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ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Paramount Advantage

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 12353 Employer's ID Number 20-3376102

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 08/10/2005 Commenced Business 12/01/2005

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address P.O. Box 928 (Street and Number or P.O. Box), Toledo, OH, US 43697-0928 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Rich Potter, Mr. (Name) (419)887-2006 (Area Code)(Telephone Number)(Extension)

rich.potter@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
Lori Ann Johnston Mrs.	President
Jeffrey Craig Kuhn Mr.	Secretary
Steven Michael Cavanaugh Mr.	Treasurer
James Frederick White, Jr. Mr.	Chairman

OTHERS

Jeffrey William Martin Mr., Chief Financial Officer
Jered Joseph Wilson Mr., Chief Operating Officer
Terry Lynn Bawel Ms., President Health Resources Services, Inc.
Alan Michael Sattler Mr., Vice President Business Development
Dee Ann Bialecki-Haase M.D., Chief Medical Officer
David Roger Brackett Mr., Chief Information Officer
Tod L Phillips Mr., Vice President Paramount Preferred Options

DIRECTORS OR TRUSTEES

Lori Ann Johnston Mrs.
Traci Nicole Watkins M.D.
Lynn Azar Isaac Mr.
Joseph Alphonse Assenmacher M.D.
Tammy Lou Claus Ms.
Zak Jon Vassar Mr.
David Frantz Waterman Mr.
Joseph James Sferra M.D. #
Andrea Marie Gibbons Ms.
John Paul Imm M.D.
Douglas J Welch Mr.
Elaine Marie Canning Ms.
Stephanie Michelle Cole M.D.
Larry Carl Peterson Mr.
Shraddha Gupta Ms. #

State of Ohio
County of Lucas ss

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)
Lori Ann Johnston	Jeffrey William Martin	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Chief Financial Officer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
_________ day of _________, 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

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 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	67,036,299	12.303	67,036,299		67,036,299	12.303
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	188,977	0.035	188,977		188,977	0.035
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed	160,000	0.029	160,000		160,000	0.029
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	18,411,625	3.379	18,411,625		18,411,625	3.379
1.06 Industrial and miscellaneous	126,406,845	23.198	126,406,845		126,406,845	23.198
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	212,203,746	38.944	212,203,746		212,203,746	38.944
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	14,836,994	2.723	14,836,994		14,836,994	2.723
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual Funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	14,836,994	2.723	14,836,994		14,836,994	2.723
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgages loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	313,282,369	57.494	313,282,369		313,282,369	57.494
6.02 Cash equivalents (Schedule E, Part 2)	4,482,921	0.823	4,482,921		4,482,921	0.823
6.03 Short-term investments (Schedule DA)						
6.04 Total Cash, cash equivalents and short-term investments	317,765,290	58.317	317,765,290		317,765,290	58.317
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	88,943	0.016	88,943		88,943	0.016
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	544,894,973	100.000	544,894,973		544,894,973	100.000

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)		
3.	Current year change in encumbrances:		
	3.1 TOTALS, Part 1, Column 13		
	3.2 TOTALS, Part 3, Column 11		
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		
	6.1 TOTALS, Part 1, Column 15		
	6.2 TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 TOTALS, Part 1, Column 12		
	7.2 TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 TOTALS, Part 1, Column 11		
	8.2 TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

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)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 12		
	3.2 TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 9		
	5.2 TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Col		
8.	Deduct amortization of premium and mortgage inte		
9.	TOTAL foreign exchange change in book value/rec d interest		
	9.1 TOTALS, Part 1, Column 13		
	9.2 TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 11		
	10.2 TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

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)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 16		
	3.2 TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 13		
	5.2 TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column		
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		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 15		
	10.2 TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		218,754,959
2.	Cost of bonds and stocks acquired, Part 3, Column 7		150,233,103
3.	Accrual of Discount		96,358
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	23,812	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	3,104,123	
	4.4 Part 4, Column 11	(83,812)	3,044,123
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		(107,586)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		144,341,549
7.	Deduct amortization of premium		948,100
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		
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		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 2		309,432
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		227,040,740
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		227,040,740

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	67,036,299	66,527,980	66,987,313	67,453,640
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	67,036,299	66,527,980	66,987,313	67,453,640
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	188,977	198,940	195,712	130,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	160,000	159,219	160,000	160,000
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	18,411,625	18,694,558	18,562,083	17,810,308
Industrial and Miscellaneous,	8.	United States	110,651,592	111,970,859	111,385,517	109,367,084
SVO Identified Funds, Unaffiliated Bank Loans and	9.	Canada	9,741,426	9,743,673	9,780,829	9,697,000
Hybrid Securities (unaffiliated)	10.	Other Countries	6,013,827	6,039,917	6,025,866	6,000,000
	11.	TOTALS	126,406,845	127,754,449	127,192,212	125,064,084
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	212,203,746	213,335,146	213,097,320	210,618,032
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States	14,459,959	14,459,959	7,408,660	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	377,035	377,035	185,458	
	23.	TOTALS	14,836,994	14,836,994	7,594,118	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	14,836,994	14,836,994	7,594,118	
	26.	TOTAL Stocks	14,836,994	14,836,994	7,594,118	
	27.	TOTAL Bonds and Stocks	227,040,740	228,172,140	220,691,438	

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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,582,499	50,587,092	5,516,256	4,330,017	3,020,435	XXX	67,036,299	31.59	54,677,981	26.21	67,036,299	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS	3,582,499	50,587,092	5,516,256	4,330,017	3,020,435	XXX	67,036,299	31.59	54,677,981	26.21	67,036,299	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1				188,977		XXX	188,977	0.09	192,907	0.09	188,977	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS				188,977		XXX	188,977	0.09	192,907	0.09	188,977	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1		160,000				XXX	160,000	0.08	295,000	0.14	160,000	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS		160,000				XXX	160,000	0.08	295,000	0.14	160,000	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	1,450,143	4,312,046	3,159,825	5,892,805	2,286,063	XXX	17,100,882	8.06	18,568,479	8.90	17,100,882	
5.2 NAIC 2	850,352	460,391				XXX	1,310,743	0.62	1,311,765	0.63	1,310,743	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	2,300,495	4,772,437	3,159,825	5,892,805	2,286,063	XXX	18,411,625	8.68	19,880,245	9.53	18,411,625	

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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	30,987,230	49,787,598	3,425,844	2,736,300	3,229,203	XXX	90,166,175	42.49	77,486,708	37.14	90,166,175	
6.2 NAIC 2	9,065,852	23,269,985	2,219,581	438,729	1,246,523	XXX	36,240,670	17.08	56,090,762	26.89	36,240,670	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	40,053,082	73,057,583	5,645,425	3,175,029	4,475,726	XXX	126,406,845	59.57	133,577,470	64.03	126,406,845	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 TOTALS						XXX						

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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 36,019,872	104,846,736	12,101,925	13,148,099	8,535,701		174,652,333	82.30	XXX	XXX	174,652,333	
11.2 NAIC 2	(d) 9,916,204	23,730,376	2,219,581	438,729	1,246,523		37,551,413	17.70	XXX	XXX	37,551,413	
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 TOTALS	45,936,076	128,577,112	14,321,506	13,586,828	9,782,224		(b) 212,203,746	100.00	XXX	XXX	212,203,746	
11.8 Line 11.7 as a % of Column 7	21.65	60.59	6.75	6.40	4.61		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	20,484,239	98,811,768	13,608,182	12,740,368	5,576,517		XXX	XXX	151,221,075	72.49	151,221,075	
12.2 NAIC 2	7,709,384	44,330,842	3,137,158	604,685	1,620,458		XXX	XXX	57,402,527	27.51	57,402,527	
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 TOTALS	28,193,623	143,142,610	16,745,340	13,345,053	7,196,976		XXX	XXX	(b) 208,623,602	100.00	208,623,602	
12.8 Line 12.7 as a % of Col. 9	13.51	68.61	8.03	6.40	3.45		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	36,019,872	104,846,736	12,101,925	13,148,099	8,535,701		174,652,333	82.30	151,221,075	72.49	174,652,333	XXX
13.2 NAIC 2	9,916,204	23,730,376	2,219,581	438,729	1,246,523		37,551,413	17.70	57,402,527	27.51	37,551,413	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 TOTALS	45,936,076	128,577,112	14,321,506	13,586,828	9,782,224		212,203,746	100.00	208,623,602	100.00	212,203,746	XXX
13.8 Line 13.7 as a % of Col. 7	21.65	60.59	6.75	6.40	4.61		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	21.65	60.59	6.75	6.40	4.61		100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1											XXX	
14.2 NAIC 2											XXX	
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 TOTALS											XXX	
14.8 Line 14.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								XXX	XXX	XXX	XXX	

(a) Includes $...............0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $...............0 current year of bonds with Z designations, $...............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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $...............0 current year, $...............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 $...............0; 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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	3,400,000	49,799,063	4,394,551	3,106,657	2,327,972	XXX	63,028,243	29.70	51,360,708	24.62	63,028,243	
1.02 Residential Mortgage-Backed Securities	58,068	251,846	364,189	912,252	692,463	XXX	2,278,818	1.07	1,067,796	0.51	2,278,818	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities	124,431	536,183	757,516	311,108		XXX	1,729,238	0.81	2,249,477	1.08	1,729,238	
1.05 TOTALS	3,582,499	50,587,092	5,516,256	4,330,017	3,020,435	XXX	67,036,299	31.59	54,677,981	26.21	67,036,299	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 TOTALS						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations				188,977		XXX	188,977	0.09	192,907	0.09	188,977	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 TOTALS				188,977		XXX	188,977	0.09	192,907	0.09	188,977	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		160,000				XXX	160,000	0.08	295,000	0.14	160,000	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 TOTALS		160,000				XXX	160,000	0.08	295,000	0.14	160,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	1,343,861	1,775,295		788,886		XXX	3,908,042	1.84	4,155,585	1.99	3,908,042	
5.02 Residential Mortgage-Backed Securities	508,106	2,222,923	3,108,425	5,016,857	2,286,063	XXX	13,142,374	6.19	15,724,660	7.54	13,142,374	
5.03 Commercial Mortgage-Backed Securities	448,528	774,219	51,400	87,062		XXX	1,361,209	0.64			1,361,209	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 TOTALS	2,300,495	4,772,437	3,159,825	5,892,805	2,286,063	XXX	18,411,625	8.68	19,880,244	9.53	18,411,625	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	19,717,318	57,477,786	4,305,484	1,335,497	3,187,704	XXX	86,023,789	40.54	90,625,166	43.44	86,023,789	
6.02 Residential Mortgage-Backed Securities	32,988	141,871	202,085	504,694	1,288,022	XXX	2,169,660	1.02			2,169,660	
6.03 Commercial Mortgage-Backed Securities	8,886,728	4,309,132	326,059	902,645		XXX	14,424,564	6.80	17,398,309	8.34	14,424,564	
6.04 Other Loan-Backed and Structured Securities	11,416,048	11,128,794	811,797	432,193		XXX	23,788,832	11.21	25,553,996	12.25	23,788,832	
6.05 TOTALS	40,053,082	73,057,583	5,645,425	3,175,029	4,475,726	XXX	126,406,845	59.57	133,577,470	64.03	126,406,845	
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 TOTALS						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 TOTALS						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	24,461,179	109,212,144	8,700,035	5,420,017	5,515,676	XXX	153,309,051	72.25	XXX	XXX	153,309,051	
11.02 Residential Mortgage-Backed Securities	599,162	2,616,640	3,674,699	6,433,803	4,266,548	XXX	17,590,852	8.29	XXX	XXX	17,590,852	
11.03 Commercial Mortgage-Backed Securities	9,335,256	5,083,351	377,459	989,707		XXX	15,785,773	7.44	XXX	XXX	15,785,773	
11.04 Other Loan-Backed and Structured Securities	11,540,479	11,664,977	1,569,313	743,301		XXX	25,518,070	12.03	XXX	XXX	25,518,070	
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 TOTALS	45,936,076	128,577,112	14,321,506	13,586,828	9,782,224		212,203,746	100.00	XXX	XXX	212,203,746	
11.09 Line 11.08 as a % of Col. 7	21.65	60.59	6.75	6.40	4.61		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.01 Issuer Obligations	13,087,403	116,694,659	6,519,930	4,563,460	5,763,914	XXX	XXX	XXX	146,629,366	70.28	146,629,366	
12.02 Residential Mortgage-Backed Securities	4,690,819	8,438,023	2,899,220	1,178,482	(414,089)	XXX	XXX	XXX	16,792,456	8.05	16,792,456	
12.03 Commercial Mortgage-Backed Securities	1,483,915	4,970,836	4,468,030	4,999,755	1,475,773	XXX	XXX	XXX	17,398,309	8.34	17,398,309	
12.04 Other Loan-Backed and Structured Securities	8,931,486	13,039,093	2,858,160	2,603,356	371,377	XXX	XXX	XXX	27,803,472	13.33	27,803,472	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 TOTALS	28,193,623	143,142,610	16,745,340	13,345,053	7,196,976		XXX	XXX	208,623,602	100.00	208,623,602	
12.09 Line 12.08 as a % of Col. 9	13.51	68.61	8.03	6.40	3.45		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	24,461,179	109,212,144	8,700,035	5,420,017	5,515,676	XXX	153,309,051	72.25	146,629,366	70.28	153,309,051	XXX
13.02 Residential Mortgage-Backed Securities	599,162	2,616,640	3,674,699	6,433,803	4,266,548	XXX	17,590,852	8.29	16,792,456	8.05	17,590,852	XXX
13.03 Commercial Mortgage-Backed Securities	9,335,256	5,083,351	377,459	989,707		XXX	15,785,773	7.44	17,398,309	8.34	15,785,773	XXX
13.04 Other Loan-Backed and Structured Securities	11,540,479	11,664,977	1,569,313	743,301		XXX	25,518,070	12.03	27,803,472	13.33	25,518,070	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 TOTALS	45,936,076	128,577,112	14,321,506	13,586,828	9,782,224		212,203,746	100.00	208,623,602	100.00	212,203,746	XXX
13.09 Line 13.08 as a % of Col. 7	21.65	60.59	6.75	6.40	4.61		100.00	XXX	XXX	XXX	100.00	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	21.65	60.59	6.75	6.40	4.61		100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						XXX					XXX	
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 TOTALS											XXX	
14.09 Line 14.08 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11								XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	229,314	229,314			
2.	Cost of short-term investments acquired	1,019,777	1,019,777			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	173	173			
6.	Deduct consideration received on disposals	1,248,950	1,248,950			
7.	Deduct amortization of premium	314	314			
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)					
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)					

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	15,447,425	1,173,939	14,273,486	
2.	Cost of cash equivalents acquired	290,991	290,991		
3.	Accrual of discount	2	2		
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals	61	61		
6.	Deduct consideration received on disposals	11,255,558	1,464,993	9,790,565	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	4,482,921		4,482,921	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	4,482,921		4,482,921	

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810SD1	T 3.0% 15 AUG 2048				1.A	692,223	122.8520	809,595	659,000	690,213		(824)			3.000	2.745	FA	7,467	19,770	07/30/2019	08/15/2048
912810SG4	TII I/L 1.0% 15 FEB 2049				1.A	80,026	150.9050	87,399	61,537	87,399	6,613	(760)			1.000	1.000	FA	219	591	01/29/2021	02/15/2049
912810SL3	T 2.0% 15 FEB 2050				1.A	25,633	102.0270	22,446	22,000	25,455		(91)			2.000	1.329	FA	166	440	03/23/2020	02/15/2050
912810SN9	T 1.25% 15 MAY 2050				1.A	521,567	85.3280	465,038	545,000	522,586		664			1.250	1.427	MN	885	6,813	06/29/2020	05/15/2050
912810SP4	T 1.375% 15 AUG 2050				1.A	279,724	88.0160	253,486	288,000	279,992		234			1.375	1.494	FA	1,496	3,960	11/25/2020	08/15/2050
912810SQ2	T 1.125% 15 AUG 2040				1.A	1,684,302	87.5940	1,585,451	1,810,000	1,689,705		5,112			1.125	1.530	FA	7,691	18,641	02/25/2021	08/15/2040
912810SR0	T 1.125% 15 MAY 2040				1.A	400,676	87.9260	361,376	411,000	401,306		476			1.125	1.269	MN	600	4,624	08/28/2020	05/15/2040
912810SU3	T 1.875% 15 FEB 2051				1.A	583,568	99.3910	639,084	643,000	584,605		1,037			1.875	2.305	FA	4,554	6,028	05/27/2021	02/15/2051
912810SW9	T 1.875% 15 FEB 2041				1.A	443,661	99.2930	462,705	466,000	444,278		617			1.875	2.172	FA	3,300	4,369	06/29/2021	02/15/2041
912810SZ2	T 2.0% 15 AUG 2051				1.A	137,723	102.4060	138,248	135,000	137,722		(1)			2.000	1.910	FA	1,031		12/30/2021	08/15/2051
912810TA6	T 1.75% 15 AUG 2041				1.A	571,236	97.2660	574,842	591,000	571,368		132			1.750	1.954	FA	3,907		11/29/2021	08/15/2041
912828Z37	TII I/L 0.125% 15 JAN 2030				1.A	260,435	118.9910	293,553	264,389	293,553	17,199	(1,351)			0.125	0.125	JJ	142	316	04/02/2020	01/15/2030
912828Z94	T 1.5% 15 FEB 2030				1.A	132,787	100.6130	124,760	124,000	131,259		(783)			1.500	0.756	FA	703	1,860	03/23/2020	02/15/2030
912828ZF0	T 0.5% 31 MAR 2025				1.A	15,354,946	98.3710	15,313,414	15,567,000	15,361,917		6,971			0.500	0.913	MS	19,977		12/30/2021	03/31/2025
91282CAC5	T 0.125% 31 JUL 2022				1.A	3,400,000	99.9300	3,397,620	3,400,000	3,400,000					0.125	0.125	JJ	1,779	2,125	02/25/2021	07/31/2022
91282CAE1	T 0.625% 15 AUG 2030				1.A	1,229,011	93.3590	1,176,323	1,260,000	1,232,282		3,099			0.625	0.891	FA	2,975	7,875	12/30/2020	08/15/2030
91282CBE0	T 0.125% 15 JAN 2024				1.A	825,049	98.7540	818,671	829,000	826,081		1,032			0.125	0.298	JJ	493	518	03/30/2021	01/15/2024
91282CBH3	T 0.375% 31 JAN 2026				1.A	2,684,013	96.7420	2,652,986	2,741,000	2,692,126		8,113			0.375	0.820	JJ	4,301	5,139	05/27/2021	01/31/2026
91282CBL4	T 1.125% 15 FEB 2031				1.A	1,010,092	97.1600	1,026,010	1,056,000	1,013,292		3,201			1.125	1.603	FA	4,487	5,940	06/29/2021	02/15/2031
91282CBV2	T 0.375% 15 APR 2024				1.A	10,753,765	99.0160	10,621,446	10,727,000	10,748,251		(5,514)			0.375	0.288	AO	8,620	20,113	05/27/2021	04/15/2024
91282CCG4	T 0.25% 15 JUN 2024				1.A	11,014,502	98.5470	10,885,502	11,046,000	11,019,080		4,579			0.250	0.350	JD	1,290	13,808	07/29/2021	06/15/2024
91282CCP4	T 0.625% 31 JUL 2026				1.A	1,508,445	97.2930	1,494,420	1,536,000	1,509,213		768			0.625	1.015	JJ	4,031		12/30/2021	07/31/2026
91282CCS8	T 1.25% 15 AUG 2031				1.A	1,723,551	97.8910	1,717,987	1,755,000	1,724,165		614			1.250	1.445	FA	8,286		11/29/2021	08/15/2031
91282CCT6	T 0.375% 15 AUG 2024				1.A	7,639,960	98.7030	7,573,481	7,673,000	7,642,395		2,435			0.375	0.528	FA	10,868		10/28/2021	08/15/2024
0199999 Subtotal - U.S. Governments - Issuer Obligations						62,956,895	XXX	62,495,843	63,609,926	63,028,243	23,812	29,760			XXX	XXX	XXX	99,268	122,930	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36179RGB9	G2 POOL MA2894 20-Jun-2045 4.500			4	1.A	117,924	110.1700	123,712	112,292	117,405		(229)			4.500	4.024	MON	421	5,053	02/14/2019	06/20/2045
36179RZV4	G2 POOL MA3456 20-Feb-2046 4.500			4	1.A	83,386	109.9750	88,885	80,823	83,136		(138)			4.500	4.195	MON	303	3,637	10/17/2018	02/20/2046
36179VVZ0	G2 POOL MA6932 20-Oct-2050 3.000			4	1.A	504,748	103.6550	499,248	481,644	504,290		(457)			3.000	2.621	MON	1,204	9,633	04/19/2021	10/20/2050
3617QNX79	G2 POOL BY6102 20-Nov-2050 2.500			4	1.A	240,958	103.0230	238,587	231,586	240,768		(189)			2.500	2.188	MON	482	3,860	04/19/2021	11/20/2050
3617WGYW1	G2 POOL CG3425 20-Sep-2051 2.500			4	1.A	265,587	102.7730	264,641	257,500	265,550		(37)			2.500	2.256	MON	536	1,073	10/19/2021	09/20/2051
36182UZ83	GN POOL AJ0767 15-Aug-2045 3.500			4	1.A	210,674	107.5340	215,983	200,851	209,321		(687)			3.500	3.087	MON	586	7,030	08/02/2017	08/15/2045
3620AMTH5	GN POOL 734152 15-Jan-2041 4.000			4	1.A	307,159	109.6850	317,463	289,432	304,040		(1,408)			4.000	3.399	MON	965	11,577	05/04/2017	01/15/2041
3622AAAE4	GN POOL 784605 15-Jan-2042 4.500			4	1.A	60,820	112.0260	65,582	58,542	60,552		(133)			4.500	4.089	MON	220	2,634	10/24/2018	01/15/2042
3622AAXL3	G2 POOL 785283 20-Jan-2051 2.500			4	1.A	494,539	104.0120	482,703	464,084	493,756		(783)			2.500	2.013	MON	967	9,668	02/03/2021	01/20/2051
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						2,285,795	XXX	2,296,804	2,176,754	2,278,818		(4,061)			XXX	XXX	XXX	5,684	54,165	XXX	XXX
U.S. Governments - Other Loan-Backed and Structured Securities																					
83162CUA9	SBAP 2011-20E 1 01-May-2031 3.790			4	1.A	137,525	105.9710	142,737	134,695	136,846		(70)			3.790	3.444	MN	851	5,137	06/25/2018	05/01/2031
83162CUV3	SBAP 2012-20F 1 01-Jun-2032 2.420			4	1.A	279,613	102.6060	277,533	270,484	278,667		(500)			2.420	1.848	JD	545	6,724	04/27/2020	06/01/2032
83162CVB6	SBAP 2012-20J 1 01-Oct-2032 2.180			4	1.A	235,323	101.4450	237,296	233,916	235,126		(110)			2.180	2.084	AO	1,275	5,321	11/26/2019	10/01/2032
83162CVU4	SBAP 2013-20I 1 01-Sep-2033 3.620			4	1.A	277,480	105.8460	275,716	260,488	272,801		4,632			3.620	2.800	MS	3,143	9,827	11/10/2016	09/01/2033
83162CVX8	SBAP 2013-20K 1 01-Nov-2033 3.380			4	1.A	297,471	105.7450	296,013	279,931	292,749		4,996			3.380	2.599	MN	1,577	9,829	10/12/2016	11/01/2033
83162CWG4	SBAP 2014-20E 1 01-May-2034 3.000			4	1.A	298,669	103.3390	295,815	286,257	295,437		3,656			3.000	2.473	MN	1,431	9,433	10/12/2016	05/01/2034
83162CYU1	SBAP 2017-20H 1 01-Aug-2037 2.750			4	1.A	218,542	104.4900	210,223	201,189	217,612		(563)			2.750	1.705	FA	2,305	5,764	11/03/2020	08/01/2037
0499999 Subtotal - U.S. Governments - Other Loan-Backed and Structured Securities						1,744,623	XXX	1,735,333	1,666,960	1,729,238		12,041			XXX	XXX	XXX	11,127	52,035	XXX	XXX
0599999 Subtotal - U.S. Governments						66,987,313	XXX	66,527,980	67,453,640	67,036,299	23,812	37,740			XXX	XXX	XXX	116,079	229,130	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A5E0	CAS 7.5% 01 APR 2034				1.C FE	195,712	153.0310	198,940	130,000	188,977		(3,930)			7.500	3.037	AO	2,438	9,750	04/02/2020	04/01/2034
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						195,712	XXX	198,940	130,000	188,977		(3,930)			XXX	XXX	XXX	2,438	9,750	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						195,712	XXX	198,940	130,000	188,977		(3,930)			XXX	XXX	XXX	2,438	9,750	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
341271AD6	FLSGEN 1.258% 01 JUL 2025				1.C FE	160,000	99.5120	159,219	160,000	160,000					1.258	1.258	JJ	1,006	1,593	09/02/2020	07/01/2025
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						160,000	XXX	159,219	160,000	160,000					XXX	XXX	XXX	1,006	1,593	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						160,000	XXX	159,219	160,000	160,000					XXX	XXX	XXX	1,006	1,593	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
167560PL9	GCHWTR 5.72% 01 DEC 2038				1.C FE	276,169	137.7320	316,784	230,000	270,112		(2,597)			5.720	4.127	JD	1,096	13,156	10/19/2018	12/01/2038
59447TUF8	MISFIN VAR 01 SEP 2022			1	1.C FE	484,370	100.3170	501,585	500,000	493,509		8,846			2.862	1.311	MS	4,770	14,310	03/24/2020	09/01/2022

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	3 Code	4 FOREIGN	5 Bond CHAR	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book Adjusted Carrying Value: 13 Current Year's (Amortization)/ Accretion	Change in Book Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book Adjusted Carrying Value: 15 Total Foreign Exchange Change in B./A.C.V.	Interest: 16 Rate of	Interest: 17 Effective Rate of Interest	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
59447TXA6	MISFIN VAR 01 SEP 2023			1	1.C FE	241,382	101.8050	254,513	250,000	244,904		3,364			2.366	1.010	MS	1,972	5,915	03/24/2020	09/01/2023
6461366N6	NJSTRN 2.384% 15 JUN 2022				2.A FE	851,879	100.8230	856,996	850,000	850,352		(761)			2.384	2.292	JD	901	20,264	12/17/2019	06/15/2022
6461366P1	NJSTRN 2.551% 15 JUN 2023				2.A FE	460,915	102.2780	470,479	460,000	460,391		(262)			2.551	2.491	JD	522	11,735	12/17/2019	06/15/2023
650035TD0	NYSDEV 5.77% 15 MAR 2039				1.B FE	540,900	123.2070	572,913	465,000	518,774		(16,425)			5.770	3.826	MS	7,900	26,831	08/02/2018	03/15/2039
73358W4V3	PORTRN 1.086% 01 JUL 2023				1.E FE	910,000	100.5330	914,850	910,000	910,000					1.086	1.085	JJ	4,941	9,690	07/01/2020	07/01/2023
91412HGE7	UNVHGR 0.883% 15 MAY 2025			1	1.C FE	160,000	98.8920	158,227	160,000	160,000					0.883	0.883	MN	181	1,413	07/10/2020	05/15/2025
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						3,925,615	XXX	4,046,347	3,825,000	3,908,042		(7,835)			XXX	XXX	XXX	22,283	103,314	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31288QEM8	FH POOL 841040 01-Jul-2043 2.062			4	1.A	248,048	104.7930	245,280	234,061	245,803		(458)			2.062	1.554	MON	341	5,881	07/17/2020	07/01/2043
31288QF21	FH POOL 841085 01-Sep-2047 2.520			4	1.A	582,660	103.7880	579,139	558,002	567,422		(15,238)			2.520	2.315	MON	972	11,681	02/23/2021	09/01/2047
31288QF54	FH POOL 841088 01-Jan-2049 2.750			4	1.A	92,759	103.0650	83,869	81,375	84,588		(8,170)			2.750	2.399	MON	145	1,507	03/03/2021	01/01/2049
31288QF62	FH POOL 841089 01-Jun-2047 1.914			4	1.A	416,333	103.5230	412,934	398,882	411,071		(5,262)			1.914	1.631	MON	488	1,960	08/26/2021	06/01/2047
31288QF70	FH POOL 841090 01-Oct-2046 1.902			4	1.A	1,145,730	103.5430	1,129,453	1,090,806	1,141,939		(3,791)			1.902	1.478	MON	1,728		11/09/2021	10/01/2046
31288QJ92	FH POOL 841188 01-Jan-2046 2.232			4	1.A	216,925	103.7300	214,879	207,152	211,762		(5,163)			2.232	2.007	MON	282	2,002	08/13/2021	01/01/2046
31288QJR2	FH POOL 841172 01-Feb-2047 1.898			4	1.A	322,423	103.5160	317,677	306,887	306,887		(15,536)			1.898	1.996	MON	410	4,935	02/04/2021	02/01/2047
312944Y54	FG POOL A96132 01-Jan-2041 4.500			4	1.A	316,483	110.6220	318,273	287,712	311,016		(2,519)			4.500	3.547	MON	1,079	12,947	10/18/2016	01/01/2041
3131XHQH2	FR POOL ZL2256 01-Oct-2041 4.500			4	1.A	236,588	109.5950	241,813	220,643	235,012		(554)			4.500	3.734	MON	827	9,929	06/17/2019	10/01/2041
31326KX69	FH POOL 2B5201 01-Mar-2046 1.995			4	1.A	46,487	103.5030	51,972	50,213	50,638		(31)			1.995	1.899	MON	70	1,110	02/01/2018	03/01/2046
31329N3E6	FR POOL ZA5297 01-Mar-2048 4.000			4	1.A	238,126	107.9610	237,696	220,169	238,126					4.000	3.270	MON	294		12/15/2021	03/01/2048
3132A84T3	FR POOL ZS8034 01-Jun-2033 3.000			4	1.A	535,318	106.0200	528,332	498,333	531,250		23,955			3.000	1.810	MON	1,246	14,950	07/07/2020	06/01/2033
3132CWLH5	FR POOL SB0328 01-Jun-2034 3.000			4	1.A	184,488	105.1100	183,493	174,572	183,436		6,540			3.000	2.138	MON	436	5,237	06/17/2020	06/01/2034
3132DV5E1	FR POOL SD8045 01-Feb-2050 3.500			4	1.A	91,479	105.2710	87,773	83,378	87,805		3,861			3.500	3.049	MON	243	2,845	05/29/2020	02/01/2050
3132J4GA1	FG POOL G30892 01-Apr-2030 5.500			4	1.A	284,985	109.5120	277,070	253,004	273,099		(4,566)			5.500	3.504	MON	1,160	13,915	10/13/2016	04/01/2030
3132XCRW7	FG POOL G67701 01-Oct-2046 3.000			4	1.A	205,049	105.7410	222,467	210,388	204,790		59			3.000	3.238	MON	526	6,064	08/17/2018	10/01/2046
3132XCSG1	FG POOL G67719 01-Jan-2049 4.500			4	1.A	143,222	109.6260	141,329	128,920	143,060		(161)			4.500	3.551	MON	483	1,934	08/05/2021	01/01/2049
3133ATTT8	FR POOL QC8662 01-Oct-2051 2.500			4	1.A	161,249	102.7640	159,692	155,397	161,216		(33)			2.500	2.210	MON	324	648	10/05/2021	10/01/2051
3133KJC34	FR POOL RA2790 01-Jun-2050 2.500			4	1.A	134,020	102.1860	131,821	129,001	133,783		4,185			2.500	2.201	MON	269	3,225	06/03/2020	06/01/2050
3133KKAG4	FR POOL RA3607 01-Sep-2050 3.000			4	1.A	185,613	105.1900	181,387	172,438	185,112		11,283			3.000	2.420	MON	431	5,173	09/15/2020	09/01/2050
3138AJK50	FN POOL AI4815 01-Jun-2041 4.500			4	1.A	37,533	109.7170	34,891	31,801	34,934		2,324			4.500	3.368	MON	119	1,381	03/04/2020	06/01/2041
3138EKSN6	FN POOL AL3224 01-Mar-2043 1.902			4	1.A	311,862	104.3900	317,904	304,535	311,167		114			1.902	1.672	MON	483	6,334	11/01/2019	03/01/2043
3138EMPY1	FN POOL AL4938 01-Jan-2042 2.044			4	1.A	92,158	104.8220	92,678	88,415	91,771		64			2.044	1.637	MON	151	2,006	06/25/2019	01/01/2042
3138EMV40	FN POOL AL5134 01-Apr-2044 1.948			4	1.A	137,138	104.0360	138,141	132,782	136,380		1,756			1.948	1.680	MON	216	2,902	01/17/2017	04/01/2044
3138EPZE7	FN POOL AL7040 01-Oct-2043 2.303			4	1.A	904,990	103.5740	931,006	898,880	904,157		(251)			2.303	2.227	MON	1,725	20,840	12/18/2019	10/01/2043
3138WE6B0	FN POOL AS5365 01-Jul-2045 3.500			4	1.A	105,909	107.4130	109,516	101,958	105,570		(79)			3.500	3.140	MON	297	3,569	07/05/2019	07/01/2045
3138X02G2	FN POOL AU1674 01-Aug-2043 2.422			4	1.A	97,525	103.6760	102,796	99,152	97,911		157			2.422	2.555	MON	200	2,413	07/31/2018	08/01/2043
3140F7P60	FN POOL BD0444 01-Jun-2046 3.500			4	1.A	38,540	107.0180	39,706	37,102	38,422		(13)			3.500	3.150	MON	108	1,299	07/05/2019	06/01/2046
3140FG7K9	FN POOL BD8997 01-Nov-2046 3.500			4	1.A	81,657	107.5610	84,555	78,611	81,412		(25)			3.500	3.154	MON	229	2,751	07/05/2019	11/01/2046
3140J5RF8	FN POOL BM1385 01-Jul-2047 2.651			4	1.A	52,980	103.6300	54,758	52,840	52,840		(119)			2.651	2.617	MON	117	1,421	01/30/2018	07/01/2047
3140J5XX2	FN POOL BM1593 01-Nov-2035 3.500			4	1.A	218,626	107.8650	224,873	208,476	216,306		4,942			3.500	2.897	MON	608	7,297	08/30/2017	11/01/2035
3140J7UL7	FN POOL BM3286 01-Nov-2047 4.500			4	1.A	59,708	109.4240	62,661	57,265	59,464		(81)			4.500	4.118	MON	215	2,577	06/26/2018	11/01/2047
3140J8HX4	FN POOL BM3845 01-Sep-2037 1.922			4	1.A	123,015	104.6190	138,774	132,647	124,284		(13,076)			1.922	2.778	MON	212	2,873	01/31/2019	09/01/2037
3140J9CN9	FN POOL BM4576 01-Nov-2047 2.629			4	1.A	95,624	103.0440	100,020	97,065	95,721		(117)			2.629	2.733	MON	213	2,574	10/09/2018	11/01/2047
3140J9X30	FN POOL BM5197 01-Jul-2046 4.500			4	1.A	57,134	109.7070	60,016	54,706	56,921		(66)			4.500	4.082	MON	205	2,462	02/13/2019	07/01/2046
3140JA5B0	FN POOL BM6241 01-Feb-2044 1.944			4	1.A	511,888	104.5130	507,701	485,778	485,778		(4,088)			1.944	2.688	MON	787	10,669	09/21/2020	02/01/2044
3140JAXM5	FN POOL BM6083 01-Sep-2045 2.753			4	1.A	738,285	104.1750	754,779	724,530	737,338		252			2.753	2.573	MON	1,662	20,199	12/20/2019	09/01/2045
3140JBCH7	FN POOL BM6371 01-Apr-2047 1.892			4	1.A	414,511	104.5930	411,313	393,251	413,945		(566)			1.892	1.448	MON	620	1,244	10/05/2021	04/01/2047
3140KQU33	FN POOL BQ5101 01-Oct-2050 3.000			4	1.A	101,218	104.3200	98,697	94,610	100,996		5,685			3.000	2.466	MON	237	2,838	10/26/2020	10/01/2050
3140KUNZ1	FN POOL BQ8507 01-Dec-2050 3.000			4	1.A	108,505	104.2810	105,088	100,773	108,320		(184)			3.000	2.414	MON	252	2,267	02/11/2021	12/01/2050
3140QAFZ8	FN POOL CA2883 01-Jan-2034 4.000			4	1.A	134,101	107.2660	132,575	123,595	133,564		(536)			4.000	2.592	MON	412	3,296	04/14/2021	01/01/2034
3140QC6G6	FN POOL CA5370 01-Mar-2050 4.000			4	1.A	74,848	106.9300	73,989	69,194	74,639		4,709			4.000	3.334	MON	231	2,768	08/25/2020	03/01/2050
3140QCQC3	FN POOL CA4950 01-Jan-2050 3.500			4	1.A	80,837	105.9010	79,949	75,494	80,672		(67)			3.500	2.928	MON	220	2,642	12/10/2020	01/01/2050
3140QDFM1	FN POOL CA5571 01-Apr-2050 4.000			4	1.A	377,345	107.8410	377,172	349,748	376,206		22,872			4.000	3.359	MON	1,166	13,990	06/30/2020	04/01/2050
3140QET51	FN POOL CA6871 01-Aug-2035 2.500			4	1.A	171,886	103.6040	168,423	162,564	171,109		6,818			2.500	1.695	MON	339	4,064	08/26/2020	08/01/2035
3140QET69	FN POOL CA6872 01-Aug-2035 2.500			4	1.A	96,898	104.1070	95,336	91,575	96,454		3,893			2.500	1.684	MON	191	2,289	08/27/2020	08/01/2035
3140QFKQ1	FN POOL CA7502 01-Oct-2035 3.000			4	1.A	378,200	105.8380	372,678	352,121	376,450		(1,359)			3.000	1.954	MON	880	10,564	11/16/2020	10/01/2035
3140X3B31	FN POOL FM0057 01-May-2032 2.500			4	1.A	245,236	104.2390	241,447	231,628	243,946		8,607			2.500	1.450	MON	483	5,791	10/20/2020	05/01/2032
3140X4MQ6	FN POOL FM1266 01-Jul-2049 5.000			4	1.A	81,256	109.9310	82,316	74,880	80,903		(60)			5.000	4.265	MON	312	3,744	11/22/2019	07/01/2049
3140X52J1	FN POOL FM2576 01-Mar-2035 3.000			4	1.A	320,978	105.1010	317,041	301,653	319,228		13,128			3.000	2.071	MON	754	9,050	07/16/2020	03/01/2035
3140X5XX6	FN POOL FM2493 01-Oct-2049 5.000			4	1.A	75,140	109.6260	75,811	69,154	74,865		4,567			5.000	4.252	MON	288	3,458	04/07/2020	10/01/2049
3140X8HU4	FN POOL FM4742 01-Mar-2035 4.000			4	1.A	513,788	105.3420	502,597	477,110	511,077		24,779			4.000	2.844	MON	1,590	19,084	11/05/2020	03/01/2035
3140XBEP1	FN POOL FM7341 01-Mar-2048 4.000			4	1.A	101,161	107.5270	100,225	93,209	101,016		(145)			4.000	3.253	MON	311	2,175	05/20/2021	03/01/2048
3140XCRV2	FN POOL FM8599 01-Jan-2035 3.500			4	1.A	167,073	105.3890	165,622	157,153	167,007		(67)			3.500	2.477	MON	458	458	11/10/2021	01/01/2035
3140XCZD3	FN POOL FM8839 01-Sep-2051 2.000			4	1.A	161,276	99.9310	158,490	158,600	161,260		(16)			2.000	1.867	MON	264	529	09/21/2021	09/01/2051
31418D2P6	FN POOL MA4381 01-Jul-2051 3.500			4	1.A	122,247	106.0480	121,800	114,854	122,146		(101)			3.500	2.989	MON	335	1,675	07/06/2021	07/01/2051
31418DQH8	FN POOL MA4055 01-Jun-2050 2.500			4	1.A	90,430	102.1820	88,563	86,672	90,381		(48)			2.500	2.158	MON	181	722	08/03/2021	06/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						13,269,491	XXX	13,270,256	12,625,714	13,142,375		72,004			XXX	XXX	XXX	28,825	292,158	XXX	XXX
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
302987AA0	FRESB 2020-SB70 A5H 25-Oct-2039 2.320			4	1.A	369,158	101.8680	374,268	367,405	367,799		(320)			2.320	2.142	MON	710	8,524	01/15/2020	10/25/2039
30298BAE3	FRESB 2019-SB63 A5H 25-Feb-2039 2.550			4	1.A	166,112	101.5960	167,980	165,341	165,472		(177)			2.550	2.332	MON	351	4,216	06/12/2019	02/25/2039
30298LAB7	FRESB 2019-SB65 A5H 25-May-2039 2.130			4	1.A	185,400	100.8710	185,958	184,352	184,675		(26)			2.130	2.091	MON	327	3,766	08/15/2019	05/25/2039
30309LAG3	FRESB 2019-SB61 A5H 25-Feb-2039 2.950			4	1.A	223,832	102.6230	228,164	222,332	222,516		(252)			2.950	2.713	MON	547	6,293	04/11/2019	02/25/2039
30312BAA3	FRESB 2019-SB66 A5H 25-Jun-2039 2.320			4	1.A	195,306	101.5900	197,264	194,177	194,379		(184)			2.320	2.121	MON	375	4,321	09/11/2019	06/25/2039
30316AAC7	FRESB 2020-SB77 A5H 25-Jun-2040 0.970			4	1.A	227,169	99.2630	224,321	225,987	226,367		(79)			0.970	0.841	MON	183	2,114	08/12/2020	06/25/2040
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						1,366,977	XXX	1,377,955	1,359,594	1,361,208		(1,038)			XXX	XXX	XXX	2,493	29,234	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						18,562,083	XXX	18,694,558	17,810,308	18,411,625		63,131			XXX	XXX	XXX	53,601	424,706	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206RGD8	T FRN 12 JUN 2024				2.B FE	519,553	101.2670	535,702	529,000	519,118		(3,842)			1.381	4.340	MJSD	386	7,161	06/14/2019	06/12/2024
00206RJZ6	T 3.5% 01 JUN 2041			1	2.B FE	141,560	103.0560	146,340	142,000	141,583		15			3.500	3.521	JD	414	4,970	05/21/2020	06/01/2041
00912XAX2	AL 2.75% 15 JAN 2023			1	2.B FE	544,200	101.5300	548,262	540,000	541,376		(1,159)			2.750	2.479	JJ	7,054	14,850	12/17/2019	01/15/2023
00914AAD4	AL 2.25% 15 JAN 2023				2.B FE	1,220,242	101.2440	1,239,227	1,224,000	1,222,605		1,329			2.250	2.362	JJ	13,082	27,540	03/10/2020	01/15/2023
010392FQ6	SO 2.45% 30 MAR 2022 17A			1	1.E FE	1,519,380	100.3190	1,504,785	1,500,000	1,500,532		(10,419)			2.450	1.833	MS	9,290	36,750	01/02/2020	03/30/2022
023135AQ9	AMZN 4.95% 05 DEC 2044			1	1.E FE	96,679	136.8930	104,039	76,000	95,664		(585)			4.950	3.307	JD	272	3,762	03/23/2020	12/05/2044
025816BS7	AXP 3.4% 27 FEB 2023			1	1.G FE	880,023	102.8940	875,628	851,000	861,936		(9,277)			3.400	2.168	FA	9,966	28,934	03/11/2020	02/27/2023
025816BW8	AXP 3.7% 03 AUG 2023			1	1.G FE	873,781	104.2640	921,782	884,000	879,004		3,016			3.700	4.071	FA	13,447	32,708	03/24/2020	08/03/2023
02665WDC2	HNDA 2.05% 10 JAN 2023 MTN				1.G FE	671,094	101.4790	678,895	669,000	669,671		(655)			2.050	1.950	JJ	6,514	13,715	10/03/2019	01/10/2023
02665WDH1	HNDA 1.95% 10 MAY 2023 MTN				1.G FE	1,698,397	101.5850	1,708,660	1,682,000	1,689,090		(5,159)			1.950	1.632	MN	4,647	32,799	03/04/2020	05/10/2023
026874DQ7	AIG 2.5% 30 JUN 2025			1	2.B FE	279,698	103.1540	288,831	280,000	279,795		66			2.500	2.522	JD	19	7,000	05/06/2020	06/30/2025
03522AAJ9	ABIBB 4.9% 01 FEB 2046 *			1	2.B FE	183,664	126.7850	229,481	181,000	183,533		(45)			4.900	4.800	FA	3,695	8,869	05/14/2019	02/01/2046
037833CD0	AAPL 3.85% 04 AUG 2046			1	1.B FE	98,065	118.8960	110,573	93,000	97,848		(124)			3.850	3.527	FA	1,462	3,581	03/23/2020	08/04/2046
053332AM4	AZO 3.7% 15 APR 2022			1	2.B FE	306,812	100.0990	303,300	303,000	303,000		(1,244)			3.700	3.236	AO	2,367	11,211	03/04/2019	04/15/2022
05369AAK7	ACGCAP 1.95% 30 JAN 2026 144A			1	2.B FE	159,461	97.5880	157,117	161,000	159,742		281			1.950	2.151	JJ	1,317	1,701	01/12/2021	01/30/2026
05523UAK6	BALN 3.8% 07 OCT 2024 144A				2.B FE	97,337	106.2160	99,843	94,000	95,290		(438)			3.800	3.276	AO	833	3,572	02/09/2017	10/07/2024
05523UAP5	BALN 3.85% 15 DEC 2025 144A			1	2.B FE	164,953	107.2300	170,496	159,000	162,679		(888)			3.850	3.184	JD	272	6,122	06/17/2019	12/15/2025
06051GHS1	BAC 4.33% 15 MAR 2050 MTN			1	1.G FE	204,000	124.1470	253,260	204,000	204,000					4.330	4.330	MS	2,601	8,833	03/12/2019	03/15/2050
06051GJH3	BAC 0.81% 24 OCT 2024 MTN			1	1.F FE	1,081,000	99.3440	1,073,909	1,081,000	1,081,000					0.810	0.810	AO	1,630	8,829	10/16/2020	10/24/2024
06051GJR1	BAC 0.976% 22 APR 2025			1	1.F FE	476,000	99.2170	472,273	476,000	476,000					0.976	0.976	AO	890	2,323	04/16/2021	04/22/2025
06368FAA7	BMO 0.4% 15 SEP 2023 MTN		A		1.F FE	793,333	99.2880	788,347	794,000	793,431		98			0.400	0.442	MS	935		09/09/2021	09/15/2023
06406RAX5	BK 0.85% 25 OCT 2024 J			1	1.E FE	498,676	99.1770	494,893	499,000	498,695		20			0.850	0.872	AO	778		10/20/2021	10/25/2024
064159TE6	BNS 1.95% 01 FEB 2023		A		1.F FE	868,913	101.1650	880,136	870,000	869,609		406			1.950	1.992	FA	7,069	16,965	01/07/2020	02/01/2023
064159VK9	BNS 1.625% 01 MAY 2023		A		1.F FE	528,154	101.1320	534,988	529,000	528,625		306			1.625	1.679	MN	1,433	8,596	04/14/2020	05/01/2023
084659AP6	BRKHEC 3.8% 15 JUL 2048			1	1.G FE	168,028	112.3470	190,990	170,000	168,130		44			3.800	3.867	JJ	2,979	6,460	06/14/2019	07/15/2048
084659AT8	BRKHEC 4.05% 15 APR 2025			1	1.G FE	96,898	108.2350	104,988	97,000	96,920		22			4.050	4.077	AO	829	3,929	03/04/2021	04/15/2025
09256BAE7	BX 6.25% 15 AUG 2042 144A				1.E FE	73,999	147.1130	88,268	60,000	73,087		(370)			6.250	4.601	FA	1,417	3,750	06/17/2019	08/15/2042
097023CS2	BA 4.508% 01 MAY 2023			1	2.C FE	464,000	104.4540	484,667	464,000	464,000					4.508	4.508	MN	3,486	20,917	04/30/2020	05/01/2023
10112RAV6	BXP 3.125% 01 SEP 2023			1	2.A FE	453,205	102.8730	469,101	456,000	454,607		807			3.125	3.315	MS	4,750	14,250	03/24/2020	09/01/2023
11134LAF6	AVGO 3.625% 15 JAN 2024			1	2.C FE	647,327	104.6020	626,566	599,000	628,546		(15,759)			3.625	0.961	JJ	10,012	21,714	10/14/2020	01/15/2024
11135FAL5	AVGO 4.11% 15 SEP 2028			1	2.C FE	224,790	109.7160	218,335	199,000	220,546		(3,036)			4.110	2.296	MS	2,408	8,179	08/10/2020	09/15/2028
125523CB4	CI 3.4% 01 MAR 2027 *			1	2.A FE	273,184	107.4940	266,585	248,000	267,648		(3,755)			3.400	1.713	MS	2,811	8,432	07/14/2020	03/01/2027
126650BQ2	CVSPAS 6.943% 10 JAN 2030				2.B FE	155,726	118.5510	157,177	132,582	150,395		(2,033)			6.943	3.584	MON	537	9,205	06/24/2019	01/10/2030
126650BS8	CVSPAS 7.507% 10 JAN 2032 144A				2.B FE	285,255	123.9120	277,537	223,979	265,286		(7,519)			7.507	3.740	MON	981	16,814	10/12/2016	01/10/2032
126650CL2	CVS 3.875% 20 JUL 2025			1	2.B FE	615,523	107.5130	614,974	572,000	614,997		(526)			3.875	1.533	JJ	9,913		12/14/2021	07/20/2025
1360698A2	CM 2.606% 22 JUL 2023		A	1	1.F FE	1,040,410	101.0350	1,040,661	1,030,000	1,032,232		(3,905)			2.606	2.213	JJ	11,855	26,842	12/18/2019	07/22/2023
136375CD2	CNRCN FRN 21 NOV 2024		A	1	1.F FE	656,917	104.2900	637,212	611,000	646,678		(10,239)			2.950	0.713	MN	2,303	18,025	03/23/2021	11/21/2024
136385AW1	CNQCN 2.95% 15 JAN 2023		A	1	2.B FE	604,575	101.9100	591,078	580,000	590,335		(10,845)			2.950	1.071	JJ	7,890	17,110	08/28/2020	01/15/2023
13645RBD5	CP 1.35% 02 DEC 2024		A	1	2.B FE	788,957	100.1280	791,011	790,000	788,985		28			1.350	1.395	JD	859		11/17/2021	12/02/2024
14040HBD6	COF 3.5% 15 JUN 2023				2.A FE	412,179	103.6320	400,020	386,000	398,910		(8,762)			3.500	1.176	JD	600	13,510	06/19/2020	06/15/2023
14040HBU8	COF 3.2% 30 JAN 2023			1	2.A FE	296,647	102.4320	304,223	297,000	296,919		73			3.200	3.226	JJ	3,986	9,504	01/25/2018	01/30/2023
14040HCK9	COF 1.343% 06 DEC 2024			1	2.A FE	412,000	100.6160	414,538	412,000	412,000					1.343	1.343	JD	384		12/02/2021	12/06/2024
142339AK6	CSL 0.55% 01 SEP 2023			1	2.B FE	388,786	99.1140	385,553	389,000	388,815		28			0.550	0.579	MS	553		09/14/2021	09/01/2023
14913Q3A5	CAT 1.9% 06 SEP 2022 MTN				1.F FE	1,145,527	101.0440	1,175,142	1,163,000	1,157,885		7,305			1.900	2.541	MS	7,059	22,097	03/24/2020	09/06/2022
14913Q3C1	CAT 1.95% 18 NOV 2022 MTN				1.F FE	759,650	101.3580	770,321	760,000	759,887		121			1.950	1.967	MN	1,770	14,820	01/09/2020	11/18/2022
14916RAC8	CATMED 2.95% 01 NOV 2022				2.A FE	732,513	101.8750	800,738	786,000	767,914		20,635			2.950	5.824	MN	3,865	23,187	03/23/2020	11/01/2022
15189TAU1	CNP 3.85% 01 FEB 2024			1	2.B FE	252,418	104.7870	241,010	230,000	244,208		(7,086)			3.850	0.733	FA	3,690	8,855	10/28/2020	02/01/2024
166756AP1	CVX 3.9% 15 NOV 2024			1	1.D FE	465,924	107.0500	457,104	427,000	455,470		(10,454)			3.900	1.306	MN	2,128	16,653	01/06/2021	11/15/2024
166764BX7	CVX 1.995% 11 MAY 2027			1	1.D FE	94,000	101.5620	95,468	94,000	94,000					1.995	1.995	MN	260	1,875	05/07/2020	05/11/2027
172967KN0	C 3.4% 01 MAY 2026				2.A FE	407,217	107.2830	430,205	401,000	404,170		(674)			3.400	3.200	MN	2,272	13,634	06/18/2019	05/01/2026
172967LS8	C 3.52% 27 OCT 2028			1	1.G FE	84,439	107.3430	86,948	81,000	83,698		(444)			3.520	2.894	AO	507	2,851	03/13/2020	10/27/2028
172967MF5	C 3.352% 24 APR 2025			1	1.G FE	1,178,151	104.4340	1,178,016	1,128,000	1,177,162		(989)			3.352	1.430	AO	7,037		12/10/2021	04/24/2025
20030NDG3	CMCSA 3.4% 01 APR 2030			1	1.G FE	204,637	109.2460	223,954	205,000	204,693		34			3.400	3.421	AO	1,743	6,970	03/24/2020	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	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030NDK4	CMCSA 3.3% 01 APR 2027			1	1.G FE	64,826	107.5490	69,907	65,000	64,867		24			3.300	3.343	AO	536	2,145	03/24/2020	04/01/2027
20030NDR9	CMCSA 2.887% 01 NOV 2051 144A			1	1.G FE	73,635	97.0970	54,374	56,000	73,462		(173)			2.887	1.558	MN	269	323	08/19/2021	11/01/2051
20268JAA1	CATMED 2.76% 01 OCT 2024			1	2.A FE	210,000	103.1540	216,623	210,000	210,000					2.760	2.759	AO	1,449	5,796	08/07/2019	10/01/2024
209111FX6	ED 3.35% 01 APR 2030 20A			1	2.A FE	142,674	107.6450	153,932	143,000	142,712		19			3.350	3.378	AO	1,198	4,791	03/26/2020	04/01/2030
210795PZ7	UAL 4.15% 11 OCT 2025 A				2.C FE	181,426	103.6680	181,496	175,074	178,802		(269)			4.150	3.465	AO	1,615	7,266	10/12/2018	10/11/2025
22160KAP0	COST 1.6% 20 APR 2030			1	1.D FE	412,277	96.9790	400,523	413,000	412,392		68			1.600	1.619	AO	1,303	6,608	04/16/2020	04/20/2030
233331BG1	DTE 1.05% 01 JUN 2025 F			1	2.B FE	462,283	98.0190	457,749	467,000	462,468		185			1.050	1.342	JD	409	2,452	11/08/2021	06/01/2025
233851DU5	DAIGR 2.55% 15 AUG 2022 144A				1.G FE	1,511,103	101.1340	1,517,010	1,500,000	1,502,582		(4,447)			2.550	2.270	FA	14,450	38,250	12/17/2019	08/15/2022
244199BH7	DE 2.75% 15 APR 2025			1	1.F FE	147,799	104.5050	154,667	148,000	147,866		42			2.750	2.779	AO	859	4,070	03/25/2020	04/15/2025
24422EVE6	DE 1.2% 06 APR 2023 MTN				1.F FE	689,834	100.7610	695,251	690,000	689,932		61			1.200	1.208	AO	1,955	8,280	03/04/2020	04/06/2023
247361ZV3	DAL 2.0% 10 DEC 2029 AA				1.E FE	275,135	97.8280	270,724	276,735	275,177		(30)			2.000	2.115	JD	323	5,536	01/12/2021	12/10/2029
25389JAU0	DLR 3.6% 01 JUL 2029			1	2.B FE	242,352	108.3320	262,163	242,000	242,274		(25)			3.600	3.581	JJ	4,356	8,712	06/25/2019	07/01/2029
254687FN1	DIS 3.35% 24 MAR 2025				1.G FE	179,901	106.3980	191,516	180,000	179,934		20			3.350	3.362	MS	1,625	6,030	03/19/2020	03/24/2025
254687FS0	DIS 4.7% 23 MAR 2050			1	1.G FE	80,446	132.3930	107,238	81,000	80,462		9			4.700	4.743	MS	1,036	3,807	03/19/2020	03/23/2050
26442CAU8	DUK 3.95% 15 MAR 2048			1	1.F FE	59,035	115.5910	61,263	53,000	58,786		(143)			3.950	3.316	MS	616	2,094	03/12/2020	03/15/2048
26444HAC5	DUK 3.2% 15 JAN 2027			1	1.F FE	151,306	106.4480	155,414	146,000	149,983		(760)			3.200	2.591	JJ	2,219	4,672	04/02/2020	01/15/2027
278062AC8	ETN 2.75% 02 NOV 2022				2.A FE	1,296,598	101.8660	1,338,519	1,314,000	1,307,686		7,134			2.750	3.299	MN	5,922	36,135	03/19/2020	11/02/2022
29717PAN7	ESS 3.875% 01 MAY 2024			1	2.A FE	412,083	105.2620	398,943	379,000	403,117		(8,966)			3.875	0.789	MN	2,448	14,686	03/17/2021	05/01/2024
30040WAG3	ES 3.8% 01 DEC 2023 N			1	2.A FE	535,847	104.9810	518,606	494,000	523,049		(12,797)			3.800	0.571	JD	1,564	18,772	03/04/2021	12/01/2023
30161NAY7	EXC 4.7% 15 APR 2050			1	2.B FE	43,950	125.9690	55,426	44,000	43,952		2			4.700	4.707	AO	437	2,068	03/30/2020	04/15/2050
30231GBH4	XOM 2.992% 19 MAR 2025			1	1.D FE	163,218	105.1330	162,956	155,000	160,399		(1,621)			2.992	1.843	MS	1,314	4,638	04/13/2020	03/19/2025
31428XBQ8	FDX 4.05% 15 FEB 2048			1	2.B FE	205,939	112.6470	262,468	233,000	207,279		488			4.050	4.796	FA	3,565	9,437	02/14/2019	02/15/2048
316773CZ1	FITB 1.625% 05 MAY 2023			1	2.A FE	463,703	100.9780	468,538	464,000	463,865		99			1.625	1.647	MN	1,173	7,540	04/30/2020	05/05/2023
336158AK6	FRC 2.5% 06 JUN 2022 BKNT			1	2.A FE	727,612	100.6280	724,522	720,000	720,180		(3,298)			2.500	2.063	JD	1,250	18,000	12/16/2019	06/06/2022
369550BJ6	GD 4.25% 01 APR 2050			1	1.G FE	31,530	127.9860	40,956	32,000	31,544		9			4.250	4.338	AO	340	1,360	03/23/2020	04/01/2050
369550BK3	GD 3.25% 01 APR 2025			1	1.G FE	517,686	105.7400	549,848	520,000	518,459		476			3.250	3.347	AO	4,225	16,900	03/23/2020	04/01/2025
37045XCU8	GM 3.55% 08 JUL 2022				2.C FE	751,022	101.4520	749,730	739,000	741,338		(4,419)			3.550	2.927	JJ	12,607	26,235	10/03/2019	07/08/2022
37045XDM5	GM 1.2% 15 OCT 2024				2.C FE	425,825	99.2860	422,958	426,000	425,837		12			1.200	1.214	AO	1,079		10/12/2021	10/15/2024
38141GGS7	GS 5.75% 24 JAN 2022				2.A FE	439,853	100.3010	411,234	410,000	410,925		(14,395)			5.750	2.179	JJ	10,281	23,575	12/17/2019	01/24/2022
38141GXH2	GS 3.8% 15 MAR 2030			1	2.A FE	139,878	110.1860	155,362	141,000	140,047		97			3.800	3.897	MS	1,578	5,358	03/17/2020	03/15/2030
38141GXL3	GS 0.627% 17 NOV 2023 VAR			1	1.F FE	1,620,000	99.7460	1,615,885	1,620,000	1,620,000					0.627	0.627	MN	1,241	10,101	11/16/2020	11/17/2023
404280CW7	HSBC 1.162% 22 NOV 2024		D	1	1.G FE	948,000	99.7150	945,298	948,000	948,000					1.162	1.162	MN	1,193		11/15/2021	11/22/2024
42824CBJ7	HPE 1.45% 01 APR 2024			1	2.B FE	649,240	100.6570	654,271	650,000	649,540		208			1.450	1.482	AO	2,356	11,362	07/14/2020	04/01/2024
437076CC4	HD 3.3% 15 APR 2040			1	1.F FE	116,955	108.7100	128,278	118,000	117,022		41			3.300	3.361	AO	822	3,894	03/26/2020	04/15/2040
440452AG5	HRL 0.65% 03 JUN 2024			1	1.F FE	485,913	99.2410	482,311	486,000	485,929		17			0.650	0.656	JD	246	1,580	05/25/2021	06/03/2024
44891ABM8	HYNMTR 1.25% 18 SEP 2023 144A				2.A FE	622,077	99.9270	619,547	620,000	621,246		(715)			1.250	1.131	MS	2,217	7,750	10/29/2020	09/18/2023
45866FAG9	ICE 3.45% 21 SEP 2023			1	1.G FE	1,437,604	103.9970	1,419,554	1,365,000	1,398,978		(20,673)			3.450	1.900	MS	13,081	47,093	01/23/2020	09/21/2023
46647PBJ4	JPM 4.493% 24 MAR 2031			1	1.F FE	163,000	115.8320	188,806	163,000	163,000					4.493	4.493	MS	1,973	7,324	03/19/2020	03/24/2031
46647PBZ8	JPM 0.697% 16 MAR 2024			1	1.F FE	475,000	99.7630	473,874	475,000	475,000					0.697	0.697	MS	966	1,655	03/09/2021	03/16/2024
46647PCM6	JPM 0.768% 09 AUG 2025			1	1.F FE	1,192,000	98.4360	1,173,357	1,192,000	1,192,000					0.768	0.768	FA	3,586		08/03/2021	08/09/2025
478160CR3	JNJ 2.1% 01 SEP 2040			1	1.A FE	266,218	94.8770	254,270	268,000	266,316		74			2.100	2.141	MS	1,876	5,722	08/20/2020	09/01/2040
482480AE0	KLAC 4.65% 01 NOV 2024			1	2.A FE	471,914	108.4350	471,692	435,000	471,527		(387)			4.650	1.332	MN	3,371		12/17/2021	11/01/2024
48250AAA1	KKR 5.125% 01 JUN 2044 144A			1	1.F FE	234,984	129.3650	304,008	235,000	234,998		14			5.125	5.125	JD	1,004	12,044	10/11/2016	06/01/2044
48252MAA3	KKR 3.5% 25 AUG 2050 144A			1	1.F FE	133,785	105.0330	141,795	135,000	133,817		24			3.500	3.549	FA	1,654	4,725	08/18/2020	08/25/2050
485170AV6	KSU 3.0% 15 MAY 2023 *			1	2.B FE	525,195	102.3020	521,740	510,000	515,200		(4,114)			3.000	2.077	MN	1,955	15,300	10/03/2019	05/15/2023
49327M2Z6	KEY 1.25% 10 MAR 2023 BKNT				1.G FE	769,638	100.6030	774,643	770,000	769,855		121			1.250	1.266	MS	2,968	9,625	03/05/2020	03/10/2023
501044CQ2	KR 3.4% 15 APR 2022			1	2.A FE	874,659	100.0730	850,621	850,000	850,000		(10,942)			3.400	1.942	AO	6,101	28,900	12/27/2019	04/15/2022
512807AW8	LRCX 2.875% 15 JUN 2050			1	1.G FE	57,847	100.0350	58,020	58,000	57,854		5			2.875	2.888	JD	74	1,668	04/30/2020	06/15/2050
53079EAW4	LIBMUT 4.95% 01 MAY 2022 144A				2.B FE	932,706	101.1340	905,149	895,000	900,172		(15,302)			4.950	3.164	MN	7,384	44,303	03/23/2020	05/01/2022
53079EBE3	LIBMUT 4.25% 15 JUN 2023 144A				2.B FE	659,362	104.4560	648,672	621,000	637,079		(10,744)			4.250	2.429	JD	1,173	26,393	12/18/2019	06/15/2023
53079EBG8	LIBMUT 4.569% 01 FEB 2029 144A				2.B FE	159,148	115.0070	173,661	151,000	157,240		(757)			4.569	3.889	FA	2,875	6,899	06/18/2019	02/01/2029
539830BL2	LMT 4.7% 15 MAY 2046			1	1.G FE	128,744	131.0360	144,140	110,000	127,626		(457)			4.700	3.685	MN	661	5,170	06/14/2019	05/15/2046
539830BQ1	LMT 2.8% 15 JUN 2050			1	1.G FE	103,098	100.0690	104,072	104,000	103,131		21			2.800	2.843	JD	129	2,912	05/15/2020	06/15/2050
548661CW5	LOW 3.12% 15 APR 2022			1	2.A FE	583,329	100.2130	577,227	576,000	575,745		(3,155)			3.120	2.463	AO	3,794	17,971	10/10/2019	04/15/2022
548661DN4	LOW 3.7% 15 APR 2046			1	2.A FE	67,494	109.9770	62,687	57,000	67,197		(298)			3.700	2.678	AO	445	2,109	01/04/2021	04/15/2046
548661DV6	LOW 5.0% 15 APR 2040			1	2.A FE	31,851	125.8740	40,280	32,000	31,860		6			5.000	5.037	AO	338	1,600	03/24/2020	04/15/2040
549271AF1	BRK 6.5% 01 OCT 2034				1.C FE	280,168	143.8210	303,462	211,000	267,823		(3,404)			6.500	3.813	AO	3,429	13,715	03/01/2018	10/01/2034
55608PBC7	MQGAU 2.1% 17 OCT 2022 144A		D		1.F FE	630,406	101.1960	637,535	630,000	630,121		(148)			2.100	2.075	AO	2,720	13,230	12/26/2019	10/17/2022
575767AQ1	MASSMU 3.375% 15 APR 2050 144A				1.D FE	90,625	105.8540	96,327	91,000	90,638		7			3.375	3.397	AO	648	3,071	04/13/2020	04/15/2050
57636QAQ7	MA 3.85% 26 MAR 2050			1	1.E FE	38,835	120.6270	47,045	39,000	38,840		3			3.850	3.874	MS	396	1,502	03/24/2020	03/26/2050
58013MFP4	MCD 3.5% 01 JUL 2027 MTN			1	2.A FE	121,408	108.5150	132,388	122,000	121,534		71			3.500	3.577	JJ	2,135	4,270	03/25/2020	07/01/2027
58013MFR0	MCD 4.2% 01 APR 2050 MTN			1	2.A FE	97,866	121.4650	120,250	99,000	97,901		21			4.200	4.268	AO	1,040	4,158	03/25/2020	04/01/2050
59156RBQ0	MET 3.6% 13 NOV 2025			1	1.G FE	316,635	107.8840	323,652	300,000	311,375		(3,031)			3.600	2.498	MN	1,440	10,800	03/12/2020	11/13/2025
59523UAA5	MAA 4.3% 15 OCT 2023			1	2.A FE	458,654	104.6500	443,716	424,000	447,303		(11,351)			4.300	0.703	AO	3,849	18,232	03/25/2021	10/15/2023
606822CA0	MUFG 0.962% 11 OCT 2025		D	1	1.G FE	549,000	98.5990	541,309	549,000	549,000					0.962	0.962	AO	1,144		10/05/2021	10/11/2025
61744YAH1	MS 2.75% 19 MAY 2022				1.G FE	1,757,595	100.8950	1,745,484	1,730,000	1,734,329		(11,149)			2.750	2.090	MN	5,550	47,575	12/18/2019	05/19/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61746BDQ6	MS 3.875% 29 APR 2024 F				1.G FE	148,873	106.0280	148,439	140,000	142,949		(1,208)			3.875	2.932	AO	934	5,425	10/11/2016	04/29/2024
61761J3R8	MS 3.125% 27 JUL 2026 MTN				1.G FE	274,400	105.9920	303,137	286,000	278,446		1,496			3.125	3.759	JJ	3,823	8,938	03/07/2019	07/27/2026
61772BAB9	MS 1.593% 04 MAY 2027			1	1.F FE	476,000	98.9860	471,173	476,000	476,000					1.593	1.593	MN	1,201	4,044	04/19/2021	05/04/2027
63307CAG6	NACN 2.15% 07 OCT 2022 144A		A		1.G FE	459,972	101.2070	465,552	460,000	459,993		9			2.150	2.152	AO	2,308	9,890	10/02/2019	10/07/2022
649322AE4	NYPRES 4.763% 01 AUG 2116				1.C FE	101,802	139.8960	138,497	99,000	101,802		204			4.763	4.630	FA	1,965	4,715	10/28/2016	08/01/2116
655844BJ6	NORFOLK SOUTHERN 3.0% 01 APR 2022			1	2.A FE	791,946	100.1730	786,358	785,000	784,920		(2,592)			3.000	2.590	AO	5,888	23,550	03/31/2020	04/01/2022
655844BV9	NSC 4.05% 15 AUG 2052			1	2.A FE	168,851	120.6430	200,267	166,000	168,707		(39)			4.050	3.957	FA	2,540	6,723	06/14/2019	08/15/2052
664397AK2	ES 2.8% 01 MAY 2023			1	2.A FE	1,007,520	101.7500	1,007,325	990,000	996,384		(6,162)			2.800	2.196	MN	4,620	27,720	01/13/2020	05/01/2023
666807BU5	NOC 5.25% 01 MAY 2050			1	2.A FE	52,686	140.5450	74,489	53,000	52,698		9			5.250	5.289	MN	464	2,783	03/19/2020	05/01/2050
67021CAP2	ES 3.95% 01 APR 2030			1	1.F FE	156,140	112.4310	176,517	157,000	156,268		77			3.950	4.017	AO	1,550	6,202	03/23/2020	04/01/2030
67066GAL8	NVDA 0.584% 14 JUN 2024			1	1.G FE	794,000	99.0950	786,814	794,000	794,000					0.584	0.584	JD	219	2,293	06/14/2021	06/14/2024
67077MAV0	NTRCN 1.9% 13 MAY 2023		A		2.B FE	367,669	101.2860	372,732	368,000	367,847		110			1.900	1.931	MN	932	6,992	05/11/2020	05/13/2023
68389XBT1	ORCL 2.5% 01 APR 2025			1	2.A FE	235,913	102.3430	241,626	236,000	235,942		17			2.500	2.508	AO	1,475	5,900	03/30/2020	04/01/2025
69371RQ74	PCAR 2.65% 06 APR 2023 MTN				1.E FE	1,067,455	102.3580	1,093,183	1,068,000	1,067,765		181			2.650	2.668	AO	6,682	28,302	04/02/2020	04/06/2023
695114CT3	BRKHEC 4.125% 15 JAN 2049			1	1.E FE	133,700	115.6040	154,909	134,000	133,700		(12)			4.125	4.141	JJ	2,626	5,528	07/10/2018	01/15/2049
70450YAF0	PYPL 1.35% 01 JUN 2023				1.G FE	464,572	100.8210	468,818	465,000	464,799		153			1.350	1.381	JD	523	6,278	05/11/2020	06/01/2023
70466WAA7	VOYA 3.976% 15 FEB 2025				2.B FE	271,515	106.5390	297,244	279,000	275,264		1,103			3.976	4.440	FA	4,191	11,093	05/18/2018	02/15/2025
709599BB9	PENSKE 3.9% 01 FEB 2024 144A			1	2.B FE	180,631	105.0650	190,168	181,000	180,853		47			3.900	3.941	FA	2,941	7,059	05/07/2018	02/01/2024
709599BM5	PENSKE 1.7% 15 JUN 2026 144A			1	2.B FE	465,902	98.9040	460,893	466,000	465,922		20			1.700	1.704	JD	352	5,325	04/06/2021	06/15/2026
713448FB9	PEP 0.4% 07 OCT 2023				1.E FE	473,730	99.4660	471,469	474,000	473,841		90			0.400	0.419	AO	442	1,896	10/05/2020	10/07/2023
717081EZ2	PFE 2.55% 28 MAY 2040			1	1.F FE	155,031	100.0710	156,111	156,000	155,031		(22)			2.550	2.594	MN	453	3,978	05/18/2020	05/28/2040
718546AY0	PSX 0.9% 15 FEB 2024			1	2.A FE	789,147	99.2740	784,265	790,000	789,437		260			0.900	0.934	FA	2,686	5,273	11/16/2020	02/15/2024
718549AB4	PSXP 3.605% 15 FEB 2025			1	2.C FE	189,043	105.3000	195,858	186,000	187,183		(323)			3.605	3.372	FA	2,533	6,705	10/11/2016	02/15/2025
742718FJ3	PG 3.55% 25 MAR 2040				1.D FE	90,548	115.9840	105,545	91,000	90,576		16			3.550	3.585	MS	861	3,231	03/23/2020	03/25/2040
744573AL0	PEG 2.65% 15 NOV 2022			1	2.B FE	473,242	101.4140	493,886	487,000	482,305		5,218			2.650	3.785	MN	1,649	12,906	03/24/2020	11/15/2022
74977RDE1	RABOBK 3.875% 26 SEP 2023 144A		D		1.G FE	260,938	104.9470	262,368	250,000	254,602		(2,551)			3.875	2.781	MS	2,556	9,688	06/14/2019	09/26/2023
775109AW1	RCICN 3.0% 15 MAR 2023		A	1	2.A FE	349,536	101.8840	345,387	339,000	340,757		(1,459)			3.000	2.450	MS	2,995	10,170	10/28/2016	03/15/2023
78016EZX8	RY 0.75% 07 OCT 2024 GMTN		A		1.F FE	1,585,888	99.0080	1,572,247	1,588,000	1,586,051		163			0.750	0.795	AO	2,779		10/04/2021	10/07/2024
78355HKH1	R 3.75% 09 JUN 2023 MTN			1	2.B FE	1,494,892	103.7140	1,451,996	1,400,000	1,441,098		(30,436)			3.750	1.554	JD	3,208	52,500	03/04/2020	06/09/2023
78355HKL2	R 3.65% 18 MAR 2024 MTN			1	2.B FE	140,211	105.1860	142,001	135,000	137,465		(953)			3.650	2.762	MS	1,410	4,928	06/14/2019	03/18/2024
784710AB1	SSMHLT 3.688% 01 JUN 2023 2018			1	1.E FE	611,610	102.9230	659,736	641,000	627,347		9,090			3.688	5.268	JD	1,970	23,640	03/23/2020	06/01/2023
806851AK7	SLB 3.9% 17 MAY 2028 144A			1	2.A FE	124,691	108.1020	134,046	124,000	124,519		(62)			3.900	3.823	MN	591	4,836	06/14/2019	05/17/2028
808513BN4	SCHW 0.75% 18 MAR 2024			1	1.F FE	474,763	99.5710	472,962	475,000	474,824		62			0.750	0.767	MS	1,019	1,781	03/16/2021	03/18/2024
822582CJ9	RDSALN 0.375% 15 SEP 2023		D		1.D FE	1,082,353	99.3420	1,077,861	1,085,000	1,083,491		880			0.375	0.457	MS	1,198	4,069	09/10/2020	09/15/2023
828807CS4	SPG 3.375% 01 OCT 2024			1	1.G FE	140,199	105.2060	142,028	135,000	138,097		(1,199)			3.375	2.425	AO	1,139	4,556	03/13/2020	10/01/2024
828807DL8	SPG 1.75% 01 FEB 2028			1	1.G FE	119,716	98.1480	117,778	120,000	119,752		36			1.750	1.786	FA	875	1,108	01/11/2021	02/01/2028
83051GAM0	SEB 2.2% 12 DEC 2022 144A		D		1.D FE	1,251,888	101.5440	1,269,300	1,250,000	1,250,614		(634)			2.200	2.147	JD	1,451	27,500	12/17/2019	12/12/2022
842587CV7	SO 3.25% 01 JUL 2026			1	2.B FE	393,563	105.8390	404,305	382,000	387,596		(1,097)			3.250	2.882	JJ	6,208	12,415	10/11/2016	07/01/2026
844741BH0	LUV 4.75% 04 MAY 2023				2.A FE	461,235	104.7330	470,251	449,000	454,817		(4,148)			4.750	3.750	MN	3,377	21,328	06/03/2020	05/04/2023
857477BM4	STT 2.901% 30 MAR 2026			1	1.F FE	65,242	104.5990	62,759	60,000	63,873		(1,171)			2.901	0.880	MS	440	1,741	10/30/2020	03/30/2026
857477BN2	STT 3.152% 30 MAR 2031			1	1.E FE	57,038	108.3530	54,177	50,000	56,218		(698)			3.152	1.540	MS	398	1,576	10/30/2020	03/30/2031
86765BAL3	ET 3.45% 15 JAN 2023			1	2.C FE	268,320	101.8210	269,826	265,000	265,486		(469)			3.450	3.217	JJ	4,343	9,143	10/26/2016	01/15/2023
86765BAT6	ET 3.9% 15 JUL 2026			1	2.C FE	48,802	107.4940	52,672	49,000	48,872		26			3.900	3.963	JJ	908	1,911	03/26/2019	07/15/2026
87264ABB0	TMUS 3.5% 15 APR 2025			1	2.C FE	69,987	105.9900	74,193	70,000	69,991		3			3.500	3.504	AO	517	613	05/25/2021	04/15/2025
883203CB5	TXT 3.0% 01 JUN 2030			1	2.B FE	162,222	103.2970	168,374	163,000	162,351		79			3.000	3.054	JD	408	4,890	03/10/2020	06/01/2030
89114QCD8	TD 1.9% 01 DEC 2022 MTN		A		1.E FE	339,623	101.2400	344,216	340,000	339,887		120			1.900	1.937	JD	538	6,460	10/07/2019	12/01/2022
89114TZE5	TD 0.7% 10 SEP 2024 MTN		A		1.E FE	1,396,882	98.7200	1,380,106	1,398,000	1,396,996		114			0.700	0.727	MS	3,017		09/07/2021	09/10/2024
89236TGX7	TOYOTA 3.0% 01 APR 2025 MTN				1.E FE	119,779	104.9540	125,945	120,000	119,853		42			3.000	3.040	AO	900	3,600	03/27/2020	04/01/2025
89236TGY5	TOYOTA 3.375% 01 APR 2030 MTN				1.E FE	105,929	109.6950	116,277	106,000	105,940		6			3.375	3.383	AO	894	3,578	03/27/2020	04/01/2030
89236THM0	TOYOTA 0.35% 14 OCT 2022 MTN				1.E FE	789,297	99.8560	788,862	790,000	789,722		352			0.350	0.395	AO	591	2,750	10/13/2020	10/14/2022
89236TJD8	TOYOTA 0.4% 06 APR 2023 MTN				1.E FE	481,610	99.7740	480,911	482,000	481,752		142			0.400	0.441	AO	455	948	04/06/2021	04/06/2023
89788JAA7	TFC 1.5% 10 MAR 2025 BKNT			1	1.F FE	264,454	100.6170	266,635	265,000	264,647		115			1.500	1.543	MS	1,226	3,975	03/04/2020	03/10/2025
89788JAB5	TFC 1.25% 09 MAR 2023 BKNT			1	1.F FE	1,542,919	100.6100	1,553,418	1,544,000	1,543,567		360			1.250	1.274	MS	6,004	19,300	03/04/2020	03/09/2023
90351DAF4	UBS 4.125% 15 APR 2026 144A		D		1.G FE	245,281	109.0940	250,916	230,000	239,999		(2,148)			4.125	3.036	AO	2,003	9,488	06/24/2019	04/15/2026
90932PAA6	UAL 4.0% 11 OCT 2027 A				2.B FE	217,354	104.6730	215,884	206,246	214,230		(407)			4.000	3.083	AO	1,833	8,250	06/14/2019	10/11/2027
911312BW5	UPS 5.3% 01 APR 2050			1	1.G FE	35,790	148.2370	53,365	36,000	35,796		4			5.300	5.339	AO	477	1,908	03/19/2020	04/01/2050
91159HHZ6	USB 1.45% 12 MAY 2025			1	1.E FE	258,702	100.4120	260,176	259,000	258,797		59			1.450	1.474	MN	511	3,756	05/08/2020	05/12/2025
91159JAA4	USB 2.95% 15 JUL 2022 MTN			1	1.F FE	599,208	101.1850	613,181	606,000	604,369		2,970			2.950	3.459	JJ	8,492	17,877	03/24/2020	07/15/2022
92343VCK8	VZ 4.862% 21 AUG 2046				2.A FE	301,162	129.1160	353,778	274,000	298,529		(541)			4.862	4.271	FA	4,811	13,322	10/11/2016	08/21/2046
92343VGF5	VZ 0.75% 22 MAR 2024				2.A FE	791,952	99.6080	788,895	792,000	791,965		12			0.750	0.752	MS	1,634	2,970	03/11/2021	03/22/2024
92345YAG1	VRSK 3.625% 15 MAY 2050			1	2.B FE	126,682	109.1410	139,700	128,000	126,723		26			3.625	3.682	MN	593	4,640	05/08/2020	05/15/2050
928668AZ5	VW 2.7% 26 SEP 2022 144A			2	2.A FE	1,152,356	101.4460	1,156,484	1,140,000	1,143,212		(4,228)			2.700	2.311	MS	8,123	30,780	12/16/2019	09/26/2022
92939UAC0	WEC 0.55% 15 SEP 2023				2.A FE	820,704	99.2130	814,539	821,000	820,831		98			0.550	0.562	MS	1,330	4,490	09/14/2020	09/15/2023
95000U2R3	WFC 1.654% 02 JUN 2024 MTN			1	1.E FE	778,000	100.8550	784,652	778,000	778,000					1.654	1.654	JD	1,037	12,868	05/26/2020	06/02/2024
961214EU3	WSTP 1.019% 18 NOV 2024		D		1.D FE	808,000	99.7550	806,020	808,000	808,000					1.019	1.019	MN	983		11/08/2021	11/18/2024
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						86,506,652	XXX	87,521,601	85,308,616	86,023,789		(262,979)			XXX	XXX	XXX	494,192	1,850,665	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
35563P2N8	SCRT 2021-2 MA 25-Nov-2060 2.000			4	1.A	140,889	100.7550	137,817	136,785	140,840		(49)			2.000	1.822	MON	228	1,368	06/01/2021	11/25/2060
35563P4U0	SCRT 2021-3 MA 25-Mar-2061 2.000			4	1.A	433,583	101.3470	428,303	422,611	432,250		(1,333)			2.000	1.861	MON	704	2,113	09/29/2021	03/25/2061
35563PGG8	SCRT 2018-3 MA 25-Aug-2057 3.388			4	1.A	509,800	103.7470	481,409	464,022	490,227		(19,573)			3.388	2.997	MON	1,310	12,548	08/02/2021	08/25/2057
35563PHF9	SCRT 2018-4 MA 25-Mar-2058 3.500			4	1.A	325,250	103.8490	345,750	332,936	325,652		(30)			3.500	3.638	MON	971	11,653	11/08/2018	03/25/2058
35563PJF7	SCRT 2019-1 MA 25-Jul-2058 3.500			4	1.A	420,549	103.9310	411,522	395,957	420,388		(161)			3.500	3.078	MON	1,155	4,620	08/25/2021	07/25/2058
35563PKG3	SCRT 2019-2 MA 25-Aug-2058 3.500			4	1.A	78,697	104.3460	80,289	76,945	78,645		(14)			3.500	3.335	MON	224	2,129	11/17/2021	08/25/2058
35563PML0	SCRT 2019-4 MA 25-Feb-2059 3.000			4	1.A	122,523	103.2750	118,541	114,782	122,358		(164)			3.000	2.574	MON	287	3,443	12/10/2020	02/25/2059
35563PQP7	SCRT 2020-2 MA 25-Nov-2059 2.000			4	1.A	159,487	100.8660	155,169	153,836	159,300		4,089			2.000	1.784	MON	256	3,077	07/09/2020	11/25/2059
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,190,778	XXX	2,158,800	2,097,874	2,169,660		(17,235)			XXX	XXX	XXX	5,135	40,951	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05493EAY8	BBCMS 2021-C9 A5 15-Feb-2054 2.299			4	1.A	159,649	100.0860	155,133	155,000	159,281		(368)			2.299	1.671	MON	297	2,673	02/17/2021	02/15/2054
056054AA7	BX 2019-XL A 15-Oct-2036 1.030			4	1.A	902,645	100.0280	902,898	902,645	902,645					1.030	1.214	MON	439	9,371	10/09/2019	10/15/2036
06540DBH7	BANK 2021-BN36 A5 15-Sep-2064 2.470			4	1.A	181,270	102.2780	180,009	176,000	181,154		(115)			2.470	1.840	MON	362	725	09/24/2021	09/15/2064
06541TBF5	BANK 2020-BN29 A4 15-Nov-2053 1.997			4	1.A	247,181	98.6800	236,832	240,000	246,445		(699)			1.997	1.374	MON	399	4,793	11/20/2020	11/15/2053
08160KAE4	BMARK 2019-B15 A5 15-Dec-2072 2.928			4	1.A	107,116	105.3120	109,524	104,000	106,486		(594)			2.928	2.286	MON	254	3,045	11/25/2019	12/15/2072
08161CAB7	BMARK 2018-B2 A2 15-Feb-2051 3.662			4	1.A	464,200	101.9490	448,576	440,000	449,463		(14,294)			3.662	(0.002)	MON	1,343	16,114	03/06/2020	02/15/2051
08162FAB9	BMARK 2019-B12 A2 15-Aug-2052 3.001			4	1.A	411,998	102.9920	411,968	400,000	406,501		(5,148)			3.001	1.831	MON	1,000	12,003	07/19/2019	08/15/2052
12593GAF9	COMM 2015-PC1 A5 10-Jul-2050 3.902			4	1.A	473,283	106.5950	472,216	443,000	473,777		494			3.902	0.015	MON	1,440		12/22/2021	07/10/2050
126192AD5	COMM 2012-LC4 A4 10-Dec-2044 3.288			4	1.A	71,585	99.9490	70,157	70,193	70,193		(561)			3.288	1.439	MON	192	2,329	10/24/2019	12/10/2044
12624BAC0	COMM 2012-CR1 A3 15-May-2045 3.391			4	1.A	579,132	100.1990	566,282	565,158	567,428		(11,310)			3.391	1.231	MON	1,597	23,224	01/15/2020	05/15/2045
12624PAE5	COMM 2012-CR3 A3 15-Oct-2045 2.822			4	1.A	199,594	100.5340	196,620	195,576	196,727		(2,785)			2.822	0.945	MON	460	5,519	05/19/2020	10/15/2045
12624QAR4	COMM 2012-CR4 A3 15-Oct-2045 2.853			4	1.A	394,354	101.0740	393,805	389,620	394,140		(214)			2.853	0.071	MON	926		12/07/2021	10/15/2045
12625FAE6	COMM 2013-CR7 A4 10-Mar-2046 3.213			4	1.A	103,004	101.7480	103,168	101,396	102,071		(896)			3.213	2.130	MON	271	3,258	04/03/2020	03/10/2046
12625KAE5	COMM 2013-CR8 A5 10-Jun-2046 3.612			4	1.A	475,831	102.9180	467,248	454,000	471,697		(4,134)			3.612	(1.740)	MON	1,367	4,100	08/31/2021	06/10/2046
17321JAD6	CGCMT 2013-GC15 A4 10-Sep-2046 4.371			4	1.A	1,245,547	104.6530	1,218,161	1,164,000	1,229,762		(15,785)			4.371	(1.883)	MON	4,240	17,032	11/04/2021	09/10/2046
17323CAE7	CGCMT 2015-GC27 A5 10-Feb-2048 3.137			4	1.A	212,047	104.1830	204,841	196,617	207,721		(4,183)			3.137	(0.543)	MON	514	6,168	10/20/2020	02/10/2048
17328HBB6	CGCMT 2019-GC43 A2 10-Nov-2052 2.982			4	1.A	235,868	103.2430	236,426	229,000	232,909		(2,786)			2.982	1.741	MON	569	6,829	10/29/2019	11/10/2052
36192KAT4	GSMS 2012-GCJ7 A4 10-May-2045 3.377			4	1.A	111,868	99.9780	104,563	104,586	104,699		(8,025)			3.377	2.143	MON	294	3,464	09/23/2019	05/10/2045
36198EAE5	GSMS 2013-GC13 A5 10-Jul-2046 4.031			4	1.A	610,278	103.6710	596,108	575,000	601,501		(8,692)			4.031	(1.931)	MON	1,932	10,114	09/17/2021	07/10/2046
36250GAN5	GSMS 2015-GC30 A3 10-May-2050 3.119			4	1.A	302,599	103.7150	293,802	283,279	297,707		(4,733)			3.119	0.107	MON	736	8,835	10/26/2020	05/10/2050
46638UAC0	JPMCC 2012-C8 A3 15-Oct-2045 2.829			4	1.A	1,842,662	100.7990	1,827,260	1,812,776	1,819,988		(21,693)			2.829	1.600	MON	4,274	51,285	12/17/2019	10/15/2045
61690VAZ1	MSBAM 2015-C26 A5 15-Oct-2048 3.531			4	1.A	473,670	106.3970	468,147	440,000	472,703		(968)			3.531	(0.328)	MON	1,295	1,295	11/09/2021	10/15/2048
61691ABL6	MSC 2015-UBS8 A4 15-Dec-2048 3.809			4	1.A	154,195	107.0450	146,652	137,000	150,864		(3,331)			3.809	(1.137)	MON	435	4,349	01/28/2021	12/15/2048
61761AAZ1	MSBAM 2012-C5 A4 15-Aug-2045 3.176			4	1.A	97,548	100.3360	95,551	95,231	95,626		(1,826)			3.176	1.544	MON	252	3,073	07/02/2019	08/15/2045
61762DAW1	MSBAM 2013-C9 A4 15-May-2046 3.102			4	1.A	902,866	101.7190	899,196	884,000	892,714		(9,874)			3.102	1.524	MON	2,285	27,422	07/16/2020	05/15/2046
61763MAF7	MSBAM 2014-C16 A5 15-Jun-2047 3.892			4	1.A	477,626	104.9120	468,957	447,000	462,027		(14,496)			3.892	1.089	MON	1,450	17,397	06/25/2019	06/15/2047
61763UAZ5	MSBAM 2014-C17 A5 15-Aug-2047 3.741			4	1.A	491,563	104.9080	480,479	458,000	488,742		(2,821)			3.741	(1.280)	MON	1,428	4,283	09/16/2021	08/15/2047
61765LAU4	MSBAM 2015-C24 A4 15-May-2048 3.732			4	1.A	376,976	106.6530	360,487	338,000	365,717		(10,762)			3.732	(0.696)	MON	1,051	12,614	07/31/2020	05/15/2048
90269CAD2	UBSBB 2012-C2 A4 10-May-2063 3.525			4	1.A	243,346	100.3030	236,715	236,000	237,788		(5,486)			3.525	0.452	MON	693	8,319	07/21/2020	05/10/2063
90269GAC5	UBSCM 2012-C1 A3 10-May-2045 3.400			4	1.A	32,147	99.9140	31,419	31,446	31,515		(611)			3.400	1.375	MON	89	1,069	12/17/2019	05/10/2045
90349DAD4	UBSBB 2012-C3 A4 10-Aug-2049 3.091			4	1.A	220,520	100.7300	220,464	218,866	219,010		(467)			3.091	2.732	MON	564	7,013	01/26/2018	08/10/2049
90349GBF1	UBSBB 2013-C6 A4 10-Apr-2046 3.244			4	1.A	137,099	101.8430	135,451	133,000	134,548		(2,425)			3.244	1.328	MON	360	4,314	12/13/2019	04/10/2046
92890NAU3	WFRBS 2012-C10 A3 15-Dec-2045 2.875			4	1.A	364,800	101.1300	366,091	362,000	362,862		(1,875)			2.875	2.223	MON	867	10,407	04/15/2020	12/15/2045
92937FAD3	WFRBS 2013-C12 A4 15-Mar-2048 3.198			4	1.A	825,775	101.5470	815,890	803,461	811,873		(13,311)			3.198	1.432	MON	2,141	31,695	12/20/2019	03/15/2048
92938CAD9	WFRBS 2013-C15 A4 15-Aug-2046 4.153			4	1.A	478,533	103.3530	471,290	456,000	476,281		(2,251)			4.153	(1.304)	MON	1,578	3,156	10/13/2021	08/15/2046
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						14,608,375	XXX	14,392,386	14,041,850	14,424,565		(177,025)			XXX	XXX	XXX	37,394	327,287	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00179VAA4	AMSR 2021-SFR2 A 17-Aug-2038 1.527			4	1.A FE	232,998	97.7460	227,748	233,000	232,998					1.527	1.501	MON	296	1,423	06/23/2021	08/17/2038
01627AAA6	ADC 2021-1A A2 15-Aug-2046 1.9375			4	1.G FE	161,000	98.4980	158,582	161,000	161,000					1.937	1.937	MON	139	953	08/11/2021	08/15/2046
09690AAC7	BMWLT 2021-2 A3 26-Dec-2024 0.330			4	1.A FE	415,957	99.2370	412,826	416,000	415,963		6			0.330	0.339	MON	23	381	09/08/2021	12/26/2024
12530MAA3	SORT 2020-1 A1 15-Jul-2060 1.690			4	1.D FE	134,990	99.2160	132,427	133,473	134,577		(220)			1.690	1.231	MON	100	2,269	08/13/2020	07/15/2060
12652VAC1	CNH 2018-A A3 17-Jul-2023 3.120			4	1.A FE	22,141	100.0980	21,954	21,933	22,033		27			3.120	2.555	MON	30	684	03/13/2020	07/17/2023
14041NFV8	COMET 2019-A3 A3 15-Aug-2028 2.060			4	1.A FE	134,905	102.8350	133,686	130,000	133,583		(804)			2.060	0.890	MON	119	2,678	03/10/2020	08/15/2028
14041NFY2	COMET 2021-A3 A3 16-Nov-2026 1.040			4	1.A FE	443,939	99.5780	442,126	444,000	443,939					1.040	1.049	MON	398		11/18/2021	11/16/2026
14043TAH9	COPAR 2019-2 A4 18-Feb-2025 1.960			4	1.A FE	355,901	101.4540	361,176	356,000	355,942		15			1.960	1.970	MON	310	6,978	09/10/2019	02/18/2025
233046AS0	DNKN 2021-1A A23 20-Nov-2051 2.791			4	2.B FE	268,000	99.7470	267,322	268,000	268,000					2.791	2.791	FMAN	1,454		10/15/2021	11/20/2051
25755TAN0	DPABS 2021-1A A2I 25-Apr-2051 2.662			4	2.A FE	261,685	100.4210	262,787	261,685	261,685					2.662	2.662	JAJO	1,277	3,657	04/08/2021	04/25/2051
34528QGW8	FORDF 2019-2 A 15-Apr-2026 3.060			4	1.A FE	1,338,949	104.2150	1,290,182	1,238,000	1,309,270		(27,674)			3.060	(1.674)	MON	1,684	35,840	02/02/2021	04/15/2026
345329AC0	FORDL 2021-B A3 15-Oct-2024 0.370			4	1.A FE	631,889	99.2930	627,530	632,000	631,902		13			0.370	0.387	MON	104	526	09/21/2021	10/15/2024
34532PAA8	FORDR 2019-1 A 15-Jul-2030 3.520			4	1.A FE	632,651	104.8410	614,368	586,000	613,620		(16,952)			3.520	(0.844)	MON	917	20,627	07/21/2020	07/15/2030
361886CD4	GFORT 2019-2 A 15-Apr-2026 2.900			4	1.A FE	616,596	103.6250	598,953	578,000	609,470		(7,126)			2.900	(1.583)	MON	745	10,210	08/06/2021	04/15/2026
36255JAD6	GMCAR 2018-3 A3 16-May-2023 3.020			4	1.A FE	26,699	100.2240	23,448	23,396	23,363		19			3.020	3.219	MON	29	758	10/16/2018	05/16/2023

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 FOREIGN	Codes 5 Bond CHAR	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of Interest	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
36256XAD4	GMCAR 2019-1 A3 16-Nov-2023 2.970			4	1.A FE	120,152	100.4330	108,546	108,078	108,076		5			2.970	2.976	MON	134	3,389	01/08/2019	11/16/2023
36258NAC6	GMCAR 2020-1 A3 16-Sep-2024 1.840			4	1.A FE	960,886	100.8240	969,031	961,112	961,012		80			1.840	1.854	MON	737	17,684	01/08/2020	09/16/2024
380144AC9	GMALT 2021-2 A3 20-May-2024 0.340			4	1.A FE	475,925	99.5160	473,696	476,000	475,944		19			0.340	0.354	MON	49	922	05/18/2021	05/20/2024
437301AA2	HPA 2020-2 A 17-Jan-2041 1.532			4	1.A FE	136,981	96.4980	132,185	136,982	136,982					1.532	1.532	MON	82	2,099	10/29/2020	01/17/2041
43814WAC9	HAROT 2019-1 A3 20-Mar-2023 2.830			4	1.A FE	282,890	100.6840	280,519	278,613	280,300		(1,100)			2.830	1.893	MON	285	7,885	12/20/2019	03/20/2023
43815NAC8	HAROT 2019-3 A3 15-Aug-2023 1.780			4	1.A FE	249,192	100.5710	247,292	245,888	247,554		(1,638)			1.780	0.065	MON	195	3,283	03/17/2021	08/15/2023
44891JAC2	HART 2019-B A3 15-Feb-2024 1.940			4	1.A FE	733,781	100.6430	738,533	733,815	733,804		13			1.940	1.943	MON	633	14,236	10/29/2019	02/15/2024
44891JAC2	HALST 2021-C A3 16-Sep-2024 0.38			4	1.A FE	475,957	99.1810	472,102	476,000	475,962		5			0.380	0.380	MON	80	417	09/14/2021	09/16/2024
44935FAD6	HART 2021-C A3 15-May-2026 0.740			4	1.A FE	474,894	99.3140	471,742	475,000	474,898		4			0.740	0.754	MON	156	273	11/09/2021	05/15/2026
46185JAA6	IHSFR 2018-SFR1 A 17-Mar-2037 0.810			4	1.A FE	432,193	100.0000	432,193	432,193	432,193		24,639			0.810	0.773	MON	146	3,524	01/26/2018	03/17/2037
50116YAC5	KCOT 2020-2A A3 15-Oct-2024 0.590			4	1.A FE	404,930	99.7030	403,797	405,000	404,957		19			0.590	0.600	MON	106	2,390	07/21/2020	10/15/2024
58772WAC7	MBART 2021-1 A3 15-Jun-2026 0.460			4	1.A FE	515,933	98.8390	510,009	516,000	515,937		5			0.460	0.468	MON	105	547	09/15/2021	06/15/2026
63942BAA2	NAVSL 2021-A A 15-May-2069 0.840			4	1.A FE	282,103	98.7460	278,739	282,279	282,117		14			0.840	0.856	MON	105	1,581	04/22/2021	05/15/2069
65341KBK1	NFMOT 2019-2A A2 15-Oct-2024 2.070			4	1.A FE	755,825	101.0880	764,225	756,000	755,950		74			2.070	2.085	MON	696	15,649	10/08/2019	10/15/2024
65341KBN5	NFMOT 2020-1A A2 15-Feb-2025 1.550			4	1.A FE	202,994	100.7340	204,490	203,000	202,998		2			1.550	1.552	MON	140	3,147	03/04/2020	02/15/2025
65479JAD5	NAROT 2019-C A3 15-Jul-2024 1.930			4	1.A FE	330,099	100.8070	332,780	330,116	330,109		5			1.930	1.933	MON	283	6,371	10/16/2019	07/15/2024
65479MAC0	NAROT 2020-A A3 16-Dec-2024 1.380			4	1.A FE	417,521	100.5160	419,713	417,558	417,534		7			1.380	1.384	MON	256	5,762	04/22/2020	12/16/2024
66981FAA8	AMSR 2020-SFR4 A 17-Nov-2037 1.355			4	1.A FE	570,983	97.5000	556,725	571,000	570,983					1.355	1.333	MON	645	7,737	09/16/2020	11/17/2037
67181DAA9	OAKIG 2020-1A A1 20-Nov-2050 1.850			4	1.A FE	157,952	99.0700	156,489	157,958	157,954		(3)			1.850	1.852	MON	89	2,922	11/06/2020	11/20/2050
69688AAL5	PLMRS 2013-2A A1A3 17-Oct-2031 1.122		D	4	1.A FE	250,000	99.7240	249,310	250,000	250,000					1.122	1.122	JAJO	577	1,198	04/29/2021	10/17/2031
74331AAA0	PROG 2019-SFR4 A 17-Oct-2036 2.687			4	1.A FE	159,996	101.2870	162,059	160,000	159,996					2.687	2.641	MON	358	4,299	09/18/2019	10/17/2036
74333BAA6	PROG 2019-SFR1 A 17-Aug-2035 3.422			4	1.A FE	709,105	100.0700	693,801	693,315	702,436		(6,131)			3.422	2.180	MON	1,977	23,725	05/28/2020	08/17/2035
74333DAA2	PROG 2021-SFR2 A 19-Apr-2038 1.546			4	1.A FE	161,998	98.1170	158,950	162,000	161,998					1.546	1.519	MON	209	1,621	03/23/2021	04/19/2038
74333EAA0	PROG 2021-SFR4 A 17-May-2038 1.558			4	1.A FE	746,988	98.2720	734,092	747,000	746,988					1.558	1.531	MON	970	6,627	04/22/2021	05/17/2038
78520EAA4	SDCP 2020-1 A2 20-Apr-2045 3.812			4	1.E FE	106,252	104.0710	111,356	107,000	106,491		224			3.812	4.101	MON	125	4,067	04/23/2020	04/20/2045
78520EAB2	SDCP 2021-1 A2 20-Jun-2046 1.881			4	1.E FE	266,000	98.7280	262,616	266,000	266,000					1.881	1.881	MON	153	2,363	06/25/2021	06/20/2046
83405NAA4	SOFI 2021-B AFX 15-Feb-2047 1.140			4	1.A FE	451,255	98.2640	443,477	451,312	451,257		3			1.140	1.143	MON	229	1,100	09/23/2021	02/15/2047
85236KAA0	SIDC 2019-1A A2 25-Feb-2044 4.540			4	1.G FE	158,263	103.6100	153,025	147,693	154,867		2,455			4.540	0.249	MON	112	6,687	11/19/2020	02/25/2044
85236KAD4	SIDC 2020-1A A2 25-Aug-2045 1.893			4	1.G FE	740,000	98.2840	727,302	740,000	740,000					1.893	1.895	MON	233	13,969	08/24/2020	08/25/2045
86213CAB1	STR 2015-1A A2 20-Apr-2045 4.170			4	1.E FE	483,011	102.4850	483,456	471,733	476,355		(5,323)			4.170	3.580	MON	601	19,671	11/03/2016	04/20/2045
87342RAH7	BELL 2021-1A A2II 25-Aug-2051 2.294			4	2.B FE	161,000	98.8520	159,152	161,000	161,000					2.294	2.294	FMAN	369	985	08/11/2021	08/25/2051
89239RAC0	TAOT 2020-B A3 15-Aug-2024 1.360			4	1.A FE	553,851	100.4850	556,649	553,962	553,893		23			1.360	1.369	MON	335	7,534	04/20/2020	08/15/2024
89613JAA8	TAH 2020-SFR2 A 17-Nov-2039 1.482			4	1.A FE	160,779	96.5050	155,164	160,783	160,779					1.482	1.464	MON	199	2,661	10/27/2020	11/17/2039
92212KAA4	VDC 2019-1A A2 15-Jul-2044 3.188			4	1.G FE	456,651	102.1520	448,958	439,500	453,550		(3,101)			3.188	0.764	MON	623	8,173	05/21/2021	07/15/2044
92212KAB2	VDC 2020-1A A2 15-Sep-2045 1.645			4	1.G FE	879,000	97.7570	859,284	879,000	879,000					1.645	1.645	MON	643	14,460	09/22/2020	09/15/2045
92348AAA3	VZOT 2019-C A1A 22-Apr-2024 1.940			4	1.A FE	1,013,102	100.6850	1,021,438	1,014,489	1,014,034		600			1.940	2.033	MON	601	19,681	12/20/2019	04/22/2024
92348TAA2	VZOT 2020-A A1A 22-Jul-2024 1.850			4	1.A FE	759,915	100.7490	765,692	760,000	759,968		36			1.850	1.857	MON	430	14,060	01/21/2020	07/22/2024
92348XAA3	VZOT 2018-A A1A 20-Apr-2023 3.230			4	1.A FE	1,914	100.1580	1,917	1,914	1,914					3.230	3.230	MON	2	62	10/02/2018	04/20/2023
92868JAD8	VALET 2020-1 A3 20-Nov-2024 0.980			4	1.A FE	386,466	100.2540	387,474	386,492	386,478		9			0.980	0.984	MON	116	3,788	05/12/2020	11/20/2024
98162HAC4	WOLS 2020-A A3 17-Jan-2023 1.700			4	1.A FE	699,935	100.5540	703,878	700,000	699,976		21			1.700	1.706	MON	529	11,900	02/04/2020	01/17/2023
98162RAD0	WOART 2019-C A3 16-Dec-2024 1.960			4	1.A FE	313,289	100.7000	311,984	309,815	311,488		(1,269)			1.960	1.257	MON	270	6,072	04/22/2020	12/16/2024
98162VAD1	WOART 2019-B A3 15-Jul-2024 2.590			4	1.A FE	47,310	100.6430	47,045	46,744	46,903		(228)			2.590	1.879	MON	54	1,211	06/25/2019	07/15/2024
98163EAD8	WOART 2018-C A3 15-Nov-2023 3.130			4	1.A FE	84,905	100.5260	85,360	84,913	84,912		3			3.130	3.135	MON	118	2,658	07/24/2018	11/15/2023
98163LAC4	WOART 2021-B A3 15-Jun-2026 0.420			4	1.A FE	475,931	98.8030	470,302	476,000	475,939		8			0.420	0.426	MON	89	1,144	05/11/2021	06/15/2026
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						23,886,407	XXX	23,681,662	23,615,744	23,788,831		(43,216)			XXX	XXX	XXX	22,469	366,518	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						127,192,212	XXX	127,754,449	125,064,084	126,406,845		(500,455)			XXX	XXX	XXX	559,190	2,585,421	XXX	XXX
7699999 Subtotals - Issuer Obligations						153,744,874	XXX	154,421,950	153,033,542	153,309,051	23,812	(244,984)			XXX	XXX	XXX	619,187	2,088,252	XXX	XXX
7799999 Subtotals - Residential Mortgage-Backed Securities						17,746,064	XXX	17,725,860	16,900,342	17,590,853		50,708			XXX	XXX	XXX	39,644	387,274	XXX	XXX
7899999 Subtotals - Commercial Mortgage-Backed Securities						15,975,352	XXX	15,770,341	15,401,444	15,785,773		(178,063)			XXX	XXX	XXX	39,887	356,521	XXX	XXX
7999999 Subtotals - Other Loan-Backed and Structured Securities						25,631,030	XXX	25,416,995	25,282,704	25,518,069		(31,175)			XXX	XXX	XXX	33,596	418,553	XXX	XXX
8399999 Grand Total - Bonds						213,097,320	XXX	213,335,146	210,618,032	212,203,746	23,812	(403,514)			XXX	XXX	XXX	732,314	3,250,600	XXX	XXX

1. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number													
1A	1A	118,126,729	1B	616,622	1C	1,887,127	1D	4,580,157	1E	10,870,659	1F	18,768,431	1G 19,802,612
1B	2A	19,183,208	2B	15,137,600	2C	3,230,601							
1C	3A		3B		3C								
1D	4A		4B		4C								
1E	5A		5B		5C								
1F	6												

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	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	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 (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
8999999 Total Preferred Stocks								XXX											XXX	XXX

NONE

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
88579Y101	3M CO(NYS)			216.000	38,368	177.630	38,368	39,716		1,279		613		613		09/21/2020	
002824100	ABBOTT LABORATORIES			640.000	90,074	140.741	90,074	24,771		1,152		20,000		20,000		01/05/2017	
00287Y109	ABBVIE INC			646.000	87,468	135.399	87,468	43,673		3,359		18,250		18,250		06/22/2020	
003654100	ABIOMED INC			16.000	5,747	359.188	5,747	3,196				560		560		08/02/2019	
G1151C101	ACCENTURE PLC-CL A (NYS)		C	228.000	94,517	414.548	94,517	30,102		667		34,962		34,962		03/18/2020	
00507V109	ACTIVISION BLIZZARD INC(NSM)			278.000	18,495	66.529	18,495	12,467		131		(7,317)		(7,317)		09/18/2017	
00724F101	ADOBE INC			174.000	98,668	567.057	98,668	24,704				11,648		11,648		03/18/2020	
00751Y106	ADVANCE AUTO PARTS INC			24.000	5,757	239.875	5,757	4,081	30	60		1,977		1,977		12/29/2016	
007903107	ADVANCED MICRO DEVICES			424.000	61,014	143.901	61,014	12,183				22,129		22,129		12/23/2019	
00130H105	AES CORP			310.000	7,533	24.300	7,533	3,650		187		248		248		12/29/2016	
001055102	AFLAC INC			274.000	15,999	58.391	15,999	9,577		362		3,814		3,814		12/29/2016	
00846U101	AGILENT TECHNOLOGIES INC			113.000	18,040	159.646	18,040	5,173		88		4,651		4,651		12/29/2016	
009158106	AIR PRODUCTS & CHEMICALS INC(NYS)			79.000	24,037	304.266	24,037	12,763	238	461		2,452		2,452		03/18/2020	
00971T101	AKAMAI TECHNOLOGIES INC			59.000	6,905	117.034	6,905	2,832				711		711		08/04/2017	
011659109	ALASKA AIR GROUP INC(NYS)			42.000	2,188	52.095	2,188	2,305				4		4		02/27/2020	
012653101	ALBEMARLE CORP			37.000	8,649	233.757	8,649	2,635	28	58		3,191		3,191		01/08/2020	
015271109	ALEXANDRIA REAL ESTATE EQUIT			43.000	9,587	222.953	9,587	5,445	96	190		1,924		1,924		03/18/2019	
016255101	ALIGN TECHNOLOGY INC(NSM)			26.000	17,087	657.192	17,087	4,806				3,193		3,193		06/24/2019	
G0176J109	ALLEGION PLC		C	33.000	4,371	132.455	4,371	2,128		36		530		530		12/29/2016	
018802108	ALLIANT ENERGY CORP			103.000	6,331	61.466	6,331	3,920		199		1,024		1,024		12/29/2016	
020002101	ALLSTATE CORP(NYS)			116.000	13,647	117.647	13,647	8,640	157	345		896		896		12/29/2016	
02079K305	ALPHABET INC-CL A			108.000	312,880	2,897.037	312,880	93,226				123,595		123,595		06/24/2019	
02079K107	ALPHABET INC-CL C			108.000	312,508	2,893.593	312,508	97,023				123,305		123,305		06/24/2019	
02209S103	ALTRIA GROUP INC			674.000	31,941	47.390	31,941	45,791	605	2,346		4,307		4,307		12/29/2016	
023135106	AMAZON.COM INC			160.000	533,494	3,334.338	533,494	207,318				13,836		13,836		03/22/2021	
G0250X107	AMCOR PLC		C	293.000	3,519	12.010	3,519	2,009		138		70		70		03/13/2020	
023608102	AMEREN CORPORATION			90.000	8,011	89.011	8,011	4,722		198		986		986		12/29/2016	
02376R102	AMERICAN AIRLINES GROUP INC			153.000	2,748	17.961	2,748	3,800				335		335		02/25/2020	
025537101	AMERICAN ELECTRIC POWER			179.000	15,926	88.972	15,926	11,310		537		1,020		1,020		12/29/2016	
025816109	AMERICAN EXPRESS CO			240.000	39,264	163.600	39,264	17,678		413		10,246		10,246		12/29/2016	
026874784	AMERICAN INTERNATIONAL GROUP			315.000	17,911	56.860	17,911	20,686		403		5,985		5,985		12/29/2016	
03027X100	AMERICAN TOWER CORP			170.000	49,725	292.500	49,725	23,821	430	818		11,143		11,143		06/21/2021	
030420103	AMERICAN WATER WORKS CO INC(NYS)			65.000	12,276	188.862	12,276	5,217		153		2,300		2,300		09/23/2019	
03076C106	AMERIPRISE FINANCIAL INC (NYS)			42.000	12,670	301.667	12,670	4,605		186		4,508		4,508		12/29/2016	
03073E105	AMERISOURCEBERGEN CORP(NYS)			54.000	7,176	132.889	7,176	4,306		96		1,897		1,897		12/29/2016	
031100100	AMETEK INC			82.000	12,057	147.037	12,057	3,980		66		2,140		2,140		12/29/2016	
031162100	AMGEN INC			214.000	48,144	224.972	48,144	31,917		1,507		(1,059)		(1,059)		06/19/2017	
032095101	AMPHENOL CORP-CL A(NYS)			212.000	18,542	87.462	18,542	7,137	73	123		4,680		4,680		12/29/2016	
032654105	ANALOG DEVICES INC(NSM)			195.000	34,275	175.769	34,275	20,121		451		4,358		4,358		08/26/2021	
03662Q105	ANSYS INC(NSM)			31.000	12,435	401.129	12,435	4,166				1,157		1,157		06/18/2018	
036752103	ANTHEM INC			91.000	42,182	463.538	42,182	16,295		411		12,963		12,963		06/24/2019	
G0403H108	AON PLC-CLASS A			84.000	25,247	300.560	25,247	9,548		135		7,500		7,500		04/01/2020	
03743Q108	APA CORP			158.000	4,249	26.892	4,249	10,083		18		(5,834)		(5,834)		03/02/2021	
037833100	APPLE INC			5,764.000	1,023,513	177.570	1,023,513	174,020		4,986		258,688		258,688		03/18/2020	
038222105	APPLIED MATERIALS INC			337.000	53,030	157.359	53,030	10,984		317		23,947		23,947		12/29/2016	
G6095L109	APTIV PLC		C	90.000	14,846	164.956	14,846	5,048				3,119		3,119		12/05/2017	
039483102	ARCHER-DANIELS-MIDLAND CO			207.000	13,991	67.589	13,991	9,411		306		3,556		3,556		12/29/2016	
040413106	ARISTA NETWORKS INC			76.000	10,925	143.750	10,925	4,985				5,404		5,404		06/24/2019	
363576109	ARTHUR J GALLAGHER & CO			70.000	11,877	169.671	11,877	3,631		134		3,217		3,217		12/29/2016	
04621X108	ASSURANT INC			20.000	3,117	155.850	3,117	1,862		53		393		393		12/29/2016	
00206R102	AT&T INC			2,651.000	65,215	24.600	65,215	96,202		5,514		(11,028)		(11,028)		12/24/2018	
049560105	ATMOS ENERGY CORP			41.000	4,296	104.780	4,296	4,166		105		383		383		03/18/2019	
052769106	AUTODESK INC			79.000	22,214	281.190	22,214	7,549				(1,908)		(1,908)		12/24/2018	
053015103	AUTOMATIC DATA PROCESSING(NSM)			155.000	38,220	246.581	38,220	17,097	305	577		10,909		10,909		06/24/2019	
053332102	AUTOZONE INC			8.000	16,771	2,096.375	16,771	5,813				7,288		7,288		03/18/2019	
053484101	AVALONBAY COMMUNITIES INC			58.000	14,650	252.586	14,650	10,708	184	369		5,345		5,345		03/18/2020	
053611109	AVERY DENNISON CORP			30.000	6,497	216.567	6,497	2,121		80		1,844		1,844		12/29/2016	
05722G100	BAKER HUGHES CO			230.000	5,534	24.061	5,534	14,755		166		738		738		07/03/2017	
058498106	BALL CORP(NYS)			122.000	11,745	96.270	11,745	4,614		85		377		377		12/29/2016	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
060505104	BANK OF AMERICA CORP(NYS)			2,955.000	131,468	44.490	131,468	64,718		2,305		41,902		41,902		12/29/2016	
064058100	BANK OF NEW YORK MELLON CORP			307.000	17,831	58.081	17,831	14,492		399		4,801		4,801		12/29/2016	
070830104	BATH & BODY WORKS INC			87.000	6,072	69.793	6,072	2,371		39		6,222		6,222		12/29/2016	
071813109	BAXTER INTERNATIONAL INC			185.000	15,880	85.838	15,880	8,643	97	194		1,036		1,036		09/23/2019	
075887109	BECTON DICKINSON AND CO			107.000	26,908	251.477	26,908	23,389		360		135		135		06/22/2020	
084670702	BERKSHIRE HATHAWAY INC-CL B			694.000	207,506	299.000	207,506	122,065				46,588		46,588		03/18/2020	
086516101	BEST BUY CO INC (NYS)			81.000	8,230	101.605	8,230	3,465	45	215		147		147		12/29/2016	
09062X103	BIOGEN INC(NSM)			55.000	13,196	239.927	13,196	14,645				(272)		(272)		06/24/2019	
090572207	BIO-RAD LABORATORIES-A			10.000	7,556	755.600	7,556	4,499				1,726		1,726		06/22/2020	
09073M104	BIO-TECHNE CORP(NSM)			20.000	10,347	517.350	10,347	9,224				1,122		1,122		12/20/2021	
09247X101	BLACKROCK INC			52.000	47,609	915.558	47,609	23,159		859		10,089		10,089		06/22/2020	
097023105	BOEING CO/THE(NYS)			202.000	40,667	201.322	40,667	34,506				(2,573)		(2,573)		06/22/2020	
09857L108	BOOKING HOLDINGS INC			15.000	35,988	2,399.200	35,988	23,598				2,579		2,579		03/19/2018	
099724106	BORGWARNER INC			77.000	3,470	45.065	3,470	2,733		52		495		495		01/28/2020	
101121101	BOSTON PROPERTIES INC(NYS)			49.000	5,644	115.184	5,644	6,067	96	192		1,012		1,012		09/24/2018	
101137107	BOSTON SCIENTIFIC CORP			515.000	21,877	42.480	21,877	11,206				3,363		3,363		12/29/2016	
110122108	BRISTOL-MYERS SQUIBB CO(NYS)			848.000	52,873	62.350	52,873	49,505	415	1,662		271		271		11/21/2019	
11135F101	BROADCOM INC			152.000	101,142	665.408	101,142	34,240		2,229		34,205		34,205		03/22/2021	
11133T103	BROADRIDGE FINANCIAL SOLUTIO(NYS)			41.000	7,496	182.829	7,496	4,715	50	97		1,214		1,214		06/18/2018	
115637209	BROWN-FORMAN CORP-CLASS B			68.000	4,954	72.853	4,954	2,456	12	130		(447)		(447)		12/29/2016	
12541W209	C.H. ROBINSON WORLDWIDE INC(NSM)			48.000	5,166	107.625	5,166	3,537	50	98		660		660		12/29/2016	
127387108	CADENCE DESIGN SYS INC(NSM)			103.000	19,194	186.350	19,194	4,447				5,142		5,142		12/19/2017	
12769G100	CAESARS ENTERTAINMENT INC			70.000	6,547	93.529	6,547	6,094				453		453		03/22/2021	
134429109	CAMPBELL SOUP CO(NYS)			62.000	2,695	43.468	2,695	3,778		92		(303)		(303)		12/29/2016	
14040H105	CAPITAL ONE FINANCIAL CORP			160.000	23,214	145.088	23,214	13,940		416		7,398		7,398		12/29/2016	
14149Y108	CARDINAL HEALTH INC(NYS)			107.000	5,509	51.486	5,509	7,755	105	209		(221)		(221)		12/29/2016	
143130102	CARMAX INC(NYS)			57.000	7,423	130.228	7,423	3,633				2,039		2,039		12/29/2016	
143658300	CARNIVAL CORP			207.000	4,165	20.121	4,165	9,362				(704)		(704)		06/21/2021	
14448C104	CARRIER GLOBAL CORP			289.000	15,675	54.239	15,675	5,412	78	139		4,774		4,774		04/03/2020	
148806102	CATALENT INC			50.000	6,402	128.040	6,402	4,220				1,198		1,198		09/21/2020	
149123101	CATERPILLAR INC			197.000	40,728	206.741	40,728	19,360		843		4,870		4,870		12/24/2018	
12503M108	CBOE GLOBAL MARKETS INC			40.000	5,216	130.400	5,216	3,972		72		1,491		1,491		09/18/2017	
12504L109	CBRE GROUP INC - A			125.000	13,564	108.512	13,564	3,903				5,724		5,724		12/29/2016	
12514G108	CDW CORP/DE(NSM)			51.000	10,444	204.784	10,444	6,196		87		3,722		3,722		09/23/2019	
150870103	CELANESE CORP(NYS)			40.000	6,722	168.050	6,722	3,436		109		1,525		1,525		12/24/2018	
15135B101	CENTENE CORP			211.000	17,386	82.398	17,386	11,965				4,720		4,720		01/24/2020	
15189T107	CENTERPOINT ENERGY INC			204.000	5,694	27.912	5,694	5,042		133		1,279		1,279		12/29/2016	
15677J108	CERIDIAN HCM HOLDING INC			40.000	4,178	104.450	4,178	3,952				226		226		12/20/2021	
156782104	CERNER CORP(NSM)			116.000	10,773	92.871	10,773	5,564	57	102		1,669		1,669		12/29/2016	
125269100	CF INDUSTRIES HOLDINGS INC			81.000	5,733	70.778	5,733	2,555		97		2,598		2,598		12/29/2016	
159864107	CHARLES RIVER LABORATORIES(NYS)			20.000	7,536	376.800	7,536	7,213				322		322		06/21/2021	
16119P108	CHARTER COMMUNICATIONS INC-A(NSM)			46.000	29,991	651.978	29,991	14,157				(441)		(441)		06/24/2019	
166764100	CHEVRON CORP			715.000	83,905	117.350	83,905	89,324		3,797		23,524		23,524		10/06/2020	
169656105	CHIPOTLE MEXICAN GRILL INC			9.000	15,734	1,748.222	15,734	4,253				3,254		3,254		09/23/2019	
H1467J104	CHUBB LTD(NYS)		C	162.000	31,316	193.309	31,316	21,459	256	512		6,381		6,381		12/24/2018	
171340102	CHURCH & DWIGHT CO INC			90.000	9,225	102.500	9,225	4,033		91		1,374		1,374		12/29/2016	
125523100	CIGNA CORP			134.000	30,770	229.627	30,770	20,296		536		2,874		2,874		12/21/2018	
172062101	CINCINNATI FINANCIAL CORP			55.000	6,266	113.927	6,266	4,183	33	137		1,461		1,461		12/29/2016	
172908105	CINTAS CORP(NSM)			29.000	12,852	443.172	12,852	4,747		99		2,602		2,602		06/24/2019	
17275R102	CISCO SYSTEMS INC			1,542.000	97,717	63.370	97,717	46,906		2,267		28,712		28,712		12/29/2016	
172967424	CITIGROUP INC(NYS)			776.000	46,863	60.390	46,863	45,760		1,583		(986)		(986)		12/29/2016	
174610105	CITIZENS FINANCIAL GROUP			162.000	7,655	47.253	7,655	5,724		253		1,861		1,861		12/29/2016	
177376100	CITRIX SYSTEMS INC			42.000	3,973	94.595	3,973	3,035		62		(1,491)		(1,491)		12/29/2016	
189054109	CLOROX COMPANY (NYS)			45.000	7,846	174.356	7,846	5,883		204		(1,240)		(1,240)		06/24/2019	
12572Q105	CME GROUP INC			129.000	29,471	228.457	29,471	17,824	741	787		5,987		5,987		06/24/2019	
125896100	CMS ENERGY CORP			108.000	7,025	65.046	7,025	4,513		188		436		436		12/29/2016	
191216100	COCA-COLA CO/THE			1,400.000	82,894	59.210	82,894	58,297		2,352		6,118		6,118		12/29/2016	
192446102	COGNIZANT TECH SOLUTIONS-A			199.000	17,655	88.719	17,655	11,185		191		1,347		1,347		12/29/2016	
194162103	COLGATE-PALMOLIVE CO			310.000	26,455	85.339	26,455	20,399		555		(53)		(53)		12/29/2016	
20030N101	COMCAST CORP-CLASS A			1,645.000	82,793	50.330	82,793	57,766		1,612		(3,405)		(3,405)		12/29/2016	

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	
200340107	COMERICA INC(NYS)			44.000	3,828	87.000	3,828	2,972	60	120		1,370		1,370		12/29/2016	
205887102	CONAGRA BRANDS INC(NYS)			180.000	6,147	34.150	6,147	7,173		212		(380)		(380)		12/29/2016	
20825C104	CONOCOPHILLIPS			485.000	35,007	72.179	35,007	29,238	97	849		9,780		9,780		01/15/2021	
209115104	CONSOLIDATED EDISON INC(NYS)			119.000	10,153	85.319	10,153	8,792		369		1,553		1,553		12/29/2016	
21036P108	CONSTELLATION BRANDS INC-A(NYS)			59.000	14,807	250.966	14,807	9,986		179		1,883		1,883		06/24/2019	
216648402	COOPER COS INC/THE			18.000	7,541	418.944	7,541	5,396		1		1,001		1,001		06/24/2019	
217204106	COPART INC(NSM)			75.000	11,372	151.627	11,372	3,917				1,828		1,828		09/24/2018	
219350105	CORNING INC			293.000	10,908	37.229	10,908	7,171		281		360		360		12/29/2016	
22052L104	CORTEVA INC			274.000	12,955	47.281	12,955	8,819		148		2,345		2,345		06/03/2019	
22160K105	COSTCO WHOLESALE CORP			159.000	90,264	567.698	90,264	29,536		488		30,356		30,356		03/18/2020	
127097103	COTERRA ENERGY INC			150.000	2,850	19.000	2,850	3,407		168		408		408		12/29/2016	
22822V101	CROWN CASTLE INTL CORP			150.000	31,311	208.740	31,311	15,251		819		7,433		7,433		09/23/2019	
126408103	CSX CORP(NSM)			846.000	31,810	37.600	31,810	10,221		276		6,218		6,218		12/29/2016	
231021106	CUMMINS INC			53.000	11,561	218.132	11,561	7,614		297		(475)		(475)		06/24/2019	
126650100	CVS HEALTH CORP			469.000	48,382	103.160	48,382	37,615		938		16,349		16,349		11/29/2018	
235851102	DANAHER CORP			231.000	76,001	329.009	76,001	19,274	91	187		24,687		24,687		09/23/2019	
237194105	DARDEN RESTAURANTS INC			42.000	6,327	150.643	6,327	3,100		145		1,324		1,324		12/29/2016	
23918K108	DAVITA INC (NYS)			32.000	3,640	113.750	3,640	2,062				(116)		(116)		12/29/2016	
244199105	DEERE & CO(NYS)			102.000	34,975	342.892	34,975	12,086	192	368		7,532		7,532		12/24/2018	
247361702	DELTA AIR LINES INC(NYS)			209.000	8,168	39.081	8,168	10,355				(236)		(236)		12/29/2016	
24906P109	DENTSPLY SIRONA INC			83.000	4,631	55.795	4,631	4,851	17	35		285		285		12/29/2016	
25179M103	DEVON ENERGY CORP			190.000	8,370	44.053	8,370	8,683		374		5,366		5,366		12/29/2016	
252131107	DEXCOM INC(NSM)			40.000	21,478	536.950	21,478	16,287				6,163		6,163		06/21/2021	
25278X109	DIAMONDBACK ENERGY INC			48.000	5,177	107.854	5,177	4,413		84		2,854		2,854		06/24/2019	
253868103	DIGITAL REALTY TRUST INC			103.000	18,218	176.874	18,218	12,077	234	474		3,848		3,848		06/22/2020	
254709108	DISCOVER FINANCIAL SERVICES			108.000	12,480	115.556	12,480	7,740		203		2,703		2,703		12/29/2016	
25470F104	DISCOVERY INC - A			38.000	895	23.553	895	1,055				(249)		(249)		12/29/2016	
25470F302	DISCOVERY INC-C			152.000	3,481	22.901	3,481	3,608				(500)		(500)		03/07/2018	
25470M109	DISH NETWORK CORP-A			96.000	3,114	32.438	3,114	6,059				10		10		03/20/2017	
256677105	DOLLAR GENERAL CORP			91.000	21,461	235.835	21,461	6,755		147		2,323		2,323		12/29/2016	
256746108	DOLLAR TREE INC			84.000	11,804	140.524	11,804	6,461				2,728		2,728		12/29/2016	
25746U109	DOMINION ENERGY INC			295.000	23,175	78.559	23,175	26,714		743		991		991		12/23/2019	
25754A201	DOMINO'S PIZZA INC			10.000	5,643	564.300	5,643	3,820		38		1,809		1,809		06/22/2020	
260003108	DOVER CORP(NYS)			51.000	9,262	181.608	9,262	3,053		102		2,823		2,823		12/29/2016	
260557103	DOW INC			269.000	15,258	56.721	15,258	15,988		753		328		328		04/02/2019	
23331A109	DR HORTON INC			125.000	13,556	108.448	13,556	3,446		103		4,941		4,941		12/29/2016	
233331107	DTE ENERGY COMPANY (NYS)			63.000	7,531	119.540	7,531	7,201	124	257		(118)		(118)		09/23/2019	
26441C204	DUKE ENERGY CORP(NYS)			259.000	27,169	104.900	27,169	20,438		1,010		3,455		3,455		12/24/2018	
264411505	DUKE REALTY CORP			70.000	4,595	65.643	4,595	2,205		73		1,797		1,797		06/07/2019	
26614N102	DUPONT DE NEMOURS INC			214.000	17,287	80.780	17,287	18,206		257		2,069		2,069		06/03/2019	
23355L106	DXC TECHNOLOGY CO			98.000	3,155	32.194	3,155	5,874				631		631		04/03/2017	
277432100	EASTMAN CHEMICAL CO(NYS)			42.000	5,078	120.905	5,078	3,170	61	116		866		866		12/29/2016	
G29183103	EATON CORP PLC			147.000	25,405	172.823	25,405	9,902		335		7,744		7,744		12/29/2016	
278642103	EBAY INC(NSM)			279.000	18,554	66.502	18,554	8,347		201		4,534		4,534		12/29/2016	
278865100	ECOLAB INC(NYS)			100.000	23,459	234.590	23,459	13,491	99	192		1,823		1,823		03/18/2020	
281020107	EDISON INTERNATIONAL(NYS)			129.000	8,804	68.248	8,804	9,351	175	256		700		700		12/23/2019	
28176E108	EDWARDS LIFESCIENCES CORP			225.000	29,149	129.551	29,149	14,323				8,622		8,622		06/24/2019	
285512109	ELECTRONIC ARTS INC(NSM)			105.000	13,850	131.905	13,850	8,920		71		(1,229)		(1,229)		09/18/2017	
532457108	ELI LILLY & CO(NYS)			295.000	81,485	276.220	81,485	21,728		1,003		31,677		31,677		12/29/2016	
291011104	EMERSON ELECTRIC CO			219.000	20,360	92.968	20,360	12,285		445		2,759		2,759		12/29/2016	
29355A107	ENPHASE ENERGY INC(NMS)			50.000	9,147	182.940	9,147	8,001				1,146		1,146		03/22/2021	
29364G103	ENTERGY CORP(NYS)			69.000	7,773	112.652	7,773	5,929		266		884		884		12/23/2019	
26875P101	EOG RESOURCES INC(NYS)			195.000	17,322	88.831	17,322	19,982		900		7,597		7,597		09/24/2018	
29414B104	EPAM SYSTEMS INC(NYS)			20.000	13,369	668.450	13,369	12,576				793		793		12/20/2021	
294429105	EQUIFAX INC(NYS)			43.000	12,590	292.791	12,590	5,359		67		4,298		4,298		06/19/2017	
29444U700	EQUINIX INC			31.000	26,221	845.839	26,221	12,965		356		4,081		4,081		06/24/2019	
29476L107	EQUITY RESIDENTIAL			127.000	11,494	90.504	11,494	8,100	154	306		3,965		3,965		12/29/2016	
297178105	ESSEX PROPERTY TRUST INC(NYS)			23.000	8,101	352.217	8,101	5,442	117	192		2,641		2,641		03/18/2020	
518439104	ESTEE LAUDER COMPANIES-CL A(NYS)			90.000	33,318	370.200	33,318	12,400		175		8,574		8,574		12/20/2021	
29786A106	ETSY INC			50.000	10,947	218.940	10,947	6,373				2,052		2,052		12/21/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G3223R108	EVEREST RE GROUP LTD(NYS)		C	14.000	3,835	273.929	3,835	3,109		87		558		558		06/24/2019	
30034W106	EVERGY INC			83.000	5,695	68.614	5,695	4,562		181		1,087		1,087		12/24/2018	
30040W108	EVERSOURCE ENERGY(NYS)			117.000	10,645	90.983	10,645	6,468		282		523		523		12/29/2016	
30161N101	EXELON CORP(NSM)			357.000	20,620	57.759	20,620	12,743		546		5,548		5,548		12/29/2016	
30212P303	EXPEDIA GROUP INC			48.000	8,675	180.729	8,675	5,990				2,319		2,319		09/23/2019	
302130109	EXPEDITORS INTL WASH INC			64.000	8,595	134.297	8,595	3,390		74		2,508		2,508		12/29/2016	
30225T102	EXTRA SPACE STORAGE INC			46.000	10,430	226.739	10,430	3,488		207		5,100		5,100		12/29/2016	
30231G102	EXXON MOBIL CORP(NYS)			1,514.000	92,642	61.190	92,642	133,510		5,284		30,235		30,235		12/23/2019	
315616102	F5 INC			20.000	4,894	244.700	4,894	2,895				1,375		1,375		12/29/2016	
303075105	FACTSET RESEARCH SYSTEMS INC			10.000	4,860	486.000	4,860	4,694				167		167		12/20/2021	
311900104	FASTENAL CO(NSM)			217.000	13,901	64.060	13,901	5,129		243		3,305		3,305		12/29/2016	
313745101	FEDERAL REALTY INVS TRUST(NYS)			22.000	2,999	136.318	2,999	2,626	47	94		1,126		1,126		12/24/2018	
31428X106	FEDEX CORP(NYS)			92.000	23,795	258.641	23,795	18,967		267		(90)		(90)		09/21/2020	
31620M106	FIDELITY NATIONAL INFO SERV			221.000	24,122	109.149	24,122	24,131		345		(7,141)		(7,141)		09/23/2019	
316773100	FIFTH THIRD BANCORP(NSM)			300.000	13,065	43.550	13,065	8,036	171	333		4,794		4,794		12/29/2016	
33616C100	FIRST REPUBLIC BANK/CA			59.000	12,184	206.508	12,184	5,941		51		3,515		3,515		02/07/2019	
337932107	FIRSTENERGY CORP(NYS)			204.000	8,484	41.588	8,484	6,344		318		2,240		2,240		12/29/2016	
337738108	FISERV INC			207.000	21,485	103.792	21,485	15,118				(2,084)		(2,084)		09/23/2019	
339041105	FLEETCOR TECHNOLOGIES INC(NYS)			31.000	6,939	223.839	6,939	6,788				(1,519)		(1,519)		06/24/2019	
302491303	FMC CORP			46.000	5,055	109.891	5,055	3,575	46	88		(232)		(232)		03/12/2020	
345370860	FORD MOTOR CO(NYS)			1,665.000	34,582	20.770	34,582	20,469		167		19,947		19,947		12/29/2016	
34959E109	FORTINET INC			52.000	18,689	359.404	18,689	3,430				10,965		10,965		12/24/2018	
34959J108	FORTIVE CORP			107.000	8,163	76.290	8,163	4,923		30		585		585		12/29/2016	
34964C106	FORTUNE BRANDS HOME & SECURI			50.000	5,345	106.900	5,345	2,700		52		1,059		1,059		12/29/2016	
35137L105	FOX CORP - CLASS A			185.000	6,827	36.903	6,827	7,687		87		1,439		1,439		03/19/2019	
354613101	FRANKLIN RESOURCES INC(NYS)			129.000	4,320	33.488	4,320	5,079	73	144		1,097		1,097		12/29/2016	
35671D857	FREEPORT-MCMORAN INC(NYS)			627.000	26,165	41.730	26,165	8,380		141		9,850		9,850		12/29/2016	
364760108	GAP INC/THE(NYS)			117.000	2,065	17.650	2,065	2,652		56		(297)		(297)		12/29/2016	
H2906T109	GARMIN LTD		C	53.000	7,217	136.170	7,217	2,952		171		875		875		09/23/2019	
366651107	GARTNER INC			31.000	10,364	334.323	10,364	3,626				5,398		5,398		06/19/2017	
368736104	GENERAC HOLDINGS INC (NYS)			20.000	7,038	351.900	7,038	6,171				868		868		03/22/2021	
369550108	GENERAL DYNAMICS CORP			82.000	17,095	208.476	17,095	14,880		383		4,891		4,891		06/24/2019	
369604301	GENERAL ELECTRIC CO			405.000	38,260	94.469	38,260	103,016	32	130		3,268		3,268		12/29/2016	
370334104	GENERAL MILLS INC(NYS)			220.000	14,824	67.382	14,824	13,718		449		1,888		1,888		12/29/2016	
37045V100	GENERAL MOTORS CO			457.000	26,794	58.630	26,794	16,105				7,764		7,764		12/29/2016	
372460105	GENUINE PARTS CO			51.000	7,150	140.196	7,150	4,902	82	165		2,028		2,028		12/29/2016	
375558103	GILEAD SCIENCES INC			457.000	33,183	72.611	33,183	33,114		1,298		6,558		6,558		09/18/2017	
37940X102	GLOBAL PAYMENTS INC(NYS)			108.000	14,599	135.176	14,599	10,713		96		(8,666)		(8,666)		09/23/2019	
37959E102	GLOBE LIFE INC			30.000	2,812	93.733	2,812	2,513		17		(37)		(37)		08/09/2019	
38141G104	GOLDMAN SACHS GROUP INC(NYS)			121.000	46,289	382.554	46,289	27,989		787		14,380		14,380		09/21/2020	
406216101	HALLIBURTON CO			400.000	9,148	22.870	9,148	21,570		72		1,588		1,588		12/29/2016	
416515104	HARTFORD FINANCIAL SVCS GRP			135.000	9,320	69.037	9,320	6,426	96	186		2,708		2,708		12/29/2016	
418056107	HASBRO INC			43.000	4,377	101.791	4,377	3,344		117		354		354		12/29/2016	
40412C101	HCA HEALTHCARE INC			94.000	24,150	256.915	24,150	6,940		180		8,691		8,691		12/29/2016	
42250P103	HEALTHPEAK PROPERTIES INC			204.000	7,362	36.088	7,362	6,004		245		1,195		1,195		11/05/2019	
806407102	HENRY SCHEIN INC			54.000	4,187	77.537	4,187	3,363				576		576		09/24/2018	
427866108	HERSHEY CO/THE			53.000	10,254	193.472	10,254	6,081		181		2,180		2,180		09/23/2019	
42809H107	HESS CORP(NYS)			87.000	6,441	74.034	6,441	5,444		87		1,848		1,848		12/29/2016	
42824C109	HEWLETT PACKARD ENTERPRISE			607.000	9,572	15.769	9,572	8,130	146	291		2,379		2,379		12/29/2016	
43300A203	HILTON WORLDWIDE HOLDINGS IN			100.000	15,599	155.990	15,599	8,026				4,473		4,473		06/18/2018	
436440101	HOLOGIC INC(NSM)			104.000	7,962	76.558	7,962	4,184				388		388		12/29/2016	
437076102	HOME DEPOT INC(NYS)			392.000	162,684	415.010	162,684	55,189		2,587		58,561		58,561		03/18/2020	
438516106	HONEYWELL INTERNATIONAL INC			256.000	53,379	208.512	53,379	29,510		965		(1,073)		(1,073)		03/18/2020	
440452100	HORMEL FOODS CORP(NYS)			111.000	5,418	48.811	5,418	3,915		109		244		244		12/29/2016	
44107P104	HOST HOTELS & RESORTS INC			370.000	6,434	17.389	6,434	6,921				1,021		1,021		12/29/2016	
443201108	HOWMET AEROSPACE INC			152.000	4,838	31.829	4,838	2,412		6		500		500		04/01/2020	
40434L105	HP INC(NYS)			561.000	21,133	37.670	21,133	8,389	249	435		7,338		7,338		12/29/2016	
444859102	HUMANA INC			47.000	21,801	463.851	21,801	10,248	62	128		2,519		2,519		06/24/2019	
445658107	HUNT (JB) TRANSPRT SVCS INC(NSM)			30.000	6,132	204.400	6,132	2,921		35		2,033		2,033		12/29/2016	
446150104	HUNTINGTON BANCSHARES INC			634.000	9,776	15.420	9,776	8,299	98	380		1,769		1,769		12/29/2016	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
446413106	HUNTINGTON INGALLS INDUSTRIE			14.000	2,614	186.714	2,614	3,528		64		228		228		06/24/2019	
45167R104	IDEX CORP			26.000	6,144	236.308	6,144	4,272		55		965		965		09/23/2019	
45168D104	IDEXX LABORATORIES INC(NSM)			31.000	20,412	658.452	20,412	5,602				4,916		4,916		06/24/2019	
G47567105	IHS MARKIT LTD		C	148.000	19,672	132.919	19,672	7,040		118		6,377		6,377		12/19/2017	
452308109	ILLINOIS TOOL WORKS(NYS)			103.000	25,420	246.796	25,420	13,109	243	478		4,421		4,421		09/24/2018	
452327109	ILLUMINA INC			53.000	20,163	380.434	20,163	9,000				553		553		06/24/2019	
45337C102	INCYTE CORP			65.000	4,771	73.400	4,771	9,581				(883)		(883)		03/20/2017	
45687V106	INGERSOLL-RAND INC			108.000	6,682	61.870	6,682	2,137		2		1,761		1,761		03/13/2020	
458140100	INTEL CORP			1,512.000	77,868	51.500	77,868	55,436		2,102		2,540		2,540		12/29/2016	
45866F104	INTERCONTINENTAL EXCHANGE IN			202.000	27,628	136.772	27,628	11,424		267		4,339		4,339		12/29/2016	
460146103	INTERNATIONAL PAPER CO			149.000	7,000	46.980	7,000	7,954		298		(408)		(408)		12/29/2016	
460690100	INTERPUBLIC GROUP OF COS INC			180.000	6,741	37.450	6,741	4,265	49	146		2,507		2,507		12/29/2016	
459200101	INTL BUSINESS MACHINES CORP(NYS)			318.000	42,504	133.660	42,504	50,806		2,083		2,474		2,474		12/23/2019	
459506101	INTL FLAVORS & FRAGRANCES			88.000	13,257	150.648	13,257	11,622	99	234		2,274		2,274		03/22/2021	
461202103	INTUIT INC			104.000	66,895	643.221	66,895	19,714		243		26,387		26,387		06/21/2021	
46120E602	INTUITIVE SURGICAL INC			133.000	47,787	359.301	47,787	17,288				10,964		10,964		12/20/2021	
G491BT108	INVESCO LTD			210.000	4,834	23.019	4,834	6,327		140		1,174		1,174		12/29/2016	
44980X109	IPG PHOTONICS CORP			12.000	2,066	172.167	2,066	2,948				(620)		(620)		03/19/2018	
46266C105	IQVIA HOLDINGS INC			65.000	18,339	282.138	18,339	6,794				6,693		6,693		09/23/2019	
46284V101	IRON MOUNTAIN INC			110.000	5,756	52.327	5,756	3,575	136	272		2,514		2,514		12/29/2016	
426281101	JACK HENRY & ASSOCIATES INC			28.000	4,676	167.000	4,676	3,420		52		140		140		12/24/2018	
469814107	JACOBS ENGINEERING GROUP INC(NYS)			49.000	6,822	139.224	6,822	2,807		41		1,483		1,483		12/29/2016	
832696405	JM SMUCKER CO/THE			40.000	5,433	135.825	5,433	4,868		151		809		809		06/18/2018	
478160104	JOHNSON & JOHNSON(NYS)			980.000	167,649	171.070	167,649	116,309		4,106		13,416		13,416		03/18/2020	
G51502105	JOHNSON CONTROLS INTERNATION			289.000	23,499	81.311	23,499	11,998	173	232		10,034		10,034		12/29/2016	
46625H100	JPMORGAN CHASE & CO			1,106.000	175,135	158.350	175,135	94,585	1,106	4,092		34,596		34,596		03/18/2020	
48203R104	JUNIPER NETWORKS INC			146.000	5,214	35.712	5,214	4,130		117		1,927		1,927		12/29/2016	
487836108	KELLOGG CO			90.000	5,798	64.422	5,798	6,653		208		197		197		12/29/2016	
493267108	KEYCORP(NYS)			481.000	11,126	23.131	11,126	8,672		361		3,232		3,232		12/29/2016	
49338L103	KEYSIGHT TECHNOLOGIES IN			67.000	13,836	206.507	13,836	3,786				4,986		4,986		12/24/2018	
494368103	KIMBERLY-CLARK CORP(NYS)			123.000	17,579	142.919	17,579	14,248	272	552		995		995		12/23/2019	
49446R109	KIMCO REALTY CORP(NYS)			236.000	5,817	24.648	5,817	5,868		160		2,275		2,275		12/29/2016	
49456B101	KINDER MORGAN INC			778.000	12,339	15.860	12,339	16,210		834		1,704		1,704		12/29/2016	
482480100	KLA CORP			56.000	24,086	430.107	24,086	4,620		218		9,587		9,587		06/19/2017	
500754106	KRAFT HEINZ CO/THE			232.000	8,329	35.901	8,329	20,433		371		288		288		12/29/2016	
501044101	KROGER CO(NYS)			294.000	13,306	45.259	13,306	10,212		229		3,969		3,969		12/29/2016	
502431109	L3HARRIS TECHNOLOGIES INC			79.000	16,846	213.241	16,846	9,483		322		1,913		1,913		09/23/2019	
50540R409	LABORATORY CRP OF AMER HLDGS			34.000	10,683	314.206	10,683	5,085				3,762		3,762		06/24/2019	
512807108	LAM RESEARCH CORP			52.000	37,396	719.154	37,396	5,829	146	281		12,838		12,838		09/18/2017	
513272104	LAMB WESTON HOLDINGS INC			53.000	3,359	63.377	3,359	3,799		50		(814)		(814)		12/24/2018	
517834107	LAS VEGAS SANDS CORP(NYS)			120.000	4,517	37.642	4,517	8,277				(2,635)		(2,635)		12/23/2019	
525327102	LEIDOS HOLDINGS INC			48.000	4,267	88.896	4,267	4,110		67		(779)		(779)		09/23/2019	
526057104	LENNAR CORP-A			100.000	11,616	116.160	11,616	4,238		100		3,993		3,993		12/29/2016	
534187109	LINCOLN NATIONAL CORP(NYS)			65.000	4,437	68.262	4,437	4,279		109		1,167		1,167		12/29/2016	
G5494J103	LINDE PLC		C	193.000	66,861	346.430	66,861	29,541		818		16,004		16,004		06/24/2019	
538034109	LIVE NATION ENTERTAINMENT IN			49.000	5,865	119.694	5,865	3,509				2,264		2,264		12/23/2019	
501889208	LKQ CORP			118.000	7,084	60.034	7,084	3,642		30		2,925		2,925		12/29/2016	
539830109	LOCKHEED MARTIN CORP(NYS)			88.000	31,276	355.409	31,276	25,797		933		38		38		03/18/2020	
540424108	LOEWS CORP(NYS)			93.000	5,372	57.763	5,372	4,378		23		1,185		1,185		12/29/2016	
548661107	LOWE'S COS INC(NYS)			275.000	71,082	258.480	71,082	19,665		770		26,942		26,942		12/29/2016	
550241103	LUMEN TECHNOLOGIES INC			402.000	5,045	12.550	5,045	8,545		402		1,126		1,126		11/01/2017	
N53745100	LYONDELLBASELL INDU-CL A			87.000	8,024	92.230	8,024	7,468		386		50		50		12/29/2016	
55261F104	M & T BANK CORP(NYS)			43.000	6,604	153.581	6,604	6,727		194		1,130		1,130		05/09/2017	
565849106	MARATHON OIL CORP			420.000	6,896	16.419	6,896	7,356		76		4,095		4,095		12/29/2016	
56585A102	MARATHON PETROLEUM CORP(NYS)			229.000	14,654	63.991	14,654	12,540		531		5,182		5,182		10/01/2018	
57060D108	MARKETAXESS HOLDINGS INC			14.000	5,758	411.286	5,758	4,752		37		(2,230)		(2,230)		09/23/2019	
571903202	MARRIOTT INTERNATIONAL -CL A			96.000	15,863	165.240	15,863	7,999				3,199		3,199		12/29/2016	
571748102	MARSH & MCLENNAN COS			184.000	31,983	173.821	31,983	12,475		368		10,455		10,455		12/29/2016	
573284106	MARTIN MARIETTA MATERIALS			21.000	9,251	440.524	9,251	4,196		50		3,288		3,288		06/24/2019	
574599106	MASCO CORP(NYS)			107.000	7,514	70.224	7,514	3,414		90		1,636		1,636		12/29/2016	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57636Q104	MASTERCARD INC - A			319.000	114,623	359.320	114,623	39,136		561		759		759		03/18/2020	
57667L107	MATCH GROUP INC			100.000	13,225	132.250	13,225	15,203				(1,978)		(1,978)		09/20/2021	
579780206	MCCORMICK & CO-NON VTG SHRS			88.000	8,502	96.614	8,502	5,740	63	120		89		89		06/24/2019	
580135101	MCDONALD'S CORP(NYS)			280.000	75,060	268.071	75,060	36,158		1,470		14,977		14,977		03/18/2020	
58155Q103	MCKESSON CORP(NYS)			64.000	15,908	248.563	15,908	9,118	57	111		4,778		4,778		12/29/2016	
G5960L103	MEDTRONIC PLC		C	485.000	50,173	103.449	50,173	34,771	587	880		(6,640)		(6,640)		12/29/2016	
58933Y105	MERCK & CO. INC.			921.000	70,585	76.640	70,585	43,605	1,234	2,395		6,149		6,149		12/29/2016	
30303M102	META PLATFORMS INC			878.000	295,315	336.350	295,315	115,538				55,481		55,481		03/18/2020	
59156R108	METLIFE INC			284.000	17,747	62.489	17,747	13,626		540		4,413		4,413		12/29/2016	
592688105	METTLER-TOLEDO INTERNATIONAL			9.000	15,275	1,697.222	15,275	5,584				5,018		5,018		06/24/2019	
552953101	MGM RESORTS INTERNATIONAL(NYS)			201.000	9,021	44.881	9,021	6,556		2		2,687		2,687		12/19/2017	
595017104	MICROCHIP TECHNOLOGY INC			190.000	16,541	87.058	16,541	7,418		154		3,324		3,324		06/21/2021	
595112103	MICRON TECHNOLOGY INC(NSM)			400.000	37,260	93.150	37,260	10,684	40	40		7,188		7,188		06/18/2018	
594918104	MICROSOFT CORP			2,753.000	925,889	336.320	925,889	194,981		6,332		313,567		313,567		03/18/2020	
59522J103	MID-AMERICA APARTMENT COMM(NYS)			40.000	9,178	229.450	9,178	3,882		164		4,110		4,110		12/29/2016	
60770K107	MODERNA INC			130.000	33,017	253.977	33,017	56,060				(23,043)		(23,043)		09/20/2021	
608190104	MOHAWK INDUSTRIES INC			20.000	3,644	182.200	3,644	4,516				825		825		06/18/2018	
60871R209	MOLSON COORS BEVERAGE CO - B			66.000	3,059	46.348	3,059	6,459		45		77		77		12/29/2016	
609207105	MONDELEZ INTERNATIONAL INC-A			526.000	34,879	66.310	34,879	23,569	350	681		4,124		4,124		12/29/2016	
609839105	MONOLITHIC POWER SYSTEMS INC			20.000	9,867	493.350	9,867	7,007	12	36		2,859		2,859		03/22/2021	
61174X109	MONSTER BEVERAGE CORP			139.000	13,350	96.043	13,350	6,261				495		495		12/29/2016	
615369105	MOODY'S CORP			57.000	22,263	390.579	22,263	6,235		141		5,719		5,719		06/24/2019	
617446448	MORGAN STANLEY (NYS)			530.000	52,025	98.160	52,025	21,475		1,113		15,704		15,704		10/05/2020	
61945C103	MOSAIC CO/THE (NYS)			154.000	6,051	39.292	6,051	4,481		42		2,507		2,507		12/29/2016	
620076307	MOTOROLA SOLUTIONS INC			61.000	16,574	271.705	16,574	5,846	91	173		6,200		6,200		12/23/2019	
55354G100	MSCI INC(NYS)			30.000	18,381	612.700	18,381	5,192		109		4,985		4,985		06/24/2019	
631103108	NASDAQ INC			41.000	8,610	210.000	8,610	2,756		87		3,168		3,168		12/29/2016	
64110D104	NETAPP INC			82.000	7,543	91.988	7,543	2,920		161		2,112		2,112		12/29/2016	
64110L106	NETFLIX INC			168.000	101,210	602.440	101,210	36,019				9,873		9,873		12/20/2021	
651229106	NEWELL BRANDS INC (NSM)			158.000	3,451	21.842	3,451	7,136		145		96		96		12/29/2016	
651639106	NEWMONT CORP			299.000	18,544	62.020	18,544	10,350		658		637		637		12/29/2016	
65249B109	NEWS CORP - CLASS A			272.000	6,068	22.309	6,068	3,160		54		1,180		1,180		12/29/2016	
65339F101	NEXTERA ENERGY INC			784.000	73,194	93.360	73,194	32,855		1,207		12,709		12,709		03/18/2020	
G6518L108	NIELSEN HOLDINGS PLC			155.000	3,179	20.510	3,179	6,523		37		(56)		(56)		12/29/2016	
654106103	NIKE INC -CL B			448.000	74,668	166.670	74,668	22,902		506		11,290		11,290		12/29/2016	
65473P105	NISOURCE INC			169.000	4,666	27.609	4,666	3,749		149		789		789		12/29/2016	
655844108	NORFOLK SOUTHERN CORP			92.000	27,389	297.707	27,389	10,226		383		5,529		5,529		06/24/2019	
665859104	NORTHERN TRUST CORP(NSM)			74.000	8,851	119.608	8,851	6,542	104	207		1,959		1,959		12/29/2016	
666807102	NORTHROP GRUMMAN CORP			56.000	21,676	387.071	21,676	14,845		345		4,612		4,612		06/24/2019	
668771108	NORTONLIFELOCK INC			220.000	5,716	25.982	5,716	5,310		110		1,144		1,144		11/05/2019	
G66721104	NORWEGIAN CRUISE LINE HOLDIN			89.000	1,846	20.742	1,846	4,922				(417)		(417)		06/18/2018	
629377508	NRG ENERGY INC			95.000	4,093	43.084	4,093	1,187		124		525		525		12/29/2016	
670346105	NUCOR CORP(NYS)			105.000	11,986	114.152	11,986	6,355	96	170		6,401		6,401		12/29/2016	
67066G104	NVIDIA CORP			920.000	270,581	294.110	270,581	33,206		129		150,475		150,475		06/22/2020	
62944T105	NVR INC			1.000	5,909	5,909.000	5,909	2,922				1,826		1,826		03/13/2020	
N6596X109	NXP SEMICONDUCTORS NV		C	100.000	22,778	227.780	22,778	20,180	56	96		2,598		2,598		03/22/2021	
674599105	OCCIDENTAL PETROLEUM CORP			326.000	9,451	28.991	9,451	21,694	3	13		3,808		3,808		08/09/2019	
679580100	OLD DOMINION FREIGHT LINE(NSM)			34.000	12,185	358.382	12,185	4,242		27		5,549		5,549		12/23/2019	
681919106	OMNICOM GROUP			76.000	5,569	73.276	5,569	6,413	102	209		828		828		06/18/2018	
682680103	ONEOK INC(NYS)			145.000	8,520	58.759	8,520	8,317		542		2,955		2,955		09/24/2018	
68389X105	ORACLE CORP			627.000	54,681	87.211	54,681	24,448		752		14,120		14,120		09/18/2017	
67103H107	O'REILLY AUTOMOTIVE INC			27.000	19,068	706.222	19,068	7,948				6,849		6,849		06/24/2019	
68622V106	ORGANON & CO			92.100	2,804	30.445	2,804	5,451	26	13		(2,646)		(2,646)		06/03/2021	
68902V107	OTIS WORLDWIDE CORP			144.000	12,538	87.069	12,538	8,464		132		2,811		2,811		04/03/2020	
693718108	PACCAR INC			125.000	11,033	88.264	11,033	8,063	276	255		248		248		12/29/2016	
695156109	PACKAGING CORP OF AMERICA			33.000	4,493	136.152	4,493	3,862	66	132		(58)		(58)		09/18/2017	
701094104	PARKER HANNIFIN CORP			43.000	13,679	318.116	13,679	6,488		171		1,966		1,966		06/24/2019	
704326107	PAYCHEX INC			117.000	15,971	136.504	15,971	7,183		304		5,068		5,068		12/29/2016	
70432V102	PAYCOM SOFTWARE INC(NYS)			17.000	7,058	415.176	7,058	3,853				(630)		(630)		03/13/2020	
70450Y103	PAYPAL HOLDINGS INC(NSM)			434.000	81,844	188.581	81,844	24,285				(20,297)		(20,297)		06/21/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	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. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
707569109	PENN NATIONAL GAMING INC(NSM)			50.000	2,593	51.860	2,593	5,624				(3,031)		(3,031)		03/22/2021	
G7S00T104	PENTAIR PLC		C	66.000	4,820	73.030	4,820	2,497		53		1,316		1,316		12/29/2016	
713448108	PEPSICO INC			512.000	88,940	173.711	88,940	55,389	1,094	2,168		13,010		13,010		03/18/2020	
714046109	PERKINELMER INC			41.000	8,243	201.049	8,243	2,142		11		2,360		2,360		12/29/2016	
717081103	PFIZER INC			2,010.000	118,691	59.050	118,691	65,387		3,136		44,702		44,702		12/29/2016	
718172109	PHILIP MORRIS INTERNATIONAL			560.000	53,200	95.000	53,200	51,689	1,372	3,416		6,838		6,838		12/23/2019	
718546104	PHILLIPS 66			153.000	11,086	72.458	11,086	13,687		554		386		386		12/23/2019	
723484101	PINNACLE WEST CAPITAL(NYS)			38.000	2,682	70.579	2,682	3,327		127		(356)		(356)		12/24/2018	
723787107	PIONEER NATURAL RESOURCES CO(NYS)			81.000	14,732	181.877	14,732	13,527	78	514		4,177		4,177		06/21/2021	
693475105	PNC FINANCIAL SERVICES GROUP(NYS)			151.000	30,279	200.523	30,279	17,553		725		7,780		7,780		06/19/2017	
73278L105	POOL CORP			10.000	5,660	566.000	5,660	3,566		30		1,935		1,935		12/21/2020	
693506107	PPG INDUSTRIES INC			84.000	14,485	172.440	14,485	7,966		190		2,370		2,370		12/29/2016	
69351T106	PPL CORP			292.000	8,778	30.062	8,778	9,998	242	485		543		543		12/29/2016	
74251V102	PRINCIPAL FINANCIAL GROUP			91.000	6,582	72.330	6,582	5,254		222		2,068		2,068		12/29/2016	
742718109	PROCTER & GAMBLE CO/THE			930.000	152,129	163.580	152,129	80,577		3,162		22,729		22,729		03/18/2020	
743315103	PROGRESSIVE CORP			213.000	21,864	102.648	21,864	7,564		1,363		803		803		12/29/2016	
74340W103	PROLOGIS INC			267.000	44,952	168.360	44,952	14,410		673		18,343		18,343		09/24/2018	
744320102	PRUDENTIAL FINANCIAL INC			128.000	13,855	108.242	13,855	13,280		589		3,862		3,862		12/29/2016	
69370C100	PTC INC			30.000	3,635	121.167	3,635	4,019				(384)		(384)		06/21/2021	
744573106	PUBLIC SERVICE ENTERPRISE GP			185.000	12,345	66.730	12,345	8,140		377		1,560		1,560		12/29/2016	
74460D109	PUBLIC STORAGE(NYS)			54.000	20,226	374.556	20,226	11,679		432		7,756		7,756		09/23/2019	
745867101	PULTEGROUP INC(NYS)			104.000	5,945	57.163	5,945	1,930	31	58		1,460		1,460		12/29/2016	
693656100	PVH CORP			21.000	2,240	106.667	2,240	2,612		1		268		268		06/18/2018	
74736K101	QORVO INC			42.000	6,568	156.381	6,568	3,035				(415)		(415)		03/22/2019	
747525103	QUALCOMM INC			412.000	75,342	182.869	75,342	27,128		1,108		12,578		12,578		12/29/2016	
74762E102	QUANTA SERVICES INC			55.000	6,306	114.655	6,306	1,667	10	13		2,345		2,345		03/16/2020	
74834L100	QUEST DIAGNOSTICS INC			48.000	8,304	173.000	8,304	4,405		116		2,584		2,584		12/29/2016	
751212101	RALPH LAUREN CORP(NYS)			15.000	1,783	118.867	1,783	1,361	10	21		227		227		12/29/2016	
754730109	RAYMOND JAMES FINANCIAL INC(NYS)			64.000	6,426	100.406	6,426	3,308		67		2,312		2,312		03/22/2019	
75513E101	RAYTHEON TECHNOLOGIES CORP			520.000	44,751	86.060	44,751	34,599		1,043		7,566		7,566		04/03/2020	
756109104	REALTY INCOME CORP(NYS)			120.000	8,591	71.592	8,591	6,818	58	340		1,130		1,130		12/29/2016	
758849103	REGENCY CENTERS CORP			61.000	4,596	75.344	4,596	4,000	74	145		1,815		1,815		09/18/2017	
75886F107	REGENERON PHARMACEUTICALS(NSM)			39.000	24,629	631.513	24,629	16,930				5,788		5,788		06/22/2020	
7591EP100	REGIONS FINANCIAL CORP			546.000	11,903	21.800	11,903	7,759	178	347		3,101		3,101		12/29/2016	
760759100	REPUBLIC SERVICES INC			79.000	11,017	139.456	11,017	4,514	70	137		3,409		3,409		12/29/2016	
761152107	RESMED INC(NYS)			52.000	13,545	260.481	13,545	5,156		84		2,492		2,492		12/23/2019	
770323103	ROBERT HALF INTL INC(NYS)			43.000	4,795	111.512	4,795	2,097		65		2,109		2,109		12/29/2016	
773903109	ROCKWELL AUTOMATION INC			40.000	13,954	348.850	13,954	5,595		173		3,922		3,922		03/20/2017	
775711104	ROLLINS INC(NYS)			60.000	2,053	34.217	2,053	1,541		25		(292)		(292)		06/07/2019	
776696106	ROPER TECHNOLOGIES INC(NYS)			37.000	18,199	491.865	18,199	9,923		83		2,248		2,248		06/24/2019	
778296103	ROSS STORES INC(NSM)			129.000	14,742	114.279	14,742	8,566		147		(1,100)		(1,100)		12/29/2016	
V7780T103	ROYAL CARIBBEAN CRUISES LTD			70.000	5,383	76.900	5,383	5,799				155		155		12/29/2016	
78409V104	S&P GLOBAL INC			87.000	41,058	471.931	41,058	13,133		268		12,458		12,458		03/18/2020	
79466L302	SALESFORCE.COM INC			360.000	91,487	254.131	91,487	46,594				10,655		10,655		12/20/2021	
78410G104	SBA COMMUNICATIONS CORP(NSM)			40.000	15,561	389.025	15,561	6,321		93		4,276		4,276		06/24/2019	
806857108	SCHLUMBERGER LTD(NYS)			495.000	14,825	29.949	14,825	41,400	124	248		4,019		4,019		06/19/2017	
808513105	SCHWAB (CHARLES) CORP(NYS)			526.000	44,237	84.101	44,237	22,520		372		15,954		15,954		06/21/2021	
G7945M107	SEAGATE TECHNOLOGY HOLDINGS			83.000	9,377	112.976	9,377	3,159	114	167		4,218		4,218		12/29/2016	
81211K100	SEALED AIR CORP(NYS)			64.000	4,318	67.469	4,318	2,908		49		1,388		1,388		12/29/2016	
816851109	SEMPRA ENERGY			110.000	14,551	132.282	14,551	13,020	225	457		431		431		06/21/2021	
81762P102	SERVICENOW INC (NYS)			78.000	50,631	649.115	50,631	25,443				7,162		7,162		12/20/2021	
824348106	SHERWIN-WILLIAMS CO/THE			87.000	30,638	352.161	30,638	11,364		191		9,326		9,326		06/24/2019	
82669G104	SIGNATURE BANK			20.000	6,469	323.450	6,469	5,927				542		542		12/20/2021	
828806109	SIMON PROPERTY GROUP INC(NYS)			115.000	18,374	159.774	18,374	19,401	136	796		8,126		8,126		06/21/2021	
83088M102	SKYWORKS SOLUTIONS INC			61.000	9,464	155.148	9,464	4,641		129		138		138		12/29/2016	
831865209	SMITH (A.O.) CORP(NYS)			50.000	4,293	85.860	4,293	2,981		53		1,552		1,552		12/19/2017	
833034101	SNAP-ON INC			18.000	3,877	215.389	3,877	3,159		92		796		796		09/24/2018	
83417M104	SOLAREDGE TECHNOLOGIES INC		C	20.000	5,611	280.550	5,611	5,191				420		420		12/20/2021	
842587107	SOUTHERN CO/THE			382.000	26,198	68.581	26,198	18,821		1,001		2,731		2,731		12/29/2016	
844741108	SOUTHWEST AIRLINES CO(NYS)			175.000	7,497	42.840	7,497	8,800				(660)		(660)		12/29/2016	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
854502101	STANLEY BLACK & DECKER INC			62.000	11,694	188.613	11,694	8,172		185		624		624		09/21/2020	
855244109	STARBUCKS CORP			426.000	49,829	116.969	49,829	24,028		784		4,256		4,256		12/29/2016	
857477103	STATE STREET CORP			130.000	12,090	93.000	12,090	10,054	142	277		2,629		2,629		12/29/2016	
G8473T100	STERIS PLC			31.000	7,546	243.419	7,546	4,708		39		1,670		1,670		12/23/2019	
863667101	STRYKER CORP			125.000	33,428	267.424	33,428	18,111	166	315		2,798		2,798		09/21/2020	
78486Q101	SVB FINANCIAL GROUP(NSM)			26.000	17,634	678.231	17,634	10,675				5,120		5,120		12/20/2021	
87165B103	SYNCHRONY FINANCIAL			217.000	10,067	46.392	10,067	7,817		191		2,535		2,535		12/29/2016	
871607107	SYNOPSYS INC(NSM)			54.000	19,899	368.500	19,899	3,982				5,900		5,900		09/18/2017	
871829107	SYSCO CORP(NYS)			184.000	14,453	78.549	14,453	10,604		339		789		789		12/23/2019	
74144T108	T ROWE PRICE GROUP INC(NSM)			82.000	16,124	196.634	16,124	6,197		600		3,711		3,711		12/29/2016	
874054109	TAKE-TWO INTERACTIVE SOFTWRE(NSM)			41.000	7,287	177.732	7,287	4,619				(1,233)		(1,233)		09/24/2018	
876030107	TAPESTRY INC			107.000	4,344	40.598	4,344	3,738		54		1,019		1,019		10/31/2017	
87612E106	TARGET CORP(NYS)			182.000	42,122	231.440	42,122	13,236		575		9,994		9,994		12/29/2016	
H84989104	TE CONNECTIVITY LTD		C	119.000	19,199	161.336	19,199	8,318		236		4,792		4,792		12/29/2016	
879360105	TELEDYNE TECHNOLOGIES INC(NYS)			13.000	5,680	436.923	5,680	3,308				1,651		1,651		05/17/2021	
879369106	TELEFLEX INC			16.000	5,256	328.500	5,256	4,561		22		(1,329)		(1,329)		09/23/2019	
880770102	TERADYNE INC(NSM)			50.000	8,177	163.540	8,177	4,320		18		2,123		2,123		06/21/2021	
88160R101	TESLA INC			300.000	317,034	1,056.780	317,034	198,290				104,881		104,881		09/20/2021	
882508104	TEXAS INSTRUMENTS INC			337.000	63,514	188.469	63,514	25,004		1,419		8,203		8,203		12/29/2016	
883203101	TEXTRON INC			85.000	6,562	77.200	6,562	4,115	2	7		2,454		2,454		12/29/2016	
883556102	THERMO FISHER SCIENTIFIC INC			145.000	96,750	667.241	96,750	25,623	72	147		29,212		29,212		03/18/2020	
872540109	TJX COMPANIES INC			439.000	33,329	75.920	33,329	16,630		457		3,350		3,350		12/29/2016	
872590104	T-MOBILE US INC			194.000	22,500	115.979	22,500	17,897				(3,661)		(3,661)		09/21/2020	
892356106	TRACTOR SUPPLY COMPANY(NSM)			42.000	10,021	238.595	10,021	3,182		87		4,117		4,117		12/29/2016	
G8994E103	TRANE TECHNOLOGIES PLC		C	86.000	17,375	202.035	17,375	4,870		152		4,891		4,891		03/02/2020	
893641100	TRANSDIGM GROUP INC			18.000	11,453	636.278	11,453	5,835				314		314		09/23/2019	
89417E109	TRAVELERS COS INC/THE			90.000	14,079	156.433	14,079	11,326		314		1,445		1,445		06/24/2019	
896239100	TRIMBLE INC (NSM)			70.000	6,103	87.186	6,103	5,227				876		876		03/22/2021	
89832Q109	TRUIST FINANCIAL CORP			486.000	28,455	58.549	28,455	21,745		904		5,161		5,161		12/09/2019	
90184L102	TWITTER INC			282.000	12,188	43.220	12,188	11,854				(3,082)		(3,082)		09/23/2019	
902252105	TYLER TECHNOLOGIES INC(NYS)			20.000	10,759	537.950	10,759	7,838				1,951		1,951		06/21/2021	
902494103	TYSON FOODS INC-CL A			105.000	9,152	87.162	9,152	6,534		188		2,386		2,386		12/29/2016	
902653104	UDR INC(NYS)			128.000	7,679	59.992	7,679	4,594		185		2,760		2,760		12/29/2016	
90384S303	ULTA BEAUTY INC			20.000	8,247	412.350	8,247	5,319				2,504		2,504		03/18/2019	
904311107	UNDER ARMOUR INC-CLASS A (NYS)			155.000	3,284	21.187	3,284	4,368				623		623		02/07/2019	
907818108	UNION PACIFIC CORP			249.000	62,731	251.932	62,731	26,251		1,068		10,884		10,884		03/18/2020	
910047109	UNITED AIRLINES HOLDINGS INC			89.000	3,896	43.775	3,896	5,742				(183)		(183)		06/21/2021	
911312106	UNITED PARCEL SERVICE-CL B			262.000	56,157	214.340	56,157	31,005		1,049		11,692		11,692		06/21/2021	
911363109	UNITED RENTALS INC			24.000	7,975	332.292	7,975	2,546				2,409		2,409		12/29/2016	
91324P102	UNITEDHEALTH GROUP INC			342.000	171,732	502.140	171,732	61,617		1,915		51,799		51,799		03/18/2020	
913903100	UNIVERSAL HEALTH SERVICES-B			27.000	3,501	129.667	3,501	2,882		22		(212)		(212)		12/29/2016	
902973304	US BANCORP			516.000	28,984	56.171	28,984	26,448	454	888		4,943		4,943		12/29/2016	
91913Y100	VALERO ENERGY CORP			143.000	10,741	75.112	10,741	9,782		561		2,651		2,651		12/29/2016	
92276F100	VENTAS INC			135.000	6,901	51.119	6,901	8,332	122	243		281		281		12/29/2016	
92343E102	VERISIGN INC			36.000	9,138	253.833	9,138	4,363				1,347		1,347		06/24/2019	
92345Y106	VERISK ANALYTICS INC			59.000	13,495	228.729	13,495	5,057		68		1,247		1,247		12/24/2018	
92343V104	VERIZON COMMUNICATIONS INC			1,495.000	77,680	51.960	77,680	80,572		3,771		(10,151)		(10,151)		12/23/2019	
92532F100	VERTEX PHARMACEUTICALS INC(NSM)			93.000	20,423	219.602	20,423	8,775				(1,557)		(1,557)		06/24/2019	
918204108	VF CORP(NYS)			115.000	8,420	73.217	8,420	5,831		227		(1,402)		(1,402)		12/29/2016	
92556H206	VIACOMCBS INC - CLASS B			200.000	6,036	30.180	6,036	12,518	96	192		(1,416)		(1,416)		12/05/2019	
92556V106	VIATRIS INC			449.000	6,075	13.530	6,075	6,586		148		(2,339)		(2,339)		11/17/2020	
92826C839	VISA INC-CLASS A SHARES			627.000	135,877	216.710	135,877	52,167		837		(1,267)		(1,267)		03/18/2020	
929042109	VORNADO REALTY TRUST (NYS)			55.000	2,302	41.855	2,302	4,600		117		249		249		12/29/2016	
929160109	VULCAN MATERIALS CO			47.000	9,756	207.574	9,756	5,967		70		2,786		2,786		12/29/2016	
929740108	WABTEC CORP			65.000	5,987	92.108	5,987	4,694		31		1,229		1,229		12/23/2019	
931427108	WALGREENS BOOTS ALLIANCE INC(NSM)			269.000	14,031	52.160	14,031	22,472		508		3,303		3,303		09/18/2017	
931142103	WALMART INC			512.000	74,081	144.689	74,081	36,305	558	1,121		276		276		09/23/2019	
254687106	WALT DISNEY CO/THE			658.000	101,918	154.891	101,918	54,955				(17,299)		(17,299)		06/22/2020	
94106L109	WASTE MANAGEMENT INC			141.000	23,533	166.901	23,533	10,032		324		6,905		6,905		12/29/2016	
941848103	WATERS CORP(NYS)			23.000	8,570	372.609	8,570	3,352				2,879		2,879		09/18/2017	

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		NAIC
CUSIP Identification	Description	Code	For-eign	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. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92939U106	WEC ENERGY GROUP INC(NYS)			116.000	11,260	97.069	11,260	6,804		314		585		585		12/29/2016	
949746101	WELLS FARGO & CO			1,388.000	66,596	47.980	66,596	75,763		833		24,706		24,706		12/29/2016	
95040Q104	WELLTOWER INC			146.000	12,522	85.767	12,522	9,654		356		3,088		3,088		12/29/2016	
955306105	WEST PHARMACEUTICAL SERVICES			30.000	14,070	469.000	14,070	6,471		21		5,571		5,571		06/22/2020	
958102105	WESTERN DIGITAL CORP(NSM)			106.000	6,912	65.208	6,912	7,505				1,041		1,041		09/18/2017	
96145D105	WESTROCK CO(NYS)			97.000	4,303	44.361	4,303	4,976		90		81		81		12/29/2016	
962166104	WEYERHAEUSER CO			290.000	11,942	41.179	11,942	8,806		342		2,219		2,219		12/29/2016	
963320106	WHIRLPOOL CORP(NYS)			21.000	4,928	234.667	4,928	3,842		114		1,138		1,138		05/09/2017	
969457100	WILLIAMS COS INC			464.000	12,083	26.041	12,083	13,702		761		2,779		2,779		09/24/2018	
G96629103	WILLIS TOWERS WATSON PLC		C	46.000	10,925	237.500	10,925	6,243	70	101		1,233		1,233		06/24/2019	
084423102	WR BERKLEY CORP			33.000	2,719	82.394	2,719	1,855		66		527		527		03/13/2020	
384802104	WW GRAINGER INC(NYS)			15.000	7,774	518.267	7,774	3,779		96		1,649		1,649		06/24/2019	
983134107	WYNN RESORTS LTD (NSM)			32.000	2,721	85.031	2,721	4,295				(889)		(889)		09/24/2018	
98389B100	XCEL ENERGY INC(NSM)			195.000	13,202	67.703	13,202	7,973	173	351		201		201		12/29/2016	
983919101	XILINX INC(NSM)			90.000	19,083	212.033	19,083	5,448		33		6,323		6,323		12/29/2016	
98419M100	XYLEM INC			65.000	7,795	119.923	7,795	3,236		73		1,178		1,178		12/29/2016	
988498101	YUM! BRANDS INC(NYS)			108.000	14,997	138.861	14,997	6,888		216		3,272		3,272		12/29/2016	
989207105	ZEBRA TECHNOLOGIES CORP-CL A			19.000	11,309	595.211	11,309	4,882				4,007		4,007		12/23/2019	
98956P102	ZIMMER BIOMET HOLDINGS INC			74.000	9,401	127.041	9,401	7,929	36	71		(2,002)		(2,002)		09/24/2018	
989701107	ZIONS BANCORP NA			66.000	4,169	63.167	4,169	2,821		95		1,302		1,302		12/29/2016	
98978V103	ZOETIS INC			172.000	41,973	244.029	41,973	10,003		172		13,510		13,510		12/23/2019	
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					14,836,994	XXX	14,836,994	7,594,118	17,798	186,543		3,104,123		3,104,123		XXX	XXX
9799999 Total Common Stocks					14,836,994	XXX	14,836,994	7,594,118	17,798	186,543		3,104,123		3,104,123		XXX	XXX
9899999 Total Preferred and Common Stocks					14,836,994	XXX	14,836,994	7,594,118	17,798	186,543		3,104,123		3,104,123		XXX	XXX

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
36179VVZ0	G2 POOL MA6932 20-Oct-2050 3.000		04/19/2021	DAIWA SECURITIES	XXX	749,630	715,317	1,192
3617QNX79	G2 POOL BY6102 20-Nov-2050 2.500		04/19/2021	CITIGROUP GLOBAL MKTS INC/SALOM	XXX	290,389	279,094	388
3617WGYW1	G2 POOL CG3425 20-Sep-2051 2.500		10/19/2021	DAIWA SECS AMER INC NEW YORK	XXX	266,633	258,514	359
3622AAXL3	G2 POOL 785283 20-Jan-2051 2.500		02/03/2021	JPMORGAN SECURITIES INC NEW YORK	XXX	564,268	529,519	625
912810SG4	TII I/L 1.0% 15 FEB 2049		01/29/2021	VARIOUS	XXX	80,026	57,916	262
912810SQ2	T 1.125% 15 AUG 2040		02/25/2021	MERRILL LYNCH PIERCE FENNER	XXX	254,016	306,000	133
912810SU3	T 1.875% 15 FEB 2051		05/27/2021	VARIOUS	XXX	583,568	643,000	1,301
912810SW9	T 1.875% 15 FEB 2041		06/29/2021	VARIOUS	XXX	443,661	466,000	2,232
912810SZ2	T 2.0% 15 AUG 2051		12/30/2021	VARIOUS	XXX	137,723	135,000	983
912810TA6	T 1.75% 15 AUG 2041		11/29/2021	VARIOUS	XXX	571,236	591,000	2,551
912828ZF0	T 0.5% 31 MAR 2025		12/30/2021	VARIOUS	XXX	15,655,051	15,871,000	10,625
91282CAC5	T 0.125% 31 JUL 2022		02/25/2021	FIFTH THIRD	XXX	3,400,000	3,400,000	340
91282CBE0	T 0.125% 15 JAN 2024		03/30/2021	MORGAN STANLEY	XXX	1,178,357	1,184,000	311
91282CBH3	T 0.375% 31 JAN 2026		05/27/2021	VARIOUS	XXX	2,792,576	2,852,000	2,408
91282CBL4	T 1.125% 15 FEB 2031		06/29/2021	VARIOUS	XXX	1,010,092	1,056,000	1,528
91282CBV2	T 0.375% 15 APR 2024		05/27/2021	VARIOUS	XXX	16,269,006	16,236,000	5,516
91282CCG4	T 0.25% 15 JUN 2024		07/29/2021	MERRILL LYNCH PIERCE FENNER CHARLOTTE	XXX	19,311,774	19,367,000	6,350
91282CCP4	T 0.625% 31 JUL 2026		12/30/2021	VARIOUS	XXX	1,738,922	1,768,000	2,325
91282CCS8	T 1.25% 15 AUG 2031		11/29/2021	VARIOUS	XXX	1,723,551	1,755,000	3,225
91282CCT6	T 0.375% 15 AUG 2024		10/28/2021	VARIOUS	XXX	8,116,662	8,150,000	3,562
0599999 Subtotal - Bonds - U.S. Governments						75,137,141	75,620,360	46,216
Bonds - U.S. Special Revenue, Special Assessment								
31288QF21	FH POOL 841085 01-Sep-2047 2.520		02/23/2021	BNP PARIBAS SECS CP/FIXED INCOME PA	XXX	945,177	905,183	19,337
31288QF54	FH POOL 841088 01-Jan-2049 2.750		03/03/2021	BNP PARIBAS SECS CP/FIXED INCOME PA	XXX	158,913	152,320	35
31288QF62	FH POOL 841089 01-Jun-2047 1.914		08/26/2021	PERSHING LLC JERSEY CITY	XXX	501,407	480,390	697
31288QF70	FH POOL 841090 01-Oct-2046 1.902		11/09/2021	BNP PARIBAS SECS CP/FIXED INCOME	XXX	1,171,053	1,114,915	534
31288QJ92	FH POOL 841188 01-Jan-2046 2.232		08/13/2021	VARIOUS	XXX	308,608	294,729	367
31288QJR2	FH POOL 841172 01-Feb-2047 1.898		02/04/2021	BNP PARIBAS SECS CP/FIXED INCOME PA	XXX	462,048	439,784	119
31329N3E6	FR POOL ZA5297 01-Mar-2048 4.000		12/15/2021	CITIGROUP GBL MKTS/SALOMON NEW YORK	XXX	238,126	220,169	294
3132XCSG1	FG POOL G67719 01-Jan-2049 4.500		08/05/2021	MITSUBISHI UFJ SECURITIES NEW YORK	XXX	167,439	150,719	207
3133ATTT8	FR POOL QC8662 01-Oct-2051 2.500		10/05/2021	CITIGROUP GLOBAL MKTS INC/SALOM	XXX	161,874	156,000	141
3140JBCH7	FN POOL BM6371 01-Apr-2047 1.892		10/05/2021	BNP PARIBAS SECS CP/FIXED INCOME PA	XXX	430,441	408,364	108
3140KUNZ1	FN POOL BQ8507 01-Dec-2050 3.000		02/11/2021	MERRILL LYNCH PIERCE FENNER	XXX	144,591	134,289	112
3140QAFZ8	FN POOL CA2883 01-Jan-2034 4.000		04/14/2021	GOLDMAN SACHS	XXX	166,799	153,732	307
3140XBEP1	FN POOL FM7341 01-Mar-2048 4.000		05/20/2021	JPMORGAN SECURITIES INC NEW YORK	XXX	141,091	130,000	332
3140XCRV2	FN POOL FM8599 01-Jan-2035 3.500		11/10/2021	BANK OF NEW YORK	XXX	171,720	161,524	236
3140XCZD3	FN POOL FM8839 01-Sep-2051 2.000		09/21/2021	BMO CAPITAL MARKETS	XXX	162,342	159,648	115
31418D2P6	FN POOL MA4381 01-Jul-2051 3.500		07/06/2021	BNP PARIBAS SECS CP/FIXED INCOME PA	XXX	137,108	128,815	75
31418DQH8	FN POOL MA4055 01-Jun-2050 2.500		08/03/2021	INTL FCSTONE FIN INC/BD RATES NEW YORK	XXX	104,910	100,551	21
31288QEM8	FN POOL 841040 01-Jul-2043 2.062		01/01/2021	PAYDOWN REVERAL	XXX	143,739	143,739	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						5,717,386	5,434,871	23,037
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00179VAA4	AMSR 2021-SFR2 A 17-Aug-2038 1.527		06/23/2021	GOLDMAN SACHS	XXX	232,998	233,000	
01627AAA6	ADC 2021-1A A2 15-Aug-2046 1.937		08/11/2021	PERSHING LLC JERSEY CITY	XXX	161,000	161,000	
05369AAK7	ACGCAP 1.95% 30 JAN 2026 144A		01/12/2021	CITIGROUP GLOBAL MKTS INC/SALOM	XXX	159,461	161,000	
05493EAY8	BBCMS 2021-C9 A5 15-Feb-2054 2.299		02/17/2021	BARCLAYS CAPITAL INC	XXX	159,649	155,000	89
06051GJR1	BAC 0.976% 22 APR 2025		04/16/2021	MERRILL LYNCH PIERCE FENNER	XXX	476,000	476,000	
06368FAA7	BMO 0.4% 15 SEP 2023 MTN	A	09/09/2021	BMO CAPITAL MARKETS CORP CHICAGO	XXX	793,333	794,000	
06406RAX5	BK 0.85% 25 OCT 2024 J		10/20/2021	JPMORGAN SECURITIES INC	XXX	498,676	499,000	
06540DBH7	BANK 2021-BN36 A5 15-Sep-2064 2.470		09/24/2021	MERRILL LYNCH PIERCE FENNER CHARLOTTE	XXX	181,270	176,000	72
084659AT8	BRKHEC 4.05% 15 APR 2025		03/04/2021	EXCHANGE	XXX	96,898	97,000	1,517
09690AAC7	BMWLT 2021-2 A3 26-Dec-2024 0.330		09/08/2021	WELLS FARGO SECURITIES LLC CHARLOTTE	XXX	415,957	416,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12593GAF9	COMM 2015-PC1 A5 10-Jul-2050 3.902		12/22/2021	CREDIT SUISSE NEW YORK (CSUS)	XXX	473,283	443,000	1,248
12624QAR4	COMM 2012-CR4 A3 15-Oct-2045 2.853		12/07/2021	BARCLAYS CAPITAL INC NEW YORK	XXX	394,354	389,620	247
12625KAE5	COMM 2013-CR8 A5 10-Jun-2046 3.612		08/31/2021	CREDIT SUISSE NEW YORK (CSUS)	XXX	475,831	454,000	46
126650CL2	CVS 3.875% 20 JUL 2025		12/14/2021	RBC CAPITAL MARKETS LLC	XXX	615,523	572,000	8,989
136375CD2	CNRCN FRN 21 NOV 2024	A	03/23/2021	CITIGROUP GLOBAL MKTS INC/SALOM	XXX	656,917	611,000	6,208
13645RBD5	CP 1.35% 02 DEC 2024	A	11/17/2021	BMO CAPITAL MARKETS	XXX	788,957	790,000	
14040HCK9	COF 1.343% 06 DEC 2024		12/02/2021	MORGAN STANLEY & CO	XXX	412,000	412,000	
14041NFY2	COMET 2021-A3 A3 16-Nov-2026 1.040		11/18/2021	BARCLAYS CAPITAL INC NEW YORK	XXX	443,939	444,000	
142339AK6	CSL 0.55% 01 SEP 2023		09/14/2021	JPMORGAN SECURITIES INC NEW YORK	XXX	388,786	389,000	
166756AP1	CVX 3.9% 15 NOV 2024		01/06/2021	BNY MELLON	XXX	465,924	427,000	2,359
172967MF5	C 3.352% 24 APR 2025		12/10/2021	GOLDMAN SACHS & CO NY	XXX	1,178,151	1,128,000	5,251
17321JAD6	CGCMT 2013-GC15 A4 10-Sep-2046 4.371		11/04/2021	VARIOUS	XXX	1,245,547	1,164,000	350
20030NDR9	CMCSA 2.887% 01 NOV 2051 144A		08/19/2021	EXCHANGE	XXX	73,635	56,000	
233046AS0	DNKN 2021-1A A23 20-Nov-2051 2.791		10/15/2021	BARCLAYS CAPITAL INC NEW YORK	XXX	268,000	268,000	
233331BG1	DTE 1.05% 01 JUN 2025 F		11/08/2021	TRUIST SECURITIES INC. ATLANTA	XXX	462,283	467,000	2,166
247361ZV3	DAL 2.0% 10 DEC 2029 AA		01/12/2021	MORGAN STANLEY & CO INC, NY	XXX	135,013	139,000	255
25755TAN0	DPABS 2021-1A A2I 25-Apr-2051 2.662		04/08/2021	PERSHING LLC JERSEY CITY	XXX	263,000	263,000	
29717PAN7	ESS 3.875% 01 MAY 2024		03/17/2021	WELLS FARGO SECURITIES	XXX	412,083	379,000	5,630
30040WAG3	ES 3.8% 01 DEC 2023 N		03/04/2021	DEUTSCHE BANK SECURITIES	XXX	535,847	494,000	5,058
34528QGW8	FORDF 2019-2 A 15-Apr-2026 3.060		02/02/2021	MERRILL LYNCH PIERCE FENNER	XXX	866,801	801,000	1,294
345329AC0	FORDL 2021-B A3 15-Oct-2024 0.370		09/21/2021	RBC CAPITAL MARKETS LLC NEW YORK	XXX	631,889	632,000	
35563P2N8	SCRT 2021-2 MA 25-Nov-2060 2.000		06/01/2021	BNY MELLON	XXX	159,651	155,000	379
35563P4U0	SCRT 2021-3 MA 25-Mar-2061 2.000		10/05/2021	WELLS FARGO SECURITIES	XXX	464,761	453,000	1,082
35563PGG8	SCRT 2018-3 MA 25-Aug-2057 3.388		08/02/2021	VARIOUS	XXX	676,399	633,450	1,341
35563PJF7	SCRT 2019-1 MA 25-Jul-2058 3.500		08/25/2021	CITIGROUP GBL MKTS/SALOMON NEW YORK	XXX	478,316	450,346	1,138
35563PKG3	SCRT 2019-2 MA 25-Aug-2058 3.500		11/17/2021	WELLS FARGO SECURITIES	XXX	18,918	18,052	32
361886CD4	GFORT 2019-2 A 15-Apr-2026 2.900		08/06/2021	VARIOUS	XXX	616,596	578,000	1,164
36198EAE5	GSMS 2013-GC13 A5 10-Jul-2046 4.031		09/17/2021	BARCLAYS CAPITAL INC NEW YORK	XXX	461,308	437,000	1,016
37045XDM5	GM 1.2% 15 OCT 2024		10/12/2021	JPMORGAN SECURITIES INC	XXX	425,825	426,000	
380144AC9	GMALT 2021-2 A3 20-May-2024 0.340		05/18/2021	SG AMERICAS SECURITIES LLC NEW YORK	XXX	475,925	476,000	
404280CW7	HSBC 1.162% 22 NOV 2024	D	11/15/2021	HSBC SECS INC NEW YORK	XXX	948,000	948,000	
43815NAC8	HAROT 2019-3 A3 15-Aug-2023 1.780		03/17/2021	MERRILL LYNCH PIERCE FENNER	XXX	475,302	469,000	93
440452AG5	HRL 0.65% 03 JUN 2024		05/25/2021	JPMORGAN SECURITIES INC NEW YORK	XXX	485,913	486,000	
44933MAC5	HALST 2021-C A3 16-Sep-2024 0.380		09/14/2021	JPMORGAN SECURITIES INC NEW YORK	XXX	475,957	476,000	
44935FAD6	HART 2021-C A3 15-May-2026 0.740		11/09/2021	PERSHING LLC JERSEY CITY	XXX	474,894	475,000	
46647PBZ8	JPM 0.697% 16 MAR 2024		03/09/2021	JPMORGAN SECURITIES INC NEW YORK	XXX	475,000	475,000	
46647PCM6	JPM 0.768% 09 AUG 2025		08/03/2021	JPMORGAN SECURITIES INC NEW YORK	XXX	1,192,000	1,192,000	
482480AE0	KLAC 4.65% 01 NOV 2024		12/17/2021	GOLDMAN SACHS & CO NY	XXX	471,914	435,000	2,809
548661DN4	LOW 3.7% 15 APR 2046		01/04/2021	RBC CAPITAL MARKETS CORP	XXX	67,494	57,000	475
58772WAC7	MBART 2021-1 A3 15-Jun-2026 0.460		09/15/2021	MIZUHO SECURITIES USA/FIXED NEW YORK	XXX	515,933	516,000	
59523UAA5	MAA 4.3% 15 OCT 2023		03/25/2021	WELLS FARGO SECURITIES	XXX	458,654	424,000	8,306
606822CA0	MUFG 0.962% 11 OCT 2025	D	10/05/2021	MITSUBISHI UFJ SECURITIES	XXX	549,000	549,000	
61690VAZ1	MSBAM 2015-C26 A5 15-Oct-2048 3.531		11/09/2021	BARCLAYS CAPITAL INC NEW YORK	XXX	473,670	440,000	475
61691ABL6	MSC 2015-UBS8 A4 15-Dec-2048 3.809		01/28/2021	MERRILL LYNCH PIERCE FENNER	XXX	154,195	137,000	43
61763UAZ5	MSBAM 2014-C17 A5 15-Aug-2047 3.741		09/16/2021	SG AMERICAS SECURITIES LLC NEW YORK	XXX	491,563	458,000	904
61772BAB9	MS 1.593% 04 MAY 2027		04/19/2021	MORGAN STANLEY	XXX	476,000	476,000	
63942BAA2	NAVSL 2021-A A 15-May-2069 0.840		04/22/2021	RBC CAPITAL MARKETS CORP	XXX	414,075	414,334	106
67066GAL8	NVDA 0.584% 14 JUN 2024		06/14/2021	MORGAN STANLEY	XXX	794,000	794,000	
69688AAL5	PLMRS 2013-2A A1A3 17-Oct-2031 1.122	D	04/29/2021	JPMORGAN SECURITIES INC NEW YORK	XXX	250,000	250,000	
709599BM5	PENSKE 1.7% 15 JUN 2026 144A		04/06/2021	WELLS FARGO SECURITIES	XXX	465,902	466,000	
74333DAA2	PROG 2021-SFR2 A 19-Apr-2038 1.546		03/23/2021	RBC CAPITAL MARKETS CORP	XXX	161,998	162,000	
74333EAA0	PROG 2021-SFR4 A 17-May-2038 1.558		04/22/2021	MERRILL LYNCH PIERCE FENNER	XXX	746,988	747,000	
78016EZX8	RY 0.75% 07 OCT 2024 GMTN	A	10/04/2021	RBC CAPITAL MARKETS LLC	XXX	1,585,888	1,588,000	
78520EAB2	SDCP 2021-1 A2 20-Jun-2046 1.881		06/25/2021	PERSHING LLC JERSEY CITY	XXX	266,000	266,000	
808513BN4	SCHW 0.75% 18 MAR 2024		03/16/2021	CREDIT SUISSE SECURITIES (USA)	XXX	474,763	475,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
828807DL8	SPG 1.75% 01 FEB 2028		01/11/2021	PERSHING LLC JERSEY CITY	XXX	119,716	120,000	
83405NAA4	SOFI 2021-B AFX 15-Feb-2047 1.140		09/23/2021	DEUTSCHE BK SECS INC NY (NWSCUS33)	XXX	475,940	476,000	
87264ABB0	TMUS 3.5% 15 APR 2025		05/25/2021	EXCHANGE	XXX	69,987	70,000	272
87342RAH7	BELL 2021-1A A2II 25-Aug-2051 2.294		08/11/2021	BARCLAYS CAPITAL INC NEW YORK	XXX	161,000	161,000	
89114TZE5	TD 0.7% 10 SEP 2024 MTN	A	09/07/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	1,396,882	1,398,000	
89236TJD8	TOYOTA 0.4% 06 APR 2023 MTN		04/06/2021	MIZUHO SECURITIES USA	XXX	481,610	482,000	
92212KAA4	VDC 2019-1A A2 15-Jul-2044 3.188		05/21/2021	CANTOR FITZGERALD/DEBT CAP MKTS NY	XXX	459,378	442,125	392
92343VGF5	VZ 0.75% 22 MAR 2024		03/11/2021	CITIGROUP GLOBAL MKTS INC/SALOM	XXX	791,952	792,000	
92938CAD9	WFRBS 2013-C15 A4 15-Aug-2046 4.153		10/13/2021	CITIGROUP GLOBAL MKTS INC/SALOM	XXX	478,533	456,000	736
95058XAL2	WEN 2021-1A A2II 15-Jun-2051 2.775		10/14/2021	VARIOUS	XXX	185,876	180,868	707
961214EU3	WSTP 1.019% 18 NOV 2024	D	11/08/2021	JPMORGAN SECURITIES INC	XXX	808,000	808,000	
98163LAC4	WOART 2021-B A3 15-Jun-2026 0.420		05/11/2021	MERRILL LYNCH PIERCE FENNER	XXX	475,931	476,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						37,390,612	36,554,795	62,249
8399997 Subtotal - Bonds - Part 3						118,245,139	117,610,026	131,502
8399998 Summary item from Part 5 for Bonds						31,624,725	31,582,000	10,378
8399999 Subtotal - Bonds						149,869,864	149,192,026	141,880
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
023135106	AMAZON.COM INC		03/22/2021	VIRTU AMERICAS LLC NEW YORK	10.000	31,119	XXX	
03027X100	AMERICAN TOWER CORP		06/21/2021	VIRTU AMERICAS LLC NEW YORK	10.000	2,669	XXX	
032654105	ANALOG DEVICES INC(NSM)		08/26/2021	VIRTU AMERICAS LLC NEW YORK	63.000	10,417	XXX	
03743Q108	APA CORP		03/02/2021	VIRTU AMERICAS LLC NEW YORK	158.000	10,083	XXX	
09073M104	BIO-TECHNE CORP(NSM)		12/20/2021	VIRTU AMERICAS LLC NEW YORK	20.000	9,224	XXX	
11135F101	BROADCOM INC		03/22/2021	VIRTU AMERICAS LLC NEW YORK	10.000	4,762	XXX	
12769G100	CAESARS ENTERTAINMENT INC		03/22/2021	VIRTU AMERICAS LLC NEW YORK	70.000	6,094	XXX	2
143658300	CARNIVAL CORP		06/21/2021	VIRTU AMERICAS LLC NEW YORK	60.000	1,685	XXX	2
15677J108	CERIDIAN HCM HOLDING INC		12/20/2021	VIRTU AMERICAS LLC NEW YORK	40.000	3,952	XXX	1
159864107	CHARLES RIVER LABORATORIES(NYS)		06/21/2021	VIRTU AMERICAS LLC NEW YORK	20.000	7,213	XXX	1
20825C104	CONOCOPHILLIPS		01/15/2021	VIRTU AMERICAS LLC NEW YORK	96.360	9,708	XXX	
252131107	DEXCOM INC(NSM)		06/21/2021	VIRTU AMERICAS LLC NEW YORK	10.000	4,224	XXX	
29355A107	ENPHASE ENERGY INC(NMS)		03/22/2021	VIRTU AMERICAS LLC NEW YORK	50.000	8,001	XXX	2
29414B104	EPAM SYSTEMS INC(NYS)		12/20/2021	VIRTU AMERICAS LLC NEW YORK	20.000	12,576	XXX	1
303075105	FACTSET RESEARCH SYSTEMS INC		12/20/2021	VIRTU AMERICAS LLC NEW YORK	10.000	4,694	XXX	
368736104	GENERAC HOLDINGS INC (NYS)		03/22/2021	VIRTU AMERICAS LLC NEW YORK	20.000	6,171	XXX	1
459506101	INTL FLAVORS & FRAGRANCES		03/22/2021	VIRTU AMERICAS LLC NEW YORK	50.000	6,847	XXX	2
461202103	INTUIT INC		06/21/2021	VIRTU AMERICAS LLC NEW YORK	10.000	4,802	XXX	
46120E602	INTUITIVE SURGICAL INC		12/20/2021	VIRTU AMERICAS LLC NEW YORK	10.000	3,281	XXX	
518439104	ESTEE LAUDER COMPANIES-CL A(NYS)		12/20/2021	VIRTU AMERICAS LLC NEW YORK	10.000	3,449	XXX	
57667L107	MATCH GROUP INC		09/20/2021	VIRTU AMERICAS LLC NEW YORK	100.000	15,203	XXX	4
595017104	MICROCHIP TECHNOLOGY INC		06/21/2021	VIRTU AMERICAS LLC NEW YORK	10.000	1,478	XXX	
60770K107	MODERNA INC		09/20/2021	VIRTU AMERICAS LLC NEW YORK	130.000	56,060	XXX	5
609839105	MONOLITHIC POWER SYSTEMS INC		03/22/2021	VIRTU AMERICAS LLC NEW YORK	20.000	7,007	XXX	1
64110L106	NETFLIX INC		12/20/2021	VIRTU AMERICAS LLC NEW YORK	10.000	5,901	XXX	
68622V106	ORGANON & CO		06/03/2021	VIRTU AMERICAS LLC NEW YORK	92.100	5,451	XXX	
69370C100	PTC INC		06/21/2021	VIRTU AMERICAS LLC NEW YORK	30.000	4,019	XXX	1
70450Y103	PAYPAL HOLDINGS INC(NSM)		06/21/2021	VIRTU AMERICAS LLC NEW YORK	10.000	2,840	XXX	
707569109	PENN NATIONAL GAMING INC(NSM)		03/22/2021	VIRTU AMERICAS LLC NEW YORK	50.000	5,624	XXX	2
723787107	PIONEER NATURAL RESOURCES CO(NYS)		06/21/2021	VIRTU AMERICAS LLC NEW YORK	30.000	4,747	XXX	1
78486Q101	SVB FINANCIAL GROUP(NSM)		12/20/2021	VIRTU AMERICAS LLC NEW YORK	10.000	6,309	XXX	
79466L302	SALESFORCE.COM INC		12/20/2021	VIRTU AMERICAS LLC NEW YORK	30.000	7,397	XXX	1
808513105	SCHWAB (CHARLES) CORP(NYS)		06/21/2021	VIRTU AMERICAS LLC NEW YORK	20.000	1,444	XXX	1
816851109	SEMPRA ENERGY		06/21/2021	VIRTU AMERICAS LLC NEW YORK	10.000	1,379	XXX	
81762P102	SERVICENOW INC (NYS)		12/20/2021	VIRTU AMERICAS LLC NEW YORK	10.000	6,039	XXX	
82669G104	SIGNATURE BANK		12/20/2021	VIRTU AMERICAS LLC NEW YORK	20.000	5,927	XXX	1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
828806109	SIMON PROPERTY GROUP INC(NYS)		06/21/2021	VIRTU AMERICAS LLC NEW YORK	10.000	1,293	XXX	
83417M104	SOLAREDGE TECHNOLOGIES INC	C	12/20/2021	VIRTU AMERICAS LLC NEW YORK	20.000	5,191	XXX	1
87854Y109	TECHNIP ENERGIES ADR - SPON	C	02/16/2021	VIRTU AMERICAS LLC NEW YORK	80.000		XXX	
879360105	TELEDYNE TECHNOLOGIES INC(NYS)		05/17/2021	VIRTU AMERICAS LLC NEW YORK	3.000	109	XXX	
880770102	TERADYNE INC(NSM)		06/21/2021	VIRTU AMERICAS LLC NEW YORK	10.000	1,258	XXX	
88160R101	TESLA INC		09/20/2021	VIRTU AMERICAS LLC NEW YORK	20.000	14,565	XXX	1
896239100	TRIMBLE INC (NSM)		03/22/2021	VIRTU AMERICAS LLC NEW YORK	70.000	5,227	XXX	2
902252105	TYLER TECHNOLOGIES INC(NYS)		06/21/2021	VIRTU AMERICAS LLC NEW YORK	10.000	4,442	XXX	
910047109	UNITED AIRLINES HOLDINGS INC		06/21/2021	VIRTU AMERICAS LLC NEW YORK	20.000	1,095	XXX	1
911312106	UNITED PARCEL SERVICE-CL B		06/21/2021	VIRTU AMERICAS LLC NEW YORK	10.000	2,029	XXX	
N6596X109	NXP SEMICONDUCTORS NV	C	03/22/2021	VIRTU AMERICAS LLC NEW YORK	100.000	20,180	XXX	4
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						343,185	XXX	38
9799997 Subtotal - Common Stocks - Part 3						343,185	XXX	38
9799998 Summary Item from Part 5 for Common Stocks						20,054	XXX	
9799999 Subtotal - Common Stocks						363,239	XXX	38
9899999 Subtotal - Preferred and Common Stocks						363,239	XXX	38
9999999 Totals						150,233,103	XXX	141,918

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36179RGB9	G2 POOL MA2894 20-Jun-2045 4.500		12/01/2021	MBS PAYDOWN 99.9999	XXX	54,884	54,884	57,637	57,495		(2,611)		(2,611)		54,884				1,260	06/20/2045
36179RZV4	G2 POOL MA3456 20-Feb-2046 4.500		12/01/2021	MBS PAYDOWN 99.9999	XXX	44,789	44,789	46,209	46,147		(1,358)		(1,358)		44,789				1,071	02/20/2046
36179VVZ0	G2 POOL MA6932 20-Oct-2050 3.000		12/01/2021	MBS PAYDOWN 100.0000	XXX	233,673	233,673	244,882			(11,209)		(11,209)		233,673				2,522	10/20/2050
3617QNX79	G2 POOL BY6102 20-Nov-2050 2.500		12/01/2021	MBS PAYDOWN 100.0000	XXX	47,508	47,508	49,431			(1,923)		(1,923)		47,508				575	11/20/2050
3617WGYW1	G2 POOL CG3425 20-Sep-2051 2.500		12/01/2021	MBS PAYDOWN 100.0010	XXX	1,014	1,014	1,046			(32)		(32)		1,014				3	09/20/2051
36182UZ83	GN POOL AJ0767 15-Aug-2045 3.500		12/01/2021	MBS PAYDOWN 100.0000	XXX	63,530	63,530	66,637	66,426		(2,896)		(2,896)		63,530				1,013	08/15/2045
3620AMTH5	GN POOL 734152 15-Jan-2041 4.000		12/01/2021	MBS PAYDOWN 100.0000	XXX	91,893	91,893	97,521	96,978		(5,085)		(5,085)		91,893				1,692	01/15/2041
3622AAAE4	GN POOL 784605 15-Jan-2042 4.500		12/01/2021	MBS PAYDOWN 100.0003	XXX	22,865	22,865	23,754	23,701		(837)		(837)		22,865				500	01/15/2042
3622AAXL3	G2 POOL 785283 20-Jan-2051 2.500		12/01/2021	MBS PAYDOWN 100.0000	XXX	65,435	65,435	69,729			(4,294)		(4,294)		65,435				932	01/20/2051
83162CUA9	SBAP 2011-20E 1 01-May-2031 3.790		11/01/2021	MBS PAYDOWN 100.0000	XXX	64,214	64,214	65,564	65,273		(1,059)		(1,059)		64,214				2,057	05/01/2031
83162CUV3	SBAP 2012-20F 1 01-Jun-2032 2.420		12/01/2021	MBS PAYDOWN 100.0000	XXX	87,578	87,578	90,534	90,390		(2,811)		(2,811)		87,578				1,605	06/01/2032
83162CVB6	SBAP 2012-20J 1 01-Oct-2032 2.180		10/01/2021	MBS PAYDOWN 100.0000	XXX	87,518	87,518	88,045	88,012		(494)		(494)		87,518				1,484	10/01/2032
83162CVU4	SBAP 2013-20I 1 01-Sep-2033 3.620		09/01/2021	MBS PAYDOWN 100.0000	XXX	62,639	62,639	66,725	64,486		(1,847)		(1,847)		62,639				1,745	09/01/2033
83162CVX8	SBAP 2013-20K 1 01-Nov-2033 3.380		11/01/2021	MBS PAYDOWN 100.0000	XXX	63,589	63,589	67,573	65,365		(1,777)		(1,777)		63,589				1,724	11/01/2033
83162CWG4	SBAP 2014-20E 1 01-May-2034 3.000		11/01/2021	MBS PAYDOWN 100.0000	XXX	130,733	130,733	136,402	133,256		(2,523)		(2,523)		130,733				3,041	05/01/2034
83162CYU1	SBAP 2017-20H 1 01-Aug-2037 2.750		08/01/2021	MBS PAYDOWN 100.0000	XXX	23,510	23,510	25,537	25,495		(1,985)		(1,985)		23,510				540	08/01/2037
912810SD1	T 3.0% 15 AUG 2048		04/19/2021	RBC CAPITAL MARKETS CORP	XXX	131,042	114,000	113,927	113,930		(1)		(1)		113,929		17,113	17,113	2,315	08/15/2048
9128285A4	T 2.75% 15 SEP 2021		04/06/2021	MERRILL LYNCH PIERCE FENNER	XXX	621,339	614,000	625,199	618,558		(1,761)		(1,761)		616,797		4,543	4,543	9,498	09/15/2021
912828M80	T 2.0% 30 NOV 2022		04/19/2021	HSBC SECS INC NEW YORK	XXX	365,714	355,000	370,712	366,724		(2,248)		(2,248)		364,475		1,238	1,238	2,722	11/30/2022
912828P87	T 1.125% 28 FEB 2021		02/28/2021	MATURITY 100.0000	XXX	3,400,000	3,400,000	3,381,805	3,398,116		1,884		1,884		3,400,000				19,125	02/28/2021
912828V23	T 2.25% 31 DEC 2023		02/03/2021	RBC CAPITAL MARKETS CORP	XXX	850,151	802,000	837,068	829,478		(801)		(801)		828,677		21,474	21,474	1,745	12/31/2023
912828YL8	TII I/L 0.125% 15 OCT 2024		01/29/2021	VARIOUS	XXX	1,059,653	983,102	993,056	1,054,393	(73,092)	55		(73,037)		981,355		78,298	78,298	322	10/15/2024
912828ZA1	T 1.125% 28 FEB 2022		04/06/2021	NOMURA SECURITIES	XXX	324,047	321,000	324,887	323,510		(729)		(729)		322,781		1,266	1,266	2,179	02/28/2022
912828ZC7	T 1.125% 28 FEB 2025		08/03/2021	VARIOUS	XXX	594,649	582,000	603,214	599,669		(1,422)		(1,422)		598,247		(3,597)	(3,597)	4,779	02/28/2025
912828ZF0	T 0.5% 31 MAR 2025		11/09/2021	CITIGROUP GLOBAL MKTS INC/SALOM	XXX	300,924	304,000	300,105			28		28		300,133		792	792	171	03/31/2025
912828ZP8	T 0.125% 15 MAY 2023		01/28/2021	VARIOUS	XXX	4,884,696	4,887,000	4,880,359	4,881,546		207		207		4,881,752		2,943	2,943	1,229	05/15/2023
912828ZY9	T 0.125% 15 JUL 2023		04/29/2021	VARIOUS	XXX	20,680,522	20,699,000	20,671,398	20,672,615		1,539		1,539		20,674,155		6,368	6,368	15,336	07/15/2023
91282CAB7	T 0.25% 31 JUL 2025		02/11/2021	VARIOUS	XXX	701,672	706,000	703,184	703,236		54		54		703,290		(1,618)	(1,618)	899	07/31/2025
91282CAC5	T 0.125% 31 JUL 2022		04/14/2021	VARIOUS	XXX	319,079	319,000	319,000	319,000						319,000		79	79	257	07/31/2022
91282CAE1	T 0.625% 15 AUG 2030		10/18/2021	CITADEL SECURITIES LLC CHICAGO	XXX	407,224	438,000	429,258	429,353		667		667		430,020		(22,797)	(22,797)	3,148	08/15/2030
91282CAF8	T 0.125% 15 AUG 2023		10/28/2021	VARIOUS	XXX	10,872,235	10,894,000	10,888,042	10,888,008		1,125		1,125		10,889,133		(16,933)	(16,933)	11,827	08/15/2023
91282CBE0	T 0.125% 15 JAN 2024		12/10/2021	RBC CAPITAL MARKETS LLC	XXX	350,576	355,000	353,308			410		410		353,718		(3,142)	(3,142)	404	01/15/2024
91282CBH3	T 0.375% 31 JAN 2026		10/14/2021	VARIOUS	XXX	108,460	111,000	108,563			242		242		108,805		(345)	(345)	283	01/31/2026
91282CBV2	T 0.375% 15 APR 2024		12/17/2021	VARIOUS	XXX	5,489,741	5,509,000	5,515,241			(960)		(960)		5,514,280		(24,540)	(24,540)	10,663	04/15/2024
91282CCG4	T 0.25% 15 JUN 2024		10/28/2021	VARIOUS	XXX	8,226,445	8,321,000	8,297,272			1,965		1,965		8,299,238		(72,793)	(72,793)	7,653	06/15/2024
91282CCP4	T 0.625% 31 JUL 2026		10/05/2021	DEUTSCHE BK SECS INC NY	XXX	228,339	232,000	230,478			30		30		230,508		(2,169)	(2,169)	264	07/31/2026
91282CCT6	T 0.375% 15 AUG 2024		11/18/2021	CITADEL SECURITIES LLC CHICAGO	XXX	472,100	477,000	476,702			24		24		476,726		(4,627)	(4,627)	467	08/15/2024
0599999 Subtotal - Bonds - U.S. Governments						61,533,980	61,568,474	61,620,004	46,021,160	(73,092)	(42,433)		(115,525)		61,552,391		(18,447)	(18,447)	117,050	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
341271AD6	FLSGEN 1.258% 01 JUL 2025		08/12/2021	VARIOUS	XXX	136,201	135,000	135,000	135,000						135,000		1,201	1,201	943	07/01/2025
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						136,201	135,000	135,000	135,000						135,000		1,201	1,201	943	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
167560PL9	GCHWTR 5.72% 01 DEC 2038		04/21/2021	RBC CAPITAL MARKETS CORP	XXX	158,996	115,000	141,986	139,708		(776)		(776)		138,931		20,064	20,064	2,595	12/01/2038
302987AA0	FRESB 2020-SB70 A5H 25-Oct-2039 2.320		12/01/2021	MBS PAYDOWN 100.0000	XXX	56,051	56,051	56,319	56,160		(109)		(109)		56,051				835	10/25/2039
30298BAE3	FRESB 2019-SB63 A5H 25-Feb-2039 2.550		12/01/2021	MBS PAYDOWN 99.9990	XXX	7,351	7,351	7,385	7,365		(14)		(14)		7,351				147	02/25/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
30298LAB7	FRESB 2019-SB65 A5H 25-May-2039 2.130		12/01/2021	MBS PAYDOWN 100.0000	XXX	62,179	62,179	62,297	62,301		(122)		(122)		62,179				1,016	05/25/2039
30309LAG3	FRESB 2019-SB61 A5H 25-Feb-2039 2.950		12/01/2021	MBS PAYDOWN 100.0000	XXX	89,857	89,857	89,904	90,023		(166)		(166)		89,857				1,857	02/25/2039
30312BAA3	FRESB 2019-SB66 A5H 25-Jun-2039 2.320		12/01/2021	MBS PAYDOWN 100.0000	XXX	57,210	57,210	57,327	57,316		(106)		(106)		57,210				1,081	06/25/2039
30316AAC7	FRESB 2020-SB77 A5H 25-Jun-2040 0.970		12/01/2021	MBS PAYDOWN 99.9999	XXX	40,578	40,578	40,700	40,614		(36)		(36)		40,578				163	06/25/2040
31288QEM8	FH POOL 841040 01-Jul-2043 2.062		12/01/2021	MBS PAYDOWN 100.0000	XXX	130,143	130,143	135,145	136,927		10,197		10,197		147,124				2,100	07/01/2043
31288QF21	FH POOL 841085 01-Sep-2047 2.520		12/01/2021	MBS PAYDOWN 100.0000	XXX	347,181	347,181	362,517			(15,336)		(15,336)		347,181				3,860	09/01/2047
31288QF54	FH POOL 841088 01-Jan-2049 2.750		12/01/2021	MBS PAYDOWN 99.9999	XXX	60,825	60,825	66,154			(5,329)		(5,329)		60,825				602	01/01/2049
31288QF62	FH POOL 841089 01-Jun-2047 1.914		12/01/2021	MBS PAYDOWN 100.0000	XXX	81,508	81,508	85,074			(3,566)		(3,566)		81,508				264	06/01/2047
31288QF70	FH POOL 841090 01-Oct-2046 1.902		12/01/2021	MBS PAYDOWN 100.0000	XXX	24,109	24,109	25,323			(1,214)		(1,214)		24,109					10/01/2046
31288QJ92	FH POOL 841188 01-Jan-2046 2.232		12/01/2021	MBS PAYDOWN 100.0000	XXX	87,577	87,577	91,683			(4,107)		(4,107)		87,577				577	01/01/2046
31288QJR2	FH POOL 841172 01-Feb-2047 1.898		12/01/2021	MBS PAYDOWN 100.0000	XXX	132,897	132,897	139,625			(6,728)		(6,728)		132,897				1,284	02/01/2047
312944Y54	FG POOL A96132 01-Jan-2041 4.500		12/01/2021	MBS PAYDOWN 100.0000	XXX	88,970	88,970	97,867	96,955		(7,985)		(7,985)		88,970				1,955	01/01/2041
3131XHQH2	FR POOL ZL2256 01-Oct-2041 4.500		12/01/2021	MBS PAYDOWN 100.0000	XXX	100,274	100,274	107,520	107,056		(6,782)		(6,782)		100,274				3,157	10/01/2041
31326KX69	FH POOL 2B5201 01-Mar-2046 1.995		12/01/2021	MBS PAYDOWN 99.9989	XXX	42,663	42,663	39,497	43,051		(388)		(388)		42,663				525	03/01/2046
3132A84T3	FR POOL ZS8034 01-Jun-2033 3.000		12/01/2021	MBS PAYDOWN 100.0000	XXX	161,032	161,032	172,983	163,927		(2,896)		(2,896)		161,032				2,463	06/01/2033
3132CWLH5	FR POOL SB0328 01-Jun-2034 3.000		12/01/2021	MBS PAYDOWN 100.0001	XXX	98,553	98,553	104,150	99,865		(1,312)		(1,312)		98,553				1,461	06/01/2034
3132DV5E1	FR POOL SD8045 01-Feb-2050 3.500		12/01/2021	MBS PAYDOWN 100.0000	XXX	103,134	103,134	105,407	104,507		(1,373)		(1,373)		103,134				1,716	02/01/2050
3132J4GA1	FG POOL G30892 01-Apr-2030 5.500		12/01/2021	MBS PAYDOWN 100.0000	XXX	109,142	109,142	122,938	119,780		(10,638)		(10,638)		109,142				3,276	04/01/2030
3132XCRW7	FG POOL G67701 01-Oct-2046 3.000		12/01/2021	MBS PAYDOWN 99.9999	XXX	72,575	72,575	69,603	70,620		1,956		1,956		72,575				1,340	10/01/2046
3132XCSG1	FG POOL G67719 01-Jan-2049 4.500		12/01/2021	MBS PAYDOWN 100.0001	XXX	21,799	21,799	24,217			(2,418)		(2,418)		21,799				197	01/01/2049
3133ATTT8	FR POOL QC8662 01-Oct-2051 2.500		12/01/2021	MBS PAYDOWN 100.0003	XXX	603	603	625			(23)		(23)		603				2	10/01/2051
3133KJC34	FR POOL RA2790 01-Jun-2050 2.500		12/01/2021	MBS PAYDOWN 100.0002	XXX	65,012	65,012	67,542	65,313		(301)		(301)		65,012				891	06/01/2050
3133KKAG4	FR POOL RA3607 01-Sep-2050 3.000		12/01/2021	MBS PAYDOWN 99.9999	XXX	34,246	34,246	36,862	34,522		(276)		(276)		34,246				663	09/01/2050
3137FPLF0	FHR 4926 BA 25-May-2025 3.000		03/01/2021	MBS PAYDOWN 100.0000	XXX	134,470	134,470	135,269	135,155		(387)		(387)		134,768		(298)	(298)	747	05/25/2025
3138AJK50	FN POOL AI4815 01-Jun-2041 4.500		12/01/2021	MBS PAYDOWN 100.0003	XXX	19,777	19,777	22,418	20,481		(705)		(705)		19,777				507	06/01/2041
3138EKSN6	FN POOL AL3224 01-Mar-2043 1.902		12/01/2021	MBS PAYDOWN 100.0000	XXX	114,817	114,817	117,580	117,274		(2,458)		(2,458)		114,817				1,477	03/01/2043
3138EMPY1	FN POOL AL4938 01-Jan-2042 2.044		12/01/2021	MBS PAYDOWN 100.0000	XXX	45,804	45,804	47,744	47,510		(1,705)		(1,705)		45,804				826	01/01/2042
3138EMV40	FN POOL AL5134 01-Apr-2044 1.948		12/01/2021	MBS PAYDOWN 99.9993	XXX	53,147	53,147	54,891	53,884		(737)		(737)		53,147				772	04/01/2044
3138EPZE7	FN POOL AL7040 01-Oct-2043 2.303		12/01/2021	MBS PAYDOWN 100.0000	XXX	781,104	781,104	786,413	785,907		(4,804)		(4,804)		781,104				8,661	10/01/2043
3138WE6B0	FN POOL AS5365 01-Jul-2045 3.500		12/01/2021	MBS PAYDOWN 99.9999	XXX	50,714	50,714	52,680	52,551		(1,837)		(1,837)		50,714				840	07/01/2045
3138X02G2	FN POOL AU1674 01-Aug-2043 2.422		12/01/2021	MBS PAYDOWN 100.0001	XXX	49,194	49,194	48,387	48,501		693		693		49,194				444	08/01/2043
3140F7P60	FN POOL BD0444 01-Jun-2046 3.500		12/01/2021	MBS PAYDOWN 100.0001	XXX	17,820	17,820	18,511	18,460		(640)		(640)		17,820				360	06/01/2046
3140FG7K9	FN POOL BD8997 01-Nov-2046 3.500		12/01/2021	MBS PAYDOWN 100.0001	XXX	19,771	19,771	20,537	20,482		(711)		(711)		19,771				432	11/01/2046
3140J5RF8	FN POOL BM1385 01-Jul-2047 2.651		12/01/2021	MBS PAYDOWN 99.9999	XXX	35,290	35,290	35,383	35,369		(79)		(79)		35,290				340	07/01/2047
3140J5XX2	FN POOL BM1593 01-Nov-2035 3.500		12/01/2021	MBS PAYDOWN 99.9999	XXX	66,872	66,872	70,128	67,799		(926)		(926)		66,872				1,390	11/01/2035
3140J7UL7	FN POOL BM3286 01-Nov-2047 4.500		12/01/2021	MBS PAYDOWN 99.9999	XXX	43,471	43,471	45,325	45,202		(1,731)		(1,731)		43,471				994	11/01/2047
3140J8HX4	FN POOL BM3845 01-Sep-2037 1.922		12/01/2021	MBS PAYDOWN 99.9999	XXX	62,880	62,880	58,314	65,114		(2,234)		(2,234)		62,880				766	09/01/2037
3140J9CN9	FN POOL BM4576 01-Nov-2047 2.629		12/01/2021	MBS PAYDOWN 100.0001	XXX	95,067	95,067	93,656	93,865		1,202		1,202		95,067				1,189	11/01/2047
3140J9X30	FN POOL BM5197 01-Jul-2046 4.500		12/01/2021	MBS PAYDOWN 100.0002	XXX	17,483	17,483	18,259	18,212		(729)		(729)		17,483				389	07/01/2046
3140JA5B0	FN POOL BM6241 01-Feb-2044 1.944		12/01/2021	MBS PAYDOWN 100.0000	XXX	196,660	196,660	207,230	198,315		(1,655)		(1,655)		196,660				2,554	02/01/2044
3140JAXM5	FN POOL BM6083 01-Sep-2045 2.753		12/01/2021	MBS PAYDOWN 100.0000	XXX	584,601	584,601	595,699	594,731		(10,131)		(10,131)		584,601				8,170	09/01/2045
3140JBCH7	FN POOL BM6371 01-Apr-2047 1.892		12/01/2021	MBS PAYDOWN 100.0000	XXX	15,113	15,113	15,930			(817)		(817)		15,113				39	04/01/2047
3140KQU33	FN POOL BQ5101 01-Oct-2050 3.000		12/01/2021	MBS PAYDOWN 100.0001	XXX	19,936	19,936	21,328	20,084		(148)		(148)		19,936				401	10/01/2050
3140KUNZ1	FN POOL BQ8507 01-Dec-2050 3.000		12/01/2021	MBS PAYDOWN 100.0000	XXX	33,515	33,515	36,086			(2,571)		(2,571)		33,515				513	12/01/2050
3140QAFZ8	FN POOL CA2883 01-Jan-2034 4.000		12/01/2021	MBS PAYDOWN 100.0001	XXX	30,137	30,137	32,699			(2,562)		(2,562)		30,137				416	01/01/2034
3140QC6G6	FN POOL CA5370 01-Mar-2050 4.000		12/01/2021	MBS PAYDOWN 100.0000	XXX	56,939	56,939	61,592	57,546		(606)		(606)		56,939				1,120	03/01/2050
3140QCQC3	FN POOL CA4950 01-Jan-2050 3.500		12/01/2021	MBS PAYDOWN 100.0000	XXX	50,696	50,696	54,285	54,219		(3,522)		(3,522)		50,696				876	01/01/2050
3140QDFM1	FN POOL CA5571 01-Apr-2050 4.000		12/01/2021	MBS PAYDOWN 100.0000	XXX	312,852	312,852	337,538	316,059		(3,208)		(3,208)		312,852				5,386	04/01/2050
3140QET51	FN POOL CA6871 01-Aug-2035 2.500		12/01/2021	MBS PAYDOWN 100.0001	XXX	46,878	46,878	49,566	47,376		(498)		(498)		46,878				641	08/01/2035
3140QET69	FN POOL CA6872 01-Aug-2035 2.500		12/01/2021	MBS PAYDOWN 99.9998	XXX	30,228	30,228	31,985	30,553		(326)		(326)		30,228				428	08/01/2035
3140QFKQ1	FN POOL CA7502 01-Oct-2035 3.000		12/01/2021	MBS PAYDOWN 100.0000	XXX	80,121	80,121	86,055	85,966		(5,845)		(5,845)		80,121				1,318	10/01/2035
3140X3B31	FN POOL FM0057 01-May-2032 2.500		12/01/2021	MBS PAYDOWN 99.9999	XXX	77,438	77,438	81,988	78,679		(1,241)		(1,241)		77,438				1,009	05/01/2032
3140X4MQ6	FN POOL FM1266 01-Jul-2049 5.000		12/01/2021	MBS PAYDOWN 100.0000	XXX	49,487	49,487	53,701	53,508		(4,021)		(4,021)		49,487				1,351	07/01/2049
3140X52J1	FN POOL FM2576 01-Mar-2035 3.000		12/01/2021	MBS PAYDOWN 100.0000	XXX	131,547	131,547	139,974	133,487		(1,940)		(1,940)		131,547				2,042	03/01/2035
3140X5XX6	FN POOL FM2493 01-Oct-2049 5.000		12/01/2021	MBS PAYDOWN 100.0000	XXX	57,492	57,492	62,468	58,443		(951)		(951)		57,492				1,391	10/01/2049
3140X8HU4	FN POOL FM4742 01-Mar-2035 4.000		12/01/2021	MBS PAYDOWN 100.0000	XXX	306,838	306,838	330,427	312,748		(5,909)		(5,909)		306,838				6,199	03/01/2035
3140XBEP1	FN POOL FM7341 01-Mar-2048 4.000		12/01/2021	MBS PAYDOWN 100.0001	XXX	36,791	36,791	39,929			(3,139)		(3,139)		36,791				454	03/01/2048
3140XCRV2	FN POOL FM8599 01-Jan-2035 3.500		12/01/2021	MBS PAYDOWN 100.0001	XXX	4,370	4,370	4,646			(276)		(276)		4,370				13	01/01/2035
3140XCZD3	FN POOL FM8839 01-Sep-2051 2.000		12/01/2021	MBS PAYDOWN 100.0001	XXX	1,048	1,048	1,066			(18)		(18)		1,048				3	09/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
31418D2P6	FN POOL MA4381 01-Jul-2051 3.500		12/01/2021	MBS PAYDOWN 100.0000	XXX	13,962	13,962	14,860			(899)		(899)		13,962				151	07/01/2051
31418DQH8	FN POOL MA4055 01-Jun-2050 2.500		12/01/2021	MBS PAYDOWN 100.0000	XXX	13,879	13,879	14,481			(602)		(602)		13,879				67	06/01/2050
60636AVL4	MOSMED 3.229% 15 MAY 2050		03/05/2021	CITIGROUP GLOBAL MKTS INC/SALOM	XXX	107,984	100,000	100,000	100,000						100,000		7,984	7,984	1,023	05/15/2050
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						6,100,658	6,048,678	6,309,678	5,263,490		(128,521)		(128,521)		6,089,888		27,750	27,750	89,726	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00209TAB1	CMCSA 9.455% 15 NOV 2022		04/29/2021	CITIGROUP GLOBAL MKTS INC/SALOM	XXX	313,484	275,000	354,222	307,434		(5,738)		(5,738)		301,695		11,788	11,788	12,134	11/15/2022
00217EAB4	ARIFL 2018-A A2 15-Oct-2026 2.550		02/15/2021	MBS PAYDOWN 100.0001	XXX	7,447	7,447	7,417	7,437		7		7		7,444		3	3	20	10/15/2026
00287YAU3	ABBV 2.3% 14 MAY 2021		04/14/2021	04/14/2021 SECURITY CALLED AT 100.000 10	XXX	380,000	380,000	369,744	378,360		1,254		1,254		379,615		385	385	3,642	05/14/2021
00287YBE8	ABBV 3.375% 14 NOV 2021		11/14/2021	MATURITY 100.0000	XXX	620,000	620,000	638,253	627,641		(7,641)		(7,641)		620,000				20,925	11/14/2021
00912XBE3	AL 3.5% 15 JAN 2022		09/28/2021	CITIGROUP GBL MKTS/SALOMON NEW YORK	XXX	598,497	593,000	607,670	599,890		(4,967)		(4,967)		594,923		3,574	3,574	25,079	01/15/2022
02005AGP7	AMOT 2018-1 A2 17-Jan-2023 2.700		01/15/2021	MBS PAYDOWN 100.0000	XXX	489,000	489,000	485,848	487,463		1,537		1,537		489,000				1,100	01/15/2021
02005AGU6	AMOT 2018-2 A 15-May-2023 3.290		05/15/2021	MBS PAYDOWN 100.0000	XXX	950,000	950,000	964,098	959,621		(9,621)		(9,621)		950,000				13,023	05/15/2023
025537AL5	AEP 3.65% 01 DEC 2021 I		12/01/2021	MATURITY 100.0000	XXX	753,000	753,000	766,906	759,658		(6,658)		(6,658)		753,000				27,485	12/01/2021
026874DG9	AIG 3.3% 01 MAR 2021		02/01/2021	02/01/2021 SECURITY CALLED AT 100.000 10	XXX	624,000	624,000	633,592	624,000		(5)		(5)		623,995		6	6	8,580	03/01/2021
05348EAQ2	AVB 2.95% 15 SEP 2022 GMTN		09/13/2021	09/13/2021 SECURITY CALLED AT 102.699 10	XXX	561,766	547,000	539,648	541,886		2,063		2,063		543,949		3,051	3,051	30,723	09/15/2022
056054AA7	BX 2019-XL A 15-Oct-2036 1.030		12/15/2021	MBS PAYDOWN 100.0000	XXX	124,495	124,495	124,495	124,495						124,495				858	10/15/2036
064159VK9	BNS 1.625% 01 MAY 2023	A	08/20/2021	BARCLAYS CAPITAL INC NEW YORK	XXX	190,001	186,000	185,702	185,761		71		71		185,832		4,169	4,169	2,460	05/01/2023
084659AS0	BRKHEC 4.05% 15 APR 2025 144A		03/04/2021	VARIOUS	XXX	96,898	97,000	96,875	96,891		4		4		96,895		3	3	1,517	04/15/2025
10373QBH2	BPLN 2.937% 06 APR 2023		12/23/2021	VARIOUS	XXX	93,075	90,000	90,000	90,000						90,000		1,473	1,473	4,221	04/06/2023
110122DT2	BMY 0.537% 13 NOV 2023		09/10/2021	MERRILL LYNCH PIERCE FENNER CHARLOTTE	XXX	871,200	871,000	871,000	871,000						871,000		200	200	3,911	11/13/2023
12509KAB2	CCG 2018-2 A2 15-Dec-2025 3.090		09/14/2021	MBS PAYDOWN 100.0000	XXX	80,187	80,187	80,178	80,181		6		6		80,187				982	12/15/2025
12530MAA3	SORT 2020-1 A1 15-Jul-2060 1.690		12/15/2021	MBS PAYDOWN 100.0002	XXX	4,912	4,912	4,968	4,961		(49)		(49)		4,912				71	07/15/2060
125523BR0	CI 3.9% 15 FEB 2022 *		03/18/2021	03/18/2021 SECURITY CALLED AT 103.087 10	XXX	1,244,262	1,207,000	1,268,436	1,250,526		(8,266)		(8,266)		1,242,260		(35,260)	(35,260)	65,113	02/15/2022
126192AD5	COMM 2012-LC4 A4 10-Dec-2044 3.288		12/01/2021	MBS PAYDOWN 99.9997	XXX	499,499	499,499	509,411	503,493		(3,994)		(3,994)		499,499				12,433	12/10/2044
12624BAC0	COMM 2012-CR1 A3 15-May-2045 3.391		12/01/2021	MBS PAYDOWN 100.0000	XXX	578,501	578,501	592,805	592,401		(13,901)		(13,901)		578,501				16,909	05/15/2045
126408GV9	CSX 4.25% 01 JUN 2021		03/01/2021	03/01/2021 SECURITY CALLED AT 100.000 10	XXX	215,000	215,000	224,733	215,000						215,000				2,284	06/01/2021
12652VAC1	CNH 2018-A A3 17-Jul-2023 3.120		12/15/2021	MBS PAYDOWN 100.0000	XXX	237,682	237,682	239,938	238,472		(790)		(790)		237,682				2,929	07/17/2023
126650BQ2	CVSPAS 6.943% 10 JAN 2030		12/10/2021	SINKING FUND REDEMPTION 100.0001	XXX	11,845	11,845	13,913	13,618		(1,773)		(1,773)		11,845				450	01/10/2030
126650BS8	CVSPAS 7.507% 10 JAN 2032 144A		12/10/2021	SINKING FUND REDEMPTION 100.0002	XXX	14,791	14,791	18,838	18,016		(3,225)		(3,225)		14,791				608	01/10/2032
126650DC1	CVS 3.35% 09 MAR 2021		03/09/2021	MATURITY 100.0000	XXX	286,000	286,000	291,651	286,719		(719)		(719)		286,000				4,791	03/09/2021
14448CAM6	CARR 1.923% 15 FEB 2023		02/15/2021	02/15/2021 SECURITY CALLED AT 103.316 10	XXX	578,570	560,000	576,358	575,764		(826)		(826)		574,938		(14,938)	(14,938)	23,954	02/15/2023
15189TAU1	CNP 3.85% 01 FEB 2024		01/14/2021	01/14/2021 SECURITY CALLED AT 110.248 11	XXX	253,571	230,000	252,418	251,294		(293)		(293)		251,001		(21,001)	(21,001)	27,605	02/01/2024
172967LG4	Citigroup 2.75% 25 APR 2022		09/24/2021	GOLDMAN SACHS & CO NY	XXX	1,242,374	1,227,000	1,246,448	1,235,391		(4,214)		(4,214)		1,231,178		11,197	11,197	31,212	04/25/2022
17308CC46	C FRN 04 NOV 2022		08/30/2021	CITIGROUP GBL MKTS/SALOMON NEW YORK	XXX	561,943	560,000	560,000	560,000						560,000		1,943	1,943	10,681	11/04/2022
17325DAB9	CGCMT 2016-P5 A2 10-Oct-2049 2.400		11/15/2021	VARIOUS	XXX	1,303,000	1,303,000	1,304,596	1,304,580		(1,580)		(1,580)		1,303,000				23,413	10/10/2049
20030NAX9	CMCSA 6.4% 15 MAY 2038		08/19/2021	VARIOUS	XXX	73,635	56,000	59,091	56,906		16,729		16,729		73,635				2,312	05/15/2038
210795PZ7	UAL 4.15% 11 OCT 2025 A		10/11/2021	SINKING FUND REDEMPTION 100.0000	XXX	14,815	14,815	15,352	15,153		(338)		(338)		14,815				461	10/11/2025
224044BW6	COXENT 3.25% 15 DEC 2022 144A		04/29/2021	MARKETAXESS CORP	XXX	261,138	250,000	255,595	253,219		(552)		(552)		252,667		8,470	8,470	3,115	12/15/2022

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
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
233046AE1	DNKN 2017-1A A2I 20-Nov-2047 3.629		08/12/2021	VARIOUS	X X X	365,618	362,743	367,400	367,091		(412)		(412)		366,679		(1,060)	(1,060)	9,593	11/20/2047
233851DU5	DAIGR 2.55% 15 AUG 2022 144A		04/09/2021	GOLDMAN SACHS	X X X	172,465	168,000	168,655	168,368		(59)		(59)		168,309		4,156	4,156	2,832	08/15/2022
233854AB4	DTRT 2020-1 A2 15-Apr-2022 1.140		08/15/2021	MBS PAYDOWN 100.0000	X X X	290,482	290,482	290,476	290,480		2		2		290,482				1,148	04/15/2022
247361ZV3	DAL 2.0% 10 DEC 2029 AA		12/10/2021	SINKING FUND REDEMPTION 100.0000	X X X	18,177	18,177	17,944	17,953		224		224		18,177				271	12/10/2029
254687FN1	DIS 3.35% 24 MAR 2025		10/28/2021	VARIOUS	X X X	214,310	198,000	197,891	197,905		14		14		197,919		16,391	16,391	6,577	03/24/2025
25746UDA4	D MULT 15 AUG 2021		08/15/2021	MATURITY 100.0000	X X X	732,000	732,000	736,460	733,686		(1,686)		(1,686)		732,000				19,874	08/15/2021
25755TAF7	DPABS 2017-1A A2I 25-Jul-2047 1.468		04/21/2021	04/21/2021 SECURITY CALLED AT 100.000 10	X X X	368,600	368,600	368,946	368,934		(68)		(68)		368,865		(265)	(265)	2,672	07/25/2047
25755TAL4	DPABS 2019-1A A2 25-Oct-2049 3.668		11/15/2021	VARIOUS	X X X	89,266	83,160	83,160	83,160						83,160		6,106	6,106	3,230	10/25/2049
25755TAN0	DPABS 2021-1A A2I 25-Apr-2051 2.662		10/25/2021	MBS PAYDOWN 100.0000	X X X	1,315	1,315	1,315							1,315				14	04/25/2051
29273RAQ2	ET 5.2% 01 FEB 2022		11/01/2021	11/01/2021 SECURITY CALLED AT 100.000 10	X X X	1,357,000	1,357,000	1,424,430	1,384,453		(27,453)		(27,453)		1,357,000				88,205	02/01/2022
29379VBP7	EPD 2.8% 15 FEB 2021		02/15/2021	MATURITY 100.0000	X X X	450,000	450,000	454,070	450,374		(373)		(373)		450,000				6,300	02/15/2021
30040WAA6	ES 2.5% 15 MAR 2021		02/16/2021	02/16/2021 SECURITY CALLED AT 100.000 10	X X X	500,000	500,000	502,790	500,000						500,000				5,243	03/15/2021
31428XAS5	FDX 2.625% 01 AUG 2022		05/20/2021	05/20/2021 SECURITY CALLED AT 102.792 10	X X X	486,205	473,000	466,818	468,816		992		992		469,808		3,192	3,192	23,172	08/01/2022
31428XBU9	FDX 3.4% 14 JAN 2022		04/30/2021	04/30/2021 SECURITY CALLED AT 102.251 10	X X X	528,637	517,000	530,203	523,117		(1,951)		(1,951)		521,167		(4,167)	(4,167)	25,602	01/14/2022
336158AK6	FRC 2.5% 06 JUN 2022 BKNT		11/29/2021	JPMORGAN SECURITIES INC	X X X	282,601	280,000	283,148	281,300		(762)		(762)		280,538		2,063	2,063	6,903	06/06/2022
34528QGH1	FORDF 2018-3 A1 15-Oct-2023 3.520		10/15/2021	10/15/2021 SECURITY CALLED AT 100.000 10	X X X	357,000	357,000	356,920	356,956		44		44		357,000				10,472	10/15/2023
34528QGS7	FORDF 2019-1 A 15-Mar-2024 2.840		09/07/2021	BARCLAYS CAPITAL INC NEW YORK	X X X	359,895	355,000	354,949	354,968		14		14		354,982		4,913	4,913	7,365	03/15/2024
35563P2N8	SCRT 2021-2 MA 25-Nov-2060 2.000		12/01/2021	MBS PAYDOWN 99.9998	X X X	18,215	18,215	18,762			(547)		(547)		18,215				83	11/25/2060
35563P4U0	SCRT 2021-3 MA 25-Mar-2061 2.000		12/01/2021	MBS PAYDOWN 100.0000	X X X	30,389	30,389	31,178			(789)		(789)		30,389				110	03/25/2061
35563PGG8	SCRT 2018-3 MA 25-Aug-2057 3.388		12/01/2021	MBS PAYDOWN 100.0000	X X X	153,732	153,732	166,599			(12,867)		(12,867)		153,732				2,347	08/25/2057
35563PHF9	SCRT 2018-4 MA 25-Mar-2058 3.500		12/01/2021	MBS PAYDOWN 100.0000	X X X	131,290	131,290	128,259	128,429		2,860		2,860		131,290				2,437	03/25/2058
35563PJF7	SCRT 2019-1 MA 25-Jul-2058 3.500		12/01/2021	MBS PAYDOWN 100.0000	X X X	54,389	54,389	57,767			(3,378)		(3,378)		54,389				401	07/25/2058
35563PKG3	SCRT 2019-2 MA 25-Aug-2058 3.500		12/01/2021	MBS PAYDOWN 100.0002	X X X	19,367	19,367	19,679	19,161		206		206		19,367				368	08/25/2058
35563PML0	SCRT 2019-4 MA 25-Feb-2059 3.000		12/01/2021	MBS PAYDOWN 99.9999	X X X	38,403	38,403	40,993	40,993		(2,590)		(2,590)		38,403				642	02/25/2059
35563PQP7	SCRT 2020-2 MA 25-Nov-2059 2.000		12/01/2021	MBS PAYDOWN 100.0000	X X X	52,147	52,147	54,063	52,613		(466)		(466)		52,147				586	11/25/2059
36192BAY3	GSMS 2012-GC6 A3 10-Jan-2045 3.482		09/01/2021	MBS PAYDOWN 100.0000	X X X	668,475	668,475	684,926	684,325		(15,850)		(15,850)		668,475				12,952	09/10/2021
36192KAT4	GSMS 2012-GCJ7 A4 10-May-2045 3.377		12/01/2021	MBS PAYDOWN 100.0000	X X X	517,897	517,897	524,898	528,513		(10,616)		(10,616)		517,897				9,456	05/10/2045
36250GAN5	GSMS 2015-GC30 A3 10-May-2050 3.119		01/01/2021	MBS PAYDOWN 100.0001	X X X	4,757	4,757	5,081	5,079		(322)		(322)		4,757				12	05/10/2050
36255JAD6	GMCAR 2018-3 A3 16-May-2023 3.020		12/16/2021	MBS PAYDOWN 100.0000	X X X	153,750	153,750	163,814	153,406		344		344		153,750				2,487	05/16/2023
36256XAD4	GMCAR 2019-1 A3 16-Nov-2023 2.970		12/16/2021	MBS PAYDOWN 100.0000	X X X	327,265	327,265	345,052	327,244		21		21		327,265				5,179	11/16/2023
36258NAC6	GMCAR 2020-1 A3 16-Sep-2024 1.840		12/16/2021	MBS PAYDOWN 100.0000	X X X	538,888	538,888	538,761	538,787		101		101		538,888				7,720	09/16/2024
37045XBS4	GM 3.45% 14 JAN 2022		09/29/2021	GOLDMAN SACHS & CO NY	X X X	247,574	246,000	246,728	246,117		(117)		(117)		246,000		1,574	1,574	10,302	01/14/2022
42217KBA3	WELL 3.75% 15 MAR 2023		04/15/2021	04/15/2021 SECURITY CALLED AT 106.328 10	X X X	546,526	514,000	536,852	530,177		(2,865)		(2,865)		527,312		(13,312)	(13,312)	43,770	03/15/2023
437301AA2	HPA 2020-2 A 17-Jan-2041 1.532		12/17/2021	MBS PAYDOWN 100.0004	X X X	21,736	21,736	21,736	21,736						21,736				222	01/17/2041
43814WAC9	HAROT 2019-1 A3 20-Mar-2023 2.830		12/18/2021	MBS PAYDOWN 100.0000	X X X	854,440	854,440	867,557	862,986		(8,546)		(8,546)		854,440				12,013	03/20/2023
43815NAC8	HAROT 2019-3 A3 15-Aug-2023 1.780		12/15/2021	MBS PAYDOWN 100.0000	X X X	223,112	223,112	226,110			(2,998)		(2,998)		223,112				1,949	08/15/2023
44891AAY3	HYNMTR 3.95% 01 FEB 2022 144A		09/20/2021	VARIOUS	X X X	313,925	310,000	309,792	309,903		43		43		309,945		3,979	3,979	13,928	02/01/2022
44891ABE6	HYNMTR 2.375% 10 FEB 2023 144A		04/09/2021	RBC CAPITAL MARKETS CORP	X X X	120,243	117,000	116,950	116,964		3		3		116,967		3,276	3,276	1,876	02/10/2023
44891ABM8	HYNMTR 1.25% 18 SEP 2023 144A		09/29/2021	STIFEL NICOLAUS	X X X	45,390	45,000	45,151	45,142		(39)		(39)		45,103		287	287	583	09/18/2023
44891JAC2	HART 2019-B A3 15-Feb-2024 1.940		12/15/2021	MBS PAYDOWN 100.0000	X X X	646,185	646,185	646,156	646,165		22		22		646,185				9,237	02/15/2024
45687AAM4	TT 2.9% 21 FEB 2021		02/21/2021	MATURITY 100.0000	X X X	500,000	500,000	505,190	500,637		(637)		(637)		500,000				7,250	02/21/2021
46185JAA6	IHSFR 2018-SFR1 A 17-Mar-2037 0.810		12/17/2021	MBS PAYDOWN 100.0001	X X X	11,266	11,266	11,266	11,266						11,266				45	03/17/2037
472319AL6	JEF 5.125% 20 JAN 2023		11/08/2021	11/08/2021 SECURITY CALLED AT 105.224 10	X X X	753,404	716,000	781,242	775,776		(24,716)		(24,716)		751,060		(35,060)	(35,060)	85,108	01/20/2023
47788EAC2	JDOT 2018-B A3 15-Nov-2022 3.080		11/15/2021	VARIOUS	X X X	245,176	245,176	245,157	245,169		8		8		245,176				2,918	11/15/2022
49271VAE0	KDP 3.551% 25 MAY 2021		05/25/2021	MATURITY 100.0000	X X X	750,000	750,000	765,480	754,369		(4,369)		(4,369)		750,000				13,316	05/25/2021

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
50117WAC8	KCOT 2020-1A A3 15-Mar-2024 1.960		10/18/2021	RBC CAPITAL MARKETS LLC	XXX	262,369	259,000	258,969	258,974		5		5		258,979		3,390	3,390	4,287	03/15/2024
548661DW4	LOW 5.125% 15 APR 2050		01/04/2021	RBC CAPITAL MARKETS CORP	XXX	66,987	45,000	44,916	44,917		(1)		(1)		44,916		22,071	22,071	519	04/15/2050
55336VBH2	MPLX FRN 09 SEP 2022		07/20/2021	MIZUHO SECURITIES USA/FIXED NEW YORK	XXX	379,249	379,000	379,974	379,000						379,000		249	249	3,059	09/09/2022
606822AW4	MUFG 3.535% 26 JUL 2021	D	07/26/2021	MATURITY 100.0000	XXX	872,000	872,000	894,556	879,064		(7,064)		(7,064)		872,000				30,825	07/26/2021
606822BL7	MUFG 2.623% 18 JUL 2022	D	10/06/2021	MITSUBISHI UFJ SECURITIES	XXX	616,138	605,000	612,119	609,318		(2,140)		(2,140)		607,178		8,960	8,960	19,396	07/18/2022
61747WAF6	MS 5.75% 25 JAN 2021		01/25/2021	MATURITY 100.0000	XXX	591,000	591,000	618,968	592,306		(1,306)		(1,306)		591,000				16,991	01/25/2021
61761AAZ1	MSBAM 2012-C5 A4 15-Aug-2045 3.176		12/01/2021	MBS PAYDOWN 100.0001	XXX	6,769	6,769	6,934	6,927		(158)		(158)		6,769				207	08/15/2045
63942BAA2	NAVSL 2021-A A 15-May-2069 0.840		12/15/2021	MBS PAYDOWN 100.0000	XXX	132,055	132,055	131,973			83		83		132,055				390	05/15/2069
65339KBF6	NEE 2.9% 01 APR 2022		12/22/2021	12/22/2021 SECURITY CALLED AT 100.739 10	XXX	785,764	780,000	794,526	787,688		(6,161)		(6,161)		781,527		(1,527)	(1,527)	33,474	04/01/2022
654740AN9	NSANY 2.55% 08 MAR 2021 144A		03/08/2021	MATURITY 100.0000	XXX	650,000	650,000	645,684	649,812		188		188		650,000				8,287	03/08/2021
65479JAD5	NAROT 2019-C A3 15-Jul-2024 1.930		12/15/2021	MBS PAYDOWN 100.0000	XXX	176,884	176,884	176,875	176,878		7		7		176,884				2,744	07/15/2024
65479MAC0	NAROT 2020-A A3 16-Dec-2024 1.380		12/15/2021	MBS PAYDOWN 100.0000	XXX	45,442	45,442	45,438	45,438		3		3		45,442				605	12/16/2024
655044AH8	NBL 3.9% 15 NOV 2024		01/06/2021	VARIOUS	XXX	465,924	427,000	468,615	466,104		(156)		(156)		465,948		(25)	(25)	2,359	11/15/2024
66981FAA8	AMSR 2020-SFR4 A 17-Nov-2037 1.355		11/17/2021	BARCLAYS CAPITAL INC NEW YORK	XXX	261,656	268,000	267,992	267,992						267,992		(6,336)	(6,336)	3,510	11/17/2037
67181DAA9	OAKIG 2020-1A A1 20-Nov-2050 1.850		12/20/2021	MBS PAYDOWN 99.9985	XXX	2,808	2,808	2,808	2,808						2,808				28	11/20/2050
69352PAD5	PPL 4.2% 15 JUN 2022		07/15/2021	07/15/2021 SECURITY CALLED AT 103.352 10	XXX	465,084	450,000	469,328	461,515		(5,621)		(5,621)		455,893		(5,893)	(5,893)	26,109	06/15/2022
69352PAE3	PPL 3.5% 01 DEC 2022		07/15/2021	07/15/2021 SECURITY CALLED AT 104.194 10	XXX	996,095	956,000	988,830	976,490		(6,353)		(6,353)		970,137		(14,137)	(14,137)	60,914	12/01/2022
713448EU8	PEP 3.625% 19 MAR 2050		10/15/2021	BNY Mellon	XXX	81,323	70,000	69,632	69,637		4		4		69,641		11,681	11,681	2,791	03/19/2050
718549AB4	PSXP 3.605% 15 FEB 2025		03/18/2021	BARCLAYS CAPITAL INC	XXX	53,696	50,000	50,818	50,405		(8)		(8)		50,397		3,299	3,299	1,087	02/15/2025
74432QBZ7	PRU 3.5% 15 MAY 2024 MTN		08/30/2021	08/30/2021 SECURITY CALLED AT 107.982 10	XXX	169,532	157,000	165,775	161,139		(790)		(790)		160,349		(3,349)	(3,349)	16,882	05/15/2024
756109AN4	O 3.25% 15 OCT 2022		01/08/2021	01/08/2021 SECURITY CALLED AT 104.965 10	XXX	394,669	376,000	387,384	382,014		868		868		382,882		(6,882)	(6,882)	21,486	10/15/2022
78355HKL2	R 3.65% 18 MAR 2024 MTN		03/03/2021	VARIOUS	XXX	27,161	25,000	25,965	25,633		(3)		(3)		25,630		1,532	1,532	405	03/18/2024
822582CF7	RDSALN 2.375% 06 APR 2025	D	12/22/2021	12/22/2021 SECURITY CALLED AT 103.338 10	XXX	146,740	142,000	141,688	141,731		57		57		141,788		212	212	9,536	04/06/2025
83405NAA4	SOFI 2021-B AFX 15-Feb-2047 1.140		12/15/2021	MBS PAYDOWN 100.0000	XXX	24,688	24,688	24,685			3		3		24,688				48	02/15/2047
83406TAA0	SOFI 2020-A A1FX 15-May-2046 2.060		12/15/2021	MBS PAYDOWN 100.0000	XXX	236,832	236,832	236,832	236,832						236,832				2,313	05/15/2046
85236KAA0	SIDC 2019-1A A2 25-Feb-2044 4.540		12/25/2021	MBS PAYDOWN 100.0026	XXX	1,520	1,520	1,629	1,569		(54)		(54)		1,520				37	02/25/2044
86213CAB1	STR 2015-1A A2 20-Apr-2045 4.170		12/20/2021	MBS PAYDOWN 99.9984	XXX	2,440	2,440	2,498	2,491		(52)		(52)		2,440				55	04/20/2045
87264ABA2	TMUS 3.5% 15 APR 2025 144A		05/25/2021	VARIOUS	XXX	69,987	70,000	69,984	69,986						69,986		2	2	1,497	04/15/2025
89231XAA9	TALNT 2019-1A A 25-Nov-2031 2.560		06/28/2021	BARCLAYS CAPITAL INC	XXX	266,421	253,000	259,849	259,368		(791)		(791)		258,577		7,844	7,844	3,310	11/25/2031
89236TGW9	TOYOTA 2.9% 30 MAR 2023 MTN		04/27/2021	VARIOUS	XXX	218,364	208,000	207,977	207,983						207,982		10,382	10,382	3,496	03/30/2023
89239RAC0	TAOT 2020-B A3 15-Aug-2024 1.360		12/15/2021	MBS PAYDOWN 100.0000	XXX	34,038	34,038	34,031	34,032		6		6		34,038				463	08/15/2024
89613JAA8	TAH 2020-SFR2 A 17-Nov-2039 1.482		12/01/2021	MBS PAYDOWN 100.0003	XXX	1,217	1,217	1,217	1,217						1,217				16	11/17/2039
90268TAC8	UBSC 2011-C1 A3 10-Jan-2045 3.595		09/01/2021	MBS PAYDOWN 100.0000	XXX	222,815	222,815	223,930	223,870		(1,055)		(1,055)		222,815				4,199	01/10/2045
90269GAC5	UBSCM 2012-C1 A3 10-May-2045 3.400		12/01/2021	MBS PAYDOWN 100.0000	XXX	1,956,765	1,956,765	2,000,410	1,999,048		(33,650)		(33,650)		1,956,765				58,703	05/10/2045
90349DAD4	UBSBB 2012-C3 A4 10-Aug-2049 3.091		12/01/2021	MBS PAYDOWN 99.9995	XXX	35,163	35,163	35,384	35,258		(96)		(96)		35,163				1,061	08/10/2049
90932PAA6	UAL 4.0% 11 OCT 2027 A		10/11/2021	SINKING FUND REDEMPTION 100.0000	XXX	17,375	17,375	18,311	18,082		(707)		(707)		17,375				521	10/11/2027
92212KAA4	VDC 2019-1A A2 15-Jul-2044 3.188		12/15/2021	MBS PAYDOWN 99.9999	XXX	2,625	2,625	2,727			(102)		(102)		2,625				28	07/15/2044
92276MAZ8	VTR 3.25% 15 AUG 2022		08/16/2021	08/16/2021 SECURITY CALLED AT 102.854 10	XXX	793,004	771,000	791,849	781,489		(4,154)		(4,154)		777,335		(6,335)	(6,335)	47,131	08/15/2022
92347YAA2	VZOT 2019-A A1A 20-Sep-2023 2.930		04/06/2021	BNP PARIBAS SECS CP/FIXED INCOME PA	XXX	303,926	300,000	305,590	303,573		(607)		(607)		302,966		960	960	2,613	09/20/2023
92348AAA3	VZOT 2019-C A1A 22-Apr-2024 1.940		12/20/2021	MBS PAYDOWN 100.0000	XXX	280,511	280,511	280,127	280,219		292		292		280,511				5,204	04/22/2024
92348XAA3	VZOT 2018-A A1A 20-Apr-2023 3.230		12/20/2021	MBS PAYDOWN 100.0000	XXX	436,902	436,902	436,896	436,898		5		5		436,902				6,455	04/20/2023
92349GAA9	VZOT 2019-B A1A 20-Dec-2023 2.330		04/06/2021	RBC CAPITAL MARKETS CORP	XXX	190,783	188,000	187,987	187,991		1		1		187,993		2,791	2,791	1,302	12/20/2023

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
928668AP7	VOLKSWAGON GRP 4.0% 12 NOV 2021 144A		08/30/2021	RBC CAPITAL MARKETS LLC NEW YORK	XXX	368,697	366,000	364,602	365,580		286		286		365,866		2,831	2,831	11,753	11/12/2021
92868JAD8	VALET 2020-1 A3 20-Nov-2024 0.980		12/20/2021	MBS PAYDOWN 100.0000	XXX	69,508	69,508	69,503	69,504		4		4		69,508				630	11/20/2024
92887KAD2	VFET 2017-1A A4 15-Nov-2021 2.210		01/15/2021	MBS PAYDOWN 100.0000	XXX	36,562	36,562	36,561	36,561						36,561				67	11/15/2021
92936CAJ8	WFRBS 2011-C4 A4 15-Jun-2044 4.902		06/01/2021	MBS PAYDOWN 46.5163	XXX	368,000	432,069	385,563	448,104		(14,275)		(14,275)		433,830		(65,830)	(65,830)	4,700	06/15/2044
92936JBB9	WFRBS 2011-C5 A4 15-Nov-2044 3.667		07/01/2021	MBS PAYDOWN 100.0000	XXX	355,927	355,927	364,770	359,585		(2,995)		(2,995)		356,590		(663)	(663)	6,474	11/15/2044
92936TAB8	WFRBS 2012-C7 A2 15-Jun-2045 3.431		03/23/2021	GOLDMAN SACHS	XXX	688,353	673,000	692,268	691,625		(159)		(159)		691,466		(3,113)	(3,113)	7,312	06/15/2045
92937FAD3	WFRBS 2013-C12 A4 15-Mar-2048 3.198		11/01/2021	MBS PAYDOWN 100.0000	XXX	346,539	346,539	356,164	355,909		(9,369)		(9,369)		346,539				11,723	03/15/2048
931142EB5	WMT 3.95% 28 JUN 2038		09/20/2021	CONSENT OFFER	XXX	93,888	79,000	93,389	92,891		(483)		(483)		92,408		1,480	1,480	2,297	06/28/2038
95058XAL2	WEN 2021-1A A2II 15-Jun-2051 2.775		11/23/2021	VARIOUS	XXX	178,398	180,868	185,876			(142)		(142)		185,734		(7,336)	(7,336)	1,807	06/15/2051
98162RAD0	WOART 2019-C A3 16-Dec-2024 1.960		12/15/2021	MBS PAYDOWN 100.0000	XXX	147,185	147,185	148,835	148,582		(1,405)		(1,405)		147,185				2,354	12/16/2024
98162VAD1	WOART 2019-B A3 15-Jul-2024 2.590		12/15/2021	MBS PAYDOWN 100.0000	XXX	83,256	83,256	84,264	83,945		(689)		(689)		83,256				1,179	07/15/2024
98162YAD5	WOART 2019-A A3 15-May-2024 3.040		09/07/2021	VARIOUS	XXX	388,318	385,861	385,797	385,822		23		23		385,844		2,474	2,474	11,328	05/15/2024
98163EAD8	WOART 2018-C A3 15-Nov-2023 3.130		12/15/2021	MBS PAYDOWN 100.0000	XXX	275,836	275,836	275,810	275,822		15		15		275,836				4,328	11/15/2023
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						44,841,288	44,303,990	45,176,055	44,039,375		(271,753)		(271,753)		44,605,989		(74,132)	(74,132)	1,322,066	XXX
8399997 Subtotal - Bonds - Part 4						112,612,127	112,056,142	113,240,737	95,459,025	(73,092)	(442,707)		(515,799)		112,383,268		(63,628)	(63,628)	1,529,785	XXX
8399998 Summary Item from Part 5 for Bonds						31,545,183	31,582,000	31,624,725			(5,521)		(5,521)		31,619,203		(74,018)	(74,018)	43,497	XXX
8399999 Subtotal - Bonds						144,157,310	143,638,142	144,865,462	95,459,025	(73,092)	(448,228)		(521,320)		144,002,471		(137,646)	(137,646)	1,573,282	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
009158106	AIR PRODUCTS & CHEMICALS INC(NYS)		03/24/2021	VIRTU AMERICAS LLC NEW YORK	10.000	2,792	XXX	1,444	2,732	(1,288)			(1,288)		1,444		1,348	1,348	13	XXX
015351109	ALEXION PHARMACEUTICALS I (ACQ)		07/21/2021	VARIOUS	79.000	14,513	XXX	9,862	12,343	(2,481)			(2,481)		9,862		4,651	4,651		XXX
037411105	APACHE CORP(DEL)		03/02/2021	VARIOUS	158.000	10,083	XXX	10,083	2,242	7,841			7,841		10,083				4	XXX
037833100	APPLE INC		03/24/2021	VIRTU AMERICAS LLC NEW YORK	70.000	8,596	XXX	2,042	9,288	(7,246)			(7,246)		2,042		6,554	6,554	14	XXX
070830104	BATH & BODY WORKS INC		08/03/2021	VARIOUS		3,386	XXX	3,386	3,386						3,386					XXX
084670702	BERKSHIRE HATHAWAY INC-CL B		03/24/2021	VIRTU AMERICAS LLC NEW YORK	20.000	5,014	XXX	3,266	4,637	(1,372)			(1,372)		3,266		1,748	1,748		XXX
09062X103	BIOGEN INC(NSM)		03/24/2021	VIRTU AMERICAS LLC NEW YORK	10.000	2,731	XXX	2,646	2,449	198			198		2,646		85	85		XXX
16119P108	CHARTER COMMUNICATIONS INC-A(NSM)		09/22/2021	VIRTU AMERICAS LLC NEW YORK	10.000	7,534	XXX	2,913	6,616	(3,703)			(3,703)		2,913		4,622	4,622		XXX
20605P101	CONCHO RESOURCES INC (ACQ (ACQ)		01/26/2021	VARIOUS	66.000	9,708	XXX	9,708	3,851	5,856			5,856		9,708					XXX
20825C104	CONOCOPHILLIPS		01/26/2021	VARIOUS	0.360	15	XXX	36							36		(21)	(21)		XXX
244199105	DEERE & CO(NYS)		09/22/2021	VIRTU AMERICAS LLC NEW YORK	10.000	3,404	XXX	1,035	2,691	(1,655)			(1,655)		1,035		2,369	2,369	26	XXX
26614N102	DUPONT DE NEMOURS INC		03/24/2021	VIRTU AMERICAS LLC NEW YORK	50.000	3,870	XXX	4,254	3,555	698			698		4,254		(384)	(384)	15	XXX
297178105	ESSEX PROPERTY TRUST INC(NYS)		03/24/2021	VIRTU AMERICAS LLC NEW YORK	10.000	2,774	XXX	2,925	2,374	551			551		2,925		(152)	(152)	21	XXX
302445101	FLIR SYSTEMS INC (ACQ)		05/17/2021	VARIOUS	53.000	1,484	XXX	1,927	2,323	(396)			(396)		1,927		(443)	(443)	9	XXX
34354P105	FLOWSERVE CORP		03/24/2021	VIRTU AMERICAS LLC NEW YORK	52.000	2,036	XXX	2,492	1,916	576			576		2,492		(456)	(456)	10	XXX
38141G104	GOLDMAN SACHS GROUP INC(NYS)		03/24/2021	VIRTU AMERICAS LLC NEW YORK	10.000	3,383	XXX	2,370	2,637	(267)			(267)		2,370		1,012	1,012	13	XXX
410345102	HANESBRANDS INC(NYS)		12/22/2021	VIRTU AMERICAS LLC NEW YORK	190.000	2,935	XXX	4,077	2,770	1,306			1,306		4,077		(1,142)	(1,142)	114	XXX
436106108	HOLLYFRONTIER CORP(NYS)		06/23/2021	VIRTU AMERICAS LLC NEW YORK	52.000	1,703	XXX	3,930	1,344	2,585			2,585		3,930		(2,227)	(2,227)	18	XXX
458140100	INTEL CORP		03/24/2021	VIRTU AMERICAS LLC NEW YORK	60.000	3,911	XXX	2,200	2,989	(789)			(789)		2,200		1,711	1,711	21	XXX
46625H100	JPMORGAN CHASE & CO		09/22/2021	VIRTU AMERICAS LLC NEW YORK	20.000	3,053	XXX	1,708	2,541	(834)			(834)		1,708		1,346	1,346	54	XXX
485170302	KANSAS CITY SOUTHERN (ACQ)		12/14/2021	VARIOUS	100.000	2,951	XXX	2,951	7,145	(4,194)			(4,194)		2,951				72	XXX
524660107	LEGGETT & PLATT INC(NYS)		12/22/2021	VIRTU AMERICAS LLC NEW YORK	52.000	1,968	XXX	2,583	2,304	280			280		2,583		(616)	(616)	85	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion)	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
532457108	ELI LILLY & CO(NYS)		03/24/2021	VIRTU AMERICAS LLC NEW YORK	10.000	1,853	XXX	737	1,688	(952)			(952)		737		1,116	1,116	9	XXX
57772K101	MAXIM INTEGRATED PRODUCTS (ACQ)		08/26/2021	VARIOUS	101.000	10,417	XXX	5,538	8,954	(3,416)			(3,416)		5,538		4,880	4,880		XXX
580135101	MCDONALD'S CORP(NYS)		03/24/2021	VIRTU AMERICAS LLC NEW YORK	10.000	2,256	XXX	1,232	2,146	(914)			(914)		1,232		1,024	1,024	13	XXX
58933Y105	MERCK & CO. INC.		06/03/2021	VARIOUS		10,901	XXX	10,901	5,451						10,901					XXX
594918104	MICROSOFT CORP		03/24/2021	VIRTU AMERICAS LLC NEW YORK	10.000	2,350	XXX	630	2,224	(1,595)			(1,595)		630		1,721	1,721	6	XXX
62955J103	NOV INC		09/22/2021	VIRTU AMERICAS LLC NEW YORK	172.000	2,203	XXX	6,506	2,362	4,144			4,144		6,506		(4,303)	(4,303)		XXX
674599162	OCCIDENTAL PETROLEUM -CW27WRT		03/09/2021	VIRTU AMERICAS LLC NEW YORK	40.000	593	XXX		272	(272)			(272)				593	593		XXX
68389X105	ORACLE CORP		09/22/2021	VIRTU AMERICAS LLC NEW YORK	100.000	8,657	XXX	3,884	6,469	(2,585)			(2,585)		3,884		4,774	4,774	88	XXX
70450Y103	PAYPAL HOLDINGS INC(NSM)		03/24/2021	VIRTU AMERICAS LLC NEW YORK	10.000	2,440	XXX	399	2,342	(1,943)			(1,943)		399		2,041	2,041		XXX
78440X804	SL GREEN REALTY CORP		03/24/2021	VIRTU AMERICAS LLC NEW YORK	22.000	1,604	XXX	2,324	1,311	1,013			1,013		2,324		(720)	(720)	45	XXX
886547108	TIFFANY & CO(NYS) (ACQ)		01/07/2021	VARIOUS	39.000	5,129	XXX	3,507	5,127	(1,620)			(1,620)		3,507		1,622	1,622		XXX
91529Y106	UNUM GROUP		09/22/2021	VIRTU AMERICAS LLC NEW YORK	100.000	2,350	XXX	4,379	2,294	2,085			2,085		4,379		(2,029)	(2,029)	87	XXX
92220P105	VARIAN MEDICAL SYSTEMS IN (ACQ)		04/15/2021	VARIOUS	33.000	5,858	XXX	2,635	5,775	(3,141)			(3,141)		2,635		3,223	3,223		XXX
928881101	VONTIER CORP		03/24/2021	VIRTU AMERICAS LLC NEW YORK	42.000	1,328	XXX	839	1,403	(564)			(564)		839		489	489		XXX
959802109	WESTERN UNION CO(NYS)		12/22/2021	VIRTU AMERICAS LLC NEW YORK	168.000	2,918	XXX	3,668	3,686	(18)			(18)		3,668		(750)	(750)	158	XXX
98421M106	XEROX HOLDINGS CORP		03/24/2021	VIRTU AMERICAS LLC NEW YORK	71.000	1,755	XXX	2,060	1,646	414			414		2,060		(306)	(306)	18	XXX
G87110105	TECHNIPFMC PLC	C	03/24/2021	VARIOUS	200.000	2,430	XXX	4,487	1,880	2,607			2,607		4,487		(2,057)	(2,057)		XXX
G97822103	PERRIGO CO PLC (NYS)	C	09/22/2021	VIRTU AMERICAS LLC NEW YORK	49.000	2,109	XXX	2,562	2,191	371			371		2,562		(453)	(453)	26	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						164,995	XXX	134,126	139,354	(10,720)			(10,720)		134,126		30,870	30,870	939	XXX
9799997 Subtotal - Common Stocks - Part 4						164,995	XXX	134,126	139,354	(10,720)			(10,720)		134,126		30,870	30,870	939	XXX
9799998 Summary Item from Part 5 for Common Stocks						19,244	XXX	20,054							20,054		(810)	(810)	73	XXX
9799999 Subtotal - Common Stocks						184,239	XXX	154,180	139,354	(10,720)			(10,720)		154,180		30,060	30,060	1,012	XXX
9899999 Subtotal - Preferred and Common Stocks						184,239	XXX	154,180	139,354	(10,720)			(10,720)		154,180		30,060	30,060	1,012	XXX
9999999 Totals						144,341,549	XXX	145,019,642	95,598,379	(83,812)	(448,228)		(532,040)		144,156,651		(107,586)	(107,586)	1,574,294	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
91282CBE0	T 0.125% 15 JAN 2024		02/25/2021	VARIOUS	12/10/2021	VARIOUS	22,180,000	22,139,696	22,076,964	22,146,545		6,849		6,849			(69,581)	(69,581)	15,535	1,330
912828ZY9	T 0.125% 15 JUL 2023		01/22/2021	DEUTSCHE BANK SECURITIES	04/29/2021	SG AMERICAS SECURITIES LLC NEW YORK	1,361,000	1,360,415	1,358,873	1,360,474		59		59			(1,600)	(1,600)	493	47
91282CBG5	T 0.125% 31 JAN 2023		03/30/2021	BARCLAYS CAPITAL INC	05/11/2021	VARIOUS	978,000	977,694	977,610	977,704		10		10			(94)	(94)	278	203
91282CCG4	T 0.25% 15 JUN 2024		06/29/2021	BARCLAYS CAPITAL INC	09/23/2021	VARIOUS	1,563,000	1,553,414	1,556,759	1,554,039		625		625			2,720	2,720	925	171
91282CAB7	T 0.25% 31 JUL 2025		01/07/2021	MORGAN STANLEY	02/11/2021	VARIOUS	436,000	433,088	432,320	433,109		22		22			(790)	(790)	511	477
91282CCT6	T 0.375% 15 AUG 2024		08/20/2021	CITADEL SECURITIES LLC CHICAGO	11/10/2021	CITADEL SECURITIES LLC CHICAGO	107,000	106,783	105,842	106,799		16		16			(957)	(957)	97	10
91282CBH3	T 0.375% 31 JAN 2026		03/30/2021	VARIOUS	08/12/2021	VARIOUS	993,000	981,264	975,414	982,022		758		758			(6,607)	(6,607)	1,208	247
912828V23	T 2.25% 31 DEC 2023		02/25/2021	NATWEST MARKETS SECURITIES	07/29/2021	VARIOUS	2,033,000	2,143,386	2,132,907	2,129,478		(13,908)		(13,908)			3,430	3,430	24,032	7,582
91282CBX8	TREASURY NOTE 0.125% 30 APR 2023		07/20/2021	SG AMERICAS SECURITIES LLC NEW YORK	09/08/2021	MERRILL LYNCH PIERCE FENNER CHARLOTTE	380,000	379,688	379,733	379,712		24		24			21	21	170	107
91282CCN9	Treasury Note 0.125% 31 JUL 2023		09/20/2021	VARIOUS	09/29/2021	VARIOUS	1,338,000	1,336,303	1,335,810	1,336,327		24		24			(517)	(517)	248	204
0599999 Subtotal - Bonds - U.S. Governments							31,369,000	31,411,731	31,332,232	31,406,209		(5,521)		(5,521)			(73,975)	(73,975)	43,497	10,378
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
78433LAB2	EIX 1.942% 15 MAY 2038 A-2		02/17/2021	BARCLAYS CAPITAL INC	02/18/2021	BARCLAYS CAPITAL INC	213,000	212,994	212,951	212,994							(43)	(43)		
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							213,000	212,994	212,951	212,994							(43)	(43)		
8399998 Subtotal - Bonds							31,582,000	31,624,725	31,545,183	31,619,203		(5,521)		(5,521)			(74,018)	(74,018)	43,497	10,378
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
046353108	ASTRAZENECA PLC-SPONS ADR	C	07/21/2021	VIRTU AMERICAS LLC NEW YORK	09/22/2021	VIRTU AMERICAS LLC NEW YORK	167.000	14,513	9,764	14,513							(4,749)	(4,749)	73	
13645T100	CANADIAN PACIFIC RAILWAY LTD		12/14/2021	VIRTU AMERICAS LLC NEW YORK	12/22/2021	VIRTU AMERICAS LLC NEW YORK	100.000	2,951	7,118	2,951							4,167	4,167		
87854Y109	TECHNIP ENERGIES ADR - SPON	C	02/16/2021	VIRTU AMERICAS LLC NEW YORK	03/24/2021	VIRTU AMERICAS LLC NEW YORK	40.000	897	634	897							(263)	(263)		
926400102	VICTORIA'S SECRET & CO		08/03/2021	VIRTU AMERICA LLC NEW YORK	09/22/2021	VIRTU AMERICAS LLC NEW YORK	29.000	1,693	1,728	1,693							35	35		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								20,054	19,244	20,054							(810)	(810)	73	
9799998 Subtotal - Common Stocks								20,054	19,244	20,054							(810)	(810)	73	
9899999 Subtotal - Preferred and Common Stocks								20,054	19,244	20,054							(810)	(810)	73	
9999999 Totals								31,644,779	31,564,427	31,639,257		(5,521)		(5,521)			(74,828)	(74,828)	43,570	10,378

E16 Schedule D - Part 6 Sn 1 . . . . NONE

E16 Schedule D - Part 6 Sn 2 . . . . NONE

E17 Schedule DA - Part 1 Short-Term Investments Owned . . . . NONE

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . NONE

E24 Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees . . . . NONE

E25 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E26 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository				2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories									
Huntington Bank	Maumee, OH							313,282,369	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories					X X X				X X X
0199999 Totals - Open Depositories					X X X			313,282,369	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories					X X X				X X X
0299999 Totals - Suspended Depositories					X X X				X X X
0399999 Total Cash On Deposit					X X X			313,282,369	X X X
0499999 Cash in Company's Office					X X X	X X X	X X X		X X X
0599999 Total Cash					X X X			313,282,369	X X X

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

1. January	206,014,856	4. April	201,798,495	7. July	252,724,063	10. October	273,283,356
2. February	196,228,886	5. May	215,873,899	8. August	250,988,713	11. November	267,332,895
3. March	192,748,314	6. June	213,264,444	9. September	2,533,669,253	12. December	313,282,369

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U718	BLCKRCK LIQ FND T-FND-INST		12/31/2021	1.000	X X X	4,480,739	13	413
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						4,480,739	13	413
All Other Money Market Mutual Funds								
60934N104	FEDERATED HERMES GOVERNMENT OB		12/02/2021	1.000	X X X	2,182		9
8699999 Subtotal - All Other Money Market Mutual Funds						2,182		9
9999999 Total Cash Equivalents						4,482,921	13	422

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	3,400,000	3,397,620		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
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. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	XXX	XXX				
59. TOTAL	XXX	XXX	3,400,000	3,397,620		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				