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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

PROGRESSIVE DIRECT INSURANCE COMPANY

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

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

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

Statutory Home Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-461-5000 *(Area Code) (Telephone Number)*
Mail Address	P.O. BOX 89490 .. CLEVELAND .. OH .. US .. 44101-6490 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-395-4460 *(Area Code) (Telephone Number)*
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO *(Name)*	440-395-4460 *(Area Code) (Telephone Number) (Extension)*
	FINANCIAL_REPORTING@PROGRESSIVE.COM *(E-Mail Address)*	440-603-5500 *(Fax Number)*

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

OFFICERS

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

OTHER

MICHAEL VINCENT ESPOSITO	(VICE PRESIDENT)	CARL GORDON JOYCE	(VICE PRESIDENT)
ADAM PORTER BRADFORD #	(VICE PRESIDENT)	KEVIN PATRICK MCGRATH #	(VICE PRESIDENT)
KAREN ANN KOSUDA	(ASST. SECRETARY)	SANDRA LEE RIHVALSKY	(ASST. TREASURER)

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 10TH day of FEBRUARY, 2022

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	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	3,417,301,140	29.7	3,417,301,140		3,417,301,140	29.7
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	200,132,446	1.7	200,132,446		200,132,446	1.7
1.06 Industrial and Miscellaneous	5,908,018,132	51.4	5,908,018,132		5,908,018,132	51.4
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	9,525,451,718	82.9	9,525,451,718	0	9,525,451,718	82.9
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	50,734,000	0.4	50,734,000		50,734,000	0.4
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	50,734,000	0.4	50,734,000	0	50,734,000	0.4
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	1,740,314,102	15.1	1,740,314,102		1,740,314,102	15.2
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	1,740,314,102	15.1	1,740,314,102	0	1,740,314,102	15.2
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	151,185,959	1.3	151,185,959		151,185,959	1.3
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale	2,129,865	0.0	2,129,865		2,129,865	0.0
5.04 Total Real Estate	153,315,824	1.3	153,315,824	0	153,315,824	1.3
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	110,271	0.0	110,271		110,271	0.0
6.02 Cash Equivalents (Schedule E, Part 2)	12,598,251	0.1	12,598,251		12,598,251	0.1
6.03 Short-Term Investments (Schedule DA)	4,645,279	0.0	4,645,279		4,645,279	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	17,353,801	0.2	17,353,801	0	17,353,801	0.2
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	9,674,936	0.1			0	0.0
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	11,496,844,381	100.0	11,487,169,445	0	11,487,169,445	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		181,562,689
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)	17,669,861	17,669,861
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		843,083
5.	Deduct amounts received on disposals, Part 3, Column 15		37,910,722
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12	116,667	
7.2	Totals, Part 3, Column 10		116,667
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	8,739,016	
8.2	Totals, Part 3, Column 9	(6,596)	8,732,420
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		153,315,824
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		153,315,824

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		10,616,760
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	434	
5.2	Totals, Part 3, Column 9		434
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		942,258
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		9,674,936
12.	Deduct total nonadmitted amounts		9,674,936
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		9,601,019,845
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,836,203,483
3.	Accrual of discount		8,182,644
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(773,941)	
4.2	Part 2, Section 1, Column 15	(366,000)	
4.3	Part 2, Section 2, Column 13	389,216,549	
4.4	Part 4, Column 11	(12,940,600)	375,136,008
5.	Total gain (loss) on disposals, Part 4, Column 19		74,208,338
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		5,527,769,845
7.	Deduct amortization of premium		49,878,842
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14	601,811	
9.4	Part 4, Column 13		601,811
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		11,316,499,820
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		11,316,499,820

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	3,417,301,140	3,400,390,612	3,419,999,029	3,391,084,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	3,417,301,140	3,400,390,612	3,419,999,029	3,391,084,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	200,132,446	205,125,974	245,723,736	58,195,617
Industrial and Miscellaneous,	8. United States	5,569,873,188	5,592,650,345	5,594,658,565	5,529,445,357
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	88,878,870	90,174,100	90,027,450	90,000,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	249,266,074	254,369,563	250,946,475	247,977,000
	11. Totals	5,908,018,132	5,937,194,008	5,935,632,490	5,867,422,357
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	9,525,451,718	9,542,710,594	9,601,355,255	9,316,701,974
PREFERRED STOCKS	14. United States	6,100,000	12,000,000	6,100,000	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	15,000,000	15,792,750	15,000,000	
	16. Other Countries	29,634,000	29,634,000	30,000,000	
	17. Totals	50,734,000	57,426,750	51,100,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	50,734,000	57,426,750	51,100,000	
COMMON STOCKS	20. United States	1,650,504,500	1,650,504,500	399,445,209	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1,400,919	1,400,919	363,550	
	22. Other Countries	88,408,683	88,408,683	23,694,965	
	23. Totals	1,740,314,102	1,740,314,102	423,503,724	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	1,740,314,102	1,740,314,102	423,503,724	
	26. Total Stocks	1,791,048,102	1,797,740,852	474,603,724	
	27. Total Bonds and Stocks	11,316,499,820	11,340,451,446	10,075,958,979	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	177,426,589	2,197,423,389	1,053,650,397			XXX	3,428,500,375	35.9	2,180,906,240	26.3	3,428,500,375	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	177,426,589	2,197,423,389	1,053,650,397	0	0	XXX	3,428,500,375	35.9	2,180,906,240	26.3	3,428,500,375	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	5,928,358	29,384,225	164,819,863			XXX	200,132,446	2.1	347,836,028	4.2	200,132,446	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	5,928,358	29,384,225	164,819,863	0	0	XXX	200,132,446	2.1	347,836,028	4.2	200,132,446	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	862,726,737	2,105,375,984	1,184,252,621	141,599		XXX	4,152,496,941	43.5	4,040,696,183	48.8	554,293,945	3,598,202,996
6.2 NAIC 2	176,578,587	857,514,188	180,830,796			XXX	1,214,923,571	12.7	1,354,216,674	16.4	980,443,596	234,479,975
6.3 NAIC 3	30,901,599	162,780,764	125,660,211			XXX	319,342,574	3.3	201,332,891	2.4	54,508,465	264,834,109
6.4 NAIC 4		34,931,688	190,947,546			XXX	225,879,234	2.4	139,028,895	1.7	40,000,000	185,879,234
6.5 NAIC 5	4,647	10,860	5,336	248		XXX	21,091	0.0	15,849,868	0.2	21,091	
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	1,070,211,570	3,160,613,484	1,681,696,510	141,847	0	XXX	5,912,663,411	62.0	5,751,124,511	69.5	1,629,267,097	4,283,396,314
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 1,046,081,684	4,332,183,598	2,402,722,881	141,599	0	0	7,781,129,762	81.6	XXX	XXX	4,182,926,766	3,598,202,996
11.2 NAIC 2	(d) 176,578,587	857,514,188	180,830,796	0	0	0	1,214,923,571	12.7	XXX	XXX	980,443,596	234,479,975
11.3 NAIC 3	(d) 30,901,599	162,780,764	125,660,211	0	0	0	319,342,574	3.3	XXX	XXX	54,508,465	264,834,109
11.4 NAIC 4	(d) 0	34,931,688	190,947,546	0	0	0	225,879,234	2.4	XXX	XXX	40,000,000	185,879,234
11.5 NAIC 5	(d) 4,647	10,860	5,336	248	0	0	(c) 21,091	0.0	XXX	XXX	21,091	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	1,253,566,517	5,387,421,098	2,900,166,770	141,847	0	0	(b) 9,541,296,232	100.0	XXX	XXX	5,257,899,918	4,283,396,314
11.8 Line 11.7 as a % of Col. 7	13.1	56.5	30.4	0.0	0.0	0.0	100.0	XXX	XXX	XXX	55.1	44.9
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,369,826,883	3,058,853,890	2,117,322,427	23,435,251			XXX	XXX	6,569,438,451	79.3	3,404,076,589	3,165,361,862
12.2 NAIC 2	168,384,985	813,372,638	357,990,962	14,468,089			XXX	XXX	1,354,216,674	16.4	1,064,528,444	289,688,230
12.3 NAIC 3		80,247,939	121,084,952				XXX	XXX	201,332,891	2.4	97,202,764	104,130,127
12.4 NAIC 4	2,156	74,012,287	65,009,738	4,714			XXX	XXX	139,028,895	1.7	35,378,427	103,650,468
12.5 NAIC 5		15,849,868					XXX	XXX	(c) 15,849,868	0.2	15,849,868	
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	1,538,214,024	4,042,336,622	2,661,408,079	37,908,054	0	0	XXX	XXX	(b) 8,279,866,779	100.0	4,617,036,092	3,662,830,687
12.8 Line 12.7 as a % of Col. 9	18.6	48.8	32.1	0.5	0.0	0.0	XXX	XXX	100.0	XXX	55.8	44.2
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	383,297,173	2,534,396,688	1,265,091,306	141,599			4,182,926,766	43.8	3,404,076,589	41.1	4,182,926,766	XXX
13.2 NAIC 2	136,967,801	715,970,916	127,504,879				980,443,596	10.3	1,064,528,444	12.9	980,443,596	XXX
13.3 NAIC 3		54,508,465					54,508,465	0.6	97,202,764	1.2	54,508,465	XXX
13.4 NAIC 4			40,000,000				40,000,000	0.4	35,378,427	0.4	40,000,000	XXX
13.5 NAIC 5	4,647	10,860	5,336	248			21,091	0.0	15,849,868	0.2	21,091	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	520,269,621	3,304,886,929	1,432,601,521	141,847	0	0	5,257,899,918	55.1	4,617,036,092	55.8	5,257,899,918	XXX
13.8 Line 13.7 as a % of Col. 7	9.9	62.9	27.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.5	34.6	15.0	0.0	0.0	0.0	55.1	XXX	XXX	XXX	55.1	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	662,784,511	1,797,786,910	1,137,631,575				3,598,202,996	37.7	3,165,361,862	38.2	XXX	3,598,202,996
14.2 NAIC 2	39,610,786	141,543,272	53,325,917				234,479,975	2.5	289,688,230	3.5	XXX	234,479,975
14.3 NAIC 3	30,901,599	108,272,299	125,660,211				264,834,109	2.8	104,130,127	1.3	XXX	264,834,109
14.4 NAIC 4		34,931,688	150,947,546				185,879,234	1.9	103,650,468	1.3	XXX	185,879,234
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	733,296,896	2,082,534,169	1,467,565,249	0	0	0	4,283,396,314	44.9	3,662,830,687	44.2	XXX	4,283,396,314
14.8 Line 14.7 as a % of Col. 7	17.1	48.6	34.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	7.7	21.8	15.4	0.0	0.0	0.0	44.9	XXX	XXX	XXX	XXX	44.9

(a) Includes $.....4,283,396,314 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....0 current year of bonds with Z designations and $.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....11,199,235; NAIC 2 $.....4,645,279; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	177,426,589	2,197,423,389	1,053,650,397			XXX	3,428,500,375	35.9	2,180,906,240	26.3	3,428,500,375	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	177,426,589	2,197,423,389	1,053,650,397	0	0	XXX	3,428,500,375	35.9	2,180,906,240	26.3	3,428,500,375	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations						XXX	0	0.0		0.0		
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	4,814,950	13,708,870	41,285,293			XXX	59,809,113	0.6	197,826,685	2.4	59,809,113	
5.02 Residential Mortgage-Backed Securities	16,686	48,670				XXX	65,356	0.0	78,310	0.0	65,356	
5.03 Commercial Mortgage-Backed Securities	1,096,722	15,626,685	123,534,570			XXX	140,257,977	1.5	149,931,033	1.8	140,257,977	
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	5,928,358	29,384,225	164,819,863	0	0	XXX	200,132,446	2.1	347,836,028	4.2	200,132,446	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	295,354,258	1,256,921,904	477,768,686			XXX	2,030,044,848	21.3	2,220,972,255	26.8	1,288,333,236	741,711,612
6.02 Residential Mortgage-Backed Securities	63,480,485	49,705,522	255,412	141,847		XXX	113,583,266	1.2	173,744,380	2.1	8,523,853	105,059,413
6.03 Commercial Mortgage-Backed Securities	338,520,548	1,193,512,587	960,435,727			XXX	2,492,468,862	26.1	2,252,562,805	27.2	61,341,154	2,431,127,708
6.04 Other Loan-Backed and Structured Securities	372,856,279	660,473,471	243,236,685			XXX	1,276,566,435	13.4	1,103,845,071	13.3	271,068,854	1,005,497,581
6.05 Totals	1,070,211,570	3,160,613,484	1,681,696,510	141,847	0	XXX	5,912,663,411	62.0	5,751,124,511	69.5	1,629,267,097	4,283,396,314
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	477,595,797	3,468,054,163	1,572,704,376	0	0	XXX	5,518,354,336	57.8	XXX	XXX	4,776,642,724	741,711,612
11.02 Residential Mortgage-Backed Securities	63,497,171	49,754,192	255,412	141,847	0	XXX	113,648,622	1.2	XXX	XXX	8,589,209	105,059,413
11.03 Commercial Mortgage-Backed Securities	339,617,270	1,209,139,272	1,083,970,297	0	0	XXX	2,632,726,839	27.6	XXX	XXX	201,599,131	2,431,127,708
11.04 Other Loan-Backed and Structured Securities	372,856,279	660,473,471	243,236,685	0	0	XXX	1,276,566,435	13.4	XXX	XXX	271,068,854	1,005,497,581
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	1,253,566,517	5,387,421,098	2,900,166,770	141,847	0	0	9,541,296,232	100.0	XXX	XXX	5,257,899,918	4,283,396,314
11.09 Line 11.08 as a % of Col. 7	13.1	56.5	30.4	0.0	0.0	0.0	100.0	XXX	XXX	XXX	55.1	44.9
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	274,343,427	2,642,594,167	1,655,776,314	26,991,272		XXX	XXX	XXX	4,599,705,180	55.6	4,019,186,817	580,518,363
12.02 Residential Mortgage-Backed Securities	78,700,473	87,676,530	5,049,076	2,396,611		XXX	XXX	XXX	173,822,690	2.1	23,736,385	150,086,305
12.03 Commercial Mortgage-Backed Securities	497,085,803	936,870,800	960,023,103	8,514,132		XXX	XXX	XXX	2,402,493,838	29.0	201,133,980	2,201,359,858
12.04 Other Loan-Backed and Structured Securities	688,084,321	375,195,125	40,559,586	6,039		XXX	XXX	XXX	1,103,845,071	13.3	372,978,910	730,866,161
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	1,538,214,024	4,042,336,622	2,661,408,079	37,908,054	0	0	XXX	XXX	8,279,866,779	100.0	4,617,036,092	3,662,830,687
12.09 Line 12.08 as a % of Col. 9	18.6	48.8	32.1	0.5	0.0	0.0	XXX	XXX	100.0	XXX	55.8	44.2
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	328,569,105	3,139,152,966	1,308,920,653			XXX	4,776,642,724	50.1	4,019,186,817	48.5	4,776,642,724	XXX
13.02 Residential Mortgage-Backed Securities	2,422,742	5,878,322	146,298	141,847		XXX	8,589,209	0.1	23,736,385	0.3	8,589,209	XXX
13.03 Commercial Mortgage-Backed Securities	1,096,722	76,967,839	123,534,570			XXX	201,599,131	2.1	201,133,980	2.4	201,599,131	XXX
13.04 Other Loan-Backed and Structured Securities	188,181,052	82,887,802				XXX	271,068,854	2.8	372,978,910	4.5	271,068,854	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	520,269,621	3,304,886,929	1,432,601,521	141,847	0	0	5,257,899,918	55.1	4,617,036,092	55.8	5,257,899,918	XXX
13.09 Line 13.08 as a % of Col. 7	9.9	62.9	27.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.5	34.6	15.0	0.0	0.0	0.0	55.1	XXX	XXX	XXX	55.1	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	149,026,692	328,901,197	263,783,723			XXX	741,711,612	7.8	580,518,363	7.0	XXX	741,711,612
14.02 Residential Mortgage-Backed Securities	61,074,429	43,875,870	109,114			XXX	105,059,413	1.1	150,086,305	1.8	XXX	105,059,413
14.03 Commercial Mortgage-Backed Securities	338,520,548	1,132,171,433	960,435,727			XXX	2,431,127,708	25.5	2,201,359,858	26.6	XXX	2,431,127,708
14.04 Other Loan-Backed and Structured Securities	184,675,227	577,585,669	243,236,685			XXX	1,005,497,581	10.5	730,866,161	8.8	XXX	1,005,497,581
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	733,296,896	2,082,534,169	1,467,565,249	0	0	0	4,283,396,314	44.9	3,662,830,687	44.2	XXX	4,283,396,314
14.09 Line 14.08 as a % of Col. 7	17.1	48.6	34.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	7.7	21.8	15.4	0.0	0.0	0.0	44.9	XXX	XXX	XXX	XXX	44.9

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	43,468,844	43,468,844			
2. Cost of short-term investments acquired	4,708,208	4,708,208			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	43,415,000	43,415,000			
7. Deduct amortization of premium	116,773	116,773			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,645,279	4,645,279	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	4,645,279	4,645,279	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	5,803,584	3,599,964	2,203,620	
2. Cost of cash equivalents acquired	178,725,946	152,596,245	26,129,701	
3. Accrual of discount	1,881	1,881		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	(1,146)	(1,146)		
6. Deduct consideration received on disposals	171,932,014	144,997,709	26,934,305	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,598,251	11,199,235	1,399,016	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	12,598,251	11,199,235	1,399,016	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Alpha North Office Building - 747 Alpha Drive		Highland Heights	OH	10/01/2007.		50,747,454		42,154,464	42,154,464	2,047,505			(2,047,505)		6,789,557	3,263,313
Alpha South PPA Center - 755 Alpha Drive		Highland Heights	OH	10/01/2007.		3,657,110		1,669,301	1,669,301	110,862			(110,862)		1,008,650	838,323
Campus I Home Office Complex - 6300 Wilson Mills Road		Mayfield Village	OH	10/01/2007.		80,996,004		33,540,875	33,540,875	2,940,436			(2,940,436)		14,238,243	10,096,787
Colorado Springs Call Center - 12710 Voyager Parkway		Colorado Springs	CO	10/01/2007.		44,586,662		27,766,795	27,766,795	1,223,403			(1,223,403)		5,265,052	3,054,774
Delta Warehouse Building - 650 Alpha Drive		Highland Heights	OH	01/05/2018.		2,768,123		2,497,361	2,497,361	98,379			(98,379)		521,007	334,908
Discovery Training Center - 6671 Beta Drive		Mayfield Village	OH	10/01/2007.		8,956,772		1,780,049	1,780,049	596,821			(596,821)		1,455,849	788,769
Eastmark Office Building - 6055 Parkland Boulevard		Mayfield Heights	OH	10/01/2007.		7,969,432		3,393,908	3,393,908	281,412			(281,412)		1,380,340	977,684
Omega East Office Building - 625 Alpha Drive		Highland Heights	OH	10/01/2007.		7,281,757		3,709,571	3,709,571	197,850			(197,850)		965,679	641,742
Omega North Office Building - 603 Alpha Drive		Highland Heights	OH	05/31/2018.		22,018,317		32,907,428	32,907,428	1,117,319	116,667		(1,233,986)		3,691,440	1,548,524
Omega West Office Building - 624 Alpha Drive		Highland Heights	OH	10/01/2007.		3,864,458		1,766,207	1,766,207	100,290			(100,290)		492,406	328,853
0299999. Properties Occupied by the Reporting Entity - Administrative						232,846,089	0	151,185,959	151,185,959	8,714,277	116,667	0	(8,830,944)	0	35,808,223	21,873,677
0399999. Total - Properties Occupied by the Reporting Entity						232,846,089	0	151,185,959	151,185,959	8,714,277	116,667	0	(8,830,944)	0	35,808,223	21,873,677
Properties Held for Sale																
Voyager Training Center - 30440 Lakeland Boulevard		Wickliffe	OH	10/01/2007.	11/01/2019.	5,780,657		2,129,865	2,129,865	24,739			(24,739)		472,807	373,546
0599999. Total - Properties Held for Sale						5,780,657	0	2,129,865	2,129,865	24,739	0	0	(24,739)	0	472,807	373,546
0699999. Totals						238,626,746	0	153,315,824	153,315,824	8,739,016	116,667	0	(8,855,683)	0	36,281,030	22,247,223

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Alpha North Office Building - 747 Alpha Drive	Highland Heights	OH	10/01/2007.					2,590,890
Alpha South PPA Center - 755 Alpha Drive	Highland Heights	OH	10/01/2007.					24,439
Campus I Home Office Complex - 6300 Wilson Mills Road	Mayfield Village	OH	10/01/2007.					816,644
Colorado Springs Call Center - 12710 Voyager Parkway	Colorado Springs	CO	10/01/2007.					152,302
Delta Warehouse Building - 650 Alpha Drive	Highland Heights	OH	01/05/2018.					28,996
Discovery Training Center - 6671 Beta Drive	Mayfield Village	OH	10/01/2007.					74,757
Eastmark Office Building - 6055 Parkland Boulevard	Mayfield Heights	OH	10/01/2007.					121,716
Omega East Office Building - 625 Alpha Drive	Highland Heights	OH	10/01/2007.					351,394
Omega North Office Building - 603 Alpha Drive	Highland Heights	OH	05/31/2018.					13,508,723
0199999. Total - Acquired by Purchase					0	0	0	17,669,861
0399999. Totals					0	0	0	17,669,861

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
Colorado Springs Data Center/PPA Center - 650 Sybilla Lane	Colorado Springs	CO	08/18/2021	Novva Colorado LLC	62,106,082		33,788,005	(6,596)			6,596		33,794,020	33,996,016		201,997	201,997	3,277,924	2,595,234
Colorado Springs Land for IT Building - 550 Sybilla Lane	Colorado Springs	CO	08/18/2021	Novva Colorado LLC	3,273,620		3,273,620				0		3,273,620	3,914,078		640,458	640,458		60,056
Discovery Training Center - 6671 Beta Drive	Mayfield Village	OH	11/23/2021	DeMilta Iron & Metal	57,576						0			628		628	628		
0199999. Total - Property Disposed					65,437,278	0	37,061,625	(6,596)	0	0	6,596	0	37,067,640	37,910,722	0	843,083	843,083	3,277,924	2,655,290
0399999. Totals					65,437,278	0	37,061,625	(6,596)	0	0	6,596	0	37,067,640	37,910,722	0	843,083	843,083	3,277,924	2,655,290

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC		CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC		08/11/2016	1	4,487,053	4,487,053	4,487,053								99.990
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									4,487,053	4,487,053	4,487,053	0	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC		GADSDEN	AL	MEIGHAN BLVD, LLC		10/18/2006		5,060,400	5,187,883	5,187,883	434					254,000		100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated									5,060,400	5,187,883	5,187,883	434	0	0	0	0	254,000	0	XXX
4899999. Subtotal - Unaffiliated									4,487,053	4,487,053	4,487,053	0	0	0	0	0	0	0	XXX
4999999. Subtotal - Affiliated									5,060,400	5,187,883	5,187,883	434	0	0	0	0	254,000	0	XXX
5099999. Totals									9,547,453	9,674,936	9,674,936	434	0	0	0	0	254,000	0	XXX

Line Number	Book/Adjusted Carring Value by NAIC Designation Category Footnote:						
1A.	1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
1B.	2A 0	2B 0	2C 0				
1C.	3A 0	3B 0	3C 0				
1D.	4A 0	4B 0	4C 0				
1E.	5A 0	5B 0	5C 0				
1F.	6 0						

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC...	CLEARWATER	FL...	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC..	08/11/2016.	01/22/2021.	202,213					0		202,213	202,213			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC...	CLEARWATER	FL...	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC..	08/11/2016.	05/03/2021.	197,817					0		197,817	197,817			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC...	CLEARWATER	FL...	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC..	08/11/2016.	07/29/2021.	200,015					0		200,015	200,015			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC...	CLEARWATER	FL...	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC..	08/11/2016.	11/04/2021.	202,213					0		202,213	202,213			0	
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							802,258	0	0	0	0	0	0	802,258	802,258	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC	GADSDEN	AL...	MEIGHAN BLVD, LLC	10/18/2006.	03/31/2021.	70,000					0		70,000	70,000			0	
000000 00 0	GADSDEN, AL, LLC	GADSDEN	AL...	MEIGHAN BLVD, LLC	10/18/2006.	09/30/2021.	70,000					0		70,000	70,000			0	
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							140,000	0	0	0	0	0	0	140,000	140,000	0	0	0	0
4899999. Subtotal - Unaffiliated							802,258	0	0	0	0	0	0	802,258	802,258	0	0	0	0
4999999. Subtotal - Affiliated							140,000	0	0	0	0	0	0	140,000	140,000	0	0	0	0
5099999. Totals							942,258	0	0	0	0	0	0	942,258	942,258	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 3C 2	US TREASURY NOTE				1.A	10,002,344	101.348	10,134,800	10,000,000	10,000,295		(482)			2.000	1.995	AO	34,254	200,000	11/03/2017.	10/31/2022.
912828 3P 3	US TREASURY NOTE				1.A	9,678,125	103.758	10,375,800	10,000,000	9,852,621		46,532			2.250	2.766	JD	622	225,000	02/05/2018.	12/31/2024.
912828 3V 0	US TREASURY NOTE				1.A	6,870,938	104.551	7,318,570	7,000,000	6,939,600		18,491			2.500	2.794	JJ	73,234	175,000	02/16/2018.	01/31/2025.
912828 3W 8	US TREASURY NOTE				1.A	7,944,375	108.078	8,646,240	8,000,000	7,963,858		5,314			2.750	2.831	FA	83,098	220,000	03/05/2018.	02/15/2028.
912828 4V 9	US TREASURY NOTE				1.A	45,306,109	109.211	42,668,738	39,070,000	44,516,603		(789,506)			2.875	0.716	FA	424,276	1,123,263	01/05/2021.	08/15/2028.
912828 5D 8	US TREASURY NOTE				1.A	9,934,375	103.813	10,381,300	10,000,000	9,975,544		13,305			2.875	3.018	MS	73,455	287,500	10/16/2018.	09/30/2023.
912828 5P 1	US TREASURY NOTE				1.A	5,045,508	104.094	5,204,700	5,000,000	5,018,249		(9,215)			2.875	2.677	MN	12,637	143,750	12/18/2018.	11/30/2023.
912828 5U 0	US TREASURY NOTE				1.A	25,100,586	103.723	25,930,750	25,000,000	25,042,627		(20,556)			2.625	2.537	JD	1,813	656,250	02/04/2019.	12/31/2023.
912828 5Z 9	US TREASURY NOTE				1.A	25,062,500	103.578	25,894,500	25,000,000	25,026,704		(12,476)			2.500	2.447	JJ	261,549	625,000	01/31/2019.	01/31/2024.
912828 6A 3	US TREASURY NOTE				1.A	25,137,891	105.738	26,434,500	25,000,000	25,083,920		(19,342)			2.625	2.538	JJ	274,626	656,250	02/26/2019.	01/31/2026.
912828 6B 1	US TREASURY NOTE				1.A	258,799,175	108.105	246,533,453	228,050,000	255,390,089		(3,409,087)			2.625	0.884	FA	2,261,134	5,986,313	02/05/2021.	02/15/2029.
912828 6F 2	US TREASURY NOTE				1.A	16,006,207	105.262	16,736,658	15,900,000	15,965,870		(14,943)			2.500	2.394	FA	135,062	397,500	04/01/2019.	02/28/2026.
912828 6G 0	US TREASURY NOTE				1.A	40,271,875	103.391	41,356,400	40,000,000	40,122,311		(54,923)			2.375	2.229	FA	322,790	950,000	03/25/2019.	02/29/2024.
912828 6L 9	US TREASURY NOTE				1.A	31,802,773	104.277	33,629,333	32,250,000	31,966,957		62,379			2.250	2.469	MS	185,393	725,625	04/23/2019.	03/31/2026.
912828 6S 4	US TREASURY NOTE				1.A	115,069,273	104.871	119,972,424	114,400,000	114,828,268		(93,495)			2.375	2.283	AO	465,343	2,717,000	05/24/2019.	04/30/2026.
912828 6Z 8	US TREASURY NOTE				1.A	30,403,711	102.180	30,654,000	30,000,000	30,212,327		(83,040)			1.750	1.460	JD	1,450	525,000	09/03/2019.	06/30/2024.
912828 G3 8	US TREASURY NOTE				1.A	24,242,188	103.672	25,918,000	25,000,000	24,633,812		120,787			2.250	2.784	MN	73,032	562,500	08/27/2018.	11/15/2024.
912828 J2 7	US TREASURY NOTE				1.A	4,724,609	103.000	5,150,000	5,000,000	4,867,091		40,086			2.000	2.896	FA	37,772	100,000	04/20/2018.	02/15/2025.
912828 M8 0	US TREASURY NOTE				1.A	9,857,623	101.449	10,094,176	9,950,000	9,932,061		19,176			2.000	2.200	MN	17,495	199,000	12/27/2017.	11/30/2022.
912828 P4 6	US TREASURY NOTE				1.A	28,168,359	101.719	30,515,700	30,000,000	28,876,996		254,882			1.625	2.588	FA	184,137	487,500	02/25/2019.	02/15/2026.
912828 VS 6	US TREASURY NOTE	SD			1.A	6,299,404	102.992	6,334,008	6,150,000	6,181,379		(18,913)			2.500	2.177	FA	58,074	153,750	07/15/2016.	08/15/2023.
912828 XT 2	US TREASURY NOTE				1.A	15,058,895	102.746	15,309,154	14,900,000	14,979,517		(32,025)			2.000	1.773	MN	26,198	298,000	06/27/2019.	05/31/2024.
912828 Y6 1	US TREASURY NOTE				1.A	4,984,570	103.355	5,167,750	5,000,000	4,994,808		3,126			2.750	2.817	JJ	57,541	137,500	08/03/2018.	07/31/2023.
912828 Y8 7	US TREASURY NOTE				1.A	20,245,313	102.238	20,447,600	20,000,000	20,130,452		(49,237)			1.750	1.491	JJ	146,467	350,000	08/22/2019.	07/31/2024.
912828 YB 0	US TREASURY NOTE				1.A	59,315,332	101.449	59,666,215	58,814,000	59,270,709		(44,623)			1.625	1.517	FA	360,995	477,864	03/17/2021.	08/15/2029.
912828 YW 4	US TREASURY NOTE				1.A	36,852,234	101.180	37,234,240	36,800,000	36,817,188		(17,860)			1.625	1.575	JD	27,929	598,000	01/09/2020.	12/15/2022.
912828 YY 0	US TREASURY NOTE				1.A	30,405,859	102.281	30,684,300	30,000,000	30,250,535		(81,196)			1.750	1.464	JD	1,450	525,000	01/27/2020.	12/31/2024.
912828 ZC 7	US TREASURY NOTE				1.A	20,562,500	100.352	20,070,400	20,000,000	20,359,412		(112,446)			1.125	0.551	FA	76,450	225,000	03/10/2020.	02/28/2025.
912828 ZF 0	US TREASURY NOTE				1.A	20,086,719	98.340	19,668,000	20,000,000	20,057,036		(17,432)			0.500	0.411	MS	25,549	100,000	04/27/2020.	03/31/2025.
912828 ZH 6	US TREASURY NOTE				1.A	20,014,063	99.664	19,932,800	20,000,000	20,006,193		(4,807)			0.250	0.226	AO	10,714	50,000	05/12/2020.	04/15/2023.
912828 ZL 7	US TREASURY NOTE				1.A	56,588,320	97.781	55,246,265	56,500,000	56,559,753		(17,824)			0.375	0.343	AO	36,288	211,875	05/27/2020.	04/30/2025.
912828 ZP 8	US TREASURY NOTE				1.A	139,628,320	99.426	139,196,400	140,000,000	139,827,192		125,787			0.125	0.215	MN	22,721	175,000	06/09/2020.	05/15/2023.
912828 ZT 0	US TREASURY NOTE				1.A	9,949,609	97.273	9,727,300	10,000,000	9,965,195		10,121			0.250	0.353	MN	2,198	25,000	06/16/2020.	05/31/2025.
912828 ZU 7	US TREASURY NOTE				1.A	40,763,418	99.535	40,510,745	40,700,000	40,731,316		(21,499)			0.250	0.197	JD	4,752	101,750	07/13/2020.	06/15/2023.
912828 ZW 3	US TREASURY NOTE				1.A	24,958,008	97.152	24,288,000	25,000,000	24,970,230		8,458			0.250	0.284	JD	173	62,500	07/20/2020.	06/30/2025.
912828 ZY 9	US TREASURY NOTE				1.A	94,916,602	99.277	94,313,150	95,000,000	94,957,169		27,783			0.125	0.154	JJ	54,857	118,750	08/04/2020.	07/15/2023.
91282C AK 7	US TREASURY NOTE				1.A	24,979,492	99.086	24,771,500	25,000,000	24,988,279		6,873			0.125	0.153	MS	9,323	31,250	09/21/2020.	09/15/2023.
91282C AP 6	US TREASURY NOTE				1.A	14,969,531	99.000	14,850,000	15,000,000	14,981,640		10,253			0.125	0.194	AO	4,018	18,750	10/26/2020.	10/15/2023.
91282C AU 5	US TREASURY NOTE				1.A	24,805,664	95.164	23,791,000	25,000,000	24,836,070		27,536			0.500	0.615	AO	21,409	125,000	11/20/2020.	10/31/2027.

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	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91282C AV 3	US TREASURY NOTE				1.A	58,601,563	95.074	57,044,400	60,000,000	58,728,978		127,415			0.875	1.127	MN	68,163	525,000	02/08/2021.	11/15/2030.
91282C AW 1	US TREASURY NOTE				1.A	25,041,016	99.176	24,794,000	25,000,000	25,026,221		(13,983)			0.250	0.194	MN	8,115	62,500	12/10/2020.	11/15/2023.
91282C AX 9	US TREASURY NOTE				1.A	109,451,797	99.773	109,251,435	109,500,000	109,477,810		24,289			0.125	0.147	MN	12,033	136,875	12/29/2020.	11/30/2022.
91282C BC 4	US TREASURY NOTE				1.A	67,903,789	96.930	65,912,400	68,000,000	67,921,909		18,120			0.375	0.404	JD	704	255,000	01/19/2021.	12/31/2025.
91282C BJ 9	US TREASURY NOTE				1.A	135,256,250	96.297	132,408,375	137,500,000	135,523,319		267,069			0.750	0.994	JJ	431,556	515,625	02/24/2021.	01/31/2028.
91282C BL 4	US TREASURY NOTE				1.A	34,463,047	97.051	34,938,360	36,000,000	34,562,203		99,156			1.125	1.597	FA	152,976	202,500	05/04/2021.	02/15/2031.
91282C BM 2	US TREASURY NOTE				1.A	139,560,938	98.695	138,173,000	140,000,000	139,686,266		125,329			0.125	0.231	FA	66,101	87,500	02/24/2021.	02/15/2024.
91282C BP 5	US TREASURY NOTE				1.A	69,490,430	98.547	68,982,900	70,000,000	69,545,998		55,568			1.125	1.234	FA	267,576	393,750	03/19/2021.	02/29/2028.
91282C BR 1	US TREASURY NOTE				1.A	118,278,047	98.805	117,182,730	118,600,000	118,361,645		83,599			0.250	0.342	MS	88,459	148,250	04/05/2021.	03/15/2024.
91282C BS 9	US TREASURY NOTE				1.A	39,937,500	99.109	39,643,600	40,000,000	39,943,284		5,784			1.250	1.274	MS	127,747	250,000	04/27/2021.	03/31/2028.
91282C BT 7	US TREASURY NOTE				1.A	82,605,941	98.102	81,522,762	83,100,000	82,676,669		70,727			0.750	0.872	MS	159,237	311,625	04/16/2021.	03/31/2026.
91282C BU 4	US TREASURY NOTE				1.A	69,946,680	99.539	69,677,300	70,000,000	69,965,501		18,821			0.125	0.165	MS	22,356	43,750	04/27/2021.	03/31/2023.
91282C BV 2	US TREASURY NOTE				1.A	20,014,844	98.996	19,799,200	20,000,000	20,011,368		(3,476)			0.375	0.350	AO	16,071	37,500	04/19/2021.	04/15/2024.
91282C BW 0	US TREASURY NOTE				1.A	99,756,055	98.020	98,020,000	100,000,000	99,786,202		30,148			0.750	0.800	AO	128,453	375,000	05/18/2021.	04/30/2026.
91282C BZ 3	US TREASURY NOTE				1.A	15,996,563	99.090	15,854,400	16,000,000	15,996,835		273			1.250	1.253	AO	34,254	100,000	05/25/2021.	04/30/2028.
91282C CB 5	US TREASURY NOTE				1.A	53,450,195	101.266	52,658,320	52,000,000	53,389,559		(60,636)			1.625	1.320	MN	109,710	422,500	08/03/2021.	05/15/2031.
91282C CC 3	US TREASURY NOTE				1.A	47,626,430	98.637	47,049,849	47,700,000	47,640,822		14,392			0.250	0.303	MN	15,483	59,625	06/02/2021.	05/15/2024.
91282C CE 9	US TREASURY NOTE				1.A	45,191,219	99.012	44,753,424	45,200,000	45,191,860		641			1.250	1.253	MN	49,670	282,500	06/25/2021.	05/31/2028.
91282C CF 6	US TREASURY NOTE				1.A	12,515,836	97.945	12,341,070	12,600,000	12,524,364		8,528			0.750	0.889	MN	8,308	47,250	06/28/2021.	05/31/2026.
91282C CK 5	US TREASURY NOTE				1.A	179,710,352	99.324	178,783,200	180,000,000	179,777,987		67,636			0.125	0.208	JD	622	112,500	07/27/2021.	06/30/2023.
91282C CN 9	US TREASURY NOTE				1.A	134,865,820	99.215	133,940,250	135,000,000	134,893,353		27,533			0.125	0.175	JJ	70,618		08/03/2021.	07/31/2023.
91282C CP 4	US TREASURY NOTE				1.A	5,464,551	97.238	5,348,090	5,500,000	5,467,149		2,599			0.625	0.758	JJ	14,385		08/17/2021.	07/31/2026.
91282C CR 0	US TREASURY NOTE				1.A	29,768,945	97.355	29,206,500	30,000,000	29,780,968		12,023			1.000	1.115	JJ	125,543		08/13/2021.	07/31/2028.
91282C CS 8	US TREASURY NOTE				1.A	29,449,805	97.766	29,329,800	30,000,000	29,460,404		10,599			1.250	1.451	FA	140,625		11/09/2021.	08/15/2031.
91282C CV 1	US TREASURY NOTE				1.A	4,005,781	98.063	3,922,520	4,000,000	4,005,550		(231)			1.125	1.103	FA	15,290		09/21/2021.	08/31/2028.
91282C CW 9	US TREASURY NOTE				1.A	17,227,359	97.762	17,010,588	17,400,000	17,236,434		9,075			0.750	0.957	FA	44,341		09/24/2021.	08/31/2026.
91282C CX 7	US TREASURY NOTE				1.A	24,441,621	98.586	24,153,570	24,500,000	24,447,090		5,469			0.375	0.456	MS	27,410		09/20/2021.	09/15/2024.
91282C DA 6	US TREASURY NOTE				1.A	74,900,391	99.297	74,472,750	75,000,000	74,911,623		11,232			0.250	0.318	MS	47,905		10/12/2021.	09/30/2023.
91282C DD 0	US TREASURY NOTE				1.A	59,831,250	99.410	59,646,000	60,000,000	59,845,176		13,926			0.375	0.517	AO	38,536		11/01/2021.	10/31/2023.
91282C DF 5	US TREASURY NOTE				1.A	49,874,609	99.594	49,797,000	50,000,000	49,875,983		1,373			1.375	1.413	AO	117,749		11/22/2021.	10/31/2028.
91282C DG 3	US TREASURY NOTE				1.A	25,050,781	99.336	24,834,000	25,000,000	25,049,257		(1,524)			1.125	1.083	AO	48,170		11/08/2021.	10/31/2026.
91282C DL 2	US TREASURY NOTE				1.A	95,671,289	100.391	95,371,450	95,000,000	95,668,127		(3,162)			1.500	1.393	MN	125,275		12/22/2021.	11/30/2028.
91282C DM 0	US TREASURY NOTE				1.A	49,835,938	99.617	49,808,500	50,000,000	49,841,350		5,412			0.500	0.667	MN	21,978		12/07/2021.	11/30/2023.
0199999. U.S. Government - Issuer Obligations						3,419,999,029	XXX	3,400,390,612	3,391,084,000	3,417,301,140	0	(3,090,314)	0	0	XXX	XXX	XXX	8,475,697	25,116,690	XXX	XXX
0599999. Total - U.S. Government						3,419,999,029	XXX	3,400,390,612	3,391,084,000	3,417,301,140	0	(3,090,314)	0	0	XXX	XXX	XXX	8,475,697	25,116,690	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
20775C KY 9	CONN ST FIN AUTH HSG MTG				1.A FE	575,000	100.535	578,076	575,000	575,000					1.800	1.800	MN	1,323	10,350	08/05/2016.	05/15/2022.
20775C KZ 6	CONN ST FIN AUTH HSG MTG				1.A FE	600,000	102.080	612,480	600,000	600,000					2.050	2.050	MN	1,572	12,300	08/05/2016.	05/15/2023.
20775C LA 0	CONN ST FIN AUTH HSG MTG				1.A FE	615,000	103.494	636,488	615,000	615,000					2.250	2.250	MN	1,768	13,838	08/05/2016.	05/15/2024.
20775C LB 8	CONN ST FIN AUTH HSG MTG				1.A FE	500,000	104.725	523,625	500,000	500,000					2.400	2.400	MN	1,533	12,000	08/05/2016.	05/15/2025.

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20775C LM 4	CONN ST FIN AUTH HSG MTG				1.A FE	590,000	102.759	606,278	590,000	590,000					2.100	2.100	MN	1,583	12,390	08/05/2016.	11/15/2023.
56052F CE 3	MAINE ST HSG AUTH MTGE PURCHAS			2	1.B FE	1,175,294	103.923	1,163,938	1,120,000	1,144,599		(5,603)			3.500	2.259	MN	5,009	39,200	08/07/2015.	11/15/2035.
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DE			2	1.C FE	4,048,844	103.382	4,042,236	3,910,000	3,967,234		(17,362)			3.500	2.531	MS	45,617	136,850	08/25/2016.	09/01/2047.
59333P 5J 3	MIAMI-DADE CNTY FL			2	1.G FE	6,196,778	101.144	6,240,585	6,170,000	6,193,530		(2,723)			2.649	2.594	AO	40,861	163,443	10/27/2020.	10/01/2032.
60416S BU 3	MINNESOTA ST HSG FIN AGY			2	1.B FE	598,700	102.197	582,523	570,000	577,695		(2,379)			3.000	1.678	JJ	8,550	17,100	05/15/2013.	07/01/2031.
61212R 5G 7	MONTANA ST BRD HSG			2	1.B FE	870,350	102.726	868,035	845,000	855,563		(2,722)			3.000	2.181	JD	2,113	25,350	09/11/2015.	12/01/2043.
647200 V3 5	NEW MEXICO MTG FIN AGY			2	1.B FE	269,991	102.154	260,493	255,000	257,858		(1,312)			3.750	2.465	MS	3,188	9,563	08/15/2012.	03/01/2043.
64971X EN 4	NEW YORK CITY NY TRANSITIONALF			2	1.A FE	13,393,046	109.694	12,993,254	11,845,000	13,120,103		(179,724)			3.730	1.977	FA	184,091	441,819	06/23/2020.	08/01/2029.
64971X SY 5	NEW YORK CITY NY TRANSITIONALF				1.A FE	20,785,000	97.571	20,280,132	20,785,000	20,785,000					1.550	1.550	MN	53,695	322,168	09/16/2020.	05/01/2028.
708796 5R 4	PENNSYLVANIA HSG FIN			2	1.B FE	3,346,969	104.800	3,275,000	3,125,000	3,217,200		(39,888)			4.000	2.062	AO	31,250	125,000	05/11/2017.	04/01/2039.
83712D XJ 0	SOUTH CAROLINA HSG			2	1.A FE	2,028,575	106.209	2,007,350	1,890,000	1,944,058		(12,146)			4.000	2.362	JJ	37,800	75,600	01/12/2017.	01/01/2047.
917436 8L 4	UTAH HSG CORP SF			2	1.C FE	4,901,861	105.133	4,978,048	4,735,000	4,866,273		(14,510)			3.875	2.955	JJ	91,741	183,481	09/13/2019.	01/01/2050.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						60,495,408	XXX	59,648,541	58,130,000	59,809,113	0	(278,369)	0	0	XXX	XXX	XXX	511,694	1,600,452	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
313921 6F 0	FNW 2001-W3 A			4	1.A	16,364	107.274	16,778	15,641	15,684		91			7.000	5.449	MON	91	881	10/24/2001.	09/01/2041.
31392C MS 0	FNW 2002-W1 2A			4	1.B	52,428	106.987	53,468	49,976	49,672		(105)			5.199	5.712	MON	217	2,658	12/01/2005.	02/25/2042.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						68,792	XXX	70,246	65,617	65,356	0	(14)	0	0	XXX	XXX	XXX	308	3,539	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137B2 HP 8	FHMS 2013-K028 X1 IO			4	1.A FE	2,612,396	0.209	389,022		388,558		(470,101)			0.218	3.184	MON	33,793	546,095	05/04/2015.	02/25/2023.
3137F8 2T 9	FHLMC 2020-K122 X1 IO			4	1.A FE	7,993,514	6.687	7,164,559		7,191,322		(808,917)			0.883	2.174	MON	78,803	986,757	12/09/2020.	11/25/2030.
3137F9 YZ 8	FHMS 2021-K124 X1 IO			4	1.A FE	10,993,206	5.664	9,852,295		10,002,419		(990,787)			0.721	1.903	MON	104,530	1,111,434	02/03/2021.	12/25/2030.
3137F9 ZA 2	FHMS 2021-K125 X1 IO			4	1.A FE	6,492,726	4.588	5,872,805		5,926,802		(565,924)			0.585	2.047	MON	62,418	673,792	02/18/2021.	01/25/2031.
3137FB TC 0	FHMS 2017-K728 X1 IO			4	1.A FE	3,133,384	0.892	1,141,646		1,123,820		(419,300)			0.381	4.960	MON	40,674	617,567	11/02/2017.	08/25/2024.
3137FE ZW 3	FHMS 2018-K076 X1 IO			4	1.A FE	4,978,140	0.876	3,273,420		3,115,061		(521,036)			0.117	7.041	MON	36,577	666,825	05/24/2018.	04/25/2028.
3137FH PL 1	FHMS 2018-K080 X1 IO			4	1.A FE	4,387,051	0.978	3,156,431		2,977,127		(437,333)			0.119	5.330	MON	31,876	578,523	09/13/2018.	07/25/2028.
3137FJ XX 2	FHMS 2018-K083 X1 IO			4	1.A FE	3,731,744	0.504	2,744,490		2,566,008		(377,905)			0.033	7.361	MON	15,149	510,599	11/02/2018.	09/25/2028.
3137FK JE 7	FHMS 2018-K085 X1 IO			4	1.A FE	4,544,116	0.664	3,231,545		2,103,147		(158,166)			0.068	7.117	MON	27,652	668,170	11/30/2018.	10/25/2028.
3137FK SK 3	FHMS 2018-K086 X1 IO			4	1.A FE	9,842,902	1.698	7,403,104		6,932,893		(977,594)			0.243	6.937	MON	88,118	1,318,719	12/20/2018.	11/25/2028.
3137FL 6G 4	FHMS 2019-K088 X1 IO			4	1.A FE	4,443,137	3.425	3,451,753		3,256,132		(434,285)			0.507	4.651	MON	42,555	572,140	03/04/2019.	01/25/2029.
3137FL 6R 0	FHMS 2019-K089 X1 IO			4	1.A FE	11,469,988	3.583	8,876,618		8,335,652		(1,106,547)			0.539	5.411	MON	111,357	1,488,958	03/14/2019.	01/25/2029.
3137FL N5 9	FHMS 2019-K734 X1 IO			4	1.A FE	2,969,175	2.220	1,725,000		1,674,513		(458,677)			0.646	5.277	MON	41,803	549,015	04/12/2019.	02/25/2026.
3137FL NB 6	FHMS 2019-K091 X1 IO			4	1.A FE	5,314,829	3.775	4,168,688		3,947,904		(518,503)			0.558	4.812	MON	51,384	683,799	04/23/2019.	03/25/2029.
3137FM CT 7	FHMS 2019-K093 X1 IO			4	1.A FE	6,499,863	6.166	5,068,693		4,879,455		(646,265)			0.951	4.743	MON	65,167	830,322	06/14/2019.	05/25/2029.
3137FM U2 6	FHMS 2019-K094 X1 IO			4	1.A FE	8,975,921	5.865	7,131,081		6,643,636		(856,087)			0.880	5.322	MON	89,133	1,138,628	07/10/2019.	06/25/2029.
3137FN WZ 9	FHMS 2019-K736 X1 IO			4	1.A FE	12,985,613	4.792	8,256,977		8,197,495		(2,099,406)			1.311	5.485	MON	188,221	2,349,841	09/06/2019.	07/25/2026.
3137FN X7 0	FHMS 2019-K097 X1 IO			4	1.A FE	6,688,145	7.362	5,365,149		5,204,649		(660,330)			1.089	3.712	MON	66,144	832,954	09/11/2019.	07/25/2029.
3137FP HM 0	FHMS 2019-K098 X1 IO			4	1.A FE	15,944,747	7.724	12,779,756		12,490,836		(1,570,524)			1.143	3.481	MON	157,622	1,978,526	10/03/2019.	08/25/2029.
3137FQ 3C 5	FHMS 2019-K 100 X1 IO			4	1.A FE	19,947,239	4.573	16,442,027		15,834,764		(1,953,409)			0.649	3.909	MON	194,586	2,516,195	11/06/2019.	09/25/2029.
3137FW G9 5	FHMS 2020-K115 X1 IO			4	1.A FE	8,600,351	9.746	7,573,425		7,511,397		(867,995)			1.327	2.369	MON	85,954	1,064,640	09/30/2020.	06/25/2030.
3137FW HV 5	FHMS 2020-K116 X1 IO			4	1.A FE	13,616,613	10.289	12,013,491		11,713,970		(1,524,707)			1.426	2.772	MON	138,790	1,716,722	09/24/2020.	07/25/2030.

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3137FX Z5 0	FHMS 2021-K127 X1 IO			4	1.A FE	8,994,736	2.564	8,325,212		8,240,417		(754,320)			0.331	2.533	MON	89,484	930,176	03/17/2021.	01/25/2031.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						185,159,536	XXX	145,407,187	0	140,257,977	0	(19,178,118)	0	0	XXX	XXX	XXX	1,841,790	24,330,397	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						245,723,736	XXX	205,125,974	58,195,617	200,132,446	0	(19,456,501)	0	0	XXX	XXX	XXX	2,353,792	25,934,388	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y BV 0	ABBVIE INC.			2	2.B FE	19,976,200	105.387	21,077,400	20,000,000	19,982,492		3,210			2.950	2.969	MN	65,556	590,000	11/12/2019.	11/21/2026.
00287Y CS 6	ABBVIE INC.			2	2.B FE	21,278,376	100.091	20,489,629	20,471,000	20,489,950		(485,130)			3.450	1.060	MS	207,951	706,250	05/14/2020.	03/15/2022.
00914A AL 6	AIR LEASE CORP.			2	2.B FE	9,933,600	98.414	9,841,400	10,000,000	9,953,635		20,035			0.700	0.921	FA	26,444	38,694	01/19/2021.	02/15/2024.
01400E AD 5	ALCON FINANCE CORP.			2	2.B FE	9,984,300	100.916	10,091,600	10,000,000	9,986,409		1,414			2.600	2.618	MN	24,556	260,000	05/18/2020.	05/27/2030.
023608 AH 5	AMEREN CORPORATION.			2	2.B FE	1,599,727	102.678	1,617,179	1,575,000	1,599,463		(380)			2.500	1.887	MS	11,594	14,375	12/08/2021.	09/15/2024.
023608 AL 6	AMEREN CORPORATION.			2	2.B FE	7,498,575	100.288	7,521,600	7,500,000	7,498,543		(32)			1.950	1.954	MS	17,469		11/15/2021.	03/15/2027.
025816 BR 9	AMERICAN EXPRESS CO.			2	1.F FE	21,506,601	104.801	21,112,161	20,145,000	20,976,502		(294,851)			3.000	1.460	AO	102,404	604,350	03/06/2020.	10/30/2024.
02665W DC 2	AMERICAN HONDA FINANCE.				1.G FE	6,077,750	101.476	6,169,741	6,080,000	6,079,254		698			2.050	2.062	JJ	59,204	124,640	09/05/2019.	01/10/2023.
03027X BH 2	AMERICAN TOWER CORP.				2.C FE	24,956,250	98.930	24,732,500	25,000,000	24,971,627		13,835			0.600	0.656	JJ	69,167	97,917	11/17/2020.	01/15/2024.
03073E AS 4	AMERISOURCEBERGEN CORP.			2	2.A FE	44,489,766	99.738	44,336,533	44,453,000	44,464,611		(25,155)			0.737	0.609	MS	96,465	150,159	07/19/2021.	03/15/2023.
03522A AG 5	ANHEUSER-BUSCH CO/INBEV.			2	2.A FE	17,507,170	107.365	19,325,700	18,000,000	17,724,093		55,826			3.650	4.036	FA	273,750	657,000	03/12/2020.	02/01/2026.
037389 BD 4	AON CORP.				2.A FE	24,995,000	101.288	25,322,000	25,000,000	24,998,225		1,671			2.200	2.207	MN	70,278	550,000	11/13/2019.	11/15/2022.
037833 CG 3	APPLE COMPUTER INC.			2	1.B FE	7,058,989	104.182	7,578,199	7,274,000	7,181,803		41,328			3.000	3.630	FA	86,076	218,220	11/30/2018.	02/09/2024.
04636N AA 1	ASTRAZENECA FINANCE LLC.			2	1.G FE	9,987,400	98.726	9,872,600	10,000,000	9,988,824		1,424			1.200	1.226	MN	11,000	60,000	05/25/2021.	05/28/2026.
053332 AZ 5	AUTOZONE INC.			2	2.B FE	9,475,647	111.884	10,608,841	9,482,000	9,476,265		527			4.000	4.008	AO	80,070	379,280	03/26/2020.	04/15/2030.
05369A AH 4	AVIATION CAPITAL GROUP.			2	2.C FE	6,819,120	109.409	6,564,540	6,000,000	6,633,518		(185,602)			5.500	1.717	JD	14,667	330,000	02/16/2021.	12/15/2024.
05369A AK 7	AVIATION CAPITAL GROUP.			2	2.C FE	3,963,800	97.538	3,901,520	4,000,000	3,969,805		6,005			1.950	2.144	JJ	32,717	42,250	02/22/2021.	01/30/2026.
05531F BF 9	BB&T CORPORATION.			2	1.F FE	4,992,300	105.107	5,255,350	5,000,000	4,996,750		1,542			3.750	3.784	JD	13,021	187,500	11/29/2018.	12/06/2023.
07177M AL 7	BAXALTA INC.			2	2.B FE	1,487,719	100.839	1,501,493	1,489,000	1,488,882		190			3.600	3.614	JD	1,191	53,604	06/18/2015.	06/23/2022.
071813 CJ 6	BAXTER INTERNATIONAL INC.			2	2.B FE	9,999,800	100.367	10,036,700	10,000,000	9,999,736		(64)			1.915	1.915	FA	15,958		11/16/2021.	02/01/2027.
085770 AB 1	BERRY GLOBAL ESCROW CORP.			2	3.B FE	15,870,056	104.625	15,678,056	14,985,000	15,645,146		(224,911)			5.625	2.557	JJ	388,673	421,453	06/24/2021.	07/15/2027.
094234 AA 9	BLOOMIN' BRANDS INC/OSI.			2	4.A FE	34,954,438	101.556	35,087,598	34,550,000	34,900,549		(53,890)			5.125	4.858	AO	373,812	880,425	04/13/2021.	04/15/2029.
099724 AL 0	BORGWARNER INC.			2	2.A FE	9,971,900	103.312	10,331,200	10,000,000	9,977,633		3,725			2.650	2.694	JJ	132,500	273,833	06/16/2020.	07/01/2027.
10112R AZ 7	BOSTON PROPERTIES LP.			2	2.A FE	10,352,800	104.701	10,470,100	10,000,000	10,205,735		(70,395)			3.200	2.433	JJ	147,556	320,000	11/14/2019.	01/15/2025.
110122 CX 4	BRISTOL-MYERS SQUIBB CO.				1.F FE	4,491,006	101.897	4,381,571	4,300,000	4,344,339		(70,295)			3.550	1.873	FA	57,668	152,650	11/22/2019.	08/15/2022.
110122 CY 2	BRISTOL-MYERS SQUIBB CO.			2	1.F FE	15,411,300	102.267	15,340,050	15,000,000	15,138,403		(130,787)			2.750	1.849	FA	155,833	412,500	11/22/2019.	02/15/2023.
110122 CZ 9	BRISTOL-MYERS SQUIBB CO.			2	1.F FE	7,443,077	102.635	7,331,218	7,143,000	7,244,898		(94,984)			3.250	1.875	FA	84,476	247,033	11/22/2019.	02/20/2023.
11120V AA 1	BRIXMOR OPERATING PART.			2	2.C FE	5,771,095	105.727	6,396,484	6,050,000	5,901,924		43,580			3.850	4.711	FA	97,052	232,925	11/05/2018.	02/01/2025.
11120V AF 0	BRIXMOR OPERATING PART.			2	2.C FE	4,277,455	104.770	4,452,725	4,250,000	4,263,729		(5,624)			3.650	3.503	JD	6,894	155,125	05/29/2019.	06/15/2024.
1248EP BR 3	CCO HOLDINGS LLC.			2	3.B FE	3,499,410	103.021	3,587,191	3,482,000	3,492,172		(4,100)			5.500	5.361	MN	31,918	239,634	03/12/2020.	05/01/2026.
1248EP CE 1	CCO HOLDINGS LLC.			2	3.B FE	9,525,000	102.319	10,231,900	10,000,000	9,589,825		37,014			4.500	5.093	FA	170,000	450,000	03/12/2020.	08/15/2030.
12513G BG 3	CDW LLC/CDW FINANCE.			2	2.C FE	30,000,000	102.461	30,738,300	30,000,000	30,000,000					2.670	2.670	JD	66,750		11/23/2021.	12/01/2026.
125523 AF 7	CIGNA CORP.			2	2.A FE	10,663,321	103.991	10,605,002	10,198,000	10,632,857		(30,464)			3.750	0.798	JJ	176,340		11/22/2021.	07/15/2023.
14448C AN 4	CARRIER GLOBAL CORP.			2	2.C FE	5,115,450	102.398	5,119,900	5,000,000	5,073,234		(23,269)			2.242	1.745	FA	42,349	112,100	03/02/2020.	02/15/2025.
14987B AE 3	CC HOLDINGS GS V LLC/CRO.				2.B FE	27,784,823	103.481	26,671,193	25,774,000	26,798,161		(768,085)			3.849	0.745	AO	209,431	962,250	12/14/2021.	04/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
15189T AW 7	CENTERPOINT ENERGY INC.			2	2.B FE	11,481,535	102.766	11,818,090	11,500,000	11,489,617		3,581			2.500	2.534	MS	95,833	287,500	03/12/2020.	09/01/2024.
15189W AM 2	CENTERPOINT ENERGY RES.				1.G FE	14,985,450	99.540	14,931,000	15,000,000	14,991,444		5,994			0.700	0.749	MS	34,708	52,500	02/26/2021.	03/02/2023.
161175 AY 0	CCO SAFARI II LLC			2	2.C FE	17,122,886	110.111	18,923,676	17,186,000	17,149,282		8,855			4.908	4.972	JJ	370,198	843,489	11/20/2018.	07/23/2025.
161175 BB 9	CCO SAFARI II LLC			2	2.C FE	10,571,800	101.476	10,147,600	10,000,000	10,050,950		(125,884)			4.464	3.159	JJ	195,920	446,400	08/17/2017.	07/23/2022.
172967 MX 6	CITIGROUP INC.			2	1.G FE	10,000,000	99.211	9,921,100	10,000,000	10,000,000					0.981	0.981	MN	16,350	48,233	04/27/2021.	05/01/2025.
20030N DG 3	COMCAST CORP.			2	1.G FE	14,973,450	109.137	16,370,550	15,000,000	14,976,992		2,320			3.400	3.421	AO	127,500	510,000	03/24/2020.	04/01/2030.
21036P AL 2	CONSTELLATION BRANDS INC.				2.C FE	14,746,776	104.209	15,068,621	14,460,000	14,541,209		(58,749)			4.250	3.811	MN	102,425	614,550	05/17/2018.	05/01/2023.
21036P AX 6	CONSTELLATION BRANDS INC.			2	2.C FE	4,942,600	102.145	5,107,250	5,000,000	4,982,792		14,667			3.200	3.513	FA	60,444	160,000	02/27/2019.	02/15/2023.
22822V AB 7	CROWN CASTLE INTL CORP.			2	2.C FE	6,967,805	109.444	7,354,637	6,720,000	6,972,266		(4,390)			4.450	3.375	FA	112,971	178,000	11/15/2021.	02/15/2026.
22822V AS 0	CROWN CASTLE INTL CORP.			2	2.C FE	7,480,200	98.646	7,398,450	7,500,000	7,486,079		3,812			1.350	1.404	JJ	46,688	109,688	06/04/2020.	07/15/2025.
22966R AC 0	CUBESMART LP			2	2.B FE	5,095,150	107.321	5,366,050	5,000,000	5,057,875		(14,671)			4.000	3.656	MN	25,556	200,000	05/21/2019.	11/15/2025.
22966R AE 6	CUBESMART LP			2	2.B FE	10,327,115	112.947	10,052,283	8,900,000	10,053,241		(153,056)			4.375	2.324	FA	147,097	389,375	03/09/2020.	02/15/2029.
233851 DU 5	DAIMLER FINANCE NA LLC				1.G FE	19,992,600	101.134	20,226,800	20,000,000	19,998,118		2,490			2.550	2.563	FA	192,667	510,000	08/12/2019.	08/15/2022.
23918K AS 7	DAVITA HEALTHCARE PARTNERS INC.			2	4.A FE	31,558,750	102.375	31,736,250	31,000,000	31,504,124		(54,626)			4.625	4.331	JD	119,479	1,433,750	03/10/2021.	06/01/2030.
244199 BH 7	DEERE & CO.			2	1.F FE	9,986,400	104.463	10,446,300	10,000,000	9,990,740		2,587			2.750	2.779	AO	58,056	275,000	03/25/2020.	04/15/2025.
24422E VE 6	JOHN DEERE CAPITAL CORP.				1.F FE	9,997,600	100.753	10,075,300	10,000,000	9,998,971		768			1.200	1.208	AO	28,333	120,000	03/04/2020.	04/06/2023.
24906P AA 7	DENTSPLY SIRONA INC.			2	2.B FE	7,484,100	105.626	7,921,950	7,500,000	7,486,189		1,390			3.250	3.275	JD	20,313	243,750	05/20/2020.	06/01/2030.
254687 CM 6	DISNEY WALT CO.				1.G FE	5,074,150	101.745	5,087,250	5,000,000	5,015,423		(21,552)			3.000	2.553	MS	44,167	150,000	03/20/2019.	09/15/2022.
257375 AN 5	DOMINION ENERGY GAS HLDG.			2	2.A FE	14,990,250	102.969	15,445,350	15,000,000	14,993,988		1,920			2.500	2.514	MN	47,917	375,000	11/18/2019.	11/15/2024.
25746U DE 6	DOMINION ENERGY INC.			2	2.B FE	9,984,100	104.610	10,461,000	10,000,000	9,989,135		3,064			3.300	3.335	MS	97,167	330,000	03/17/2020.	03/15/2025.
25746U DG 1	DOMINION ENERGY INC.			2	2.B FE	7,820,605	106.121	8,383,559	7,900,000	7,832,260		6,942			3.375	3.495	AO	66,656	266,625	03/31/2020.	04/01/2030.
26867L AG 5	EMD FINANCE LLC			2	1.G FE	9,982,400	100.094	10,009,400	10,000,000	9,998,860		2,455			2.950	2.978	MS	83,583	295,000	03/16/2015.	03/19/2022.
269246 BP 8	E*TRADE FINANCIAL CORPORATION			2	2.A FE	8,731,311	101.407	9,163,137	9,036,000	8,980,793		82,221			2.950	3.910	FA	94,037	266,562	12/20/2018.	08/24/2022.
294429 AN 5	EQUIFAX INC.			2	2.B FE	14,890,750	103.925	15,588,750	15,000,000	14,966,054		22,009			3.950	4.111	JD	26,333	592,500	06/01/2018.	06/15/2023.
294429 AS 4	EQUIFAX INC.			2	2.B FE	2,994,300	104.668	3,140,040	3,000,000	2,995,098		498			3.100	3.122	MN	11,883	93,000	04/22/2020.	05/15/2030.
303250 AE 4	FAIR ISAAC CORP.			2	3.B FE	2,197,800	109.914	2,176,297	1,980,000	2,149,970		(38,158)			5.250	3.020	MN	13,283	103,950	09/24/2020.	05/15/2026.
303250 AF 1	FAIR ISAAC CORP.			2	3.B FE	14,827,620	102.793	14,743,600	14,343,000	14,688,561		(110,007)			4.000	3.139	JD	25,499	573,720	10/27/2020.	06/15/2028.
31620M BS 4	FIDELITY NATIONAL INFORM.			2	2.B FE	6,959,610	96.820	6,777,400	7,000,000	6,964,096		4,486			1.650	1.738	MS	38,500	57,429	02/23/2021.	03/01/2028.
320517 AC 9	FIRST HORIZON CORP.			2	2.C FE	9,996,600	103.038	10,303,800	10,000,000	9,998,120		1,117			3.550	3.562	MN	34,514	355,000	05/20/2020.	05/26/2023.
337738 AM 0	FISERV INC.			2	2.B FE	1,992,400	101.558	2,031,160	2,000,000	1,998,512		1,822			3.500	3.596	AO	17,500	70,000	06/27/2018.	10/01/2022.
337738 AS 7	FISERV INC.			2	2.B FE	9,983,200	103.432	10,343,200	10,000,000	9,991,361		3,292			2.750	2.786	JJ	137,500	275,000	06/10/2019.	07/01/2024.
33834D AA 2	FIVE CORNERS FND TR II			2	1.G FE	13,000,000	103.619	13,470,470	13,000,000	13,000,000					2.850	2.850	MN	47,342	370,500	05/19/2020.	05/15/2030.
340711 AY 6	FLORIDA GAS TRANSMISSION			2	2.B FE	4,988,150	100.302	5,015,100	5,000,000	4,989,772		1,063			2.550	2.577	JJ	63,750	129,979	06/10/2020.	07/01/2030.
341081 FK 8	FLORIDA POWER & LIGHT CO.			2	1.D FE	3,968,912	104.193	3,949,957	3,791,000	3,958,330		(10,581)			3.250	0.921	JD	10,267	61,604	11/15/2021.	06/01/2024.
34354P AF 2	FLOWSERVE CORP.			2	2.C FE	29,923,650	103.309	30,992,700	30,000,000	29,931,009		6,756			3.500	3.530	AO	262,500	1,079,167	09/24/2020.	10/01/2030.
35137L AF 2	FOX CORP.				2.B FE	7,000,000	100.197	7,013,790	7,000,000	7,000,000					3.666	3.666	JJ	111,202	256,620	01/15/2019.	01/25/2022.
35802X AF 0	FRESENIUS MED CARE II				2.C FE	20,984,081	100.355	19,102,574	19,035,000	19,072,311		(467,593)			5.875	3.353	JJ	469,067	1,118,306	03/21/2018.	01/31/2022.
361841 AK 5	GLP CAPITAL LP / FIN II			2	2.C FE	5,446,162	115.464	5,322,890	4,610,000	5,342,335		(103,827)			5.750	2.919	JD	22,090	265,075	01/07/2021.	06/01/2028.
37940X AA 0	GLOBAL PAYMENTS INC.			2	2.C FE	29,992,500	102.768	30,830,400	30,000,000	29,995,135		1,328			2.650	2.655	FA	300,333	795,000	08/07/2019.	02/15/2025.
38141G ZE 7	GOLDMAN SACHS GROUP			2	1.F FE	10,000,000	100.255	10,025,500	10,000,000	10,000,000					1.217	1.217	JD	8,451		12/01/2021.	12/06/2023.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
40139L AG 8	GUARDIAN LIFE GLOB FUND				1.C FE	9,990,800	99.044	9,904,400	10,000,000	9,993,540		1,810			1.100	1.119	JD	2,444	110,000	06/16/2020.	06/23/2025.
444859 BP 6	HUMANA INC			2	2.B FE	9,993,300	99.481	9,948,100	10,000,000	9,994,662		1,362			0.650	0.684	FA	26,722		07/29/2021.	08/03/2023.
44962L AC 1	IHS MARKIT LTD			2	3.A FE	11,407,215	108.067	12,956,153	11,989,000	11,634,146		75,106			4.000	4.791	MS	159,853	479,560	12/06/2018.	03/01/2026.
44962L AG 2	IHS MARKIT LTD			2	3.A FE	7,976,560	104.500	8,360,000	8,000,000	7,991,865		4,727			4.125	4.190	FA	137,500	330,000	07/19/2018.	08/01/2023.
485170 AV 6	KANSAS CITY SOUTHERN INDS			2	2.B FE	10,235,700	102.295	10,229,500	10,000,000	10,044,450		(38,489)			3.000	2.596	MN	38,333	300,000	09/28/2016.	05/15/2023.
49271V AL 4	KEURIG DR PEPPER INC			2	2.B FE	19,999,400	99.303	19,860,600	20,000,000	19,999,524		124			0.750	0.751	MS	44,167	75,000	03/01/2021.	03/15/2024.
49446R AK 5	KIMCO REALTY CORP			2	2.A FE	7,145,825	102.485	7,501,902	7,320,000	7,269,189		34,242			3.125	3.631	JD	19,063	228,750	03/16/2018.	06/01/2023.
50212Y AF 1	LPL HOLDINGS INC			2	3.B FE	30,662,500	102.289	31,300,434	30,600,000	30,657,727		(4,773)			4.375	4.344	MN	171,063	658,219	05/21/2021.	05/15/2031.
539830 BG 3	LOCKHEED MARTIN CORPORATION			2	1.G FE	3,934,406	101.825	4,075,037	4,002,000	3,983,913		16,761			3.100	3.546	JJ	57,206	124,062	12/06/2018.	01/15/2023.
552953 CH 2	MGM RESORTS INTERNATIONAL			2	4.A FE	40,000,000	103.000	41,200,000	40,000,000	40,000,000					4.750	4.750	AO	401,111	1,910,556	10/08/2020.	10/15/2028.
55303X AB 1	MGM GROWTH/MGM FINANCE			2	3.C FE	17,643,250	107.500	17,845,000	16,600,000	17,469,390		(169,944)			4.500	3.218	MS	249,000	634,500	03/02/2021.	09/01/2026.
55336V AE 0	MPLX LP			2	2.B FE	5,093,150	104.104	5,205,200	5,000,000	5,028,791		(21,189)			4.500	4.040	JJ	103,750	225,000	10/24/2018.	07/15/2023.
55336V AG 5	MPLX LP			2	2.B FE	2,036,560	108.540	2,170,800	2,000,000	2,018,342		(6,314)			4.875	4.507	JD	8,125	97,500	12/21/2018.	12/01/2024.
55354G AK 6	MSCI INC			2	3.A FE	3,840,000	102.250	4,090,000	4,000,000	3,862,637		12,945			3.625	4.099	MS	48,333	145,000	03/16/2020.	09/01/2030.
571748 BF 8	MARSH & MCLENNAN COS INC			2	1.G FE	12,493,125	105.763	13,220,375	12,500,000	12,496,791		1,127			3.875	3.885	MS	142,622	484,375	01/08/2019.	03/15/2024.
573284 AN 6	MARTIN MARIETTA MATERIALS			2	2.B FE	6,323,466	106.501	6,070,557	5,700,000	6,103,393		(175,966)			4.250	1.063	JJ	120,452	242,250	09/28/2020.	07/02/2024.
573874 AL 8	MARVELL TECHNOLOGY INC			2	2.C FE	14,863,380	103.896	14,545,440	14,000,000	14,588,207		(275,173)			4.200	1.149	JD	14,700	372,400	05/04/2021.	06/22/2023.
58013M FN 9	MCDONALD'S CORP			2	2.A FE	9,996,500	106.007	10,600,700	10,000,000	9,997,376		696			3.300	3.308	JJ	165,000	330,000	03/25/2020.	07/01/2025.
59217G CT 4	MET LIFE GLOB FUNDING I				1.D FE	14,177,981	105.136	13,904,236	13,225,000	13,737,369		(246,486)			3.600	1.649	JJ	224,825	476,100	03/11/2020.	01/11/2024.
608190 AJ 3	MOHAWK INDUSTRIES INC			2	2.A FE	6,756,616	102.311	6,957,148	6,800,000	6,788,035		10,437			3.850	4.015	FA	109,083	261,800	11/14/2018.	02/01/2023.
609207 AV 7	MONDELEZ INTERNTL INC				2.B FE	9,998,600	100.112	10,011,200	10,000,000	9,999,648		701			0.625	0.632	JJ	31,250	62,326	06/30/2020.	07/01/2022.
615369 AC 9	MOODY'S CORP			2	2.A FE	15,058,954	106.840	14,821,913	13,873,000	14,281,444		(208,475)			4.875	3.241	FA	255,494	676,309	03/29/2019.	02/15/2024.
626738 AF 5	MURPHY OIL USA INC			2	3.B FE	22,609,997	99.375	22,626,694	22,769,000	22,618,100		8,103			3.750	3.835	FA	322,561	464,867	07/07/2021.	02/15/2031.
631103 AG 3	NASDAQ INC			2	2.B FE	4,823,300	109.032	5,451,600	5,000,000	4,893,476		20,996			3.850	4.377	JD	535	192,500	06/20/2018.	06/30/2026.
641062 AR 5	NESTLE HOLDINGS INC			2	1.D FE	4,974,150	96.921	4,846,050	5,000,000	4,980,326		4,781			0.625	0.724	JJ	14,410	26,042	09/08/2020.	01/15/2026.
64952W DK 6	NEW YORK LIFE GL				1.A FE	10,000,000	100.007	10,000,700	10,000,000	10,000,000					0.410	2.233	JAJO	8,190	47,444	10/15/2019.	01/21/2022.
65339K BX 7	NEXTERA ENERGY CAPITAL			2	2.A FE	15,000,000	100.012	15,001,800	15,000,000	15,000,000					0.450	0.450	FMAN	11,063		10/27/2021.	11/03/2023.
655844 BL 1	NORFOLK SOUTHERN CORP			2	2.A FE	9,368,368	101.663	9,821,662	9,661,000	9,579,914		69,316			2.903	3.671	FA	105,951	280,459	10/25/2018.	02/15/2023.
68902V AH 0	OTIS WORLDWIDE CORP			2	2.B FE	16,456,624	101.662	16,469,244	16,200,000	16,365,641		(50,338)			2.056	1.724	AO	79,567	333,072	03/11/2020.	04/05/2025.
695114 CW 6	PACIFICORP			2	1.E FE	9,982,000	102.950	10,295,000	10,000,000	9,984,338		1,552			2.700	2.720	MS	79,500	270,000	04/06/2020.	09/15/2030.
701094 AM 6	PARKER HANNIFIN CORP			2	2.A FE	17,049,670	103.313	17,563,210	17,000,000	17,024,712		(9,946)			2.700	2.636	JD	21,675	459,000	06/05/2019.	06/14/2024.
70450Y AH 6	PAYPAL HOLDINGS INC			2	1.G FE	2,497,325	101.565	2,539,125	2,500,000	2,497,704		242			2.300	2.312	JD	4,792	57,500	05/11/2020.	06/01/2030.
718549 AD 0	PHILLIPS 66 PARTNERS LP			2	2.C FE	9,827,684	106.391	11,279,574	10,602,000	10,098,460		92,539			3.550	4.675	AO	94,093	376,371	12/21/2018.	10/01/2026.
718549 AG 3	PHILLIPS 66 PARTNERS LP			2	2.C FE	16,193,995	101.671	16,267,360	16,000,000	16,120,433		(40,201)			2.450	2.178	JD	17,422	392,000	06/18/2020.	12/15/2024.
74340X BN 0	PROLOGIS LP			2	1.G FE	9,478,595	101.636	9,673,714	9,518,000	9,488,094		5,254			2.125	2.188	AO	42,699	202,258	03/12/2020.	04/15/2027.
74368C BB 9	PROTECTIVE LIFE GLOBAL				1.E FE	7,500,000	99.670	7,475,250	7,500,000	7,500,000					0.502	0.502	AO	8,262	18,825	04/05/2021.	04/12/2023.
747262 AK 9	QVC INC				3.A FE	9,073,170	103.000	9,270,000	9,000,000	9,016,252		(13,269)			4.375	4.215	MS	115,938	393,750	05/16/2017.	03/15/2023.
75513E BX 8	RAYTHEON TECHNOLOGIES CORP			2	2.A FE	5,515,450	104.963	5,248,150	5,000,000	5,328,830		(119,982)			3.150	0.692	JD	7,000	157,500	06/08/2020.	12/15/2024.
75513E CG 4	RAYTHEON TECHNOLOGIES CORP			2	2.A FE	4,904,160	104.070	4,664,417	4,482,000	4,722,305		(116,878)			3.200	0.552	MS	42,230	143,424	06/08/2020.	03/15/2024.
75951A AM 0	RELIANCE STAND LIFE II				1.F FE	14,987,400	101.351	15,202,650	15,000,000	14,995,387		4,194			2.150	2.179	JJ	143,333	322,500	01/13/2020.	01/21/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
75951A AQ 1	RELIANCE STAND LIFE II				1.F FE	5,000,000	98.194	4,909,700	5,000,000	5,000,000					1.512	1.512	MS	19,530		09/21/2021	09/28/2026
78403D AM 2	SBA TOWER TRUST				1.F FE	10,535,100	100.482	10,048,200	10,000,000	10,346,230		(188,870)			3.448	0.566	MON	15,324	229,867	04/29/2021	03/15/2023
78442P GD 2	SLM CORP			2	3.A FE	20,040,000	104.500	20,900,000	20,000,000	20,030,958		(7,538)			4.200	4.155	AO	144,667	840,000	10/26/2020	10/29/2025
817826 AA 8	7-ELEVEN INC			2	2.B FE	24,979,250	99.621	24,905,250	25,000,000	24,988,445		9,195			0.625	0.667	FA	61,198	78,125	01/27/2021	02/10/2023
824348 AV 8	SHERWIN-WILLIAMS CO			2	2.B FE	7,619,880	104.380	8,350,400	8,000,000	7,823,782		67,954			3.125	4.091	JD	20,833	250,000	12/24/2018	06/01/2024
82967N BC 1	SIRIUS XM RADIO INC			2	3.C FE	5,522,500	107.750	5,926,250	5,500,000	5,514,974		(4,536)			5.500	5.400	JJ	151,250	302,500	03/16/2020	07/01/2029
85208N AD 2	SPRINT SPECTRUM / SPEC I			2	2.A FE	18,576,553	104.620	18,493,416	17,676,750	18,572,711		(3,842)			4.738	1.373	MJSD	25,591	116,981	12/20/2021	03/20/2025
853496 AG 2	STANDARD INDUSTRIES INC			2	4.A FE	35,187,500	102.051	35,717,850	35,000,000	35,159,442		(20,834)			4.375	4.294	JJ	706,076	1,595,052	09/24/2020	07/15/2030
863667 BA 8	STRYKER CORP			2	2.A FE	9,976,600	99.097	9,909,700	10,000,000	9,983,769		4,569			1.150	1.198	JD	5,111	115,000	05/26/2020	06/15/2025
879360 AA 3	TELEDYNE TECHNOLOGIES IN				2.C FE	19,994,000	99.474	19,894,800	20,000,000	19,996,263		2,263			0.650	0.665	AO	32,500	68,250	03/08/2021	04/01/2023
88104L AE 3	TERRAFORM POWER OPERATIN			2	3.C FE	2,645,714	105.920	2,662,829	2,514,000	2,616,997		(16,164)			5.000	4.167	JJ	52,724	125,700	03/11/2020	01/31/2028
891906 AC 3	TOTAL SYSTEM SERVICES INC			2	2.C FE	1,494,151	111.016	1,647,477	1,484,000	1,490,318		(1,405)			4.800	4.682	AO	17,808	71,232	12/27/2018	04/01/2026
891906 AE 9	TOTAL SYSTEM SERVICES INC			2	2.C FE	10,068,172	103.877	10,498,848	10,107,000	10,093,593		8,820			4.000	4.095	JD	33,690	404,280	12/27/2018	06/01/2023
91159H HN 3	US BANCORP			2	1.E FE	24,115,577	103.837	24,308,242	23,410,000	23,921,402		(108,581)			2.375	1.864	JJ	245,561	555,988	03/10/2020	07/22/2026
913017 DB 2	UNITED TECHNOLOGIES CORP			2	2.A FE	842,924	103.965	876,425	843,000	842,948		15			3.650	3.652	FA	11,539	30,770	08/13/2018	08/16/2023
91324P DX 7	UNITEDHEALTH GRP INC			2	1.F FE	9,521,055	99.276	9,532,482	9,602,000	9,532,956		7,460			2.000	2.094	MN	24,538	192,040	05/13/2020	05/15/2030
918204 BA 5	VF CORPORATION			2	2.A FE	9,982,700	102.869	10,286,900	10,000,000	9,988,140		3,350			2.400	2.437	AO	45,333	240,000	04/21/2020	04/23/2025
92556V AA 4	VIATRIS INC				2.C FE	14,993,550	100.224	15,033,600	15,000,000	14,998,432		3,214			1.125	1.147	JD	4,219	168,750	06/17/2020	06/22/2022
92564R AA 3	VICI PROPERTIES / NOTE			2	3.B FE	3,116,250	104.147	3,124,410	3,000,000	3,089,420		(26,830)			4.250	3.171	JD	10,625	127,500	01/22/2021	12/01/2026
92826C AD 4	VISA INC			2	1.D FE	12,987,580	106.700	12,804,000	12,000,000	12,673,723		(175,322)			3.150	1.583	JD	17,850	378,000	03/12/2020	12/14/2025
928668 BG 6	VOLKSWAGEN GROUP AMERICA				2.A FE	4,997,550	99.983	4,999,150	5,000,000	4,998,892		1,223			0.750	0.775	MN	3,958	37,396	11/17/2020	11/23/2022
928668 BJ 0	VOLKSWAGEN GROUP AMERICA				2.A FE	14,977,500	99.332	14,899,800	15,000,000	14,985,687		7,450			0.876	0.927	MN	14,235	130,650	11/17/2020	11/22/2023
929160 AS 8	VULCAN MATERIALS CO			2	2.B FE	16,392,910	108.459	16,691,840	15,390,000	15,824,220		(134,994)			4.500	3.501	AO	173,138	692,550	11/29/2017	04/01/2025
929160 AZ 2	VULCAN MATERIALS CO			2	2.B FE	9,972,200	108.010	10,801,000	10,000,000	9,975,940		2,394			3.500	3.533	JD	29,167	350,000	05/07/2020	06/01/2030
983130 AX 3	WYNN LAS VEGAS LLC/CORP			2	4.B FE	15,462,033	102.232	15,495,304	15,157,000	15,421,480		(40,552)			5.250	4.861	MN	101,678	795,743	02/03/2021	05/15/2027
98419M AL 4	XYLEM INC			2	2.B FE	2,480,350	99.103	2,477,575	2,500,000	2,482,880		1,682			2.250	2.334	JJ	23,594	61,563	06/24/2020	01/30/2031
98956P AV 4	ZIMMER BIOMET HLDGS INC			2	2.B FE	12,496,750	100.526	12,565,750	12,500,000	12,496,608		(142)			2.600	2.603	MN	33,403		11/15/2021	11/24/2031
13645R BD 5	CANADIAN PACIFIC RR CO		A	2	2.B FE	4,993,400	100.120	5,006,000	5,000,000	4,993,558		158			1.350	1.395	JD	5,438		11/17/2021	12/02/2024
286181 AD 4	ELEMENT FLEET MANAGEMENT		A	2	2.A FE	9,998,500	106.282	10,628,200	10,000,000	9,998,891		255			3.850	3.853	JD	17,111	385,000	05/28/2020	06/15/2025
68245X AJ 8	1011778 BC / NEW RED FIN		A	2	4.B FE	5,043,750	102.000	5,100,000	5,000,000	5,031,139		(10,078)			4.375	4.141	MN	27,951	218,750	09/24/2020	01/15/2028
68245X AM 1	1011778 BC / NEW RED FIN		A	2	4.B FE	65,000,000	98.250	63,862,500	65,000,000	63,862,500	(1,137,500)				4.000	4.000	AO	548,889	2,672,222	10/14/2020	10/15/2030
89352H BA 6	TRANS-CANADA PIPELINES		A	2	2.A FE	4,991,800	111.548	5,577,400	5,000,000	4,992,782		692			4.100	4.120	AO	43,278	205,000	04/02/2020	04/15/2030
00507U AR 2	ALLERGAN FUNDING SCS		D	2	2.C FE	13,210,697	100.077	12,854,891	12,845,000	12,852,521		(192,018)			3.450	1.932	MS	130,484	443,153	02/12/2020	03/15/2022
00774M AN 5	AERCAP IRELAND CAP/GLOBA		D	2	2.C FE	7,076,250	114.274	7,999,180	7,000,000	7,055,453		(13,799)			6.500	6.242	JJ	209,806	501,764	06/04/2020	07/15/2025
00774M AS 4	AERCAP IRELAND CAP/GLOBA		D	2	2.C FE	24,697,600	98.081	24,520,250	25,000,000	24,752,065		54,465			1.750	2.004	JJ	183,507	239,410	01/29/2021	01/30/2026
05600L AA 4	BMW FINANCE NV		D		1.F FE	13,989,500	101.054	14,147,560	14,000,000	13,997,630		3,540			2.250	2.276	FA	121,625	315,000	08/07/2019	08/12/2022
067316 AE 9	BACARDI LTD		D	2	2.C FE	29,922,300	108.367	32,510,100	30,000,000	29,958,688		10,729			4.450	4.493	MN	170,583	1,335,000	04/24/2018	05/15/2025
111013 AL 2	SKY PLC		D		1.G FE	24,751,333	106.480	24,330,680	22,850,000	23,996,495		(409,324)			3.750	1.841	MS	249,922	856,875	03/10/2020	09/16/2024
47216F AA 5	JAZZ SECURITIES DAC		D	2	3.B FE	15,368,750	103.544	15,531,600	15,000,000	15,256,454		(112,296)			4.375	3.174	JJ	441,146		04/23/2021	01/15/2029

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	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
478375 AG 3	JOHNSON CONTROLS INTL PL		D	2	2.B FE	9,262,471	105.291	9,420,386	8,947,000	9,101,041		(65,195)			3.625	2.832	JJ	161,263	324,329	06/18/2019.	07/02/2024.
714264 AH 1	PERNOD-RICARD SA		D		2.A FE	9,771,789	101.952	9,481,536	9,300,000	9,350,161		(91,025)			4.250	3.230	JJ	182,254	395,250	01/24/2017.	07/15/2022.
78081B AG 8	ROYALTY PHARMA PLC		D		2.C FE	12,974,835	99.370	12,952,880	13,035,000	12,978,296		3,461			0.750	1.013	MS	32,316		11/22/2021.	09/02/2023.
82620K AV 5	SIEMENS FINANCIERINGSMAT		D		1.E FE	24,986,500	99.680	24,920,000	25,000,000	24,991,911		5,411			0.400	0.427	MS	30,556	50,000	03/02/2021.	03/11/2023.
86803U AD 3	SUNTORY HOLDINGS LTD		D	2	2.B FE	19,967,200	101.911	20,382,200	20,000,000	19,980,918		6,440			2.250	2.285	AO	93,750	450,000	10/09/2019.	10/16/2024.
902674 YA 2	UBS AG LONDON		D	2	1.D FE	24,967,250	100.314	25,078,500	25,000,000	24,994,441		16,188			1.750	1.817	AO	85,069	437,500	04/14/2020.	04/21/2022.
90352J AE 3	UBS GROUP FUNDING		D	2	1.G FE	20,000,000	101.199	20,239,800	20,000,000	20,000,000					2.859	2.859	FA	216,013	571,800	08/07/2017.	08/15/2023.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,036,983,439	XXX	2,066,402,161	2,013,163,750	2,025,399,569	(1,137,500)	(5,746,476)	0	0	XXX	XXX	XXX	15,834,287	53,946,648	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
12529L AA 8	CFMT 2020-HB4 A			4	1.A FE	13,223,775	100.054	13,230,923	13,223,782	13,223,779		224			0.946	0.948	MON	2,085	127,543	12/11/2020.	12/26/2030.
12530B AA 7	CFMT 2021-HB7 A			4	1.A FE	15,732,672	99.660	15,679,201	15,732,692	15,732,684		12			1.151	1.154	MON	3,019	28,677	10/22/2021.	10/27/2031.
22540V G6 3	CSFB 2002-9 1A1			4	5.B FM	20,120	106.285	21,091	19,844	21,091	(556)	1,470			7.000	10.241	MON	116	1,389	04/02/2002.	03/25/2040.
35564K ED 7	STACR 2021-DNA3 M1			4	1.A	17,558,027	99.970	17,552,759	17,558,027	17,563,513		5,486			0.800	0.909	MON	1,950	95,026	04/19/2021.	10/25/2033.
3622N6 AG 4	GSR 2007-AR2 4A1			4	1.D FM	411,769	103.746	438,879	423,032	432,634		(7,237)			2.614	0.149	MON	922	11,436	09/12/2007.	02/25/2051.
45660L DG 1	INDX 2005-AR1 4A1			4	1.D FM	257,547	101.087	341,161	337,493	315,489		11,348			2.962	4.476	MON	833	9,988	05/30/2006.	03/25/2035.
46590Y AA 2	JPMMT 2017-5 A1			4	1.A	10,522,831	102.278	10,717,363	10,478,659	10,483,286		(17,992)			3.063	2.804	MON	26,749	324,332	06/07/2019.	10/26/2048.
46626L AF 7	JPMAC 2005-OPT1 M2			4	1.D FM	111,980	99.997	127,882	127,886	127,861		154			0.807	1.100	MON	14	1,044	08/23/2013.	06/25/2035.
46628K AT 7	JPMMT 2006-A3 6A1			4	1.D FM	428,940	100.733	445,215	441,975	466,293		(1,201)			2.613	0.057	MON	962	12,282	11/14/2006.	08/25/2034.
46647H AA 2	JPMMT 2016-5 A1			4	1.A	8,827,631	98.561	8,848,594	8,977,785	8,888,403		83,142			2.343	3.309	MON	17,527	222,979	05/22/2019.	12/25/2046.
46651F AD 3	JPMMT 2019-HYB1 A2			4	1.A	5,013,275	100.706	4,917,969	4,883,492	4,933,423		(67,568)			3.658	1.966	MON	14,887	181,427	08/13/2019.	10/25/2049.
61744C TL 0	MSAC 2005-HE4 M2			4	1.D FM	214,572	106.119	239,686	225,865	226,354		(3,835)			0.807	0.000	MON	25	1,844	10/10/2007.	07/25/2035.
61763Y AA 2	MSRM 2014-1A A1			4	1.A	1,061,876	102.058	1,063,630	1,042,182	1,044,473		3,818			2.329	2.385	MON	2,023	25,061	08/08/2014.	06/25/2044.
71085P AW 3	PCHLT 2004-2 M2			4	1.D FM	4,442,679	99.854	7,364,686	7,375,454	6,604,614		152,962			1.092	6.739	MON	1,118	81,463	09/07/2007.	11/25/2041.
74969T AA 8	RBIT 2021-HB1 A			4	1.A FE	33,187,283	99.767	33,110,000	33,187,326	33,189,849		2,566			1.259	1.266	MON	4,641	37,129	11/17/2021.	11/25/2031.
855541 AB 4	STARM 2007-S1 2A1			4	1.D FM	325,246	103.608	383,696	370,334	329,520		382			2.497	8.024	MON	771	9,825	09/13/2007.	01/25/2037.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						111,340,223	XXX	114,482,735	114,405,828	113,583,266	(556)	163,731	0	0	XXX	XXX	XXX	77,642	1,171,445	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05359A AG 8	AVMT 2018-AVM C			4	1.A	10,598,438	105.356	10,535,600	10,000,000	10,586,242		(12,196)			4.112	3.188	MON	34,269	34,269	11/01/2021.	07/05/2040.
05492P AA 6	BAMLL 2019-BPR ANM			4	1.A FE	49,439,040	101.797	48,862,560	48,000,000	48,852,387		(291,402)			3.112	2.465	MON	124,480	1,493,760	11/27/2019.	11/05/2032.
05524U AA 7	BAMLL 2012-PARK A			4	1.D FM	47,537,362	101.585	48,322,969	47,569,000	47,669,661		(44,208)			2.959	2.664	MON	117,297	1,263,917	08/18/2021.	12/10/2030.
05525B AA 8	BAMLL 2013-WBRK A			4	1.A	19,996,738	104.068	20,475,379	19,675,000	19,852,684		(57,328)			3.534	3.277	MON	57,948	705,031	07/29/2019.	03/10/2037.
05525B AL 4	BAMLL 2013-WBRK D			4	1.D	2,611,458	91.258	2,595,378	2,844,000	2,629,668		18,211			3.534	6.239	MON	8,376	29,240	11/16/2021.	03/10/2037.
05551J AA 8	BAMLL 2020-BOC A			4	1.A FE	84,502,213	102.322	85,602,585	83,660,000	84,256,149		(128,789)			2.627	2.461	MON	183,146	2,173,448	12/14/2021.	01/15/2032.
055522 AA 4	BLOX 2021-BLOX A			4	1.A	56,050,000	99.880	55,982,740	56,050,000	56,053,361		3,361			0.860	0.857	MON	22,763	138,317	08/18/2021.	09/15/2026.
056054 AF 6	BX TRUST 2019-XL C			4	1.A	36,843,037	99.834	36,786,333	36,847,500	36,844,704		57,016			1.360	1.350	MON	23,664	505,812	09/25/2020.	10/15/2036.
056054 AG 4	BX TRUST 2019-XL D			4	1.A	28,262,500	99.806	28,207,671	28,262,500	28,260,364		43,309			1.560	1.550	MON	20,820	445,274	03/05/2020.	10/15/2036.
056057 AG 7	BX TRUST 2018-BIOA B			4	1.A	8,787,833	99.796	8,775,390	8,793,329	8,788,916		1,083			0.981	1.232	MON	4,074		12/14/2021.	03/15/2037.
056057 AJ 1	BX TRUST 2018-BIOA C			4	1.A	16,450,670	99.670	16,463,591	16,518,101	16,517,340		23,771			1.231	1.258	MON	9,602	205,151	10/02/2020.	03/15/2037.
05606F AN 3	BX TRUST 2019-OC11 E			4	1.A	38,840,375	100.419	38,252,610	38,093,000	38,786,619		(53,615)			4.075	3.752	MON	129,372	1,157,469	06/22/2021.	12/09/2041.
056083 AA 6	BXP 2017-GM A			4	1.A	6,600,088	106.520	6,575,480	6,173,000	6,504,287		(57,592)			3.379	2.319	MON	17,382	208,586	05/28/2020.	06/13/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
056083 AG 3	BXP 2017-GM B			4	1.A	1,429,027	105.466	1,413,244	1,340,000	1,424,809		(3,923)			3.425	2.228	MON	3,824	12,403	10/26/2021.	06/13/2039.
056083 AL 2	BXP 2017-GM D			4	1.A	31,719,502	102.130	30,720,704	30,080,000	31,458,789		(213,527)			3.425	2.562	MON	85,848	943,409	08/30/2021.	06/13/2039.
05608K AJ 9	BX TRUST 2021-VINO E			4	3.C FE	60,861,115	99.798	60,876,780	61,000,000	60,876,780	(27,170)	42,834			2.062	2.188	MON	59,407	698,702	05/03/2021.	05/15/2038.
05608R AJ 4	BX TRUST 2021-ARIA D			4	1.A	68,655,000	99.563	68,698,470	69,000,000	68,687,646		32,646			2.005	2.267	MON	65,343	182,553	10/13/2021.	10/15/2036.
05609J AA 0	BXHPP 2021-FILM A			4	1.A	15,338,000	99.174	15,211,308	15,338,000	15,338,860		860			0.760	0.756	MON	5,505	34,971	08/17/2021.	08/15/2036.
05609R AG 9	BX TRUST 2021-BXMF B			4	1.A	32,668,155	99.023	32,677,590	33,000,000	32,694,175		26,020			1.132	1.677	MON	17,643	38,400	10/28/2021.	10/15/2026.
12433X AG 4	BX TRUST 2020-VIVA D			4	1.A	55,735,119	100.398	55,008,064	54,790,000	55,668,538		(66,580)			3.549	3.387	MON	162,030	1,519,126	07/09/2021.	03/09/2044.
12433X AJ 8	BX TRUST 2020-VIVA E			4	3.B FE	50,880,338	97.233	50,799,950	52,245,585	50,799,950	(177,581)	97,193			3.549	3.967	MON	154,505	1,345,183	06/30/2021.	03/11/2044.
12433Y AN 7	BX TRUST 2020-VKNG E			4	1.A	27,140,121	99.449	26,990,579	27,140,121	27,137,906		(2,110)			2.210	2.216	MON	28,321	606,455	09/18/2020.	10/15/2037.
12477B AG 9	CAMB 2021-CX2 C			4	1.A	58,984,663	97.909	58,745,400	60,000,000	59,000,061		15,398			2.771	3.018	MON	138,550	138,550	10/22/2021.	11/10/2046.
12482H AL 8	CAMB 2019-LIFE D			4	1.A	10,200,623	99.900	10,190,799	10,201,000	10,201,117		2,920			1.860	1.860	MON	8,960	191,736	03/05/2020.	12/15/2037.
12482H AN 4	CAMB 2019-LIFE E				1.A	5,242,000	100.052	5,244,726	5,242,000	5,242,000					2.260	2.261	MON	5,594		12/20/2021.	12/15/2037.
125354 AA 8	CGRBS 2013-VN05 A			4	1.A	87,293,071	101.863	85,695,044	84,127,744	85,387,260		(940,364)			3.369	2.019	MON	236,189	2,501,378	12/06/2021.	03/13/2035.
125354 AJ 9	CGRBS 2013-VN05 D			4	1.A	34,960,097	102.033	34,385,121	33,700,000	34,227,536		(389,863)			3.584	2.210	MON	100,651	1,104,121	04/22/2021.	03/13/2035.
12592T AA 3	COMM 2015-3BP A			4	1.A	72,717,140	104.226	71,461,515	68,564,000	71,401,628		(892,915)			3.178	1.787	MON	181,580	2,167,099	04/20/2021.	02/10/2035.
12598E AF 9	COMM 2020-SBX C			4	1.A	15,255,458	98.050	14,560,425	14,850,000	15,173,109		(82,121)			2.056	1.489	MON	25,443	289,296	11/15/2021.	01/10/2038.
12625C AA 1	COMM 2013-WWP A1			4	1.A	16,093,482	101.088	16,300,025	16,124,589	16,172,094		18,004			2.499	1.924	MON	33,578	205,873	12/07/2021.	03/10/2031.
12625C AL 7	COMM 2013-WWP C			4	1.A	25,654,477	102.612	25,407,757	24,761,000	25,140,939		(316,754)			3.544	2.170	MON	73,132	856,905	07/21/2021.	03/10/2031.
12625C AN 3	COMM 2013-WWP D			4	1.A	45,239,728	102.934	45,717,724	44,414,600	44,960,094		(412,191)			3.898	2.773	MON	144,270	1,622,014	07/21/2021.	03/10/2031.
12654Y AJ 8	CPTS 2019-CPT D			4	1.A	64,722,622	98.852	61,710,338	62,427,000	64,487,056		(235,565)			2.997	2.577	MON	155,901	1,654,561	11/16/2021.	11/13/2039.
12655Q AA 3	CSMC 2020-WEST A			4	1.A FE	51,499,750	102.873	51,436,500	50,000,000	51,239,538		(141,214)			3.040	2.699	MON	126,679	1,520,150	02/05/2020.	02/15/2035.
12656K AL 1	COMM 2020-CX E			4	1.A	13,675,781	92.099	13,814,850	15,000,000	13,804,441		110,960			2.683	3.804	MON	33,544	408,097	10/27/2020.	11/10/2046.
178772 AJ 8	CLMT 2016-CLNE D			4	1.A	50,890,530	99.447	52,164,924	52,455,000	51,978,453		227,407			2.778	3.308	MON	121,438	1,477,492	10/04/2016.	11/10/2031.
23305J AJ 1	DBUBS 2017-BRBK D			4	1.A	16,917,343	101.187	17,404,164	17,200,000	17,074,574		38,754			3.530	3.857	MON	50,597	612,024	06/03/2021.	10/10/2034.
233062 AG 3	DBCG 2017-BBG B			4	1.A	6,496,875	99.631	6,476,015	6,500,000	6,475,830		1,406			0.960	1.768	MON	2,946	62,857	08/28/2019.	06/15/2034.
23306P AA 5	DBWF 2018-AMXP A			4	1.A FE	26,260,000	99.872	25,217,680	25,250,000	25,680,550		(78,860)			3.747	2.484	MON	78,838	959,347	03/03/2020.	05/05/2035.
29429M AA 1	CGCMT 2019-SMRT A			4	1.A	82,913,299	104.779	83,291,997	79,493,025	82,310,070		(260,399)			4.149	2.309	MON	274,847	1,244,700	12/08/2021.	01/10/2024.
29429M AC 7	CGCMT 2019-SMRT X IO			4	1.D FE	6,518,475	1.001	2,612,610		2,586,694		(1,358,034)			0.512	5.829	MON	111,459	1,509,511	01/10/2019.	01/10/2024.
36192H AA 2	GSMS 2012-ALOH A			4	1.D FM	62,066,912	99.962	60,027,181	60,050,000	60,272,416		(990,848)			3.551	1.883	MON	177,698	2,132,376	03/02/2020.	04/10/2034.
36192H AG 9	GSMS 2012-ALOH B			4	1.D FM	35,169,675	99.972	34,080,455	34,090,000	34,103,873		(172,708)			4.049	3.556	MON	115,025	1,380,304	04/14/2020.	04/10/2034.
36192H AL 8	GSMS 2012-ALOH D			4	1.D FM	21,838,012	99.944	21,587,904	21,600,000	21,589,302		(50,060)			4.129	4.007	MON	74,330	904,350	03/20/2019.	04/10/2034.
44421G AA 1	HY 2019-30HY A			4	1.A	51,390,333	106.680	49,142,142	46,065,000	50,560,460		(557,150)			3.228	1.834	MON	123,915	1,486,978	07/17/2020.	07/10/2039.
44421L AA 0	HY 2016-10HY A			4	1.A	39,130,866	103.627	39,113,163	37,744,182	38,930,167		(127,285)			2.835	2.110	MON	89,171	644,798	12/21/2021.	08/10/2038.
44421M AE 0	HY 2019-55HY B			4	1.A	4,438,426	103.038	4,398,692	4,269,000	4,435,649		(2,777)			2.943	2.447	MON	10,469	10,469	11/02/2021.	12/10/2041.
46592F AE 3	JPMCC 2021-2NU B			4	1.D FE	15,432,142	97.578	14,636,700	15,000,000	15,376,982		(55,160)			2.076	1.669	MON	25,956	289,842	01/13/2021.	01/05/2040.
46646G AA 5	JPMCC 2016-NINE A			4	1.A	82,887,294	103.900	82,118,404	79,036,000	81,899,415		(581,545)			2.854	2.083	MON	187,981	2,287,097	08/03/2020.	09/06/2038.
46652B BJ 7	JPMCC 2020-NNN DFX			4	1.A	29,397,576	99.275	28,357,904	28,565,000	29,122,840		(162,703)			3.620	2.945	MON	60,313	950,009	05/26/2021.	01/16/2037.
46652W AG 8	JPMCC 2021-410T C			4	1.A	128,379,962	98.133	123,647,580	126,000,000	128,111,197		(268,766)			2.576	2.322	MON	270,519	2,479,755	02/25/2021.	03/05/2042.
53218C AL 4	LIFE 2021-BMR F			4	1.A	54,264,931	99.798	54,153,389	54,263,000	54,265,051		120			2.460	2.470	MON	63,036	955,881	12/20/2021.	03/15/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55282F AC 3	MFTII 2019-B3B4 B			4	1.F FE	50,049,486	101.040	52,874,232	52,330,000	50,462,899		204,027			3.732	4.375	MON	135,635	1,980,271	05/21/2020.	06/10/2044.
55293B AD 7	MHP 2021-STOR B			4	1.A	11,357,875	99.596	11,314,106	11,360,000	11,358,388		513			1.010	1.017	MON	5,494	36,318	12/30/2021.	07/15/2038.
55316P AA 5	MKT 2020-525M A			4	1.A	46,349,170	102.451	46,102,950	45,000,000	46,119,398		(127,986)			2.694	2.357	MON	101,025	1,212,300	10/29/2020.	02/12/2040.
590027 AA 6	MHP 2020-HILL A			4	1.A FE	22,632,811	99.964	22,624,664	22,632,811	22,632,573		20,093			1.260	1.266	MON	13,467	287,778	08/13/2020.	08/15/2037.
61763X BK 1	MSBAM 2014-C18 300C			4	1.D	35,607,344	99.787	34,925,450	35,000,000	35,260,732		(92,347)			4.490	4.230	MON	74,210	1,593,326	05/13/2020.	08/15/2031.
61763X BM 7	MSBAM 2014-C18 300D			4	2.B	26,448,438	99.319	24,829,750	25,000,000	26,080,422		(357,727)			5.279	3.519	MON	113,645	1,161,380	04/30/2021.	08/15/2031.
68236J AA 9	OBP 2019-OBP A			4	1.A	126,134,517	101.535	121,626,746	119,788,000	125,205,813		(664,690)			2.516	1.877	MON	251,195	3,014,345	10/29/2020.	09/15/2054.
682413 AC 3	ONP 2021-PARK B			4	1.A	33,000,000	99.253	32,753,490	33,000,000	33,002,401		2,401			1.060	1.055	MON	16,518	279,898	02/10/2021.	03/15/2036.
68241F AB 8	OLCMT 2004-C3 A2			4	1.D FM	6,719,492	107.192	6,431,520	6,000,000	6,494,198		(194,292)			5.724	1.096	MON	20,034	252,015	04/30/2021.	10/15/2030.
68241F AC 6	OLCMT 2004-C3 B			4	1.D FM	7,261,719	107.192	6,967,480	6,500,000	7,056,480		(205,239)			5.724	0.925	MON	21,704	252,174	04/30/2021.	10/15/2030.
68241F AD 4	OLCMT 2004-C3 C			4	1.D FM	7,261,719	107.192	6,967,480	6,500,000	7,056,432		(205,287)			5.724	0.924	MON	21,704	252,174	04/30/2021.	10/15/2030.
68241F AE 2	OLCMT 2004-C3 D			4	1.D FM	2,792,969	107.192	2,679,800	2,500,000	2,715,165		(77,803)			5.724	0.986	MON	8,348	96,990	04/30/2021.	10/15/2030.
68245H AJ 3	OMPT 2017-1MKT E			4	1.A	16,032,344	100.009	15,654,409	15,653,000	15,908,012		(121,096)			4.142	3.312	MON	54,024	639,270	04/20/2021.	02/10/2032.
74824D AL 4	QCMT 2013-QCA D			4	3.B	12,762,695	98.730	12,341,250	12,500,000	12,341,250	568,866	(47,865)			3.474	3.114	MON	36,190	440,307	07/02/2019.	01/11/2037.
78449R AN 5	SLG 2021-OVA F			4	1.A	71,868,397	89.994	70,645,290	78,500,000	72,146,850		278,453			2.851	3.883	MON	186,477	1,102,236	06/29/2021.	07/15/2041.
85236W CE 4	SREIT 2021-MFP2 A			4	1.A	67,721,540	99.628	67,727,114	67,980,000	67,727,618		6,077			0.922	1.130	MON	27,851		11/24/2021.	11/15/2036.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						2,510,878,188	XXX	2,479,401,834	2,463,655,087	2,492,468,862	364,115	(9,830,047)	0	0	XXX	XXX	XXX	5,525,749	58,389,828	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03066E AB 0	AMCAR 2020-2 A2A			4	1.A FE	2,228,398	100.027	2,229,084	2,228,483	2,228,475		43			0.600	0.605	MON	483	13,371	07/14/2020.	12/18/2023.
03066J AB 9	AMCAR 2021-3 A2			4	1.A FE	21,499,678	99.861	21,470,115	21,500,000	21,499,720		43			0.410	0.412	MON	3,183	8,080	11/09/2021.	02/18/2025.
03066P AC 3	AMCAR 2020-3 A3			4	1.A FE	9,248,751	99.929	9,243,433	9,250,000	9,249,509		698			0.530	0.538	MON	1,770	49,025	11/17/2020.	06/18/2025.
04016G BF 4	ARES 2016-40A A3RR			4	1.B FE	14,500,000	99.911	14,487,095	14,500,000	14,500,000						1.613	JAJO			11/10/2021.	01/15/2029.
05682Q AU 0	BCC 2017-1A BR			4	1.C FE	15,000,000	99.950	14,992,500	15,000,000	15,006,314		6,314			1.632	1.707	JAJO	49,625	104,717	05/06/2021.	07/20/2030.
08179H AE 0	BSP 2017-12A A1R			4	1.A FE	15,000,000	99.856	14,978,400	15,000,000	15,002,633		2,633			1.074	1.157	JAJO	34,897		10/04/2021.	10/15/2030.
08180E BL 7	BSP 2013-IIIA A2R2			4	1.C FE	30,000,000	99.950	29,985,000	30,000,000	29,999,461		(539)			1.782	1.865	JAJO	108,375	277,193	04/20/2021.	07/20/2029.
12510H AD 2	CAUTO 2020-1A A4			4	1.E FE	37,882,736	101.859	38,593,526	37,889,167	37,878,645		3,140			3.190	3.221	MON	53,718	1,208,664	01/15/2020.	02/15/2050.
12549B AY 4	CIFC 2013-2A A1L2			4	1.A FE	30,000,000	99.952	29,985,600	30,000,000	30,014,554		14,554			1.134	1.198	JAJO	70,868	176,209	04/13/2021.	10/18/2030.
12549B BA 5	CIFC 2013-2A A2L2			4	1.C FE	10,000,000	100.070	10,007,000	10,000,000	10,005,182		5,182			1.634	1.704	JAJO	34,039	84,014	04/13/2021.	10/18/2030.
12550Y AQ 7	CIFC 2017-2A BR			4	1.C FE	50,000,000	99.950	49,975,000	50,000,000	50,020,809		20,809			1.634	1.706	JAJO	165,695	299,265	05/05/2021.	04/20/2030.
13876G AJ 7	CANYC 2017-1A AR			4	1.A FE	35,000,000	100.000	35,000,000	35,000,000	35,011,566		11,566			1.112	1.203	JAJO	84,293	70,244	08/03/2021.	07/15/2030.
14576A AA 0	CARM 2020-1A A1			4	1.A FE	8,906,312	97.922	8,724,850	8,910,000	8,906,811		462			2.010	2.025	MON	7,960	179,087	11/18/2020.	12/15/2050.
165183 BY 9	CFII 2019-1A A1			4	1.A FE	2,608,496	100.738	2,628,137	2,608,883	2,612,188		1,622			2.940	2.988	MON	3,409	76,701	03/20/2019.	04/15/2031.
165183 CJ 1	CFII 2020-1A A1			4	1.A FE	19,738,676	100.114	19,754,277	19,731,782	19,758,699		20,257			0.870	0.922	MON	7,630	169,115	05/12/2021.	08/16/2032.
20267T AA 0	CBSLT 2016-A A1			4	1.A FE	151,774	101.692	151,687	149,163	151,185		(250)			3.320	2.881	MON	83	4,952	11/08/2016.	05/25/2040.
20267T AB 8	CBSLT 2016-A A2			4	1.A FE	1,677,986	101.784	1,707,922	1,677,986	1,679,122		(141)			2.302	2.299	MON	536	39,061	04/15/2016.	05/25/2040.
20267V AA 5	CBSLT 2017-AGS A1			4	1.A FE	1,882,476	101.306	1,907,412	1,882,822	1,885,028		2,525			2.550	2.579	MON	800	48,012	06/02/2017.	05/25/2041.
20268K AB 6	CBSLT 2017-BGS A2			4	1.A FE	3,634,730	99.423	3,613,758	3,634,730	3,524,054		13,379			0.753	2.004	MON	380	27,652	10/19/2017.	09/25/2042.
23291R AC 4	DLL 2019-MT3 A3			4	1.A FE	7,683,374	100.258	7,763,241	7,743,263	7,736,102		26,609			2.080	2.611	MON	4,921	161,060	04/16/2020.	02/21/2023.
233262 AA 2	DLLAD 2021-1A A1			4	1.A FE	4,298,202	99.991	4,297,816	4,298,202	4,298,214		12			0.158	0.158	MON	227	2,740	07/20/2021.	08/22/2022.
23342N AC 2	DLL 2019-MA2 A3			4	1.A FE	1,334,625	100.440	1,346,917	1,341,016	1,340,052		2,500			2.340	2.689	MON	959	31,380	04/23/2020.	09/20/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
24704G AB 9	DEFT 2020-2 A2			4	1.A FE	12,269,772	100.044	12,276,631	12,271,231	12,270,972		895			0.470	0.480	MON	1,442	57,675	10/06/2020.	10/24/2022.
25267T AN 1	SHINE 2021-1A A			4	1.F FE	52,000,000	99.293	51,632,360	52,000,000	52,000,000					2.305	2.316	MON	36,624	93,224	11/10/2021.	11/20/2051.
25755T AL 4	DPABS 2019-1A A2			4	2.A FE	177,243	105.251	196,477	186,675	178,969		879			3.668	4.592	JAJO	1,255	5,226	05/05/2021.	10/25/2049.
25755T AP 5	DPABS 2021-1A A2II			4	2.A FE	29,850,000	102.210	30,509,685	29,850,000	29,850,000					3.151	3.163	JAJO	172,438	493,801	04/08/2021.	04/25/2051.
262104 AB 8	DRIVE 2021-2 A2			4	1.A FE	17,480,141	99.940	17,470,436	17,480,925	17,480,508		367			0.360	0.367	MON	2,797	19,229	08/17/2021.	05/15/2024.
262108 AB 9	DRIVE 2021-1 A2			4	1.A FE	5,650,057	99.984	5,649,296	5,650,200	5,650,178		121			0.360	0.365	MON	904	13,221	04/13/2021.	12/15/2023.
26245E AJ 8	DRSLF 2017-47A A1R			4	1.A FE	20,000,000	99.958	19,991,600	20,000,000	20,007,414		7,414			1.104	1.179	JAJO	47,829	106,318	04/15/2021.	04/15/2028.
26245E AL 3	DRSLF 2017-47A A2R			4	1.A FE	33,000,000	99.975	32,991,750	33,000,000	33,139,332		139,332			1.394	2.032	JAJO	99,653	220,351	04/15/2021.	04/15/2028.
268571 AB 2	ELFI 2018-A A2			4	1.A FE	1,259,629	102.024	1,285,272	1,259,774	1,259,649		20			3.430	3.459	MON	720	43,210	04/11/2018.	08/25/2042.
26857L AA 0	ELFI 2020-A A			4	1.A FE	7,380,954	98.982	7,308,096	7,383,257	7,380,453		(7,141)			1.730	1.748	MON	2,129	127,730	06/18/2020.	08/25/2045.
29374E AB 2	EFF 2021-1 A2			4	1.A FE	18,776,187	99.446	18,673,095	18,777,120	18,776,570		383			0.440	0.443	MON	2,524	67,931	02/17/2021.	12/21/2026.
30165J AB 2	EART 2021-4A A2			4	1.A FE	47,147,789	99.959	47,130,669	47,150,000	47,148,285		497			0.400	0.409	MON	8,382	14,669	11/10/2021.	04/15/2024.
40438P AD 4	HPEFS 2020-2A B			4	1.A FE	12,402,289	100.335	12,372,309	12,331,000	12,393,681		(8,607)			1.200	0.599	MON	4,521	24,662	11/17/2021.	07/22/2030.
46591H AU 4	CACLN 2020-2 B			4	1.C FE	9,613,935	99.813	9,595,957	9,613,935	9,613,935					0.840	0.841	MON	1,346	80,757	11/17/2020.	02/25/2028.
46591H BR 0	CACLN 2021-1 B			4	1.C FE	14,743,667	99.655	14,692,801	14,743,667	14,743,667					0.875	0.877	MON	2,150	98,905	03/16/2021.	09/25/2028.
48128U 2M 0	CACLN 2021-2 B			4	1.C FE	21,499,669	99.487	21,389,376	21,499,669	21,499,668		(2)			0.889	0.891	MON	3,186	82,824	07/13/2021.	12/26/2028.
50117W AC 8	KCOT 2020-1A A3			4	1.A FE	28,811,434	100.858	29,062,138	28,814,906	28,813,850		1,492			1.960	1.973	MON	25,101	564,772	04/24/2020.	03/15/2024.
50184K BL 1	LCM 13A AR3			4	1.A FE	30,000,000	100.000	30,000,000	30,000,000	30,000,000						1.081	JAJO			11/29/2021.	07/19/2027.
56578J AL 6	MCLO 2017-10A A1AR			4	1.A FE	35,000,000	100.000	35,000,000	35,000,000	35,000,000						1.211	FMAN			12/07/2021.	11/15/2029.
60700M AB 4	MMAF 2020-A A2			4	1.A FE	13,230,858	100.017	13,234,338	13,232,088	13,231,601		382			0.740	0.746	MON	5,984	97,918	06/05/2020.	04/09/2024.
62432L AL 5	MVEW 2017-2A AR			4	1.A FE	35,000,000	100.026	35,009,100	35,000,000	35,011,532		11,532			1.144	1.242	JAJO	83,452	65,649	07/29/2021.	01/16/2031.
64131Q AJ 9	NEUB 2017-26A AR			4	1.A FE	22,925,000	99.906	22,903,451	22,925,000	22,927,282		2,282			1.065	1.129	JAJO	39,335		10/22/2021.	10/18/2030.
671026 AA 0	OSD 2021-23A A			4	1.A FE	19,990,000	100.000	20,000,000	20,000,000	19,990,000					2.005	2.005	JAJO			12/01/2021.	04/17/2031.
67571A AA 3	OCTL 2021-1A A			4	1.C FE	14,150,208	99.501	14,080,895	14,151,511	14,145,796		(4,412)			0.930	0.966	MON	4,021	82,256	04/27/2021.	03/22/2027.
67590E BJ 2	OCT15 2013-1A BRR			4	1.C FE	11,000,000	99.950	10,994,500	11,000,000	11,035,498		35,498			1.625	2.366	JAJO	36,748	41,217	07/20/2021.	07/19/2030.
69335P DT 9	PFSFC 2020-E A			4	1.A FE	34,496,871	99.646	34,377,870	34,500,000	34,498,222		978			1.000	1.005	MON	15,333	345,000	08/04/2020.	10/15/2025.
783897 AB 7	SCFET 2021-1A A2			4	1.A FE	3,985,555	99.907	3,982,471	3,986,178	3,985,202		(354)			0.420	0.409	MON	512	4,185	09/23/2021.	08/20/2026.
78469P AC 8	SOFI 2016-A B			4	1.D FE	2,791,957	100.399	2,885,690	2,874,222	2,808,224		(3,595)			3.570	4.009	MON	1,710	102,610	05/15/2020.	01/26/2038.
78470N AC 0	SOFI 2015-D B			4	1.D FE	2,552,725	100.340	2,589,075	2,580,302	2,559,659		(1,367)			3.590	3.768	MON	1,544	92,633	05/15/2020.	10/25/2037.
80285V AD 1	SDART 2021-4 B			4	1.C FE	27,996,884	99.349	27,817,720	28,000,000	27,997,136		253			0.880	0.887	MON	10,951	32,853	10/19/2021.	06/15/2026.
80285W AD 9	SDART 20203 A3			4	1.A FE	6,307,854	100.018	6,309,592	6,308,457	6,308,422		463			0.520	0.529	MON	1,458	32,804	09/15/2020.	07/15/2024.
80285W AE 7	SDART 2020-3 B			4	1.A FE	31,993,587	100.062	32,019,840	32,000,000	31,998,820		4,397			0.690	0.704	MON	9,813	220,800	09/15/2020.	03/17/2025.
80286N AB 2	SDART 2021-1 A2A			4	1.A FE	3,045,331	99.998	3,045,351	3,045,412	3,045,406		75			0.290	0.295	MON	393	7,311	02/09/2021.	11/15/2023.
80287E AB 1	SDART 2021-3 A2			4	1.A FE	13,430,323	99.969	13,427,015	13,431,179	13,430,729		405			0.290	0.300	MON	1,731	15,580	07/14/2021.	05/15/2024.
83390U AF 4	SOFI 2020-C AFX			4	1.A FE	5,861,049	100.659	5,895,277	5,856,682	5,861,517		(3,052)			1.950	1.927	MON	5,076	114,205	05/27/2020.	02/15/2046.
863162 AA 1	STRAS 2021-1A A			4	1.A FE	35,000,000	100.000	35,000,000	35,000,000	35,000,000					2.062	2.062	JAJO			11/15/2021.	12/29/2029.
87342R AC 8	BELL 2016-1A A23			4	2.B FE	5,162,602	104.335	5,071,672	4,860,950	5,025,061		(40,464)			4.970	2.498	FMAN	24,159	241,589	10/09/2019.	05/25/2046.
88161K AA 3	TESLA 2021-B A1			4	1.A FE	3,068,913	99.986	3,068,483	3,068,913	3,068,913					0.120	0.127	MON	123	912	09/14/2021.	09/20/2022.
88167H AB 2	TESLA 2020-A A2			4	1.A FE	5,620,876	100.020	5,622,393	5,621,269	5,620,920		(91)			0.550	0.555	MON	945	30,916	07/30/2020.	05/22/2023.
92290B AD 3	VZOT 2020-B C			4	1.F FE	23,494,569	99.435	23,367,225	23,500,000	23,496,794		1,609			0.830	0.838	MON	5,960	195,050	08/04/2020.	02/20/2025.

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	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92348A AA 3	VZOT 2019-C A1A			4	1.A FE	22,716,539	100.686	22,874,138	22,718,291	22,717,969		580			1.940	1.951	MON	13,467	440,734	10/01/2019.	04/22/2024.
92348T AD 6	VZOT 2020-A C			4	1.E FE	14,817,233	101.193	14,996,803	14,820,000	14,818,790		804			2.060	2.074	MON	9,328	305,291	01/21/2020.	07/22/2024.
92558E AJ 1	VIBR 2017-6A AR			4	1.A FE	19,639,698	99.885	19,617,112	19,639,698	19,648,833		9,136			1.164	1.152	MJSD	7,618	176,775	05/17/2021.	06/20/2029.
92868K AB 9	VALET 2021-1 A2			4	1.A FE	23,998,003	99.961	23,990,640	24,000,000	23,998,116		113			0.490	0.500	MON	3,593	2,286	12/07/2021.	10/21/2024.
92916M AG 6	VOYA 2017-1A A2R			4	1.B FE	30,000,000	99.950	29,985,000	30,000,000	30,014,775		14,775			1.634	1.706	JAJO	102,118	207,757	04/30/2021.	04/17/2030.
96042P AD 4	WLAKE 2020-2A B			4	1.A FE	20,204,393	100.342	20,175,766	20,107,000	20,188,442		(15,951)			1.320	0.586	MON	11,796	22,117	11/18/2021.	07/15/2025.
96043J AE 5	WLAKE 2021-3A A3			4	1.A FE	44,999,217	99.772	44,897,400	45,000,000	44,999,272		55			0.950	0.953	MON	19,000	32,062	11/10/2021.	06/16/2025.
96328D BM 5	WHLS 2019-1A A2			4	1.A FE	1,136,643	100.331	1,140,568	1,136,805	1,136,791		44			2.300	2.320	MON	799	26,146	06/18/2019.	05/22/2028.
96328D BT 0	WHLS 2020-1A A2			4	1.A FE	9,328,199	99.894	9,319,417	9,329,306	9,328,808		422			0.510	0.517	MON	1,454	47,580	09/11/2020.	08/20/2029.
96328D BX 1	WHLS 2021-1A A			4	1.A FE	27,206,573	100.054	27,221,265	27,206,573	27,208,849		2,277			0.384	0.382	MON	3,481	64,194	04/26/2021.	08/20/2029.
97314C AC 4	WINDR 2013-2A BR2			4	1.C FE	10,000,000	99.950	9,995,000	10,000,000	10,003,602		3,602			1.703	1.778	JAJO	35,481	41,158	07/20/2021.	10/18/2030.
974153 AB 4	WSTOP 2020-1A A2			4	2.B FE	11,940,000	99.845	11,921,493	11,940,000	11,940,000					2.841	2.851	MJSD	24,499	372,195	10/09/2020.	12/05/2050.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,276,430,640	XXX	1,276,907,278	1,276,197,692	1,276,566,435		0	287,464	0	0	XXX	XXX	XXX	1,528,734	8,606,830	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						5,935,632,490	XXX	5,937,194,008	5,867,422,357	5,908,018,132	(773,941)	(15,125,328)	0	0	XXX	XXX	XXX	22,966,412	122,114,751	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						5,517,477,876	XXX	5,526,441,314	5,462,377,750	5,502,509,822	(1,137,500)	(9,115,159)	0	0	XXX	XXX	XXX	24,821,678	80,663,790	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						111,409,015	XXX	114,552,981	114,471,445	113,648,622	(556)	163,717	0	0	XXX	XXX	XXX	77,950	1,174,984	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,696,037,724	XXX	2,624,809,021	2,463,655,087	2,632,726,839	364,115	(29,008,165)	0	0	XXX	XXX	XXX	7,367,539	82,720,225	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,276,430,640	XXX	1,276,907,278	1,276,197,692	1,276,566,435	0	287,464	0	0	XXX	XXX	XXX	1,528,734	8,606,830	XXX	XXX
8399999. Grand Total - Bonds						9,601,355,255	XXX	9,542,710,594	9,316,701,974	9,525,451,718	(773,941)	(37,672,143)	0	0	XXX	XXX	XXX	33,795,901	173,165,829	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A 6,597,883,780	1B 57,799,165	1C 232,898,115	1D 317,026,440	1E 119,095,086	1F 262,522,499	1G 182,705,442
1B.	2A 345,712,690	2B 453,247,548	2C 411,318,054				
1C.	3A 52,535,858	3B 180,328,575	3C 86,478,141				
1D.	4A 141,564,115	4B 84,315,119	4C 0				
1E.	5A 0	5B 21,091	5C 0				
1F.	6 0						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
902613 AD 0	UBS GROUP AG		D	30,000,000.000	1.00		29,634,000	0.988	29,634,000	30,000,000	514,063	656,250		(366,000)			(366,000)		2.C FE	02/01/2021.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							29,634,000	XXX	29,634,000	30,000,000	514,063	656,250	0	(366,000)	0	0	(366,000)	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
247131 30 3	DELPHI FINANCIAL GROUP			500,000.000	25.00		6,100,000	24.000	12,000,000	6,100,000		425,162					0		2.B FE	05/30/2007.
29250N AS 4	ENBRIDGE INC		A	15,000,000.000	1.00		15,000,000	1.053	15,792,750	15,000,000	380,417	825,000					0		2.C FE	07/10/2017.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							21,100,000	XXX	27,792,750	21,100,000	380,417	1,250,162	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							50,734,000	XXX	57,426,750	51,100,000	894,480	1,906,412	0	(366,000)	0	0	(366,000)	0	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
1B.	2A 0	2B 6,100,000	2C 44,634,000				
1C.	3A 0	3B 0	3C 0				
1D.	4A 0	4B 0	4C 0				
1E.	5A 0	5B 0	5C 0				
1F.	6 0						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00206R 10 2	AT&T INC.			91,110.000	2,241,306	24.600	2,241,306	1,336,770		189,509		(379,018)		(379,018)		06/15/2018.	
00287Y 10 9	ABBVIE INC.			88,833.000	12,027,988	135.400	12,027,988	4,318,319		461,932		2,509,532		2,509,532		05/11/2020.	
00507V 10 9	ACTIVISION BLIZZARD INC.			34,800.000	2,315,244	66.530	2,315,244	1,527,180		16,356		(915,936)		(915,936)		06/19/2017.	
00724F 10 1	ADOBE INC.			25,700.000	14,573,442	567.060	14,573,442	835,638				1,720,358		1,720,358		02/05/2010.	
00751Y 10 6	ADVANCE AUTO PARTS.			3,200.000	767,616	239.880	767,616	162,421	3,200	8,000		263,584		263,584		06/24/2010.	
00773T 10 1	ADVANSIX INC.			384.000	18,144	47.250	18,144	2,254		48		10,468		10,468		10/03/2016.	
007903 10 7	ADVANCED MICRO DEVICES.			102,600.000	14,764,140	143.900	14,764,140	4,760,285				4,952,664		4,952,664		10/07/2021.	
00846U 10 1	AGILENT TECHNOLOGIES INC.			4,500.000	718,425	159.650	718,425	64,733		3,492		185,220		185,220		09/28/2004.	
009158 10 6	AIR PRODUCTS & CHEMICALS INC.			19,900.000	6,054,774	304.260	6,054,774	1,018,398	29,850	116,216		617,696		617,696		06/24/2010.	
00971T 10 1	AKAMAI TECHNOLOGIES.			8,100.000	948,024	117.040	948,024	319,049				97,605		97,605		12/17/2012.	
017175 10 0	ALLEGHANY CORP.			1,484.000	990,704	667.590	990,704	387,856				94,828		94,828		03/06/2012.	
020002 10 1	ALLSTATE CORP.			13,900.000	1,635,335	117.650	1,635,335	412,741	11,258	41,283		107,308		107,308		06/24/2010.	
02005N 10 0	ALLY FINANCIAL INC.			25,800.000	1,228,338	47.610	1,228,338	505,383		22,704		308,310		308,310		06/23/2020.	
02079K 10 7	ALPHABET C.			17,828.000	51,586,923	2,893.590	51,586,923	5,541,703				20,354,406		20,354,406		04/03/2014.	
02079K 30 5	ALPHABET A.			6,500.000	18,830,760	2,897.040	18,830,760	2,547,073				7,438,600		7,438,600		06/25/2013.	
02208R 10 6	ALTRA INDUSTRIAL MOTION CORP.			1,654.000	85,297	51.570	85,297	9,097	131	463		(6,384)		(6,384)		09/26/2018.	
02209S 10 3	ALTRIA GROUP INC.			130,700.000	6,193,873	47.390	6,193,873	3,092,991	117,630	454,836		835,173		835,173		06/08/2011.	
023135 10 6	AMAZON.COM INC.			12,900.000	43,012,986	3,334.340	43,012,986	2,014,510				998,589		998,589		12/17/2012.	
023608 10 2	AMEREN CORPORATION.			11,900.000	1,059,219	89.010	1,059,219	294,109		26,180		130,305		130,305		02/05/2010.	
02376R 10 2	AMERICAN AIRLINES GROUP INC.			48,800.000	876,448	17.960	876,448	1,015,430				(138,982)		(138,982)		10/07/2021.	
025537 10 1	AMERICAN ELECTRIC POWER.			21,500.000	1,912,855	88.970	1,912,855	934,968		64,500		122,550		122,550		12/17/2012.	
025816 10 9	AMERICAN EXPRESS CO.			6,300.000	1,030,680	163.600	1,030,680	630,899		10,836		268,947		268,947		06/23/2020.	
025932 10 4	AMERICAN FINANCIAL GROUP INC.			72,700.000	9,983,164	137.320	9,983,164	2,447,795		2,039,962		3,613,190		3,613,190		03/17/2011.	
03027X 10 0	AMERICAN TOWER CORP.			12,700.000	3,714,750	292.500	3,714,750	183,642	17,652	63,881		864,108		864,108		09/28/2004.	
03076C 10 6	AMERIPRISE FINANCIAL INC.			3,500.000	1,055,810	301.660	1,055,810	132,982		15,505		375,655		375,655		06/24/2010.	
031100 10 0	AMETEK INC.			13,050.000	1,918,872	147.040	1,918,872	239,489		10,440		340,605		340,605		06/24/2010.	
031162 10 0	AMGEN INC.			52,000.000	11,698,440	224.970	11,698,440	2,878,151		366,080		(257,400)		(257,400)		03/15/2011.	
032095 10 1	AMPHENOL CORP CLASS A.			22,400.000	1,959,104	87.460	1,959,104	231,377	4,480	12,992		494,480		494,480		03/05/2021.	
032654 10 5	ANALOG DEVICES INC.			36,879.000	6,482,222	175.770	6,482,222	1,336,507		90,223		2,040,754		2,040,754		08/27/2021.	
036752 10 3	ANTHEM INC.			20,200.000	9,363,508	463.540	9,363,508	1,040,401		91,304		2,877,490		2,877,490		12/01/2004.	
037833 10 0	APPLE COMPUTER INC.			893,200.000	158,605,524	177.570	158,605,524	10,687,809		772,618		40,086,816		40,086,816		12/18/2013.	
03784Y 20 0	APPLE HOSPITALITY REIT INC.			148,300.000	2,395,045	16.150	2,395,045	1,391,529	1,482	4,449		480,492		480,492		03/25/2020.	
038222 10 5	APPLIED MATERIALS INC.			7,000.000	1,101,520	157.360	1,101,520	323,078		6,580		497,420		497,420		09/26/2017.	
039483 10 2	ARCHER-DANIELS-MIDLAND CO.			66,165.000	4,472,092	67.590	4,472,092	1,403,085		97,924		1,136,715		1,136,715		12/21/2011.	
039653 10 0	ARCOSA INC.			7,333.000	386,449	52.700	386,449	91,005		1,467		(16,353)		(16,353)		11/01/2018.	
044186 10 4	ASHLAND GLOBAL HLGS INC.			11,300.000	1,216,558	107.660	1,216,558	332,283		13,278		321,598		321,598		06/23/2011.	
045487 10 5	ASSOCIATED BANC-CORP.			10,400.000	234,936	22.590	234,936	132,838		7,904		57,616		57,616		06/24/2010.	
04621X 10 8	ASSURANT INC.			4,500.000	701,370	155.860	701,370	161,760		11,970		88,380		88,380		06/24/2010.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
052769 10 6	AUTODESK INC.			10,000.000	2,811,900	281.190	2,811,900	348,644				(241,500)		(241,500)		12/17/2012.	
053015 10 3	AUTOMATIC DATA PROCESSING.			5,600.000	1,380,848	246.580	1,380,848	199,852	5,823	20,832		394,128		394,128		06/24/2010.	
05338G 10 6	AVALARA INC.			4,700.000	606,817	129.110	606,817	346,887				(168,166)		(168,166)		10/30/2019.	
053484 10 1	AVALONBAY COMMUNITIES INC.			13,800.000	3,485,742	252.590	3,485,742	2,506,629	21,941	87,768		1,271,808		1,271,808		10/26/2015.	
053611 10 9	AVERY DENNISON CORP.			6,700.000	1,451,019	216.570	1,451,019	227,866		17,822		411,782		411,782		12/17/2012.	
05464C 10 1	AXON ENTERPRISE INC.			4,400.000	690,800	157.000	690,800	419,294				151,668		151,668		06/23/2020.	
05605H 10 0	BWX TECHNOLOGIES INC.			7,450.000	356,706	47.880	356,706	118,029		6,258		(92,380)		(92,380)		08/02/2010.	
060505 10 4	BANK OF AMERICA CORP.			525,100.000	23,361,699	44.490	23,361,699	4,406,440		409,578		7,445,918		7,445,918		12/17/2012.	
064058 10 0	THE BANK OF NEW YORK MELLON.			28,200.000	1,637,856	58.080	1,637,856	712,575		36,660		441,048		441,048		12/17/2012.	
075887 10 9	BECTON DICKINSON & CO.			15,313.000	3,850,913	251.480	3,850,913	840,305		51,452		19,294		19,294		03/17/2015.	
084670 70 2	BERKSHIRE HATHAWAY INC.			78,754.000	23,547,446	299.000	23,547,446	4,758,546				5,286,756		5,286,756		11/30/2015.	
09062X 10 3	BIOGEN INC.			15,100.000	3,622,792	239.920	3,622,792	737,456				(74,594)		(74,594)		02/05/2010.	
09215C 10 5	BLACK KNIGHT INC.			3,955.000	327,830	82.890	327,830	39,112				(21,594)		(21,594)		10/02/2017.	
097023 10 5	BOEING CO.			6,600.000	1,328,712	201.320	1,328,712	446,868				(84,084)		(84,084)		06/24/2010.	
09857L 10 8	BOOKING HOLDINGS INC.			2,625.000	6,297,979	2,399.230	6,297,979	1,673,291				451,395		451,395		06/25/2013.	
100557 10 7	BOSTON BEER COMPANY INC A.			700.000	353,570	505.100	353,570	377,588				(342,433)		(342,433)		06/23/2020.	
101121 10 1	BOSTON PROPERTIES INC.			16,100.000	1,854,398	115.180	1,854,398	1,582,386	15,777	63,112		332,465		332,465		06/08/2011.	
101137 10 7	BOSTON SCIENTIFIC CORP.			67,100.000	2,850,408	42.480	2,850,408	1,072,728				438,163		438,163		09/29/2015.	
110122 10 8	BRISTOL-MYERS SQUIBB CO.			59,600.000	3,716,060	62.350	3,716,060	1,615,021		116,816		19,072		19,072		06/08/2011.	
11120U 10 5	BRIXMOR PROPERTY GROUP INC.			66,900.000	1,699,929	25.410	1,699,929	764,399		57,534		592,734		592,734		03/25/2020.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS.			12,000.000	2,193,840	182.820	2,193,840	233,450	7,680	28,380		355,440		355,440		06/24/2010.	
11135F 10 1	BROADCOM INC.			14,500.000	9,648,445	665.410	9,648,445	459,517		216,050		3,299,620		3,299,620		04/05/2018.	
115236 10 1	BROWN & BROWN INC.			10,000.000	702,800	70.280	702,800	90,607		3,800		228,700		228,700		03/26/2008.	
115637 20 9	BROWN FORMAN CORP CLASS B.			33,750.000	2,459,025	72.860	2,459,025	442,798		64,344		(221,738)		(221,738)		06/24/2010.	
12508E 10 1	CDK GLOBAL INC.			1,866.000	77,887	41.740	77,887	27,950		1,120		(18,828)		(18,828)		10/01/2014.	
125269 10 0	CF INDUSTRIES HOLDINGS INC.			17,500.000	1,238,650	70.780	1,238,650	227,619		21,000		561,225		561,225		06/24/2010.	
125523 10 0	CIGNA CORP.			20,936.000	4,807,534	229.630	4,807,534	1,226,767		83,744		449,077		449,077		12/21/2018.	
12572Q 10 5	CME GROUP.			38,360.000	8,763,726	228.460	8,763,726	2,047,721	124,670	233,996		1,780,288		1,780,288		12/17/2012.	
126408 10 3	CSX CORPORATION.			81,900.000	3,079,440	37.600	3,079,440	386,795		30,576		601,965		601,965		06/29/2021.	
126650 10 0	CVS HEALTH CORP.			45,020.000	4,644,263	103.160	4,644,263	2,447,409		90,040		1,569,397		1,569,397		11/29/2018.	
127097 10 3	COTERRA ENERGY INC.			55,200.000	1,048,800	19.000	1,048,800	769,754		61,824		150,144		150,144		09/27/2011.	
13765N 10 7	CANNAE HOLDINGS INC.			4,299.000	151,110	35.150	151,110	19,912				(39,207)		(39,207)		11/20/2017.	
14040H 10 5	CAPITAL ONE FINANCIAL CORP.			38,400.000	5,571,456	145.090	5,571,456	1,586,863		99,840		1,775,616		1,775,616		06/23/2011.	
143130 10 2	CARMAX.			8,348.000	1,087,160	130.230	1,087,160	85,442				298,608		298,608		09/28/2004.	
14448C 10 4	CARRIER GLOBAL CORP.			28,200.000	1,529,568	54.240	1,529,568	639,209	4,230	13,536		465,864		465,864		06/23/2020.	
149123 10 1	CATERPILLAR INC.			7,200.000	1,488,528	206.740	1,488,528	419,210		30,816		177,984		177,984		12/15/2009.	
15135B 10 1	CENTENE CORP.			10,024.000	825,978	82.400	825,978	517,014				224,237		224,237		03/25/2020.	
156782 10 4	CERNER CORP.			10,000.000	928,700	92.870	928,700	190,682	2,700	8,800		143,900		143,900		06/24/2010.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
15687V 10 9	CERTARA INC			38,200.000	1,085,644	28.420	1,085,644	1,330,216				(244,572)		(244,572)		10/07/2021.	
15872M 10 4	CHAMPIONX CORP			5,575.000	112,671	20.210	112,671	10,403				27,373		27,373		06/05/2020.	
15961R 10 5	CHARGEPOINT HOLDINGS INC			57,500.000	1,095,375	19.050	1,095,375	1,068,712				26,663		26,663		12/22/2021.	
16119P 10 8	CHARTER COMMUNICATIONS INC A			1,222.000	796,707	651.970	796,707	135,269				(11,707)		(11,707)		05/18/2016.	
166764 10 0	CHEVRON CORP			32,693.000	3,836,524	117.350	3,836,524	2,910,452		173,600		1,075,600		1,075,600		10/26/2015.	
171340 10 2	CHURCH & DWIGHT INC			66,000.000	6,765,000	102.500	6,765,000	1,260,638		66,660		1,007,820		1,007,820		03/15/2011.	
171779 30 9	CIENA CORPORATION			33,400.000	2,570,798	76.970	2,570,798	371,846				805,608		805,608		12/21/2011.	
17275R 10 2	CISCO SYSTEMS INC			314,900.000	19,955,213	63.370	19,955,213	6,030,546		462,903		5,863,438		5,863,438		09/26/2017.	
189054 10 9	CLOROX COMPANY			7,500.000	1,307,700	174.360	1,307,700	395,250		34,050		(206,700)		(206,700)		09/28/2004.	
18915M 10 7	CLOUDFLARE INC A			5,600.000	736,400	131.500	736,400	457,801				310,856		310,856		12/11/2020.	
191216 10 0	COCA-COLA CO			216,400.000	12,813,044	59.210	12,813,044	5,877,329		363,552		945,668		945,668		06/08/2011.	
192446 10 2	COGNIZANT TECH SOLUTIONS-A			28,000.000	2,484,160	88.720	2,484,160	1,021,771		26,880		189,560		189,560		12/17/2012.	
194162 10 3	COLGATE-PALMOLIVE CO			59,800.000	5,103,332	85.340	5,103,332	2,438,671		107,042		(10,166)		(10,166)		06/08/2011.	
20030N 10 1	COMCAST CORP			43,800.000	2,204,454	50.330	2,204,454	393,455		42,924		(90,666)		(90,666)		06/24/2010.	
200340 10 7	COMERICA INC			11,800.000	1,026,600	87.000	1,026,600	334,853	8,023	32,096		367,452		367,452		12/15/2009.	
200525 10 3	COMMERCE BANCSHARES INC			68,372.850	4,699,950	68.740	4,699,950	1,565,181		68,373		421,804		421,804		12/01/2021.	
20825C 10 4	CONOCOPHILLIPS			18,000.000	1,299,240	72.180	1,299,240	900,496	3,600	31,500		579,420		579,420		06/08/2011.	
217204 10 6	COPART INC			32,400.000	4,912,488	151.620	4,912,488	198,500				789,588		789,588		06/24/2010.	
22052L 10 4	CORTEVA INC			37,706.000	1,782,740	47.280	1,782,740	712,073		20,361		322,763		322,763		07/02/2019.	
22160K 10 5	COSTCO WHOLESALE CORP			29,600.000	16,803,920	567.700	16,803,920	1,411,698		90,872		5,651,232		5,651,232		06/24/2010.	
22160N 10 9	COSTAR GROUP INC			17,000.000	1,343,510	79.030	1,343,510	1,228,620				(227,766)		(227,766)		06/28/2021.	
222795 50 2	COUSINS PROPERTIES INC			19,100.000	769,348	40.280	769,348	517,568		23,493		129,498		129,498		03/25/2020.	
22822V 10 1	CROWN CASTLE INTL CORP			8,900.000	1,857,786	208.740	1,857,786	310,677		48,594		440,995		440,995		02/05/2010.	
229663 10 9	CUBESMART			11,500.000	654,465	56.910	654,465	308,189	4,944	15,640		267,950		267,950		06/23/2020.	
231021 10 6	CUMMINS INC			31,300.000	6,827,782	218.140	6,827,782	2,837,248		175,280		(280,448)		(280,448)		03/24/2016.	
235851 10 2	DANAHER CORP			64,400.000	21,188,244	329.010	21,188,244	1,496,559	13,523	52,164		6,882,428		6,882,428		02/05/2010.	
244199 10 5	DEERE & CO			15,500.000	5,314,795	342.890	5,314,795	1,348,506	16,275	55,955		1,144,520		1,144,520		03/15/2011.	
247361 70 2	DELTA AIR LINES INC			33,900.000	1,324,812	39.080	1,324,812	315,148				(38,307)		(38,307)		06/08/2011.	
25179M 10 3	DEVON ENERGY CORPORATION			122,203.000	5,383,042	44.050	5,383,042	774,859		240,740		4,608,183		4,608,183		01/07/2021.	
253868 10 3	DIGITAL REALTY TRUST INC			19,400.000	3,431,278	176.870	3,431,278	2,438,099	22,504	89,240		724,784		724,784		03/25/2020.	
254687 10 6	DISNEY WALT CO			74,249.000	11,500,428	154.890	11,500,428	2,797,377				(1,952,006)		(1,952,006)		03/20/2019.	
254709 10 8	DISCOVER FINANCIAL			13,900.000	1,606,284	115.560	1,606,284	199,915		26,132		347,917		347,917		06/24/2010.	
25470F 30 2	DISCOVERY COMMUNICATIONS C			12,524.000	286,800	22.900	286,800	78,318				(41,204)		(41,204)		09/18/2008.	
25470M 10 9	DISH NETWORK CORP			5,797.000	188,055	32.440	188,055	122,067				580		580		12/05/2019.	
256163 10 6	DOCUSIGN INC			2,300.000	350,313	152.310	350,313	516,057				(160,977)		(160,977)		12/11/2020.	
256746 10 8	DOLLAR TREE INC			27,868.000	3,916,011	140.520	3,916,011	977,278				905,153		905,153		07/07/2015.	
25746U 10 9	DOMINION ENERGY INC			14,512.000	1,140,063	78.560	1,140,063	637,571		36,570		48,760		48,760		01/02/2019.	
260557 10 3	DOW INC			37,706.000	2,138,684	56.720	2,138,684	1,178,304		105,577		46,001		46,001		04/02/2019.	
26441C 20 4	DUKE ENERGY CORP			37,974.000	3,983,473	104.900	3,983,473	2,080,497		148,099		506,573		506,573		12/17/2012.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26614N 10 2	DUPONT DE NEMOURS INC.			10,258.000	828,641	80.780	828,641	538,806		12,310		99,195		99,195		09/01/2017.	
26884U 10 9	EPR PROPERTIES.			52,500.000	2,493,225	47.490	2,493,225	1,480,936	13,125	65,625		786,975		786,975		03/25/2020.	
278642 10 3	EBAY INC.			70,800.000	4,708,200	66.500	4,708,200	678,048		50,976		1,150,500		1,150,500		06/08/2011.	
278865 10 0	ECOLAB INC.			4,574.000	1,073,015	234.590	1,073,015	210,542	2,333	8,782		83,384		83,384		06/24/2010.	
281020 10 7	EDISON INTERNATIONAL.			37,800.000	2,579,850	68.250	2,579,850	1,080,737	26,460	100,170		205,254		205,254		02/05/2010.	
28176E 10 8	EDWARDS LIFESCIENCES CORP.			22,200.000	2,876,010	129.550	2,876,010	196,396				850,704		850,704		06/24/2010.	
28414H 10 3	ELANCO ANIMAL HEALTH INC.			18,937.000	537,432	28.380	537,432	144,427				(43,366)		(43,366)		03/08/2019.	
291011 10 4	EMERSON ELECTRIC CO.			41,800.000	3,886,146	92.970	3,886,146	1,282,006		84,854		526,680		526,680		09/28/2004.	
29272W 10 9	ENERGIZER HOLDINGS INC.			17,800.000	713,780	40.100	713,780	267,561		21,360		(37,024)		(37,024)		07/01/2015.	
29355A 10 7	ENPHASE ENERGY INC.			14,400.000	2,634,336	182.940	2,634,336	2,551,437				82,899		82,899		06/28/2021.	
294429 10 5	EQUIFAX INC.			11,900.000	3,484,201	292.790	3,484,201	424,237		18,564		1,189,405		1,189,405		03/15/2011.	
29444U 70 0	EQUINIX INC.			5,100.000	4,313,784	845.840	4,313,784	1,041,872		58,548		671,466		671,466		11/10/2015.	
29476L 10 7	EQUITY RESIDENTIAL.			9,400.000	850,700	90.500	850,700	521,883	5,664	22,654		293,468		293,468		12/17/2012.	
297178 10 5	ESSEX PROPERTY TRUST INC.			13,300.000	4,684,659	352.230	4,684,659	2,329,358	27,797	111,022		1,526,973		1,526,973		10/26/2015.	
30063P 10 5	EXACT SCIENCES CORP.			7,400.000	575,942	77.830	575,942	473,063				(404,484)		(404,484)		06/25/2018.	
30212P 30 3	EXPEDIA GROUP INC.			1,848.000	333,971	180.720	333,971	36,351				89,295		89,295		07/29/2019.	
30231G 10 2	EXXON MOBILE CORP.			108,800.000	6,657,472	61.190	6,657,472	5,105,571		379,712		2,172,736		2,172,736		06/23/2020.	
302491 30 3	FMC CORP.			8,800.000	967,032	109.890	967,032	232,402	4,664	16,896		(44,352)		(44,352)		06/24/2010.	
302941 10 9	FTI CONSULTING INC.			5,100.000	782,442	153.420	782,442	538,245				212,670		212,670		06/23/2020.	
30303M 10 2	META PLATFORMS INC A.			93,600.000	31,482,360	336.350	31,482,360	3,807,414				5,914,584		5,914,584		09/26/2016.	
313747 20 6	FEDERAL REALTY INVS TRUST.			20,800.000	2,835,456	136.320	2,835,456	1,677,146	22,256	88,400		1,064,960		1,064,960		03/15/2011.	
314211 10 3	FEDERATED HERMES INC B.			42,300.000	1,589,634	37.580	1,589,634	615,008		45,684		367,587		367,587		12/21/2011.	
31428X 10 6	FEDEX CORPORATION.			18,000.000	4,655,520	258.640	4,655,520	1,635,071		52,200		(17,640)		(17,640)		12/17/2012.	
315616 10 2	F5 INC.			8,200.000	2,006,622	244.710	2,006,622	499,948				563,914		563,914		06/24/2010.	
31620M 10 6	FIDELITY NATIONAL INFORM.			13,372.000	1,459,554	109.150	1,459,554	344,400		20,860		(432,049)		(432,049)		06/24/2010.	
31620R 30 3	FIDELITY NATIONAL TITLE.			12,900.000	673,122	52.180	673,122	101,523		20,124		168,861		168,861		07/01/2014.	
316773 10 0	FIFTH THIRD BANCORP.			37,400.000	1,628,770	43.550	1,628,770	459,918	11,220	41,514		597,652		597,652		12/21/2011.	
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST.			8,100.000	536,220	66.200	536,220	308,887	2,187	8,586		194,967		194,967		06/23/2020.	
336433 10 7	FIRST SOLAR INC.			6,200.000	540,392	87.160	540,392	502,028				38,364		38,364		03/23/2021.	
337738 10 8	FISERV INC.			12,000.000	1,245,480	103.790	1,245,480	141,394				(120,840)		(120,840)		06/24/2010.	
338307 10 1	FIVE9 INC.			10,100.000	1,386,932	137.320	1,386,932	1,518,675				(131,743)		(131,743)		10/07/2021.	
343412 10 2	FLUOR CORP.			113,800.000	2,818,826	24.770	2,818,826	695,933				1,001,440		1,001,440		03/25/2020.	
34354P 10 5	FLOWSERVE CORP.			26,700.000	817,020	30.600	817,020	209,595	5,340	21,360		(166,875)		(166,875)		09/28/2004.	
34959J 10 8	FORTIVE CORPORATION.			31,452.000	2,399,473	76.290	2,399,473	392,089		8,807		172,042		172,042		07/05/2016.	
34964C 10 6	FORTUNE BRANDS HOME & SECURI.			7,500.000	801,750	106.900	801,750	68,875		7,800		158,850		158,850		10/04/2011.	
36262G 10 1	GXO LOGISTICS INC.			4,000.000	363,320	90.830	363,320	132,738				230,582		230,582		08/02/2021.	
363576 10 9	GALLAGHER ARTHUR J. & CO.			16,900.000	2,867,423	169.670	2,867,423	388,881		32,448		776,724		776,724		02/05/2010.	
36467J 10 8	GAMING AND LEISURE PROPERTIE.			11,049.000	537,644	48.660	537,644	409,695	2,652	29,390		69,167		69,167		12/24/2020.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36467W 10 9	GAMESTOP CORP-CLASS A			5,300.000	786,467	148.390	786,467	1,126,547				(340,080)		(340,080)		06/28/2021.	
368736 10 4	GENERAC HOLDINGS INC			5,800.000	2,041,136	351.920	2,041,136	2,403,031				(361,895)		(361,895)		10/07/2021.	
369604 30 1	GENERAL ELECTRIC CO			31,462.000	2,972,215	94.470	2,972,215	3,231,978	2,517	2,832		(259,763)		(259,763)		03/23/2021.	
370334 10 4	GENERAL MILLS INC			25,200.000	1,697,976	67.380	1,697,976	565,614		51,408		216,216		216,216		09/28/2004.	
372460 10 5	GENUINE PARTS CO			4,000.000	560,800	140.200	560,800	161,100	3,260	12,940		159,080		159,080		06/24/2010.	
384802 10 4	GRAINGER W.W. INC			12,800.000	6,633,472	518.240	6,633,472	2,346,813		81,792		1,406,720		1,406,720		03/24/2016.	
388689 10 1	GRAPHIC PACKAGING HOLDING CO			51,600.000	1,006,200	19.500	1,006,200	708,437	3,870	15,480		132,096		132,096		06/23/2020.	
40434L 10 5	HP INC			188,678.000	7,107,500	37.670	7,107,500	1,225,157	47,170	146,263		2,467,908		2,467,908		12/17/2012.	
410345 10 2	HANESBRANDS INC			18,000.000	300,960	16.720	300,960	113,575		10,800		38,520		38,520		06/24/2010.	
412822 10 8	HARLEY-DAVIDSON INC			8,200.000	309,058	37.690	309,058	182,916		4,920		8,118		8,118		02/05/2010.	
416515 10 4	HARTFORD FINANCIAL SVCS GRP			26,000.000	1,795,040	69.040	1,795,040	409,240	10,010	35,750		521,560		521,560		12/23/2008.	
422806 10 9	HEICO CORP			6,400.000	923,008	144.220	923,008	509,285		1,088		75,648		75,648		03/25/2020.	
427866 10 8	THE HERSHEY CO			4,900.000	948,003	193.470	948,003	242,861		16,709		201,586		201,586		06/24/2010.	
42809H 10 7	HESS CORP			48,400.000	3,583,052	74.030	3,583,052	2,112,689		48,400		1,028,016		1,028,016		12/20/2017.	
42824C 10 9	HP ENTERPRISE CO			188,678.000	2,975,452	15.770	2,975,452	856,222	22,641	90,565		739,618		739,618		11/02/2015.	
436440 10 1	HOLOGIC INC			8,100.000	620,136	76.560	620,136	116,074				30,213		30,213		06/24/2010.	
437076 10 2	HOME DEPOT INC			98,800.000	41,002,988	415.010	41,002,988	4,235,837		652,080		14,759,732		14,759,732		12/17/2012.	
438516 10 6	HONEYWELL INTERNATIONAL INC			9,600.000	2,001,696	208.510	2,001,696	376,997		36,192		(40,224)		(40,224)		06/24/2010.	
44107P 10 4	HOST HOTELS & RESORTS INC			22,648.000	393,849	17.390	393,849	323,862				62,508		62,508		06/24/2010.	
443510 60 7	HUBBELL INC			2,500.000	520,675	208.270	520,675	104,592		9,975		128,700		128,700		06/24/2010.	
444097 10 9	HUDSON PACIFIC PROPERTIES IN			28,200.000	696,822	24.710	696,822	582,195		28,200		19,458		19,458		03/25/2020.	
444859 10 2	HUMANA INC			14,700.000	6,818,742	463.860	6,818,742	983,667	10,290	40,058		787,773		787,773		12/17/2012.	
446150 10 4	HUNTINGTON BANCSHARES INC			33,631.000	518,590	15.420	518,590	341,927	5,213	10,089		176,663		176,663		06/10/2021.	
447011 10 7	HUNTSMAN CORP			23,300.000	812,704	34.880	812,704	250,743		16,893		226,942		226,942		12/15/2009.	
44891N 20 8	IAC/INTERACTIVECORP			9,100.000	1,189,461	130.710	1,189,461	88,319				43,070		43,070		07/01/2020.	
45031U 10 1	ISTAR INC			67,300.000	1,738,359	25.830	1,738,359	197,371		32,641		738,954		738,954		12/23/2008.	
452308 10 9	ILLINOIS TOOL WORKS			5,600.000	1,382,080	246.800	1,382,080	244,712	6,832	25,984		240,352		240,352		06/24/2010.	
452327 10 9	ILLUMINA INC			7,000.000	2,663,080	380.440	2,663,080	245,819				73,080		73,080		02/05/2010.	
45784P 10 1	INSULET CORP			2,180.000	580,033	266.070	580,033	320,494				22,759		22,759		10/30/2019.	
458140 10 0	INTEL CORP			335,200.000	17,262,800	51.500	17,262,800	7,270,933		465,928		563,136		563,136		09/26/2017.	
45866F 10 4	INTERCONTINENTALEXCHANGE GROUP			9,000.000	1,230,930	136.770	1,230,930	143,311		11,880		193,320		193,320		12/23/2008.	
459506 10 1	INTL FLAVORS & FRAGRANCE			2,623.000	395,155	150.650	395,155	156,382	2,072	6,112		238,773		238,773		02/04/2021.	
46120E 60 2	INTUITIVE SURGICAL INC			25,200.000	9,054,360	359.300	9,054,360	957,540				2,182,320		2,182,320		10/05/2021.	
46284V 10 1	IRON MOUNTAIN INC			6,867.000	359,350	52.330	359,350	174,598	4,247	16,989		156,911		156,911		11/04/2014.	
46590V 10 0	JBG SMITH PROPERTIES			4,550.000	130,631	28.710	130,631	100,609	1,024	4,095		(11,648)		(11,648)		07/18/2017.	
46625H 10 0	JP MORGAN CHASE & CO			35,400.000	5,605,590	158.350	5,605,590	1,576,553		130,980		1,107,312		1,107,312		03/15/2011.	
478160 10 4	JOHNSON & JOHNSON			118,900.000	20,340,223	171.070	20,340,223	14,686,760		498,191		1,627,741		1,627,741		03/25/2020.	
48203R 10 4	JUNIPER NETWORKS INC			10,500.000	374,955	35.710	374,955	206,560		8,400		138,600		138,600		12/17/2012.	
493267 10 8	KEYCORP			29,900.000	691,587	23.130	691,587	224,848		22,425		200,928		200,928		12/23/2008.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
49338L 10 3	KEYSIGHT TECHNOLOGIES IN			2,250.000	464,648	206.510	464,648	25,791				167,445		167,445		11/03/2014.	
499049 10 4	KNIGHT-SWIFT TRANSPORTATION			15,400.000	938,476	60.940	938,476	499,451		5,852		294,448		294,448		03/25/2020.	
50050N 10 3	KONTOOR BRANDS INC			1,485.000	76,106	51.250	76,106	11,437		2,465		15,875		15,875		05/23/2019.	
501044 10 1	KROGER CO			27,800.000	1,258,228	45.260	1,258,228	281,653		21,684		375,300		375,300		06/24/2010.	
502431 10 9	L3HARRIS TECH INC			19,200.000	4,094,208	213.240	4,094,208	675,247		78,336		465,024		465,024		12/21/2011.	
512816 10 9	LAMAR ADVERTISING CO			7,500.000	909,750	121.300	909,750	190,335		30,000		285,600		285,600		12/21/2011.	
518439 10 4	ESTEE LAUDER COMPANIES INC CLASS A			12,400.000	4,590,480	370.200	4,590,480	339,571		27,156		1,289,724		1,289,724		02/05/2010.	
521865 20 4	LEAR CORPORATION			14,400.000	2,634,480	182.950	2,634,480	542,359		25,488		344,448		344,448		12/21/2011.	
525327 10 2	LEIDOS HOLDINGS INC			25.000	2,223	88.900	2,223	846		35		(406)		(406)		12/21/2011.	
52567D 10 7	LEMONADE INC			13,800.000	581,118	42.110	581,118	620,776				(39,658)		(39,658)		12/22/2021.	
526057 10 4	LENNAR CORP A			19,100.000	2,218,656	116.160	2,218,656	372,592		19,100		762,663		762,663		12/21/2011.	
526057 30 2	LENNAR CORP			382.000	36,527	95.620	36,527	6,182		382		13,148		13,148		11/09/2017.	
530307 10 7	LIBERTY BROADBAND A			1,331.000	214,158	160.900	214,158	23,747				4,419		4,419		11/05/2014.	
530307 30 5	LIBERTY BROADBAND C			7,930.000	1,277,523	161.100	1,277,523	171,215				21,787		21,787		01/13/2021.	
531229 40 9	LIBERTY MEDIA CORP SIRIUS XM A			5,327.000	270,878	50.850	270,878	57,899				40,805		40,805		01/14/2013.	
531229 60 7	LIBERTY MEDIA CORP SIRIUS C			12,156.000	618,133	50.850	618,133	147,590				89,225		89,225		06/03/2020.	
531229 70 6	LIBERTY MEDIA CORP BRAVES A			532.000	15,295	28.750	15,295	5,212				2,064		2,064		04/18/2016.	
531229 85 4	LIBERTY MEDIA CORP MEDIA C			2,663.000	168,408	63.240	168,408	20,302				54,964		54,964		04/18/2016.	
531229 87 0	LIBERTY MEDIA CORP MEDIA A			1,331.000	78,982	59.340	78,982	10,783				28,417		28,417		04/18/2016.	
531229 88 8	LIBERTY MEDIA CORP BRAVES C			1,817.000	51,058	28.100	51,058	17,695				5,851		5,851		06/30/2016.	
532457 10 8	ELI LILLY & CO			98,703.000	27,263,743	276.220	27,263,743	3,646,537		335,590		10,598,728		10,598,728		12/17/2012.	
534187 10 9	LINCOLN NATIONAL CORP			37,800.000	2,580,228	68.260	2,580,228	703,020		63,504		678,510		678,510		12/21/2011.	
53814L 10 8	LIVENT CORP			8,230.000	200,647	24.380	200,647	35,774				45,594		45,594		03/04/2019.	
548661 10 7	LOWE'S COMPANIES			94,700.000	24,478,056	258.480	24,478,056	2,696,811		265,160		9,277,759		9,277,759		12/17/2012.	
550241 10 3	LUMEN TECHNOLOGIES INC			28,600.000	358,930	12.550	358,930	397,008		21,450		(38,078)		(38,078)		03/23/2021.	
55024U 10 9	LUMENTUM HOLDINGS INC			7,900.000	835,583	105.770	835,583	58,627				86,663		86,663		08/04/2015.	
55087P 10 4	LYFT INC A			55,200.000	2,358,696	42.730	2,358,696	2,033,531				(455,900)		(455,900)		10/07/2021.	
55261F 10 4	M&T BANK CORPORATION			16,800.000	2,580,144	153.580	2,580,144	1,448,246		75,600		441,504		441,504		06/23/2011.	
552953 10 1	MGM RESORTS INTERNATIONAL			25,300.000	1,135,464	44.880	1,135,464	266,702		253		338,261		338,261		12/15/2009.	
553498 10 6	MSA SAFETY INC			2,900.000	437,784	150.960	437,784	311,261		5,075		4,553		4,553		06/23/2020.	
56585A 10 2	MARATHON PETROLEUM CORP			26,600.000	1,702,134	63.990	1,702,134	444,758		61,712		601,958		601,958		07/01/2011.	
56600D 10 7	MARAVAI LIFESCIENCES HLDGS			49,500.000	2,074,050	41.900	2,074,050	2,140,281				(66,231)		(66,231)		06/28/2021.	
570535 10 4	MARKEL CORP			1,200.000	1,480,800	1,234.000	1,480,800	676,253				240,840		240,840		12/18/2013.	
57164Y 10 7	MARRIOTT VACATIONS WORLD			1,329.000	224,574	168.980	224,574	78,605	718	718		42,209		42,209		09/04/2018.	
571903 20 2	MARRIOTT INTERNATIONAL INC CLASS A			14,960.000	2,471,990	165.240	2,471,990	978,060				498,467		498,467		09/23/2016.	
573284 10 6	MARTIN MARIETTA MATERIALS			10,200.000	4,493,304	440.520	4,493,304	1,014,495		24,072		1,596,810		1,596,810		06/25/2013.	
573874 10 4	MARVELL TECHNOLOGY INC			22,000.000	1,924,780	87.490	1,924,780	482,555		2,640		1,442,225		1,442,225		04/21/2021.	
574599 10 6	MASCO CORP			15,500.000	1,088,410	70.220	1,088,410	161,680		13,098		236,995		236,995		06/24/2010.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57636Q 10 4	MASTERCARD INC CLASS A			60,000.000	21,559,200	359.320	21,559,200	1,919,555		105,600		142,800		142,800		12/17/2012.	
57667L 10 7	MATCH GROUP INC			19,641.000	2,597,522	132.250	2,597,522	283,724				(372,001)		(372,001)		12/17/2012.	
57686G 10 5	MATSON INC			13,300.000	1,197,399	90.030	1,197,399	286,784		14,098		439,698		439,698		12/21/2011.	
579063 10 8	MCAFEE CORP A			20,600.000	531,274	25.790	531,274	455,713				75,561		75,561		10/07/2021.	
58933Y 10 5	MERCK & CO INC			85,548.000	6,556,399	76.640	6,556,399	2,785,073	59,028	222,425		(116,211)		(116,211)		03/15/2011.	
594918 10 4	MICROSOFT CORP			283,400.000	95,313,088	336.320	95,313,088	8,519,443		651,820		32,279,260		32,279,260		09/29/2015.	
595017 10 4	MICROCHIP TECHNOLOGY INC			44,242.000	3,851,709	87.060	3,851,709	724,496		37,694		796,577		796,577		10/13/2021.	
595112 10 3	MICRON TECHNOLOGY INC			25,500.000	2,375,325	93.150	2,375,325	247,388	2,550	2,550		458,235		458,235		06/24/2010.	
60770K 10 7	MODERNA INC			39,600.000	10,057,608	253.980	10,057,608	2,536,393				5,292,350		5,292,350		06/28/2021.	
609207 10 5	MONDELEZ INTERNTL INC			59,900.000	3,971,969	66.310	3,971,969	1,115,461	20,965	77,571		469,616		469,616		06/24/2010.	
60937P 10 6	MONGODB INC			3,400.000	1,799,790	529.350	1,799,790	563,230				579,054		579,054		06/24/2019.	
61174X 10 9	MONSTER BEVERAGE CORP			35,664.000	3,425,171	96.040	3,425,171	354,959				126,964		126,964		12/17/2012.	
615369 10 5	MOODY'S CORP			5,900.000	2,304,422	390.580	2,304,422	122,696		14,632		592,006		592,006		06/24/2010.	
617446 44 8	MORGAN STANLEY			22,982.000	2,255,913	98.160	2,255,913	914,063		40,219		1,341,850		1,341,850		03/01/2021.	
620076 30 7	MOTOROLA SOLUTIONS INC			7,800.000	2,119,260	271.700	2,119,260	349,554	6,162	22,152		792,792		792,792		06/24/2010.	
629377 50 8	NRG ENERGY INC			53,600.000	2,309,088	43.080	2,309,088	759,710		69,680		296,408		296,408		06/22/2016.	
631103 10 8	NASDAQ INC			7,300.000	1,533,073	210.010	1,533,073	134,659		15,403		564,071		564,071		06/24/2010.	
637417 10 6	NATIONAL RETAIL			12,100.000	581,647	48.070	581,647	444,800		25,410		86,515		86,515		06/23/2020.	
64110L 10 6	NETFLIX INC			21,900.000	13,193,436	602.440	13,193,436	8,019,326				1,351,449		1,351,449		10/19/2020.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT			435,200.000	4,660,992	10.710	4,660,992	2,373,537	108,800	369,920		335,104		335,104		03/25/2020.	
651229 10 6	NEWELL BRANDS INC			9,971.000	217,767	21.840	217,767	161,845		9,173		6,082		6,082		04/18/2016.	
65249B 10 9	NEWS CORP A			8,225.000	183,500	22.310	183,500	49,513		1,645		35,697		35,697		07/01/2013.	
65339F 10 1	NEXTERA ENERGY INC			60,000.000	5,601,600	93.360	5,601,600	1,056,749		92,400		972,600		972,600		12/17/2012.	
654106 10 3	NIKE INC CLASS B			103,200.000	17,200,344	166.670	17,200,344	1,762,471		116,616		2,600,640		2,600,640		06/08/2011.	
655844 10 8	NORFOLK SOUTHERN CORP			16,000.000	4,763,360	297.710	4,763,360	922,822		66,560		961,600		961,600		06/08/2011.	
670002 40 1	NOVAVAX INC			3,900.000	557,973	143.070	557,973	759,009				(201,036)		(201,036)		06/28/2021.	
670346 10 5	NUCOR CORP			20,800.000	2,374,320	114.150	2,374,320	450,060	10,400	33,696		1,267,968		1,267,968		09/28/2004.	
67066G 10 4	NVIDIA CORP			105,200.000	30,940,372	294.110	30,940,372	8,848,053		15,200		16,028,492		16,028,492		10/07/2021.	
670837 10 3	OGE ENERGY CORP			7,800.000	299,364	38.380	299,364	144,287		12,617		50,856		50,856		06/24/2010.	
67103H 10 7	O'REILLY AUTOMOT			7,800.000	5,508,594	706.230	5,508,594	298,961				1,978,548		1,978,548		02/05/2010.	
68235P 10 8	ONE GAS INC			1,300.000	100,867	77.590	100,867	14,490		3,016		1,066		1,066		02/03/2014.	
682680 10 3	ONEOK INC			5,200.000	305,552	58.760	305,552	101,852		19,448		105,976		105,976		06/24/2010.	
68389X 10 5	ORACLE CORPORATION			146,500.000	12,776,265	87.210	12,776,265	3,371,478		175,800		3,299,180		3,299,180		06/24/2010.	
68622V 10 6	ORGANON & CO			8,554.000	260,469	30.450	260,469	135,728		4,790		124,741		124,741		06/03/2021.	
690742 10 1	OWENS CORNING INC			6,500.000	588,250	90.500	588,250	205,423		6,760		95,810		95,810		06/24/2010.	
693475 10 5	PNC FINANCIAL SERVICES GROUP I			24,100.000	4,832,532	200.520	4,832,532	1,394,963		115,680		1,241,632		1,241,632		12/17/2012.	
693506 10 7	PPG INDUSTRIES INC			13,400.000	2,310,696	172.440	2,310,696	580,093		30,284		378,148		378,148		03/15/2011.	
69351T 10 6	PPL CORPORATION			35,800.000	1,076,148	30.060	1,076,148	882,993	14,857	59,428		66,588		66,588		06/08/2011.	
701094 10 4	PARKER HANNIFIN CORP			6,000.000	1,908,720	318.120	1,908,720	327,109		23,820		274,260		274,260		02/05/2010.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
70432V 10 2	PAYCOM SOFTWARE INC.			5,200.000	2,158,988	415.190	2,158,988	1,177,435				(192,712)		(192,712)		06/24/2019.	
70450Y 10 3	PAYPAL HOLDINGS INC.			70,800.000	13,351,464	188.580	13,351,464	932,984				(3,229,896)		(3,229,896)		07/20/2015.	
70975L 10 7	PENUMBRA INC.			2,200.000	632,104	287.320	632,104	402,101				247,104		247,104		06/23/2020.	
712704 10 5	PEOPLE'S UNITED FINANCIAL INC.			43,100.000	768,042	17.820	768,042	518,402		31,355		210,759		210,759		06/23/2020.	
717081 10 3	PFIZER INC.			578,878.000	34,182,746	59.050	34,182,746	11,271,560		903,050		12,874,247		12,874,247		12/17/2012.	
718172 10 9	PHILIP MORRIS INTL.			64,000.000	6,080,000	95.000	6,080,000	3,963,914	80,000	310,400		781,440		781,440		06/08/2011.	
718546 10 4	PHILLIPS 66.			9,000.000	652,140	72.460	652,140	280,761		32,580		22,680		22,680		05/01/2012.	
72352L 10 6	PINTEREST INC A.			41,700.000	1,515,795	36.350	1,515,795	1,006,867				(1,232,235)		(1,232,235)		06/23/2020.	
72919P 20 2	PLUG POWER INC.			49,600.000	1,400,208	28.230	1,400,208	1,427,582				(27,374)		(27,374)		12/22/2021.	
74144T 10 8	T ROWE PRICE GROUP INC.			3,100.000	609,584	196.640	609,584	143,863		22,692		140,275		140,275		06/24/2010.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP.			11,100.000	802,863	72.330	802,863	278,910		27,084		252,192		252,192		06/24/2010.	
742718 10 9	PROCTER & GAMBLE CO.			19,500.000	3,189,810	163.580	3,189,810	1,797,354		66,302		476,580		476,580		01/07/2019.	
74340W 10 3	PROLOGIS INC.			4,927.000	829,510	168.360	829,510	222,630		12,416		338,485		338,485		02/04/2020.	
74460D 10 9	PUBLIC STORAGE.			16,700.000	6,255,152	374.560	6,255,152	2,466,337		133,600		2,398,621		2,398,621		06/25/2013.	
747525 10 3	QUALCOMM INC.			33,700.000	6,162,719	182.870	6,162,719	2,316,496		90,653		1,028,861		1,028,861		07/26/2019.	
749685 10 3	RPM INTERNATIONAL INC.			8,900.000	898,900	101.000	898,900	164,428		13,706		90,958		90,958		06/24/2010.	
754730 10 9	RAYMOND JAMES FINANCIAL INC.			9,600.000	963,840	100.400	963,840	171,265		9,984		351,552		351,552		09/22/2021.	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP.			35,488.000	3,054,097	86.060	3,054,097	802,558		71,153		516,350		516,350		04/03/2020.	
758849 10 3	REGENCY CENTERS CORP.			8,400.000	632,940	75.350	632,940	384,843	5,250	19,992		249,984		249,984		06/23/2020.	
7591EP 10 0	REGIONS FINANCIAL CORP.			95,300.000	2,077,540	21.800	2,077,540	655,035	16,201	60,516		541,304		541,304		12/17/2012.	
759509 10 2	RELIANCE STEEL & ALUMINUM.			4,100.000	665,102	162.220	665,102	303,088		11,275		174,127		174,127		10/01/2013.	
759916 10 9	REPLIGEN CORP.			3,900.000	1,032,876	264.840	1,032,876	1,058,579				(25,703)		(25,703)		10/07/2021.	
761152 10 7	RESMED INC.			6,200.000	1,614,976	260.480	1,614,976	191,292		10,044		297,104		297,104		06/24/2010.	
76169C 10 0	REXFORD INDUSTRIAL REALTY IN.			15,000.000	1,216,650	81.110	1,216,650	614,783	3,600	14,025		480,000		480,000		06/23/2020.	
76680R 20 6	RINGCENTRAL INC A.			510.000	95,549	187.350	95,549	82,019				(97,726)		(97,726)		10/30/2019.	
76954A 10 3	RIVIAN AUTOMOTIVE INC A.			1,900.000	197,011	103.690	197,011	181,438				15,573		15,573		12/22/2021.	
770323 10 3	ROBERT HALF INTERNATIONAL INC.			6,800.000	758,336	111.520	758,336	170,268		10,336		333,472		333,472		06/24/2010.	
773903 10 9	ROCKWELL INTERNATIONAL CORP.			14,000.000	4,883,900	348.850	4,883,900	597,705		60,620		1,372,560		1,372,560		06/24/2010.	
77543R 10 2	ROKU INC.			2,100.000	479,220	228.200	479,220	686,689				(207,469)		(207,469)		10/07/2021.	
780287 10 8	ROYAL GOLD INC.			13,200.000	1,388,772	105.210	1,388,772	647,354		15,840		(15,180)		(15,180)		10/01/2013.	
78409V 10 4	S&P GLOBAL INC.			16,100.000	7,598,073	471.930	7,598,073	518,826		49,588		2,305,520		2,305,520		06/24/2010.	
78410G 10 4	SBA COMMUNICATIONS CORP.			14,100.000	5,485,182	389.020	5,485,182	1,124,154		32,712		1,507,149		1,507,149		03/24/2016.	
78440X 80 4	SL GREEN REALTY CORP.			3,395.000	243,422	71.700	243,422	182,983	9,336	17,933		35,380		35,380		01/15/2021.	
78442P 10 6	SLM CORP.			40,300.000	792,701	19.670	792,701	300,445		8,060		293,384		293,384		06/23/2020.	
78486Q 10 1	SVB FINANCIAL GROUP.			3,400.000	2,306,016	678.240	2,306,016	396,253				987,394		987,394		12/23/2014.	
79466L 30 2	SALESFORCE.COM INC.			44,965.000	11,426,955	254.130	11,426,955	7,037,881				1,420,894		1,420,894		03/25/2020.	
803607 10 0	SAREPTA THERAPEUTICS INC.			13,300.000	1,197,665	90.050	1,197,665	1,308,450				(110,785)		(110,785)		10/07/2021.	
808513 10 5	CHARLES SCHWAB CORP.			59,500.000	5,003,950	84.100	5,003,950	2,053,347		42,840		1,848,070		1,848,070		06/23/2020.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
808625 10 7	SCIENCE APPLICATIONS INTE			14.000	1,170	83.590	1,170	375		21		(155)		(155)		09/30/2013.	
816851 10 9	SEMPRA ENERGY			13,500.000	1,785,780	132.280	1,785,780	486,540	14,850	58,658		65,745		65,745		09/28/2004.	
81762P 10 2	SERVICENOW INC			7,000.000	4,543,770	649.110	4,543,770	1,898,154				690,760		690,760		03/25/2020.	
824348 10 6	SHERWIN-WILLIAMS CO			29,400.000	10,353,504	352.160	10,353,504	412,090		64,680		3,151,386		3,151,386		04/01/2021.	
82968B 10 3	SIRIUS XM HOLDINGS INC			257,400.000	1,634,490	6.350	1,634,490	274,929		16,958		(5,148)		(5,148)		06/24/2010.	
83067L 10 9	SKILLZ INC			52,600.000	391,344	7.440	391,344	447,389				(56,045)		(56,045)		12/22/2021.	
83088M 10 2	SKYWORKS SOLUTIONS INC			21,800.000	3,382,052	155.140	3,382,052	446,819		46,216		49,268		49,268		12/17/2012.	
831865 20 9	SMITH AO CORP			9,100.000	781,235	85.850	781,235	432,629		9,646		282,373		282,373		06/23/2020.	
833445 10 9	SNOWFLAKE INC			14,950.000	5,064,313	338.750	5,064,313	4,703,980				360,332		360,332		10/07/2021.	
84265V 10 5	SOUTHERN COPPER CORP			5,255.000	324,286	61.710	324,286	152,555		16,816		(17,920)		(17,920)		06/24/2010.	
848574 10 9	SPIRIT AEROSYSTEMS HOLD-CL A			9,500.000	409,355	43.090	409,355	452,633	95			(43,278)		(43,278)		10/07/2021.	
848637 10 4	SPLUNK INC			12,100.000	1,400,212	115.720	1,400,212	632,705				(655,457)		(655,457)		06/23/2014.	
85208M 10 2	SPROUTS FARMERS MARKET INC			27,300.000	810,264	29.680	810,264	472,992				261,534		261,534		03/25/2020.	
852234 10 3	BLOCK INC			12,500.000	2,018,875	161.510	2,018,875	931,189				(701,625)		(701,625)		06/23/2020.	
855244 10 9	STARBUCKS CORP			43,200.000	5,053,104	116.970	5,053,104	775,902		79,488		431,568		431,568		06/08/2011.	
857477 10 3	STATE STREET CORP			15,700.000	1,460,100	93.000	1,460,100	726,054	8,949	33,441		317,454		317,454		12/17/2012.	
858119 10 0	STEEL DYNAMICS INC			18,900.000	1,173,123	62.070	1,173,123	319,875	4,914	19,467		476,280		476,280		10/01/2013.	
871607 10 7	SYNOPSYS INC			12,200.000	4,495,700	368.500	4,495,700	265,986				1,332,972		1,332,972		06/24/2010.	
87161C 50 1	SYNOVUS FINANCIAL CORP			15,000.000	718,050	47.870	718,050	324,617	4,950	19,800		232,500		232,500		06/23/2020.	
87165B 10 3	SYNCHRONY FINANCIAL			33,557.000	1,556,709	46.390	1,556,709	518,111		29,530		391,946		391,946		11/17/2015.	
872590 10 4	T-MOBILE US INC			23,520.000	2,727,850	115.980	2,727,850	455,811				(443,822)		(443,822)		07/22/2020.	
874054 10 9	TAKE-TWO INTERACTIVE SOFTWRE			4,700.000	835,284	177.720	835,284	676,831				(141,329)		(141,329)		06/23/2020.	
875372 20 3	TANDEM DIABETES CARE INC			7,500.000	1,128,900	150.520	1,128,900	942,291				186,609		186,609		10/07/2021.	
88025U 10 9	10X GENOMICS INC A			300.000	44,688	148.960	44,688	43,720				968		968		12/22/2021.	
88160R 10 1	TESLA INC			43,000.000	45,441,540	1,056.780	45,441,540	1,165,252				15,097,730		15,097,730		06/23/2014.	
882508 10 4	TEXAS INSTRUMENTS INC			23,200.000	4,372,504	188.470	4,372,504	760,679		97,672		564,688		564,688		06/08/2011.	
883203 10 1	TEXTRON INC			39,400.000	3,041,680	77.200	3,041,680	724,938	788	3,152		1,137,478		1,137,478		12/21/2011.	
88339J 10 5	TRADE DESK INC A			49,000.000	4,490,360	91.640	4,490,360	1,146,005				565,460		565,460		06/17/2021.	
883556 10 2	THERMO FISHER SCIENTIFIC INC			11,100.000	7,406,364	667.240	7,406,364	625,441	2,886	11,100		2,236,206		2,236,206		12/17/2012.	
88579Y 10 1	3M CO			40,000.000	7,105,200	177.630	7,105,200	3,713,716		236,800		113,600		113,600		12/17/2012.	
89055F 10 3	TOPBUILD CORP			1,722.000	475,117	275.910	475,117	22,223				158,131		158,131		07/01/2015.	
893641 10 0	TRANSDIGM GROUP INC			1,500.000	954,420	636.280	954,420	515,605				26,145		26,145		03/25/2020.	
89531P 10 5	TREX COMPANY INC			7,400.000	999,222	135.030	999,222	457,866				379,694		379,694		06/23/2020.	
896522 10 9	TRINITY INDUSTRIES INC			22,000.000	664,400	30.200	664,400	233,781		18,480		83,820		83,820		12/21/2011.	
89832Q 10 9	TRUIST FINANCIAL CORP			109,191.000	6,393,133	58.550	6,393,133	2,407,449		203,095		1,159,608		1,159,608		12/09/2019.	
90138F 10 2	TWILIO INC A			8,900.000	2,343,726	263.340	2,343,726	1,334,090				(668,924)		(668,924)		06/23/2020.	
90184L 10 2	TWITTER INC			7,700.000	332,794	43.220	332,794	351,127				(84,161)		(84,161)		10/19/2020.	
90214J 10 1	2U INC			25,600.000	513,792	20.070	513,792	484,372				(510,464)		(510,464)		03/25/2020.	
902494 10 3	TYSON FOODS INC CLASS A			8,900.000	775,724	87.160	775,724	675,486		15,976		202,208		202,208		09/26/2016.	

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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
902681 10 5	UGI CORP.			9,000.000	413,190	45.910	413,190	157,313	3,105	12,150		98,550		98,550		06/24/2010.	
90353T 10 0	UBER TECHNOLOGIES INC.			31,200.000	1,308,216	41.930	1,308,216	993,032				(282,984)		(282,984)		06/23/2020.	
907818 10 8	UNION PACIFIC CORP.			17,200.000	4,333,196	251.930	4,333,196	862,496		73,788		751,812		751,812		06/08/2011.	
910047 10 9	UNITED AIRLINES HLDGS INC.			23,100.000	1,011,318	43.780	1,011,318	379,733				12,243		12,243		10/01/2010.	
911312 10 6	UNITED PARCEL SERVICE INC CLASS B.			2,900.000	621,586	214.340	621,586	175,157		11,832		133,226		133,226		06/24/2010.	
911363 10 9	UNITED RENTALS INC.			10,800.000	3,588,732	332.290	3,588,732	458,415				1,084,104		1,084,104		12/17/2012.	
912008 10 9	US FOODS HOLDING CORP.			37,400.000	1,302,642	34.830	1,302,642	588,900				56,848		56,848		03/25/2020.	
91332U 10 1	UNITY SOFTWARE INC.			4,000.000	571,960	142.990	571,960	448,208				123,752		123,752		06/28/2021.	
91680M 1U 1	UPSTART HOLDINGS INC.			11,800.000	1,785,340	151.300	1,785,340	1,469,551				315,789		315,789		06/28/2021.	
918204 10 8	VF CORPORATION.			10,400.000	761,488	73.220	761,488	183,306		20,488		(126,776)		(126,776)		06/24/2010.	
92047W 10 1	VALVOLINE INC.			31,022.000	1,156,810	37.290	1,156,810	346,859		15,511		438,961		438,961		05/15/2017.	
92214X 10 6	VAREX IMAGING CORP.			5,280.000	166,584	31.550	166,584	63,517				78,514		78,514		01/30/2017.	
92343V 10 4	VERIZON COMMUNICATIONS INC.			48,500.000	2,520,060	51.960	2,520,060	2,321,641		122,341		(329,315)		(329,315)		12/20/2017.	
925550 10 5	VIAVI SOLUTIONS INC.			39,500.000	695,990	17.620	695,990	77,253				104,478		104,478		12/23/2008.	
92556V 10 6	VIATRIS INC.			92,926.000	1,257,289	13.530	1,257,289	949,320		30,666		(484,107)		(484,107)		01/01/2021.	
92719V 10 0	VIMEO INC.			40,073.000	719,711	17.960	719,711	782,949				(63,238)		(63,238)		10/07/2021.	
928881 10 1	VONTIER CORP.			12,580.000	386,583	30.730	386,583	76,820		944		(33,589)		(33,589)		10/09/2020.	
92939U 10 6	WEC ENERGY GROUP INC.			10,000.000	970,700	97.070	970,700	253,686		27,100		50,400		50,400		06/24/2010.	
931142 10 3	WALMART INC.			12,500.000	1,808,625	144.690	1,808,625	1,359,237	6,875	27,375		6,750		6,750		03/25/2020.	
931427 10 8	WALGREENS BOOTS ALLIANCE.			46,100.000	2,404,576	52.160	2,404,576	1,797,191		87,129		566,108		566,108		12/17/2012.	
949746 10 1	WELLS FARGO & CO.			13,100.000	628,538	47.980	628,538	504,201		6,550		124,337		124,337		03/23/2021.	
95040Q 10 4	WELLTOWER INC.			8,700.000	746,199	85.770	746,199	508,747		21,228		184,005		184,005		12/17/2012.	
95058W 10 0	WENDY'S CO/THE.			45,729.000	1,090,637	23.850	1,090,637	165,810		19,663		88,257		88,257		09/30/2008.	
957638 10 9	WESTERN ALLIANCE BANCORP.			11,000.000	1,184,150	107.650	1,184,150	430,367		13,200		524,700		524,700		06/23/2020.	
958102 10 5	WESTERN DIGITAL CORP.			739.000	48,190	65.210	48,190	26,870				7,257		7,257		05/13/2016.	
969457 10 0	WILLIAMS COS INC.			42,500.000	1,106,700	26.040	1,106,700	630,695		69,700		254,575		254,575		03/25/2020.	
977852 10 2	WOLFSPEED INC.			25,300.000	2,827,781	111.770	2,827,781	526,207				148,511		148,511		12/21/2011.	
983793 10 0	XPO LOGISTICS INC.			4,000.000	309,720	77.430	309,720	184,666				32,317		32,317		06/23/2020.	
98389B 10 0	XCEL ENERGY INC.			10,100.000	683,770	67.700	683,770	210,911	4,621	18,204		10,403		10,403		06/24/2010.	
988498 10 1	YUM! BRANDS INC.			25,800.000	3,582,588	138.860	3,582,588	372,516		51,600		781,740		781,740		09/28/2004.	
98850P 10 9	YUM CHINA HOLDINGS INC.			25,800.000	1,285,872	49.840	1,285,872	145,548		12,383		(187,050)		(187,050)		11/01/2016.	
98936J 10 1	ZENDESK INC.			10,800.000	1,126,332	104.290	1,126,332	708,065				(419,364)		(419,364)		03/25/2020.	
98954M 10 1	ZILLOW GROUP INC A.			3,600.000	223,992	62.220	223,992	359,075				(265,392)		(265,392)		10/19/2020.	
98956P 10 2	ZIMMER BIOMET HLDGS INC.			16,300.000	2,070,752	127.040	2,070,752	1,057,495	3,912	15,647		(440,915)		(440,915)		12/17/2012.	
989701 10 7	ZIONS BANCORPORATION.			19,600.000	1,237,936	63.160	1,237,936	256,170		28,223		386,512		386,512		12/15/2009.	
98978V 10 3	ZOETIS INC.			14,175.000	3,459,125	244.030	3,459,125	246,610		14,173		1,113,163		1,113,163		06/21/2013.	
98980G 10 2	ZSCALER INC.			13,900.000	4,466,487	321.330	4,466,487	1,693,052				1,690,518		1,690,518		12/11/2020.	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS A.			3,000.000	551,730	183.910	551,730	551,730				86,887	601,811	(514,924)		06/28/2021.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
76131D 10 3	RESTAURANT BRANDS INTERN		A.	23,087.000	1,400,919	60.680	1,400,919	363,550	12,236	48,713		(9,927)		(9,927)		12/15/2014.	
046353 10 8	ASTRAZENECA PLC		C	5,948.000	346,471	58.250	346,471	74,362		2,617		272,109		272,109		07/22/2021.	
733174 70 0	POPULAR INC		C	8,800.000	721,952	82.040	721,952	340,745	3,960	14,960		226,336		226,336		06/23/2020.	
806857 10 8	SCHLUMBERGER LTD		C	234,754.000	7,030,882	29.950	7,030,882	3,395,599	29,344	117,377		1,906,202		1,906,202		03/25/2020.	
G0176J 10 9	ALLEGION PLC		C	11,466.000	1,518,557	132.440	1,518,557	328,758		16,511		184,144		184,144		12/02/2013.	
G0403H 10 8	AON PLC		C	32,597.000	9,797,354	300.560	9,797,354	1,089,450		64,868		2,910,586		2,910,586		10/04/2010.	
G06242 10 4	ATLASSIAN CORP PLC A		C	800.000	305,032	381.290	305,032	104,495				117,936		117,936		06/24/2019.	
G1151C 10 1	ACCENTURE PLC		C	71,700.000	29,723,235	414.550	29,723,235	2,838,896		258,837		10,994,478		10,994,478		03/15/2011.	
G25839 10 4	COCA COLA EUROPACIFIC PTNRS		C	16,400.000	917,252	55.930	917,252	329,476		26,568		100,040		100,040		05/31/2016.	
G29183 10 3	EATON CORP PLC		C	21,100.000	3,646,502	172.820	3,646,502	1,105,651		64,144		1,111,548		1,111,548		12/17/2012.	
G46188 10 1	HORIZON THERAPEUTICS PLC		C	4,950.000	533,412	107.760	533,412	389,735				171,320		171,320		10/19/2020.	
G47567 10 5	IHS MARKIT LTD		C	6,800.000	903,856	132.920	903,856	504,155		5,440		293,012		293,012		06/23/2020.	
G51502 10 5	JOHNSON CONTROLS INTL PLC		C	10,900.000	886,279	81.310	886,279	380,536	3,706	11,663		378,448		378,448		06/23/2020.	
G5494J 10 3	LINDE PLC		C	25,350.000	8,782,001	346.430	8,782,001	4,170,075		107,484		2,102,022		2,102,022		10/31/2018.	
G5960L 10 3	MEDTRONIC PLC		C	12,000.000	1,241,400	103.450	1,241,400	1,024,933	7,560	29,040		(164,280)		(164,280)		03/25/2020.	
G6095L 10 9	APTIV PLC		C	36,000.000	5,938,200	164.950	5,938,200	1,037,261				1,247,760		1,247,760		12/17/2012.	
G6518L 10 8	NIELSEN HOLDINGS PLC		C	36,200.000	742,462	20.510	742,462	481,985		8,688		(13,032)		(13,032)		03/25/2020.	
G6700G 10 7	NVENT ELECTRIC PLC		C	25,481.000	968,278	38.000	968,278	279,560		17,837		374,826		374,826		05/01/2018.	
G7S00T 10 4	PENTAIR PLC		C	25,481.000	1,860,876	73.030	1,860,876	571,518		20,385		508,091		508,091		10/01/2012.	
H1467J 10 4	CHUBB LTD		C	33,700.000	6,514,546	193.310	6,514,546	1,961,416	26,960	106,492		1,327,443		1,327,443		06/08/2011.	
H2906T 10 9	GARMIN LTD		C	4,200.000	571,913	136.170	571,913	134,316		11,004		69,342		69,342		06/24/2010.	
H8817H 10 0	TRANSOCEAN LTD		C	508,900.000	1,404,563	2.760	1,404,563	723,147				229,005		229,005		03/25/2020.	
L8681T 10 2	SPOTIFY TECHNOLOGY SA		C	6,400.000	1,497,791	234.030	1,497,791	826,496				(516,032)		(516,032)		03/25/2020.	
N14506 10 4	ELASTIC NV		C	11,900.000	1,464,770	123.090	1,464,770	671,724				(274,176)		(274,176)		03/25/2020.	
N2451R 10 5	CUREVAC NV		C	12,200.000	418,581	34.310	418,581	446,759				(28,177)		(28,177)		12/22/2021.	
N72482 12 3	QIAGEN NV		C	12,100.000	672,518	55.580	672,518	483,917				33,033		33,033		03/25/2020.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,740,314,102	XXX	1,740,314,102	423,503,724	1,157,795	21,509,384	0	389,216,549	601,811	388,614,738	0	XXX	XXX
9799999. Total - Common Stock					1,740,314,102	XXX	1,740,314,102	423,503,724	1,157,795	21,509,384	0	389,216,549	601,811	388,614,738	0	XXX	XXX
9899999. Total Common and Preferred Stock					1,791,048,102	XXX	1,797,740,852	474,603,724	2,052,275	23,415,796	0	388,850,549	601,811	388,248,738	0	XXX	XXX

Line Number

1A.

1B.

1C.

1D.

1E.

1F.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0 1B 0 1C 0 1D 0 1E 0 1F 0 1G

2A 0 2B 0 2C 0

3A 0 3B 0 3C 0

4A 0 4B 0 4C 0

5A 0 5B 0 5C 0

6 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 4V 9	US TREASURY NOTE 2.875% 08/15/28		01/05/2021	Barclays Capital		45,306,109	39,070,000	439,538
912828 6B 1	US TREASURY NOTE 2.625% 02/15/29		02/05/2021	Barclays Capital		258,799,175	228,050,000	2,741,245
912828 YB 0	US TREASURY NOTE 1.625% 08/15/29		03/17/2021	Barclays Capital		59,315,332	58,814,000	81,844
91282C AV 3	US TREASURY NOTE 0.875% 11/15/30		02/08/2021	Barclays Capital		58,601,563	60,000,000	99,344
91282C BC 4	US TREASURY NOTE 0.375% 12/31/25		01/19/2021	Various		44,904,688	45,000,000	6,215
91282C BJ 9	US TREASURY NOTE 0.750% 01/31/28		02/24/2021	Various		135,256,250	137,500,000	64,744
91282C BL 4	US TREASURY NOTE 1.125% 02/15/31		05/04/2021	Various		34,463,047	36,000,000	80,304
91282C BM 2	US TREASURY NOTE 0.125% 02/15/24		02/24/2021	Various		139,560,938	140,000,000	4,696
91282C BP 5	US TREASURY NOTE 1.125% 02/29/28		03/19/2021	Various		69,490,430	70,000,000	23,234
91282C BR 1	US TREASURY NOTE 0.250% 03/15/24		04/05/2021	Various		118,278,047	118,600,000	5,451
91282C BS 9	US TREASURY NOTE 1.250% 03/31/28		04/27/2021	Citigroup		39,937,500	40,000,000	38,251
91282C BT 7	US TREASURY NOTE 0.750% 03/31/26		04/16/2021	Various		82,605,941	83,100,000	20,697
91282C BU 4	US TREASURY NOTE 0.125% 03/31/23		04/27/2021	Barclays Capital		69,946,680	70,000,000	6,574
91282C BV 2	US TREASURY NOTE 0.375% 04/15/24		04/19/2021	Barclays Capital		20,014,844	20,000,000	1,025
91282C BW 0	US TREASURY NOTE 0.750% 04/30/26		05/18/2021	Various		99,756,055	100,000,000	30,163
91282C BZ 3	US TREASURY NOTE 1.250% 04/30/28		05/25/2021	Barclays Capital		15,996,563	16,000,000	10,564
91282C CB 5	US TREASURY NOTE 1.625% 05/15/31		08/03/2021	Various		53,450,195	52,000,000	143,645
91282C CC 3	US TREASURY NOTE 0.250% 05/15/24		06/02/2021	Goldman Sachs		47,626,430	47,700,000	6,037
91282C CE 9	US TREASURY NOTE 1.250% 05/31/28		06/25/2021	Barclays Capital		45,191,219	45,200,000	31,270
91282C CF 6	US TREASURY NOTE 0.750% 05/31/26		06/28/2021	Citigroup		12,515,836	12,600,000	7,488
91282C CK 5	US TREASURY NOTE 0.125% 06/30/23		07/27/2021	JP Morgan Securities Inc.		179,710,352	180,000,000	11,277
91282C CN 9	US TREASURY NOTE 0.125% 07/31/23		08/03/2021	Morgan Stanley		134,865,820	135,000,000	1,579
91282C CP 4	US TREASURY NOTE 0.625% 07/31/26		08/17/2021	Citigroup		5,464,551	5,500,000	1,681
91282C CR 0	US TREASURY NOTE 1.000% 07/31/28		08/13/2021	Various		29,768,945	30,000,000	12,636
91282C CS 8	US TREASURY NOTE 1.250% 08/15/31		11/09/2021	Barclays Capital		29,449,805	30,000,000	66,236
91282C CV 1	US TREASURY NOTE 1.125% 08/31/28		09/21/2021	Barclays Capital		4,005,781	4,000,000	2,735
91282C CW 9	US TREASURY NOTE 0.750% 08/31/26		09/24/2021	Citigroup		17,227,359	17,400,000	9,733
91282C CX 7	US TREASURY NOTE 0.375% 09/15/24		09/20/2021	Barclays Capital		24,441,621	24,500,000	1,523
91282C DA 6	US TREASURY NOTE 0.250% 09/30/23		10/12/2021	Various		74,900,391	75,000,000	5,323
91282C DD 0	US TREASURY NOTE 0.375% 10/31/23		11/01/2021	Barclays Capital		59,831,250	60,000,000	1,243
91282C DF 5	US TREASURY NOTE 1.375% 10/31/28		11/22/2021	Various		49,874,609	50,000,000	27,728
91282C DG 3	US TREASURY NOTE 1.125% 10/31/26		11/08/2021	Morgan Stanley		25,050,781	25,000,000	6,992
91282C DL 2	US TREASURY NOTE 1.500% 11/30/28		12/22/2021	Various		95,671,289	95,000,000	78,503
91282C DM 0	US TREASURY NOTE 0.500% 11/30/23		12/07/2021	JP Morgan Securities Inc.		49,835,938	50,000,000	5,495
0599999.	Total - Bonds - U.S. Government					2,231,115,334	2,201,034,000	4,075,013
Bonds - U.S. Special Revenue and Special Assessment								
3137F9 YZ 8	FHMS 2021-K124 X1 IO 0.721% 12/25/30		02/03/2021	Bank of America Corp.		10,993,206		34,871
3137F9 ZA 2	FHMS 2021-K125 X1 IO 0.585% 01/25/31		02/18/2021	Barclays Capital		6,492,726		52,124
3137FX Z5 0	FHMS 2021-K127 X1 IO 0.331% 01/25/31		03/17/2021	Wells Fargo Bank		8,994,736		91,569
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					26,480,668	0	178,564
Bonds - Industrial and Miscellaneous								
00914A AL 6	AIR LEASE CORP 0.700% 02/15/24		01/19/2021	Citigroup		9,933,600	10,000,000	
023608 AH 5	AMEREN CORPORATION 2.500% 09/15/24		12/08/2021	MarketAxess		1,025,480	1,000,000	5,903
023608 AL 6	AMEREN CORPORATION 1.950% 03/15/27		11/15/2021	Morgan Stanley		7,498,575	7,500,000	
03066J AB 9	AMCAR 2021-3 A2 0.410% 02/18/25		11/09/2021	Citigroup		21,499,678	21,500,000	
03073E AS 4	AMERISOURCEBERGEN CORP		07/19/2021	Various		44,489,766	44,453,000	44,205

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
04016G BF 4	ARES 2016-40A A3RR 0.000% 01/15/29		11/10/2021	Goldman Sachs		14,500,000	14,500,000	
04636N AA 1	ASTRAZENECA FINANCE LLC		05/25/2021	JP Morgan Securities Inc.		9,987,400	10,000,000	
05359A AG 8	AVMT 2018-AVM C 4.112% 07/05/40		11/01/2021	Goldman Sachs		10,598,438	10,000,000	2,285
05369A AH 4	AVIATION CAPITAL GROUP		02/16/2021	Morgan Stanley		6,819,120	6,000,000	57,750
05369A AK 7	AVIATION CAPITAL GROUP		02/22/2021	Mizuho Securities		3,963,800	4,000,000	8,450
05524U AA 7	BAMLL 2012-PARK A 2.959% 12/10/30		08/18/2021	Bank of America Corp.		7,486,511	7,282,000	11,372
05525B AL 4	BAMLL 2013-WBRK D 3.534% 03/10/37		11/16/2021	Various		2,611,458	2,844,000	5,373
05551J AA 8	BAMLL 2020-BOC A 2.627% 01/15/32		12/14/2021	Bank of America Corp.		946,391	925,000	1,012
055522 AA 4	BLOX 2021-BLOX A 0.860% 09/15/26		08/18/2021	Goldman Sachs		56,050,000	56,050,000	
056057 AG 7	BX TRUST 2018-BIOA B 0.981% 03/15/37		12/14/2021	JP Morgan Securities Inc.		8,787,833	8,793,329	240
05606F AN 3	BX TRUST 2019-OC11 E 4.075% 12/09/41		06/22/2021	Various		25,916,649	25,312,000	35,061
056083 AG 3	BXP 2017-GM B 3.425% 06/13/39		10/26/2021	Bank of America Corp.		1,256,977	1,180,000	3,132
056083 AL 2	BXP 2017-GM D 3.425% 06/13/39		08/30/2021	Various		5,285,840	5,000,000	5,653
05608K AJ 9	BX TRUST 2021-VINO E 2.062% 05/15/38		05/03/2021	Wells Fargo Bank		60,861,115	61,000,000	
05608R AJ 4	BX TRUST 2021-ARIA D 2.005% 10/15/36		10/13/2021	JP Morgan Securities Inc.		68,655,000	69,000,000	
05609J AA 0	BXHPP 2021-FILM A 0.760% 08/15/36		08/17/2021	Barclays Capital		15,338,000	15,338,000	
05609R AG 9	BX TRUST 2021-BXMF B 1.132% 10/15/26		10/28/2021	Bank of America Corp.		32,668,155	33,000,000	
05682Q AU 0	BCC 2017-1A BR 1.632% 07/20/30		05/06/2021	Citigroup		15,000,000	15,000,000	
071813 CJ 6	BAXTER INTERNATIONAL INC		11/16/2021	JP Morgan Securities Inc.		9,999,800	10,000,000	
08179H AE 0	BSP 2017-12A A1R 1.074% 10/15/30		10/04/2021	Societe Generale		15,000,000	15,000,000	
08180E BL 7	BSP 2013-IIIA A2R2 1.782% 07/20/29		04/20/2021	Natixis Securities Americas LL		30,000,000	30,000,000	13,255
085770 AB 1	BERRY GLOBAL ESCROW CORP		06/24/2021	Various		15,870,056	14,985,000	376,383
094234 AA 9	BLOOMIN' BRANDS INC/OSI		04/13/2021	Various		34,954,438	34,550,000	
12433X AG 4	BX TRUST 2020-VIVA D 3.549% 03/09/44		07/09/2021	Various		55,735,119	54,790,000	53,788
12433X AJ 8	BX TRUST 2020-VIVA E 3.549% 03/11/44		06/30/2021	Various		50,880,338	52,245,585	90,753
12477B AG 9	CAMB 2021-CX2 C 2.771% 11/10/46		10/22/2021	Deutsche Bank		58,984,663	60,000,000	36,947
12482H AN 4	CAMB 2019-LIFE E 2.260% 12/15/37		12/20/2021	JP Morgan Securities Inc.		5,242,000	5,242,000	2,304
12513G BG 3	CDW LLC/CDW FINANCE 2.670% 12/01/26		11/23/2021	JP Morgan Securities Inc.		30,000,000	30,000,000	
12530B AA 7	CFMT 2021-HB7 A 1.151% 10/27/31		10/22/2021	Barclays Capital		15,732,672	15,732,692	
125354 AA 8	CGRBS 2013-VN05 A 3.369% 03/13/35		12/06/2021	Various		11,104,405	10,845,000	9,176
125354 AJ 9	CGRBS 2013-VN05 D 3.584% 03/13/35		04/22/2021	Credit Suisse		10,447,266	10,000,000	24,889
12549B AY 4	CIFC 2013-2A A1L2 1.134% 10/18/30		04/13/2021	JP Morgan Securities Inc.		30,000,000	30,000,000	
12549B BA 5	CIFC 2013-2A A2L2 1.634% 10/18/30		04/13/2021	JP Morgan Securities Inc.		10,000,000	10,000,000	
12550Y AQ 7	CIFC 2017-2A BR 1.634% 04/20/30		05/05/2021	Morgan Stanley		50,000,000	50,000,000	
125523 AF 7	CIGNA CORP 3.750% 07/15/23		11/22/2021	JP Morgan Securities Inc.		10,663,321	10,198,000	137,036
12592T AA 3	COMM 2015-3BP A 3.178% 02/10/35		04/20/2021	Citigroup		1,193,369	1,120,000	2,076
12598E AF 9	COMM 2020-SBX C 2.056% 01/10/38		11/15/2021	Bank of America Corp.		835,656	850,000	777
12625C AA 1	COMM 2013-WWP A1 2.499% 03/10/31		12/07/2021	Morgan Stanley		7,980,910	7,886,032	4,379
12625C AL 7	COMM 2013-WWP C 3.544% 03/10/31		07/21/2021	Bank of America Corp.		1,044,375	1,000,000	2,166
12625C AN 3	COMM 2013-WWP D 3.898% 03/10/31		07/21/2021	Bank of America Corp.		8,477,747	8,020,000	17,037
12654Y AJ 8	CPTS 2019-CPT D 2.997% 11/13/39		11/16/2021	Various		64,722,622	62,427,000	39,219
13876G AJ 7	CANYC 2017-1A AR 1.112% 07/15/30		08/03/2021	JP Morgan Securities Inc.		35,000,000	35,000,000	
14987B AE 3	CC HOLDINGS GS V LLC/CRO		12/14/2021	Suntrust Robinson Humphrey		802,073	774,000	5,048
15189W AM 2	CENTERPOINT ENERGY RES		02/26/2021	Mitsubishi Securities		14,985,450	15,000,000	
165183 CJ 1	CFII 2020-1A A1 0.870% 08/16/32		05/12/2021	Mitsubishi Securities		884,744	879,761	617
172967 MX 6	CITIGROUP INC 0.981% 05/01/25		04/27/2021	Citigroup		10,000,000	10,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
22822V AB 7	CROWN CASTLE INTL CORP		11/15/2021	US Bank		2,998,365	2,720,000	30,932
23305J AJ 1	DBUBS 2017-BRBK D 3.530% 10/10/34		06/03/2021	Bank of America Corp.		210,125	200,000	118
233262 AA 2	DLLAD 2021-1A A1 0.158% 08/22/22		07/20/2021	JP Morgan Securities Inc.		4,298,202	4,298,202	
23918K AS 7	DAVITA HEALTHCARE PARTNERS INC		03/10/2021	Various		31,558,750	31,000,000	373,854
25267T AN 1	SHINE 2021-1A A 2.305% 11/20/51		11/10/2021	Barclays Capital		52,000,000	52,000,000	
25755T AL 4	DPABS 2019-1A A2 3.668% 10/25/49		05/05/2021	Barclays Capital		93,731	88,425	108
25755T AP 5	DPABS 2021-1A A2II 3.151% 04/25/51		04/08/2021	Guggenheim Securities LLC		29,850,000	29,850,000	
262104 AB 8	DRIVE 2021-2 A2 0.360% 05/15/24		08/17/2021	Citigroup		17,480,141	17,480,925	
262108 AB 9	DRIVE 2021-1 A2 0.360% 12/15/23		04/13/2021	JP Morgan Securities Inc.		5,650,057	5,650,200	
26245E AJ 8	DRSLF 2017-47A A1R 1.104% 04/15/28		04/15/2021	Goldman Sachs		20,000,000	20,000,000	
26245E AL 3	DRSLF 2017-47A A2R 1.394% 04/15/28		04/15/2021	Goldman Sachs		33,000,000	33,000,000	
29374E AB 2	EFF 2021-1 A2 0.440% 12/21/26		02/17/2021	Mizuho Securities		18,776,187	18,777,120	
29429M AA 1	CGCMT 2019-SMRT A 4.149% 01/10/24		12/08/2021	Morgan Stanley		52,013,722	49,493,025	47,966
30165J AB 2	EART 2021-4A A2 0.400% 04/15/24		11/10/2021	Citigroup		47,147,789	47,150,000	
31620M BS 4	FIDELITY NATIONAL INFORM		02/23/2021	JP Morgan Securities Inc.		6,959,610	7,000,000	
341081 FK 8	FLORIDA POWER & LIGHT CO		11/15/2021	Morgan Stanley		3,968,912	3,791,000	56,812
35564K ED 7	STACR 2021-DNA3 M1 0.800% 10/25/33		04/19/2021	Nomura Securities Intl.		17,558,027	17,558,027	
361841 AK 5	GLP CAPITAL LP / FIN II		01/07/2021	Citigroup		5,446,162	4,610,000	29,453
38141G ZE 7	GOLDMAN SACHS GROUP 1.217% 12/06/23		12/01/2021	Goldman Sachs		10,000,000	10,000,000	
40438P AD 4	HPEFS 2020-2A B 1.200% 07/22/30		11/17/2021	Mitsubishi Securities		12,402,289	12,331,000	11,920
44421L AA 0	HY 2016-10HY A 2.835% 08/10/38		12/21/2021	Goldman Sachs		15,598,242	15,000,000	25,988
44421M AE 0	HY 2019-55HY B 2.943% 12/10/41		11/02/2021	Wells Fargo Bank		4,438,426	4,269,000	1,047
444859 BP 6	HUMANA INC 0.650% 08/03/23		07/29/2021	JP Morgan Securities Inc.		9,993,300	10,000,000	
46591H BR 0	CACLN 2021-1 B 0.875% 09/25/28		03/16/2021	JP Morgan Securities Inc.		14,743,667	14,743,667	
46592F AE 3	JPMCC 2021-2NU B 2.076% 01/05/40		01/13/2021	JP Morgan Securities Inc.		15,432,142	15,000,000	24,226
46652B BJ 7	JPMCC 2020-NNN DFX 3.620% 01/16/37		05/26/2021	JP Morgan Securities Inc.		5,707,603	5,565,000	10,072
46652W AG 8	JPMCC 2021-410T C 2.576% 03/05/42		02/25/2021	JP Morgan Securities Inc.		128,379,962	126,000,000	102,496
48128U 2M 0	CACLN 2021-2 B 0.889% 12/26/28		07/13/2021	JP Morgan Securities Inc.		21,499,669	21,499,669	
49271V AL 4	KEURIG DR PEPPER INC 0.750% 03/15/24		03/01/2021	Bank of America Corp.		19,999,400	20,000,000	
50184K BL 1	LCM 13A AR3 0.000% 07/19/27		11/29/2021	Goldman Sachs		30,000,000	30,000,000	
50212Y AF 1	LPL HOLDINGS INC 4.375% 05/15/31		05/21/2021	Various		30,662,500	30,600,000	6,295
53218C AL 4	LIFE 2021-BMR F 2.460% 03/15/36		12/20/2021	Various		54,264,931	54,263,000	48
55293B AD 7	MHP 2021-STOR B 1.010% 07/15/38		12/30/2021	Various		11,357,875	11,360,000	725
55303X AB 1	MGM GROWTH/MGM FINANCE		03/02/2021	Morgan Stanley		7,037,000	6,600,000	28,475
56578J AL 6	MCLO 2017-10A A1AR 0.000% 11/15/29		12/07/2021	Deutsche Bank		35,000,000	35,000,000	
573874 AL 8	MARVELL TECHNOLOGY INC		05/04/2021	Citigroup		14,863,380	14,000,000	
61763X BM 7	MSBAM 2014-C18 300D 5.279% 08/15/31		04/30/2021	Bank of America Corp.		10,588,281	10,000,000	14,664
62432L AL 5	MVEW 2017-2A AR 1.144% 01/16/31		07/29/2021	Mizuho Securities		35,000,000	35,000,000	
626738 AF 5	MURPHY OIL USA INC 3.750% 02/15/31		07/07/2021	Various		22,609,997	22,769,000	200,516
64131Q AJ 9	NEUB 2017-26A AR 1.065% 10/18/30		10/22/2021	Wells Fargo Bank		22,925,000	22,925,000	
65339K BX 7	NEXTERA ENERGY CAPITAL		10/27/2021	SMBC Nikko Securities Inc.		15,000,000	15,000,000	
671026 AA 0	OSD 2021-23A A 0.000% 04/17/31		12/01/2021	Credit Suisse		19,990,000	20,000,000	
67571A AA 3	OCTL 2021-1A A 0.930% 03/22/27		04/27/2021	Credit Suisse		14,150,208	14,151,511	
67590E BJ 2	OCT15 2013-1A BRR 1.625% 07/19/30		07/20/2021	BNP Paribas Securities Corp.		11,000,000	11,000,000	5,181
682413 AC 3	ONP 2021-PARK B 1.060% 03/15/36		02/10/2021	Deutsche Bank		33,000,000	33,000,000	
68241F AB 8	OLCMT 2004-C3 A2 5.724% 10/15/30		04/30/2021	Goldman Sachs		5,585,938	5,000,000	18,285

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68241F AC 6	OLCMT 2004-C3 B 5.724% 10/15/30		04/30/2021	Goldman Sachs		7,261,719	6,500,000	23,771
68241F AD 4	OLCMT 2004-C3 C 5.724% 10/15/30		04/30/2021	Goldman Sachs		7,261,719	6,500,000	23,771
68241F AE 2	OLCMT 2004-C3 D 5.724% 10/15/30		04/30/2021	Goldman Sachs		2,792,969	2,500,000	9,143
68245H AJ 3	OMPT 2017-1MKT E 4.142% 02/10/32		04/20/2021	Morgan Stanley		663,203	653,000	1,578
74368C BB 9	PROTECTIVE LIFE GLOBAL		04/05/2021	Citigroup		7,500,000	7,500,000	
74969T AA 8	RBIT 2021-HB1 A 1.259% 11/25/31		11/17/2021	Nomura Securities Intl.		33,187,283	33,187,326	
75951A AQ 1	RELIANCE STAND LIFE II		09/21/2021	Wells Fargo Bank		5,000,000	5,000,000	
783897 AB 7	SCFET 2021-1A A2 0.420% 08/20/26		09/23/2021	Mitsubishi Securities		3,985,555	3,986,178	325
78403D AM 2	SBA TOWER TRUST 3.448% 03/15/23		04/29/2021	Barclays Capital		10,535,100	10,000,000	17,239
78449R AN 5	SLG 2021-OVA F 2.851% 07/15/41		06/29/2021	Various		71,868,397	78,500,000	130,216
80285V AD 1	SDART 2021-4 B 0.880% 06/15/26		10/19/2021	Citigroup		27,996,884	28,000,000	
80286N AB 2	SDART 2021-1 A2A 0.290% 11/15/23		02/09/2021	JP Morgan Securities Inc.		3,045,331	3,045,412	
80287E AB 1	SDART 2021-3 A2 0.290% 05/15/24		07/14/2021	Barclays Capital		13,430,323	13,431,179	
817826 AA 8	7-ELEVEN INC 0.625% 02/10/23		01/27/2021	SMBC Nikko Securities Inc.		24,979,250	25,000,000	
85208N AD 2	SPRINT SPECTRUM / SPEC I		12/20/2021	Various		18,576,553	17,676,750	84,795
85236W CE 4	SREIT 2021-MFP2 A 0.922% 11/15/36		11/24/2021	Citigroup		67,721,540	67,980,000	
863162 AA 1	STRAS 2021-1A A 0.000% 12/29/29		11/15/2021	Citigroup		35,000,000	35,000,000	
879360 AA 3	TELEDYNE TECHNOLOGIES IN		03/08/2021	Bank of America Corp.		19,994,000	20,000,000	
88161K AA 3	TESLA 2021-B A1 0.120% 09/20/22		09/14/2021	Barclays Capital		3,068,913	3,068,913	
92558E AJ 1	VIBR 2017-6A AR 1.164% 06/20/29		05/17/2021	Citigroup		19,639,698	19,639,698	65,376
92564R AA 3	VICI PROPERTIES / NOTE		01/22/2021	Morgan Stanley		3,116,250	3,000,000	19,478
92868K AB 9	VALET 2021-1 A2 0.490% 10/21/24		12/07/2021	Wells Fargo Bank		23,998,003	24,000,000	
92916M AG 6	VOYA 2017-1A A2R 1.634% 04/17/30		04/30/2021	Natixis Securities Americas LL		30,000,000	30,000,000	
96042P AD 4	WLAKE 2020-2A B 1.320% 07/15/25		11/18/2021	Bank of America Corp.		20,204,393	20,107,000	5,160
96043J AE 5	WLAKE 2021-3A A3 0.950% 06/16/25		11/10/2021	Wells Fargo Bank		44,999,217	45,000,000	
96328D BX 1	WHLS 2021-1A A 0.384% 08/20/29		04/26/2021	Wells Fargo Bank		27,206,573	27,206,573	
97314C AC 4	WINDR 2013-2A BR2 1.703% 10/18/30		07/20/2021	BNP Paribas Securities Corp.		10,000,000	10,000,000	1,926
983130 AX 3	WYNN LAS VEGAS LLC/CORP		02/03/2021	Various		15,462,033	15,157,000	167,776
98956P AV 4	ZIMMER BIOMET HLDGS INC		11/15/2021	Barclays Capital		12,496,750	12,500,000	
13645R BD 5	CANADIAN PACIFIC RR CO	A	11/17/2021	Goldman Sachs		4,993,400	5,000,000	
00774M AS 4	AERCAP IRELAND CAP/GLOBA	D	01/29/2021	Various		24,697,600	25,000,000	9,235
47216F AA 5	JAZZ SECURITIES DAC 4.375% 01/15/29	D	04/23/2021	Bank of America Corp.		15,368,750	15,000,000	
78081B AG 8	ROYALTY PHARMA PLC 0.750% 09/02/23	D	11/22/2021	Various		12,974,835	13,035,000	22,268
82620K AV 5	SIEMENS FINANCIERINGSMAT	D	03/02/2021	JP Morgan Securities Inc.		24,986,500	25,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						2,655,973,141	2,643,140,199	2,567,524
8399997. Total - Bonds - Part 3						4,913,569,143	4,844,174,199	6,821,101
8399998. Total - Bonds - Summary Item from Part 5						1,831,915,068	1,821,678,745	1,404,811
8399999. Total - Bonds						6,745,484,211	6,665,852,944	8,225,912
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
902613 AD 0	UBS GROUP AG	D	02/01/2021	UBS Financial Services	30,000,000.000	30,000,000		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						30,000,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						30,000,000	XXX	0
8999999. Total - Preferred Stocks						30,000,000	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
007903 10 7	ADVANCED MICRO DEVICES		10/07/2021	State Street Bank	31,100.000	3,254,211	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP INC		10/07/2021	State Street Bank	48,800.000	1,015,430	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
032654 10 5	ANALOG DEVICES INC		08/27/2021	Tax Free Exchange	8,379.000	231,163	XXX	
15687V 10 9	CERTARA INC		10/07/2021	State Street Bank	38,200.000	1,330,216	XXX	
15961R 10 5	CHARGEPOINT HOLDINGS INC		12/22/2021	State Street Bank	57,500.000	1,068,712	XXX	
200525 10 3	COMMERCE BANCSHARES INC		01/14/2021	State Street Bank	1.000	25	XXX	
25179M 10 3	DEVON ENERGY CORPORATION		01/07/2021	Tax Free Exchange	122,203.000	774,859	XXX	
29355A 10 7	ENPHASE ENERGY INC		06/28/2021	State Street Bank	14,400.000	2,551,437	XXX	
336433 10 7	FIRST SOLAR INC		03/23/2021	State Street Bank	6,200.000	502,028	XXX	
338307 10 1	FIVE9 INC		10/07/2021	State Street Bank	10,100.000	1,518,675	XXX	
36262G 10 1	GXO LOGISTICS INC		08/02/2021	Spin Off	4,000.000	132,738	XXX	
36467W 10 9	GAMESTOP CORP-CLASS A		06/28/2021	State Street Bank	5,300.000	1,126,547	XXX	
368736 10 4	GENERAC HOLDINGS INC		10/07/2021	State Street Bank	5,800.000	2,403,031	XXX	
369604 30 1	GENERAL ELECTRIC CO		03/23/2021	State Street Bank	31,462.000	3,231,978	XXX	
446150 10 4	HUNTINGTON BANCSHARES INC		06/10/2021	Tax Free Exchange	33,631.000	341,927	XXX	
459506 10 1	INTL FLAVORS & FRAGRANCE		02/04/2021	Tax Free Exchange	2,623.000	156,382	XXX	
52567D 10 7	LEMONADE INC		12/22/2021	State Street Bank	13,800.000	620,776	XXX	
530307 30 5	LIBERTY BROADBAND C		01/13/2021	State Street Bank	1.000	21	XXX	
550241 10 3	LUMEN TECHNOLOGIES INC		03/23/2021	State Street Bank	28,600.000	397,008	XXX	
55087P 10 4	LYFT INC A		10/07/2021	State Street Bank	17,400.000	957,482	XXX	
56600D 10 7	MARAVAI LIFESCIENCES HLDGS		06/28/2021	State Street Bank	49,500.000	2,140,281	XXX	
573874 10 4	MARVELL TECHNOLOGY INC		04/21/2021	Tax Free Exchange	22,000.000	482,555	XXX	
579063 10 8	MCAFEE CORP A		10/07/2021	State Street Bank	20,600.000	455,713	XXX	
60770K 10 7	MODERNA INC		06/28/2021	State Street Bank	5,300.000	1,181,937	XXX	
617446 44 8	MORGAN STANLEY		03/01/2021	State Street Bank	22,982.000	914,063	XXX	
670002 40 1	NOVAVAX INC		06/28/2021	State Street Bank	3,900.000	759,009	XXX	
67066G 10 4	NVIDIA CORP		10/07/2021	State Street Bank	6,000.000	3,997,900	XXX	
68622V 10 6	ORGANON & CO		06/03/2021	Spin Off	8,554.000	135,728	XXX	
72919P 20 2	PLUG POWER INC		12/22/2021	State Street Bank	49,600.000	1,427,582	XXX	
759916 10 9	REPLIGEN CORP		10/07/2021	State Street Bank	3,900.000	1,058,579	XXX	
76954A 10 3	RIVIAN AUTOMOTIVE INC A		12/22/2021	State Street Bank	1,900.000	181,438	XXX	
77543R 10 2	ROKU INC		10/07/2021	State Street Bank	2,100.000	686,689	XXX	
78440X 80 4	SL GREEN REALTY CORP		01/15/2021	State Street Bank	92.000	5,506	XXX	
803607 10 0	SAREPTA THERAPEUTICS INC		10/07/2021	State Street Bank	13,300.000	1,308,450	XXX	
83067L 10 9	SKILLZ INC		12/22/2021	State Street Bank	52,600.000	447,389	XXX	
833445 10 9	SNOWFLAKE INC		10/07/2021	State Street Bank	14,950.000	4,703,980	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HOLD-CL A		10/07/2021	State Street Bank	9,500.000	452,633	XXX	
875372 20 3	TANDEM DIABETES CARE INC		10/07/2021	State Street Bank	7,500.000	942,291	XXX	
88025U 10 9	10X GENOMICS INC A		12/22/2021	State Street Bank	300.000	43,720	XXX	
91332U 10 1	UNITY SOFTWARE INC		06/28/2021	State Street Bank	4,000.000	448,208	XXX	
91680M 1U 1	UPSTART HOLDINGS INC		06/28/2021	State Street Bank	11,800.000	1,469,551	XXX	
92556V 10 6	VIATRIS INC		01/01/2021	State Street Bank	2.000		XXX	
92719V 10 0	VIMEO INC		10/07/2021	State Street Bank	25,300.000	738,522	XXX	
92719V 10 0	VIMEO INC		05/25/2021	Spin Off	14,773.000	44,426	XXX	
949746 10 1	WELLS FARGO & CO		03/23/2021	State Street Bank	13,100.000	504,201	XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS A		06/28/2021	State Street Bank	1,400.000	526,942	XXX	
046353 10 8	ASTRAZENECA PLC	C	07/22/2021	State Street Bank	5,948.000	74,362	XXX	
N2451R 10 5	CUREVAC NV	C	12/22/2021	State Street Bank	12,200.000	446,759	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						47,193,060	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9799997.	Total - Common Stocks - Part 3					47,193,060	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					13,526,212	XXX	
9799999.	Total - Common Stocks					60,719,272	XXX	0
9899999.	Total - Preferred and Common Stocks					90,719,272	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					6,836,203,483	XXX	8,225,912

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 5W 6	US TREASURY TIPS 0.875% 01/15/29		01/22/2021.	Barclays Capital		60,678,778	50,000,000	49,644,435	51,335,108	(1,640,764)	1,734		(1,639,030)		49,696,078		10,982,700	10,982,700	237,977	01/15/2029.
912828 6F 2	US TREASURY NOTE 2.500% 02/28/26		06/10/2021.	Barclays Capital		14,423,227	13,300,000	13,410,168	13,383,814		(6,805)		(6,805)		13,377,009		1,046,218	1,046,218	259,314	02/28/2026.
912828 7D 6	US TREASURY TIPS 0.250% 07/15/29		03/17/2021.	Barclays Capital		56,136,850	50,000,000	51,191,611	51,940,547	(916,394)	(25,097)		(941,491)		50,999,056		5,137,794	5,137,794	85,456	07/15/2029.
912828 7F 1	US TREASURY NOTE 1.750% 07/31/21		07/31/2021.	Maturity		15,000,000	15,000,000	15,057,422	15,018,429		(18,429)		(18,429)		15,000,000			0	262,500	07/31/2021.
912828 X4 7	US TREASURY NOTE 1.875% 04/30/22		11/08/2021.	Barclays Capital		20,171,875	20,000,000	20,068,363	20,018,984		(12,153)		(12,153)		20,006,830		165,045	165,045	384,323	04/30/2022.
912828 Y2 0	US TREASURY NOTE 2.625% 07/15/21		06/29/2021.	Citigroup		5,005,664	5,000,000	4,993,750	4,998,789		1,052		1,052		4,999,841		5,823	5,823	125,811	07/15/2021.
912828 Y2 0	US TREASURY NOTE 2.625% 07/15/21		07/15/2021.	Maturity		10,000,000	10,000,000	9,987,500	9,997,579		2,421		2,421		10,000,000			0	262,500	07/15/2021.
912828 Y3 8	US TREASURY TIPS 0.750% 07/15/28		01/05/2021.	Barclays Capital		120,715,745	100,000,000	99,325,866	102,666,761	(3,082,010)	1,822		(3,080,188)		99,586,574		21,129,171	21,129,171	369,936	07/15/2028.
912828 YW 4	US TREASURY NOTE 1.625% 12/15/22		10/14/2021.	Citigroup		54,106,063	53,200,000	53,276,477	53,251,251		(20,746)		(20,746)		53,230,505		875,558	875,558	720,417	12/15/2022.
912828 ZD 5	US TREASURY NOTE 0.500% 03/15/23		12/14/2021.	Citigroup		20,018,750	20,000,000	20,036,719	20,027,030		(11,675)		(11,675)		20,015,355		3,395	3,395	125,138	03/15/2023.
91282C AE 1	US TREASURY NOTE 0.625% 08/15/30		01/15/2021.	Barclays Capital		43,140,234	45,000,000	44,097,070	44,110,335		4,360		4,360		44,114,695		(974,461)	(974,461)	119,990	08/15/2030.
91282C AG 6	US TREASURY NOTE 0.125% 08/31/22		11/09/2021.	Goldman Sachs		13,600,000	13,600,000	13,598,406	13,598,643		699		699		13,599,342		658	658	20,334	08/31/2022.
91282C AR 2	US TREASURY NOTE 0.125% 10/31/22		11/03/2021.	Barclays Capital		49,970,703	50,000,000	49,962,305	49,964,509		16,286		16,286		49,980,795		(10,092)	(10,092)	63,191	10/31/2022.
91282C AT 8	US TREASURY NOTE 0.250% 10/31/25		01/19/2021.	Morgan Stanley		19,832,031	20,000,000	19,871,094	19,873,739		1,359		1,359		19,875,098		(43,067)	(43,067)	11,188	10/31/2025.
91282C AU 5	US TREASURY NOTE 0.500% 10/31/27		02/25/2021.	Barclays Capital		77,093,750	80,000,000	79,337,109	79,347,123		14,483		14,483		79,361,606		(2,267,856)	(2,267,856)	130,387	10/31/2027.
91282C AV 3	US TREASURY NOTE 0.875% 11/15/30		01/15/2021.	Goldman Sachs		97,921,875	100,000,000	99,737,500	99,739,036		1,213		1,213		99,740,249		(1,818,374)	(1,818,374)	157,113	11/15/2030.
91282C AX 9	US TREASURY NOTE 0.125% 11/30/22		11/22/2021.	Various		128,931,328	129,000,000	128,921,523	128,924,829		33,326		33,326		128,958,155		(26,827)	(26,827)	150,174	11/30/2022.
91282C AY 7	US TREASURY NOTE 0.625% 11/30/27		01/15/2021.	Goldman Sachs		44,546,484	45,000,000	45,001,953	45,001,651		(24)		(24)		45,001,628		(455,143)	(455,143)	38,633	11/30/2027.
91282C AZ 4	US TREASURY NOTE 0.375% 11/30/25		01/15/2021.	Various		124,588,672	125,000,000	124,850,195	124,852,231		1,009		1,009		124,853,240		(264,568)	(264,568)	60,680	11/30/2025.
91282C BA 8	US TREASURY NOTE 0.125% 12/15/23		01/15/2021.	Goldman Sachs		14,964,844	15,000,000	14,980,664	14,980,735		321		321		14,981,057		(16,213)	(16,213)	1,803	12/15/2023.
91282C BC 4	US TREASURY NOTE 0.375% 12/31/25		02/23/2021.	Various		24,799,414	25,000,000	24,999,023	24,999,024		19		19		24,999,043		(199,628)	(199,628)	13,622	12/31/2025.
0599999.	Total - Bonds - U.S. Government					1,015,646,287	984,100,000	982,349,153	988,030,147	(5,639,168)	(14,825)	0	(5,653,993)	0	982,376,156	0	33,270,133	33,270,133	3,600,487	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
03444R AB 4	ANDREW W MELLON FDN 0.947% 08/01/27		02/03/2021.	Wells Fargo Bank		6,735,620	6,750,000	6,750,000	6,750,000				0		6,750,000		(14,380)	(14,380)	32,290	08/01/2027.
15976R AC 2	CHARLES CITY VA CNTY ECON DEV		02/02/2021.	Barclays Capital		11,252,595	10,000,000	10,000,000	10,000,000				0		10,000,000		1,252,595	1,252,595	73,672	02/01/2029.
167593 RE 4	CHICAGO IL O'HARE INTERNATIONA		02/09/2021.	Bank of America Corp		11,776,900	10,000,000	10,882,600	10,748,540		(19,933)		(19,933)		10,728,607		1,048,293	1,048,293	305,556	01/01/2028.
20775C KX 1	CONN ST FIN AUTH HSG MTG		05/15/2021.	Maturity		685,000	685,000	685,000	685,000				0		685,000			0	5,309	05/15/2021.
235036 4K 3	DALLAS-FORT WORTH TX 2.039% 11/01/24		06/02/2021.	Morgan Stanley		8,347,440	8,000,000	8,000,000	8,000,000				0		8,000,000		347,440	347,440	96,513	11/01/2024.
235036 4L 1	DALLAS-FORT WORTH TX 2.156% 11/01/25		06/07/2021.	Morgan Stanley		3,400,794	3,235,000	3,214,490	3,218,083		1,468		1,468		3,219,551		181,242	181,242	42,235	11/01/2025.
3137AJ MG 6	FHMS 2011-K016 X1 IO 1.398% 10/25/21		10/01/2021.	Paydown				10,656,745	666,886		(666,886)		(666,886)					0	909,910	10/25/2021.
3137B2 HP 8	FHMS 2013-K028 X1 IO 0.218% 02/25/23		12/01/2021.	Paydown				113,457	37,292		(37,292)		(37,292)					0	15,307	02/25/2023.
3137BA HB 1	FHMS 2014-K715 X1 IO 1.160% 01/25/21		01/01/2021.	Paydown				1,747,366					0					0	26,206	01/25/2021.
3137BF DR 9	FHMS 2014-K717 X1 IO 0.534% 09/25/21		08/01/2021.	Paydown				3,557,546	190,489		(190,489)		(190,489)					0	341,088	09/25/2021.
3137F8 2T 9	FHLMC 2020-K122 X1 IO 0.883% 11/25/30		12/01/2021.	Paydown				11,817	11,827		(11,827)		(11,827)					0	787	11/25/2030.
3137FB TC 0	FHMS 2017-K728 X1 IO 0.381% 08/25/24		12/01/2021.	Paydown				329,970	162,503		(162,503)		(162,503)					0	50,548	08/25/2024.
3137FD EU 2	FHMS 2018-K154 X1 IO 0.443% 11/25/32		05/10/2021.	Morgan Stanley		4,060,441		4,865,970	2,877,512		(50,227)		(50,227)		2,827,285		1,233,156	1,233,156	272,568	11/25/2032.
3137FD EU 2	FHMS 2018-K154 X1 IO 0.443% 11/25/32		05/01/2021.	Paydown				37,462	22,153		(22,153)		(22,153)					0	1,499	11/25/2032.
3137FE ZW 3	FHMS 2018-K076 X1 IO 0.117% 04/25/28		12/01/2021.	Paydown				13,778	10,064		(10,064)		(10,064)					0	984	04/25/2028.
3137FG 6U 4	FHMS 2018-K155 X1 IO 0.256% 04/25/33		05/10/2021.	Morgan Stanley		8,863,088		9,671,892	8,201,502		(182,319)		(182,319)		8,019,183		843,905	843,905	378,969	04/25/2033.
3137FG 6U 4	FHMS 2018-K155 X1 IO 0.256% 04/25/33		05/01/2021.	Paydown				15,187	12,878		(12,878)		(12,878)					0	300	04/25/2033.
3137FH PL 1	FHMS 2018-K080 X1 IO 0.119% 07/25/28		12/01/2021.	Paydown				15,355	11,951		(11,951)		(11,951)					0	1,095	07/25/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3137FJ XX 2	FHMS 2018-K083 X1 IO 0.033% 09/25/28		12/01/2021.	Paydown				6,626	5,227		(5,227)		(5,227)					0	419	09/25/2028.
3137FK JE 7	FHMS 2018-K085 X1 IO 0.068% 10/25/28		12/01/2021.	Paydown				110,236	54,857		(54,857)		(54,857)					0	2,706	10/25/2028.
3137FK SK 3	FHMS 2018-K086 X1 IO 0.243% 11/25/28		12/01/2021.	Paydown				21,169	17,013		(17,013)		(17,013)					0	1,606	11/25/2028.
3137FL 6G 4	FHMS 2019-K088 X1 IO 0.507% 01/25/29		12/01/2021.	Paydown				4,725	3,925		(3,925)		(3,925)					0	325	01/25/2029.
3137FL 6R 0	FHMS 2019-K089 X1 IO 0.539% 01/25/29		12/01/2021.	Paydown				25,927	21,344		(21,344)		(21,344)					0	1,839	01/25/2029.
3137FL N5 9	FHMS 2019-K734 X1 IO 0.646% 02/25/26		12/01/2021.	Paydown				19,353	13,904		(13,904)		(13,904)					0	2,026	02/25/2026.
3137FL NB 6	FHMS 2019-K091 X1 IO 0.558% 03/25/29		12/01/2021.	Paydown				9,502	7,985		(7,985)		(7,985)					0	670	03/25/2029.
3137FL YL 2	FHMS 2019-K1511 X1 IO 0.929% 03/25/34		05/10/2021.	Morgan Stanley		4,745,175		5,021,233	4,497,554		(115,919)		(115,919)		4,381,636		363,540	363,540	225,976	03/25/2034.
3137FL YL 2	FHMS 2019-K1511 X1 IO 0.929% 03/25/34		05/01/2021.	Paydown				6,224	5,575		(5,575)		(5,575)					0	160	03/25/2034.
3137FM CT 7	FHMS 2019-K093 X1 IO 0.951% 05/25/29		12/01/2021.	Paydown				13,663	11,615		(11,615)		(11,615)					0	972	05/25/2029.
3137FM U2 6	FHMS 2019-K094 X1 IO 0.880% 06/25/29		12/01/2021.	Paydown				12,522	10,463		(10,463)		(10,463)					0	878	06/25/2029.
3137FN WZ 9	FHMS 2019-K736 X1 IO 1.311% 07/25/26		12/01/2021.	Paydown				28,196	22,358		(22,358)		(22,358)					0	3,852	07/25/2026.
3137FN X7 0	FHMS 2019-K097 X1 IO 1.089% 07/25/29		12/01/2021.	Paydown				6,994	6,133		(6,133)		(6,133)					0	551	07/25/2029.
3137FP HM 0	FHMS 2019-K098 X1 IO 1.143% 08/25/29		12/01/2021.	Paydown				44,408	39,163		(39,163)		(39,163)					0	2,975	08/25/2029.
3137FQ 3C 5	FHMS 2019-K 100 X1 IO 0.649% 09/25/29		12/01/2021.	Paydown				26,828	23,924		(23,924)		(23,924)					0	1,906	09/25/2029.
3137FW G9 5	FHMS 2020-K115 X1 IO 1.327% 06/25/30		12/01/2021.	Paydown				7,241	7,055		(7,055)		(7,055)					0	485	06/25/2030.
3137FW HV 5	FHMS 2020-K116 X1 IO 1.426% 07/25/30		12/01/2021.	Paydown				23,100	22,459		(22,459)		(22,459)					0	1,689	07/25/2030.
313921 6F 0	FNW 2001-W3 A 7.000% 09/01/41		12/01/2021.	Paydown		3,047	3,047	3,188	3,037		9		9		3,047			0	89	09/01/2041.
31392C MS 0	FNW 2002-W1 2A 5.199% 02/25/42		12/01/2021.	Paydown		9,942	9,942	10,430	9,903		40		40		9,942			0	294	02/25/2042.
368497 JX 2	GEISINGER PA AUTH 5.000% 04/01/43		01/27/2021.	Raymond James Morgan Keegan		21,798,175	17,500,000	21,242,550	20,946,147		(45,882)		(45,882)		20,900,265		897,910	897,910	286,806	04/01/2043.
49130T PR 1	KENTUCKY HSG CORP HSG REV		11/02/2021.	Redemption 100.0000		1,880,000	1,880,000	1,949,786	1,898,998		(18,998)		(18,998)		1,880,000			0	88,968	07/01/2033.
56052E 7K 8	MAINE ST HSG AUTH MTGE REVENUE		11/19/2021.	Redemption 100.0000		345,000	345,000	358,107	350,347		(5,347)		(5,347)		345,000			0	10,044	11/15/2043.
56052F CE 3	MAINE ST HSG AUTH MTGE PURCHAS		11/19/2021.	Redemption 100.0000		520,000	520,000	545,672	534,022		(14,022)		(14,022)		520,000			0	13,790	11/15/2035.
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DE		08/25/2021.	Redemption 100.0000		1,380,000	1,380,000	1,429,004	1,406,328		(26,328)		(26,328)		1,380,000			0	35,226	09/01/2047.
60416S BU 3	MINNESOTA ST HSG FIN AGY		12/01/2021.	Redemption 100.0000		510,000	510,000	535,679	519,014		(9,014)		(9,014)		510,000			0	14,288	07/01/2031.
61212R 5G 7	MONTANA ST BRD HSG 3.000% 12/01/43		12/01/2021.	Redemption 100.0000		435,000	435,000	448,050	441,839		(6,839)		(6,839)		435,000			0	9,675	12/01/2043.
647200 V3 5	NEW MEXICO MTG FIN AGY		12/01/2021.	Redemption 100.0000		230,000	230,000	243,522	233,761		(3,761)		(3,761)		230,000			0	7,594	03/01/2043.
64971X PP 7	NEW YORK CITY NY TRANSITIONALF		02/05/2021.	Barclays Capital		6,607,924	6,295,000	6,563,104	6,551,175		(2,504)		(2,504)		6,548,671		59,253	59,253	41,984	05/01/2031.
686087 LC 9	OREGON ST HSG & CMNTY 5.000% 07/01/30		04/01/2021.	Redemption 100.0000		445,000	445,000	469,337	448,805		(3,805)		(3,805)		445,000			0	13,438	07/01/2030.
708692 BJ 6	PENNSYLVANIA ST ECON DEV FING		08/01/2021.	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000				0		5,500,000			0	38,393	08/01/2037.
708796 5R 4	PENNSYLVANIA HSG FIN 4.000% 04/01/39		07/01/2021.	Redemption 100.0000		615,000	615,000	658,683	640,995		(25,995)		(25,995)		615,000			0	18,450	04/01/2039.
83712D XJ 0	SOUTH CAROLINA HSG 4.000% 01/01/47		10/01/2021.	Redemption 100.0000		610,000	610,000	654,725	631,367		(21,367)		(21,367)		610,000			0	21,150	01/01/2047.
91412H FQ 1	UNIV OF CALIFORNIA CA REVENUES		12/28/2021.	Morgan Stanley		17,141,021	17,405,000	17,405,000	17,405,000				0		17,405,000		(263,979)	(263,979)	293,086	05/15/2028.
91412H GG 2	UNIV OF CALIFORNIA CA REVENUES		04/28/2021.	Various		38,630,200	40,000,000	40,000,000	40,000,000				0		40,000,000		(1,369,800)	(1,369,800)	291,865	05/15/2030.
917436 8L 4	UTAH HSG CORP SF 3.875% 01/01/50		07/01/2021.	Redemption 100.0000		805,000	805,000	833,368	829,785		(24,785)		(24,785)		805,000			0	23,734	01/01/2050.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					157,332,362	133,157,989	174,806,787	154,727,757	0	(1,974,571)	0	(1,974,571)	0	152,753,187	0	4,579,175	4,579,175	4,012,745	XXX
Bonds - Industrial and Miscellaneous																				
00206R KG 6	AT&T INC 1.650% 02/01/28		06/04/2021.	Various		24,367,900	25,000,000	24,968,500	24,969,990		1,177		1,177		24,971,167		(603,267)	(603,267)	298,833	02/01/2028.
00252F CU 3	AMIT 2005-4 M2 0.827% 10/25/35		07/26/2021.	Paydown		1,127,100	1,127,100	1,126,220	1,124,408		2,692		2,692		1,127,100			0	2,874	10/25/2035.
009158 AY 2	AIR PRODUCTS & CHEMICALS INC		02/08/2021.	Various		1,973,941	1,876,000	1,874,143	1,874,300		18		18		1,874,318		99,623	99,623	7,457	05/15/2027.
015271 AM 1	ALEXANDRIA REAL ESTATE EQUIT		02/10/2021.	Citigroup		11,024,200	10,000,000	10,256,500	10,164,611		(5,824)		(5,824)		10,158,787		865,413	865,413	227,778	01/15/2024.
015271 AU 3	ALEXANDRIA REAL ESTATE EQUIT		10/07/2021.	US Bank		9,032,325	7,500,000	7,494,975	7,494,561		(1)		(1)		7,494,560		1,537,765	1,537,765	303,188	12/15/2030.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
0258M0 EB 1	AMERICAN EXPRESS CO 2.250% 05/05/21		04/04/2021.	Call 100.0000		7,842,000	7,842,000	7,910,618	7,858,443		(16,443)		(16,443)		7,842,000			0	73,029	05/05/2021.
02665W DC 2	AMERICAN HONDA FINANCE		05/12/2021.	MarketAxess		1,464,266	1,420,000	1,419,475	1,419,663		28		28		1,419,691		44,576	44,576	20,154	01/10/2023.
03066E AB 0	AMCAR 2020-2 A2A 0.600% 12/18/23		12/18/2021.	Paydown		17,642,143	17,642,143	17,641,473	17,641,742		401		401		17,642,143			0	52,899	12/18/2023.
032654 AM 7	ANALOG DEVICES INC 3.125% 12/05/23		10/04/2021.	Citigroup		3,161,340	3,000,000	2,882,983	2,929,686		17,446		17,446		2,947,132		214,208	214,208	78,125	12/05/2023.
037833 CG 3	APPLE COMPUTER INC 3.000% 02/09/24		05/27/2021.	Key Bank NA, Cleveland		10,665,900	10,000,000	9,696,650	9,812,739		23,801		23,801		9,836,539		829,361	829,361	243,333	02/09/2024.
037833 CU 2	APPLE COMPUTER INC 2.850% 05/11/24		05/27/2021.	Mitsubishi Securities		3,501,841	3,279,000	3,178,433	3,213,915		7,696		7,696		3,221,611		280,230	280,230	51,918	05/11/2024.
053332 AS 1	AUTOZONE INC 2.500% 04/15/21		03/15/2021.	Call 100.0000		6,307,000	6,307,000	6,206,214	6,292,704		10,056		10,056		6,302,760		4,240	4,240	65,698	04/15/2021.
053332 AZ 5	AUTOZONE INC 4.000% 04/15/30		06/29/2021.	MarketAxess		588,453	518,000	517,653	517,658		14		14		517,672		70,781	70,781	14,734	04/15/2030.
05492G AJ 7	BBCMS 2019-CLP C 1.183% 12/15/31		06/15/2021.	Paydown		14,638,145	14,638,145	14,494,493	14,429,550		208,595		208,595		14,638,145			0	83,699	12/15/2031.
05492G AL 2	BBCMS 2019-CLP D 1.829% 12/15/31		06/15/2021.	Paydown		13,408,952	13,408,952	13,278,941	13,200,080		208,872		208,872		13,408,952			0	117,845	12/15/2031.
05525B AA 8	BAMLL 2013-WBRK A 3.534% 03/10/37		06/18/2021.	Morgan Stanley		1,596,680	1,500,000	1,510,781	1,507,306		(860)		(860)		1,506,446		90,234	90,234	29,894	03/10/2037.
05526Q AG 1	BAMLL 2015-200P C 3.596% 04/14/33		09/10/2021.	Bank of America Corp		13,776,574	12,950,000	13,796,891	13,771,136		(132,856)		(132,856)		13,638,280		138,294	138,294	371,792	04/14/2033.
05529S AN 9	BBCMS 2013-TYSN D 3.631% 09/05/32		01/19/2021.	Morgan Stanley		12,300,000	12,300,000	12,571,026	12,337,739		(3,473)		(3,473)		12,334,266		(34,266)	(34,266)	62,035	09/05/2032.
05529S AQ 2	BBCMS 2013-TYSN E 3.708% 09/05/32		01/19/2021.	Morgan Stanley		24,450,000	24,450,000	24,713,078	24,450,000				0		24,450,000			0	125,907	09/05/2032.
05545J AA 7	BCAP LLC TRUST 2015-RR3 1A1		01/24/2021.	Paydown		50,682	50,682	51,632	50,845		(163)		(163)		50,682			0	132	07/27/2035.
05564U AN 0	BMWFT 2018-1 A2 0.435% 05/15/23		05/17/2021.	Paydown		25,395,000	25,395,000	25,315,641	25,363,021		31,979		31,979		25,395,000			0	47,812	05/15/2023.
05588C AB 8	BMWOT 2019-A A2 2.050% 05/25/22		03/25/2021.	Paydown		3,308,592	3,308,592	3,308,523	3,308,583		10		10		3,308,592			0	10,204	05/25/2022.
056054 AF 6	BX TRUST 2019-XL C 1.360% 10/15/36		10/15/2021.	Paydown		4,304,560	4,304,560	4,304,039	4,297,573		6,987		6,987		4,304,560			0	36,957	10/15/2036.
056054 AG 4	BX TRUST 2019-XL D 1.560% 10/15/36		10/15/2021.	Paydown		3,301,652	3,301,652	3,301,652	3,296,343		5,309		5,309		3,301,652			0	32,507	10/15/2036.
056057 AJ 1	BX TRUST 2018-BIOA C 1.231% 03/15/37		12/15/2021.	Paydown		547,899	547,899	545,662	547,085		814		814		547,899			0	6,805	03/15/2037.
056059 AG 3	BX TRUST 2018-IND B 0.984% 11/15/35		10/15/2021.	Paydown		2,633,975	2,633,975	2,631,595	2,630,646		3,329		3,329		2,633,975			0	22,392	11/15/2035.
05605N AA 5	BX TRUST 2020-VIV2 C 3.542% 03/09/44		01/13/2021.	Citigroup		15,936,328	15,000,000	14,476,172	14,486,987		1,945		1,945		14,488,931		1,447,397	1,447,397	63,960	03/09/2044.
056083 AA 6	BXP 2017-GM A 3.379% 06/13/39		10/27/2021.	Various		60,545,605	54,500,000	56,794,785	56,571,334		(78,244)		(78,244)		56,493,091		4,052,515	4,052,515	432,230	06/13/2039.
05608E AA 2	BX TRUST 2020-VIV3 B 3.544% 03/09/44		01/08/2021.	Various		19,425,703	18,000,000	18,168,169	18,164,414		(181)		(181)		18,164,234		1,261,469	1,261,469	69,696	03/09/2044.
058498 AR 7	BALL CORP 5.000% 03/15/22		10/28/2021.	Call 100.0000		9,319,000	9,319,000	9,691,760	9,545,273		(154,345)		(154,345)		9,390,928		(71,928)	(71,928)	679,096	03/15/2022.
07274N AA 1	BAYER US FINANCE II LLC		05/26/2021.	Call 100.0000		10,000,000	10,000,000	9,994,100	9,998,909		508		508		9,999,417		583	583	146,806	06/25/2021.
08162Y BH 4	BMARK 2019-B14 225B 3.404% 12/15/61		07/21/2021.	Citigroup		33,645,251	33,958,000	33,949,110	33,609,251	332,052	(1,109)		330,943		33,940,195		(294,944)	(294,944)	556,683	12/15/2061.
110122 CN 6	BRISTOL-MYERS SQUIBB CO		06/23/2021.	Royal Bank of Canada		5,484,550	5,000,000	4,986,400	4,989,295		888		888		4,990,183		494,367	494,367	84,444	06/15/2026.
110122 CZ 9	BRISTOL-MYERS SQUIBB CO		03/09/2021.	Call 100.0000		282,000	282,000	293,847	289,773		(701)		(701)		289,072		(7,072)	(7,072)	5,654	02/20/2023.
115236 AC 5	BROWN & BROWN INC 2.375% 03/15/31		04/09/2021.	Various		11,621,480	12,000,000	11,986,800	11,986,891		378		378		11,987,269		(365,789)	(365,789)	156,222	03/15/2031.
12433X AG 4	BX TRUST 2020-VIVA D 3.549% 03/09/44		05/10/2021.	Various		45,320,683	45,000,000	44,635,000	44,638,631		4,812		4,812		44,643,443		677,240	677,240	484,375	03/09/2044.
12433Y AN 7	BX TRUST 2020-VKNG E 2.210% 10/15/37		10/15/2021.	Paydown		5,859,879	5,859,879	5,859,879	5,859,857		23		23		5,859,879			0	109,195	10/15/2037.
1248EP BR 3	CCO HOLDINGS LLC 5.500% 05/01/26		09/01/2021.	Call 100.0000		3,518,000	3,518,000	3,535,590	3,532,419		(2,738)		(2,738)		3,529,682		(11,682)	(11,682)	209,863	05/01/2026.
12510H AD 2	CAUTO 2020-1A A4 3.190% 02/15/50		12/15/2021.	Paydown		95,000	95,000	94,984	94,966		34		34		95,000			0	1,644	02/15/2050.
125282 AJ 2	CGDBB 2017-BIOC C 1.162% 07/15/28		03/15/2021.	Paydown		13,703,151	13,703,151	13,708,004	13,700,584		2,567		2,567		13,703,151			0	40,538	07/15/2028.
12529F AA 1	CFMT 2020-HB3 A 2.812% 05/25/30		06/25/2021.	Paydown		15,376,441	15,376,441	15,376,421	15,376,436		5		5		15,376,441			0	211,798	05/25/2030.
12529F AB 9	CFMT 2020-HB3 M1 4.083% 05/25/30		06/25/2021.	Paydown		9,800,000	9,800,000	9,799,989	9,800,006		(6)		(6)		9,800,000			0	200,077	05/25/2030.
12529L AA 8	CFMT 2020-HB4 A 0.946% 12/26/30		12/25/2021.	Paydown		5,776,218	5,776,218	5,776,215	5,776,119		99		99		5,776,218			0	29,751	12/26/2030.
125523 AE 0	CIGNA CORP 3.400% 09/17/21		03/18/2021.	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	331,916	09/17/2021.
12592T AA 3	COMM 2015-3BP A 3.178% 02/10/35		10/13/2021.	Bank of America Corp		10,574,609	10,000,000	10,286,719	10,244,638		(46,488)		(46,488)		10,198,150		376,460	376,460	277,192	02/10/2035.
12625C AA 1	COMM 2013-WWP A1 2.499% 03/10/31		12/01/2021.	Paydown		6,221,805	6,221,805	6,126,660	6,172,431		49,374		49,374		6,221,805			0	84,586	03/10/2031.
126408 HD 8	CSX CORPORATION 3.350% 11/01/25		02/17/2021.	Various		10,640,754	9,575,000	10,571,375	10,427,370		(22,138)		(22,138)		10,405,232		235,522	235,522	92,786	11/01/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12655Q AA 3	CSMC 2020-WEST A 3.040% 02/15/35		12/16/2021.	Various		15,533,125	15,000,000	15,449,925	15,414,226		(22,478)		(22,478)		15,391,748		141,377	141,377	280,974	02/15/2035.
14042W AB 6	COPAR 2019-1 A2 2.580% 04/15/22		01/15/2021.	Paydown		208,927	208,927	208,909	208,926		1		1		208,927			0	449	04/15/2022.
14315X AB 4	CARMX 2020-1 A2 1.870% 04/17/23		11/15/2021.	Paydown		28,097,454	28,097,454	28,095,583	28,096,758		696		696		28,097,454			0	247,871	04/17/2023.
14576A AA 0	CARM 2020-1A A1 2.010% 12/15/50		12/15/2021.	Paydown		90,000	90,000	89,963	89,963		37		37		90,000			0	981	12/15/2050.
152314 NB 2	CXHE 2005-B M1 0.686% 03/25/35		10/25/2021.	Paydown		1,535,355	1,535,355	1,446,592	1,536,297		(942)		(942)		1,535,355			0	5,475	03/25/2035.
165183 AL 8	CFII 2017-2A A1 1.990% 07/15/29		02/15/2021.	Paydown		621,293	621,293	618,896	625,800		(4,507)		(4,507)		621,293			0	1,454	07/15/2029.
165183 AM 6	CFII 2017-2A B 2.810% 05/15/29		02/15/2021.	Paydown		12,300,000	12,300,000	12,365,527	12,325,816		(25,816)		(25,816)		12,300,000			0	57,605	05/15/2029.
165183 AN 4	CFII 2017-2A C 3.010% 05/15/29		02/15/2021.	Paydown		4,100,000	4,100,000	4,130,734	4,112,783		(12,783)		(12,783)		4,100,000			0	20,568	05/15/2029.
165183 AR 5	CFII 2017-3A A1 1.910% 08/15/29		04/15/2021.	Paydown		2,010,278	2,010,278	2,009,929	2,010,143		135		135		2,010,278			0	7,823	08/15/2029.
165183 BF 0	CFII 2017-4A A2 0.416% 11/15/29		04/15/2021.	Paydown		2,963,000	2,963,000	2,962,170	2,962,001		999		999		2,963,000			0	3,619	11/15/2029.
165183 BH 6	CFII 2018-1A A2 0.523% 04/15/30		07/15/2021.	Paydown		3,345,756	3,345,756	3,349,024	3,328,642		17,114		17,114		3,345,756			0	8,959	04/15/2030.
165183 BY 9	CFII 2019-1A A1 2.940% 04/15/31		12/15/2021.	Paydown		2,864,730	2,864,730	2,864,305	2,866,577		(1,847)		(1,847)		2,864,730			0	48,223	04/15/2031.
165183 CJ 1	CFII 2020-1A A1 0.870% 08/16/32		12/15/2021.	Paydown		8,572,595	8,572,595	8,573,464	8,573,357		(763)		(763)		8,572,595			0	42,702	08/16/2032.
20030N DJ 7	COMCAST CORP 3.100% 04/01/25		12/03/2021.	Call 100.0000		7,500,000	7,500,000	7,496,175	7,496,512		694		694		7,497,206		2,794	2,794	704,705	04/01/2025.
20267T AA 0	CBSLT 2016-A A1 3.320% 05/25/40		12/25/2021.	Paydown		80,259	80,259	81,664	81,482		(1,222)		(1,222)		80,259			0	1,264	05/25/2040.
20267T AB 8	CBSLT 2016-A A2 2.302% 05/25/40		12/27/2021.	Paydown		567,258	567,258	567,258	567,690		(431)		(431)		567,258			0	7,303	05/25/2040.
20267V AA 5	CBSLT 2017-AGS A1 2.550% 05/25/41		12/25/2021.	Paydown		1,187,338	1,187,338	1,187,120	1,187,136		202		202		1,187,338			0	13,634	05/25/2041.
20268K AB 6	CBSLT 2017-BGS A2 0.753% 09/25/42		12/27/2021.	Paydown		2,062,355	2,062,355	2,062,355	1,991,966		70,389		70,389		2,062,355			0	7,623	09/25/2042.
21871F AJ 7	BCORE 2019-CORE C 1.426% 12/15/31		02/02/2021.	Credit Suisse		2,000,000	2,000,000	1,953,125	1,996,190		361		361		1,996,551		3,449	3,449	4,097	12/15/2031.
22160K AP 0	COSTCO WHOLESALE CORP 1.600% 04/20/30		03/25/2021.	BNP Paribas Securities Corp		9,600,700	10,000,000	9,982,500	9,983,554		443		443		9,983,997		(383,297)	(383,297)	70,667	04/20/2030.
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40		12/01/2021.	Paydown		5,086	5,086	5,156	5,171	895	(981)		(86)		5,086			0	168	03/25/2040.
22550L 2A 8	CREDIT SUISSE NEW YORK		11/12/2021.	Maturity		15,000,000	15,000,000	14,998,200	14,999,050		950		950		15,000,000			0	315,000	11/12/2021.
228227 BD 5	CROWN CASTLE INTL CORP		03/10/2021.	Call 100.0000		4,000,000	4,000,000	4,146,880	4,076,004		(7,032)		(7,032)		4,068,972		(68,972)	(68,972)	474,803	01/15/2023.
23291R AC 4	DLL 2019-MT3 A3 2.080% 02/21/23		12/20/2021.	Paydown		17,889,737	17,889,737	17,751,371	17,811,715		78,022		78,022		17,889,737			0	265,589	02/21/2023.
233046 AJ 0	DNKN 2019-1A A2I 3.787% 05/20/49		10/20/2021.	Call 100.0000		7,962,500	7,962,500	7,808,839	7,835,386		30,558		30,558		7,865,945		96,555	96,555	298,003	05/20/2049.
233046 AJ 0	DNKN 2019-1A A2I 3.787% 05/20/49		08/20/2021.	Paydown		60,938	60,938	59,762	59,965		973		973		60,938			0	1,154	05/20/2049.
233062 AA 6	DBCG 2017-BBG A 0.859% 06/15/34		01/05/2021.	Morgan Stanley		49,263,970	49,295,000	49,256,891	49,095,758		7,595		7,595		49,103,354		160,617	160,617	26,445	06/15/2034.
23306P AA 5	DBWF 2018-AMXP A 3.747% 05/05/35		04/22/2021.	Key Bank NA, Cleveland		10,183,594	10,000,000	10,400,000	10,201,746		(76,681)		(76,681)		10,125,066		58,528	58,528	151,964	05/05/2035.
23340L AA 2	DRB 2015-B A1 2.025% 10/27/31		02/25/2021.	Paydown		471,203	471,203	480,332	480,519		(9,316)		(9,316)		471,203			0	1,548	10/27/2031.
23340L AB 0	DRB 2015-B A2 3.170% 07/25/31		02/25/2021.	Paydown		5,979,413	5,979,413	6,040,300	6,052,863		(73,450)		(73,450)		5,979,413			0	30,440	07/25/2031.
23342N AC 2	DLL 2019-MA2 A3 2.340% 09/20/23		12/20/2021.	Paydown		3,158,984	3,158,984	3,143,929	3,150,825		8,159		8,159		3,158,984			0	46,101	09/20/2023.
24703K AB 1	DEFT 2019-2 A2 1.950% 12/22/21		08/22/2021.	Paydown		25,595,128	25,595,128	25,592,730	25,594,547		582		582		25,595,128			0	174,586	12/22/2021.
24704G AB 9	DEFT 2020-2 A2 0.470% 10/24/22		12/22/2021.	Paydown		14,096,769	14,096,769	14,095,092	14,095,443		1,325		1,325		14,096,769			0	49,681	10/24/2022.
25755T AF 7	DPABS 2017-1A A2I 1.468% 07/25/47		04/25/2021.	Paydown		5,833,580	5,833,580	5,827,694	5,831,210		2,370		2,370		5,833,580			0	42,291	07/25/2047.
25755T AL 4	DPABS 2019-1A A2 3.668% 10/25/49		10/25/2021.	Paydown		750	750	638	644		106		106		750			0	21	10/25/2049.
26208Q AD 9	DRIVE 2020-1 A3 2.020% 11/15/23		09/15/2021.	Paydown		12,000,000	12,000,000	11,998,937	11,998,903		1,097		1,097		12,000,000			0	122,301	11/15/2023.
26209W AD 5	DRIVE 2019-3 A3 2.490% 06/15/23		04/15/2021.	Paydown		10,705,169	10,705,169	10,704,187	10,705,079		90		90		10,705,169			0	45,575	06/15/2023.
268571 AB 2	ELFI 2018-A A2 3.430% 08/25/42		12/25/2021.	Paydown		1,006,681	1,006,681	1,006,565	1,006,565		116		116		1,006,681			0	16,871	08/25/2042.
26857L AA 0	ELFI 2020-A A 1.730% 08/25/45		12/25/2021.	Paydown		4,925,009	4,925,009	4,923,472	4,927,901		(2,892)		(2,892)		4,925,009			0	36,975	08/25/2045.
27034M AA 2	EARN 2016-D A1 0.000% 01/25/41		07/26/2021.	Paydown		1,406,835	1,406,835	1,419,145	1,415,670		(8,834)		(8,834)		1,406,835			0	11,322	01/25/2041.
27034M AB 0	EARN 2016-D A2 2.720% 01/25/41		07/25/2021.	Paydown		1,472,905	1,472,905	1,472,022	1,472,332		573		573		1,472,905			0	19,129	01/25/2041.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
27409L AC 7	EAST OHIO GAS CO/THE 2.000% 06/15/30		04/14/2021.	Wells Fargo Bank		9,742,700	10,000,000	9,969,400	9,970,861		746		746		9,971,607		(228,907)	(228,907)	67,222	06/15/2030.
291011 BN 3	EMERSON ELECTRIC CO 1.950% 10/15/30		02/09/2021.	Wells Fargo Bank		2,026,528	1,975,000	1,964,059	1,964,665		108		108		1,964,772		61,755	61,755	12,410	10/15/2030.
294429 AS 4	EQUIFAX INC 3.100% 05/15/30		06/28/2021.	Various		7,506,170	7,000,000	6,986,700	6,987,399		572		572		6,987,971		518,199	518,199	133,042	05/15/2030.
30166N AB 2	EART 2020-3A A2 0.460% 10/17/22		07/15/2021.	Paydown		38,000,000	38,000,000	37,998,450	37,999,227		773		773		38,000,000			0	55,467	10/17/2022.
337738 AL 2	FISERV INC 4.750% 06/15/21		06/15/2021.	Maturity		4,100,000	4,100,000	4,197,457	4,118,107		(18,107)		(18,107)		4,100,000			0	97,375	06/15/2021.
337738 BC 1	FISERV INC 2.650% 06/01/30		11/02/2021.	Various		12,686,650	12,500,000	12,478,000	12,479,180		1,634		1,634		12,480,814		205,836	205,836	304,198	06/01/2030.
34528D AB 9	FORDL 2019-B A2A 2.280% 02/15/22		03/15/2021.	Paydown		3,262,832	3,262,832	3,262,829	3,262,831		2		2		3,262,832			0	9,589	02/15/2022.
34531M AB 4	FORDL 2020-A A2A 1.800% 07/15/22		07/15/2021.	Paydown		16,270,881	16,270,881	16,269,961	16,270,627		254		254		16,270,881			0	100,752	07/15/2022.
35803Q AA 5	FRESENIUS MED CARE US 5.750% 02/15/21		02/15/2021.	Maturity		7,822,000	7,822,000	8,565,090	7,848,230		(26,230)		(26,230)		7,822,000			0	224,883	02/15/2021.
361886 BM 5	GFORT 2018-2 B 3.240% 03/15/23		03/15/2021.	Paydown		10,000,000	10,000,000	9,997,489	9,999,808		192		192		10,000,000			0	81,000	03/15/2023.
3622N6 AG 4	GSR 2007-AR2 4A1 2.614% 02/25/51		12/01/2021.	Paydown		229,385	229,385	223,278	223,278		6,107		6,107		229,385			0	4,135	02/25/2051.
362341 KD 0	GSAMP 2005-HE4 M2 0.827% 07/25/45		07/26/2021.	Paydown		4,395,324	4,395,324	4,080,487	4,417,597		(22,273)		(22,273)		4,395,324			0	11,508	07/25/2045.
36253X AG 0	GSMS 2017-500K B 1.013% 07/15/32		03/15/2021.	Paydown		22,400,000	22,400,000	21,684,250	22,049,946		350,054		350,054		22,400,000			0	57,878	07/15/2032.
36253X AJ 4	GSMS 2017-500K C 1.113% 07/15/32		03/15/2021.	Paydown		6,165,000	6,165,000	6,172,448	6,163,803		1,197		1,197		6,165,000			0	17,467	07/15/2032.
36257A AD 3	GMALT 2019-2 A3 2.670% 03/21/22		06/20/2021.	Paydown		9,027,103	9,027,103	9,026,791	9,027,052		51		51		9,027,103			0	66,757	03/21/2022.
368306 AA 4	GB 2020-FLIX A 1.213% 08/25/37		05/24/2021.	Goldman Sachs		10,018,750	10,000,000	10,000,000	9,991,522		324		324		9,991,846		26,904	26,904	55,914	08/25/2037.
368306 AA 4	GB 2020-FLIX A 1.213% 08/25/37		08/15/2021.	Paydown		30,000,000	30,000,000	30,000,000	29,974,565		25,435		25,435		30,000,000			0	249,252	08/25/2037.
370334 CL 6	GENERAL MILLS INC 2.875% 04/15/30		04/08/2021.	Royal Bank of Canada		7,295,420	7,000,000	6,986,000	6,986,777		499		499		6,987,276		308,144	308,144	98,149	04/15/2030.
38406H AL 6	GRCE 2014-GRCE E 3.710% 06/10/28		01/01/2021.	Paydown		20,000,000	20,000,000	20,193,613	20,036,526		(36,526)		(36,526)		20,000,000			0	61,830	06/10/2028.
38406H AN 2	GRCE 2014-GRCE F 3.710% 06/10/28		01/01/2021.	Paydown		8,245,000	8,245,000	8,314,046	8,258,520		(13,520)		(13,520)		8,245,000			0	25,489	06/10/2028.
39154T BB 3	GALC 2020-1 A2 1.760% 06/15/22		12/15/2021.	Paydown		60,179,635	60,179,635	60,173,804	60,176,452		3,183		3,183		60,179,635			0	545,841	06/15/2022.
40438D AB 5	HPEFS 2019-1A A2 2.190% 09/20/29		05/20/2021.	Paydown		7,695,542	7,695,542	7,695,086	7,693,070		2,472		2,472		7,695,542			0	38,727	09/20/2029.
40438F AB 0	HPEFS 2020-1A A2 1.730% 02/20/30		11/20/2021.	Paydown		8,185,898	8,185,898	8,185,806	8,185,869		29		29		8,185,898			0	71,630	02/20/2030.
41284U AB 0	HDMOT 2020-A A2A 1.830% 01/17/23		07/15/2021.	Paydown		14,711,375	14,711,375	14,710,633	14,711,176		199		199		14,711,375			0	83,092	01/17/2023.
428041 AX 5	HFLF 2017-1 A2 2.130% 04/10/31		04/10/2021.	Paydown		2,099,313	2,099,313	2,099,056	2,099,291		21		21		2,099,313			0	11,990	04/10/2031.
437084 PZ 3	HEAT 2005-8 M1 0.519% 02/25/36		12/27/2021.	Paydown		790,880	790,880	783,342	782,276		8,604		8,604		790,880			0	2,250	02/25/2036.
43813V AB 4	HAROT 2019-4 A2 1.860% 06/20/22		08/18/2021.	Paydown		23,536,159	23,536,159	23,534,704	23,535,774		384		384		23,536,159			0	145,005	06/20/2022.
44421G AA 1	HY 2019-30HY A 3.228% 07/10/39		01/07/2021.	Morgan Stanley		33,698,437	30,000,000	30,709,349	30,662,705		(2,040)		(2,040)		30,660,665		3,037,773	3,037,773	107,600	07/10/2039.
44421L AA 0	HY 2016-10HY A 2.835% 08/10/38		06/16/2021.	Morgan Stanley		10,675,000	10,000,000	10,099,443	10,087,781		(7,339)		(7,339)		10,080,442		594,558	594,558	155,138	08/10/2038.
446413 AT 3	HUNTINGTON INGALLS INDUST		10/14/2021.	Bank of America Corp.		6,198,170	5,500,000	5,717,965	5,704,013		(15,135)		(15,135)		5,688,878		509,292	509,292	222,658	05/01/2030.
44891J AB 4	HART 2019-B A2 1.930% 07/15/22		06/15/2021.	Paydown		4,067,030	4,067,030	4,066,778	4,066,978		52		52		4,067,030			0	20,205	07/15/2022.
44935S AB 2	HALST 2020-A A2 1.900% 05/16/22		07/15/2021.	Paydown		22,664,830	22,664,830	22,662,999	22,664,326		504		504		22,664,830			0	148,032	05/16/2022.
45378Y AA 2	IPT 2018-INDP A 3.763% 07/10/35		01/12/2021.	Citigroup		38,161,719	35,625,000	36,569,284	36,394,688		(5,981)		(5,981)		36,388,707		1,773,012	1,773,012	146,992	07/10/2035.
45660L DG 1	INDX 2005-AR1 4A1 2.962% 03/25/35		12/01/2021.	Paydown		135,977	135,977	103,766	122,539		13,437		13,437		135,977			0	1,723	03/25/2035.
458140 BR 0	INTEL CORP 3.900% 03/25/30		06/16/2021.	Various		12,612,410	11,000,000	10,977,450	10,978,367		839		839		10,979,206		1,633,204	1,633,204	294,992	03/25/2030.
46590Y AA 2	JPMMT 2017-5 A1 3.063% 10/26/48		12/01/2021.	Paydown		10,098,859	10,098,859	10,141,430	10,120,658		(21,799)		(21,799)		10,098,859			0	164,342	10/26/2048.
46591H AU 4	CACLN 2020-2 B 0.840% 02/25/28		12/25/2021.	Paydown		7,136,065	7,136,065	7,136,065	7,136,065		0		0		7,136,065			0	36,272	02/25/2028.
46626L AF 7	JPMAC 2005-OPT1 M2 0.807% 06/25/35		12/27/2021.	Paydown		843,222	843,222	738,346	842,043		1,179		1,179		843,222			0	4,057	06/25/2035.
46628K AT 7	JPMMT 2006-A3 6A1 2.613% 08/25/34		12/01/2021.	Paydown		112,041	112,041	108,736	118,510		(6,469)		(6,469)		112,041			0	2,271	08/25/2034.
46639G AU 0	JPMMT 2013-1 2A2 2.500% 03/01/43		12/01/2021.	Paydown		1,895,197	1,895,197	1,926,809	1,910,134		(14,936)		(14,936)		1,895,197			0	38,489	03/01/2043.
46647H AA 2	JPMMT 2016-5 A1 2.343% 12/25/46		12/01/2021.	Paydown		7,399,168	7,399,168	7,275,417	7,256,981		142,188		142,188		7,399,168			0	84,826	12/25/2046.
46651F AD 3	JPMMT 2019-HYB1 A2 3.658% 10/25/49		12/01/2021.	Paydown		5,932,755	5,932,755	6,090,423	6,075,499		(142,745)		(142,745)		5,932,755			0	107,667	10/25/2049.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
494550 BT 2	KINDER MORGAN ENER PART		01/04/2021.	Call 100.0000		4,529,000	4,529,000	4,593,058	4,529,000				0		4,529,000			0	54,159	03/01/2021.
50117W AC 8	KCOT 2020-1A A3 1.960% 03/15/24		12/15/2021.	Paydown		185,094	185,094	185,072	185,078		16		16		185,094			0	3,628	03/15/2024.
539830 AY 5	LOCKHEED MARTIN CORPORATION		09/15/2021.	Maturity		9,035,000	9,035,000	9,339,660	9,177,266		(142,266)		(142,266)		9,035,000			0	302,673	09/15/2021.
55261F AJ 3	M&T BANK CORPORATION 3.550% 07/26/23		06/02/2021.	Various		12,864,280	12,000,000	11,990,760	11,994,822		487		487		11,995,309		868,971	868,971	308,258	07/26/2023.
55315F AD 2	MMAF 2016-AA A4 1.760% 01/17/23		11/15/2021.	Paydown		3,954,632	3,954,632	3,892,841	3,940,880		13,752		13,752		3,954,632			0	27,255	01/17/2023.
55315X AD 3	MMAF 2017-AA A4 2.410% 08/16/24		11/16/2021.	Paydown		4,267,744	4,267,744	4,255,741	4,265,351		2,393		2,393		4,267,744			0	54,243	08/16/2024.
55316P AA 5	MKT 2020-525M A 2.694% 02/12/40		01/11/2021.	Key Bank NA, Cleveland		13,898,414	12,925,000	13,311,897	13,281,580		(1,199)		(1,199)		13,280,381		618,033	618,033	40,623	02/12/2040.
57636Q AM 6	MASTERCARD INC 2.950% 06/01/29		04/29/2021.	Cantor Fitzgerald		10,755,100	10,000,000	10,021,900	10,020,316		(739)		(739)		10,019,577		735,523	735,523	124,556	06/01/2029.
57772K AB 7	MAXIM INTEGRATED PRODUCTS		11/04/2021.	Call 100.0000		6,000,000	6,000,000	5,920,800	5,959,730		14,943		14,943		5,974,673		25,327	25,327	459,449	03/15/2023.
58013M FP 4	MCDONALD'S CORP 3.500% 07/01/27		04/30/2021.	Various		27,627,250	25,000,000	24,878,750	24,889,176		3,966		3,966		24,893,142		2,734,108	2,734,108	716,042	07/01/2027.
58013M FQ 2	MCDONALD'S CORP 3.600% 07/01/30		06/07/2021.	JP Morgan Securities Inc.		18,863,970	17,000,000	16,875,220	16,882,308		4,260		4,260		16,886,568		1,977,402	1,977,402	573,600	07/01/2030.
58769T AB 1	MBART 2019-1 A2A 2.040% 06/15/22		05/15/2021.	Paydown		6,963,309	6,963,309	6,962,643	6,963,174		134		134		6,963,309			0	34,478	06/15/2022.
590027 AA 6	MHP 2020-HILL A 1.260% 08/15/37		08/15/2021.	Paydown		1,367,189	1,367,189	1,367,189	1,365,960		1,228		1,228		1,367,189			0	11,637	08/15/2037.
595017 AN 4	MICROCHIP TECHNOLOGY INC		06/01/2021.	Maturity		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	294,150	06/01/2021.
59523U AM 9	MID-AMERICA APARTMENTS		10/05/2021.	Wells Fargo Bank		7,089,194	6,429,000	7,099,095	7,004,110		(91,809)		(91,809)		6,912,301		176,893	176,893	230,015	11/15/2025.
59833C AA 0	MIDWEST CONNECTOR CAPIT		04/22/2021.	Various		14,429,019	14,000,000	13,971,720	13,980,734		1,647		1,647		13,982,381		446,637	446,637	261,465	04/01/2024.
60700K AE 2	MMAF 2020-BA A5 0.850% 04/14/42		03/18/2021.	JP Morgan Securities Inc.		13,399,805	13,500,000	13,496,876	13,497,016		117		117		13,497,133		(97,329)	(97,329)	31,238	04/14/2042.
60700M AB 4	MMAF 2020-A A2 0.740% 04/09/24		12/09/2021.	Paydown		6,267,912	6,267,912	6,267,329	6,267,500		412		412		6,267,912			0	29,737	04/09/2024.
61691B AJ 0	MSCBB 2016-MART C 2.817% 09/13/31		06/01/2021.	Paydown		7,500,000	7,500,000	7,499,993	7,493,998		6,002		6,002		7,500,000			0	105,630	09/13/2031.
61744C TL 0	MSAC 2005-HE4 M2 0.807% 07/25/35		12/27/2021.	Paydown		2,049,626	2,049,626	1,947,145	2,088,866		(39,240)		(39,240)		2,049,626			0	8,311	07/25/2035.
61763Q AA 9	MSC 2014-CPT A 3.350% 07/13/29		04/01/2021.	Paydown		69,036,000	69,036,000	70,230,421	69,407,774		(371,774)		(371,774)		69,036,000			0	770,902	07/13/2029.
61763Q AG 6	MSC 2014-CPT B 3.560% 07/13/29		04/01/2021.	Paydown		11,150,000	11,150,000	11,419,360	11,193,796		(43,796)		(43,796)		11,150,000			0	129,125	07/13/2029.
61763Q AS 0	MSC 2014-CPT AM 3.516% 07/13/29		04/01/2021.	Paydown		35,830,000	35,830,000	36,475,902	36,033,403		(203,403)		(203,403)		35,830,000			0	409,682	07/13/2029.
61763Y AA 2	MSRM 2014-1A A1 2.329% 06/25/44		12/01/2021.	Paydown		1,362,586	1,362,586	1,388,335	1,360,589		1,997		1,997		1,362,586			0	12,146	06/25/2044.
61764J AG 1	MSC 2014-MP E 3.693% 08/11/29		05/01/2021.	Paydown		16,700,000	16,700,000	16,964,598	16,791,735		(91,735)		(91,735)		16,700,000			0	258,705	08/11/2029.
63862U AA 6	NHLT 2019-2A A 2.272% 11/25/29		07/25/2021.	Paydown		11,582,809	11,582,809	11,582,807	11,582,468		341		341		11,582,809			0	140,637	11/25/2029.
63862V AA 4	NHLT 2019-1A A 2.651% 06/25/29		07/25/2021.	Paydown		3,848,996	3,848,996	3,849,204	3,849,105		(110)		(110)		3,848,996			0	52,591	06/25/2029.
63862X AB 8	NHLT 2020-1A M1 1.472% 09/25/30		11/25/2021.	Paydown		11,600,000	11,600,000	11,599,602	11,599,220		780		780		11,600,000			0	156,565	09/25/2030.
63862X AC 6	NHLT 2020-1A M2 1.972% 09/25/30		11/25/2021.	Paydown		10,600,000	10,600,000	10,599,600	10,599,114		886		886		10,600,000			0	191,593	09/25/2030.
63940Y AA 4	NAVSL 2019-CA A1 2.820% 02/15/68		03/15/2021.	Paydown		2,523,540	2,523,540	2,523,440	2,523,515		25		25		2,523,540			0	10,390	02/15/2068.
63941M AA 9	NAVSL 2019-EA A1 2.390% 05/15/68		04/15/2021.	Paydown		5,995,693	5,995,693	5,995,024	5,995,460		234		234		5,995,693			0	27,204	05/15/2068.
63941R AA 8	NAVSL 2019-2A A1 0.356% 02/27/68		10/25/2021.	Paydown		8,220,449	8,220,449	8,220,449	8,182,142		38,307		38,307		8,220,449			0	13,923	02/27/2068.
641062 AR 5	NESTLE HOLDINGS INC 0.625% 01/15/26		10/27/2021.	Barclays Capital		4,862,100	5,000,000	4,974,150	4,975,545		3,950		3,950		4,979,495		(117,395)	(117,395)	35,069	01/15/2026.
65339K BG 4	NEXTERA ENERGY CAPITAL		12/22/2021.	Call 100.0000		1,555,000	1,555,000	1,600,453	1,591,675		(11,006)		(11,006)		1,580,669		(25,669)	(25,669)	136,447	04/01/2024.
654106 AK 9	NIKE INC 2.850% 03/27/30		08/12/2021.	Various		37,886,200	35,000,000	34,948,550	34,951,086		2,538		2,538		34,953,624		2,932,576	2,932,576	787,313	03/27/2030.
666807 BQ 4	NORTHROP GRUMMAN CORP 2.550% 10/15/22		03/24/2021.	Call 100.0000		19,720,000	19,720,000	19,270,352	19,503,621		27,333		27,333		19,530,954		189,046	189,046	899,873	10/15/2022.
66987X GX 7	NHEL 2005-3 M1 0.825% 01/25/36		01/25/2021.	Paydown		82,890	82,890	71,865	82,985		(95)		(95)		82,890			0	53	01/25/2036.
67066G AF 1	NVIDIA CORP 2.850% 04/01/30		07/26/2021.	Various		10,842,800	10,000,000	9,962,900	9,965,086		1,783		1,783		9,966,869		875,931	875,931	224,438	04/01/2030.
67103H AJ 6	O'REILLY AUTOMOT 4.200% 04/01/30		07/14/2021.	Barclays Capital		17,235,250	15,000,000	14,993,850	14,993,482		282		282		14,993,764		2,241,486	2,241,486	455,583	04/01/2030.
68236J AA 9	OBP 2019-OBP A 2.516% 09/15/54		01/19/2021.	Citigroup		5,326,563	5,000,000	5,258,584	5,238,075		(1,426)		(1,426)		5,236,650		89,913	89,913	17,475	09/15/2054.
68245H AA 2	OMPT 2017-1MKT A 3.614% 02/10/32		09/22/2021.	Bank of America Corp.		30,752,416	30,415,000	31,578,846	31,336,624		(216,340)		(216,340)		31,120,284		(367,867)	(367,867)	894,600	02/10/2032.
68245H AJ 3	OMPT 2017-1MKT E 4.142% 02/10/32		10/21/2021.	Credit Suisse		5,026,563	5,000,000	5,123,047	5,121,968		(32,164)		(32,164)		5,089,804		(63,242)	(63,242)	186,372	02/10/2032.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
69353R EW 4	PNC BANK NA 2.150% 04/29/21		03/30/2021.	Call 100.0000		10,000,000	10,000,000	10,100,600	10,023,347		(23,347)		(23,347)		10,000,000			0	90,181	04/29/2021.
69353R FS 2	PNC BANK NA 2.028% 12/09/22		12/09/2021.	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	507,000	12/09/2022.
70450Y AH 6	PAYPAL HOLDINGS INC 2.300% 06/01/30		11/08/2021.	Toronto Dominion		5,108,950	5,000,000	4,994,650	4,994,924		426		426		4,995,350		113,600	113,600	108,292	06/01/2030.
71085P AW 3	PCHLT 2004-2 M2 1.092% 11/25/41		12/27/2021.	Paydown		2,142,698	2,142,698	1,290,675	1,874,317		268,381		268,381		2,142,698			0	11,610	11/25/2041.
713448 ES 3	PEPSICO INC 2.750% 03/19/30		02/16/2021.	Wells Fargo Bank		10,890,900	10,000,000	9,946,300	9,949,751		671		671		9,950,422		940,478	940,478	111,528	03/19/2030.
74932Q AA 8	RBSCF 2013-GSP A 3.961% 01/13/32		05/07/2021.	Wells Fargo Bank		17,723,798	16,641,000	17,728,981	17,495,514		(93,223)		(93,223)		17,402,291		321,506	321,506	269,568	01/13/2032.
74968Q AA 5	RBIT 2020-1 A 2.158% 02/25/30		11/25/2021.	Paydown		16,157,931	16,157,931	16,157,922	16,157,392		539		539		16,157,931			0	256,656	02/25/2030.
75513E CE 9	RAYTHEON TECHNOLOGIES CORP		08/26/2021.	Call 100.0000		2,750,000	2,750,000	2,869,460	2,829,818		(46,404)		(46,404)		2,783,414		(33,414)	(33,414)	106,434	03/15/2022.
76112B JG 6	RAMP 2005-RS1 MII1 0.955% 01/25/35		02/25/2021.	Paydown		104,728	104,728	101,389	105,024		(297)		(297)		104,728			0	106	01/25/2035.
76112B WW 6	RAMP 2005-RS7 M1 0.834% 07/25/35		09/27/2021.	Paydown		1,887,430	1,887,430	1,888,904	1,873,255		14,174		14,174		1,887,430			0	6,238	07/25/2035.
78443V AE 2	SLMA 2007-1 A5 0.215% 01/26/26		10/25/2021.	Paydown		5,765,381	5,765,381	5,746,463	5,732,263		33,118		33,118		5,765,381			0	9,565	01/26/2026.
78444C AD 5	SLMA 2007-6 A4 0.556% 10/25/24		07/26/2021.	Paydown		10,285,425	10,285,425	10,292,657	10,152,894		132,531		132,531		10,285,425			0	30,978	10/25/2024.
784456 AC 9	SMB 2014-A A2B 1.243% 05/15/26		08/16/2021.	Paydown		290,961	290,961	294,507	288,996		1,964		1,964		290,961			0	1,434	05/15/2026.
78469P AC 8	SOFI 2016-A B 3.570% 01/26/38		12/25/2021.	Paydown		1,520,024	1,520,024	1,476,518	1,487,022		33,002		33,002		1,520,024			0	24,947	01/26/2038.
78470N AC 0	SOFI 2015-D B 3.590% 10/25/37		12/25/2021.	Paydown		1,402,202	1,402,202	1,387,216	1,391,727		10,475		10,475		1,402,202			0	26,358	10/25/2037.
80285R AB 4	SDART 2020-2 A2A 0.620% 05/15/23		07/15/2021.	Paydown		18,649,041	18,649,041	18,648,897	18,648,964		76		76		18,649,041			0	37,752	05/15/2023.
80285W AD 9	SDART 20203 A3 0.520% 07/15/24		12/15/2021.	Paydown		12,441,543	12,441,543	12,440,354	12,440,561		982		982		12,441,543			0	58,078	07/15/2024.
824348 BB 1	SHERWIN-WILLIAMS CO 4.200% 01/15/22		10/15/2021.	Call 100.0000		2,675,000	2,675,000	2,702,847	2,682,834		(7,834)		(7,834)		2,675,000			0	140,438	01/15/2022.
83192C AA 5	SMB 2019-B A1 0.462% 07/15/26		03/15/2021.	Paydown		4,049,330	4,049,330	4,049,330	4,042,711		6,619		6,619		4,049,330			0	2,730	07/15/2026.
83390U AF 4	SOFI 2020-C AFX 1.950% 02/15/46		12/15/2021.	Paydown		4,099,365	4,099,365	4,102,422	4,104,886		(5,521)		(5,521)		4,099,365			0	37,949	02/15/2046.
855541 AB 4	STARM 2007-S1 2A1 2.497% 01/25/37		12/01/2021.	Paydown		103,776	103,776	91,141	91,141		12,635		12,635		103,776			0	1,843	01/25/2037.
857477 BN 2	STATE STREET CORP 3.152% 03/30/31		06/03/2021.	UBS Financial Services		7,558,530	7,000,000	7,000,000	7,000,000				0		7,000,000		558,530	558,530	151,384	03/30/2031.
871829 BL 0	SYSCO CORP 5.950% 04/01/30		12/07/2021.	Various		25,331,557	20,000,000	21,086,800	21,019,608		(69,766)		(69,766)		20,949,842		4,381,715	4,381,715	1,211,854	04/01/2030.
87236Y AG 3	TD AMERITRADE HOLDING CORP		11/01/2021.	Maturity		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	154,615	11/01/2021.
87342R AC 8	BELL 2016-1A A23 4.970% 05/25/46		11/25/2021.	Paydown		50,900	50,900	54,059	53,042		(2,142)		(2,142)		50,900			0	1,581	05/25/2046.
88167H AB 2	TESLA 2020-A A2 0.550% 05/22/23		12/20/2021.	Paydown		10,824,696	10,824,696	10,823,939	10,824,197		498		498		10,824,696			0	33,178	05/22/2023.
89233M AB 9	TAOT 2019-D A2A 1.920% 07/15/22		08/15/2021.	Paydown		21,116,148	21,116,148	21,114,588	21,115,749		399		399		21,116,148			0	138,540	07/15/2022.
90205F AJ 9	PRK 2017-280P C 1.346% 09/15/34		09/09/2021.	Citigroup		12,794,375	12,785,000	12,758,563	12,781,712		2,615		2,615		12,784,327		10,048	10,048	45,619	09/15/2034.
90205F AL 4	PRK 2017-280P D 1.663% 09/15/34		02/03/2021.	Citigroup		11,200,000	11,200,000	11,002,438	11,094,327		14,205		14,205		11,108,532		91,468	91,468	27,091	09/15/2034.
907818 FH 6	UNION PACIFIC CORP 2.400% 02/05/30		02/09/2021.	Credit Suisse		13,849,237	13,100,000	13,660,942	13,617,996		(5,831)		(5,831)		13,612,164		237,073	237,073	162,107	02/05/2030.
91324P DX 7	UNITEDHEALTH GRP INC 2.000% 05/15/30		07/01/2021.	Various		10,384,548	10,398,000	10,310,345	10,315,154		3,215		3,215		10,318,369		66,179	66,179	109,691	05/15/2030.
92348A AA 3	VZOT 2019-C A1A 1.940% 04/22/24		12/20/2021.	Paydown		6,281,709	6,281,709	6,281,225	6,281,461		249		249		6,281,709			0	116,545	04/22/2024.
92348R AC 2	VZOT 2017-3A B 2.380% 04/20/22		01/20/2021.	Paydown		11,424,073	11,424,073	11,524,926	11,439,749		(15,677)		(15,677)		11,424,073			0	22,658	04/20/2022.
92826C AL 6	VISA INC 1.900% 04/15/27		01/07/2021.	Goldman Sachs		7,173,889	6,795,000	6,775,838	6,777,697		70		70		6,777,767		396,122	396,122	30,842	04/15/2027.
92858T AA 4	VLS 2020-LAB A 2.130% 10/10/42		01/12/2021.	Citigroup		34,839,219	34,000,000	35,019,174	35,005,607		(3,347)		(3,347)		35,002,260		(163,041)	(163,041)	85,673	10/10/2042.
928668 AP 7	VOLKSWAGEN GROUP AMERICA		11/12/2021.	Maturity		25,000,000	25,000,000	25,498,350	25,255,921		(255,921)		(255,921)		25,000,000			0	1,000,000	11/12/2021.
92888B AB 5	VFET 2019-2A A2 2.020% 08/15/22		09/15/2021.	Paydown		18,198,995	18,198,995	18,198,682	18,198,900		95		95		18,198,995			0	137,098	08/15/2022.
931427 AF 5	WALGREENS BOOTS ALLIANCE		09/18/2021.	Call 100.0000		23,000,000	23,000,000	23,109,660	23,012,179		(12,849)		(12,849)		22,999,330		670	670	632,500	11/18/2021.
94973V AW 7	ANTHEM INC 3.700% 08/15/21		05/15/2021.	Call 100.0000		7,389,000	7,389,000	7,401,829	7,390,981		(2,156)		(2,156)		7,388,826		174	174	205,045	08/15/2021.
95058X AD 0	WEN 2018-1A A2I 3.573% 03/15/48		06/22/2021.	Call 102.2181		5,793,155	5,667,445	5,832,977	5,827,523		(16,762)		(16,762)		5,810,761		(17,607)	(17,607)	105,186	03/15/2048.
95058X AD 0	WEN 2018-1A A2I 3.573% 03/15/48		06/15/2021.	Paydown		29,365	29,365	30,223	30,194		(829)		(829)		29,365			0	393	03/15/2048.
96328D BM 5	WHLS 2019-1A A2 2.300% 05/22/28		12/20/2021.	Paydown		4,659,755	4,659,755	4,659,090	4,659,517		238		238		4,659,755			0	56,270	05/22/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
96328D BT 0	WHLS 2020-1A A2 0.510% 08/20/29		12/20/2021.	Paydown		4,020,694	4,020,694	4,020,217	4,020,298		396		396		4,020,694			0	15,371	08/20/2029.
974153 AB 4	WSTOP 2020-1A A2 2.841% 12/05/50		09/05/2021.	Paydown		60,000	60,000	60,000	60,000				0		60,000			0	1,231	12/05/2050.
98956P AQ 5	ZIMMER BIOMET HLDGS INC		12/01/2021.	Citigroup		11,436,040	11,000,000	10,980,850	10,990,569		3,630		3,630		10,994,199		441,841	441,841	488,400	03/19/2023.
01626P AJ 5	ALIMENTATION COUCHE-TARD	A	05/14/2021.	Call 100.0000		11,751,000	11,751,000	11,269,844	11,549,058		46,231		46,231		11,595,290		155,710	155,710	578,972	07/26/2022.
13646B AC 2	CPART 2019-1A A2 2.780% 03/21/22	A	02/19/2021.	Paydown		1,182,667	1,182,667	1,182,630	1,182,652		14		14		1,182,667			0	3,749	03/21/2022.
13648T AA 5	CANADIAN PACIFIC RAILWAY	A	04/26/2021.	Various		6,841,880	7,000,000	6,991,180	6,991,754		271		271		6,992,025		(150,145)	(150,145)	92,876	03/05/2030.
14161G BV 1	CARDS 2019-1A A 0.505% 05/15/24	A	05/17/2021.	Paydown		34,000,000	34,000,000	33,850,000	33,888,163		111,837		111,837		34,000,000			0	74,128	05/15/2024.
380881 EK 4	GCCT 2018-1A A 2.620% 01/15/23	A	01/15/2021.	Paydown		20,000,000	20,000,000	20,265,625	20,012,200		(12,200)		(12,200)		20,000,000			0	43,667	01/15/2023.
89352H BA 6	TRANS-CANADA PIPELINES	A	06/11/2021.	Goldman Sachs		11,444,800	10,000,000	9,983,600	9,984,181		670		670		9,984,852		1,459,948	1,459,948	269,917	04/15/2030.
89621A AP 4	TCCT 2019-2A A 3.038% 01/26/24	A	01/26/2021.	Paydown		54,600,000	54,600,000	54,979,016	54,623,094		(23,094)		(23,094)		54,600,000			0	138,229	01/26/2024.
25243Y BD 0	DIAGEO CAPITAL PLC 2.000% 04/29/30	D	07/01/2021.	Various		34,728,630	35,000,000	34,833,050	34,842,832		6,596		6,596		34,849,428		(120,798)	(120,798)	414,238	04/29/2030.
57385L AA 6	MARVELL TECHNOLOGY GROUP	D	05/04/2021.	Citigroup		14,863,380	14,000,000	13,982,360	13,990,752		745		745		13,991,496		871,884	871,884	229,600	06/22/2023.
82481L AB 5	SHIRE ACQ INV IRELAND DA	D	01/22/2021.	Call 100.0000		8,413,000	8,413,000	8,484,103	8,442,915		(2,687)		(2,687)		8,440,228		(27,228)	(27,228)	170,391	09/23/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,481,915,794	2,430,368,701	2,444,460,553	2,439,711,398	332,947	(685,771)	0	(352,824)	0	2,439,358,586	0	42,557,208	42,557,208	32,760,749	XXX
8399997.	Total - Bonds - Part 4					3,654,894,443	3,547,626,690	3,601,616,493	3,582,469,302	(5,306,221)	(2,675,167)	0	(7,981,388)	0	3,574,487,929	0	80,406,516	80,406,516	40,373,981	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,823,224,769	1,821,678,745	1,831,915,068			(1,348,888)		(1,348,888)		1,830,566,177		(7,341,411)	(7,341,411)	7,302,191	XXX
8399999.	Total - Bonds					5,478,119,212	5,369,305,435	5,433,531,561	3,582,469,302	(5,306,221)	(4,024,055)	0	(9,330,276)	0	5,405,054,106	0	73,065,105	73,065,105	47,676,172	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
65339K BK 5	NEXTERA ENERGY CAPITAL		04/12/2021.	Morgan Stanley	10,000,000.000	11,525,000		10,000,000	10,000,000				0		10,000,000		1,525,000	1,525,000	255,819	XXX
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					11,525,000	XXX	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	1,525,000	1,525,000	255,819	XXX
8999997.	Total - Preferred Stocks - Part 4					11,525,000	XXX	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	1,525,000	1,525,000	255,819	XXX
8999999.	Total - Preferred Stocks					11,525,000	XXX	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	1,525,000	1,525,000	255,819	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00434H 10 8	ACCELERON PHARMA INC		11/23/2021.	State Street Bank	500.000	90,000	XXX	54,547	63,970	(9,423)			(9,423)		54,547		35,453	35,453		XXX
015351 10 9	ALEXION PHARMACEUTICALS INC		07/22/2021.	State Street Bank	2,800.000	242,363	XXX	74,363	437,472	(363,109)			(363,109)		74,363		168,000	168,000		XXX
02156B 10 3	ALTERYX INC A		06/28/2021.	State Street Bank	11,000.000	988,848	XXX	1,165,197	1,339,690	(174,493)			(174,493)		1,165,197		(176,349)	(176,349)		XXX
03064D 10 8	AMERICOLD REALTY TRUST		10/07/2021.	State Street Bank	17,600.000	506,823	XXX	585,596	657,008	(71,412)			(71,412)		585,596		(78,773)	(78,773)	15,312	XXX
08862E 10 9	BEYOND MEAT INC		10/07/2021.	State Street Bank	2,200.000	225,309	XXX	349,838	275,000	74,838			74,838		349,838		(124,529)	(124,529)		XXX
11282X 10 3	BROOKFIELD PROPERTY INC		07/26/2021.	State Street Bank	59,800.000	1,107,341	XXX	543,157	893,412	(350,255)			(350,255)		543,157		564,183	564,183	19,884	XXX
166764 10 0	CHEVRON CORP		06/28/2021.	State Street Bank	68,707.000	7,235,016	XXX	6,519,527	5,802,306	717,221			717,221		6,519,527		715,489	715,489	180,699	XXX
200525 10 3	COMMERCE BANCSHARES INC		01/14/2021.	State Street Bank	1.850	84	XXX	46	122	(75)			(75)		46		38	38		XXX
256677 10 5	DOLLAR GENERAL CORP		06/28/2021.	State Street Bank	2,400.000	509,695	XXX	458,704	504,720	(46,016)			(46,016)		458,704		50,992	50,992	1,872	XXX
257559 20 3	DOMTAR CORP		11/30/2021.	State Street Bank	12.000	666	XXX	68	380	(311)			(311)		68		598	598		XXX
26614N 10 2	DUPONT DE NEMOURS INC		02/04/2021.	Tax Free Exchange	3,654.000	156,422	XXX	156,422	259,836	(103,414)			(103,414)		156,422			0		XXX
278265 10 3	EATON VANCE CORP		03/01/2021.	State Street Bank	39,400.000	2,027,114	XXX	914,064	2,676,442	(1,762,378)			(1,762,378)		914,064		1,113,050	1,113,050	14,775	XXX
36467J 10 8	GAMING AND LEISURE PROPERTIE		01/14/2021.	State Street Bank	0.160	7	XXX	7	7				0		7			0		XXX
375558 10 3	GILEAD SCIENCES INC		10/07/2021.	State Street Bank	37,500.000	2,529,085	XXX	2,785,107	2,184,750	600,357			600,357		2,785,107		(256,022)	(256,022)	79,875	XXX
42225P 50 1	HEALTHCARE TRUST OF AME A		06/28/2021.	State Street Bank	11,300.000	311,850	XXX	305,960	311,202	(5,242)			(5,242)		305,960		5,890	5,890	7,232	XXX
44891N 20 8	IAC/INTERACTIVECORP		05/25/2021.	Spin Off		44,429	XXX	44,429	576,694	(532,265)			(532,265)		44,429			0		XXX
44930G 10 7	ICU MEDICAL INC		06/28/2021.	State Street Bank	2,200.000	453,795	XXX	396,867	471,878	(75,011)			(75,011)		396,867		56,928	56,928		XXX
462222 10 0	IONIS PHARMACEUTICALS INC		10/07/2021.	State Street Bank	15,400.000	519,798	XXX	536,647	870,716	(334,069)			(334,069)		536,647		(16,849)	(16,849)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
530307 30 5	LIBERTY BROADBAND C		01/13/2021.	State Street Bank	1.740	134	XXX	36	276	(240)			(240)		36		98	98		XXX
539830 10 9	LOCKHEED MARTIN CORPORATION		06/28/2021.	State Street Bank	2,700.000	1,029,286	XXX	1,007,968	958,446	49,522			49,522		1,007,968		21,318	21,318	14,040	XXX
574795 10 0	MASIMO CORP		06/28/2021.	State Street Bank	1,400.000	342,992	XXX	321,420	375,732	(54,312)			(54,312)		321,420		21,572	21,572		XXX
57772K 10 1	MAXIM INTEGRATED PRODUCTS		08/27/2021.	Tax Free Exchange	13,300.000	231,163	XXX	231,163	1,179,045	(947,882)			(947,882)		231,163			0		XXX
58463J 30 4	MEDICAL PROPERTIES TRUST INC		06/28/2021.	State Street Bank	34,200.000	698,562	XXX	649,355	745,218	(95,863)			(95,863)		649,355		49,207	49,207	28,386	XXX
58933Y 10 5	MERCK & CO INC		06/03/2021.	Spin Off		135,742	XXX	135,742	325,217	(189,475)			(189,475)		135,742			0		XXX
640268 10 8	NEKTAR THERAPEUTICS		06/28/2021.	State Street Bank	35,000.000	622,594	XXX	596,019	595,000	1,019			1,019		596,019		26,576	26,576		XXX
69331C 10 8	PG&E CORP		06/28/2021.	State Street Bank	97,200.000	981,200	XXX	1,041,391	1,211,112	(169,721)			(169,721)		1,041,391		(60,191)	(60,191)		XXX
715347 10 0	PERSPECTA INC		05/07/2021.	State Street Bank	8,104.000	237,852	XXX	49,911	195,144	(145,233)			(145,233)		49,911		187,941	187,941	1,135	XXX
74838J 10 1	QUIDEL CORP		06/28/2021.	State Street Bank	6,800.000	817,116	XXX	1,559,775	1,221,620	338,155			338,155		1,559,775		(742,658)	(742,658)		XXX
756109 10 4	REALTY INCOME CORP		06/28/2021.	State Street Bank	5,700.000	387,995	XXX	348,654	354,369	(5,715)			(5,715)		348,654		39,341	39,341	8,028	XXX
776696 10 6	ROPER INDUSTRIES INC		06/28/2021.	State Street Bank	800.000	370,968	XXX	320,512	344,872	(24,360)			(24,360)		320,512		50,456	50,456	900	XXX
78440X 80 4	SL GREEN REALTY CORP		02/11/2021.	State Street Bank	0.600	35	XXX	32	37	(5)			(5)		32		3	3	1	XXX
78440X 80 4	SL GREEN REALTY CORP		01/21/2021.	Reverse Stock Split	96.400		XXX						0					0	193	XXX
872307 10 3	TCF FINANCIAL CORP		06/10/2021.	Tax Free Exchange	11,200.000	341,930	XXX	341,930	414,624	(72,694)			(72,694)		341,930			0	3,920	XXX
87918A 10 5	TELADOC HEALTH INC		06/28/2021.	State Street Bank	6,985.000	1,174,989	XXX	1,252,319	1,396,721	(144,402)			(144,402)		1,252,319		(77,330)	(77,330)		XXX
92220P 10 5	VARIAN MEDICAL SYSTEMS INC		04/15/2021.	Various	13,200.000	2,343,000	XXX	491,413	2,310,132	(1,818,719)			(1,818,719)		491,413		1,851,587	1,851,587		XXX
92766K 10 6	VIRGIN GALACTIC HOLDINGS INC		10/07/2021.	State Street Bank	20,600.000	472,761	XXX	352,849	488,838	(135,989)			(135,989)		352,849		119,914	119,914		XXX
98212B 10 3	WPX ENERGY INC		01/07/2021.	Tax Free Exchange	236,600.000	774,865	XXX	774,865	1,928,290	(1,153,425)			(1,153,425)		774,865			0		XXX
983793 10 0	XPO LOGISTICS INC		08/02/2021.	Spin Off		132,738	XXX	132,738	199,397	(66,659)			(66,659)		132,738			0		XXX
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD	C	04/21/2021.	Tax Free Exchange	22,000.000	482,555	XXX	482,555	1,045,880	(563,324)			(563,324)		482,555			0	2,640	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						28,527,122	XXX	24,981,193	32,615,575	(7,634,379)	0	0	(7,634,379)	0	24,981,193	0	3,545,933	3,545,933	378,892	XXX
9799997. Total - Common Stocks - Part 4						28,527,122	XXX	24,981,193	32,615,575	(7,634,379)	0	0	(7,634,379)	0	24,981,193	0	3,545,933	3,545,933	378,892	XXX
9799998 Total - Common Stocks - Summary Item from Part 5						9,598,511	XXX	13,526,212					0		13,526,212		(3,927,700)	(3,927,700)	19,582	XXX
9799999. Total - Common Stocks						38,125,633	XXX	38,507,405	32,615,575	(7,634,379)	0	0	(7,634,379)	0	38,507,405	0	(381,767)	(381,767)	398,474	XXX
9899999. Total - Preferred and Common Stocks						49,650,633	XXX	48,507,405	42,615,575	(7,634,379)	0	0	(7,634,379)	0	48,507,405	0	1,143,233	1,143,233	654,293	XXX
9999999. Total - Bonds, Preferred and Common Stocks						5,527,769,845	XXX	5,482,038,966	3,625,084,877	(12,940,600)	(4,024,055)	0	(16,964,655)	0	5,453,561,511	0	74,208,338	74,208,338	48,330,465	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912828 4V 9	US TREASURY NOTE 2.875% 08/15/28		01/05/2021	Barclays Capital	12/23/2021	Progressive Investment Company Inc.	72,180,000	83,700,920	79,107,836	82,278,590		(1,422,330)		(1,422,330)			(3,170,754)	(3,170,754)	2,808,253	812,025
91282C AV 3	US TREASURY NOTE 0.875% 11/15/30		01/11/2021	Various	01/15/2021	Goldman Sachs	25,000,000	24,485,156	24,480,469	24,486,406		1,250		1,250			(5,938)	(5,938)	39,278	33,598
91282C BA 8	US TREASURY NOTE 0.125% 12/15/23		01/05/2021	Citigroup	01/15/2021	Goldman Sachs	30,000,000	29,969,531	29,929,688	29,969,900		369		369			(40,213)	(40,213)	3,606	2,266
91282C BB 6	US TREASURY NOTE 0.625% 12/31/27		01/25/2021	Various	02/25/2021	Various	110,000,000	108,977,930	106,755,664	108,994,116		16,186		16,186			(2,238,452)	(2,238,452)	107,044	28,833
91282C BD 2	US TREASURY NOTE 0.125% 12/31/22		01/26/2021	Various	03/12/2021	Barclays Capital	115,000,000	114,988,086	114,941,602	114,989,050		964		964			(47,448)	(47,448)	29,385	9,151
91282C BG 5	US TREASURY NOTE 0.125% 01/31/23		02/09/2021	JP Morgan Securities Inc.	04/29/2021	Barclays Capital	30,000,000	30,007,031	29,987,109	30,006,253		(778)		(778)			(19,144)	(19,144)	9,220	1,036
91282C BG 5	US TREASURY NOTE 0.125% 01/31/23		02/22/2021	Various	12/23/2021	PICI Investment	210,000,000	210,063,672	209,336,400	210,036,170		(27,502)		(27,502)			(699,770)	(699,770)	234,681	13,657
91282C BH 3	US TREASURY NOTE 0.375% 01/31/26		02/16/2021	Various	03/11/2021	Various	35,000,000	34,813,477	34,464,258	34,815,826		2,349		2,349			(351,568)	(351,568)	12,172	3,833
91282C BH 3	US TREASURY NOTE 0.375% 01/31/26		02/24/2021	Various	12/23/2021	Progressive Investment Company Inc.	145,000,000	143,435,547	140,378,850	143,694,706		259,159		259,159			(3,315,856)	(3,315,856)	486,124	35,635
91282C BJ 9	US TREASURY NOTE 0.750% 01/31/28		02/03/2021	Credit Suisse	06/10/2021	JP Morgan Securities Inc.	12,500,000	12,455,078	12,215,820	12,457,257		2,179		2,179			(241,436)	(241,436)	33,926	1,036
91282C BL 4	US TREASURY NOTE 1.125% 02/15/31		03/30/2021	Various	10/22/2021	Various	44,000,000	42,569,961	42,407,422	42,627,834		57,873		57,873			(220,412)	(220,412)	225,983	27,068
91282C BN 0	US TREASURY NOTE 0.125% 02/28/23		03/29/2021	Various	04/15/2021	Various	69,000,000	68,985,430	68,957,344	68,986,081		652		652			(28,738)	(28,738)	9,018	2,497
91282C BP 5	US TREASURY NOTE 1.125% 02/29/28		02/26/2021	Goldman Sachs	10/22/2021	Citadel Securities Inst LLC	15,000,000	14,906,250	14,737,500	14,914,564		8,314		8,314			(177,064)	(177,064)	110,014	459
91282C BQ 3	US TREASURY NOTE 0.500% 02/28/26		03/16/2021	Various	07/19/2021	Barclays Capital	75,000,000	73,849,805	74,496,094	73,932,180		82,375		82,375			563,914	563,914	144,701	8,356
91282C BS 9	US TREASURY NOTE 1.250% 03/31/28		04/26/2021	Various	06/15/2021	Morgan Stanley	60,000,000	59,637,109	60,328,125	59,646,331		9,221		9,221			681,794	681,794	157,787	22,883
91282C BU 4	US TREASURY NOTE 0.125% 03/31/23		04/26/2021	Various	11/04/2021	Goldman Sachs	65,000,000	64,953,711	64,870,508	64,966,527		12,816		12,816			(96,019)	(96,019)	48,661	5,038
91282C BW 0	US TREASURY NOTE 0.750% 04/30/26		05/03/2021	Citigroup	06/22/2021	Morgan Stanley	20,000,000	19,899,219	19,909,375	19,901,877		2,658		2,658			7,498	7,498	22,011	1,630
91282C BX 8	US TREASURY NOTE 0.125% 04/30/23		05/04/2021	JP Morgan Securities Inc.	10/21/2021	Citigroup	20,000,000	19,985,938	19,939,063	19,989,204		3,266		3,266			(50,141)	(50,141)	11,889	340
91282C BZ 3	US TREASURY NOTE 1.250% 04/30/28		05/04/2021	Various	07/30/2021	Citigroup	45,000,000	44,901,953	45,849,023	44,905,025		3,072		3,072			943,998	943,998	143,682	6,963
91282C CB 5	US TREASURY NOTE 1.625% 05/15/31		06/17/2021	Various	12/29/2021	Various	53,000,000	53,163,086	53,861,719	53,154,133		(8,953)		(8,953)			707,586	707,586	499,271	37,181
91282C CC 3	US TREASURY NOTE 0.250% 05/15/24		06/01/2021	Goldman Sachs	08/11/2021	Citigroup	38,200,000	38,134,563	38,043,320	38,138,901		4,338		4,338			(95,580)	(95,580)	23,096	4,351
91282C CD 1	US TREASURY NOTE 0.125% 05/31/23		06/22/2021	Citigroup	08/12/2021	Citigroup	15,000,000	14,967,188	14,979,492	14,969,542		2,354		2,354			9,950	9,950	3,791	1,178
91282C CE 9	US TREASURY NOTE 1.250% 05/31/28		06/04/2021	JP Morgan Securities Inc.	07/19/2021	Citadel Securities Inst LLC	20,000,000	19,991,406	20,396,875	19,991,481		75		75			405,394	405,394	34,153	4,781
91282C CF 6	US TREASURY NOTE 0.750% 05/31/26		06/28/2021	Citigroup	10/21/2021	JP Morgan Securities Inc.	10,000,000	9,933,203	9,819,531	9,937,378		4,175		4,175			(117,847)	(117,847)	29,508	5,943
91282C CG 4	US TREASURY NOTE 0.250% 06/15/24		06/22/2021	Barclays Capital	07/30/2021	Goldman Sachs	25,000,000	24,852,539	24,940,430	24,857,910		5,371		5,371			82,519	82,519	8,197	1,366
91282C CH 2	US TREASURY NOTE 1.250% 06/30/28		07/12/2021	Various	08/09/2021	Barclays Capital	27,000,000	27,065,508	27,294,258	27,064,618		(890)		(890)			229,640	229,640	37,602	4,620
91282C CP 4	US TREASURY NOTE 0.625% 07/31/26		08/17/2021	Citigroup	09/10/2021	Goldman Sachs	4,500,000	4,470,996	4,464,492	4,471,400		404		404			(6,908)	(6,908)	3,363	1,376
91282C CR 0	US TREASURY NOTE 1.000% 07/31/28		08/12/2021	Citigroup	09/10/2021	Goldman Sachs	20,000,000	19,833,594	19,875,000	19,835,497		1,903		1,903			39,503	39,503	23,913	7,065
91282C CT 6	US TREASURY NOTE 0.375% 08/15/24		09/02/2021	JP Morgan Securities Inc.	10/07/2021	Barclays Capital	15,000,000	14,987,695	14,934,375	14,988,087		391		391			(53,712)	(53,712)	8,254	2,904
91282C DB 4	US TREASURY NOTE 0.625% 10/15/24		11/08/2021	Various	12/02/2021	Various	55,000,000	54,877,539	54,678,906	54,879,353		1,814		1,814			(200,447)	(200,447)	37,260	21,549
91282C DG 3	US TREASURY NOTE 1.125% 10/31/26		11/08/2021	Various	12/01/2021	Goldman Sachs	30,000,000	30,009,961	29,958,984	30,009,848		(113)		(113)			(50,864)	(50,864)	29,834	5,594
0599999.	Total - Bonds - U.S. Government						1,510,380,000	1,514,873,082	1,506,339,532	1,513,896,045	0	(977,038)	0	(977,038)	0	0	(7,556,515)	(7,556,515)	5,375,677	1,114,212
Bonds - U.S. Special Revenue and Special Assessment																				
130536 RC 1	CALIFORNIA ST 0.180% 11/01/42		04/15/2021	Bank of America Corp.	07/15/2021	Call 100.0000	15,000,000	15,000,000	15,000,000	15,000,000				0				0	6,732	
3137F9 YZ 8	FHMS 2021-K124 X1 IO 0.721% 12/25/30		02/03/2021	Bank of America Corp.	12/01/2021	Paydown		11,763				(11,763)		(11,763)				0	651	37
3137F9 ZA 2	FHMS 2021-K125 X1 IO 0.585% 01/25/31		02/18/2021	Barclays Capital	12/01/2021	Paydown		9,962				(9,962)		(9,962)				0	565	80
3137FF 3Z 8	FHMS 2021-K741 X1 IO 0.658% 12/25/27		02/24/2021	Wells Fargo Bank	04/19/2021	Credit Suisse		3,249,866	3,184,072	3,181,012		(68,853)		(68,853)			3,060	3,060	80,791	5,019
3137FF 3Z 8	FHMS 2021-K741 X1 IO 0.658% 12/25/27		02/24/2021	Wells Fargo Bank	04/01/2021	Paydown		134				(134)		(134)				0	2	
3137FX Z5 0	FHMS 2021-K127 X1 IO 0.331% 01/25/31		03/17/2021	Wells Fargo Bank	12/01/2021	Paydown		5,264				(5,264)		(5,264)				0	308	54
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						15,000,000	18,276,989	18,184,072	18,181,012	0	(95,976)	0	(95,976)	0	0	3,060	3,060	89,049	5,190
Bonds - Industrial and Miscellaneous																				

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05492G AL 2	BBCMS 2019-CLP D 1.829% 12/15/31		03/11/2021	Barclays Capital	06/15/2021	Paydown	382,500	382,261	382,500	382,500		239		239				0	1,794	
05606F AG 8	BX TRUST 2019-OC11 B 3.605% 12/09/41		01/22/2021	Societe Generale	06/07/2021	JP Morgan Securities Inc.	9,574,000	10,728,864	10,414,370	10,689,342		(39,522)		(39,522)			(274,972)	(274,972)	137,961	23,968
05609J AA 0	BXHPP 2021-FILM A 0.760% 08/15/36		08/17/2021	Barclays Capital	10/07/2021	Wells Fargo Bank	8,662,000	8,662,000	8,662,000	8,662,000				0				0	8,358	
058498 AR 7	BALL CORP 5.000% 03/15/22		02/05/2021	Barclays Capital	10/28/2021	Call 100.0000	8,157,000	8,511,830	8,157,000	8,280,119		(231,711)		(231,711)			(123,119)	(123,119)	594,419	163,140
11135R AA 3	BROADSTREET PARTNERS INC		04/14/2021	Royal Bank of Canada	05/13/2021	Goldman Sachs	1,500,000	1,500,000	1,522,500	1,500,000				0			22,500	22,500	6,365	
12433X AG 4	BX TRUST 2020-VIVA D 3.549% 03/09/44		01/04/2021	Societe Generale	05/10/2021	Societe Generale	2,210,000	2,233,827	2,244,100	2,233,080		(746)		(746)			11,020	11,020	28,837	1,126
12530B AA 7	CFMT 2021-HB7 A 1.151% 10/27/31		10/22/2021	Barclays Capital	12/25/2021	Paydown	267,308	267,308	267,308	267,308				0				0	487	
165183 CJ 1	CFII 2020-1A A1 0.870% 08/16/32		05/12/2021	Mitsubishi Securities	12/15/2021	Paydown	280,792	282,382	280,792	280,792		(1,590)		(1,590)				0	953	197
172967 MX 6	CITIGROUP INC 0.981% 05/01/25		04/27/2021	Citigroup	04/28/2021	Bank of America Corp.	10,000,000	10,000,000	10,022,700	10,000,000				0			22,700	22,700		
233262 AA 2	DLLAD 2021-1A A1 0.158% 08/22/22		07/20/2021	JP Morgan Securities Inc.	12/20/2021	Paydown	15,701,798	15,701,798	15,701,798	15,701,798				0				0	4,803	
23345L AG 4	DOLP 2021-NYC C 3.530% 05/10/41		04/13/2021	Bank of America Corp.	06/03/2021	Citigroup	26,700,000	27,498,917	27,951,188	27,491,149		(7,768)		(7,768)			460,038	460,038	155,144	49,744
25755T AL 4	DPABS 2019-1A A2 3.668% 10/25/49		05/05/2021	Barclays Capital	10/25/2021	Paydown	450	477	450	450		(27)		(27)				0	6	1
25755T AP 5	DPABS 2021-1A A2II 3.151% 04/25/51		04/08/2021	Guggenheim Securities LLC	10/25/2021	Paydown	150,000	150,000	150,000	150,000				0				0	1,891	
262104 AB 8	DRIVE 2021-2 A2 0.360% 05/15/24		08/17/2021	Citigroup	12/15/2021	Paydown	2,519,075	2,518,963	2,519,075	2,519,075		113		113				0	2,771	
262108 AB 9	DRIVE 2021-1 A2 0.360% 12/15/23		04/13/2021	JP Morgan Securities Inc.	12/15/2021	Paydown	28,599,800	28,599,080	28,599,800	28,599,800		721		721				0	45,487	
26969P AA 6	EAGLE MATLS INC 4.500% 08/01/26		02/01/2021	Jefferies & Co Inc.	07/17/2021	Call 100.0000	4,350,000	4,513,125	4,350,000	4,452,991		(60,134)		(60,134)			(102,991)	(102,991)	194,745	1,088
29374E AB 2	EFF 2021-1 A2 0.440% 12/21/26		02/17/2021	Mizuho Securities	12/20/2021	Paydown	1,222,880	1,222,819	1,222,880	1,222,880		61		61				0	4,231	
30166R AB 3	EART 2021-1A A2 0.300% 06/15/23		01/25/2021	Barclays Capital	11/15/2021	Paydown	23,500,000	23,499,906	23,500,000	23,500,000		94		94				0	35,327	
31620M BS 4	FIDELITY NATIONAL INFORM		02/23/2021	JP Morgan Securities Inc.	11/05/2021	JP Morgan Securities Inc.	10,000,000	9,942,300	9,758,550	9,947,526		5,226		5,226			(188,976)	(188,976)	112,292	
35564K ED 7	STACR 2021-DNA3 M1 0.800% 10/25/33		04/19/2021	Nomura Securities Intl.	12/27/2021	Paydown	1,441,973	1,441,973	1,441,973	1,441,973				0				0	7,804	
46591H BR 0	CACLN 2021-1 B 0.875% 09/25/28		03/16/2021	JP Morgan Securities Inc.	12/25/2021	Paydown	5,256,333	5,256,333	5,256,333	5,256,333				0				0	25,135	
48128U 2M 0	CACLN 2021-2 B 0.889% 12/26/28		07/13/2021	JP Morgan Securities Inc.	12/25/2021	Paydown	3,500,331	3,500,331	3,500,331	3,500,331				0				0	10,798	
55293B AB 1	MHP 2021-STOR A 0.790% 07/15/38		07/19/2021	Citigroup	10/15/2021	JP Morgan Securities Inc.	6,000,000	6,000,000	6,000,000	5,999,875		(125)		(125)			125	125	9,892	
624758 AF 5	MUELLER WATER PRODUCTS		05/18/2021	Bank of America Corp.	05/25/2021	Credit Suisse	1,000,000	1,000,000	1,022,500	1,000,000				0			22,500	22,500		
63942B AA 2	NAVSL 2021-A A 0.840% 05/15/69		01/19/2021	Barclays Capital	03/18/2021	Royal Bank of Canada	16,929,264	16,926,806	16,887,602	16,926,758		(48)		(48)			(39,156)	(39,156)	21,331	
63942B AA 2	NAVSL 2021-A A 0.840% 05/15/69		01/19/2021	Barclays Capital	03/15/2021	Paydown	570,736	570,653	570,736	570,736		83		83				0	626	
65339K BG 4	NEXTERA ENERGY CAPITAL		11/15/2021	MarketAxess	12/22/2021	Call 100.0000	500,000	523,045	500,000	522,077		(968)		(968)			(22,077)	(22,077)	28,124	2,013
67571A AA 3	OCTL 2021-1A A 0.930% 03/22/27		04/27/2021	Credit Suisse	12/20/2021	Paydown	5,848,489	5,847,950	5,848,489	5,848,489		539		539				0	19,941	
74969T AA 8	RBIT 2021-HB1 A 1.259% 11/25/31		11/17/2021	Nomura Securities Intl.	12/27/2021	Paydown	1,812,674	1,812,671	1,812,674	1,812,674		2		2				0	2,028	
783897 AB 7	SCFET 2021-1A A2 0.420% 08/20/26		09/23/2021	Mitsubishi Securities	12/20/2021	Paydown	3,640,866	3,640,297	3,640,866	3,640,866		569		569				0	3,461	297
80286N AB 2	SDART 2021-1 A2A 0.290% 11/15/23		02/09/2021	JP Morgan Securities Inc.	12/15/2021	Paydown	31,954,588	31,953,745	31,954,588	31,954,588		844		844				0	51,311	
80287E AB 1	SDART 2021-3 A2 0.290% 05/15/24		07/14/2021	Barclays Capital	12/15/2021	Paydown	5,568,821	5,568,466	5,568,821	5,568,821		355		355				0	5,847	
85208N AD 2	SPRINT SPECTRUM / SPEC I		12/20/2021	Various	12/20/2021	Redemption 100.0000	734,750	772,151	734,750	734,750		(37,401)		(37,401)				0	4,862	3,525
852234 AL 7	BLOCK INC 2.750% 06/01/26		05/18/2021	Goldman Sachs	09/15/2021	Goldman Sachs	15,000,000	15,000,000	15,427,961	15,000,000				0			427,961	427,961	111,134	
88161F AA 4	TESLA 2021-A A1 0.156% 04/20/22		03/25/2021	Credit Suisse	10/20/2021	Paydown	14,000,000	14,000,000	14,000,000	14,000,000				0				0	4,993	
88161K AA 3	TESLA 2021-B A1 0.120% 09/20/22		09/14/2021	Barclays Capital	12/20/2021	Paydown	3,931,087	3,931,087	3,931,087	3,931,087				0				0	647	
90205F AN 0	PRK 2017-280P E 2.203% 09/15/34		03/16/2021	Various	09/16/2021	JP Morgan Securities Inc.	9,275,000	9,178,469	9,275,000	9,275,000		96,531		96,531				0	107,996	1,725
92558E AJ 1	VIBR 2017-6A AR 1.164% 06/20/29		05/17/2021	Citigroup	12/20/2021	Paydown	5,360,302	5,360,302	5,360,302	5,360,302				0				0	48,248	17,843
95058X AD 0	WEN 2018-1A A2I 3.573% 03/15/48		05/25/2021	Royal Bank of Canada	06/22/2021	Call 102.2181	2,895,000	2,963,756	2,959,214	2,962,723		(1,033)		(1,033)			(3,509)	(3,509)	27,871	20,688
95058X AD 0	WEN 2018-1A A2I 3.573% 03/15/48		05/25/2021	Royal Bank of Canada	06/15/2021	Paydown	7,500	7,678	7,500	7,500		(178)		(178)				0	67	54
96328D BX 1	WHLS 2021-1A A 0.384% 08/20/29		04/26/2021	Wells Fargo Bank	12/20/2021	Paydown	7,293,427	7,293,427	7,293,427	7,293,427				0				0	9,478	
3899999.	Total - Bonds - Industrial and Miscellaneous						296,298,745	298,764,997	298,701,165	298,489,120	0	(275,874)	0	(275,874)	0	0	212,044	212,044	1,837,465	285,409

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8399998.	Total - Bonds						1,821,678,745	1,831,915,068	1,823,224,769	1,830,566,177	0	(1,348,888)	0	(1,348,888)	0	0	(7,341,411)	(7,341,411)	7,302,191	1,404,811
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
03748R 74 7	APARTMENT INVT & MGMT CO -A		03/23/2021	State Street Bank	06/28/2021	State Street Bank	29,000.000	165,251	205,925	165,251				0			40,674	40,674		
08975P 10 8	BIGCOMMERCE HOLDINGS		03/23/2021	State Street Bank	10/07/2021	State Street Bank	7,300.000	406,324	376,261	406,324				0			(30,063)	(30,063)		
12468P 10 4	C3.AI INC A		03/23/2021	State Street Bank	10/07/2021	State Street Bank	3,450.000	248,472	154,165	248,472				0			(94,308)	(94,308)		
25179M 10 3	DEVON ENERGY CORPORATION		01/07/2021	Tax Free Exchange	01/21/2021	State Street Bank	0.900	6	18	6				0			12	12		
36467W 10 9	GAMESTOP CORP-CLASS A		06/28/2021	State Street Bank	10/07/2021	State Street Bank	3,300.000	701,435	567,880	701,435				0			(133,555)	(133,555)		
369604 30 1	GENERAL ELECTRIC CO		03/23/2021	State Street Bank	08/26/2021	State Street Bank	0.500	51	50	51				0			(1)	(1)		
369604 30 1	GENERAL ELECTRIC CO		03/23/2021	State Street Bank	08/02/2021	Reverse Stock Split	220,237.500							0				0	2,202	
446150 10 4	HUNTINGTON BANCSHARES INC		06/10/2021	Tax Free Exchange	06/23/2021	State Street Bank	0.360	4	5	4				0			1	1		
459506 10 1	INTL FLAVORS & FRAGRANCE		02/04/2021	Tax Free Exchange	02/25/2021	State Street Bank	0.570	40	79	40				0			40	40		
52567D 10 7	LEMONADE INC		03/23/2021	State Street Bank	10/07/2021	State Street Bank	4,000.000	386,554	259,810	386,554				0			(126,745)	(126,745)		
617446 44 8	MORGAN STANLEY		03/01/2021	State Street Bank	03/23/2021	State Street Bank	0.020	1	2	1				0			1	1		
68622V 10 6	ORGANON & CO		06/03/2021	Spin Off	06/23/2021	State Street Bank	0.800	14	25	14				0			11	11		
69608A 10 8	PALANTIR TECHNOLOGIES INC		06/28/2021	State Street Bank	10/07/2021	State Street Bank	210,500.000	5,701,814	4,987,393	5,701,814				0			(714,420)	(714,420)		
70614W 10 0	PELOTON INTERACTIVE INC A		06/28/2021	State Street Bank	10/07/2021	State Street Bank	3,600.000	440,182	306,466	440,182				0			(133,716)	(133,716)		
717081 10 3	PFIZER INC		01/04/2021	Citigroup	01/04/2021	Citigroup	1.000		24					0			24	24		
78440X 80 4	SL GREEN REALTY CORP		02/11/2021	State Street Bank	02/11/2021	State Street Bank	1.400	79	83	79				0			4	4		
78440X 80 4	SL GREEN REALTY CORP		01/15/2021	State Street Bank	01/21/2021	Reverse Stock Split	2.700							0				0		
83067L 10 9	SKILLZ INC		06/28/2021	State Street Bank	10/07/2021	State Street Bank	118,500.000	2,502,566	1,038,635	2,502,566				0			(1,463,931)	(1,463,931)		
91823B 10 9	UWM HOLDINGS CORP		06/28/2021	State Street Bank	10/07/2021	State Street Bank	173,800.000	1,631,687	1,160,040	1,631,687				0			(471,647)	(471,647)	17,380	
92719V 10 0	VIMEO INC		05/25/2021	Spin Off	06/09/2021	State Street Bank	0.850	3	38	3				0			35	35		
92766K 10 6	VIRGIN GALACTIC HOLDINGS INC		06/28/2021	State Street Bank	10/07/2021	State Street Bank	23,600.000	1,341,728	541,610	1,341,728				0			(800,118)	(800,118)		
046353 10 8	ASTRAZENECA PLC	C	07/22/2021	State Street Bank	08/23/2021	State Street Bank	0.040	1	2	1				0			2	2		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							13,526,212	9,598,511	13,526,212	0	0	0	0	0	0	(3,927,700)	(3,927,700)	19,582	0
9799998.	Total - Common Stocks							13,526,212	9,598,511	13,526,212	0	0	0	0	0	0	(3,927,700)	(3,927,700)	19,582	0
9899999.	Total - Preferred and Common Stocks							13,526,212	9,598,511	13,526,212	0	0	0	0	0	0	(3,927,700)	(3,927,700)	19,582	0
9999999.	Total - Bonds, Preferred and Common Stocks							1,845,441,280	1,832,823,280	1,844,092,389	0	(1,348,888)	0	(1,348,888)	0	0	(11,269,111)	(11,269,111)	7,321,773	1,404,811

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Total amount of goodwill nonadmitted.....$ .....

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
ABBVIE INC.		..	07/12/2021.	First Tennessee	01/15/2022.	4,645,279		(62,928)			4,640,000	4,708,208	47,135		3.45	0.52	MS	80,040	52,915
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						4,645,279	0	(62,928)	0	0	4,640,000	4,708,208	47,135	0	XXX	XXX	XXX	80,040	52,915
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,645,279	0	(62,928)	0	0	4,640,000	4,708,208	47,135	0	XXX	XXX	XXX	80,040	52,915
Total Bonds																			
7699999. Subtotals - Issuer Obligations						4,645,279	0	(62,928)	0	0	4,640,000	4,708,208	47,135	0	XXX	XXX	XXX	80,040	52,915
8399999. Subtotals - Bonds						4,645,279	0	(62,928)	0	0	4,640,000	4,708,208	47,135	0	XXX	XXX	XXX	80,040	52,915
9199999. Total - Short-Term Investments						4,645,279	0	(62,928)	0	0	XXX	4,708,208	47,135	0	XXX	XXX	XXX	80,040	52,915

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
1B.	2A 0	2B 4,645,279	2C 0				
1C.	3A 0	3B 0	3C 0				
1D.	4A 0	4B 0	4C 0				
1E	5A 0	5B 0	5C 0				
1F.	6 0						

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 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							
CITIBANK	NEW YORK, NY						XXX
STATE STREET BANK	KANSAS CITY, MO					110,271	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	110,271	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	110,271	XXX
0599999. Total Cash		XXX	XXX	0	0	110,271	XXX

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

1. January		4. April		7. July		10. October	
2. February		5. May	16,043	8. August		11. November	16,036
3. March	4,128	6. June	(8,750,589)	9. September	4,128	12. December	110,271

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL		12/30/2021	0.03	03/24/2022	11,199,235		9
0199999. U.S. Government Bonds - Issuer Obligations						11,199,235	0	9
0599999. Total - U.S. Government Bonds						11,199,235	0	9
Total Bonds								
7699999. Subtotals - Issuer Obligations						11,199,235	0	9
8399999. Subtotals - Bonds						11,199,235	0	9
Exempt Money Market Mutual Funds as Identified by the SVO								
857492 88 8	STATE STREET TREASURY MMF TRIXX		12/31/2021	0.005		1,399,016		273
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						1,399,016	0	273
9999999. Total - Cash Equivalents						12,598,251	0	282

Line Nuber

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A.	1A 11,199,235	1B 0	1C 0	1D 0
	1E 0	1F 0	1G 0	
1B.	2A 0	2B 0	2C 0	
1C.	3A 0	3B 0	3C 0	
1D.	4A 0	4B 0	4C 0	
1E.	5A 0	5B 0	5C 0	
1F.	6 0			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Insur underwriting collateral	221,122	226,582		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Insur underwriting collateral			50,255	51,496
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Insur underwriting collateral			110,561	113,291
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Insur underwriting collateral			251,276	257,480
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Insur underwriting collateral			653,316	669,448
33. New York NY						
34. North Carolina NC	B	Insur underwriting collateral			331,684	339,874
35. North Dakota ND						
36. Ohio OH	B	Insur underwriting collateral	2,748,955	2,816,831		
37. Oklahoma OK	B	Insur underwriting collateral	321,633	329,574		
38. Oregon OR	B	Insur underwriting collateral	281,429	288,378		
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Insur underwriting collateral			150,765	154,488
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Insur underwriting collateral			130,663	133,890
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,573,139	3,661,365	1,678,520	1,719,967

DETAILS OF WRITE-INS

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