	14,204	.....	06/08/2011	
91324P	10	2	UNITEDHEALTH GRP INC.....		.....	31,300,000	.....	15,716,982	.....	502,140	.....	15,716,982	.....	1,321,571	.....	.....	.....	175,280	.....	.....	4,740,698	.....	4,740,698	.....	03/15/2011	
92242T	10	1	VECTRUS INC.....		.....	494,000	.....	22,610	.....	45,770	.....	22,610	.....	7,096	.....	.....	.....	.....	.....	.....	(1,951)	.....	(1,951)	.....	09/29/2014	
92343V	10	4	VERIZON COMMUNICATIONS INC.....		.....	165,700,000	.....	8,609,772	.....	51,960	.....	8,609,772	.....	5,100,446	.....	.....	.....	417,978	.....	.....	(1,125,103)	.....	(1,125,103)	.....	03/15/2011	
92532F	10	0	VERTEX PHARMACEUTICALS INC.....		.....	11,400,000	.....	2,503,440	.....	219,600	.....	2,503,440	.....	518,493	.....	.....	.....	.....	.....	.....	(190,836)	.....	(190,836)	.....	03/15/2011	
92556V	10	6	VIATRIS INC.....		.....	29,130,000	.....	394,129	.....	13,530	.....	394,129	.....	416,791	.....	.....	.....	9,613	.....	.....	(151,767)	.....	(151,767)	.....	11/17/2020	
92826C	83	9	VISA INC.....		.....	220,000,000	.....	47,676,200	.....	216,710	.....	47,676,200	.....	3,967,639	.....	.....	.....	293,700	.....	.....	(444,400)	.....	(444,400)	.....	06/08/2011	
92939U	10	6	WEC ENERGY GROUP INC.....		.....	18,600,000	.....	1,805,502	.....	97,070	.....	1,805,502	.....	1,168,220	.....	.....	.....	50,406	.....	.....	93,744	.....	93,744	.....	09/26/2016	
931427	10	8	WALGREENS BOOTS ALLIANCE.....		.....	40,500,000	.....	2,112,480	.....	52,160	.....	2,112,480	.....	1,502,821	.....	.....	.....	76,545	.....	.....	497,340	.....	497,340	.....	03/15/2011	
95040Q	10	4	WELLTOWER INC.....		.....	5,200,000	.....	446,004	.....	85,770	.....	446,004	.....	268,496	.....	.....	.....	12,688	.....	.....	109,980	.....	109,980	.....	06/08/2011	
969457	10	0	WILLIAMS COS INC.....		.....	37,000,000	.....	963,480	.....	26,040	.....	963,480	.....	491,282	.....	.....	.....	60,680	.....	.....	221,630	.....	221,630	.....	03/25/2020	
98419M	10	0	XYLEM INC.....		.....	8,900,000	.....	1,067,287	.....	119,920	.....	1,067,287	.....	251,910	.....	.....	.....	9,968	.....	.....	161,357	.....	161,357	.....	11/01/2011	
98954M	10	1	ZILLOW GROUP INC A.....		.....	20,800,000	.....	1,294,175	.....	62,220	.....	1,294,175	.....	650,239	.....	.....	.....	.....	.....	.....	(1,533,376)	.....	(1,533,376)	.....	01/08/2019	
98978V	10	3	ZOETIS INC.....		.....	956,000	.....	233,292	.....	244,030	.....	233,292	.....	17,665	.....	.....	.....	956	.....	.....	75,075	.....	75,075	.....	06/21/2013	
046353	10	8	ASTRAZENECA PLC.....		.....	38,237,000	.....	2,227,305	.....	58,250	.....	2,227,305	.....	853,525	.....	.....	.....	16,824	.....	.....	1,373,780	.....	1,373,780	.....	07/22/2021	
G0450A	10	5	ARCH CAPITAL GROUP LTD.....	C	.....	44,100,000	.....	1,960,245	.....	44,450	.....	1,960,245	.....	340,523	.....	.....	.....	.....	.....	.....	369,558	.....	369,558	.....	02/05/2010	
G46188	10	1	HORIZON THERAPEUTICS PLC.....	C	.....	15,600,000	.....	1,681,056	.....	107,760	.....	1,681,056	.....	1,228,255	.....	.....	.....	.....	.....	.....	539,916	.....	539,916	.....	10/19/2020	
G6700G	10	7	NVENT ELECTRIC PLC.....	C	.....	4,558,000	.....	173,204	.....	38,000	.....	173,204	.....	55,620	.....	.....	.....	3,189	.....	.....	67,048	.....	67,048	.....	05/01/2018	

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														
91282C	AV	3	US TREASURY NOTE	0.875%	11/15/30.....		01/21/2021.....	Various.....				19,524,219	20,000,000	30,698
91282C	BC	4	US TREASURY NOTE	0.375%	12/31/25.....		01/05/2021.....	Citigroup.....				35,016,406	35,000,000	2,175
91282C	BE	0	US TREASURY NOTE	0.125%	01/15/24.....		02/09/2021.....	Barclays Capital.....				49,914,453	50,000,000	3,764
91282C	BG	5	US TREASURY NOTE	0.125%	01/31/23.....		02/23/2021.....	Barclays Capital.....				15,004,688	15,000,000	1,243
91282C	BH	3	US TREASURY NOTE	0.375%	01/31/26.....		02/24/2021.....	Goldman Sachs.....				93,901,563	95,000,000	24,603
91282C	BJ	9	US TREASURY NOTE	0.750%	01/31/28.....		02/24/2021.....	Barclays Capital.....				49,078,125	50,000,000	25,898
91282C	BQ	3	US TREASURY NOTE	0.500%	02/28/26.....		03/19/2021.....	Goldman Sachs.....				1,963,906	2,000,000	598
91282C	BR	1	US TREASURY NOTE	0.250%	03/15/24.....		04/12/2021.....	Various.....				99,727,734	100,000,000	6,895
91282C	BT	7	US TREASURY NOTE	0.750%	03/31/26.....		04/19/2021.....	Various.....				30,841,836	31,000,000	12,295
91282C	BV	2	US TREASURY NOTE	0.375%	04/15/24.....		04/26/2021.....	Citigroup.....				15,016,992	15,000,000	1,844
91282C	BW	0	US TREASURY NOTE	0.750%	04/30/26.....		05/17/2021.....	Various.....				39,857,813	40,000,000	9,375
91282C	CE	9	US TREASURY NOTE	1.250%	05/31/28.....		06/25/2021.....	Various.....				28,990,078	29,000,000	10,246
91282C	CG	4	US TREASURY NOTE	0.250%	06/15/24.....		07/07/2021.....	Barclays Capital.....				29,840,180	30,000,000	3,471
91282C	CH	2	US TREASURY NOTE	1.250%	06/30/28.....		07/02/2021.....	Various.....				20,045,703	20,000,000	3,397
91282C	CK	5	US TREASURY NOTE	0.125%	06/30/23.....		07/27/2021.....	JP Morgan Securities Inc.....				119,818,555	120,000,000	7,014
91282C	CL	3	US TREASURY NOTE	0.375%	07/15/24.....		08/03/2021.....	JP Morgan Securities Inc.....				20,032,031	20,000,000	3,974
91282C	CP	4	US TREASURY NOTE	0.625%	07/31/26.....		08/12/2021.....	Barclays Capital.....				19,807,813	20,000,000	4,416
91282C	CR	0	US TREASURY NOTE	1.000%	07/31/28.....		08/17/2021.....	Barclays Capital.....				4,985,938	5,000,000	2,446
91282C	CV	1	US TREASURY NOTE	1.125%	08/31/28.....		09/13/2021.....	Various.....				40,021,875	40,000,000	13,674
91282C	CW	9	US TREASURY NOTE	0.750%	08/31/26.....		09/28/2021.....	Goldman Sachs.....				3,947,344	4,000,000	2,403
91282C	CZ	2	US TREASURY NOTE	0.875%	09/30/26.....		10/25/2021.....	Goldman Sachs.....				24,645,508	25,000,000	15,625
91282C	DA	6	US TREASURY NOTE	0.250%	09/30/23.....		10/12/2021.....	Various.....				74,900,391	75,000,000	5,323
91282C	DB	4	US TREASURY NOTE	0.625%	10/15/24.....		11/01/2021.....	Goldman Sachs.....				34,830,469	35,000,000	10,817
91282C	DF	5	US TREASURY NOTE	1.375%	10/31/28.....		11/22/2021.....	Various.....				24,895,508	25,000,000	17,662
91282C	DG	3	US TREASURY NOTE	1.125%	10/31/26.....		11/09/2021.....	JP Morgan Securities Inc.....				20,043,750	20,000,000	7,459
91282C	DH	1	US TREASURY NOTE	0.750%	11/15/24.....		12/07/2021.....	Citigroup.....				9,943,750	10,000,000	4,765
91282C	DL	2	US TREASURY NOTE	1.500%	11/30/28.....		12/13/2021.....	Citigroup.....				15,110,742	15,000,000	8,654
91282C	DM	0	US TREASURY NOTE	0.500%	11/30/23.....		12/06/2021.....	Citigroup.....				24,945,313	25,000,000	2,404
0599999. Total - Bonds - U.S. Government.....												966,652,683	971,000,000	243,138
Bonds - Industrial and Miscellaneous														
023608	AK	8	AMEREN CORPORATION	1.750%	03/15/28.....		11/16/2021.....	Barclays Capital.....				6,132,289	6,170,000	3,583
023608	AL	6	AMEREN CORPORATION	1.950%	03/15/27.....		11/15/2021.....	Morgan Stanley.....				7,498,575	7,500,000	
02665W	DY	4	AMERICAN HONDA FINANCE.....				09/07/2021.....	BNP Paribas Securities Corp.....				9,993,400	10,000,000	
02665W	DZ	1	AMERICAN HONDA FINANCE.....				09/07/2021.....	Deutsche Bank.....				6,519,976	6,525,000	
03073E	AS	4	AMERISOURCEBERGEN CORP.....				03/25/2021.....	JP Morgan Securities Inc.....				5,000,000	5,000,000	
04016G	BB	3	ARES 2016-40A A1RR	0.000%	01/15/29.....		11/10/2021.....	Goldman Sachs.....				10,000,000	10,000,000	
05359A	AJ	2	AVMT 2018-AVM D	4.112%	07/05/40.....		10/07/2021.....	Various.....				15,408,984	15,000,000	16,982
05606F	AJ	2	BX TRUST 2019-OC11 C	3.856%	12/09/41.....		03/22/2021.....	Various.....				35,108,289	31,800,000	72,986
05607Q	AR	9	BX TRUST 2020-BXLP D	1.360%	12/15/29.....		11/12/2021.....	Various.....				4,604,566	4,616,107	172
056083	AN	8	BXP 2017-GM E	3.425%	06/13/39.....		02/04/2021.....	Credit Suisse.....				5,966,973	5,750,000	3,829
05608F	AN	1	BX TRUST 2019-CALM E	2.110%	11/15/32.....		11/19/2021.....	Barclays Capital.....				8,175,359	8,202,000	1,592
05608K	AG	5	BX TRUST 2021-VINO D	1.462%	05/15/38.....		05/05/2021.....	Various.....				30,935,090	31,000,000	
05608R	AE	5	BX TRUST 2021-ARIA B	1.407%	10/15/36.....		10/13/2021.....	JP Morgan Securities Inc.....				39,800,000	40,000,000	
05609J	AJ	1	BXHPP 2021-FILM B	1.010%	08/15/36.....		11/22/2021.....	Various.....				60,864,358	60,940,000	4,621
05609R	AG	9	BX TRUST 2021-BXMF B	1.132%	10/15/26.....		10/28/2021.....	Bank of America Corp.....				32,668,155	33,000,000	
05682Q	AS	5	BCC 2017-1A A2R	1.332%	07/20/30.....		05/06/2021.....	Citigroup.....				6,000,000	6,000,000	

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
058498	AX	4	BALL CORP 3.125% 09/15/31.....		09/09/2021.....	Various.....		15,062,500	15,000,000	
071813	CJ	6	BAXTER INTERNATIONAL INC.....		11/16/2021.....	JP Morgan Securities Inc.....		12,499,750	12,500,000	
084659	AT	8	BERKSHIRE HATHAWAY ENERG.....		02/09/2021.....	JP Morgan Securities Inc.....		5,638,400	5,000,000	65,250
085770	AA	3	BERRY GLOBAL ESCROW CORP.....		06/22/2021.....	Various.....		11,798,600	11,150,000	135,498
09202V	AY	4	BLACK 2017- 1A A1AR 1.174% 04/24/29.....		07/15/2021.....	Mizuho Securities.....		32,908,628	32,908,628	
094234	AA	9	BLOOMIN' BRANDS INC/OSI.....		04/26/2021.....	Various.....		7,604,375	7,500,000	4,484
12433X	AJ	8	BX TRUST 2020-VIVA E 3.549% 03/11/44.....		07/30/2021.....	Various.....		3,334,369	3,273,000	645
12477B	AJ	3	CAMB 2021-CX2 D 2.771% 11/10/46.....		10/22/2021.....	Deutsche Bank.....		18,998,778	20,000,000	12,316
12513G	BH	1	CDW LLC/CDW FINANCE 3.276% 12/01/28.....		11/23/2021.....	JP Morgan Securities Inc.....		22,500,000	22,500,000	
12526P	AA	2	CFMT 2021-HB5 A 0.801% 02/25/31.....		02/05/2021.....	Barclays Capital.....		19,379,593	19,379,615	
12550Y	AN	4	CIFC 2017-2A AR 1.084% 04/20/30.....		05/05/2021.....	Morgan Stanley.....		20,000,000	20,000,000	
12592T	AG	0	COMM 2015-3BP B 3.238% 02/10/35.....		11/29/2021.....	Various.....		3,092,656	2,945,000	1,862
12592T	AL	9	COMM 2015-3BP D 3.238% 02/10/35.....		11/16/2021.....	Various.....		8,697,411	8,425,000	14,449
12598E	AD	4	COMM 2020-SBX B 1.802% 01/10/38.....		10/19/2021.....	Bank of America Corp.....		11,090,614	10,973,000	7,269
12625C	AJ	2	COMM 2013-WWP B 3.726% 03/10/31.....		06/11/2021.....	Morgan Stanley.....		6,808,050	6,480,000	9,388
15135B	AT	8	CENTENE CORP 4.625% 12/15/29.....		07/19/2021.....	Goldman Sachs.....		21,875,000	20,000,000	92,500
15189T	BB	2	CENTERPOINT ENERGY INC.....		05/11/2021.....	Mizuho Securities.....		9,980,600	10,000,000	
19260Q	AD	9	COINBASE GLOBAL INC 3.625% 10/01/31.....		09/24/2021.....	Various.....		4,809,484	4,996,000	4,527
20754C	AB	5	CAS 2020-R01 1M2 2.142% 01/25/40.....		07/20/2021.....	Wells Fargo Bank.....		14,808,653	14,725,820	23,652
20754R	AB	2	CAS 2021-R01 1M2 1.600% 10/25/41.....		10/21/2021.....	Various.....		37,874,899	37,785,000	
21036P	AN	8	CONSTELLATION BRANDS INC.....		11/12/2021.....	JP Morgan Securities Inc.....		12,332,748	11,178,000	114,947
22822V	AB	7	CROWN CASTLE INTL CORP.....		11/15/2021.....	Wells Fargo Bank.....		6,769,046	6,139,000	69,814
25755T	AJ	9	DPABS 2018-1A A2I 4.116% 07/25/48.....		04/09/2021.....	Various.....		29,156,567	27,772,070	244,327
26208I	AD	4	DRIVE 2021-3 B 1.110% 05/15/26.....		11/10/2021.....	Bank of Montreal.....		12,999,887	13,000,000	
262108	AC	7	DRIVE 2021-1 A3 0.440% 11/15/24.....		04/13/2021.....	JP Morgan Securities Inc.....		18,748,898	18,750,000	
29429M	AE	3	CGCMT 2019-SMRT B 4.380% 01/10/24.....		12/22/2021.....	Brean Capital LLC.....		104,527	100,000	316
30040W	AD	0	EVERSOURCE ENERGY L 2.900% 10/01/24.....		11/16/2021.....	Various.....		7,359,991	7,057,000	26,358
30165J	AC	0	EART 2021-4A A3 0.680% 07/15/25.....		11/10/2021.....	Citigroup.....		29,999,595	30,000,000	
30166A	AB	0	EART 2021-3A A2 0.340% 01/16/24.....		08/17/2021.....	Wells Fargo Bank.....		16,043,704	16,044,349	
30166R	AC	1	EART 2021-1A A3 0.340% 03/15/24.....		01/25/2021.....	Barclays Capital.....		6,920,753	6,920,890	
30166R	AD	9	EART 2021-1A B 0.500% 02/18/25.....		11/18/2021.....	Bank of America Corp.....		17,967,192	17,970,000	1,747
35563K	AH	3	STACR 2019-DNA1 M2 2.753% 01/25/49.....		11/15/2021.....	Various.....		49,769,780	49,128,091	73,914
35564K	GX	1	STACR 2021-DNA5 M1 0.700% 01/25/34.....		07/19/2021.....	Nomura Securities Intl.....		8,830,861	8,830,861	
35804G	AK	4	FRESENIUS US FINANCE II.....		11/02/2021.....	Barclays Capital.....		1,294,325	1,250,000	17,031
36184I	AH	2	GLP CAPITAL LP / FIN II.....		02/02/2021.....	Various.....		9,542,865	8,298,000	110,492
38141G	XL	3	GOLDMAN SACHS GROUP 0.627% 11/17/23.....		08/03/2021.....	Goldman Sachs.....		6,477,212	6,471,000	8,791
38141G	ZE	7	GOLDMAN SACHS GROUP 1.217% 12/06/23.....		12/01/2021.....	Goldman Sachs.....		15,000,000	15,000,000	
43815G	AB	5	HAROT 2021-4 A2 0.390% 05/21/24.....		11/16/2021.....	Bank of America Corp.....		19,999,476	20,000,000	
44421G	AG	8	HY 2019-30HY C 3.443% 07/10/39.....		01/06/2021.....	Bank of America Corp.....		13,365,469	12,000,000	8,034
44421M	AA	8	HY 2019-55HY A 2.943% 12/10/41.....		09/16/2021.....	Bank of America Corp.....		2,924,471	2,710,000	4,209
44421M	AJ	9	HY 2019-55HY D 2.943% 12/10/41.....		02/04/2021.....	Deutsche Bank.....		5,173,828	5,000,000	2,861
444859	BQ	4	HUMANA INC 1.350% 02/03/27.....		07/29/2021.....	Bank of America Corp.....		19,981,000	20,000,000	
448579	AN	2	HYATT HOTELS CORP 1.800% 10/01/24.....		09/27/2021.....	JP Morgan Securities Inc.....		9,999,400	10,000,000	
46592F	AJ	2	JPMCC 2021-2NU D 2.076% 01/05/40.....		01/13/2021.....	JP Morgan Securities Inc.....		10,786,980	11,000,000	17,765
46652W	AE	3	JPMCC 2021-410T B 2.539% 03/05/42.....		02/25/2021.....	JP Morgan Securities Inc.....		68,185,963	66,200,000	51,367
49271V	AH	3	KEURIG DR PEPPER INC 4.417% 05/25/25.....		11/19/2021.....	Various.....		12,114,588	11,009,000	229,373

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
50085P	AL	1	KREST 2021-CHIP E	2.927% 11/05/44.....	08/09/2021.....	JP Morgan Securities Inc.....	17,964,706	19,541,000	37,759
50212Y	AD	6	LPL HOLDINGS INC	4.000% 03/15/29.....	05/25/2021.....	Various.....	5,847,615	5,877,000	46,572
55293B	AF	2	MHP 2021-STOR C	1.160% 07/15/38.....	12/30/2021.....	Various.....	11,995,313	12,000,000	1,837
55293B	AM	7	MHP 2021-STOR F	2.310% 07/15/38.....	12/07/2021.....	Various.....	24,949,905	24,956,000	12,944
55303X	AL	9	MGM GROWTH/MGM FINANCE.....		01/21/2021.....	Various.....	6,377,625	6,255,000	42,840
55317J	AB	6	MMAF 2021-A A2	0.300% 04/15/24.....	09/20/2021.....	Various.....	16,199,671	16,200,000	506
55820T	AL	2	MDPK 2017-23A BR	1.685% 07/27/30.....	06/04/2021.....	Morgan Stanley.....	7,500,000	7,500,000	
563136	AG	5	OMW 2020-1MW C	2.335% 09/10/40.....	10/07/2021.....	Various.....	16,954,653	16,841,000	20,559
573874	AC	8	MARVELL TECHNOLOGY INC.....		04/05/2021.....	JP Morgan Securities Inc.....	9,980,400	10,000,000	
595017	BA	1	MICROCHIP TECHNOLOGY INC.....		11/15/2021.....	JP Morgan Securities Inc.....	15,645,000	15,000,000	134,583
61747Y	EC	5	MORGAN STANLEY	1.512% 07/20/27.....	07/15/2021.....	Morgan Stanley.....	15,000,000	15,000,000	
626738	AE	8	MURPHY OIL USA INC	4.750% 09/15/29.....	07/14/2021.....	Various.....	14,087,525	13,462,000	165,583
626738	AF	5	MURPHY OIL USA INC	3.750% 02/15/31.....	12/02/2021.....	Various.....	6,760,135	6,840,000	116,792
64129K	BE	6	NEUB 2013-15A A1R2	1.044% 10/15/29.....	08/31/2021.....	Bank of America Corp.....	20,500,000	20,500,000	
664397	AK	2	EVERSOURCE ENERGY	2.800% 05/01/23.....	11/19/2021.....	MarketAxess.....	2,047,020	2,000,000	3,422
671026	AA	0	OSD 2021-23A A	0.000% 04/17/31.....	12/01/2021.....	Credit Suisse.....	14,992,500	15,000,000	
67590E	BG	8	OCT15 2013-1A A1RR	1.095% 07/19/30.....	07/20/2021.....	BNP Paribas Securities Corp.....	30,000,000	30,000,000	10,006
682413	AE	9	ONP 2021-PARK C	1.210% 03/15/36.....	02/10/2021.....	Deutsche Bank.....	23,000,000	23,000,000	
74368C	BB	9	PROTECTIVE LIFE GLOBAL.....		04/05/2021.....	Citigroup.....	7,500,000	7,500,000	
78449R	AJ	4	SLG 2021-OVA D	2.851% 07/15/41.....	06/15/2021.....	Wells Fargo Bank.....	39,942,812	40,000,000	72,849
785592	AJ	5	SABINE PASS LIQUEFACTION.....		11/16/2021.....	Various.....	8,233,013	7,500,000	2,995
785592	AM	8	SABINE PASS LIQUEFACTION.....		09/30/2021.....	Various.....	3,079,500	2,714,000	12,722
80286X	AB	0	SDART 2021-2 A2	0.280% 04/15/24.....	05/17/2021.....	Royal Bank of Canada.....	9,408,537	9,408,711	
817826	AB	6	7-ELEVEN INC	0.800% 02/10/24.....	12/14/2021.....	Various.....	15,584,808	15,660,000	14,816
85208N	AD	2	SPRINT SPECTRUM / SPEC I.....		11/16/2021.....	Barclays Capital.....	6,419,766	6,093,750	46,517
85236W	CG	9	SREIT 2021-MFP2 B	1.271% 11/15/36.....	11/24/2021.....	Citigroup.....	14,942,963	15,000,000	
85237A	AG	8	SREIT 2021-PALM D	1.500% 10/15/34.....	10/08/2021.....	Wells Fargo Bank.....	8,532,566	8,570,000	
86315T	AA	3	STRAS 2021-2A A	0.000% 12/28/29.....	12/03/2021.....	Citigroup.....	15,000,000	15,000,000	
87342R	AH	7	BELL 2021-1A A2II	2.294% 08/25/51.....	08/11/2021.....	Barclays Capital.....	13,000,000	13,000,000	
879360	AB	1	TELEDYNE TECHNOLOGIES IN.....		03/08/2021.....	Bank of America Corp.....	14,982,600	15,000,000	
91830C	AA	6	VNDO 2012-6AVE A	2.996% 11/15/30.....	12/21/2021.....	Various.....	9,615,999	9,462,330	11,805
91830C	AG	3	VNDO 2012-6AVE B	3.298% 11/15/30.....	11/16/2021.....	Credit Suisse.....	45,665,999	44,775,000	69,727
91830C	AJ	7	VNDO 2012-6AVE C	3.337% 11/15/30.....	11/16/2021.....	Credit Suisse.....	8,772,516	8,596,226	13,999
92047W	AD	3	VALVOLINE INC	4.250% 02/15/30.....	03/17/2021.....	MarketAxess.....	1,960,600	1,955,000	34,430
92348K	AG	8	VZMT 2021-2 C	1.380% 04/20/28.....	10/28/2021.....	Royal Bank of Canada.....	23,497,937	23,500,000	
96043J	AG	0	WLAKE 2021-3A B	1.290% 01/15/27.....	11/10/2021.....	Wells Fargo Bank.....	19,999,406	20,000,000	
97314C	AA	8	WINDR 2013-2A AR2	1.133% 10/18/30.....	07/20/2021.....	BNP Paribas Securities Corp.....	35,000,000	35,000,000	5,305
983133	AA	7	WYNN RESORTS FINANCE LLC.....		09/20/2021.....	Various.....	7,616,250	7,500,000	180,871
98956P	AV	4	ZIMMER BIOMET HLDGS INC.....		11/15/2021.....	Barclays Capital.....	12,496,750	12,500,000	
BL3541	94	5	HUB INTERNATIONAL B TERM LOAN.....		11/30/2021.....	Various.....	8,986,250	9,000,000	
BL3708	79	1	CAESARS RESORT COLLECTIO B TERM LOAN.....		12/20/2021.....	Various.....	16,266,710	16,246,402	
BL3748	82	1	SBA SENIOR FINANCE II LLC B TERM LOAN.....		10/25/2021.....	Various.....	35,172,977	35,428,712	
BL3776	36	8	HUB INTERNATIONAL LTD B TERM LOAN.....		11/18/2021.....	Morgan Stanley.....	4,987,500	5,000,000	
36168Q	AP	9	GFL ENVIRONMENTAL INC	4.375% 08/15/29.....	08/03/2021.....	Barclays Capital.....	12,500,000	12,500,000	
89352H	BB	4	TRANS-CANADA PIPELINES.....		10/07/2021.....	Mizuho Securities.....	14,995,650	15,000,000	
82620K	AV	5	SIEMENS FINANCIERINGSMAT.....		03/02/2021.....	JP Morgan Securities Inc.....	24,986,500	25,000,000	

SCHEDULE D - PART 3

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

1	2			3	4	5		6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3899999.	Total - Bonds - Industrial and Miscellaneous.....								1,684,237,177	1,665,754,562	2,516,390
8399997.	Total - Bonds - Part 3.....								2,650,889,860	2,636,754,562	2,759,528
8399998.	Total - Bonds - Summary Item from Part 5.....								931,617,910	934,503,194	118,401
8399999.	Total - Bonds.....								3,582,507,770	3,571,257,756	2,877,929
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded											
00650F	10	9	ADAPTIVE BIOTECHNOLOGIES.....		10/07/2021.....	State Street Bank.....		3,000,000	100,705	XXX	
462260	10	0	IOVANCE BIOTHERAPEUTICS INC.....		10/07/2021.....	State Street Bank.....		44,100,000	1,172,593	XXX	
56600D	10	7	MARAVAI LIFESCIENCES HLDGS.....		06/28/2021.....	State Street Bank.....		1,100,000	47,562	XXX	
632307	10	4	NATERA INC.....		10/07/2021.....	State Street Bank.....		7,500,000	870,381	XXX	
670002	40	1	NOVAVAX INC.....		06/28/2021.....	State Street Bank.....		8,100,000	1,576,403	XXX	
67066G	10	4	NVIDIA CORP.....		10/07/2021.....	State Street Bank.....		200,000	42,221	XXX	
683712	10	3	OPENDOOR TECHNOLOGIES INC.....		06/28/2021.....	State Street Bank.....		50,000,000	858,230	XXX	
70975L	10	7	PENUMBRA INC.....		03/23/2021.....	State Street Bank.....		620,000	165,282	XXX	
72352L	10	6	PINTEREST INC A.....		10/07/2021.....	State Street Bank.....		18,600,000	952,636	XXX	
871332	10	2	SYLVAMO CORP.....		10/01/2021.....	Spin Off.....		1,790,000	22,902	XXX	
88025U	10	9	10X GENOMICS INC A.....		12/22/2021.....	State Street Bank.....		10,100,000	1,471,903	XXX	
046353	10	8	ASTRAZENECA PLC.....	C.....	07/22/2021.....	State Street Bank.....		38,237,000	853,525	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								8,134,343	XXX	0
9799997.	Total - Common Stocks - Part 3.....								8,134,343	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....								1,582,231	XXX	
9799999.	Total - Common Stocks.....								9,716,574	XXX	0
9899999.	Total - Preferred and Common Stocks.....								9,716,574	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....								3,592,224,344	XXX	2,877,929

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 Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
912828	N8	9	US TREASURY NOTE 1.375% 01/31/21.....	..	01/31/2021.	Maturity.....		5,000,000	5,000,000	4,943,750	4,998,751		1,249		1,249		5,000,000			0	34,375	01/31/2021.
912828	X4	7	US TREASURY NOTE 1.875% 04/30/22.....	..	11/08/2021.	Barclays Capital.....		38,830,859	38,500,000	38,639,914	38,539,405		(25,225)		(25,225)		38,514,180		316,679	316,679	739,822	04/30/2022.
912828	YW	4	US TREASURY NOTE 1.625% 12/15/22.....	..	10/14/2021.	Citigroup.....		30,002,422	29,500,000	29,536,660	29,524,627		(9,989)		(9,989)		29,514,638		487,784	487,784	399,479	12/15/2022.
912828	ZD	5	US TREASURY NOTE 0.500% 03/15/23.....	..	12/14/2021.	Citigroup.....		7,006,563	7,000,000	7,012,852	7,009,461		(4,086)		(4,086)		7,005,374		1,188	1,188	43,798	03/15/2023.
912828	ZL	7	US TREASURY NOTE 0.375% 04/30/25.....	..	11/08/2021.	Citadel Securities Inst LLC.....		28,013,496	28,500,000	28,534,727	28,530,500		(5,972)		(5,972)		28,524,529		(511,033)	(511,033)	109,532	04/30/2025.
91282C	AE	1	US TREASURY NOTE 0.625% 08/15/30.....	..	01/06/2021.	JP Morgan Securities Inc.....		9,646,484	10,000,000	9,711,719	9,715,711		462		462		9,716,173		(69,688)	(69,688)	24,626	08/15/2030.
91282C	AG	6	US TREASURY NOTE 0.125% 08/31/22.....	..	11/09/2021.	Goldman Sachs.....		15,000,000	15,000,000	14,997,656	14,998,051		1,005		1,005		14,999,055		945	945	22,427	08/31/2022.
91282C	AR	2	US TREASURY NOTE 0.125% 10/31/22.....	..	11/03/2021.	Barclays Capital.....		89,947,266	90,000,000	89,909,766	89,916,240		38,433		38,433		89,954,673		(7,407)	(7,407)	113,743	10/31/2022.
91282C	AU	5	US TREASURY NOTE 0.500% 10/31/27.....	..	02/25/2021.	Barclays Capital.....		19,273,438	20,000,000	19,741,406	19,746,594		5,609		5,609		19,752,203		(478,766)	(478,766)	32,597	10/31/2027.
91282C	AX	9	US TREASURY NOTE 0.125% 11/30/22.....	..	11/22/2021.	Citadel Securities Inst LLC.....		34,969,922	35,000,000	34,984,180	34,984,738		7,122		7,122		34,991,860		(21,939)	(21,939)	42,913	11/30/2022.
91282C	AY	7	US TREASURY NOTE 0.625% 11/30/27.....	..	01/15/2021.	Goldman Sachs.....		54,445,703	55,000,000	54,832,813	54,834,443		1,141		1,141		54,835,584		(389,881)	(389,881)	47,218	11/30/2027.
91282C	AZ	4	US TREASURY NOTE 0.375% 11/30/25.....	..	01/15/2021.	Goldman Sachs.....		84,681,250	85,000,000	84,904,297	84,905,660		931		931		84,906,591		(225,341)	(225,341)	43,784	11/30/2025.
91282C	BA	8	US TREASURY NOTE 0.125% 12/15/23.....	..	01/15/2021.	Goldman Sachs.....		32,224,297	32,300,000	32,258,363	32,258,517		692		692		32,259,209		(34,913)	(34,913)	3,882	12/15/2023.
0599999.	Total - Bonds - U.S. Government.....							449,041,700	450,800,000	450,008,103	449,962,698	0	11,372	0	11,372	0	449,974,069	0	(932,372)	(932,372)	1,658,196	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
13048R	AG	2	CALIFORNIA ST 2.400% 10/01/44.....	..	01/11/2021.	Barclays Capital.....		1,670,520	1,500,000	1,513,485	1,512,650		(45)		(45)		1,512,606		157,914	157,914	10,200	10/01/2044.
167593	QH	8	CHICAGO IL O'HARE INTERNATIONAL.....	..	02/10/2021.	Bank of America Corp.....		3,506,250	3,000,000	3,314,700	3,273,029		(7,476)		(7,476)		3,265,553		240,697	240,697	92,083	01/01/2027.
20775B	N8	5	CONN ST FIN AUTH HSG MTG.....	..	11/15/2021.	Redemption 100.0000.....		1,765,000	1,765,000	1,878,825	1,783,598		(18,598)		(18,598)		1,765,000			0	41,733	11/15/2032.
20775C	EM	2	CONN ST FIN AUTH HSG MTG.....	..	08/18/2021.	Redemption 100.0000.....		775,000	775,000	829,328	800,921		(25,921)		(25,921)		775,000			0	15,203	05/15/2039.
20775C	QU	1	CONN ST FIN AUTH HSG MTG.....	..	11/24/2021.	Call 100.0000.....		760,000	760,000	760,000	760,000				0		760,000			0	24,344	11/15/2025.
20775C	QV	9	CONN ST FIN AUTH HSG MTG.....	..	06/16/2021.	Call 100.0000.....		770,000	770,000	770,000	770,000				0		770,000			0	14,442	05/15/2026.
20775C	QW	7	CONN ST FIN AUTH HSG MTG.....	..	03/30/2021.	Call 100.0000.....		1,145,000	1,145,000	1,145,000	1,145,000				0		1,145,000			0	13,955	11/15/2026.
20775C	QX	5	CONN ST FIN AUTH HSG MTG.....	..	06/16/2021.	Call 100.0000.....		820,000	820,000	820,000	820,000				0		820,000			0	16,100	05/15/2027.
20775F	CG	0	CONN ST HSG FIN AUTH SPL OBLG.....	..	07/01/2021.	Redemption 100.0000.....		95,000	95,000	100,062	95,530		(530)		(530)		95,000			0	2,494	06/01/2026.
235036	4L	1	DALLAS-FORT WORTH TX 2.156% 11/01/25.....	..	06/25/2021.	Piper Jaffray & Co.....		10,460,700	10,000,000	10,000,000	10,000,000				0		10,000,000		460,700	460,700	141,038	11/01/2025.
235036	6N	5	DALLAS-FORT WORTH TX 1.649% 11/01/26.....	..	05/27/2021.	Morgan Stanley.....		1,405,530	1,380,000	1,380,000	1,380,000				0		1,380,000		25,530	25,530	13,274	11/01/2026.
235036	6P	0	DALLAS-FORT WORTH TX 1.749% 11/01/27.....	..	05/27/2021.	Morgan Stanley.....		1,012,410	1,000,000	1,000,000	1,000,000				0		1,000,000		12,410	12,410	10,203	11/01/2027.
235036	6Q	8	DALLAS-FORT WORTH TX 1.946% 11/01/28.....	..	05/27/2021.	Morgan Stanley.....		1,013,080	1,000,000	1,000,000	1,000,000				0		1,000,000		13,080	13,080	11,352	11/01/2028.
235036	6R	6	DALLAS-FORT WORTH TX 2.046% 11/01/29.....	..	05/27/2021.	Morgan Stanley.....		1,516,125	1,500,000	1,500,000	1,500,000				0		1,500,000		16,125	16,125	17,903	11/01/2029.
235036	6S	4	DALLAS-FORT WORTH TX 2.096% 11/01/30.....	..	05/27/2021.	Morgan Stanley.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	12,227	11/01/2030.
249182	LG	9	DENVER CITY & CNTY CO ARPT REV.....	..	04/13/2021.	Barclays Capital.....		6,195,800	5,000,000	5,690,500	5,636,033		(20,588)		(20,588)		5,615,444		580,356	580,356	93,056	12/01/2035.
249182	PS	9	DENVER CITY & CNTY CO ARPT REV.....	..	06/02/2021.	JP Morgan Securities Inc.....		18,683,850	18,575,000	18,584,811	18,584,607		(323)		(323)		18,584,284		99,566	99,566	249,314	11/15/2030.
3137AA	4X	8	FHMS 2011-K013 X1 IO 0.745% 01/25/21.....	..	01/01/2021.	Paydown.....				3,321,246					0					0	47,128	01/25/2021.
3137AD	TK	3	FHMS 2011-K014 X1 IO 1.347% 04/25/21.....	..	04/01/2021.	Paydown.....				10,947,586	50,782		(50,782)		(50,782)					0	279,844	04/25/2021.
3137B1	BT	8	FHMS 2013-K026 X1 IO 0.932% 11/25/22.....	..	12/01/2021.	Paydown.....				234,936	47,511		(47,511)		(47,511)					0	17,914	11/25/2022.
3137B7	N2	1	FHMS 2014-K036 X1 IO 0.704% 10/25/23.....	..	12/01/2021.	Paydown.....				280,351	79,794		(79,794)		(79,794)					0	19,368	10/25/2023.
3137FC	JM	7	FHMS 2017-K070 X1 IO 0.325% 11/25/27.....	..	12/01/2021.	Paydown.....				22,360	15,639		(15,639)		(15,639)					0	1,570	11/25/2027.
3137FG	R5	6	FHMS 2018-K078 X1 IO 0.086% 06/25/28.....	..	12/01/2021.	Paydown.....				31,664	23,996		(23,996)		(23,996)					0	2,322	06/25/2028.
3137FH	2B	8	FHMS 2018-K156 X1 IO 0.206% 07/25/36.....	..	05/11/2021.	Morgan Stanley.....		4,244,228		4,679,210	3,966,239		(97,264)		(97,264)		3,868,975		375,253	375,253	187,876	07/25/2036.
3137FH	2B	8	FHMS 2018-K156 X1 IO 0.206% 07/25/36.....	..	05/01/2021.	Paydown.....				3,287	2,786		(2,786)		(2,786)					0	61	07/25/2036.
3137FJ	EK	1	FHMS 2018-K081 X1 IO 0.069% 08/25/28.....	..	12/01/2021.	Paydown.....				20,484	16,015		(16,015)		(16,015)					0	1,756	08/25/2028.

SCHEDULE D - PART 4

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

1	2					3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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
3137FL YX 6	FHMS 2019-K092 X1 IO 0.708% 04/25/29.....					..	12/01/2021.	Paydown.....	.....	.....	.....	.....14,788	12,533	.....	.....(12,533)	.....	.....(12,533)	.....	.....	.....	.....	......0	1,051	04/25/2029.
31392C MS 0	FNW 2002-W1 2A 5.199% 02/25/42.....					..	12/01/2021.	Paydown.....	.....	.....4,971	4,971	5,224	4,953	.....	.....19	.....	.....19	.....	.....4,971	.....	.....	......0	147	02/25/2042.
45506A EK 3	INDIANA ST HSG & CMNTY DEV.....					..	07/01/2021.	Redemption 100.0000.....	.....	.....340,000	340,000	365,687	342,732	.....	.....(2,732)	.....	.....(2,732)	.....	.....340,000	.....	.....	......0	8,850	12/01/2027.
47770V AV 2	JOBBOHIO BEVERAGE SYS STWD LIQ.....					..	01/01/2021.	Maturity.....	.....	.....15,010,000	15,010,000	15,010,000	15,010,000	.....	.....	.....	......0	.....	.....15,010,000	.....	.....	......0	216,519	01/01/2021.
57587A HY 7	MASSACHUSETTS ST HSG 4.000% 06/01/39.....					..	07/12/2021.	Redemption 100.0000.....	.....	.....655,000	655,000	702,029	669,603	.....	.....(14,603)	.....	.....(14,603)	.....	.....655,000	.....	.....	......0	9,496	06/01/2039.
59333P 6A 1	MIAMI-DADE CNTY FL 1.229% 10/01/25.....					..	06/02/2021.	Piper Jaffray & Co.....	.....	.....2,221,252	2,200,000	2,200,000	2,200,000	.....	.....	.....	......0	.....	.....2,200,000	.....	.....21,252	21,252	12,543	10/01/2025.
60416Q FS 8	MINNESOTA ST HSG FIN AGY.....					..	01/01/2021.	Redemption 100.0000.....	.....	.....10,000	10,000	10,679	10,000	.....	.....	.....	......0	.....	.....10,000	.....	.....	......0	213	07/01/2035.
60637B DV 9	MISSOURI ST HSG DEV COMMN.....					..	11/01/2021.	Redemption 100.0000.....	.....	.....495,000	495,000	544,431	512,574	.....	.....(17,574)	.....	.....(17,574)	.....	.....495,000	.....	.....	......0	11,183	11/01/2041.
60637B NS 5	MISSOURI ST HSG DEV COMMN.....					..	12/01/2021.	Redemption 100.0000.....	.....	.....450,000	450,000	487,454	472,182	.....	.....(22,182)	.....	.....(22,182)	.....	.....450,000	.....	.....	......0	11,450	05/01/2042.
64971X PQ 5	NEW YORK CITY NY TRANSITIONALF.....					..	02/24/2021.	First Tennessee.....	.....	.....6,234,120	6,000,000	6,254,340	6,242,896	.....	.....(3,411)	.....	.....(3,411)	.....	.....6,239,485	.....	.....(5,365)	(5,365)	21,375	05/01/2032.
649883 H6 5	NEW YORK ST MTGE AGY HOMEOWNER.....					..	10/01/2021.	Redemption 100.0000.....	.....	.....1,130,000	1,130,000	1,194,376	1,154,929	.....	.....(24,929)	.....	.....(24,929)	.....	.....1,130,000	.....	.....	......0	27,682	10/01/2035.
658909 KZ 8	NORTH DAKOTA ST HSG FIN AGY.....					..	07/01/2021.	Redemption 100.0000.....	.....	.....1,300,000	1,300,000	1,416,636	1,357,416	.....	.....(57,416)	.....	.....(57,416)	.....	.....1,300,000	.....	.....	......0	38,700	01/01/2047.
71883M MR 2	PHOENIX AZ CIVIC IMPT CORP ARP.....					..	02/17/2021.	Barclays Capital.....	.....	.....8,297,359	6,675,000	7,666,571	7,584,612	.....	.....(17,329)	.....	.....(17,329)	.....	.....7,567,284	.....	.....730,075	730,075	211,375	07/01/2032.
83756C AM 7	SOUTH DAKOTA HSG DEV AUTH.....					..	11/01/2021.	Redemption 100.0000.....	.....	.....650,000	650,000	695,455	660,911	.....	.....(10,911)	.....	.....(10,911)	.....	.....650,000	.....	.....	......0	66,854	05/01/2031.
93978T VD 8	WASHINGTON ST HSG 3.500% 12/01/46.....					..	12/01/2021.	Redemption 100.0000.....	.....	.....805,000	805,000	851,328	830,101	.....	.....(25,101)	.....	.....(25,101)	.....	.....805,000	.....	.....	......0	17,413	12/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					..				94,441,195	85,809,971	108,246,833	92,329,572	0	(615,970)	0	(615,970)	0	91,713,602	0	2,727,593	2,727,593	2,019,111	XXX

Bonds - Industrial and Miscellaneous

015271	AU	3	ALEXANDRIA REAL ESTATE EQUIT.....				10/07/2021.	US Bank.....	.....	.....9,047,375	7,500,000	7,494,975	7,494,561	.....	.....(13)	.....	.....(13)	.....	.....7,494,548	.....	.....1,552,827	1,552,827	300,465	12/15/2030.
02007T	AB	1	ALLYA 2019-4 A2 1.930% 10/17/22.....				05/15/2021.	Paydown.....	.....	.....3,246,760	3,246,760	3,246,475	3,246,711	.....	.....49	.....	.....49	.....	.....3,246,760	.....	.....	.....0	14,770	10/17/2022.
025816	BU	2	AMERICAN EXPRESS CO 3.375% 05/17/21.....				04/16/2021.	Call 100.0000.....	.....	.....12,000,000	12,000,000	12,265,680	12,070,436	.....	.....(69,772)	.....	.....(69,772)	.....	.....12,000,664	.....	.....(664)	(664)	167,625	05/17/2021.
03067D	AB	1	AMCAR 2020-1 A2A 1.100% 03/20/23.....				08/18/2021.	Paydown.....	.....	.....14,528,771	14,528,771	14,528,588	14,528,390	.....	.....381	.....	.....381	.....	.....14,528,771	.....	.....	.....0	58,487	03/20/2023.
032654	AH	8	ANALOG DEVICES INC 2.875% 06/01/23.....				10/04/2021.	Citigroup.....	.....	.....9,523,512	9,145,000	8,792,681	8,968,892	.....	.....53,640	.....	.....53,640	.....	.....9,022,533	.....	.....500,979	500,979	222,020	06/01/2023.
04033J	AB	7	ARIFL 2019-A A2A 2.410% 11/15/27.....				12/15/2021.	Paydown.....	.....	.....3,850,555	3,850,555	3,850,411	3,850,508	.....	.....48	.....	.....48	.....	.....3,850,555	.....	.....	.....0	46,582	11/15/2027.
053332	AZ	5	AUTOZONE INC 4.000% 04/15/30.....				10/18/2021.	Various.....	.....	.....11,319,200	10,000,000	9,993,300	9,993,396	.....	.....794	.....	.....794	.....	.....9,994,190	.....	.....1,325,010	1,325,010	392,778	04/15/2030.
05526Q	AE	6	BAMLL 2015-200P B 3.490% 04/14/33.....				09/13/2021.	Bank of America Corp.....	.....	.....18,215,713	17,075,000	17,788,208	17,704,234	.....	.....(102,347)	.....	.....(102,347)	.....	.....17,601,887	.....	.....613,826	613,826	469,919	04/14/2033.
05565E	BC	8	BMW US CAPITAL LLC 3.400% 08/13/21.....				08/13/2021.	Maturity.....	.....	.....5,000,000	5,000,000	4,994,900	4,998,777	.....	.....1,223	.....	.....1,223	.....	.....5,000,000	.....	.....	.....0	170,000	08/13/2021.
05586C	AC	8	BMWLT 2018-1 A3 3.260% 07/20/21.....				01/20/2021.	Paydown.....	.....	.....1,126,826	1,126,826	1,126,669	1,126,820	.....	.....5	.....	.....5	.....	.....1,126,826	.....	.....	.....0	3,061	07/20/2021.
05607Q	AR	9	BX TRUST 2020-BXLP D 1.360% 12/15/29.....				11/15/2021.	Paydown.....	.....	.....4,839,314	4,839,314	4,838,904	4,833,679	.....	.....5,636	.....	.....5,636	.....	.....4,839,314	.....	.....	.....0	48,173	12/15/2029.
058498	AR	7	BALL CORP 5.000% 03/15/22.....				10/28/2021.	Call 100.0000.....	.....	.....4,000,000	4,000,000	4,170,000	4,103,161	.....	.....(70,365)	.....	.....(70,365)	.....	.....4,032,796	.....	.....(32,796)	(32,796)	291,489	03/15/2022.
065606	AB	1	BWSTA 2019-1 A2 2.400% 10/17/22.....				04/15/2021.	Paydown.....	.....	.....1,853,071	1,853,071	1,852,899	1,853,050	.....	.....21	.....	.....21	.....	.....1,853,071	.....	.....	.....0	7,896	10/17/2022.
075887	BT	5	BECTON DICKINSON & CO 2.894% 06/06/22.....				09/13/2021.	Call 100.0000.....	.....	.....9,284,000	9,284,000	8,936,778	9,135,359	.....	.....71,414	.....	.....71,414	.....	.....9,206,774	.....	.....77,226	77,226	385,172	06/06/2022.
08162Y	BK	7	BMARK 2019-B14 225C 3.294% 12/15/61.....				02/09/2021.	Citigroup.....	.....	.....16,996,788	17,434,000	16,963,242	16,859,027	197,831	10,438	.....	.....208,269	.....	.....17,067,296	.....	.....(70,508)	(70,508)	111,675	12/15/2061.
110122	CK	2	BRISTOL-MYERS SQUIBB CO.....				05/14/2021.	Maturity.....	.....	.....15,000,000	15,000,000	14,976,300	14,995,025	.....	.....4,975	.....	.....4,975	.....	.....15,000,000	.....	.....	.....0	191,250	05/14/2021.
11120V	AD	5	BRIXMOR OPERATING PART.....				09/02/2021.	Call 100.0000.....	.....	.....7,000,000	7,000,000	6,671,700	6,807,747	.....	.....45,657	.....	.....45,657	.....	.....6,853,404	.....	.....146,596	146,596	576,285	09/15/2023.
12189L	AF	8	BURLINGTN NORTH SANTA FE.....				06/15/2021.	Call 100.0000.....	.....	.....11,380,000	11,380,000	12,058,774	11,431,978	.....	.....(51,978)	.....	.....(51,978)	.....	.....11,380,000	.....	.....	.....0	294,458	09/15/2021.
12433Y	AG	2	BX TRUST 2020-VKNG B 1.240% 10/15/37.....				10/15/2021.	Paydown.....	.....	.....3,334,804	3,334,804	3,334,414	3,334,510	.....	.....294	.....	.....294	.....	.....3,334,804	.....	.....	.....0	34,821	10/15/2037.
12510H	AA	8	CAUTO 2020-1A A1 2.690% 02/15/50.....				12/15/2021.	Paydown.....	.....	.....1,030,675	1,030,675	1,030,406	1,030,745	.....	.....(70)	.....	.....(70)	.....	.....1,030,675	.....	.....	.....0	17,353	02/15/2050.
125523	AE	0	CIGNA CORP 3.400% 09/17/21.....				03/18/2021.	Call 100.0000.....	.....	.....5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	165,958	09/17/2021.
12596T	AB	7	CNH 2019-B A2 2.550% 09/15/22.....				02/15/2021.	Paydown.....	.....	.....2,500,638	2,500,638	2,500,541	2,500,630	.....	.....8	.....	.....8	.....	.....2,500,638	.....	.....	.....0	5,894	09/15/2022.
12597P	AC	2	CNH 2020-A A3 1.160% 06/16/25.....				12/15/2021.	Paydown.....	.....	.....784,580	784,580	784,426	784,463	.....	.....117	.....	.....117	.....	.....784,580	.....	.....	.....0	9,101	06/16/2025.
14042W	AB	6	COPAR 2019-1 A2 2.580% 04/15/22.....				01/15/2021.	Paydown.....	.....	.....250,712	250,712	250,691	250,711	.....	.....1	.....	.....1	.....	.....250,712	.....	.....	.....0	539	04/15/2022.
14315F	AB	3	CARMX 2020-3 A2A 0.490% 06/15/23.....				12/15/2021.	Paydown.....	.....	.....9,480,909	9,480,909	9,480,563	9,480,703	.....	.....207	.....	.....207	.....	.....9,480,909	.....	.....	.....0	25,923	06/15/2023.

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
14448C	AM	6		02/15/2021.	Call 100.0000.....		5,000,000	5,000,000	5,050,500	5,036,082		(2,097)		(2,097)		5,033,985		(33,985)	(33,985)	213,875	02/15/2023.
165183	AL	8		02/15/2021.	Paydown.....		523,041	523,041	519,261	526,600		(3,560)		(3,560)		523,041				1,224	07/15/2029.
165183	AQ	7		02/15/2021.	Paydown.....		201,630	201,630	201,567	201,898		(269)		(269)		201,630				147	05/15/2029.
165183	CD	4		12/15/2021.	Paydown.....		10,425,299	10,425,299	10,423,485	10,409,646		15,653		15,653		10,425,299				116,397	09/15/2031.
178772	AG	4		10/20/2021.	Bank of America Corp.....		7,672,266	7,500,000	7,390,703	7,449,611		12,007		12,007		7,461,618		210,648	210,648	186,512	11/10/2031.
191216	CT	5		09/23/2021.	Various.....		11,329,980	10,000,000	9,966,500	9,968,307		2,128		2,128		9,970,435		1,359,545	1,359,545	319,508	03/25/2030.
20267U	AB	5		12/27/2021.	Paydown.....		465,535	465,535	465,535	449,683		15,852		15,852		465,535				3,582	10/25/2040.
21871F	AA	6		02/02/2021.	Barclays Capital.....		36,211,268	36,183,000	34,735,680	35,331,106		81,827		81,827		35,412,932		798,335	798,335	52,595	12/15/2031.
22550L	2A	8		11/12/2021.	Maturity.....		15,000,000	15,000,000	14,998,200	14,999,050		950		950		15,000,000				315,000	11/12/2021.
23291G	AC	8		12/20/2021.	Paydown.....		8,398,663	8,398,663	8,482,649	8,439,129		(40,466)		(40,466)		8,398,663				124,152	04/20/2023.
233046	AF	8		11/20/2021.	Paydown.....		1,450	1,450	1,383	1,388		62		62		1,450				37	11/20/2047.
233046	AK	7		11/20/2021.	Paydown.....		127,410	127,410	134,865	134,457		(7,047)		(7,047)		127,410				3,202	05/20/2049.
233062	AA	6		01/05/2021.	Morgan Stanley.....		43,195,867	43,225,000	43,151,547	43,067,120		5,886		5,886		43,073,006		122,861	122,861	23,116	06/15/2034.
23342K	AC	8		12/25/2021.	Paydown.....		1,301,083	1,301,083	1,314,907	1,322,905		(21,822)		(21,822)		1,301,083				16,744	05/27/2042.
23342N	AB	4		03/20/2021.	Paydown.....		5,068,697	5,068,697	5,068,307	5,068,616		80		80		5,068,697				17,433	05/20/2022.
233851	DY	7		06/09/2021.	MarketAxess.....		2,254,281	2,200,000	2,195,908	2,196,968		384		384		2,197,352		56,929	56,929	22,740	03/10/2023.
233864	AD	9		01/15/2021.	Paydown.....		10,660,858	10,660,858	10,745,812	10,673,540		(12,682)		(12,682)		10,660,858					11/15/2024.
24704B	AC	8		01/22/2021.	Paydown.....		1,896,066	1,896,066	1,895,829	1,897,109		(1,043)		(1,043)		1,896,066				4,393	08/23/2021.
247126	AJ	4		11/24/2021.	Call 100.0000.....		12,000,000	12,000,000	13,064,980	12,838,773		(250,164)		(250,164)		12,588,608		(588,608)	(588,608)	1,430,570	03/15/2024.
25755T	AJ	9		10/25/2021.	Paydown.....		4,065	4,065	4,257	4,252		(187)		(187)		4,065				125	07/25/2048.
25755T	AK	6		10/25/2021.	Paydown.....		4,680	4,680	4,620	4,625		55		55		4,680				152	07/25/2048.
26208Q	AB	3		04/15/2021.	Paydown.....		5,272,182	5,272,182	5,272,033	5,271,989		192		192		5,272,182				17,577	12/15/2022.
26857L	AA	0		12/25/2021.	Paydown.....		4,925,009	4,925,009	4,923,472	4,927,901		(2,892)		(2,892)		4,925,009				36,975	08/25/2045.
26884A	BM	4		10/07/2021.	Wells Fargo Bank.....		5,412,336	5,257,000	5,531,448	5,510,459		(20,210)		(20,210)		5,490,250		(77,914)	(77,914)	150,151	02/15/2030.
26969P	AA	6		07/17/2021.	Call 100.0000.....		10,001,000	10,001,000	9,813,490	9,859,376		12,360		12,360		9,871,736		129,264	129,264	672,758	08/01/2026.
27034M	AA	2		07/26/2021.	Paydown.....		609,629	609,629	609,629	612,764		(3,135)		(3,135)		609,629				4,906	01/25/2041.
27035B	AB	3		11/25/2021.	Paydown.....		1,986,292	1,986,292	1,985,798	1,987,144		(852)		(852)		1,986,292				34,651	01/25/2041.
29373L	AB	7		04/20/2021.	Paydown.....		1,543,500	1,543,500	1,537,953	1,543,085		416		416		1,543,500				8,327	10/20/2023.
29374D	AB	4		12/20/2021.	Paydown.....		14,582,547	14,582,547	14,581,361	14,565,440		17,107		17,107		14,582,547				175,341	02/20/2025.
294429	AM	7		08/15/2021.	Maturity.....		5,000,000	5,000,000	5,007,550	5,001,501		(1,501)		(1,501)		5,000,000				180,000	08/15/2021.
30166N	AD	8		12/15/2021.	Paydown.....		1,770,983	1,770,983	1,770,696	1,770,741		242		242		1,770,983				13,991	09/16/2024.
337738	BC	1		11/02/2021.	Various.....		12,696,050	12,500,000	12,478,000	12,479,180		1,649		1,649		12,480,829		215,221	215,221	305,670	06/01/2030.
340711	AY	6		01/26/2021.	Stifel Nicolaus.....		5,291,550	5,000,000	4,988,150	4,988,708		27		27		4,988,735		302,815	302,815	75,792	07/01/2030.
34528D	AB	9		03/15/2021.	Paydown.....		3,262,832	3,262,832	3,262,829	3,262,831		2		2		3,262,832				9,589	02/15/2022.
34530U	AA	9		02/15/2021.	Paydown.....		11,500,000	11,500,000	11,496,878	11,499,180		820		820		11,500,000				44,275	08/15/2027.
34531K	AB	8		06/15/2021.	Paydown.....		4,946,654	4,946,654	4,946,201	4,946,547		107		107		4,946,654				25,080	07/15/2022.
35729P	JE	1		10/25/2021.	Paydown.....		922,321	922,321	666,377	925,360		(3,040)		(3,040)		922,321				4,920	06/25/2035.
36253X	AL	9		03/15/2021.	Paydown.....		2,295,000	2,295,000	2,295,000	2,295,017		(17)		(17)		2,295,000				8,223	07/15/2032.
368306	AN	6		01/14/2021.	Goldman Sachs.....		5,050,000	5,000,000	5,000,000	5,000,164		(208)		(208)		4,999,957		50,043	50,043	1,394	08/25/2037.
368306	AN	6		08/15/2021.	Paydown.....		20,000,000	20,000,000	20,007,813	20,007,634		(7,634)		(7,634)		20,000,000				343,021	08/25/2037.
38013T	AB	7		02/20/2021.	Paydown.....		1,348,031	1,348,031	1,347,992	1,348,028		3		3		1,348,031				2,987	10/20/2021.
39154T	AW	8		12/15/2021.	Paydown.....		17,520,484	17,520,484	17,513,610	17,517,878		2,606		2,606		17,520,484				276,907	09/15/2022.

SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification		Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
41284W	AB 6	HDMOT 2019-A A2	2.370% 05/15/22	01/15/2021	Paydown		104,084	104,084	104,083	104,084					0		104,084			0	206	05/15/2022
437076	CA 8	HOME DEPOT INC	2.500% 04/15/27	03/25/2021	Various		12,850,680	12,000,000	11,941,560	11,947,160			1,316		1,316		11,948,476		902,204	902,204	110,972	04/15/2027
43813V	AB 4	HAROT 2019-4 A2	1.860% 06/20/22	08/18/2021	Paydown		16,475,311	16,475,311	16,475,042	16,475,042			269		269		16,475,311				101,504	06/20/2022
43814U	AG 4	HAROT 2018-2 A3	3.010% 05/18/22	08/18/2021	Paydown		3,690,072	3,690,072	3,689,992	3,690,059			13		13		3,690,072			0	36,844	05/18/2022
44421M	AA 8	HY 2019-55HY A	2.943% 12/10/41	02/04/2021	Various		16,817,979	15,293,000	16,859,765	16,808,912			(8,743)		(8,743)		16,800,169		17,810	17,810	62,723	12/10/2041
44891J	AB 4	HART 2019-B A2	1.930% 07/15/22	06/15/2021	Paydown		4,067,030	4,067,030	4,066,778	4,066,978			52		52		4,067,030			0	20,205	07/15/2022
45378Y	AN 4	IPT 2018-INDP C	4.158% 07/10/35	01/21/2021	Citigroup		9,242,188	8,750,000	8,994,824	8,946,310			(2,792)		(2,792)		8,943,518		298,670	298,670	54,574	07/10/2035
46591H	AN 0	CACLN 2020-1 B	0.991% 01/25/28	12/25/2021	Paydown		8,153,638	8,153,638	8,154,603	8,154,430			(792)		(792)		8,153,638			0	41,392	01/25/2028
477870	AB 5	JDOT 2019-B A2	2.280% 05/16/22	03/15/2021	Paydown		5,195,269	5,195,269	5,195,248	5,195,266			3		3		5,195,269			0	16,869	05/16/2022
48253Q	AG 0	KIND 2020-AIP B	1.419% 03/15/37	10/15/2021	Paydown		10,125,124	10,125,124	9,821,999	9,925,870			199,254		199,254		10,125,124			0	123,251	03/15/2037
49271V	AE 0	KEURIG DR PEPPER INC	3.551% 05/25/21	05/25/2021	Maturity		20,000,000	20,000,000	20,000,000	20,000,000					0		20,000,000			0	355,100	05/25/2021
50117P	AC 3	KCOT 2018-1A A3	3.100% 08/15/22	10/15/2021	Paydown		2,986,347	2,986,347	3,019,827	2,996,589			(10,242)		(10,242)		2,986,347			0	39,365	08/15/2022
55316E	AB 8	MMAF 2019-B A2	2.070% 10/12/22	12/12/2021	Paydown		9,159,331	9,159,331	9,158,314	9,158,414			916		916		9,159,331			0	100,024	10/12/2022
55354G	AF 7	MSCI INC	5.375% 05/15/27	09/02/2021	Call	100.0000	10,000,000	10,000,000	10,000,000	10,000,000					0		10,000,000			0	1,099,807	05/15/2027
57636Q	AR 5	MASTERCARD INC	3.300% 03/26/27	04/16/2021	Various		8,337,075	7,500,000	7,479,075	7,480,874			795		795		7,481,669		855,406	855,406	126,271	03/26/2027
576433	UF 1	MARM 2004-13 3A1	2.732% 02/21/54	12/01/2021	Paydown		78,398	78,398	76,325	77,372			1,026		1,026		78,398			0	1,219	02/21/2054
590027	AN 8	MHP 2020-HILL E	3.210% 08/15/37	08/15/2021	Paydown		307,617	307,617	308,627	308,553		17	(952)		(935)		307,617			0	6,667	08/15/2037
595017	AN 4	MICROCHIP TECHNOLOGY INC		06/01/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000					0		10,000,000			0	196,100	06/01/2021
59523U	AM 9	MID-AMERICA APARTMENTS		10/05/2021	Wells Fargo Bank		6,616,140	6,000,000	6,102,240	6,074,669			(11,490)		(11,490)		6,063,180		552,960	552,960	214,667	11/15/2025
60871R	AF 7	MOLSON COORS BEVERAGE CO		07/15/2021	Maturity		15,000,000	15,000,000	14,994,300	14,999,304			696		696		15,000,000			0	315,000	07/15/2021
609207	AT 2	MONDELEZ INTERNTL INC	2.750% 04/13/30	10/04/2021	Credit Suisse		10,514,500	10,000,000	9,903,200	9,909,020			6,800		6,800		9,915,820		598,680	598,680	269,653	04/13/2030
61762L	BH 5	MSRR 2013-R6 5B1	0.652% 04/26/53	12/25/2021	Paydown		5,117,527	5,117,527	4,290,726	4,934,060			183,467		183,467		5,117,527			0	18,799	04/26/2053
61763Q	AA 9	MSC 2014-CPT A	3.350% 07/13/29	04/01/2021	Paydown		25,481,000	25,481,000	25,879,629	25,633,387			(152,387)		(152,387)		25,481,000			0	284,538	07/13/2029
61763Q	AJ 0	MSC 2014-CPT C	3.560% 07/13/29	04/01/2021	Paydown		32,200,000	32,200,000	32,564,688	32,373,218			(173,218)		(173,218)		32,200,000			0	372,899	07/13/2029
61764J	AF 3	MSC 2014-MP D	3.693% 08/11/29	05/01/2021	Paydown		23,000,000	23,000,000	23,127,194	22,991,242			8,758		8,758		23,000,000			0	356,301	08/11/2029
63862U	AB 4	NHLT 2019-2A M1	2.359% 11/25/29	07/25/2021	Paydown		9,425,000	9,425,000	9,424,986	9,424,664			336		336		9,425,000			0	129,712	11/25/2029
63862V	AB 2	NHLT 2019-1A M1	2.664% 06/25/29	07/25/2021	Paydown		9,500,000	9,500,000	9,499,979	9,499,991			9		9		9,500,000			0	147,636	06/25/2029
63941L	AA 1	NAVSL 2019-BA A1	0.512% 12/15/59	03/15/2021	Paydown		2,427,673	2,427,673	2,427,673	2,421,185			6,488		6,488		2,427,673			0	2,153	12/15/2059
641062	AS 3	NESTLE HOLDINGS INC	1.000% 09/15/27	02/16/2021	Cantor Fitzgerald		4,941,950	5,000,000	4,992,250	4,992,550			147		147		4,992,697		(50,747)	(50,747)	21,250	09/15/2027
65535V	BZ 0	NAA 2003-A3 A1	5.500% 08/25/33	12/01/2021	Paydown		2,728	2,728	2,735	2,750			(22)		(22)		2,728			0	90	08/25/2033
655844	BG 2	NORFOLK SOUTHERN CORP	3.250% 12/01/21	09/01/2021	Call	100.0000	5,800,000	5,800,000	5,828,362	5,803,607			(3,607)		(3,607)		5,800,000			0	141,375	12/01/2021
67066G	AF 1	NVIDIA CORP	2.850% 04/01/30	06/11/2021	Wells Fargo Bank		10,810,000	10,000,000	9,962,900	9,965,086			1,508		1,508		9,966,594		843,406	843,406	201,083	04/01/2030
69353R	FS 2	PNC BANK NA	2.028% 12/09/22	12/09/2021	Call	100.0000	20,000,000	20,000,000	20,000,000	20,000,000					0		20,000,000			0	405,600	12/09/2022
70450Y	AH 6	PAYPAL HOLDINGS INC	2.300% 06/01/30	07/02/2021	Goldman Sachs		5,182,350	5,000,000	4,994,650	4,994,924			242		242		4,995,165		187,185	187,185	69,000	06/01/2030
713448	ES 3	PEPSICO INC	2.750% 03/19/30	02/16/2021	Wells Fargo Bank		1,894,638	1,750,000	1,740,603	1,741,206			126		126		1,741,333		153,305	153,305	19,918	03/19/2030
74340X	BK 6	PROLOGIS LP	3.250% 10/01/26	10/06/2021	Wells Fargo Bank		2,679,457	2,466,000	2,575,589	2,562,794			(12,712)		(12,712)		2,550,083		129,374	129,374	81,703	10/01/2026
75513E	CE 9	RAYTHEON TECHNOLOGIES CORP		08/26/2021	Call	100.0000	10,000,000	10,000,000	10,434,400	10,290,246			(168,742)		(168,742)		10,121,504		(121,504)	(121,504)	387,034	03/15/2022
78470N	AA 4	SOFI 2015-D A1	1.602% 10/25/36	12/27/2021	Paydown		688,072	688,072	688,072	696,311			(8,239)		(8,239)		688,072			0	5,820	10/25/2036
80285R	AD 0	SDART 2020-2 A3	0.670% 04/15/24	12/15/2021	Paydown		7,000,000	7,000,000	6,999,194	6,999,434			566		566		7,000,000			0	37,657	04/15/2024
80286W	AB 2	SDART 2020-4 A2A	0.420% 09/15/23	11/15/2021	Paydown		13,000,000	13,000,000	12,999,572	12,999,632			368		368		13,000,000			0	31,988	09/15/2023
80287A	AD 5	SDART 2020-1 A3	2.030% 02/15/24	12/15/2021	Paydown		5,629,363	5,629,363	5,628,892	5,629,093			270		270		5,629,363			0	89,689	02/15/2024

SCHEDULE D - PART 4

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

														Change in Book/Adjusted Carrying Value									

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
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					3,269,077	XXX	2,235,499	4,130,463	...(1,894,965)	0	0	(1,894,965)	0	2,235,499	0	..1,033,575	1,033,575	3,195	XXX
9799997.	Total - Common Stocks - Part 4.....					3,269,077	XXX	2,235,499	4,130,463	...(1,894,965)	0	0	(1,894,965)	0	2,235,499	0	..1,033,575	1,033,575	3,195	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					1,272,353	XXX	1,582,231					0		1,582,231		(309,876)	(309,876)		XXX
9799999.	Total - Common Stocks.....					4,541,430	XXX	3,817,730	4,130,463	...(1,894,965)	0	0	(1,894,965)	0	3,817,730	0	723,699	723,699	3,195	XXX
9899999.	Total - Preferred and Common Stocks.....					29,541,430	XXX	14,317,730	29,446,213	.(16,710,715)	0	0	(16,710,715)	0	14,317,730	0	15,223,699	..15,223,699	351,304	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					2,533,917,418	XXX	2,525,522,524	1,595,583,990	.(16,512,867)	(899,969)	0	(17,412,836)	0	2,511,370,635	0	22,546,780	..22,546,780	23,724,634	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		
					F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion)	Current Year's Other-Than- 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		
CUSIP Identification	Description																								
Bonds - U.S. Government																									
91282C	BB	6	US TREASURY NOTE	0.625%	12/31/27.....	..	01/12/2021	Various.....	02/25/2021	Various.....	45,000,000	44,620,313	43,848,047	44,626,945	.....	6,632	.....	6,632	.....	.....	(778,898)	(778,898)	43,249	6,733	
91282C	BD	2	US TREASURY NOTE	0.125%	12/31/22.....	..	01/12/2021	JP Morgan Securities Inc.....	03/12/2021	Barclays Capital.....	25,000,000	24,989,258	24,987,305	24,990,177	.....	919	.....	919	.....	.....	(2,872)	(2,872)	6,388	1,122	
91282C	BE	0	US TREASURY NOTE	0.125%	01/15/24.....	..	01/26/2021	Various.....	03/02/2021	Various.....	65,000,000	64,850,195	64,871,680	64,853,591	.....	3,396	.....	3,396	.....	.....	18,089	18,089	7,269	1,606	
91282C	BG	5	US TREASURY NOTE	0.125%	01/31/23.....	..	02/23/2021	Barclays Capital.....	04/29/2021	Barclays Capital.....	50,000,000	50,015,625	49,978,516	50,014,174	.....	(1,451)	.....	(1,451)	.....	.....	(35,659)	(35,659)	15,366	4,144	
91282C	BH	3	US TREASURY NOTE	0.375%	01/31/26.....	..	02/24/2021	Goldman Sachs.....	03/08/2021	Various.....	25,000,000	24,852,344	24,523,438	24,854,003	.....	1,659	.....	1,659	.....	.....	(330,565)	(330,565)	8,961	2,952	
91282C	BL	4	US TREASURY NOTE	1.125%	02/15/31.....	..	02/16/2021	Barclays Capital.....	06/15/2021	Various.....	15,000,000	14,810,742	14,425,000	14,816,043	.....	5,300	.....	5,300	.....	.....	(391,043)	(391,043)	51,744	932	
91282C	BM	2	US TREASURY NOTE	0.125%	02/15/24.....	..	02/24/2021	Various.....	12/06/2021	PICI Investment.....	230,000,000	229,332,227	227,295,200	229,508,113	.....	175,886	.....	175,886	.....	.....	(2,212,913)	(2,212,913)	232,031	5,542	
91282C	BN	0	US TREASURY NOTE	0.125%	02/28/23.....	..	03/29/2021	Goldman Sachs.....	04/15/2021	JP Morgan Securities Inc.....	9,000,000	8,997,539	8,995,078	8,997,598	.....	59	.....	59	.....	.....	(2,520)	(2,520)	1,437	917	
91282C	BP	5	US TREASURY NOTE	1.125%	02/29/28.....	..	03/16/2021	Various.....	10/22/2021	Various.....	50,000,000	49,761,719	49,181,250	49,782,228	.....	20,509	.....	20,509	.....	.....	(600,978)	(600,978)	337,226	14,980	
91282C	BQ	3	US TREASURY NOTE	0.500%	02/28/26.....	..	03/19/2021	Goldman Sachs.....	07/19/2021	Barclays Capital.....	40,000,000	39,356,641	39,731,250	39,400,825	.....	44,184	.....	44,184	.....	.....	330,425	330,425	77,174	7,473	
91282C	BS	9	US TREASURY NOTE	1.250%	03/31/28.....	..	04/13/2021	Credit Suisse.....	06/15/2021	Morgan Stanley.....	40,000,000	39,658,398	40,218,750	39,667,082	.....	8,683	.....	8,683	.....	.....	551,668	551,668	105,191	12,295	
91282C	BV	2	US TREASURY NOTE	0.375%	04/15/24.....	..	04/26/2021	Various.....	10/21/2021	Barclays Capital.....	10,000,000	10,009,375	9,938,281	10,007,825	.....	(1,550)	.....	(1,550)	.....	.....	(69,544)	(69,544)	19,471	871	
91282C	BW	0	US TREASURY NOTE	0.750%	04/30/26.....	..	05/04/2021	JP Morgan Securities Inc.....	06/22/2021	Morgan Stanley.....	20,000,000	19,935,938	19,909,375	19,937,587	.....	1,649	.....	1,649	.....	.....	(28,212)	(28,212)	22,011	2,038	
91282C	CD	1	US TREASURY NOTE	0.125%	05/31/23.....	..	06/17/2021	JP Morgan Securities Inc.....	08/12/2021	Citigroup.....	10,000,000	9,982,813	9,986,328	9,984,157	.....	1,345	.....	1,345	.....	.....	2,171	2,171	2,527	615	
91282C	CF	6	US TREASURY NOTE	0.750%	05/31/26.....	..	06/02/2021	Citigroup.....	10/21/2021	JP Morgan Securities Inc.....	10,000,000	9,976,563	9,819,531	9,978,327	.....	1,764	.....	1,764	.....	.....	(158,796)	(158,796)	29,508	615	
91282C	CG	4	US TREASURY NOTE	0.250%	06/15/24.....	..	06/22/2021	Various.....	08/27/2021	Goldman Sachs.....	22,200,000	22,108,898	22,107,211	22,114,918	.....	6,019	.....	6,019	.....	.....	(7,707)	(7,707)	11,525	393	
91282C	CH	2	US TREASURY NOTE	1.250%	06/30/28.....	..	07/01/2021	Goldman Sachs.....	08/27/2021	Goldman Sachs.....	5,000,000	5,001,758	5,049,805	5,001,699	.....	(59)	.....	(59)	.....	.....	48,106	48,106	10,360	340	
91282C	CJ	8	US TREASURY NOTE	0.875%	06/30/26.....	..	07/26/2021	Citigroup.....	08/11/2021	Goldman Sachs.....	25,000,000	25,193,359	25,095,703	25,191,672	.....	(1,688)	.....	(1,688)	.....	.....	(95,969)	(95,969)	25,560	16,050	
91282C	CR	0	US TREASURY NOTE	1.000%	07/31/28.....	..	08/17/2021	Various.....	12/29/2021	Barclays Capital.....	30,000,000	30,023,438	29,226,563	30,021,930	.....	(1,508)	.....	(1,508)	.....	.....	(795,367)	(795,367)	123,913	6,522	
91282C	CT	6	US TREASURY NOTE	0.375%	08/15/24.....	..	08/17/2021	Various.....	10/07/2021	Barclays Capital.....	20,000,000	19,976,953	19,912,500	19,978,014	.....	1,061	.....	1,061	.....	.....	(65,514)	(65,514)	11,005	510	
91282C	CT	6	US TREASURY NOTE	0.375%	08/15/24.....	..	09/02/2021	Various.....	12/06/2021	PICI Investment.....	20,000,000	19,980,664	19,776,600	19,982,416	.....	1,752	.....	1,752	.....	.....	(205,816)	(205,816)	22,826	3,057	
91282C	CW	9	US TREASURY NOTE	0.750%	08/31/26.....	..	09/28/2021	Goldman Sachs.....	10/07/2021	JP Morgan Securities Inc.....	5,000,000	4,934,180	4,940,625	4,934,503	.....	323	.....	323	.....	.....	6,122	6,122	3,936	3,004	
91282C	DB	4	US TREASURY NOTE	0.625%	10/15/24.....	..	11/01/2021	Various.....	12/02/2021	Citigroup.....	20,000,000	19,937,695	19,864,844	19,939,895	.....	2,200	.....	2,200	.....	.....	(75,051)	(75,051)	16,827	2,833	
91282C	DG	3	US TREASURY NOTE	1.125%	10/31/26.....	..	11/03/2021	Various.....	12/01/2021	Goldman Sachs.....	30,000,000	29,936,133	29,958,984	29,937,043	.....	911	.....	911	.....	.....	21,941	21,941	29,834	3,263	
0599999	Total - Bonds - U.S. Government.....										821,200,000	818,242,768	813,641,864	818,520,765	0	277,995	0	277,995	0	0	(4,878,902)	(4,878,902)	1,215,339	98,807	
Bonds - Industrial and Miscellaneous																									
02665W	DZ	1	AMERICAN HONDA FINANCE.....	..	09/07/2021	Deutsche Bank.....	10/20/2021	MarketAxess.....	.....	.....	3,475,000	3,472,324	3,464,968	3,472,353	.....	29	.....	29	.....	.....	(7,385)	(7,385)	3,294	.....	
031921	AB	5	AMWINS GROUP INC 4.875% 06/30/29.....	..	07/14/2021	Goldman Sachs.....	07/15/2021	Goldman Sachs.....	.....	.....	100,000	100,000	101,125	100,000	.....	0	.....	0	.....	.....	1,125	1,125	.....	.....	
09202V	AY	4	BLACK 2017- 1A A1AR 1.174% 04/24/29.....	..	07/15/2021	Mizuho Securities.....	10/25/2021	Paydown.....	.....	.....	2,091,372	2,091,372	2,091,372	2,091,372	.....	0	.....	0	.....	.....	.....	0	6,213	.....	
12526P	AA	2	CFMT 2021-HB5 A 0.801% 02/25/31.....	..	02/05/2021	Barclays Capital.....	12/25/2021	Paydown.....	.....	.....	6,120,385	6,120,378	6,120,385	6,120,385	.....	7	.....	7	.....	.....	.....	0	23,206	.....	
20754C	AB	5	CAS 2020-R01 1M2 2.142% 01/25/40.....	..	07/20/2021	Wells Fargo Bank.....	12/27/2021	Paydown.....	.....	.....	8,795,980	8,845,458	8,795,980	8,795,980	.....	(49,477)	.....	(49,477)	.....	.....	.....	0	53,926	14,127	
25755T	AJ	9	DPABS 2018-1A A2I 4.116% 07/25/48.....	..	04/09/2021	Various.....	10/25/2021	Paydown.....	.....	.....	214,733	225,437	214,733	214,733	.....	(10,705)	.....	(10,705)	.....	.....	.....	0	4,419	1,889	
30166A	AB	0	EART 2021-3A A2 0.340% 01/16/24.....	..	08/17/2021	Wells Fargo Bank.....	12/15/2021	Paydown.....	.....	.....	3,955,651	3,955,492	3,955,651	3,955,651	.....	159	.....	159	.....	.....	.....	0	3,876	.....	
30166R	AC	1	EART 2021-1A A3 0.340% 03/15/24.....	..	01/25/2021	Barclays Capital.....	12/15/2021	Paydown.....	.....	.....	4,479,110	4,479,021	4,479,110	4,479,110	.....	89	.....	89	.....	.....	.....	0	12,708	.....	
31620M	BT	2	FIDELITY NATIONAL INFORM.....	..	02/23/2021	JP Morgan Securities Inc.....	11/03/2021	Various.....	.....	.....	15,000,000	14,906,850	14,748,525	14,912,204	.....	5,354	.....	5,354	.....	.....	(163,679)	(163,679)	225,469	.....	
35564K	GX	1	STACR 2021-DNA5 M1 0.700% 01/25/34.....	..	07/19/2021	Nomura Securities Intl.....	12/27/2021	Paydown.....	.....	.....	17,669,139	17,669,139	17,669,139	17,669,139	.....	0	.....	0	.....	.....	.....	0	29,750	.....	
40390F	AA	8	HCRX INVESTMENTS HOLDCO.....	..	07/16/2021	Various.....	10/29/2021	Call 100.0000.....	.....	.....	8,250,000	8,382,813	8,250,000	8,376,438	.....	(6,375)	.....	(6,375)	.....	.....	(126,438)	(126,438)	92,813	.....	
573874	AC	8	MARVELL TECHNOLOGY INC.....	..	04/05/2021	JP Morgan Securities Inc.....	04/06/2021	Various.....	.....	.....	10,000,000	9,980,400	9,991,400	9,980,400	.....	0	.....	0	.....	.....	11,000	11,000	.....	.....	
698813	AA	0	PAPA JOHN'S INTERNATIONAL.....	..	09/08/2021	JP Morgan Securities Inc.....	09/09/2021	Citigroup.....	.....	.....	6,500,000	6,500,000	6,565,000	6,500,000	.....	0	.....	0	.....	.....	65,000	65,000	.....	.....	
80286X	AB	0	SDART 2021-2 A2 0.280% 04/15/24.....	..	05/17/2021	Royal Bank of Canada.....	12/15/2021	Paydown.....	.....	.....	11,091,289	11,091,084	11,091,289	11,091,289	.....	205	.....	205	.....	.....	.....	0	12,966	.....	
85208N	AD	2	SPRINT SPECTRUM / SPEC I.....	..	11/16/2021	Barclays Capital.....	12/20/2021	Redemption 100.0000.....	.....	.....	468,750	493,828	468,750	468,750	.....	(25,078)	.....	(25,078)	.....	.....	.....	0	5,552	3,578	

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.					
92343V GG 3	VERIZON COMMUNICATIONS INC.....			..	03/11/2021	Citigroup.....	12/03/2021	Bank of America Corp.....	15,000,000	14,970,450	14,851,050	14,974,406	.....	.....3,956	.....	.....3,956	.....	.....	...(123,356)	...(123,356)	...154,063	.....
BL3748 82 1	SBA SENIOR FINANCE II LLC B TERM LOAN.....			..	10/07/2021	Toronto Dominion.....	12/31/2021	Call 100.0000.....	91,784	91,096	91,784	91,132	.....	.....36	.....	.....36	.....	.....	.....652	652	297	.....
3899999	Total - Bonds - Industrial and Miscellaneous.....								113,303,194	113,375,142	112,950,261	113,293,342	0	(81,800)	0	(81,800)	0	0	...(343,081)	...(343,081)	...628,552	...19,594
8399998	Total - Bonds.....								934,503,194	931,617,910	926,592,125	931,814,107	0	196,195	0	196,195	0	0	.(5,221,983)	.(5,221,983)	1,843,891	...118,401
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
03044L 10 5	AMERICAN WELL CORP A.....			..	03/23/2021	State Street Bank.....	06/28/2021	State Street Bank.....	30,000,000	567,396	417,631	567,396	.....	.....	.....	.....0	.....	.....	...(149,765)	...(149,765)	.....	.....
060505 10 4	BANK OF AMERICA CORP.....			..	11/18/2021	State Street Bank.....	11/18/2021	State Street Bank.....	1,000	.....	.....445	.....	.....	.....	.....	.....0	.....	.....	.....445	445	.....	.....
084310 10 1	BERKELEY LIGHTS INC.....			..	03/23/2021	State Street Bank.....	06/28/2021	State Street Bank.....	10,700,000	530,947	526,507	530,947	.....	.....	.....	.....0	.....	.....	...(4,440)	...(4,440)	.....	.....
08862E 10 9	BEYOND MEAT INC.....			..	06/28/2021	State Street Bank.....	10/07/2021	State Street Bank.....	3,200,000	483,867	327,722	483,867	.....	.....	.....	.....0	.....	.....	...(156,145)	...(156,145)	.....	.....
871332 10 2	SYLVAMO CORP.....			..	10/01/2021	Spin Off.....	10/20/2021	State Street Bank.....	0.910	12	25	12	.....	.....	.....	.....0	.....	.....	.....14	14	.....	.....
046353 10 8	ASTRAZENECA PLC.....			C	07/22/2021	State Street Bank.....	08/23/2021	State Street Bank.....	0.400	9	23	9	.....	.....	.....	.....0	.....	.....	.....15	15	.....	.....
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								1,582,231	1,582,231	1,272,353	1,582,231	0	0	0	0	0	0	...(309,876)	...(309,876)	0	0
9799998	Total - Common Stocks.....								1,582,231	1,582,231	1,272,353	1,582,231	0	0	0	0	0	0	...(309,876)	...(309,876)	0	0
9899999	Total - Preferred and Common Stocks.....								1,582,231	1,582,231	1,272,353	1,582,231	0	0	0	0	0	0	...(309,876)	...(309,876)	0	0
9999999	Total - Bonds, Preferred and Common Stocks.....								933,200,141	927,864,478	933,396,338	933,396,338	0	196,195	0	196,195	0	0	.(5,531,859)	.(5,531,859)	1,843,891	...118,401

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

UNITED FINANCIAL CASUALTY COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
CITIBANK..... NEW YORK, NY.....	.....	.....	.....	.....	.....	XXX
STATE STREET BANK..... KANSAS CITY, MO.....	.....	.....	.....	.....	22,344	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	22,344	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	22,344	XXX
0599999. Total Cash.....	XXX	XXX	0	0	22,344	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	9,324	4. April.....	.....	7. July.....	.....	10. October.....	.....
2. February.....	.....	5. May.....	.....	8. August.....	.....	11. November.....	9
3. March.....	9,370	6. June.....	9,370	9. September.....	9,604	12. December.....	22,344

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.....		12/30/2021.....	0.03	03/24/2022.....	27,998,087	.....	.....23
0199999.	U.S. Government Bonds - Issuer Obligations.....					27,998,087	0	23
0599999.	Total - U.S. Government Bonds.....					27,998,087	0	23
Total Bonds								
7699999.	Subtotals - Issuer Obligations.....					27,998,087	0	23
8399999.	Subtotals - Bonds.....					27,998,087	0	23
Exempt Money Market Mutual Funds as Identified by the SVO								
857492 88 8	STATE STREET TREASURY MMF TRIXX.....		12/31/2021.....	0.005	.....	.....427,438	.....	.....67
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					427,438	0	67
9999999.	Total - Cash Equivalents					28,425,525	0	90

Line Nuber	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:			
1A.	1A	27,998,087	1B	0
	1E	0	1F	0
1B.	2A	0	2B	0
1C.	3A	0	3B	0
1D.	4A	0	4B	0
1E.	5A	0	5B	0
1F.	6	0		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR	B...	INSUR UNDERWRITING COLLATERAL	235,793	242,031		
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	INSUR UNDERWRITING COLLATERAL			60,202	61,795
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	INSUR UNDERWRITING COLLATERAL			531,789	545,858
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	INSUR UNDERWRITING COLLATERAL			336,131	345,023
33. New York.....NY						
34. North Carolina.....NC	B...	INSUR UNDERWRITING COLLATERAL			351,181	360,472
35. North Dakota.....ND						
36. Ohio.....OH	B...	INSUR UNDERWRITING COLLATERAL	2,749,246	2,821,981		
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC	B...	INSUR UNDERWRITING COLLATERAL			220,742	226,582
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B...	INSUR UNDERWRITING COLLATERAL			326,097	334,724
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	2,985,039	3,064,012	1,826,142	1,874,454

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