24260202120100100

ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

PROGRESSIVE CASUALTY INSURANCE COMPANY

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

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

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

Statutory Home Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-461-5000 *(Area Code) (Telephone Number)*
Mail Address	P.O. BOX 89490 .. CLEVELAND .. OH .. US .. 44101-6490 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-395-4460 *(Area Code) (Telephone Number)*
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO *(Name)*	440-395-4460 *(Area Code) (Telephone Number) (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
GEOFFREY THOMAS SOUSER	PRESIDENT	PETER JAMES ALBERT	SECRETARY
PATRICK SEAN BRENNAN	TREASURER		

OTHER

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

DIRECTORS OR TRUSTEES

CHARLES ERNEST CONOVER	RICHARD RUSSELL CRAWLEY	JOHN ALLEN CURTISS, JR.	HEATHER ELIZABETH DAY
KATHRYN MARGARET LEMIEUX	GEOFFREY THOMAS SOUSER	KANIK (NMN) VARMA #	

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

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

(Signature)	(Signature)	(Signature)
GEOFFREY THOMAS SOUSER	CHRISTINA LYNN CREWS	JAMES LEE KUSMER
. (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	2,242,131,016	20.0	2,242,131,016		2,242,131,016	20.1
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	139,614,798	1.2	139,614,798		139,614,798	1.3
1.06 Industrial and Miscellaneous	4,725,366,415	42.2	4,725,366,415		4,725,366,415	42.4
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	7,107,112,229	63.5	7,107,112,229	0	7,107,112,229	63.8
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	225,865,160	2.0	225,865,160		225,865,160	2.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	225,865,160	2.0	225,865,160	0	225,865,160	2.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	1,676,036,181	15.0	1,676,036,181		1,676,036,181	15.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	1,552,075,109	13.9	1,552,075,109		1,552,075,109	13.9
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	3,228,111,290	28.8	3,228,111,290	0	3,228,111,290	29.0
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	380,937,083	3.4	380,937,083		380,937,083	3.4
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale	8,658,103	0.1	8,658,103		8,658,103	0.1
5.04 Total Real Estate	389,595,186	3.5	389,595,186	0	389,595,186	3.5
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(41,172,744)	(0.4)	(41,172,744)		(41,172,744)	(0.4)
6.02 Cash Equivalents (Schedule E, Part 2)	220,209,893	2.0	220,209,893		220,209,893	2.0
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	179,037,149	1.6	179,037,149	0	179,037,149	1.6
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	61,150,651	0.5	9,523,589		9,523,589	0.1
10. Receivables for Securities	642,888	0.0	642,888		642,888	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	11,191,514,553	100.0	11,139,887,491	0	11,139,887,491	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		416,107,555
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)	7,041,950	7,041,950
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		7,399,209
5.	Deduct amounts received on disposals, Part 3, Column 15		22,771,935
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	1,102,534	
	7.2 Totals, Part 3, Column 10	93,961	1,196,495
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	16,938,793	
	8.2 Totals, Part 3, Column 9	46,305	16,985,098
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		389,595,186
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		389,595,186

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		12,010,953
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	7,410,755	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	48,356,535	55,767,290
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		1,640,374
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	4,987,218	
	10.2 Totals, Part 3, Column 11		4,987,218
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		61,150,651
12.	Deduct total nonadmitted amounts		51,627,062
13.	Statement value at end of current period (Line 11 minus Line 12)		9,523,589

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		9,865,442,603
2.	Cost of bonds and stocks acquired, Part 3, Column 7		9,034,494,068
3.	Accrual of discount		8,235,944
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(2,621,999)	
	4.2 Part 2, Section 1, Column 15	(596,203)	
	4.3 Part 2, Section 2, Column 13	428,959,909	
	4.4 Part 4, Column 11	(19,834,645)	405,907,062
5.	Total gain (loss) on disposals, Part 4, Column 19		75,391,027
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		8,797,756,865
7.	Deduct amortization of premium		30,156,120
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	469,040	
	9.4 Part 4, Column 13		469,040
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)		10,561,088,679
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		10,561,088,679

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	2,242,131,016	2,223,626,548	2,244,238,481	2,244,470,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	2,242,131,016	2,223,626,548	2,244,238,481	2,244,470,000
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	139,614,798	142,036,611	165,215,839	66,364,676
Industrial and Miscellaneous,	8. United States	4,125,873,007	4,147,365,256	4,141,553,541	4,095,430,895
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	60,121,082	60,588,875	60,321,601	60,250,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	539,372,326	545,431,822	539,942,907	539,632,772
	11. Totals	4,725,366,415	4,753,385,953	4,741,818,049	4,695,313,667
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	7,107,112,229	7,119,049,112	7,151,272,369	7,006,148,343
PREFERRED STOCKS	14. United States	84,865,736	85,541,422	86,592,132	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	92,675,586	101,870,549	92,466,437	
	16. Other Countries	48,323,838	48,323,838	44,859,500	
	17. Totals	225,865,160	235,735,809	223,918,069	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	225,865,160	235,735,809	223,918,069	
COMMON STOCKS	20. United States	1,637,169,721	1,637,169,721	395,829,589	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	687,560	687,560	150,080	
	22. Other Countries	38,178,900	38,178,900	14,030,908	
	23. Totals	1,676,036,181	1,676,036,181	410,010,577	
Parent, Subsidiaries and Affiliates	24. Totals	1,552,075,109	1,552,075,109	249,814,532	
	25. Total Common Stocks	3,228,111,290	3,228,111,290	659,825,109	
	26. Total Stocks	3,453,976,450	3,463,847,099	883,743,178	
	27. Total Bonds and Stocks	10,561,088,679	10,582,896,211	8,035,015,547	

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		1,093,019,753	1,149,111,263			XXX	2,242,131,016	30.6	2,040,725,984	28.0	2,242,131,016	
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	0	1,093,019,753	1,149,111,263	0	0	XXX	2,242,131,016	30.6	2,040,725,984	28.0	2,242,131,016	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	17,186,240	0.2		
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	17,186,240	0.2	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	8,121,628	29,586,519	101,906,651			XXX	139,614,798	1.9	699,406,555	9.6	139,614,798	
5.2 NAIC 2						XXX	0	0.0	311,100,001	4.3		
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	8,121,628	29,586,519	101,906,651	0	0	XXX	139,614,798	1.9	1,010,506,556	13.8	139,614,798	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	778,416,602	1,618,289,746	685,840,135	18,686	446	XXX	3,082,565,615	42.1	2,463,157,212	33.7	300,595,648	2,781,969,967
6.2 NAIC 2	373,697,027	629,442,349	176,213,953			XXX	1,179,353,329	16.1	1,354,664,271	18.6	879,293,393	300,059,936
6.3 NAIC 3	15,877,275	199,777,482	304,379,501	500,467		XXX	520,534,725	7.1	366,211,386	5.0	282,480,707	238,054,018
6.4 NAIC 4	11,338,137	36,896,056	55,695,039			XXX	103,929,232	1.4	10,337,703	0.1	78,234,293	25,694,939
6.5 NAIC 5		48,173,241				XXX	48,173,241	0.7	30,667,407	0.4		48,173,241
6.6 NAIC 6	1,806,837					XXX	1,806,837	0.0	5,446,490	0.1		1,806,837
6.7 Totals	1,181,135,878	2,532,578,874	1,222,128,628	519,153	446	XXX	4,936,362,979	67.5	4,230,484,469	58.0	1,540,604,041	3,395,758,938
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) 786,538,230	2,740,896,018	1,936,858,049	18,686	446	0	5,464,311,429	74.7	XXX	XXX	2,682,341,462	2,781,969,967
11.2 NAIC 2	(d) 373,697,027	629,442,349	176,213,953	0	0	0	1,179,353,329	16.1	XXX	XXX	879,293,393	300,059,936
11.3 NAIC 3	(d) 15,877,275	199,777,482	304,379,501	500,467	0	0	520,534,725	7.1	XXX	XXX	282,480,707	238,054,018
11.4 NAIC 4	(d) 11,338,137	36,896,056	55,695,039	0	0	0	103,929,232	1.4	XXX	XXX	78,234,293	25,694,939
11.5 NAIC 5	(d) 0	48,173,241	0	0	0	0	(c) 48,173,241	0.7	XXX	XXX	0	48,173,241
11.6 NAIC 6	(d) 1,806,837	0	0	0	0	0	(c) 1,806,837	0.0	XXX	XXX	0	1,806,837
11.7 Totals	1,189,257,506	3,655,185,146	2,473,146,542	519,153	446	0	(b) 7,318,108,793	100.0	XXX	XXX	3,922,349,855	3,395,758,938
11.8 Line 11.7 as a % of Col. 7	16.3	49.9	33.8	0.0	0.0	0.0	100.0	XXX	XXX	XXX	53.6	46.4
12. Total Bonds Prior Year												
12.1 NAIC 1	1,117,178,234	2,536,509,087	1,409,755,590	55,282,602	101,750,478		XXX	XXX	5,220,475,991	71.5	3,191,624,973	2,028,851,018
12.2 NAIC 2	322,464,165	909,966,388	244,450,138	65,983,581	122,900,000		XXX	XXX	1,665,764,272	22.8	958,805,912	706,958,360
12.3 NAIC 3		192,856,508	141,433,221	31,921,657			XXX	XXX	366,211,386	5.0	187,663,137	178,548,249
12.4 NAIC 4	60,186	3,974,160	6,302,262	1,095			XXX	XXX	10,337,703	0.1	1,720,763	8,616,940
12.5 NAIC 5		30,667,407					XXX	XXX	(c) 30,667,407	0.4		30,667,407
12.6 NAIC 6	2,870,473	2,576,017					XXX	XXX	(c) 5,446,490	0.1		5,446,490
12.7 Totals	1,442,573,058	3,676,549,567	1,801,941,211	153,188,935	224,650,478	0	XXX	XXX	(b) 7,298,903,249	100.0	4,339,814,785	2,959,088,464
12.8 Line 12.7 as a % of Col. 9	19.8	50.4	24.7	2.1	3.1	0.0	XXX	XXX	100.0	XXX	59.5	40.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	130,461,950	1,290,731,581	1,261,128,799	18,686	446		2,682,341,462	36.7	3,191,624,973	43.7	2,682,341,462	XXX
13.2 NAIC 2	311,586,351	431,972,303	135,734,739				879,293,393	12.0	958,805,912	13.1	879,293,393	XXX
13.3 NAIC 3	1,073	73,161,657	209,317,920	57			282,480,707	3.9	187,663,137	2.6	282,480,707	XXX
13.4 NAIC 4	11,253,804	21,176,900	45,803,589				78,234,293	1.1	1,720,763	0.0	78,234,293	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	453,303,178	1,817,042,441	1,651,985,047	18,743	446	0	3,922,349,855	53.6	4,339,814,785	59.5	3,922,349,855	XXX
13.8 Line 13.7 as a % of Col. 7	11.6	46.3	42.1	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	6.2	24.8	22.6	0.0	0.0	0.0	53.6	XXX	XXX	XXX	53.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	656,076,280	1,450,164,437	675,729,250				2,781,969,967	38.0	2,028,851,018	27.8	XXX	2,781,969,967
14.2 NAIC 2	62,110,676	197,470,046	40,479,214				300,059,936	4.1	706,958,360	9.7	XXX	300,059,936
14.3 NAIC 3	15,876,202	126,615,825	95,061,581	500,410			238,054,018	3.3	178,548,249	2.4	XXX	238,054,018
14.4 NAIC 4	84,333	15,719,156	9,891,450				25,694,939	0.4	8,616,940	0.1	XXX	25,694,939
14.5 NAIC 5		48,173,241					48,173,241	0.7	30,667,407	0.4	XXX	48,173,241
14.6 NAIC 6	1,806,837						1,806,837	0.0	5,446,490	0.1	XXX	1,806,837
14.7 Totals	735,954,328	1,838,142,705	821,161,495	500,410	0	0	3,395,758,938	46.4	2,959,088,464	40.5	XXX	3,395,758,938
14.8 Line 14.7 as a % of Col. 7	21.7	54.1	24.2	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	10.1	25.1	11.2	0.0	0.0	0.0	46.4	XXX	XXX	XXX	XXX	46.4

(a) Includes $.....3,395,758,938 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 $.....39,999,889; NAIC 2 $.....170,996,675; 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		1,093,019,753	1,149,111,263			XXX	2,242,131,016	30.6	2,040,725,984	28.0	2,242,131,016	
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	0	1,093,019,753	1,149,111,263	0	0	XXX	2,242,131,016	30.6	2,040,725,984	28.0	2,242,131,016	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	17,186,240	0.2		
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	17,186,240	0.2	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	7,516,846	23,965,410	34,653,983			XXX	66,136,239	0.9	926,713,327	12.7	66,136,239	
5.02 Residential Mortgage-Backed Securities	333,619	973,056				XXX	1,306,675	0.0	1,453,942	0.0	1,306,675	
5.03 Commercial Mortgage-Backed Securities	271,163	4,648,053	67,252,668			XXX	72,171,884	1.0	82,339,287	1.1	72,171,884	
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	8,121,628	29,586,519	101,906,651	0	0	XXX	139,614,798	1.9	1,010,506,556	13.8	139,614,798	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	422,689,617	1,237,708,869	555,721,996	500,410		XXX	2,216,620,892	30.3	2,057,028,247	28.2	1,423,443,361	793,177,531
6.02 Residential Mortgage-Backed Securities	215,917,172	127,398,287	3,961,446	18,743	446	XXX	347,296,094	4.7	182,873,666	2.5	67,887,048	279,409,046
6.03 Commercial Mortgage-Backed Securities	267,054,791	486,649,591	349,891,171			XXX	1,103,595,553	15.1	1,267,989,855	17.4	7,337,155	1,096,258,398
6.04 Other Loan-Backed and Structured Securities	275,474,298	680,822,127	312,554,015			XXX	1,268,850,440	17.3	722,592,701	9.9	41,936,477	1,226,913,963
6.05 Totals	1,181,135,878	2,532,578,874	1,222,128,628	519,153	446	XXX	4,936,362,979	67.5	4,230,484,469	58.0	1,540,604,041	3,395,758,938
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	430,206,463	2,354,694,032	1,739,487,242	500,410	0	XXX	4,524,888,147	61.8	XXX	XXX	3,731,710,616	793,177,531
11.02 Residential Mortgage-Backed Securities	216,250,791	128,371,343	3,961,446	18,743	446	XXX	348,602,769	4.8	XXX	XXX	69,193,723	279,409,046
11.03 Commercial Mortgage-Backed Securities	267,325,954	491,297,644	417,143,839	0	0	XXX	1,175,767,437	16.1	XXX	XXX	79,509,039	1,096,258,398
11.04 Other Loan-Backed and Structured Securities	275,474,298	680,822,127	312,554,015	0	0	XXX	1,268,850,440	17.3	XXX	XXX	41,936,477	1,226,913,963
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	1,189,257,506	3,655,185,146	2,473,146,542	519,153	446	0	7,318,108,793	100.0	XXX	XXX	3,922,349,855	3,395,758,938
11.09 Line 11.08 as a % of Col. 7	16.3	49.9	33.8	0.0	0.0	0.0	100.0	XXX	XXX	XXX	53.6	46.4
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	652,147,428	2,753,659,246	1,260,111,834	151,085,290	224,650,000	XXX	XXX	XXX	5,041,653,798	69.1	4,113,563,199	928,090,599
12.02 Residential Mortgage-Backed Securities	69,336,806	100,384,547	12,502,132	2,103,645	478	XXX	XXX	XXX	184,327,608	2.5	11,020,930	173,306,678
12.03 Commercial Mortgage-Backed Securities	424,118,311	536,465,897	389,744,934			XXX	XXX	XXX	1,350,329,142	18.5	86,262,080	1,264,067,062
12.04 Other Loan-Backed and Structured Securities	296,970,513	286,039,877	139,582,311			XXX	XXX	XXX	722,592,701	9.9	128,968,576	593,624,125
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	1,442,573,058	3,676,549,567	1,801,941,211	153,188,935	224,650,478	0	XXX	XXX	7,298,903,249	100.0	4,339,814,785	2,959,088,464
12.09 Line 12.08 as a % of Col. 9	19.8	50.4	24.7	2.1	3.1	0.0	XXX	XXX	100.0	XXX	59.5	40.5
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	344,448,245	1,802,658,207	1,584,604,164			XXX	3,731,710,616	51.0	4,113,563,199	56.4	3,731,710,616	XXX
13.02 Residential Mortgage-Backed Securities	67,737,614	1,308,705	128,215	18,743	446	XXX	69,193,723	0.9	11,020,930	0.2	69,193,723	XXX
13.03 Commercial Mortgage-Backed Securities	271,163	11,985,208	67,252,668			XXX	79,509,039	1.1	86,262,080	1.2	79,509,039	XXX
13.04 Other Loan-Backed and Structured Securities	40,846,156	1,090,321				XXX	41,936,477	0.6	128,968,576	1.8	41,936,477	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	453,303,178	1,817,042,441	1,651,985,047	18,743	446	0	3,922,349,855	53.6	4,339,814,785	59.5	3,922,349,855	XXX
13.09 Line 13.08 as a % of Col. 7	11.6	46.3	42.1	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	6.2	24.8	22.6	0.0	0.0	0.0	53.6	XXX	XXX	XXX	53.6	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	85,758,218	552,035,825	154,883,078	500,410		XXX	793,177,531	10.8	928,090,599	12.7	XXX	793,177,531
14.02 Residential Mortgage-Backed Securities	148,513,177	127,062,638	3,833,231			XXX	279,409,046	3.8	173,306,678	2.4	XXX	279,409,046
14.03 Commercial Mortgage-Backed Securities	267,054,791	479,312,436	349,891,171			XXX	1,096,258,398	15.0	1,264,067,062	17.3	XXX	1,096,258,398
14.04 Other Loan-Backed and Structured Securities	234,628,142	679,731,806	312,554,015			XXX	1,226,913,963	16.8	593,624,125	8.1	XXX	1,226,913,963
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	735,954,328	1,838,142,705	821,161,495	500,410	0	0	3,395,758,938	46.4	2,959,088,464	40.5	XXX	3,395,758,938
14.09 Line 14.08 as a % of Col. 7	21.7	54.1	24.2	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	10.1	25.1	11.2	0.0	0.0	0.0	46.4	XXX	XXX	XXX	XXX	46.4

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	53,205,000	53,205,000			
2. Cost of short-term investments acquired	13,116,511	13,116,511			
3. Accrual of discount	10,400	10,400			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	66,320,000	66,320,000			
7. Deduct amortization of premium	11,911	11,911			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	479,237,408	469,258,015	9,979,393	
2. Cost of cash equivalents acquired	89,616,680,313	89,586,534,287	30,146,026	
3. Accrual of discount	1,681,507	1,681,507		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	13,061	13,061		
6. Deduct consideration received on disposals	89,877,310,785	89,846,398,695	30,912,090	
7. Deduct amortization of premium	91,611	91,611		
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)	220,209,893	210,996,564	9,213,329	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	220,209,893	210,996,564	9,213,329	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Albany Office Building - 725 Broadway Avenue		Albany	NY	12/02/1998		12,367,208		4,780,474	4,780,474	374,735			(374,735)		1,840,061	1,062,870
Atlanta 2 Service Center & Claims Office - 800 Progressive Way Northwest		Marietta	GA	02/17/2006		5,763,049		3,561,018	3,561,018	193,713			(193,713)		507,203	185,917
Austin Service Center & Claims Office - 10700 North Lamar Boulevard		Austin	TX	07/08/2005		6,063,252		3,856,643	3,856,643	267,876			(267,876)		652,335	246,363
Baltimore 1 Service Center & Claims Office - 841 Cromwell Park Drive		Glen Burnie	MD	02/10/2006		9,217,980		6,662,828	6,662,828	292,822	31,979		(324,801)		771,720	242,753
Baton Rouge Service Center & Claims Office - 4415 American Way		Baton Rouge	LA	09/18/2012		4,992,685		3,802,510	3,802,510	141,826			(141,826)		417,730	140,707
Boston South Service Center & Claims Office - 62 Everett Street		Westwood	MA	09/13/2012		9,299,860		7,828,681	7,828,681	166,903	50,732		(217,635)		771,565	327,595
Buffalo 1 Service Center & Claims Office - 6699 Transit Road		Williamsville	NY	11/01/2005		5,937,947		3,745,420	3,745,420	175,533			(175,533)		521,859	212,697
Campus II Home Office Complex - 300 North Commons Boulevard		Mayfield Village	OH	11/17/1997		157,567,673		70,097,348	70,097,348	4,156,782			(4,156,782)		20,222,726	8,517,489
Campus III Home Office Complex Land - North Commons Boulevard		Mayfield Village	OH	04/12/2006		13,851,966		13,851,966	13,851,966				0			274,401
Cleveland 1 Service Center & Claims Office - 651 Beta Drive		Mayfield Village	OH	11/16/2005		6,119,095		3,819,198	3,819,198	283,871			(283,871)		624,003	203,061
Columbus Service Center & Claims Office - 3208 Morse Road		Columbus	OH	08/21/2007		6,632,898		5,156,924	5,156,924	246,980			(246,980)		665,041	234,916
Dallas Fort Worth 1 Service Center & Claims Office - 2890 Lake Ridge Road		Lewisville	TX	08/26/2005		6,835,367		4,493,710	4,493,710	265,380			(265,380)		638,848	212,216
Dallas Fort Worth 2 Service Center & Claims Office - 355 Grand Junction Boulevard		Mesquite	TX	08/15/2005		4,961,321		2,871,476	2,871,476	190,918			(190,918)		467,286	173,039
Detroit 2 Service Center & Claims Office - 40770 Mound Road		Sterling Heights	MI	12/01/2005		6,496,445		4,700,230	4,700,230	200,062			(200,062)		510,372	142,879
El Paso Service Center & Claims Office - 6608 International Drive		El Paso	TX	06/13/2013		5,302,737		4,363,641	4,363,641	126,623			(126,623)		518,961	237,779
Fort Lauderdale Service Center - 3710 West Commercial Boulevard		Tamarac	FL	05/13/2005		6,017,661		4,451,425	4,451,425	97,331			(97,331)		413,439	159,041
Hartford 2 Service Center & Claims Office - 40 Commerce Court		Newington	CT	02/06/2006		6,316,536		3,612,167	3,612,167	250,942			(250,942)		645,789	264,938
Houston 1 Service Center & Claims Office - 12621 Ryewater Drive		Houston	TX	09/01/2005		4,661,559		2,617,641	2,617,641	178,038			(178,038)		484,631	185,338
Houston West Service Center - 1045 Wisterwood Dr		Houston	TX	07/15/2013		10,947,704		9,373,701	9,373,701	209,352			(209,352)		955,941	415,566
Kansas City 1 Service Center & Claims Office - 1930 South 45th Street		Kansas City	KS	11/09/2005		5,690,279		3,216,554	3,216,554	268,948			(268,948)		600,537	214,988
Los Angeles 6 Service Center & Claims Office - 3570-3572 East Foothill Boulevard		Pasadena	CA	02/29/2012		13,165,480		11,414,279	11,414,279	199,007			(199,007)		955,229	353,964
Miami Service Center - 14505 SW 27th Way		Miramar	FL	03/03/2016		15,428,253		14,306,464	14,306,464	340,861			(340,861)		1,406,880	502,088
Milwaukee 1 Service Center & Claims Office - 3442 South 103Road Street		Milwaukee	WI	10/13/2005		4,122,765		1,576,292	1,576,292	229,918	(185)		(229,733)		531,184	242,836
New Jersey North Service Center & Claims Office - 290 Veterans Boulevard		Rutherford	NJ	11/21/2007		12,310,101		11,016,434	11,016,434	231,702			(231,702)		959,182	330,518
New Jersey South Service Center & Claims Office - 152 West Street		South Plainfield	NJ	01/25/2010		10,481,858		8,252,151	8,252,151	266,020			(266,020)		875,915	317,150
New Orleans Service Center & Claims Office - 1425 Airline Drive		Metairie	LA	12/23/2005		12,609,760		8,635,698	8,635,698	471,005			(471,005)		1,148,755	368,360
Omaha Service Center & Claims Office - 11820 Harrison Street		La Vista	NE	07/19/2012		4,391,134		3,379,063	3,379,063	125,274			(125,274)		436,695	191,288
Orlando 1 Service Center & Claims Office - 1050 West Town Parkway		Altamonte Springs	FL	04/11/2006		6,887,870		4,176,860	4,176,860	300,662			(300,662)		598,944	147,535
Philadelphia 2 Service Center & Claims Office - 71 General Warren Boulevard		Malvern	PA	05/14/2007		6,775,205		5,610,309	5,610,309	129,767			(129,767)		508,185	180,198
Phoenix 1 Service Center & Claims Office - 21650 North 18th Avenue		Phoenix	AZ	07/27/2005		6,912,509		4,557,499	4,557,499	234,198			(234,198)		534,857	137,719
Plymouth Meeting Office Building - 5165 Campus Drive		Plymouth Meeting	PA	08/27/1998		9,374,044		3,256,241	3,256,241	212,926			(212,926)		1,155,728	440,535
Providence 2 Service Center & Claims Office - 2200 Hartford Avenue		Johnston	RI	05/23/2006		6,522,114		4,043,320	4,043,320	186,469			(186,469)		542,768	212,026
Sacramento Service Center & Claims Office - 2150 Harvard Street		Sacramento	CA	09/27/2012		6,800,492		5,240,480	5,240,480	185,020			(185,020)		635,566	264,386
Salt Lake City Service Center & Claims Office - 6941 South River Gate Drive		Midvale	UT	03/19/2013		5,563,609		4,508,518	4,508,518	129,127			(129,127)		470,388	181,596
San Antonio 1 Service Center & Claims Office - 3800 Horizon Hill Boulevard		San Antonio	TX	12/07/2005		5,970,555		3,536,696	3,536,696	271,599			(271,599)		646,058	246,606
San Francisco Service Center - 2860 North Main Street		Walnut Creek	CA	03/27/2013		12,587,301		10,989,682	10,989,682	222,010			(222,010)		892,469	282,701
Seattle 1 Service Center & Claims Office - 13906 Highway 99		Lynnwood	WA	10/11/2005		10,292,661		7,369,444	7,369,444	368,096			(368,096)		798,832	167,366
Seattle 2 Service Center & Claims Office - 34001 Pacific Highway South		Federal Way	WA	12/22/2005		10,200,935		8,630,335	8,630,335	304,195			(304,195)		804,247	193,489
SOM Data Center - 300 North Commons Boulevard		Mayfield Village	OH	03/27/1998		38,577,813		18,250,682	18,250,682	1,260,819	217,143		(1,477,962)		3,591,790	1,676,534
Tampa 2 Service Center - 4119 Foxworth Road		Riverview	FL	09/01/2006		8,314,079		6,200,543	6,200,543	261,130			(261,130)		615,583	133,523
Tampa 3 Service Center & Claims Office - 4021 Tampa Road		Oldsmar	FL	02/21/2006		8,202,105		6,083,405	6,083,405	254,735			(254,735)		616,404	144,982
Tampa Call Center Bldg D - 3302 South Falkenburg Road		Riverview	FL	12/02/1997		34,279,207		20,573,268	20,573,268	810,458			(810,458)		2,549,054	1,006,892

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Tampa Call Center Buildings A, B, & C - 4030 Crescent Park Drive		Riverview	FL	12/02/1997.		46,042,464		22,916,736	22,916,736	1,324,784			(1,324,784)		4,773,679	2,635,109
Tucson Service Center & Claims Office - 1305 South Alvernon Way		Tucson	AZ	12/20/2013.		5,101,774		4,137,117	4,137,117	147,347			(147,347)		480,519	186,207
Washington DC in MD Service Center & Claims Office - 12201 Old Columbia Pike		Silver Spring	MD	01/05/2006.		12,888,859		11,431,494	11,431,494	162,277			(162,277)		758,083	226,990
West Palm Beach Service Center & Claims Office - 5133 Tyler Lakes Boulevard		West Palm Beach	FL	03/15/2005.		5,868,362		3,980,518	3,980,518	219,431			(219,431)		612,891	250,814
0299999. Properties Occupied by the Reporting Entity - Administrative						614,714,531	0	380,937,083	380,937,083	16,937,472	299,669	0	(17,237,141)	0	60,129,932	24,675,965
0399999. Total - Properties Occupied by the Reporting Entity						614,714,531	0	380,937,083	380,937,083	16,937,472	299,669	0	(17,237,141)	0	60,129,932	24,675,965
Properties Held for Sale																
Chicago 1 Service Center & Claims Office - 4333 Trans World Road		Schiller Park	IL	03/16/2006.	11/01/2018.	3,418,323		1,757,278	1,757,278	111	(313)		202		324,238	259,561
Dayton Service Center & Claims Office - 8028 North Dixie Drive		Dayton	OH	12/05/2012.	11/01/2018.	2,537,987		1,049,224	1,049,224	82	808,673		(808,755)		147,399	98,862
Detroit 1 Service Center Land - 23811 Telegraph Road		Southfield	MI	03/24/2006.	08/01/2020.	409,330		409,330	409,330				0			16,448
Houston 3 Service Center & Claims Office - 22633 Imperial Valley Drive		Houston	TX	08/31/2005.	11/01/2018.	3,106,884		1,647,257	1,647,257	236	(3,128)		2,892		152,771	94,919
Miami Service Center - 14505 SW 27th Way - Land Parcel		Miramar	FL	03/03/2016.	03/20/2019.	1,672,830		1,672,830	1,672,830				0			
Oklahoma City Service Center & Claims Office - 601 Southeast 89th Street		Oklahoma City	OK	06/14/2005.	12/01/2018.	3,643,542		2,122,184	2,122,184	892	(2,367)		1,475		188,538	113,407
0599999. Total - Properties Held for Sale						14,788,896	0	8,658,103	8,658,103	1,321	802,865	0	(804,186)	0	812,946	583,197
0699999. Totals						629,503,427	0	389,595,186	389,595,186	16,938,793	1,102,534	0	(18,041,327)	0	60,942,878	25,259,162

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								
Austin Service Center & Claims Office - 10700 North Lamar Boulevard	Austin	TX	07/08/2005.					55,542
Baltimore 1 Service Center & Claims Office - 841 Cromwell Park Drive	Glen Burnie	MD	02/10/2006.					211,198
Boston South Service Center & Claims Office - 62 Everett Street	Westwood	MA	09/13/2012.					6,522
Campus II Home Office Complex - 300 North Commons Boulevard	Mayfield Village	OH	11/17/1997.					3,159,121
Columbus Service Center & Claims Office - 3208 Morse Road	Columbus	OH	08/21/2007.					36,064
Miami Service Center - 14505 SW 27th Way	Miramar	FL	03/03/2016.					23,038
Plymouth Meeting Office Building - 5165 Campus Drive	Plymouth Meeting	PA	08/27/1998.					15,621
SOM Data Center - 300 North Commons Boulevard	Mayfield Village	OH	03/27/1998.					3,175,777
Tampa Call Center Bldg D - 3302 South Falkenburg Road	Riverview	FL	12/02/1997.					36,875
Tampa Call Center Buildings A, B, & C - 4030 Crescent Park Drive	Riverview	FL	12/02/1997.					319,192
Washington DC in MD Service Center & Claims Office - 12201 Old Columbia Pike	Silver Spring	MD	01/05/2006.					3,000
0199999. Total - Acquired by Purchase					0	0	0	7,041,950
0399999. Totals					0	0	0	7,041,950

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																			
Atlanta 3 Service Center Land, Tract C - 5753 Fairburn Road	Douglasville	GA	01/14/2021.	Henu Bajaj	141,129		141,129				0		141,129	131,523		(9,606)	(9,606)		2,787
Atlanta 4 Service Center Land - 235 Collins Industrial Way	Lawrenceville	GA	01/11/2021.	RIVZI Investment, LLC	363,030		363,030				0		363,030	344,392		(18,638)	(18,638)		2,997
Campus II Home Office Complex - 300 North Commons Boulevard	Mayfield Village	OH	11/23/2021.	DeMilta Iron & Metal	35,787						0			943		943	943		
Detroit 3 Service Center Land - 8857 Haggerty Road	Belleville	MI	01/11/2021.	Premier Equities, Inc.	167,938		167,938				0		167,938	161,370		(6,569)	(6,569)		878
Las Vegas 1 Service Center - 4080 Boulder Highway	Las Vegas	NV	06/14/2021.	Boulder Highway LLC	3,615,627		2,259,826	(168)	860		(692)		2,259,134	2,542,675		283,541	283,541	79,307	46,604
Minnesota 1 South Service Center & Claims Office - 12450 River Ridge Boulevard	Burnsville	MN	09/30/2021.	12450 River Ridge LLC and Gain 1031 Exchange Company	3,788,448		2,283,232				0		2,283,232	2,197,938		(85,294)	(85,294)	253,453	200,179
Minnesota 3 North Service Center & Claims Office - 10220 Goldenrod Street NW	Coon Rapids	MN	11/18/2021.	PCTHS Building Company	3,581,441		1,822,426		93,101		(93,101)		1,729,325	1,729,325			0	208,863	155,937
San Diego Service Center & Claims Office - 4141 Ruffin Road	San Diego	CA	09/22/2021.	Exeter 1031 Exchange Services, LLC	8,168,380		5,544,254	46,473			(46,473)		5,497,781	10,679,219		5,181,438	5,181,438	379,068	204,336
Washington DC in Virginia Service Center & Claims Office - 6791 Commercial Drive	Springfield	VA	01/14/2021.	6791 Commercial Partners, LLC	4,246,474		2,931,156				0		2,931,156	4,984,550		2,053,394	2,053,394	99,494	100,794
0199999. Total - Property Disposed					24,108,254	0	15,512,991	46,305	93,961	0	(140,266)	0	15,372,725	22,771,935	0	7,399,209	7,399,209	1,020,185	714,512
0399999. Totals					24,108,254	0	15,512,991	46,305	93,961	0	(140,266)	0	15,372,725	22,771,935	0	7,399,209	7,399,209	1,020,185	714,512

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 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
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	APERTURE VENTURE CAPITAL LP		RADNOR	PA	APERTURE VENTURE CAPITAL LP		12/21/2021	1	1,000,000	1,000,000	1,000,000								6.670
000000 00 0	CORE INNOVATION CAPITAL III, L.P.		LOS ANGELES	CA	CORE INNOVATION CAPITAL III, LP		07/15/2020	1	8,221,763	8,221,763	8,221,763						1,628,233		23.670
000000 00 0	FTLD REGISTRY SERVICES, LLC		WASHINGTON	DC	FTLD REGISTRY SERVICES, LLC		06/18/2013	1	301,826	301,826	301,826						82,480		2.900
000000 00 0	USB NMTC FUND 2021-5 LLC		ST.LOUIS	MO	USB NMTC FUND 2021-5 LLC		06/18/2021	1	44,217,709	44,217,709	44,217,709			4,987,218					100.000
000000 00 0	USB RETC FUND 2018-13 LLC		ST.LOUIS	MO	USB RETC FUND 2018-13 LLC		08/17/2018	1	7,309,353	7,309,353	7,309,353								100.000
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									61,050,651	61,050,651	61,050,651	0	0	4,987,218	0	0	1,710,713	0	XXX
Surplus Debentures - Affiliated																			
743315 08 7	PROGRESSIVE CORP COUNTY MUTUAL		CLEVELAND	OH	PROGRESSIVE CASUALTY INSURANCE CO.		03/20/1982		100,000	100,000	100,000								100.000
2899999. Total - Surplus Debentures - Affiliated									100,000	100,000	100,000	0	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									61,050,651	61,050,651	61,050,651	0	0	4,987,218	0	0	1,710,713	0	XXX
4999999. Subtotal - Affiliated									100,000	100,000	100,000	0	0	0	0	0	0	0	XXX
5099999. Totals									61,150,651	61,150,651	61,150,651	0	0	4,987,218	0	0	1,710,713	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 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
000000 00 0	APERTURE VENTURE CAPITAL LP	RADNOR	PA	APERTURE VENTURE CAPITAL LP	12/21/2021.	1	1,000,000			6.670
000000 00 0	CORE INNOVATION CAPITAL III, L.P	LOS ANGELES	CA	CORE INNOVATION CAPITAL III, LP	07/15/2020.	1		5,479,883		23.670
000000 00 0	FTLD REGISTRY SERVICES, LLC	WASHINGTON	DC	FTLD REGISTRY SERVICES, LLC	06/18/2013.	1		82,480		2.900
000000 00 0	USB NMTC FUND 2021-5 LLC	ST.LOUIS	MO	USB NMTC FUND 2021-5 LLC	06/18/2021.	1	6,410,755	42,794,172		100.000
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							7,410,755	48,356,535	0	XXX
4899999. Subtotal - Unaffiliated							7,410,755	48,356,535	0	XXX
5099999. Totals							7,410,755	48,356,535	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
000000 00 0	CORE INNOVATION CAPITAL III, L.P.	LOS ANGELES	CA	CORE INNOVATION CAPITAL III, LP	07/15/2020	01/15/2021	76,986					0		76,986	76,986			0	
000000 00 0	FTLD REGISTRY SERVICES, LLC	WASHINGTON	DC	FTLD REGISTRY SERVICES, LLC	06/18/2013	12/21/2021	82,480					0		82,480	82,480			0	
000000 00 0	USB RETC FUND 2018-13 LLC	ST.LOUIS	MO	USB RETC FUND 2018-13 LLC	08/17/2018	03/21/2021	290,245					0		290,245	290,245			0	
000000 00 0	USB RETC FUND 2018-13 LLC	ST.LOUIS	MO	USB RETC FUND 2018-13 LLC	08/17/2018	07/01/2021	510,244					0		510,244	510,244			0	
000000 00 0	USB RETC FUND 2018-13 LLC	ST.LOUIS	MO	USB RETC FUND 2018-13 LLC	08/17/2018	10/01/2021	342,488					0		342,488	342,488			0	
000000 00 0	USB RETC FUND 2018-13 LLC	ST.LOUIS	MO	USB RETC FUND 2018-13 LLC	08/17/2018	12/20/2021	337,931					0		337,931	337,931			0	
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							1,640,374	0	0	0	0	0	0	1,640,374	1,640,374	0	0	0	0
4899999. Subtotal - Unaffiliated							1,640,374	0	0	0	0	0	0	1,640,374	1,640,374	0	0	0	0
5099999. Totals							1,640,374	0	0	0	0	0	0	1,640,374	1,640,374	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 4V 9	US TREASURY NOTE				1.A	20,337,346	109.211	19,111,925	17,500,000	19,976,905		(360,441)			2.875	0.685	FA	190,039	503,125	01/04/2021.	08/15/2028.
912828 6B 1	US TREASURY NOTE				1.A	494,609	108.105	540,525	500,000	495,990		502			2.625	2.749	FA	4,958	13,125	03/04/2019.	02/15/2029.
912828 VS 6	US TREASURY NOTE	M			1.A	244,532,628	102.992	247,129,304	239,950,000	242,016,265		(1,257,349)			2.500	1.955	FA	2,265,832	5,998,750	12/10/2020.	08/15/2023.
912828 XB 1	US TREASURY NOTE	O			1.A	62,301,953	103.512	62,107,200	60,000,000	62,231,796		(70,157)			2.125	1.000	MN	165,539		12/15/2021.	05/15/2025.
912828 XT 2	US TREASURY NOTE				1.A	1,254,453	102.746	1,253,501	1,220,000	1,254,106		(347)			2.000	0.827	MN	2,145		12/23/2021.	05/31/2024.
912828 YB 0	US TREASURY NOTE				1.A	60,321,652	101.449	60,463,604	59,600,000	60,265,939		(55,712)			1.625	1.469	FA	365,819	484,250	04/27/2021.	08/15/2029.
912828 YQ 7	US TREASURY NOTE				1.A	8,971,172	101.691	9,152,190	9,000,000	8,979,511		4,027			1.625	1.674	AO	25,048	146,250	11/26/2019.	10/31/2026.
912828 ZF 0	US TREASURY NOTE				1.A	10,059,766	98.340	9,834,000	10,000,000	10,038,926		(11,903)			0.500	0.379	MS	12,775	50,000	03/31/2020.	03/31/2025.
912828 ZW 3	US TREASURY NOTE				1.A	37,172,844	97.152	36,820,608	37,900,000	37,183,702		8,845			0.250	0.797	JD	262	63,500	12/23/2021.	06/30/2025.
912828 ZY 9	US TREASURY NOTE				1.A	39,718,800	99.277	39,710,800	40,000,000	39,723,183		4,383			0.125	0.578	JJ	23,098		12/23/2021.	07/15/2023.
91282C AB 7	US TREASURY NOTE				1.A	4,994,922	97.000	4,850,000	5,000,000	4,996,307		1,024			0.250	0.271	JJ	5,231	12,500	08/24/2020.	07/31/2025.
91282C AJ 0	US TREASURY NOTE				1.A	20,014,844	96.871	19,374,200	20,000,000	20,010,904		(2,964)			0.250	0.235	FA	16,989	50,000	09/03/2020.	08/31/2025.
91282C AL 5	US TREASURY NOTE				1.A	29,681,641	94.652	28,395,600	30,000,000	29,736,162		45,108			0.375	0.531	MS	28,743	112,500	10/20/2020.	09/30/2027.
91282C AM 3	US TREASURY NOTE				1.A	74,711,133	96.836	72,627,000	75,000,000	74,781,702		57,839			0.250	0.328	MS	47,905	187,500	10/20/2020.	09/30/2025.
91282C AT 8	US TREASURY NOTE				1.A	89,290,234	96.652	86,986,800	90,000,000	89,449,538		142,332			0.250	0.411	AO	38,536	225,000	11/24/2020.	10/31/2025.
91282C AV 3	US TREASURY NOTE				1.A	54,531,641	95.074	52,290,700	55,000,000	54,576,771		44,461			0.875	0.965	MN	62,483	481,250	01/11/2021.	11/15/2030.
91282C BJ 9	US TREASURY NOTE				1.A	78,525,000	96.297	77,037,600	80,000,000	78,700,167		175,167			0.750	1.026	JJ	251,087	300,000	02/24/2021.	01/31/2028.
91282C BL 4	US TREASURY NOTE				1.A	79,524,797	97.051	80,843,483	83,300,000	79,775,186		250,389			1.125	1.626	FA	353,968	468,563	04/29/2021.	02/15/2031.
91282C BN 0	US TREASURY NOTE				1.A	3,798,961	99.590	3,784,420	3,800,000	3,799,371		410			0.125	0.139	FA	1,614	2,375	03/29/2021.	02/28/2023.
91282C BQ 3	US TREASURY NOTE				1.A	9,830,078	97.160	9,716,000	10,000,000	9,855,807		25,729			0.500	0.854	FA	16,989	25,000	03/29/2021.	02/28/2026.
91282C BS 9	US TREASURY NOTE				1.A	19,882,000	99.109	19,821,800	20,000,000	19,882,445		445			1.250	1.348	MS	63,874		12/23/2021.	03/31/2028.
91282C BT 7	US TREASURY NOTE				1.A	2,578,773	98.102	2,550,652	2,600,000	2,581,913		3,140			0.750	0.917	MS	4,982	9,750	03/30/2021.	03/31/2026.
91282C BW 0	US TREASURY NOTE				1.A	69,823,633	98.020	68,614,000	70,000,000	69,844,619		20,987			0.750	0.802	AO	89,917	262,500	05/27/2021.	04/30/2026.
91282C BZ 3	US TREASURY NOTE				1.A	119,795,703	99.090	118,908,000	120,000,000	119,814,357		18,654			1.250	1.275	AO	256,906	750,000	05/27/2021.	04/30/2028.
91282C CB 5	US TREASURY NOTE				1.A	41,308,008	101.266	40,506,400	40,000,000	41,251,472		(56,536)			1.625	1.270	MN	84,392	325,000	08/02/2021.	05/15/2031.
91282C CC 3	US TREASURY NOTE				1.A	14,969,531	98.637	14,795,550	15,000,000	14,975,660		6,129			0.250	0.319	MN	4,869	18,750	05/25/2021.	05/15/2024.
91282C CF 6	US TREASURY NOTE				1.A	14,711,547	97.945	14,495,860	14,800,000	14,720,768		9,221			0.750	0.874	MN	9,758	55,500	06/22/2021.	05/31/2026.
91282C CH 2	US TREASURY NOTE				1.A	80,523,047	98.977	79,181,600	80,000,000	80,488,239		(34,808)			1.250	1.152	JD	2,762	500,000	07/07/2021.	06/30/2028.
91282C CJ 8	US TREASURY NOTE				1.A	5,020,508	98.414	4,920,700	5,000,000	5,018,613		(1,894)			0.875	0.791	JD	121	21,875	07/12/2021.	06/30/2026.
91282C CL 3	US TREASURY NOTE				1.A	15,024,023	98.766	14,814,900	15,000,000	15,020,713		(3,310)			0.375	0.320	JJ	25,985		08/03/2021.	07/15/2024.
91282C CP 4	US TREASURY NOTE				1.A	109,213,672	97.238	106,961,800	110,000,000	109,269,157		55,485			0.625	0.773	JJ	287,704		08/24/2021.	07/31/2026.
91282C CR 0	US TREASURY NOTE				1.A	64,904,688	97.355	63,280,750	65,000,000	64,908,808		4,120			1.000	1.022	JJ	272,011		08/24/2021.	07/31/2028.
91282C CT 6	US TREASURY NOTE				1.A	19,960,156	98.680	19,736,000	20,000,000	19,964,821		4,665			0.375	0.443	FA	28,125		08/24/2021.	08/15/2024.
91282C CV 1	US TREASURY NOTE				1.A	149,272,266	98.063	147,094,500	150,000,000	149,292,576		20,310			1.125	1.199	FA	573,377		12/23/2021.	08/31/2028.
91282C CW 9	US TREASURY NOTE				1.A	59,536,523	97.762	58,657,200	60,000,000	59,560,899		24,376			0.750	0.911	FA	152,901		09/27/2021.	08/31/2026.
91282C CY 5	US TREASURY NOTE				1.A	98,725,000	98.824	98,824,000	100,000,000	98,759,871		34,871			1.250	1.444	MS	319,368		10/25/2021.	09/30/2028.
91282C CZ 2	US TREASURY NOTE				1.A	9,858,203	98.215	9,821,500	10,000,000	9,863,849		5,646			0.875	1.171	MS	22,356		10/18/2021.	09/30/2026.
91282C DF 5	US TREASURY NOTE				1.A	24,930,078	99.594	24,898,500	25,000,000	24,931,017		939			1.375	1.417	AO	58,874		11/26/2021.	10/31/2028.
91282C DH 1	US TREASURY NOTE				1.A	24,869,250	99.438	24,859,500	25,000,000	24,870,352		1,102			0.750	0.933	MN	24,344		12/23/2021.	11/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91282C DJ 7	US TREASURY NOTE				1.A	74,092,773	98.734	74,050,500	75,000,000	74,099,396		6,623			1.375	1.506	MN	133,892		12/09/2021.	11/15/2031.
91282C DK 4	US TREASURY NOTE				1.A	143,008,852	99.938	142,811,402	142,900,000	143,007,271		(1,580)			1.250	1.234	MN	157,033		12/28/2021.	11/30/2026.
91282C DL 2	US TREASURY NOTE				1.A	152,161,773	100.391	151,991,974	151,400,000	152,155,962		(5,812)			1.500	1.424	MN	199,648		12/28/2021.	11/30/2028.
0199999. U.S. Government - Issuer Obligations						2,244,238,481	XXX	2,223,626,548	2,244,470,000	2,242,131,016	0	(885,884)	0	0	XXX	XXX	XXX	6,652,259	11,067,063	XXX	XXX
0599999. Total - U.S. Government						2,244,238,481	XXX	2,223,626,548	2,244,470,000	2,242,131,016	0	(885,884)	0	0	XXX	XXX	XXX	6,652,259	11,067,063	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																					
167593 T3 6	CHICAGO IL O'HARE INTERNATIONA				1.F FE	8,600,000	100.584	8,650,224	8,600,000	8,600,000					2.316	2.316	JJ	99,588	146,062	09/25/2020.	01/01/2029.
196480 EW 3	COLORADO ST HSG & FIN AUTH			2	1.A FE	3,274,127	108.021	3,348,651	3,100,000	3,219,353		(22,220)			4.000	2.852	MN	20,667	124,000	10/18/2019.	05/01/2050.
20775B V5 2	CONN ST FIN AUTH HSG MTG			2	1.A FE	636,651	102.943	607,364	590,000	597,777		(4,029)			4.000	2.292	MN	3,016	23,600	03/27/2014.	11/15/2044.
477854 AA 1	MACARTHUR FOUNDATION			2	1.A FE	6,706,013	92.642	6,345,977	6,850,000	6,721,377		13,366			1.299	1.525	JD	7,415	88,982	11/04/2020.	12/01/2030.
49130T QS 8	KENTUCKY HSG CORP HSG REV			2	1.A FE	2,479,078	102.841	2,391,053	2,325,000	2,382,598		(13,941)			3.500	1.992	JJ	40,688	81,375	06/12/2013.	01/01/2033.
60637B KZ 2	MISSOURI ST HSG DEV COMMN			2	1.B FE	2,088,795	105.744	2,019,710	1,910,000	1,980,047		(17,555)			4.000	1.952	MN	12,733	76,400	03/11/2016.	05/01/2040.
61212W BB 0	MONTANA ST BRD OF HSG SF MTGE			2	1.B FE	939,159	104.554	935,758	895,000	913,277		(7,641)			3.500	2.320	JD	2,610	31,325	09/10/2015.	12/01/2042.
63968M QC 6	NEBRASKA ST INV SF HSG REV			2	1.B FE	9,047,611	106.344	8,991,385	8,455,000	8,800,684		(38,620)			3.500	1.971	MS	98,642	295,925	08/23/2017.	03/01/2040.
647200 2F 0	NEW MEXICO MTG FIN AGY			2	1.B FE	370,502	103.513	357,120	345,000	352,242		(2,147)			4.000	2.403	MS	4,600	13,800	12/06/2013.	03/01/2044.
647200 4R 2	NEW MEXICO MTG FIN AGY			2	1.A FE	2,122,360	106.110	2,122,200	2,000,000	2,080,685		(5,821)			3.500	2.074	MS	23,333	70,000	03/16/2016.	03/01/2046.
67756Q UY 1	OHIO ST HSG FIN MTG REV			2	1.A FE	4,846,000	108.294	4,786,595	4,420,000	4,649,404		(35,139)			4.500	2.336	MS	66,300	198,900	03/14/2017.	03/01/2047.
67756Q UZ 8	OHIO ST HSG FIN MTG REV			2	1.A FE	1,434,470	107.826	1,423,303	1,320,000	1,383,131		(9,153)			4.500	2.530	MS	19,800	59,400	03/14/2017.	03/01/2047.
708796 2J 5	PENNSYLVANIA HSG FIN			2	1.B FE	952,101	103.797	934,173	900,000	919,215		(9,645)			3.500	1.904	AO	7,875	31,500	03/24/2016.	10/01/2041.
83756C EP 6	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	859,861	103.157	830,414	805,000	818,038		(5,773)			4.000	2.332	MN	5,367	32,200	11/07/2013.	11/01/2044.
83756C FA 8	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	397,424	103.315	382,266	370,000	376,537		(2,822)			4.000	2.198	MN	2,467	14,800	11/07/2013.	11/01/2044.
91412H FR 9	UNIV OF CALIFORNIA CA REVENUES				1.C FE	16,350,000	97.887	16,004,525	16,350,000	16,350,000					1.614	1.614	MN	33,719	263,889	07/10/2020.	05/15/2029.
95662M 2U 3	WEST VIRGINIA ST HSG				1.A FE	575,000	102.650	590,238	575,000	575,000					2.950	2.950	MN	2,827	16,963	09/11/2015.	05/01/2023.
95662M 2W 9	WEST VIRGINIA ST HSG				1.A FE	1,000,000	104.522	1,045,220	1,000,000	1,000,000					3.150	3.150	MN	5,250	31,500	09/11/2015.	05/01/2024.
95662M 2Y 5	WEST VIRGINIA ST HSG			2	1.A FE	500,000	105.630	528,150	500,000	500,000					3.300	3.300	MN	2,750	16,500	09/11/2015.	05/01/2025.
97689Q EL 6	WISCONSIN HSG & ECONOMIC DEV			2	1.C FE	1,814,018	105.355	1,796,303	1,705,000	1,755,241		(7,933)			3.500	2.100	MS	19,892	59,675	09/21/2016.	09/01/2046.
98322Q LL 9	WYOMING ST CMNTY DEV AUTH HSGR			2	1.B FE	2,252,792	104.822	2,206,503	2,105,000	2,161,633		(13,656)			3.500	1.727	JD	6,140	73,675	09/09/2016.	12/01/2038.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						67,245,962	XXX	66,297,132	65,120,000	66,136,239	0	(182,729)	0	0	XXX	XXX	XXX	485,679	1,750,471	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
313921 6B 9	FNW GT 2001-T10 A2 PT			4	1.A	1,136,291	112.002	1,165,915	1,040,977	1,101,669		57,708			7.500	4.163	MON	6,506	78,073	03/19/2003.	12/25/2041.
313921 6F 0	FNW 2001-W3 A			4	1.A	32,163	107.274	33,557	31,281	30,970		(166)			7.000	6.158	MON	182	1,763	02/01/2006.	09/01/2041.
31392C MS 0	FNW 2002-W1 2A			4	1.B	185,789	106.987	184,464	172,418	174,036		1,967			5.199	4.861	MON	747	9,170	03/01/2010.	02/25/2042.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,354,243	XXX	1,383,936	1,244,676	1,306,675	0	59,509	0	0	XXX	XXX	XXX	7,435	89,006	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137F4 D6 6	FHMS 2018-K074 X1 IO			4	1.A FE	5,450,838	1.782	3,617,112		3,440,703		(546,342)			0.290	5.603	MON	49,122	705,625	03/22/2018.	01/25/2028.
3137F4 X9 8	FHMS 2018-K075 X1 IO			4	1.A FE	7,846,804	0.937	5,105,162		4,869,124		(803,726)			0.133	6.366	MON	60,341	1,034,877	04/19/2018.	02/25/2028.
3137F6 2P 1	FHMS 2020-K118 X1 IO			4	1.A FE	15,963,152	7.204	14,371,046		14,147,415		(1,564,906)			0.961	2.657	MON	159,679	1,994,793	10/21/2020.	09/25/2030.
3137F6 GV 3	FHMS 2020-K119 X1 IO			4	1.A FE	17,427,085	6.975	15,793,402		15,500,964		(1,711,155)			0.932	2.734	MON	175,850	2,200,384	11/03/2020.	09/25/2030.
3137FA RG 5	FHLMC 2017-K727 X1 IO			4	1.A FE	4,489,730	1.096	1,399,808		1,365,233		(734,956)			0.599	6.150	MON	63,776	839,940	09/20/2017.	07/25/2024.
3137FA WU 8	FHLMC 2017-K067 X1 IO			4	1.A FE	4,942,849	2.914	2,951,227		2,831,525		(512,988)			0.575	5.501	MON	48,546	640,699	09/25/2017.	07/25/2027.

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137FG 6Z 3	FHMS 2018-K077 X1 IO			4	1.A FE	13,578,560	0.923	9,104,984		8,683,721		(1,402,002)			0.123	7.024	MON	101,089	1,797,072	06/18/2018.	05/25/2028.
3137FP JJ 5	FHMS 2019-K099 X1 IO			4	1.A FE	17,109,114	6.040	13,934,232		13,497,124		(1,681,962)			0.885	3.730	MON	170,123	2,157,592	10/25/2019.	09/25/2029.
3137FQ 4B 6	FHMS 2019-K101 X1 IO			4	1.A FE	9,807,502	5.794	8,078,570		7,836,075		(959,036)			0.835	3.728	MON	97,060	1,230,662	11/21/2019.	10/25/2029.
2799999.	U.S. Special Revenue - Commercial Mortgage-Backed Securities					96,615,634	XXX	74,355,543	0	72,171,884	0	(9,917,073)	0	0	XXX	XXX	XXX	925,586	12,601,644	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					165,215,839	XXX	142,036,611	66,364,676	139,614,798	0	(10,040,293)	0	0	XXX	XXX	XXX	1,418,700	14,441,121	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y BM 0	ABBVIE INC				2.B FE	14,985,300	101.396	15,209,400	15,000,000	14,995,365		4,912			2.300	2.334	MN	38,333	345,000	11/12/2019.	11/21/2022.
023608 AJ 1	AMEREN CORPORATION			2	2.B FE	9,976,300	107.868	10,786,800	10,000,000	9,979,125		1,920			3.500	3.527	JJ	161,389	350,000	03/31/2020.	01/15/2031.
02665W DY 4	AMERICAN HONDA FINANCE				1.G FE	9,463,750	98.872	9,363,178	9,470,000	9,464,394		645			0.750	0.773	FA	22,097		09/07/2021.	08/09/2024.
02665W DZ 1	AMERICAN HONDA FINANCE				1.G FE	4,996,150	98.772	4,938,600	5,000,000	4,996,357		207			1.300	1.316	MS	20,222		09/07/2021.	09/09/2026.
03027X AJ 9	AMERICAN TOWER CORP			2	2.C FE	4,362,190	109.131	4,713,368	4,319,000	4,342,705		(5,506)			4.400	4.245	FA	71,791	190,036	03/28/2018.	02/15/2026.
03073E AT 2	AMERISOURCEBERGEN CORP			2	2.A FE	29,937,900	101.034	30,310,200	30,000,000	29,941,175		3,275			2.700	2.724	MS	238,500	371,250	03/25/2021.	03/15/2031.
036752 AR 4	ANTHEM INC			2	2.B FE	5,000,500	99.883	4,994,150	5,000,000	5,000,388		(112)			1.500	1.498	MS	22,083	37,083	03/09/2021.	03/15/2026.
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.
052769 AB 2	AUTODESK INC			2	2.B FE	11,242,891	102.018	11,660,657	11,430,000	11,383,154		46,977			3.600	4.040	JD	18,288	411,480	11/19/2018.	12/15/2022.
053332 AN 2	AUTOZONE INC			2	2.B FE	3,850,440	101.557	4,062,280	4,000,000	3,959,254		37,675			2.875	3.884	JJ	53,028	115,000	12/27/2018.	01/15/2023.
05565E BQ 7	BMW US CAPITAL LLC				1.F FE	14,992,950	99.333	14,899,950	15,000,000	14,994,666		1,716			0.800	0.816	AO	30,000	60,000	03/29/2021.	04/01/2024.
058498 AT 3	BALL CORP				3.A FE	2,220,000	110.250	2,205,000	2,000,000	2,148,483		(39,658)			5.250	3.000	JJ	52,500	105,000	02/28/2020.	07/01/2025.
058498 AV 8	BALL CORP			2	3.A FE	20,877,500	110.150	20,928,500	19,000,000	20,329,625		(312,556)			4.875	2.985	MS	272,729	926,250	05/08/2020.	03/15/2026.
058498 AX 4	BALL CORP			2	3.A FE	5,000,000	98.750	4,937,500	5,000,000	4,937,500	(62,500)				3.125	3.125	MS	46,441		09/09/2021.	09/15/2031.
1248EP CE 1	CCO HOLDINGS LLC			2	3.B FE	8,487,500	102.319	8,697,115	8,500,000	8,487,166		(2,421)			4.500	4.478	FA	144,500	382,500	08/14/2020.	08/15/2030.
12513G BE 8	CDW LLC/CDW FINANCE			2	2.C FE	24,483,516	102.750	24,208,928	23,561,000	24,128,990		(272,559)			4.125	2.876	MN	161,982	971,891	09/24/2020.	05/01/2025.
125523 AF 7	CIGNA CORP			2	2.A FE	7,192,186	103.991	7,483,192	7,196,000	7,194,524		859			3.750	3.763	JJ	124,431	523,282	09/06/2018.	07/15/2023.
161175 BQ 6	CCO SAFARI II LLC			2	2.C FE	14,983,950	106.348	15,952,200	15,000,000	14,993,275		2,777			4.500	4.521	FA	281,250	675,000	06/28/2018.	02/01/2024.
16411Q AK 7	CHENIERE ENERGY PARTNERS			2	3.B FE	5,686,900	104.895	5,627,617	5,365,000	5,627,617	(46,698)	(12,585)			4.000	2.972	MS	71,533		09/20/2021.	03/01/2031.
16411Q AL 5	CHENIERE ENERGY PARTNERS			2	3.B FE	5,556,250	101.000	5,555,000	5,500,000	5,554,549		(1,701)			3.250	3.110	JJ	46,674		09/14/2021.	01/31/2032.
19260Q AD 9	COINBASE GLOBAL INC			2	3.A FE	497,188	92.000	460,000	500,000	460,000	(37,234)	47			3.625	3.692	AO	5,236		09/15/2021.	10/01/2031.
20030N CS 8	COMCAST CORP			2	1.G FE	6,991,390	109.173	7,642,110	7,000,000	6,994,778		1,174			3.950	3.970	AO	58,372	276,500	10/02/2018.	10/15/2025.
20030N DG 3	COMCAST CORP			2	1.G FE	9,982,300	109.137	10,913,700	10,000,000	9,984,662		1,547			3.400	3.421	AO	85,000	340,000	03/24/2020.	04/01/2030.
209115 AE 4	CONSOLIDATED EDISON INC				2.A FE	29,994,600	99.182	29,754,600	30,000,000	29,996,508		1,790			0.650	0.656	JD	16,250	193,917	11/30/2020.	12/01/2023.
21036P AX 6	CONSTELLATION BRANDS INC			2	2.C FE	8,389,386	102.145	8,784,470	8,600,000	8,545,264		46,669			3.200	3.782	FA	103,964	275,200	06/28/2018.	02/15/2023.
254687 CM 6	DISNEY WALT CO				1.G FE	14,279,673	101.745	14,316,539	14,071,000	14,114,404		(60,652)			3.000	2.553	MS	124,294	422,130	03/20/2019.	09/15/2022.
254687 CZ 7	DISNEY WALT CO			2	1.G FE	3,152,583	106.264	3,221,924	3,032,000	3,090,746		(22,767)			3.700	2.877	MS	33,032	112,184	03/20/2019.	09/15/2024.
25746U DG 1	DOMINION ENERGY INC			2	2.B FE	31,777,395	106.121	34,064,841	32,100,000	31,824,752		28,207			3.375	3.495	AO	270,844	1,083,375	03/31/2020.	04/01/2030.
269246 BP 8	E*TRADE FINANCIAL CORPORATION			2	2.A FE	4,655,984	101.407	4,877,677	4,810,000	4,782,694		40,679			2.950	3.842	FA	50,057	141,895	09/27/2018.	08/24/2022.
28470R AK 8	CAESARS ENTERTAIN INC			2	5.A FE	48,920,625	110.744	50,388,520	45,500,000	48,173,241		(694,791)			8.125	6.058	JJ	1,848,438	2,993,837	02/19/2021.	07/01/2027.
29379V BB 8	ENTERPRISE PRODUCTS OPER			2	2.A FE	8,614,964	104.998	9,029,828	8,600,000	8,606,062		(3,012)			3.900	3.861	FA	126,707	335,400	11/19/2018.	02/15/2024.
30040W AG 3	EVERSOURCE ENERGY			2	2.A FE	8,396,533	104.964	8,774,990	8,360,000	8,374,530		(7,523)			3.800	3.701	JD	26,473	317,680	12/26/2018.	12/01/2023.
303250 AE 4	FAIR ISAAC CORP			2	3.B FE	7,002,888	109.914	7,023,505	6,390,000	6,862,027		(105,800)			5.250	3.311	MN	42,866	335,475	09/29/2020.	05/15/2026.
337738 AM 0	FISERV INC			2	2.B FE	7,081,956	101.558	7,271,553	7,160,000	7,143,610		20,764			3.500	3.807	AO	62,650	250,600	11/27/2018.	10/01/2022.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
337738 AT 5	FISERV INC.			2	2.B FE	9,999,300	105.732	10,573,200	10,000,000	9,999,567		88			3.200	3.201	JJ	160,000	320,000	06/10/2019.	07/01/2026.
34964C AC 0	FORTUNE BRANDS HOME & SECURI			2	2.B FE	19,993,800	104.764	20,952,800	20,000,000	19,996,744		1,252			4.000	4.007	MS	222,222	800,000	09/19/2018.	09/21/2023.
37331N AM 3	GEORGIA-PACIFIC LLC.				1.G FE	39,987,600	98.690	39,476,000	40,000,000	39,991,498		3,523			0.625	0.634	MN	31,944	247,222	11/16/2020.	05/15/2024.
37331N AN 1	GEORGIA-PACIFIC LLC.			2	1.G FE	39,982,800	96.979	38,791,600	40,000,000	39,986,132		3,057			0.950	0.958	MN	48,556	375,778	11/16/2020.	05/15/2026.
38141G XK 5	GOLDMAN SACHS GROUP.			2	1.F FE	20,000,000	100.009	20,001,800	20,000,000	20,000,000					0.589	0.611	FMAN.	14,731	117,562	11/16/2020.	11/17/2023.
404119 CA 5	HCA - THE HEALTHCARE COMPANY.			2	3.A FE	6,680,000	105.688	7,398,160	7,000,000	6,725,359		25,787			3.500	4.038	MS	81,667	245,000	03/12/2020.	09/01/2030.
446413 AL 0	HUNTINGTON INGALLS INDUST.			2	2.C FE	7,636,962	105.821	8,160,916	7,712,000	7,652,362		8,860			3.483	3.629	JD	22,384	268,609	03/30/2020.	12/01/2027.
448579 AL 6	HYATT HOTELS CORP.			2	2.C FE	14,991,150	99.995	14,999,250	15,000,000	14,992,163		1,013			1.300	1.330	AO	48,750		09/27/2021.	10/01/2023.
44962L AB 3	IHS MARKIT LTD.			2	3.A FE	11,484,000	108.875	10,887,500	10,000,000	10,887,500	(196,915)	(370,909)			4.750	0.916	FA	179,444	475,000	12/01/2020.	02/15/2025.
44962L AC 1	IHS MARKIT LTD.			2	3.A FE	22,865,630	108.067	22,501,711	20,822,000	22,484,290		(420,334)			4.000	1.825	MS	277,627	832,880	12/02/2020.	03/01/2026.
44962L AF 4	IHS MARKIT LTD.			2	3.A FE	24,295,389	115.875	23,209,763	20,030,000	23,209,763	(508,112)	(547,488)			4.750	1.674	FA	396,427	951,425	12/09/2020.	08/01/2028.
44962L AJ 6	IHS MARKIT LTD.			2	3.A FE	20,354,454	113.750	19,352,288	17,013,000	19,352,288	(591,759)	(386,803)			4.250	1.662	MN	120,509	723,053	12/09/2020.	05/01/2029.
48250N AC 9	KFC HLD/PIZZA HUT/TACO.			2	3.B FE	5,027,500	103.375	5,168,750	5,000,000	5,017,753		(5,585)			4.750	4.618	JD	19,792	237,500	03/12/2020.	06/01/2027.
485170 AV 6	KANSAS CITY SOUTHERN INDS.			2	2.B FE	18,056,821	102.295	19,373,650	18,939,000	18,756,873		126,688			3.000	3.723	MN	72,600	568,170	12/09/2015.	05/15/2023.
49446R AK 5	KIMCO REALTY CORP.			2	2.A FE	13,017,290	102.485	13,323,050	13,000,000	13,003,869		(3,064)			3.125	3.100	JD	33,854	406,250	06/02/2017.	06/01/2023.
552953 CD 1	MGM RESORTS INTERNATIONAL.			2	4.A FE	14,179,610	104.000	14,465,360	13,909,000	14,122,833		(43,138)			4.625	4.240	MS	214,430	643,291	09/15/2020.	09/01/2026.
552953 CF 6	MGM RESORTS INTERNATIONAL.			2	4.A FE	21,400,519	106.500	21,122,145	19,833,000	21,122,145	(21,624)	(229,347)			5.500	4.035	AO	230,283	1,090,815	01/19/2021.	04/15/2027.
552953 CG 4	MGM RESORTS INTERNATIONAL.			2	4.A FE	11,550,620	104.500	11,302,720	10,816,000	11,253,803		(217,002)			6.750	4.499	MN	121,680	730,080	08/12/2020.	05/01/2025.
55303X AJ 4	MGM GROWTH/MGM FINANCE.			2	3.C FE	11,151,541	113.000	11,206,210	9,917,000	10,967,354		(184,187)			5.750	3.358	FA	237,595	541,478	01/29/2021.	02/01/2027.
55336V AE 0	MPLX LP.			2	2.B FE	20,810,785	104.104	21,277,817	20,439,000	20,553,887		(84,526)			4.500	4.051	JJ	424,109	919,755	10/23/2018.	07/15/2023.
55336V BR 0	MPLX LP.			2	2.B FE	10,128,178	98.994	10,047,891	10,150,000	10,133,312		3,823			1.750	1.791	MS	59,208	184,039	08/11/2020.	03/01/2026.
55354G AH 3	MSCI INC.			2	3.A FE	12,300,000	104.500	12,540,000	12,000,000	12,268,922		(31,078)			4.000	3.573	MN	61,333	480,000	03/24/2021.	11/15/2029.
573284 AN 6	MARTIN MARIETTA MATERIALS.			2	2.B FE	15,031,110	106.501	15,975,150	15,000,000	15,008,498		(3,459)			4.250	4.224	JJ	316,979	637,500	07/17/2014.	07/02/2024.
573284 AY 2	MARTIN MARIETTA MATERIALS.			2	2.B FE	14,998,200	99.640	14,946,000	15,000,000	14,998,635		435			0.650	0.656	JJ	48,479		06/21/2021.	07/15/2023.
579780 AL 1	MCCORMICK & CO INC.			2	2.B FE	8,296,941	101.036	8,693,137	8,604,000	8,550,592		83,004			2.700	3.715	FA	87,761	232,308	10/30/2018.	08/15/2022.
579780 AM 9	MCCORMICK & CO INC.			2	2.B FE	4,795,350	104.405	5,220,250	5,000,000	4,906,267		33,263			3.150	3.908	FA	59,500	157,500	06/28/2018.	08/15/2024.
595017 AX 2	MICROCHIP TECHNOLOGY INC.				2.C FE	25,000,000	98.163	24,540,750	25,000,000	25,000,000					0.983	0.983	MS	81,917	63,485	05/18/2021.	09/01/2024.
615369 AC 9	MOODY'S CORP.			2	2.A FE	13,557,550	106.840	13,889,200	13,000,000	13,216,058		(108,994)			4.875	3.946	FA	239,417	633,750	10/18/2018.	02/15/2024.
615369 AK 1	MOODY'S CORP.			2	2.A FE	2,649,347	101.661	2,827,192	2,781,000	2,745,130		33,169			2.625	3.903	JJ	33,662	73,001	12/27/2018.	01/15/2023.
641062 AQ 7	NESTLE HOLDINGS INC.				1.D FE	23,468,305	98.789	23,240,112	23,525,000	23,490,211		16,943			0.375	0.448	JJ	40,679	73,516	09/08/2020.	01/15/2024.
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.
666807 BS 0	NORTHROP GRUMMAN CORP.			2	2.A FE	5,833,513	115.379	6,757,748	5,857,000	5,836,904		1,923			4.400	4.449	MN	42,951	257,708	03/19/2020.	05/01/2030.
67103H AJ 6	O'REILLY AUTOMOT.			2	2.B FE	3,775,238	112.616	4,223,100	3,750,000	3,771,239		(2,201)			4.200	4.116	AO	39,375	157,500	03/25/2020.	04/01/2030.
68389X CC 7	ORACLE CORPORATION.			2	2.A FE	14,992,800	99.227	14,884,050	15,000,000	14,993,744		944			1.650	1.660	MS	66,000	124,438	03/22/2021.	03/25/2026.
70450Y AD 5	PAYPAL HOLDINGS INC.			2	1.G FE	19,950,400	104.975	20,995,000	20,000,000	19,964,998		6,734			2.650	2.689	AO	132,500	530,000	09/19/2019.	10/01/2026.
714046 AL 3	PERKIN ELMER INC.			2	2.B FE	34,978,300	98.577	34,501,950	35,000,000	34,980,417		2,117			0.850	0.871	MS	91,729		09/08/2021.	09/15/2024.
75513E CF 6	RAYTHEON TECHNOLOGIES CORP.			2	2.A FE	5,654,637	104.783	5,366,985	5,122,000	5,401,387		(162,729)			3.700	0.485	JD	8,423	189,514	06/08/2020.	12/15/2023.
75513E CG 4	RAYTHEON TECHNOLOGIES CORP.			2	2.A FE	9,081,777	104.070	8,637,810	8,300,000	8,745,009		(216,441)			3.200	0.552	MS	78,204	265,600	06/08/2020.	03/15/2024.
75951A AL 2	RELIANCE STAND LIFE II.				1.F FE	29,949,600	102.844	30,853,200	30,000,000	29,970,162		9,865			2.500	2.536	AO	127,083	750,000	10/23/2019.	10/30/2024.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78442P GD 2	SLM CORP			2	3.A FE	24,070,000	104.500	25,080,000	24,000,000	24,054,167		(13,189)			4.200	4.134	AO	173,600	1,008,000	10/26/2020.	10/29/2025.
853496 AH 0	STANDARD INDUSTRIES INC			2	4.A FE	4,862,500	96.329	4,816,450	5,000,000	4,816,450	(60,228)	11,271			3.375	3.698	JJ	77,813	151,875	09/23/2020.	01/15/2031.
86614R AN 7	SUMMIT MATERIALS LLC/FIN			2	4.A FE	9,437,500	104.740	9,426,600	9,000,000	9,363,416		(71,155)			5.250	3.974	JJ	217,875	281,167	05/20/2021.	01/15/2029.
879360 AA 3	TELEDYNE TECHNOLOGIES IN				2.C FE	29,991,000	99.474	29,842,200	30,000,000	29,994,395		3,395			0.650	0.665	AO	48,750	102,375	03/08/2021.	04/01/2023.
879369 AG 1	TELEFLEX INC			2	3.C FE	4,105,000	103.019	4,120,760	4,000,000	4,078,510		(21,325)			4.250	3.632	JD	14,167	170,000	09/29/2020.	06/01/2028.
88104L AC 7	TERRAFORM POWER OPERATIN			2	3.C FE	32,300,614	102.250	33,553,338	32,815,000	32,679,128		88,936			4.250	4.556	JJ	584,973	1,394,638	10/02/2020.	01/31/2023.
88104L AG 8	TERRAFORM POWER OPERATIN			2	3.C FE	6,284,228	104.837	6,249,334	5,961,000	6,235,062		(41,524)			4.750	3.810	JJ	130,562	215,745	03/04/2021.	01/15/2030.
89236T GX 7	TOYOTA MOTOR CREDIT CORP				1.E FE	54,898,800	104.911	57,701,050	55,000,000	54,930,942		19,473			3.000	3.040	AO	412,500	1,650,000	03/27/2020.	04/01/2025.
89788J AA 7	TRUIST BANK			2	1.E FE	29,938,200	100.577	30,173,100	30,000,000	29,959,825		12,125			1.500	1.543	MS	138,750	450,000	03/04/2020.	03/10/2025.
92047W AG 6	VALVOLINE INC			2	3.C FE	24,648,094	96.830	23,719,477	24,496,000	23,719,477	(911,869)	(16,749)			3.625	3.535	JJ	409,457	471,123	03/12/2021.	06/15/2031.
92564R AB 1	VICI PROPERTIES / NOTE			2	3.B FE	9,203,763	106.423	9,136,415	8,585,000	9,101,872	6,041	(99,932)			4.625	3.208	JD	33,088	397,056	01/21/2021.	12/01/2029.
92564R AD 7	VICI PROPERTIES / NOTE			2	3.B FE	23,162,336	103.285	23,512,830	22,765,000	23,067,301	9,851	(92,386)			3.750	3.285	FA	322,504	727,200	03/16/2021.	02/15/2027.
92564R AE 5	VICI PROPERTIES / NOTE			2	3.B FE	17,336,654	105.750	17,607,375	16,650,000	17,246,424		(85,985)			4.125	3.467	FA	259,463	686,813	01/21/2021.	08/15/2030.
928881 AA 9	VONTIER CORP			2	2.C FE	24,991,500	98.410	24,602,500	25,000,000	24,992,634		1,134			1.800	1.807	AO	112,500	251,250	03/03/2021.	04/01/2026.
928881 AC 5	VONTIER CORP			2	2.C FE	19,940,600	96.610	19,322,000	20,000,000	19,946,701		6,101			2.400	2.446	AO	120,000	268,000	03/03/2021.	04/01/2028.
929160 AS 8	VULCAN MATERIALS CO			2	2.B FE	8,451,375	108.459	8,459,802	7,800,000	8,056,760		(80,075)			4.500	3.338	AO	87,750	351,000	09/19/2016.	04/01/2025.
983133 AA 7	WYNN RESORTS FINANCE LLC			2	4.B FE	5,081,250	101.500	5,075,000	5,000,000	5,075,000	(3,546)	(2,704)			5.125	4.872	AO	64,063	128,125	09/17/2021.	10/01/2029.
BL2700 58 3	SUMMIT MATERIALS LLC B TERM LOAN				3.A FE	10,030,753	100.000	10,039,338	10,039,338	10,031,906		1,153			2.104	2.140	MON	1,174	56,338	11/29/2021.	11/21/2024.
BL3646 39 7	INDIGO MERGER SUB INC B TERM LOAN				3.A FE	19,881,251	100.000	19,895,739	19,895,739	19,886,427		5,176			3.000	3.019	MJSD.	6,632	190,269	07/14/2021.	07/01/2028.
BL3650 57 1	HARBOR FREIGHT TOOLS B TERM LOAN				3.C FE	22,900,734	99.875	22,895,967	22,924,623	22,895,967	(6,718)	1,951			3.250	3.290	MON	4,139	234,229	11/30/2021.	10/19/2027.
BL3683 98 6	STANDARD INDUSTRIES INC B TERM LOAN				2.C FE	21,780,000	100.125	22,027,500	22,000,000	21,789,867		9,867			3.451	3.639	MON	4,218	267,859	08/06/2021.	08/06/2028.
36168Q AM 6	GFL ENVIRONMENTAL INC		A	2	3.C FE	14,962,500	98.500	14,775,000	15,000,000	14,775,000	(190,688)	3,189			3.500	3.538	MS	175,000	364,583	06/15/2021.	09/01/2028.
36168Q AN 4	GFL ENVIRONMENTAL INC		A	2	4.C FE	7,060,000	100.875	7,061,250	7,000,000	7,054,068		(5,932)			4.750	4.554	JD	14,778	172,715	06/15/2021.	06/15/2029.
68245X AH 2	1011778 BC / NEW RED FIN		A	2	3.B FE	20,050,000	101.276	20,255,200	20,000,000	20,042,621		(7,379)			3.875	3.790	MS	228,194	387,500	06/15/2021.	01/15/2028.
68245X AK 5	1011778 BC / NEW RED FIN		A	2	3.B FE	7,000,000	103.750	7,262,500	7,000,000	7,000,000					5.750	5.750	AO	84,972	402,500	04/02/2020.	04/15/2025.
00774M AP 0	AERCAP IRELAND CAP/GLOBA		D	2	2.C FE	19,873,000	104.892	20,978,400	20,000,000	19,928,053		38,899			4.500	4.718	MS	265,000	900,000	06/23/2020.	09/15/2023.
00774M AS 4	AERCAP IRELAND CAP/GLOBA		D	2	2.C FE	14,831,400	98.081	14,712,150	15,000,000	14,862,370		30,970			1.750	1.985	JJ	110,104	143,646	01/06/2021.	01/30/2026.
067316 AE 9	BACARDI LTD		D	2	2.C FE	13,564,776	108.367	14,737,912	13,600,000	13,581,272		4,864			4.450	4.493	MN	77,331	605,200	04/24/2018.	05/15/2025.
111013 AK 4	SKY PLC		D		1.G FE	7,789,680	102.210	8,176,800	8,000,000	7,949,387		53,872			3.125	3.842	MN	24,306	250,000	11/28/2018.	11/26/2022.
111013 AL 2	SKY PLC		D		1.G FE	25,201,914	106.480	25,373,119	23,829,000	24,662,193		(297,810)			3.750	2.399	MS	260,630	893,588	02/12/2020.	09/16/2024.
17186H AC 6	CIMPRESS NV		D	2	4.C FE	6,300,000	103.875	6,544,125	6,300,000	6,300,000					7.000	7.000	JD	19,600	441,000	06/01/2018.	06/15/2026.
23291K AF 2	DH EUROPE FINANCE II		D		2.A FE	74,995,500	101.282	75,961,500	75,000,000	74,997,980		1,433			2.050	2.052	MN	196,458	1,537,500	10/29/2019.	11/15/2022.
47216F AA 5	JAZZ SECURITIES DAC		D	2	3.B FE	8,125,000	103.544	8,283,520	8,000,000	8,086,417		(38,583)			4.375	3.598	JJ	235,278		04/22/2021.	01/15/2029.
50220P AA 1	LSEGA FINANCING PLC		D	2	1.G FE	9,988,100	98.555	9,855,500	10,000,000	9,990,983		2,883			0.650	0.690	AO	15,347	32,500	03/25/2021.	04/06/2024.
50220P AB 9	LSEGA FINANCING PLC		D	2	1.G FE	34,964,650	98.011	34,303,850	35,000,000	34,969,493		4,843			1.375	1.396	AO	113,628	240,625	03/25/2021.	04/06/2026.
50220P AC 7	LSEGA FINANCING PLC		D	2	1.G FE	19,981,800	98.706	19,741,200	20,000,000	19,983,346		1,546			2.000	2.014	AO	94,444	200,000	03/25/2021.	04/06/2028.
62947Q AZ 1	NXP BV/NXP FUNDING LLC		D	2	2.B FE	24,992,750	107.421	26,855,250	25,000,000	24,994,336		1,722			4.875	4.883	MS	406,250	1,218,750	12/03/2018.	03/01/2024.
714264 AH 1	PERNOD-RICARD SA		D		2.A FE	12,304,062	101.952	12,122,093	11,890,000	11,932,740		(77,476)			4.250	3.568	JJ	233,011	505,325	03/21/2018.	07/15/2022.
78081B AH 6	ROYALTY PHARMA PLC		D	2	2.C FE	25,187,461	97.890	24,966,845	25,505,000	25,247,610		45,861			1.200	1.483	MS	101,170	240,000	11/30/2021.	09/02/2025.
82620K AZ 6	SIEMENS FINANCIERINGSMAT		D		1.E FE	29,969,400	98.368	29,510,400	30,000,000	29,974,075		4,675			1.200	1.221	MS	110,000	180,000	03/02/2021.	03/11/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86803U AD 3	SUNTORY HOLDINGS LTD.		D	2	2.B FE	14,975,400	101.911	15,286,650	15,000,000	14,985,688		4,830			2.250	2.285	AO	70,313	337,500	10/09/2019.	10/16/2024.
874060 AT 3	TAKEDA PHARMACEUTICAL		D	2	2.B FE	14,994,000	105.809	15,871,350	15,000,000	14,996,999		1,203			4.400	4.409	MN	64,167	660,000	11/19/2018.	11/26/2023.
902613 AB 4	UBS GROUP AG		D	2	1.G FE	10,000,000	99.681	9,968,100	10,000,000	10,000,000					1.008	1.008	JJ	42,280	100,800	07/27/2020.	07/30/2024.
902613 AC 2	UBS GROUP AG		D	2	1.G FE	10,000,000	97.743	9,774,300	10,000,000	10,000,000					1.364	1.364	JJ	57,212	136,400	07/27/2020.	01/30/2027.
BL3556 13 3	JAZZ FINANCING LUX SARL B TERM LOAN		D		3.B FE	39,722,932	100.375	40,087,266	39,937,500	39,744,525		21,593			4.000	4.119	MON	8,875	449,974	12/01/2021.	05/31/2028.
BL3556 71 1	AMWINS GROUP INC B TERM LOAN		D		4.A FE	24,669,060	99.125	24,756,359	24,974,889	24,681,444		12,385			3.000	3.227	MON	64,518	209,201	07/30/2021.	02/19/2028.
BL3573 84 9	ICON LUXEMBOURG SARL B TERM LOAN		D		3.A FE	72,574,522	100.000	72,596,383	72,596,383	72,564,860		(9,663)			2.750	2.767	MJSD	22,182	696,026	07/14/2021.	07/01/2028.
BL3760 10 7	AERCAP B TERM LOAN		D		2.B FE	24,937,500	99.875	24,968,750	25,000,000	24,938,555		1,055			2.140	2.188	MON	2,972	90,642	11/02/2021.	11/02/2028.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,013,239,614	XXX	2,036,657,954	1,988,547,472	2,005,624,328	(2,621,999)	(4,518,638)	0	0	XXX	XXX	XXX	15,646,946	48,802,173	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
04542B LY 6	ABFC 2005-WF1 M1			4	1.D FM	557,172	100.002	557,092	557,081	558,109		(757)			0.642	0.000	MON	50	3,619	04/26/2018.	11/25/2034.
05949C FY 7	BOAMS 2005-H 2A3			4	2.B FM	49,519	98.572	49,241	49,954	50,096		190			2.709	2.797	MON	113	1,558	10/01/2007.	09/25/2035.
05949C HS 8	BOAMS 2005-I 2A3			4	1.D FM	39,363	101.926	40,143	39,384	35,887		(658)			2.730	5.414	MON	90	1,136	09/08/2005.	03/25/2054.
12650E AS 6	CSMC 2015-6R 3A1			4	1.A FE	470,213	99.985	471,912	471,983	470,898		158			3.313	3.470	MON	1,303	15,634	06/11/2015.	02/27/2036.
17323L AP 2	CMLTI 2015-3 3A1			4	6. FE	1,689,967	99.688	1,810,283	1,815,949	1,806,837		8,738			0.232	1.908	MON	58	6,457	02/25/2015.	06/25/2036.
20754A AA 1	CAS 2021-R03 1M1			4	1.F FE	75,000,000	100.012	75,009,000	75,000,000	75,000,000					0.900	0.902	MON	5,625		12/14/2021.	12/25/2041.
20754R AA 4	CAS 2021-R01 1M1			4	2.A FE	71,586,207	100.000	71,586,207	71,586,207	71,601,725		15,518			0.800	1.036	MON	7,951	96,935	10/19/2021.	10/25/2041.
22540V G6 3	CSFB 2002-9 1A1			4	3.B FM	4,535	106.285	5,273	4,961	4,865		179			7.000	10.241	MON	29	347	03/01/2010.	03/25/2040.
30711X KZ 6	CAS 2017-C03 1ED2			4	1.G FE	64,730,531	100.150	64,746,694	64,649,719	64,728,597		(1,934)			1.292	1.031	MON	11,601	71,926	12/08/2021.	10/25/2029.
35563K AH 3	STACR 2019-DNA1 M2			4	1.A	17,950,013	101.193	17,945,447	17,733,881	17,924,215		(25,798)			2.753	1.899	MON	6,780	85,053	11/09/2021.	01/25/2049.
35564K DB 2	STACR 2021-DNA2 M2			4	1.D	35,028,125	101.827	35,639,450	35,000,000	35,138,521		110,396			2.350	2.616	MON	11,422	664,840	03/03/2021.	08/25/2033.
35565H AH 8	STACR 2020-DNA1 M2			4	1.A	12,614,004	100.191	12,601,921	12,577,897	12,601,917		(12,087)			1.803	1.488	MON	3,149	173,545	04/19/2021.	01/25/2050.
362341 YF 0	GSAMP FFML 2005-FF11 M1			4	1.D FM	426,141	99.964	804,028	804,318	783,544		54,519			0.747	4.587	MON	83	6,078	03/28/2008.	07/25/2036.
46590Y AA 2	JPMMT 2017-5 A1			4	1.A	15,015,414	102.278	15,209,800	14,871,038	14,916,145		(51,864)			3.063	2.500	MON	37,961	460,283	06/25/2019.	10/26/2048.
466247 QC 0	JPMMT 2005-A3 4A1			4	1.D FM	70,968	101.707	74,331	73,084	73,819		(521)			2.582	1.433	MON	157	2,014	10/24/2006.	02/25/2040.
46643U DJ 5	JPMMT 2015-1 AM1			4	1.A	2,196,041	101.435	2,238,045	2,206,383	2,184,472		27,144			2.116	2.880	MON	3,890	46,689	03/31/2016.	12/25/2044.
46650A AD 5	JPMMT 2018-7FRB A2			4	1.A	33,370,485	99.835	33,402,929	33,458,135	33,151,740		503,138			0.852	2.195	MON	3,959	288,369	04/02/2020.	04/25/2046.
46651F AD 3	JPMMT 2019-HYB1 A2			4	1.A	12,533,187	100.706	12,294,924	12,208,730	12,333,556		(168,921)			3.658	1.966	MON	37,218	453,567	08/13/2019.	10/25/2049.
576433 UF 1	MARM 2004-13 3A1			4	1.D FM	108,239	101.121	113,041	111,788	111,534		592			2.732	3.615	MON	254	3,260	03/01/2010.	02/21/2054.
61744C UT 1	MSAC 2005-HE5 M2			4	1.D FM	1,168,212	99.945	1,165,748	1,166,390	1,171,849		(3,593)			0.747	0.000	MON	121	8,814	04/30/2018.	09/25/2035.
61763Y AJ 3	MSRM 2014-1A B2			4	1.A	2,231,822	102.917	2,336,350	2,270,131	2,279,022		(8,190)			2.329	2.495	MON	4,407	54,589	03/28/2018.	06/25/2044.
65535V BZ 0	NAA 2003-A3 A1			4	1.D FM	264,862	103.322	273,248	264,462	267,843		1,409			5.500	4.976	MON	1,212	14,100	11/01/2006.	08/25/2033.
929227 4D 5	WAMU 2003-AR6 A1			4	1.D FM	92,754	99.210	93,651	94,397	100,903		164			2.561	1.932	MON	201	2,600	03/22/2012.	06/25/2033.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						347,197,774	XXX	348,468,758	347,015,872	347,296,094	0	447,822	0	0	XXX	XXX	XXX	137,634	2,461,413	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05524U AA 7	BAMLL 2012-PARK A			4	1.D FM	48,821,489	101.585	49,614,114	48,840,000	48,826,677		(24,645)			2.959	2.926	MON	120,431	1,445,176	07/29/2019.	12/10/2030.
05538U AE 3	BBUBS 2012-SHOW C			4	1.D FM	24,082,984	102.620	24,526,180	23,900,000	23,968,305		(24,157)			4.026	3.998	MON	80,185	975,578	12/01/2016.	11/05/2036.
055522 AC 0	BLOX 2021-BLOX B			4	1.A	22,535,000	99.761	22,481,141	22,535,000	22,536,449		1,449			1.210	1.208	MON	12,876	78,834	08/18/2021.	09/15/2026.
056054 AH 2	BX TRUST 2019-XL E			4	1.A	88,188,350	99.807	88,331,191	88,502,000	88,487,523		320,039			1.910	1.912	MON	79,824	1,650,381	04/20/2021.	10/15/2036.

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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
056083 AA 6	BXP 2017-GM A			4	1.A	43,494,781	106.520	42,086,052	39,510,000	42,733,161		(566,025)			3.379	1.792	MON	111,254	1,335,043	11/09/2020.	06/13/2039.
056083 AG 3	BXP 2017-GM B			4	1.A	44,755,938	105.466	44,074,241	41,790,000	44,270,350		(408,259)			3.425	2.289	MON	119,269	1,374,391	10/14/2021.	06/13/2039.
056083 AJ 7	BXP 2017-GM C			4	1.A	39,587,734	103.660	37,462,724	36,140,000	39,092,561		(495,174)			3.425	1.880	MON	103,144	1,114,772	06/18/2021.	06/13/2039.
05609R AG 9	BX TRUST 2021-BXMF B			4	1.A	33,658,099	99.023	33,667,820	34,000,000	33,684,908		26,808			1.132	1.677	MON	18,178	39,564	10/28/2021.	10/15/2026.
12598E AA 0	COMM 2020-SBX A			4	1.A	97,634,160	99.229	94,500,738	95,235,000	97,161,473		(471,412)			1.670	1.147	MON	132,535	1,368,871	12/01/2021.	01/10/2038.
12598E AK 8	COMM 2020-SBX E			4	2.A FE	5,209,288	96.085	5,023,324	5,228,000	5,212,387		3,085			2.321	2.431	MON	10,112	123,031	12/17/2020.	01/10/2038.
12625C AC 7	COMM 2013-WWP A2			4	1.A	64,281,028	102.502	63,720,368	62,165,000	63,194,468		(896,370)			3.424	1.948	MON	177,398	2,124,498	01/27/2021.	03/10/2031.
12654Y AA 7	CPTS 2019-CPT A			4	1.A	39,057,374	104.201	42,211,825	40,510,000	39,261,681		111,999			2.865	3.274	MON	96,718	1,160,612	05/18/2020.	11/13/2039.
12654Y AE 9	CPTS 2019-CPT B			4	1.A	11,085,070	103.373	10,899,649	10,544,000	11,062,288		(22,783)			2.997	2.354	MON	26,332	117,224	10/27/2021.	11/13/2039.
12654Y AG 4	CPTS 2019-CPT C			4	1.A	9,220,781	102.036	9,183,240	9,000,000	9,202,304		(18,477)			2.997	2.725	MON	22,476	206,030	03/22/2021.	11/13/2039.
12655H AG 0	COMM 2019-WCM B			4	1.A	5,413,917	99.778	5,404,396	5,416,421	5,399,510		(183)			1.210	1.584	MON	3,095	66,113	06/22/2020.	10/15/2036.
201736 AE 5	CMLBC 2001-CMLB X IO			4	4.C FE	494,203	1.157	145,240		140,073		(20,110)			0.764	11.041	MON	7,997	86,045	12/27/2007.	06/01/2031.
23305J AA 0	DBUBS 2017-BRBK A			4	1.A	24,205,618	103.950	25,166,295	24,210,000	24,207,052		(6,719)			3.452	3.447	MON	69,644	835,729	06/05/2020.	10/10/2034.
23305J AL 6	DBUBS 2017-BRBK E			4	1.A	15,917,026	99.880	15,531,340	15,550,000	15,846,174		(64,298)			3.530	2.851	MON	45,743	354,859	10/18/2021.	10/10/2034.
29429M AL 7	CGCMT 2019-SMRT E			4	1.A	6,120,850	102.686	6,010,212	5,853,000	6,083,875		(36,975)			4.745	2.767	MON	23,143	76,855	10/18/2021.	01/10/2036.
36192H AA 2	GSMS 2012-ALOH A			4	1.D FM	101,305,005	99.962	97,828,311	97,865,500	98,237,797		(1,650,960)			3.551	1.846	MON	289,600	3,475,204	03/04/2020.	04/10/2034.
36192H AJ 3	GSMS 2012-ALOH C			4	1.D FM	27,103,184	99.959	25,989,340	26,000,000	26,018,951		(168,245)			4.129	3.553	MON	89,471	1,088,569	04/14/2020.	04/10/2034.
44421G AE 3	HY 2019-30HY B			4	1.A	14,858,594	105.684	14,531,550	13,750,000	14,757,552		(101,041)			3.380	2.317	MON	38,729	348,563	03/03/2021.	07/10/2039.
44421M AG 5	HY 2019-55HY C			4	1.A	14,704,375	101.296	14,181,440	14,000,000	14,619,473		(70,928)			2.943	2.376	MON	34,333	417,714	10/14/2020.	12/10/2041.
46646G AE 7	JPMCC 2016-NINE B			4	1.A	42,432,635	102.141	41,275,178	40,410,000	41,976,277		(277,160)			2.854	2.027	MON	96,112	1,034,556	11/22/2021.	10/06/2038.
46652B BG 3	JPMCC 2020-NNN CFX			4	1.A	5,938,851	100.076	5,769,381	5,765,000	5,911,062		(27,789)			3.267	2.396	MON	10,986	109,856	05/26/2021.	01/16/2037.
53218C AJ 9	LIFE 2021-BMR E			4	1.A	53,893,286	99.022	53,358,995	53,886,000	53,891,708		(1,578)			1.860	1.858	MON	47,330	717,486	03/22/2021.	03/15/2036.
563136 AL 4	OMW 2020-1MW E			4	2.B	16,568,984	94.388	16,376,318	17,350,000	16,682,592		96,495			2.335	3.115	MON	33,760	361,776	05/20/2021.	09/10/2039.
61763X BF 2	MSBAM 2014-C18 300A			4	1.A	2,199,199	101.487	2,283,458	2,250,000	2,217,378		9,461			3.749	4.307	MON	7,264	85,524	03/25/2020.	08/15/2031.
61763X BH 8	MSBAM 2014-C18 300B			4	1.D	5,172,327	100.324	4,981,087	4,965,000	5,119,777		(56,349)			3.996	2.723	MON	17,085	168,690	03/11/2021.	08/15/2031.
74824D AA 8	QCMT 2013-QCA A			4	1.A	39,731,209	103.031	38,750,855	37,610,870	38,929,436		(436,844)			3.275	2.058	MON	102,646	1,245,402	02/20/2020.	01/11/2037.
78449R AL 9	SLG 2021-OVA E			4	1.A	99,842,715	95.053	98,100,399	103,206,000	99,985,066		142,351			2.851	3.239	MON	245,167	1,460,204	10/04/2021.	07/15/2041.
85237A AA 1	SREIT 2021-PALM A			4	1.A FE	46,631,094	99.228	46,478,395	46,840,000	46,653,122		22,029			0.680	0.921	MON	15,041	48,662	10/08/2021.	10/15/2034.
92858T AC 0	VLS 2020-LAB B			4	1.D FE	14,419,026	98.811	13,833,540	14,000,000	14,374,222		(39,298)			2.453	2.121	MON	28,618	343,420	10/21/2020.	10/10/2042.
92858T AG 1	VLS 2020-LAB D			4	2.B FE	3,840,845	94.760	3,790,400	4,000,000	3,849,921		8,113			2.603	3.142	MON	8,675	61,595	10/07/2021.	10/10/2042.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,112,405,019	XXX	1,097,568,737	1,090,826,791	1,103,595,553	0	(5,143,950)	0	0	XXX	XXX	XXX	2,325,171	25,500,827	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00432C AD 3	ACCSS 2001 2A1			4	1.C FE	835,500	99.854	849,141	850,382	849,874		3,713			0.540	1.014	FMAN.	459	4,559	03/24/2017.	05/25/2029.
00432C AR 2	ACCSS 2002-A A2			4	1.F FE	996,875	97.999	1,224,988	1,250,000	1,249,008		10,788			1.632	0.871	MJSD.	391	19,101	02/17/2010.	09/25/2037.
03063F AB 0	AMCAR 2021-1 A2			4	1.A FE	8,055,829	99.971	8,053,616	8,055,952	8,055,891		62			0.280	0.283	MON	815	17,481	03/02/2021.	06/18/2024.
04033B AB 4	ARIFL 2018-B A2			4	1.A FE	886,811	100.140	888,076	886,834	886,833		3			3.220	3.243	MON	1,269	28,556	09/18/2018.	08/16/2027.
05682Q AQ 9	BCC 2017-1A A1R			4	1.A FE	20,000,000	99.975	19,995,000	20,000,000	20,007,886		7,886			1.102	1.172	JAJO	44,672	94,573	05/06/2021.	07/20/2030.
07133P AJ 8	BATLN 2021-17A A2			4	1.A FE	14,000,000	99.975	13,996,500	14,000,000	14,005,645		5,645			1.572	1.648	JAJO	44,613	140,634	02/01/2021.	03/09/2034.
08179H AG 5	BSP 2017-12A A2R			4	1.B FE	20,000,000	99.950	19,990,000	20,000,000	20,003,600		3,600			1.624	1.711	JAJO	70,363		10/04/2021.	10/15/2030.
08180E BJ 2	BSP 2013-IIIA A1R2			4	1.A FE	22,795,463	99.962	22,786,801	22,795,463	22,797,009		1,545			1.132	1.209	JAJO	52,303	135,811	04/20/2021.	07/20/2029.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
08181V AQ 8	BSP 2018-16A A2R			4	1.A FE	12,500,000	99.975	12,496,875	12,500,000	12,498,946		(1,054)			1.522	1.615	JAJO	39,642	73,306	05/24/2021	01/17/2032
09629E AL 5	BLUEM 2017-2A A1AR			4	1.A FE	30,000,000	100.000	30,000,000	30,000,000	30,000,000					0.000	1.211	JAJO			12/10/2021	10/20/2030
12551J AL 0	CIFC 2017-4A A1R			4	1.A FE	30,000,000	100.048	30,014,400	30,000,000	30,013,203		13,203			1.075	1.149	JAJO	60,931	115,286	05/27/2021	10/24/2030
12551J AN 6	CIFC 2017-4A A2R			4	1.C FE	10,000,000	99.950	9,995,000	10,000,000	10,004,599		4,599			1.675	1.755	JAJO	31,644	60,095	05/27/2021	10/24/2030
12562R AA 3	CIFC 2020-4A A			4	1.A FE	25,000,000	100.434	25,108,500	25,000,000	25,010,667		10,667			1.444	1.525	JAJO	78,203	270,578	12/11/2020	01/15/2034
23345F AB 8	DLLMT 2021-1A A2			4	1.A FE	43,995,670	99.786	43,905,840	44,000,000	43,996,247		576			0.600	0.609	MON	8,067	34,467	10/27/2021	03/20/2024
24702V AA 0	DEFT 2021-2 A1			4	1.A FE	4,640,126	99.975	4,638,966	4,640,126	4,640,126					0.182	0.182	MON	235	2,138	09/14/2021	09/22/2022
24703Q AB 8	DEFT 2021-1 A2			4	1.A FE	69,630,264	99.921	69,548,089	69,603,076	69,620,811		(9,454)			0.330	0.280	MON	5,742	76,563	09/16/2021	05/22/2026
24704B AG 9	DEFT 2019-1 B			4	1.A FE	28,331,438	100.133	27,846,987	27,810,000	27,878,177		(453,260)			2.940	0.829	MON	20,440	613,211	03/18/2021	03/22/2024
25755T AH 3	DPABS 2017-1A A23			4	2.A FE	24,062,500	104.646	25,180,444	24,062,500	24,062,500					4.118	4.139	JAJO	181,664	990,894	06/12/2017	07/25/2047
262431 AH 2	DRSLF 2017-50A A1R			4	1.A FE	30,000,000	100.095	30,028,500	30,000,000	30,012,790		12,790			1.124	1.200	JAJO	73,044	163,883	04/08/2021	07/15/2030
26244Q AN 3	DRSLF 2017-49A AR			4	1.A FE	30,000,000	99.931	29,979,300	30,000,000	30,011,097		11,097			1.072	1.152	JAJO	67,016	168,625	03/29/2021	07/18/2030
26244Q AQ 6	DRSLF 2017-49A BR			4	1.B FE	13,030,000	99.950	13,023,485	13,030,000	13,035,195		5,195			1.722	1.808	JAJO	46,752	116,058	03/29/2021	07/18/2030
26249K AZ 4	DRSLF 2014-36A AR3			4	1.A FE	22,156,780	100.067	22,143,945	22,129,119	22,160,672		3,892			1.144	1.189	JAJO	54,839	201,927	03/31/2021	04/15/2029
29002Q AA 7	ELMWS 2020-4A A			4	1.A FE	9,500,000	100.680	9,564,600	9,500,000	9,547,350		47,350			1.524	1.510	JAJO	30,160	126,373	11/24/2020	01/17/2034
29003E AA 3	ELMW8 2021-1A A			4	1.A FE	10,000,000	99.975	9,997,500	10,000,000	10,004,675		4,675			1.374	1.444	JAJO	27,867	86,665	01/28/2021	01/20/2034
29373G AB 8	EFF 2018-3 A2			4	1.A FE	41,084	100.146	41,080	41,020	41,022		(15)			3.380	3.299	MON	42	1,386	03/27/2019	05/20/2024
29373M AA 7	EFF 2021-3 A1			4	1.A FE	18,416,299	99.946	18,406,354	18,416,299	18,416,299					0.222	0.222	MON	1,363	5,452	10/26/2021	11/21/2022
29374W AB 2	EFF 2019-3 A2			4	1.A FE	8,539,509	100.760	8,605,775	8,540,865	8,540,510		349			2.060	2.077	MON	5,376	175,942	10/22/2019	05/20/2025
30165X AB 1	EART 2021-2A A2			4	1.A FE	4,782,996	99.992	4,782,785	4,783,168	4,782,959		(37)			0.270	0.295	MON	574	6,924	05/25/2021	01/16/2024
33835N AA 9	MORGN 2018-3A AR			4	1.A FE	20,000,000	99.975	19,995,000	20,000,000	20,007,568		7,568			1.172	1.243	JAJO	47,511	72,693	06/25/2021	10/20/2031
33835N AC 5	MORGN 2018-3A BR			4	1.B FE	17,500,000	99.950	17,491,250	17,500,000	17,506,985		6,985			1.682	1.758	JAJO	59,670	91,373	06/25/2021	10/20/2031
34417R AA 4	FOCUS 2017-1A A2IB			4	2.B FE	18,176,858	101.262	18,373,990	18,145,000	18,147,441		(194)			3.857	4.006	JAJO	118,586	835,940	04/05/2017	04/30/2047
39154T BP 2	GALC 2021-2 A2			4	1.A FE	26,999,382	99.596	26,890,920	27,000,000	26,997,601		(1,781)			0.380	0.388	MON	4,560	19,380	09/28/2021	03/15/2024
40438D AD 1	HPEFS 2019-1A B			4	1.A FE	3,331,046	100.157	3,294,071	3,288,907	3,293,470		(37,577)			2.320	0.670	MON	2,331	57,227	03/18/2021	09/20/2029
40438P AB 8	HPEFS 2020-2A A2			4	1.A FE	1,811,634	100.016	1,812,067	1,811,777	1,811,770		71			0.650	0.658	MON	360	11,777	06/23/2020	07/22/2030
40438P AD 4	HPEFS 2020-2A B			4	1.A FE	12,998,508	100.335	13,043,550	13,000,000	12,999,458		628			1.200	1.208	MON	4,767	156,000	06/23/2020	07/22/2030
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
46591H CD 0	CACLN 2021-3 B			4	1.C FE	20,150,992	99.373	20,024,645	20,150,992	20,150,992					0.760	0.761	MON	2,552	40,414	09/14/2021	02/26/2029
50184K BN 7	LCM 13A BR3			4	1.C FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000					0.000	1.713	JAJO			11/29/2021	07/19/2027
55316E AE 2	MMAF 2019-B A5			4	1.A FE	4,502,163	102.541	4,901,460	4,780,000	4,593,919		60,122			2.290	3.590	MON	5,777	109,462	03/31/2020	11/12/2041
55819B AW 0	MDPK 2015-18A ARR			4	1.A FE	15,000,000	99.690	14,953,500	15,000,000	15,000,000					0.000	1.876	JAJO			12/01/2021	10/21/2030
55820R AJ 1	MDPK 2017-25A A1R			4	1.A FE	30,000,000	100.071	30,021,300	30,000,000	30,013,012		13,013			1.094	1.170	JAJO	61,987	181,459	03/25/2021	04/25/2029
55820T AJ 7	MDPK 2017-23A AR			4	1.A FE	22,000,000	99.996	21,999,120	22,000,000	22,008,822		8,823			1.105	1.162	JAJO	44,548	88,777	06/04/2021	07/27/2030
56578J AN 2	MCLO 2017-10A A1BR			4	1.A FE	5,400,000	100.000	5,400,000	5,400,000	5,400,000					0.000	1.462	FMAN			12/07/2021	11/15/2029
64131Q AL 4	NEUB 2017-26A BR			4	1.C FE	21,160,000	99.950	21,149,420	21,160,000	21,162,124		2,125			1.545	1.612	JAJO	52,671		10/22/2021	10/18/2030
67097L AH 9	OCP 2017-13A A1AR			4	1.A FE	17,500,000	99.997	17,499,475	17,500,000	17,504,324		4,325			1.084	1.165	JAJO	41,092	16,211	08/19/2021	07/15/2030
671026 AC 6	OSD 2021-23A B			4	1.C FE	14,962,950	100.000	15,000,000	15,000,000	14,962,950					2.667	2.667	JAJO			12/01/2021	04/17/2031
67578B AA 4	OCT32 2017-1A A1R			4	1.A FE	28,500,000	99.954	28,486,890	28,500,000	28,511,181		11,182			1.074	1.151	JAJO	66,304	160,055	03/25/2021	07/15/2029
67578B AE 6	OCT32 2017-1A BRR			4	1.C FE	10,000,000	99.950	9,995,000	10,000,000	10,004,195		4,196			1.704	1.787	JAJO	36,915	88,185	03/25/2021	07/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69335P DX 0	PFSFC 2020-G A			4	1.A FE	17,497,706	99.430	17,400,250	17,500,000	17,498,521		687			0.970	0.976	MON...	7,544	169,750	10/14/2020.	02/15/2026.
69335P DY 8	PFSFC 2020-G B			4	1.F FE	6,624,819	99.914	6,619,303	6,625,000	6,624,881		55			1.570	1.576	MON...	4,623	104,013	10/14/2020.	02/15/2026.
69701E AA 4	PSTAT 2020-1A A1			4	1.A FE	12,884,695	99.955	12,878,897	12,884,695	12,835,120		(2,587)			0.960	1.141	FMAN.	13,738	127,804	01/10/2020.	02/20/2028.
69701F AA 1	PSTAT 2020-2A A1			4	1.A FE	16,581,086	100.029	16,585,895	16,581,086	16,545,718		(184)			1.132	1.287	JAJO..	38,044	200,232	03/03/2020.	04/20/2028.
69702B AA 9	PSTAT 2021-3A A1			4	1.A FE	25,000,000	99.927	24,981,750	25,000,000	25,003,981		3,982			0.971	1.008	JAJO..	105,192		06/24/2021.	07/20/2029.
69702B AC 5	PSTAT 2021-3A A2			4	1.B FE	25,000,000	99.950	24,987,500	25,000,000	25,004,221		4,221			1.571	1.611	JAJO..	170,192		06/24/2021.	07/20/2029.
69702D AA 5	PSTAT 2021-2A A1			4	1.A FE	29,758,078	99.975	29,750,638	29,758,078	29,771,467		13,390			0.960	0.999	FMAN.	31,730	167,689	06/11/2021.	05/20/2029.
69702H AA 6	PSTAT 2021-4A A1			4	1.A FE	35,000,000	99.923	34,973,050	35,000,000	35,000,000					0.000	1.004	JAJO..			09/21/2021.	10/15/2029.
80285V AB 5	SDART 2021-4 A2			4	1.A FE	26,998,321	99.919	26,978,130	27,000,000	26,998,742		422			0.370	0.379	MON...	4,440	13,320	10/19/2021.	08/15/2024.
80286C AA 8	SRT 2021-C A1			4	1.A FE	2,879,441	99.992	2,879,210	2,879,441	2,879,441					0.133	0.133	MON...	128	946	09/14/2021.	09/20/2022.
86315T AA 3	STRAS 2021-2A A			4	1.A FE	15,000,000	100.000	15,000,000	15,000,000	15,000,000					2.320	2.320	JAJO..			12/03/2021.	12/28/2029.
86315W AA 6	STRAS 2021-3A A				1.A FE	35,000,000	100.000	35,000,000	35,000,000	35,000,000					2.352	2.352	JAJO..			12/17/2021.	12/29/2029.
87190T AC 7	SSTAT 2021-1A B			4	1.B FE	26,750,000	99.949	26,736,358	26,750,000	26,752,873		2,872			1.579	1.658	JAJO..	61,015		10/06/2021.	10/25/2029.
87232B AH 5	TSYMP 2017-1A BR			4	1.C FE	35,000,000	99.950	34,982,500	35,000,000	35,000,000					0.000	2.477	JAJO..			09/21/2021.	07/15/2030.
92915T AN 7	VOYA 2016-4A ARR			4	1.A FE	13,970,393	99.857	13,950,415	13,970,393	13,949,073		(21,320)			1.034	1.160	JAJO..	29,298	79,655	06/09/2021.	07/20/2029.
92915T AQ 0	VOYA 2016-4A B1R			4	1.B FE	30,000,000	99.885	29,965,500	30,000,000	29,926,177		(73,823)			1.684	1.818	JAJO..	102,458	272,076	06/09/2021.	07/20/2029.
92916M AF 8	VOYA 2017-1A A1R			4	1.A FE	20,000,000	99.874	19,974,800	20,000,000	20,009,217		9,217			1.084	1.150	JAJO..	45,161	91,755	04/30/2021.	04/17/2030.
95058X AG 3	WEN 2019-1A A2I			4	2.B FE	25,070,000	103.603	25,973,272	25,070,000	25,070,000					3.783	3.801	MJSD.	42,150	948,398	06/13/2019.	06/15/2049.
96042R AB 4	WLAKE 2021-2A A2A			4	1.A FE	21,777,658	99.731	21,721,105	21,779,692	21,778,545		888			0.320	0.328	MON...	3,097	34,654	06/08/2021.	04/15/2025.
13646C AB 2	CPART 2021-1A A2A		A	4	1.A FE	11,249,101	99.866	11,234,925	11,250,000	11,249,393		292			0.240	0.250	MON...	900	6,075	09/21/2021.	10/19/2023.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,268,975,642	XXX	1,270,690,504	1,268,923,532	1,268,850,440	0	(298,587)	0	0	XXX	XXX	XXX	2,159,977	7,974,713	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,741,818,049	XXX	4,753,385,953	4,695,313,667	4,725,366,415	(2,621,999)	(9,513,353)	0	0	XXX	XXX	XXX	20,269,728	84,739,126	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						4,324,724,057	XXX	4,326,581,634	4,298,137,472	4,313,891,583	(2,621,999)	(5,587,251)	0	0	XXX	XXX	XXX	22,784,884	61,619,707	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						348,552,017	XXX	349,852,694	348,260,548	348,602,769	0	507,331	0	0	XXX	XXX	XXX	145,069	2,550,419	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,209,020,653	XXX	1,171,924,280	1,090,826,791	1,175,767,437	0	(15,061,023)	0	0	XXX	XXX	XXX	3,250,757	38,102,471	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,268,975,642	XXX	1,270,690,504	1,268,923,532	1,268,850,440	0	(298,587)	0	0	XXX	XXX	XXX	2,159,977	7,974,713	XXX	XXX
8399999. Grand Total - Bonds						7,151,272,369	XXX	7,119,049,112	7,006,148,343	7,107,112,229	(2,621,999)	(20,439,530)	0	0	XXX	XXX	XXX	28,340,687	110,247,310	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A.	1A 4,221,355,413	1B 147,530,185	1C 164,983,642	1D 278,277,949	1E 114,864,842	1F 156,438,717	1G 340,860,792
1B.	2A 340,644,926	2B 397,714,067	2C 269,997,661				
1C.	3A 249,341,090	3B 155,843,137	3C 115,350,498				
1D.	4A 85,360,091	4B 5,075,000	4C 13,494,141				
1E.	5A 48,173,241	5B 0	5C 0				
1F.	6 1,806,837						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
060505 EL 4	BANK OF AMERICA CORP.			5,000,000.000	1.00		5,474,850	1.095	5,474,850	5,556,250	61,389	325,000		(237,650)			(237,650)		2.A FE	08/05/2019.
55336V AU 4	MPLX LP.			25,150,000.000	1.00	0.998	25,212,875	1.003	25,212,875	25,112,125	653,201	1,729,063		943,125			943,125		3.A FE	10/02/2019.
857477 AQ 6	STATE STREET CORP.			667,000.000	1.00		668,587	1.002	668,587	679,506	1,197	25,398		4,922			4,922		2.A FE	08/20/2019.
949746 RN 3	WELLS FARGO & CO U.			14,000,000.000	1.00		15,295,000	1.093	15,295,000	15,298,500	36,556	822,500		(385,000)			(385,000)		2.B FE	08/15/2019.
90352J AF 0	UBS GROUP FUNDING.		D	23,000,000.000	1.00		24,799,750	1.078	24,799,750	23,000,000	675,306	1,610,000		(414,000)			(414,000)		2.C FE	01/28/2019.
H4209U AP 1	UBS GROUP FUNDING.		D	21,150,000.000	1.00	1.034	23,524,088	1.112	23,524,088	21,859,500	1,283,100	1,480,500		(507,600)			(507,600)		3.A FE	03/09/2020.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							94,975,150	XXX	94,975,150	91,505,881	2,710,749	5,992,461	0	(596,203)	0	0	(596,203)	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
744320 AL 6	PRUDENTIAL FINANCIAL INC.			18,749,000.000	1.00		18,907,041	1.022	19,162,040	19,747,401	324,332	1,101,504			(217,520)		(217,520)		2.A FE	11/15/2018.
744320 AM 4	PRUDENTIAL FINANCIAL INC.			18,960,000.000	1.00		19,307,383	1.041	19,728,070	20,198,350	47,400	1,066,500			(227,537)		(227,537)		2.A FE	10/25/2018.
29250N 47 7	ENBRIDGE INC.		A	400,000.000	25.00		10,000,000	26.730	10,692,000	10,000,000	159,360	637,440					0		2.C FE	04/05/2018.
29250N AW 5	ENBRIDGE INC.		A	26,380,000.000	1.00		26,046,662	1.085	28,632,324	25,902,193	549,583	1,648,750			39,784		39,784		2.C FE	03/06/2020.
29250N BC 8	ENBRIDGE INC.		A	30,000,000.000	1.00		30,000,000	1.110	33,300,000	30,000,000	795,417	1,758,542					0		2.C FE	07/06/2020.
89356B AB 4	TRANSCANADA TRUST.		A	26,770,000.000	1.00		26,628,924	1.093	29,246,225	26,564,244	594,145	1,572,738			24,499		24,499		2.C FE	12/27/2018.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							130,890,010	XXX	140,760,659	132,412,188	2,470,237	7,785,474	0	0	(380,774)	0	(380,774)	0	XXX	XXX
8999999. Total - Preferred Stocks							225,865,160	XXX	235,735,809	223,918,069	5,180,986	13,777,935	0	(596,203)	(380,774)	0	(976,977)	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 44,357,861	2B 15,295,000	2C 117,475,336				
1C.	3A 48,736,963	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 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00130H 10 5	AES CORPORATION			42,400.000	1,030,320	24.300	1,030,320	553,892		25,525		33,920		33,920		03/25/2020.	
002824 10 0	ABBOTT LABORATORIES			54,650.000	7,691,441	140.740	7,691,441	3,806,192		98,370		1,707,813		1,707,813		03/25/2020.	
00287Y 10 9	ABBVIE INC			17,424.000	2,359,210	135.400	2,359,210	1,338,852		90,605		492,228		492,228		05/11/2020.	
003654 10 0	ABIOMED INC			5,100.000	1,831,767	359.170	1,831,767	742,093				178,347		178,347		06/19/2017.	
00507V 10 9	ACTIVISION BLIZZARD INC			40,200.000	2,674,506	66.530	2,674,506	1,593,376		18,894		(1,058,064)		(1,058,064)		09/26/2017.	
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES			20,400.000	572,424	28.060	572,424	495,059				(633,828)		(633,828)		03/25/2020.	
00724F 10 1	ADOBE INC			12,100.000	6,861,426	567.060	6,861,426	333,395				809,974		809,974		11/03/2009.	
00751Y 10 6	ADVANCE AUTO PARTS			6,700.000	1,607,196	239.880	1,607,196	256,096	6,700	16,750		551,879		551,879		11/03/2009.	
00773T 10 1	ADVANSIX INC			1,012.000	47,817	47.250	47,817	5,179		127		27,587		27,587		10/03/2016.	
007903 10 7	ADVANCED MICRO DEVICES			20,700.000	2,978,730	143.900	2,978,730	793,740				1,080,333		1,080,333		03/25/2020.	
00846U 10 1	AGILENT TECHNOLOGIES INC			27,400.000	4,374,410	159.650	4,374,410	479,991		21,262		1,127,784		1,127,784		12/21/2011.	
00847X 10 4	AGIOS PHARMACEUTICALS INC			18,900.000	621,243	32.870	621,243	698,391				(197,694)		(197,694)		03/25/2020.	
009158 10 6	AIR PRODUCTS & CHEMICALS INC			5,700.000	1,734,282	304.260	1,734,282	738,017	8,550	33,288		176,928		176,928		10/26/2015.	
00971T 10 1	AKAMAI TECHNOLOGIES			12,600.000	1,474,704	117.040	1,474,704	282,699				151,830		151,830		11/03/2009.	
012653 10 1	ALBEMARLE CORP			8,600.000	2,010,422	233.770	2,010,422	522,650	3,354	13,373		741,750		741,750		03/25/2020.	
017175 10 0	ALLEGHANY CORP			1,501.000	1,002,053	667.590	1,002,053	412,410				95,914		95,914		03/06/2012.	
020002 10 1	ALLSTATE CORP			20,300.000	2,388,295	117.650	2,388,295	601,972	16,443	60,291		156,716		156,716		11/03/2009.	
02043Q 10 7	ALNYLAM PHARMACEUTICALS INC			6,900.000	1,170,102	169.580	1,170,102	677,042				273,309		273,309		03/25/2020.	
02079K 10 7	ALPHABET C			8,101.000	23,440,973	2,893.590	23,440,973	4,672,739				9,248,993		9,248,993		10/26/2015.	
02079K 30 5	ALPHABET A			14,500.000	42,007,080	2,897.040	42,007,080	9,677,923				16,593,800		16,593,800		10/26/2015.	
02208R 10 6	ALTRA INDUSTRIAL MOTION CORP			318.000	16,399	51.570	16,399	1,173	25	89		(1,227)		(1,227)		09/26/2018.	
02209S 10 3	ALTRIA GROUP INC			118,400.000	5,610,976	47.390	5,610,976	1,317,293	106,560	412,032		756,576		756,576		11/03/2009.	
023135 10 6	AMAZON.COM INC			13,300.000	44,346,722	3,334.340	44,346,722	5,123,890				1,029,553		1,029,553		06/22/2016.	
023608 10 2	AMEREN CORPORATION			18,200.000	1,619,982	89.010	1,619,982	435,486		40,040		199,290		199,290		11/03/2009.	
025537 10 1	AMERICAN ELECTRIC POWER			34,400.000	3,060,568	88.970	3,060,568	1,054,639		103,200		196,080		196,080		11/03/2009.	
025816 10 9	AMERICAN EXPRESS CO			15,500.000	2,535,800	163.600	2,535,800	1,344,972		26,660		661,695		661,695		03/25/2020.	
03027X 10 0	AMERICAN TOWER CORP			19,600.000	5,733,000	292.500	5,733,000	595,048	27,244	98,588		1,333,584		1,333,584		06/22/2006.	
03073E 10 5	AMERISOURCEBERGEN CORP CLASS A			21,900.000	2,910,291	132.890	2,910,291	506,481		38,982		769,347		769,347		11/03/2009.	
03076C 10 6	AMERIPRISE FINANCIAL INC			29,660.000	8,947,236	301.660	8,947,236	1,197,509		131,394		3,183,408		3,183,408		12/21/2011.	
031100 10 0	AMETEK INC			15,975.000	2,348,964	147.040	2,348,964	249,644		12,780		416,948		416,948		11/03/2009.	
031162 10 0	AMGEN INC			32,500.000	7,311,525	224.970	7,311,525	2,336,091		228,800		(160,875)		(160,875)		10/26/2015.	
031652 10 0	AMKOR TECHNOLOGY INC			32,000.000	793,280	24.790	793,280	123,843		6,720		310,720		310,720		09/17/2004.	
032095 10 1	AMPHENOL CORP CLASS A			50,000.000	4,373,000	87.460	4,373,000	439,732	10,000	29,000		1,103,750		1,103,750		03/05/2021.	
032654 10 5	ANALOG DEVICES INC			33,000.000	5,800,410	175.770	5,800,410	1,100,701		76,039		2,241,402		2,241,402		08/27/2021.	
036752 10 3	ANTHEM INC			15,840.000	7,342,474	463.540	7,342,474	561,211		71,597		2,256,408		2,256,408		12/01/2004.	
03676B 10 2	ANTERO MIDSTREAM CORP			310,900.000	3,009,512	9.680	3,009,512	753,155		305,459		612,473		612,473		03/25/2020.	
03748R 74 7	APARTMENT INVT & MGMT CO -A			100,000.000	772,000	7.720	772,000	569,830				202,170		202,170		03/23/2021.	
03750L 10 9	APARTMENT INCOME REIT CO			16,757.000	916,105	54.670	916,105	635,928		29,157		272,469		272,469		12/15/2020.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared but Unpaid	Change in B./A.C.V. 13 Unrealized Valuation Increase (Decrease)	Change in B./A.C.V. 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in B./A.C.V. 15 Total Change in B./A.C.V. (13-14)	Change in B./A.C.V. 16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
037833 10 0	APPLE COMPUTER INC			606,100.000	107,625,177	177.570	107,625,177	4,940,271		524,277		27,201,768		27,201,768		12/21/2011	
038222 10 5	APPLIED MATERIALS INC			57,800.000	9,095,408	157.360	9,095,408	1,493,298		54,332		4,107,268		4,107,268		09/26/2017	
039483 10 2	ARCHER-DANIELS-MIDLAND CO			8,400.000	567,756	67.590	567,756	267,327		12,432		144,312		144,312		11/03/2009	
042735 10 0	ARROW ELECTRONICS INC			25,600.000	3,437,312	134.270	3,437,312	319,488				946,432		946,432		12/18/2002	
044186 10 4	ASHLAND GLOBAL HLGS INC			5,600.000	602,896	107.660	602,896	95,847		6,580		159,376		159,376		11/03/2009	
045327 10 3	ASPEN TECHNOLOGY INC			5,600.000	852,320	152.200	852,320	487,988				122,920		122,920		03/25/2020	
04621X 10 8	ASSURANT INC			8,600.000	1,340,396	155.860	1,340,396	258,713		22,876		168,904		168,904		11/03/2009	
05070N 10 3	AUDACY INC			8,366.000	21,501	2.570	21,501	10,964				837		837		11/17/2017	
053015 10 3	AUTOMATIC DATA PROCESSING			15,700.000	3,871,306	246.580	3,871,306	556,448	16,328	58,404		1,104,966		1,104,966		11/03/2009	
053484 10 1	AVALONBAY COMMUNITIES INC			11,058.000	2,793,140	252.590	2,793,140	389,406	17,582	70,329		1,019,105		1,019,105		03/20/2003	
053611 10 9	AVERY DENNISON CORP			3,300.000	714,681	216.570	714,681	191,192		8,778		202,818		202,818		08/24/2015	
053807 10 3	AVNET INC			30,400.000	1,253,392	41.230	1,253,392	348,080		27,664		186,048		186,048		12/18/2002	
05605H 10 0	BWX TECHNOLOGIES INC			6,100.000	292,068	47.880	292,068	95,427		5,124		(75,640)		(75,640)		08/02/2010	
05722G 10 0	BAKER HUGHES CO			63,400.000	1,525,404	24.060	1,525,404	742,167		45,648		203,514		203,514		03/25/2020	
058498 10 6	BALL CORP			5,600.000	539,112	96.270	539,112	37,800		3,920		17,304		17,304		09/25/2003	
060505 10 4	BANK OF AMERICA CORP			405,500.000	18,040,695	44.490	18,040,695	3,834,427		316,290		5,749,990		5,749,990		03/26/2012	
071813 10 9	BAXTER INTERNATIONAL INC			140,126.000	12,028,416	85.840	12,028,416	4,172,321	39,235	147,132		784,706		784,706		10/15/2014	
075887 10 9	BECTON DICKINSON & CO			14,153.000	3,559,196	251.480	3,559,196	2,090,933		47,554		17,833		17,833		12/29/2017	
084423 10 2	WR BERKLEY CORP			22,650.000	1,866,134	82.390	1,866,134	373,788		45,527		361,721		361,721		11/03/2009	
084670 70 2	BERKSHIRE HATHAWAY INC			91,700.000	27,418,300	299.000	27,418,300	7,220,767				6,155,821		6,155,821		12/21/2011	
090043 10 0	BILL.COM HOLDINGS INC			9,400.000	2,342,010	249.150	2,342,010	1,427,857				823,775		823,775		06/28/2021	
09062X 10 3	BIOGEN INC			11,200.000	2,687,104	239.920	2,687,104	458,226				(55,328)		(55,328)		11/03/2009	
09215C 10 5	BLACK KNIGHT INC			841.000	69,710	82.890	69,710	20,223				(4,592)		(4,592)		10/02/2017	
097023 10 5	BOEING CO			26,400.000	5,314,848	201.320	5,314,848	890,860				(336,336)		(336,336)		11/03/2009	
09857L 10 8	BOOKING HOLDINGS INC			4,100.000	9,836,843	2,399.230	9,836,843	1,422,469				705,036		705,036		10/26/2015	
099724 10 6	BORGWARNER INC			46,600.000	2,100,262	45.070	2,100,262	273,975		31,688		299,638		299,638		03/20/2003	
101121 10 1	BOSTON PROPERTIES INC			8,100.000	932,958	115.180	932,958	329,151	7,938	31,752		167,265		167,265		03/31/2003	
101137 10 7	BOSTON SCIENTIFIC CORP			17,800.000	756,144	42.480	756,144	283,867				116,234		116,234		08/24/2015	
110122 10 8	BRISTOL-MYERS SQUIBB CO			107,601.000	6,708,922	62.350	6,708,922	3,898,863		210,898		34,432		34,432		11/21/2019	
11135F 10 1	BROADCOM INC			12,696.000	8,448,045	665.410	8,448,045	1,395,165		189,170		2,889,102		2,889,102		04/05/2018	
12504L 10 9	CBRE GROUP INC			14,000.000	1,519,140	108.510	1,519,140	213,714				641,060		641,060		12/21/2011	
12508E 10 1	CDK GLOBAL INC			5,233.000	218,425	41.740	218,425	77,844		3,140		(52,801)		(52,801)		10/01/2014	
125269 10 0	CF INDUSTRIES HOLDINGS INC			24,930.000	1,764,545	70.780	1,764,545	421,891		29,916		799,505		799,505		04/16/2010	
125523 10 0	CIGNA CORP			24,899.000	5,717,557	229.630	5,717,557	1,058,732		99,596		534,084		534,084		12/21/2018	
126408 10 3	CSX CORPORATION			99,900.000	3,756,240	37.600	3,756,240	507,221		37,296		734,265		734,265		06/29/2021	
126650 10 0	CVS HEALTH CORP			83,756.000	8,640,269	103.160	8,640,269	2,953,703		167,512		2,919,734		2,919,734		11/29/2018	
12685J 10 5	CABLE ONE INC			1,400.000	2,468,830	1,763.450	2,468,830	490,872		14,700		(649,978)		(649,978)		07/01/2015	
127097 10 3	COTERRA ENERGY INC			290,794.000	5,525,086	19.000	5,525,086	1,297,235		238,203		4,115,591		4,115,591		10/01/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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
134429 10 9	CAMPBELL SOUP CO.			16,200.000	704,052	43.460	704,052	352,906		23,976		(79,218)		(79,218)		03/20/2003.	
13765N 10 7	CANNAE HOLDINGS INC.			914.000	32,127	35.150	32,127	10,292				(8,336)		(8,336)		11/20/2017.	
14040H 10 5	CAPITAL ONE FINANCIAL CORP.			25,700.000	3,728,813	145.090	3,728,813	953,840		66,820		1,188,368		1,188,368		11/03/2009.	
14149Y 10 8	CARDINAL HEALTH INC.			15,100.000	777,499	51.490	777,499	433,062	7,411	29,496		(31,257)		(31,257)		11/03/2009.	
143130 10 2	CARMAX			29,886.000	3,892,054	130.230	3,892,054	216,243				1,069,022		1,069,022		03/20/2003.	
14448C 10 4	CARRIER GLOBAL CORP.			14,300.000	775,632	54.240	775,632	205,248	2,145	6,864		236,236		236,236		04/03/2020.	
146869 10 2	CARVANA CO.			550.000	127,485	231.790	127,485	71,814				(4,263)		(4,263)		06/23/2020.	
149123 10 1	CATERPILLAR INC.			43,600.000	9,013,864	206.740	9,013,864	1,267,824		186,608		1,077,792		1,077,792		11/03/2009.	
15189T 10 7	CENTERPOINT ENERGY INC.			35,300.000	985,223	27.910	985,223	514,060		22,945		221,331		221,331		03/25/2020.	
156727 10 9	CERENCE INC.			28,100.000	2,153,584	76.640	2,153,584	487,588				(669,904)		(669,904)		03/25/2020.	
15677J 10 8	CERIDIAN HCM HOLDING INC.			9,600.000	1,002,816	104.460	1,002,816	512,078				(20,160)		(20,160)		03/25/2020.	
156782 10 4	CERNER CORP.			6,400.000	594,368	92.870	594,368	122,072	1,728	5,632		92,096		92,096		11/03/2009.	
15912K 10 0	CHANGE HEALTHCARE INC.			10,826.000	231,460	21.380	231,460	57,064				29,555		29,555		03/10/2020.	
16119P 10 8	CHARTER COMMUNICATIONS INC A			15,861.000	10,340,896	651.970	10,340,896	2,348,080				(151,948)		(151,948)		05/18/2016.	
163092 10 9	CHEGG INC.			10,300.000	316,210	30.700	316,210	316,210				(223,778)	390,411	(614,189)		06/23/2020.	
163851 10 8	CHEMOURS CO/THE			50,300.000	1,688,068	33.560	1,688,068	524,896		50,300		441,131		441,131		03/25/2020.	
16411R 20 8	CHENIERE ENERGY INC.			32,100.000	3,255,582	101.420	3,255,582	1,069,203		10,593		1,328,619		1,328,619		03/25/2020.	
16934Q 20 8	CHIMERA INVESTMENT CORP.			134,400.000	2,026,752	15.080	2,026,752	1,265,887	44,352	169,344		649,152		649,152		03/25/2020.	
171340 10 2	CHURCH & DWIGHT INC.			28,800.000	2,952,000	102.500	2,952,000	412,262		29,088		439,776		439,776		11/03/2009.	
17275R 10 2	CISCO SYSTEMS INC.			76,300.000	4,835,131	63.370	4,835,131	1,945,574		112,161		1,420,706		1,420,706		08/24/2015.	
172908 10 5	CINTAS CORP.			9,600.000	4,254,432	443.170	4,254,432	268,332		32,640		861,216		861,216		11/03/2009.	
172967 42 4	CITIGROUP INC.			29,800.000	1,799,622	60.390	1,799,622	1,223,969		60,792		(37,846)		(37,846)		03/25/2020.	
174610 10 5	CITIZENS FINANCIAL GROUP			15,100.000	713,475	47.250	713,475	391,286		23,556		173,499		173,499		06/23/2020.	
177376 10 0	CITRIX SYSTEMS INC.			22,200.000	2,099,898	94.590	2,099,898	232,385		32,856		(788,322)		(788,322)		12/18/2002.	
189054 10 9	CLOROX COMPANY			5,700.000	993,852	174.360	993,852	333,950		25,878		(157,092)		(157,092)		11/03/2009.	
18915M 10 7	CLOUDFLARE INC A			5,100.000	670,650	131.500	670,650	300,407				283,101		283,101		10/19/2020.	
191216 10 0	COCA-COLA CO.			128,400.000	7,602,564	59.210	7,602,564	3,405,418		215,712		561,108		561,108		11/03/2009.	
192446 10 2	COGNIZANT TECH SOLUTIONS-A			42,400.000	3,761,728	88.720	3,761,728	882,615		40,704		287,048		287,048		11/03/2009.	
194162 10 3	COLGATE-PALMOLIVE CO.			30,400.000	2,594,336	85.340	2,594,336	1,180,158		54,416		(5,168)		(5,168)		11/03/2009.	
20030N 10 1	COMCAST CORP.			279,374.000	14,060,893	50.330	14,060,893	2,188,905		273,787		(578,304)		(578,304)		12/15/2009.	
200340 10 7	COMERICA INC.			19,300.000	1,679,100	87.000	1,679,100	483,753	13,124	52,496		601,002		601,002		12/21/2011.	
201723 10 3	COMMERCIAL METALS CO.			100.000	3,629	36.290	3,629	1,393		50		1,575		1,575		12/21/2011.	
209115 10 4	CONSOLIDATED EDISON INC.			19,900.000	1,697,868	85.320	1,697,868	810,404		61,690		259,695		259,695		11/03/2009.	
21036P 10 8	CONSTELLATION BRANDS INC.			19,800.000	4,969,206	250.970	4,969,206	1,018,384		59,994		632,016		632,016		10/26/2015.	
212015 10 1	CONTINENTAL RESOURCES INC/OK			71,500.000	3,200,340	44.760	3,200,340	707,485		32,890		2,034,890		2,034,890		03/25/2020.	
217204 10 6	COPART INC.			6,400.000	970,368	151.620	970,368	108,140				155,968		155,968		08/24/2015.	
22002T 10 8	CORPORATE OFFICE PROPERTIES			70,600.000	1,974,682	27.970	1,974,682	1,498,296	19,415	77,660		133,434		133,434		09/30/2015.	
22052L 10 4	CORTEVA INC.			21,999.000	1,040,113	47.280	1,040,113	344,047		11,879		188,311		188,311		06/01/2019.	
22160K 10 5	COSTCO WHOLESALE CORP.			17,700.000	10,048,290	567.700	10,048,290	1,914,306		54,339		3,379,284		3,379,284		10/26/2015.	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22410J 10 6	CRACKER BARREL OLD COUNTRY STO			100.000	12,864	128.640	12,864	2,684		230		(328)		(328)		03/20/2003.	
22788C 10 5	CROWDSTRIKE HOLDINGS INC A			9,000.000	1,842,750	204.750	1,842,750	1,594,170				(163,633)		(163,633)		10/07/2021.	
22822V 10 1	CROWN CASTLE INTL CORP			21,300.000	4,446,162	208.740	4,446,162	546,464		116,298		1,055,415		1,055,415		12/21/2005.	
229899 10 9	CULLEN/FROST BANKERS INC			3,600.000	453,852	126.070	453,852	218,990		10,584		139,824		139,824		08/25/2015.	
235851 10 2	DANAHER CORP			12,400.000	4,079,724	329.010	4,079,724	158,306	2,604	10,044		1,325,188		1,325,188		03/20/2003.	
237194 10 5	DARDEN RESTAURANTS INC			13,250.000	1,995,980	150.640	1,995,980	207,566		45,713		417,640		417,640		09/25/2001.	
23804L 10 3	DATADOG INC A			8,100.000	1,442,691	178.110	1,442,691	1,016,104				496,408		496,408		10/07/2021.	
244199 10 5	DEERE & CO			7,300.000	2,503,097	342.890	2,503,097	344,089	7,665	26,353		539,032		539,032		11/03/2009.	
24906P 10 9	DENTSPLY SIRONA INC			27,700.000	1,545,383	55.790	1,545,383	403,214	3,047	11,634		95,011		95,011		07/27/2001.	
25179M 10 3	DEVON ENERGY CORPORATION			202,800.000	8,933,340	44.050	8,933,340	1,452,149		399,516		5,727,072		5,727,072		03/25/2020.	
254687 10 6	DISNEY WALT CO			93,311.000	14,452,941	154.890	14,452,941	2,191,442				(2,453,146)		(2,453,146)		03/20/2019.	
254709 10 8	DISCOVER FINANCIAL			29,900.000	3,455,244	115.560	3,455,244	422,556		56,212		748,397		748,397		11/03/2009.	
25470F 30 2	DISCOVERY COMMUNICATIONS C			30,934.000	708,389	22.900	708,389	200,714				(101,773)		(101,773)		09/18/2008.	
25470M 10 9	DISH NETWORK CORP			18,774.000	609,029	32.440	609,029	338,120				1,877		1,877		12/05/2019.	
256163 10 6	DOCUSIGN INC			3,800.000	578,778	152.310	578,778	894,427				(265,962)		(265,962)		10/19/2020.	
25659T 10 7	DOLBY LABORATORIES INC A			7,400.000	704,628	95.220	704,628	229,088		6,734		(14,134)		(14,134)		12/21/2011.	
25746U 10 9	DOMINION ENERGY INC			37,569.000	2,951,421	78.560	2,951,421	1,497,731		94,674		126,232		126,232		01/02/2019.	
25754A 20 1	DOMINO'S PIZZA INC			6,100.000	3,442,413	564.330	3,442,413	786,852		22,936		1,103,307		1,103,307		03/24/2016.	
25809K 10 5	DOORDASH INC A			20,500.000	3,052,450	148.900	3,052,450	3,785,777				(733,327)		(733,327)		10/07/2021.	
25862V 10 5	DOUBLEVERIFY HOLDINGS INC			21,400.000	712,192	33.280	712,192	704,847				7,345		7,345		10/07/2021.	
260003 10 8	DOVER CORP			109,800.000	19,939,680	181.600	19,939,680	4,050,186		218,502		6,077,430		6,077,430		09/01/2015.	
260557 10 3	DOW INC			21,999.000	1,247,783	56.720	1,247,783	569,314		61,597		26,839		26,839		04/02/2019.	
26441C 20 4	DUKE ENERGY CORP			30,266.000	3,174,903	104.900	3,174,903	1,358,990		118,037		403,748		403,748		07/03/2012.	
268150 10 9	DYNATRACE INC			28,900.000	1,744,115	60.350	1,744,115	761,460				493,612		493,612		03/25/2020.	
26884L 10 9	EQT CORP			80,700.000	1,760,067	21.810	1,760,067	640,086				734,370		734,370		03/25/2020.	
27579R 10 4	EAST WEST BANCORP INC			16,100.000	1,266,748	78.680	1,266,748	310,014		21,252		450,317		450,317		12/21/2010.	
278642 10 3	EBAY INC			52,900.000	3,517,850	66.500	3,517,850	498,245		38,088		859,625		859,625		11/03/2009.	
278768 10 6	ECHOSTAR HOLDING CORP			6,420.000	169,167	26.350	169,167	69,908				33,127		33,127		01/02/2008.	
28176E 10 8	EDWARDS LIFESCIENCES CORP			72,600.000	9,405,330	129.550	9,405,330	552,132				2,782,032		2,782,032		12/21/2011.	
28414H 10 3	ELANCO ANIMAL HEALTH INC			2,815.000	79,890	28.380	79,890	20,925				(6,446)		(6,446)		03/08/2019.	
285512 10 9	ELECTRONIC ARTS INC			100.000	13,190	131.900	13,190	1,665		68		(1,170)		(1,170)		12/15/2009.	
291011 10 4	EMERSON ELECTRIC CO			30,600.000	2,844,882	92.970	2,844,882	1,227,452		62,118		385,560		385,560		12/15/2009.	
29444U 70 0	EQUINIX INC			5,046.000	4,268,109	845.840	4,268,109	541,239		57,928		664,356		664,356		11/10/2015.	
29452E 10 1	EQUITABLE HOLDINGS INC			42,900.000	1,406,691	32.790	1,406,691	641,278		30,459		308,880		308,880		03/25/2020.	
294628 10 2	EQUITY COMMONWEALTH			27,000.000	699,300	25.900	699,300	445,541				(37,260)		(37,260)		12/21/2011.	
29476L 10 7	EQUITY RESIDENTIAL			25,300.000	2,289,650	90.500	2,289,650	667,406	15,243	60,973		789,866		789,866		11/03/2009.	
297178 10 5	ESSEX PROPERTY TRUST INC			17,300.000	6,093,579	352.230	6,093,579	2,388,742	36,157	144,412		1,986,213		1,986,213		06/25/2013.	
30034W 10 6	EVERGY INC			8,057.000	552,791	68.610	552,791	304,501		17,544		105,547		105,547		06/05/2018.	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30040W 10 8	EVERSOURCE ENERGY			36,440.000	3,315,311	90.980	3,315,311	771,863		87,820		162,887		162,887		04/10/2012.	
30161N 10 1	EXELON CORP			38,300.000	2,212,208	57.760	2,212,208	1,348,168		58,599		595,182		595,182		03/25/2020.	
30212P 30 3	EXPEDIA GROUP INC			7,898.000	1,427,327	180.720	1,427,327	162,465				381,631		381,631		07/29/2019.	
30231G 10 2	EXXON MOBILE CORP			100,000.000	6,119,000	61.190	6,119,000	4,692,620		349,000		1,997,000		1,997,000		06/23/2020.	
302491 30 3	FMC CORP			9,200.000	1,010,988	109.890	1,010,988	206,673	4,876	17,664		(46,368)		(46,368)		11/03/2009.	
30260D 10 3	FIGS INC A			42,100.000	1,160,276	27.560	1,160,276	1,599,611				(439,335)		(439,335)		10/07/2021.	
30303M 10 2	META PLATFORMS INC A			126,700.000	42,615,545	336.350	42,615,545	6,354,063				8,006,173		8,006,173		08/24/2015.	
31188V 10 0	FASTLY INC A			35,300.000	1,251,385	35.450	1,251,385	1,417,419				(166,034)		(166,034)		10/07/2021.	
311900 10 4	FASTENAL CO			23,200.000	1,486,192	64.060	1,486,192	206,925		25,984		353,336		353,336		11/03/2009.	
313747 20 6	FEDERAL REALTY INVS TRUST			6,900.000	940,608	136.320	940,608	420,313	7,383	29,325		353,280		353,280		11/03/2009.	
31428X 10 6	FEDEX CORPORATION			16,600.000	4,293,424	258.640	4,293,424	2,627,619		48,140		(16,268)		(16,268)		10/26/2015.	
31620M 10 6	FIDELITY NATIONAL INFORM			19,101.000	2,084,874	109.150	2,084,874	136,444		29,798		(617,153)		(617,153)		11/10/2006.	
31620R 30 3	FIDELITY NATIONAL TITLE			2,745.000	143,234	52.180	143,234	52,509		4,282		35,932		35,932		07/01/2014.	
316773 10 0	FIFTH THIRD BANCORP			57,500.000	2,504,125	43.550	2,504,125	521,117	17,250	63,825		918,850		918,850		11/03/2009.	
31847R 10 2	FIRST AMERICAN FINANCIAL			8,300.000	649,309	78.230	649,309	110,424		16,102		220,780		220,780		06/02/2010.	
336433 10 7	FIRST SOLAR INC			5,000.000	435,800	87.160	435,800	443,321				(7,521)		(7,521)		06/28/2021.	
337738 10 8	FISERV INC			42,000.000	4,359,180	103.790	4,359,180	482,371				(422,940)		(422,940)		11/03/2009.	
338307 10 1	FIVE9 INC			2,200.000	302,104	137.320	302,104	355,937				(81,576)		(81,576)		12/11/2020.	
34354P 10 5	FLOWSERVE CORP			11,700.000	358,020	30.600	358,020	410,129	2,340	9,360		(73,125)		(73,125)		06/23/2011.	
345370 86 0	FORD MOTOR CO			20,600.000	427,862	20.770	427,862	313,264		2,060		114,598		114,598		06/28/2021.	
34959E 10 9	FORTINET INC			4,800.000	1,725,120	359.400	1,725,120	476,659				1,012,176		1,012,176		03/25/2020.	
34959J 10 8	FORTIVE CORPORATION			6,056.000	462,012	76.290	462,012	41,298		1,696		33,126		33,126		07/05/2016.	
34964C 10 6	FORTUNE BRANDS HOME & SECURI			10,900.000	1,165,210	106.900	1,165,210	95,986		11,336		230,862		230,862		10/04/2011.	
35086T 10 9	FOUR CORNERS PROPERTY TRUST			6,035.000	177,489	29.410	177,489	50,531	2,007	7,664		(2,173)		(2,173)		03/02/2016.	
370334 10 4	GENERAL MILLS INC			28,200.000	1,900,116	67.380	1,900,116	916,184		57,528		241,956		241,956		11/03/2009.	
379577 20 8	GLOBUS MEDICAL INC A			9,000.000	649,800	72.200	649,800	428,832				62,820		62,820		06/23/2020.	
384802 10 4	GRAINGER W.W. INC			9,800.000	5,078,752	518.240	5,078,752	372,811		62,622		1,077,020		1,077,020		09/25/2001.	
40171V 10 0	GUIDEWIRE SOFTWARE INC			6,200.000	703,886	113.530	703,886	490,112				(94,240)		(94,240)		03/25/2020.	
40412C 10 1	HCA HEALTHCARE INC			8,900.000	2,286,588	256.920	2,286,588	751,884		17,088		822,894		822,894		08/24/2015.	
406216 10 1	HALLIBURTON CO			138,700.000	3,172,069	22.870	3,172,069	938,971		24,966		550,639		550,639		03/25/2020.	
410345 10 2	HANESBRANDS INC			25,300.000	423,016	16.720	423,016	138,838		15,180		54,142		54,142		11/03/2009.	
427866 10 8	THE HERSHEY CO			11,600.000	2,244,252	193.470	2,244,252	432,405		39,556		477,224		477,224		11/03/2009.	
436106 10 8	HOLLYFRONTIER CORP			44,500.000	1,458,710	32.780	1,458,710	942,879		15,575		308,385		308,385		03/25/2020.	
436440 10 1	HOLOGIC INC			10,568.000	809,086	76.560	809,086	155,131				39,419		39,419		11/03/2009.	
437076 10 2	HOME DEPOT INC			67,200.000	27,888,672	415.010	27,888,672	1,677,601		443,520		10,039,008		10,039,008		11/03/2009.	
438516 10 6	HONEYWELL INTERNATIONAL INC			25,300.000	5,275,303	208.510	5,275,303	866,199		95,381		(106,007)		(106,007)		11/03/2009.	
440452 10 0	HORMEL FOODS CORP			46,000.000	2,245,260	48.810	2,245,260	279,303		45,080		101,200		101,200		06/20/2003.	
443510 60 7	HUBBELL INC			8,300.000	1,728,641	208.270	1,728,641	360,623		33,117		427,284		427,284		11/03/2009.	
443573 10 0	HUBSPOT INC			3,900.000	2,570,685	659.150	2,570,685	560,637				1,024,569		1,024,569		03/25/2020.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
444097 10 9	HUDSON PACIFIC PROPERTIES IN			1,600.000	39,536	24.710	39,536	33,032		1,600		1,104		1,104		03/25/2020.	
446413 10 6	HUNTINGTON INGALLS INDUST			3,216.000	600,556	186.740	600,556	89,544		14,794		52,292		52,292		03/31/2011.	
447011 10 7	HUNTSMAN CORP			9,100.000	317,408	34.880	317,408	86,102		6,598		88,634		88,634		12/21/2011.	
448579 10 2	HYATT HOTELS CORP			3,200.000	306,880	95.900	306,880	122,921				69,280		69,280		03/23/2010.	
44980X 10 9	IPG PHOTONICS CORP			3,700.000	636,918	172.140	636,918	125,339				(191,105)		(191,105)		12/21/2011.	
451107 10 6	IDACORP INC			5,900.000	668,529	113.310	668,529	477,366		16,992		101,952		101,952		03/25/2020.	
452308 10 9	ILLINOIS TOOL WORKS			26,900.000	6,638,920	246.800	6,638,920	1,260,370	32,818	124,816		1,154,548		1,154,548		11/03/2009.	
452327 10 9	ILLUMINA INC			11,900.000	4,527,236	380.440	4,527,236	372,491				124,236		124,236		12/21/2011.	
45688C 10 7	INGEVITY CORP			1,300.000	93,210	71.700	93,210	43,900				(5,239)		(5,239)		05/16/2016.	
458140 10 0	INTEL CORP			74,400.000	3,831,600	51.500	3,831,600	2,295,682		103,416		124,992		124,992		10/29/2015.	
45841N 10 7	INTERACTIVE BROKERS GRO-CL A			27,200.000	2,160,224	79.420	2,160,224	407,160		10,880		503,200		503,200		12/21/2011.	
45866F 10 4	INTERCONTINENTALEXCHANGE GROUP			32,000.000	4,376,640	136.770	4,376,640	702,783		42,240		687,360		687,360		12/21/2010.	
459200 10 1	IBM CORP			28,800.000	3,849,408	133.660	3,849,408	2,967,506		188,640		386,610		386,610		03/25/2020.	
460146 10 3	INTERNATIONAL PAPER CO			37,900.000	1,780,542	46.980	1,780,542	403,678		75,800		(3,762)		(3,762)		12/23/2008.	
461202 10 3	INTUIT INC			14,700.000	9,455,334	643.220	9,455,334	427,485		36,015		3,871,539		3,871,539		11/03/2009.	
46120E 60 2	INTUITIVE SURGICAL INC			21,600.000	7,760,880	359.300	7,760,880	242,559				1,870,560		1,870,560		10/05/2021.	
46284V 10 1	IRON MOUNTAIN INC			23,102.000	1,208,928	52.330	1,208,928	460,051	14,289	57,154		527,881		527,881		11/04/2014.	
46625H 10 0	JP MORGAN CHASE & CO			90,000.000	14,251,500	158.350	14,251,500	5,964,941		333,000		2,815,200		2,815,200		09/28/2015.	
469814 10 7	JACOBS ENGINEERING GROUP INC			2,700.000	375,921	139.230	375,921	105,114		2,268		81,729		81,729		08/24/2015.	
478160 10 4	JOHNSON & JOHNSON			62,550.000	10,700,429	171.070	10,700,429	5,918,302		262,085		856,310		856,310		10/26/2015.	
482480 10 0	KLA CORP			17,100.000	7,354,881	430.110	7,354,881	701,557		66,690		2,927,520		2,927,520		10/26/2015.	
487836 10 8	KELLOGG CO			8,500.000	547,570	64.420	547,570	433,915		19,635		18,615		18,615		11/03/2009.	
493267 10 8	KEYCORP			88,100.000	2,037,753	23.130	2,037,753	505,919		66,075		592,032		592,032		12/15/2009.	
49338L 10 3	KEYSIGHT TECHNOLOGIES IN			13,700.000	2,829,187	206.510	2,829,187	191,243				1,019,554		1,019,554		11/03/2014.	
494368 10 3	KIMBERLY-CLARK CORP			20,700.000	2,958,444	142.920	2,958,444	1,227,619	23,598	92,943		167,463		167,463		11/03/2009.	
49446R 10 9	KIMCO REALTY CORP			76,876.000	1,894,993	24.650	1,894,993	865,587		26,138		1,029,407		1,029,407		08/04/2021.	
49803T 30 0	KITE REALTY GROUP TRUST			59,994.000	1,306,669	21.780	1,306,669	524,365				782,304		782,304		10/22/2021.	
49926D 10 9	KNOWLES CORP			7,400.000	172,790	23.350	172,790	72,352				36,408		36,408		03/03/2014.	
50050N 10 3	KONTOOR BRANDS INC			5,200.000	266,500	51.250	266,500	21,707		8,632		55,588		55,588		05/23/2019.	
500754 10 6	KRAFT HEINZ CO/THE			33,339.000	1,196,870	35.900	1,196,870	519,134		53,342		41,340		41,340		07/06/2015.	
501044 10 1	KROGER CO			41,800.000	1,891,868	45.260	1,891,868	300,596		32,604		564,300		564,300		09/17/2004.	
50155Q 10 0	KYNDRYL HOLDINGS INC			5,760.000	104,256	18.100	104,256	139,297				(35,041)		(35,041)		11/04/2021.	
502431 10 9	L3HARRIS TECH INC			26,070.000	5,559,167	213.240	5,559,167	757,661		106,366		631,415		631,415		07/01/2019.	
512807 10 8	LAM RESEARCH CORP			19,187.000	13,798,331	719.150	13,798,331	686,989	28,781	103,610		4,736,887		4,736,887		06/05/2012.	
512816 10 9	LAMAR ADVERTISING CO			2,000.000	242,600	121.300	242,600	107,512		8,000		76,160		76,160		08/24/2015.	
513272 10 4	LAMB WESTON HOLDING INC			8,400.000	532,392	63.380	532,392	232,391		7,896		(129,024)		(129,024)		11/10/2016.	
525327 10 2	LEIDOS HOLDINGS INC			6,368.000	566,115	88.900	566,115	197,747		8,915		(103,289)		(103,289)		08/16/2016.	
530307 10 7	LIBERTY BROADBAND A			1,175.000	189,058	160.900	189,058	27,161				3,901		3,901		11/05/2014.	

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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
530307 30 5	LIBERTY BROADBAND C			6,314.000	1,017,185	161.100	1,017,185	134,658				17,237		17,237		12/21/2020.	
531229 40 9	LIBERTY MEDIA CORP SIRIUS XM A			4,700.000	238,995	50.850	238,995	66,203				36,002		36,002		01/14/2013.	
531229 60 7	LIBERTY MEDIA CORP SIRIUS C			10,725.000	545,366	50.850	545,366	158,763				78,722		78,722		06/03/2020.	
531229 70 6	LIBERTY MEDIA CORP BRAVES A			470.000	13,513	28.750	13,513	5,965				1,824		1,824		04/18/2016.	
531229 85 4	LIBERTY MEDIA CORP MEDIA C			2,350.000	148,614	63.240	148,614	23,219				48,504		48,504		04/18/2016.	
531229 87 0	LIBERTY MEDIA CORP MEDIA A			1,175.000	69,725	59.340	69,725	12,333				25,086		25,086		04/18/2016.	
531229 88 8	LIBERTY MEDIA CORP BRAVES C			1,603.000	45,044	28.100	45,044	17,714				5,162		5,162		06/30/2016.	
532457 10 8	ELI LILLY & CO			14,676.000	4,053,805	276.220	4,053,805	492,248		49,898		1,575,909		1,575,909		11/03/2009.	
53814L 10 8	LIVENT CORP			8,604.000	209,766	24.380	209,766	31,814				47,666		47,666		03/04/2019.	
55261F 10 4	M&T BANK CORPORATION			6,100.000	936,838	153.580	936,838	384,176		27,450		160,308		160,308		11/03/2009.	
554382 10 1	MACERICH CO/THE			96,540.000	1,668,211	17.280	1,668,211	737,540		57,924		638,129		638,129		06/03/2020.	
55825T 10 3	MADISON SQUARE GRDN SPORTS			1,483.000	257,642	173.730	257,642	24,417				(15,379)		(15,379)		10/01/2015.	
55826T 10 2	MADISON SQUARE GRDN ENTERT			2,248.000	158,124	70.340	158,124	24,655				(12,480)		(12,480)		07/09/2021.	
562662 10 6	MANDIANT INC			44,000.000	771,760	17.540	771,760	503,620				(242,880)		(242,880)		03/25/2020.	
56585A 10 2	MARATHON PETROLEUM CORP			33,604.000	2,150,320	63.990	2,150,320	427,378		77,961		760,459		760,459		07/01/2011.	
570535 10 4	MARKEL CORP			5,000.000	6,170,000	1,234.000	6,170,000	2,671,602				1,003,500		1,003,500		02/03/2014.	
57164Y 10 7	MARRIOTT VACATIONS WORLD			1,329.000	224,574	168.980	224,574	23,645	718	718		42,209		42,209		09/04/2018.	
571748 10 2	MARSH & MCLENNAN COS INC			12,900.000	2,242,278	173.820	2,242,278	299,890		25,800		732,978		732,978		11/03/2009.	
571903 20 2	MARRIOTT INTERNATIONAL INC CLASS A			14,960.000	2,471,990	165.240	2,471,990	294,204				498,467		498,467		09/23/2016.	
573284 10 6	MARTIN MARIETTA MATERIALS			11,200.000	4,933,824	440.520	4,933,824	1,208,072		26,432		1,753,360		1,753,360		03/24/2016.	
574599 10 6	MASCO CORP			16,700.000	1,172,674	70.220	1,172,674	176,488		14,112		255,343		255,343		11/03/2009.	
57636Q 10 4	MASTERCARD INC CLASS A			85,417.000	30,692,036	359.320	30,692,036	3,073,616		150,334		203,292		203,292		06/25/2013.	
579780 20 6	MCCORMICK & CO INC NON VTG SHRS			38,600.000	3,729,146	96.610	3,729,146	746,745	14,282	52,496		38,986		38,986		03/30/2012.	
580135 10 1	MCDONALD'S CORP			9,800.000	2,627,086	268.070	2,627,086	1,771,242		51,450		524,202		524,202		01/07/2019.	
58155Q 10 3	MCKESSON HBOC INC			5,451.000	1,354,955	248.570	1,354,955	327,794	2,562	9,430		406,917		406,917		11/03/2009.	
58933Y 10 5	MERCK & CO INC			95,000.000	7,280,800	76.640	7,280,800	3,287,801	65,550	247,000		(129,051)		(129,051)		12/01/2020.	
592688 10 5	METTLER-TOLEDO INTERNATIONAL			1,000.000	1,697,210	1,697.210	1,697,210	55,915				557,530		557,530		12/21/2005.	
594918 10 4	MICROSOFT CORP			238,200.000	80,111,424	336.320	80,111,424	9,490,629		547,860		27,130,980		27,130,980		09/28/2015.	
595112 10 3	MICRON TECHNOLOGY INC			56,700.000	5,281,605	93.150	5,281,605	371,311	5,670	5,670		1,018,899		1,018,899		11/03/2009.	
600544 10 0	MILLERKNOLL INC			100.000	3,919	39.190	3,919	1,534	19	75		539		539		12/18/2002.	
60468T 10 5	MIRATI THERAPEUTICS INC			14,300.000	2,097,667	146.690	2,097,667	2,347,419				(249,752)		(249,752)		10/07/2021.	
609207 10 5	MONDELEZ INTERNTL INC			100,019.000	6,632,260	66.310	6,632,260	982,563	35,007	129,525		784,149		784,149		11/03/2009.	
615369 10 5	MOODY'S CORP			21,200.000	8,280,296	390.580	8,280,296	343,822		52,576		2,127,208		2,127,208		07/30/2001.	
61945C 10 3	MOSAIC CO/THE			44,900.000	1,764,121	39.290	1,764,121	463,898		12,348		730,972		730,972		03/25/2020.	
620076 30 7	MOTOROLA SOLUTIONS INC			3,771.000	1,024,581	271.700	1,024,581	216,147	2,979	10,710		383,284		383,284		11/03/2009.	
62944T 10 5	NVR INC			1,300.000	7,681,531	5,908.870	7,681,531	1,659,456				2,377,713		2,377,713		08/25/2015.	
64110L 10 6	NETFLIX INC			3,100.000	1,867,564	602.440	1,867,564	317,578				191,301		191,301		10/26/2015.	
64125C 10 9	NEUROCRINE BIOSCIENCES INC			2,500.000	212,925	85.170	212,925	143,965				(26,700)		(26,700)		09/26/2017.	
64829B 10 0	NEW RELIC INC			10,300.000	1,132,588	109.960	1,132,588	488,604				458,968		458,968		03/25/2020.	

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1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in B./A.C.V. (13-14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65249B 10 9	NEWS CORP A			39,773.000	887,336	22.310	887,336	167,886		7,955		172,615		172,615		07/01/2013	
65339F 10 1	NEXTERA ENERGY INC			181,200.000	16,916,832	93.360	16,916,832	4,285,411		279,048		2,937,252		2,937,252		10/28/2015	
654106 10 3	NIKE INC CLASS B			28,800.000	4,800,096	166.670	4,800,096	448,991		32,544		725,760		725,760		11/03/2009	
665859 10 4	NORTHERN TRUST CORP			27,300.000	3,265,353	119.610	3,265,353	1,076,857	19,110	76,440		722,631		722,631		12/21/2011	
666807 10 2	NORTHROP GRUMMAN CORP			19,300.000	7,470,451	387.070	7,470,451	875,327		118,888		1,589,355		1,589,355		11/03/2009	
670002 40 1	NOVAVAX INC			1,800.000	257,526	143.070	257,526	293,103				(35,577)		(35,577)		10/07/2021	
67059N 10 8	NUTANIX INC A			48,300.000	1,538,838	31.860	1,538,838	908,562				(483)		(483)		03/25/2020	
67066G 10 4	NVIDIA CORP			63,950.000	18,808,335	294.110	18,808,335	11,736,288		5,246		7,112,701		7,112,701		10/07/2021	
670837 10 3	OGE ENERGY CORP			31,400.000	1,205,132	38.380	1,205,132	654,289		50,790		204,728		204,728		03/25/2020	
67098H 10 4	O-I GLASS INC			72,700.000	874,581	12.030	874,581	524,763				9,451		9,451		03/25/2020	
67103H 10 7	O'REILLY AUTOMOT			10,100.000	7,132,923	706.230	7,132,923	378,235				2,561,966		2,561,966		11/03/2009	
679295 10 5	OKTA INC			7,400.000	1,658,858	224.170	1,658,858	763,886				(222,666)		(222,666)		03/25/2020	
681936 10 0	OMEGA HEALTHCARE INVESTORS			28,200.000	834,438	29.590	834,438	756,572		75,576		(189,786)		(189,786)		03/25/2020	
682189 10 5	ON SEMICONDUCTOR CORPORATION			26,000.000	1,765,920	67.920	1,765,920	168,665				914,940		914,940		11/03/2009	
68235P 10 8	ONE GAS INC			3,900.000	302,601	77.590	302,601	35,597		9,048		3,198		3,198		02/03/2014	
682680 10 3	ONEOK INC			15,600.000	916,656	58.760	916,656	250,223		58,344		317,928		317,928		11/03/2009	
68389X 10 5	ORACLE CORPORATION			78,800.000	6,872,148	87.210	6,872,148	1,642,885		94,560		1,774,576		1,774,576		11/03/2009	
68622V 10 6	ORGANON & CO			9,500.000	289,275	30.450	289,275	160,245		5,320		129,031		129,031		06/03/2021	
68629Y 10 3	ORION OFFICE REIT INC			1,484.000	27,706	18.670	27,706	34,132				(6,426)		(6,426)		11/15/2021	
690742 10 1	OWENS CORNING INC			2,600.000	235,300	90.500	235,300	81,282		2,704		38,324		38,324		12/21/2010	
693475 10 5	PNC FINANCIAL SERVICES GROUP I			21,300.000	4,271,076	200.520	4,271,076	1,097,473		102,240		1,097,376		1,097,376		12/15/2009	
69351T 10 6	PPL CORPORATION			19,000.000	571,140	30.060	571,140	290,959	7,885	31,540		35,340		35,340		09/10/2002	
695156 10 9	PACKAGING CORP OF AMERIC			19,500.000	2,654,925	136.150	2,654,925	1,298,129	19,500	78,000		(34,320)		(34,320)		10/27/2015	
69553P 10 0	PAGERDUTY INC			26,600.000	924,350	34.750	924,350	496,159				(184,870)		(184,870)		03/25/2020	
69608A 10 8	PALANTIR TECHNOLOGIES INC			95,700.000	1,742,697	18.210	1,742,697	1,808,097				(65,400)		(65,400)		12/22/2021	
697435 10 5	PALO ALTO NETWORKS INC			4,600.000	2,561,096	556.760	2,561,096	751,372				926,302		926,302		03/25/2020	
700517 10 5	PARK HOTELS & RESORTS INC			133,000.000	2,511,040	18.880	2,511,040	1,246,011				230,090		230,090		03/25/2020	
70450Y 10 3	PAYPAL HOLDINGS INC			52,900.000	9,975,882	188.580	9,975,882	685,578				(2,413,298)		(2,413,298)		07/20/2015	
70614W 10 0	PELOTON INTERACTIVE INC A			500.000	17,880	35.760	17,880	18,647				(767)		(767)		12/22/2021	
707569 10 9	PENN NATIONAL GAMING INC			7,000.000	362,950	51.850	362,950	507,536				(144,586)		(144,586)		10/07/2021	
713448 10 8	PEPSICO INC			23,800.000	4,134,298	173.710	4,134,298	2,201,521	25,585	99,841		604,758		604,758		08/24/2015	
714046 10 9	PERKIN ELMER INC			14,800.000	2,975,688	201.060	2,975,688	205,698		4,144		851,888		851,888		06/20/2003	
717081 10 3	PFIZER INC			81,751.000	4,827,397	59.050	4,827,397	1,315,669		127,532		1,818,142		1,818,142		09/27/2010	
718172 10 9	PHILIP MORRIS INTL			95,600.000	9,082,000	95.000	9,082,000	2,900,468	119,500	463,660		1,167,276		1,167,276		11/03/2009	
718546 10 4	PHILLIPS 66			35,896.000	2,601,024	72.460	2,601,024	685,323		129,944		90,458		90,458		05/01/2012	
72919P 20 2	PLUG POWER INC			42,100.000	1,188,483	28.230	1,188,483	1,211,718				(23,235)		(23,235)		12/22/2021	
737446 10 4	POST HOLDINGS INC			3,100.000	349,463	112.730	349,463	50,889				36,332		36,332		02/06/2012	
74251V 10 2	PRINCIPAL FINANCIAL GROUP			4,000.000	289,320	72.330	289,320	99,465		9,760		90,880		90,880		11/03/2009	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
742718 10 9	PROCTER & GAMBLE CO.			42,500.000	6,952,150	163.580	6,952,150	4,533,959		144,504		1,038,700		1,038,700		10/30/2019.	
74340W 10 3	PROLOGIS INC.			34,927.000	5,880,310	168.360	5,880,310	2,287,450		88,016		2,399,485		2,399,485		03/25/2020.	
745867 10 1	PULTE HOMES INC.			36,500.000	2,086,340	57.160	2,086,340	267,910	5,475	20,440		512,460		512,460		12/21/2010.	
74736K 10 1	QORVO INC.			4,900.000	766,311	156.390	766,311	245,281				(48,412)		(48,412)		08/25/2015.	
747525 10 3	QUALCOMM INC.			34,700.000	6,345,589	182.870	6,345,589	1,746,649		93,343		1,059,391		1,059,391		05/02/2018.	
74838J 10 1	QUIDEL CORP.			14,200.000	1,916,858	134.990	1,916,858	1,934,778				(17,920)		(17,920)		10/07/2021.	
749685 10 3	RPM INTERNATIONAL INC.			10,200.000	1,030,200	101.000	1,030,200	182,090		15,708		104,244		104,244		03/27/2006.	
754730 10 9	RAYMOND JAMES FINANCIAL INC.			10,800.000	1,084,320	100.400	1,084,320	170,197		11,232		395,496		395,496		09/22/2021.	
754907 10 3	RAYONIER INC.			22,500.000	908,100	40.360	908,100	498,859		24,300		247,050		247,050		03/25/2020.	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP.			95,084.000	8,182,929	86.060	8,182,929	2,003,467		190,643		1,383,472		1,383,472		04/03/2020.	
756109 10 4	REALTY INCOME CORP.			14,847.000	1,062,897	71.590	1,062,897	718,163	3,660	41,304		344,734		344,734		11/01/2021.	
75886F 10 7	REGENERON PHARMACEUTICALS.			1,700.000	1,073,584	631.520	1,073,584	929,604				252,297		252,297		10/26/2015.	
759351 60 4	REINSURANCE GROUP OF AMERICA.			3,192.000	349,492	109.490	349,492	72,574		9,129		(20,461)		(20,461)		09/01/2009.	
759509 10 2	RELIANCE STEEL & ALUMINUM.			7,300.000	1,184,206	162.220	1,184,206	352,018		20,075		310,031		310,031		12/21/2011.	
759916 10 9	REPLIGEN CORP.			2,100.000	556,164	264.840	556,164	359,901				153,741		153,741		10/19/2020.	
760759 10 0	REPUBLIC SERVICES INC.			31,200.000	4,350,840	139.450	4,350,840	359,867	14,352	54,132		1,346,280		1,346,280		09/25/2001.	
761152 10 7	RESMED INC.			12,400.000	3,229,952	260.480	3,229,952	302,720		20,088		594,208		594,208		11/03/2009.	
76680R 20 6	RINGCENTRAL INC A.			7,090.000	1,328,312	187.350	1,328,312	1,340,573				(1,004,995)		(1,004,995)		10/07/2021.	
770323 10 3	ROBERT HALF INTERNATIONAL INC.			9,200.000	1,025,984	111.520	1,025,984	177,129		13,984		451,168		451,168		09/25/2001.	
78409V 10 4	S&P GLOBAL INC.			11,700.000	5,521,581	471.930	5,521,581	335,011		36,036		1,675,440		1,675,440		11/03/2009.	
78410G 10 4	SBA COMMUNICATIONS CORP.			19,500.000	7,585,890	389.020	7,585,890	1,684,100		45,240		2,084,355		2,084,355		10/26/2015.	
78440X 80 4	SL GREEN REALTY CORP.			3,095.000	221,912	71.700	221,912	166,814	8,511	16,348		32,255		32,255		01/15/2021.	
78442P 10 6	SLM CORP.			82,900.000	1,630,643	19.670	1,630,643	343,917		16,580		603,512		603,512		12/21/2011.	
79466L 30 2	SALESFORCE.COM INC.			21,953.000	5,578,916	254.130	5,578,916	3,814,949				648,833		648,833		07/21/2021.	
808513 10 5	CHARLES SCHWAB CORP.			36,520.000	3,071,332	84.100	3,071,332	312,370		26,294		1,134,311		1,134,311		10/06/2020.	
808625 10 7	SCIENCE APPLICATIONS INTE.			592.000	49,485	83.590	49,485	22,620		876		(6,542)		(6,542)		01/14/2019.	
816851 10 9	SEMPRA ENERGY.			34,300.000	4,537,204	132.280	4,537,204	3,185,411	37,730	149,034		167,041		167,041		10/27/2015.	
81761L 10 2	SERVICE PROPERTIES TRUST.			212,900.000	1,871,391	8.790	1,871,391	1,300,776		8,516		(574,830)		(574,830)		03/25/2020.	
81762P 10 2	SERVICENOW INC.			5,400.000	3,505,194	649.110	3,505,194	1,523,123				532,872		532,872		06/23/2020.	
824348 10 6	SHERWIN-WILLIAMS CO.			16,800.000	5,916,288	352.160	5,916,288	112,000		36,960		1,800,792		1,800,792		04/01/2021.	
82452J 10 9	SHIFT4 PAYMENTS INC A.			2,800.000	162,204	57.930	162,204	224,977				(62,773)		(62,773)		10/07/2021.	
828806 10 9	SIMON PROPERTY GROUP INC.			15,200.000	2,428,504	159.770	2,428,504	1,072,407		108,680		1,132,248		1,132,248		06/23/2020.	
82968B 10 3	SIRIUS XM HOLDINGS INC.			279,600.000	1,775,460	6.350	1,775,460	482,869		18,420		(5,592)		(5,592)		09/27/2011.	
83200N 10 3	SMARTSHEET INC A.			10,700.000	828,715	77.450	828,715	725,347				103,368		103,368		10/07/2021.	
833445 10 9	SNOWFLAKE INC.			4,450.000	1,507,438	338.750	1,507,438	1,135,930				371,507		371,507		10/07/2021.	
83417M 10 4	SOLAREDGE TECHNOLOGIES INC.			2,000.000	561,140	280.570	561,140	306,809				(77,100)		(77,100)		06/23/2020.	
842587 10 7	SOUTHERN CO.			9,800.000	672,084	68.580	672,084	486,729		25,676		70,070		70,070		03/25/2020.	
84265V 10 5	SOUTHERN COPPER CORP.			12,936.000	798,281	61.710	798,281	172,823		41,395		(44,112)		(44,112)		03/27/2006.	
84860W 30 0	SPIRIT REALTY CAPITAL INC.			13,300.000	640,927	48.190	640,927	479,175	8,485	33,423		106,666		106,666		06/23/2020.	

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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
852234 10 3	BLOCK INC			15,600.000	2,519,556	161.510	2,519,556	3,345,456				(1,067,968)		(1,067,968)		10/07/2021.	
854502 10 1	STANLEY BLACK & DECKER INC			16,000.000	3,017,920	188.620	3,017,920	408,723		47,680		160,960		160,960		03/20/2003.	
855244 10 9	STARBUCKS CORP			29,400.000	3,438,918	116.970	3,438,918	283,950		54,096		293,706		293,706		11/03/2009.	
857477 10 3	STATE STREET CORP			24,500.000	2,278,500	93.000	2,278,500	989,572	13,965	52,185		495,390		495,390		12/21/2011.	
858119 10 0	STEEL DYNAMICS INC			7,000.000	434,490	62.070	434,490	89,426	1,820	7,210		176,400		176,400		12/21/2011.	
862121 10 0	STORE CAPITAL CORP			25,800.000	887,520	34.400	887,520	632,234	9,933	37,797		10,836		10,836		06/23/2020.	
863667 10 1	STRYKER CORP			28,200.000	7,541,244	267.420	7,541,244	930,632	19,599	71,064		631,116		631,116		11/03/2009.	
86771W 10 5	SUNRUN INC			22,800.000	782,040	34.300	782,040	789,828				(7,788)		(7,788)		12/22/2021.	
871332 10 2	SYLVAMO CORP			3,445.000	96,081	27.890	96,081	22,640				73,441		73,441		10/01/2021.	
87165B 10 3	SYNCHRONY FINANCIAL			29,448.000	1,366,093	46.390	1,366,093	320,579		25,914		343,953		343,953		11/17/2015.	
871829 10 7	SYSCO CORP			43,600.000	3,424,780	78.550	3,424,780	1,721,363		80,224		187,044		187,044		08/24/2015.	
87901J 10 5	TEGNA INC			16,800.000	311,808	18.560	311,808	88,714	1,596	5,544		77,448		77,448		11/03/2009.	
88160R 10 1	TESLA INC			45,500.000	48,083,490	1,056.780	48,083,490	1,967,027				15,975,505		15,975,505		10/26/2015.	
882508 10 4	TEXAS INSTRUMENTS INC			58,400.000	11,006,648	188.470	11,006,648	1,186,531		245,864		1,421,456		1,421,456		11/03/2009.	
883203 10 1	TEXTRON INC			5,800.000	447,760	77.200	447,760	106,678	116	464		167,446		167,446		11/03/2009.	
88339J 10 5	TRADE DESK INC A			6,600.000	604,824	91.640	604,824	461,976				142,848		142,848		10/07/2021.	
883556 10 2	THERMO FISHER SCIENTIFIC INC			10,836.000	7,230,213	667.240	7,230,213	379,810	2,817	10,836		2,183,021		2,183,021		11/03/2009.	
885160 10 1	THOR INDUSTRIES INC			3,600.000	373,572	103.770	373,572	447,250	1,548	1,548		(73,678)		(73,678)		10/07/2021.	
88579Y 10 1	3M CO			12,100.000	2,149,323	177.630	2,149,323	1,685,932		71,632		34,364		34,364		08/25/2015.	
89055F 10 3	TOPBUILD CORP			5,255.000	1,449,907	275.910	1,449,907	130,448				482,567		482,567		08/24/2015.	
894164 10 2	TRAVEL + LEISURE CO			24,300.000	1,343,061	55.270	1,343,061	527,553		30,375		252,963		252,963		03/25/2020.	
89417E 10 9	TRAVELERS COS INC			40,400.000	6,319,772	156.430	6,319,772	1,647,842		140,996		648,824		648,824		11/03/2009.	
89832Q 10 9	TRUIST FINANCIAL CORP			47,121.000	2,758,935	58.550	2,758,935	871,095		87,645		500,425		500,425		12/09/2019.	
90089L 10 8	TUSIMPLE HOLDINGS INC			31,900.000	1,143,615	35.850	1,143,615	1,196,949				(53,334)		(53,334)		10/07/2021.	
90138F 10 2	TWILIO INC A			2,400.000	632,016	263.340	632,016	805,526				(180,384)		(180,384)		10/19/2020.	
902494 10 3	TYSON FOODS INC CLASS A			32,944.000	2,871,399	87.160	2,871,399	293,619		59,134		748,488		748,488		10/01/2001.	
902681 10 5	UGI CORP			33,000.000	1,515,030	45.910	1,515,030	523,776	11,385	44,550		361,350		361,350		11/03/2009.	
902973 30 4	US BANCORP			153,000.000	8,594,010	56.170	8,594,010	4,314,584	70,380	263,160		1,465,740		1,465,740		04/17/2013.	
90353T 10 0	UBER TECHNOLOGIES INC			107,600.000	4,511,668	41.930	4,511,668	3,556,966				(869,091)		(869,091)		10/07/2021.	
90384S 30 3	ULTA BEAUTY INC			3,200.000	1,319,488	412.340	1,319,488	612,862				400,576		400,576		03/24/2016.	
907818 10 8	UNION PACIFIC CORP			52,400.000	13,201,132	251.930	13,201,132	1,543,859		224,796		2,290,404		2,290,404		11/03/2009.	
911312 10 6	UNITED PARCEL SERVICE INC CLASS B			14,700.000	3,150,798	214.340	3,150,798	1,175,625		59,976		675,318		675,318		03/25/2020.	
912909 10 8	UNITED STATES STEEL CORP			81,400.000	1,938,134	23.810	1,938,134	493,740		6,512		573,056		573,056		03/25/2020.	
91324P 10 2	UNITEDHEALTH GRP INC			55,746.000	27,992,296	502.140	27,992,296	1,483,968		312,178		8,443,289		8,443,289		11/03/2009.	
91332U 10 1	UNITY SOFTWARE INC			15,100.000	2,159,149	142.990	2,159,149	2,033,182				125,967		125,967		10/07/2021.	
918204 10 8	VF CORPORATION			36,400.000	2,665,208	73.220	2,665,208	347,753		71,708		(443,716)		(443,716)		09/10/2002.	
91913Y 10 0	VALERO ENERGY CORP			13,404.000	1,006,774	75.110	1,006,774	218,474		52,544		248,510		248,510		11/03/2009.	
92047W 10 1	VALVOLINE INC			15,373.000	573,259	37.290	573,259	100,047		7,687		217,528		217,528		05/15/2017.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
922475 10 8	VEEVA SYSTEMS INC A			7,600.000	1,941,648	255.480	1,941,648	1,241,639				(127,452)		(127,452)		06/24/2019	
92276F 10 0	VENTAS INC			23,800.000	1,216,656	51.120	1,216,656	856,162	10,710	42,840		49,504		49,504		06/23/2020	
92343E 10 2	VERISIGN INC			20,100.000	5,101,782	253.820	5,101,782	246,107				752,142		752,142		12/21/2005	
92343V 10 4	VERIZON COMMUNICATIONS INC			104,850.000	5,448,006	51.960	5,448,006	4,910,754		264,484		(711,932)		(711,932)		09/26/2016	
92343X 10 0	VERINT SYSTEMS INC			1,153.000	60,544	52.510	60,544					(16,915)		(16,915)		02/05/2013	
92532F 10 0	VERTEX PHARMACEUTICALS INC			13,000.000	2,854,800	219.600	2,854,800	1,470,969				(217,620)		(217,620)		10/26/2015	
92556H 20 6	VIACOMCBS INC B			12,727.000	384,101	30.180	384,101	94,735	3,054	12,218		(90,107)		(90,107)		12/23/2008	
92556V 10 6	VIATRIS INC			10,143.000	137,235	13.530	137,235	72,232		3,347		(52,826)		(52,826)		01/01/2021	
925652 10 9	VICI PROPERTIES INC			36,700.000	1,105,037	30.110	1,105,037	567,452	13,212	49,545		169,187		169,187		03/25/2020	
92766K 10 6	VIRGIN GALACTIC HOLDINGS INC			57,300.000	766,674	13.380	766,674	838,133				(71,459)		(71,459)		12/22/2021	
92826C 83 9	VISA INC			16,400.000	3,554,044	216.710	3,554,044	410,691		21,894		(33,128)		(33,128)		12/21/2011	
92840M 10 2	VISTRA CORP			32,900.000	749,133	22.770	749,133	489,838		19,740		102,319		102,319		03/25/2020	
928881 10 1	VONTIER CORP			2,422.000	74,428	30.730	74,428	8,090		182		(6,467)		(6,467)		10/09/2020	
929042 10 9	VORNADO REALTY TRUST			22,000.000	920,920	41.860	920,920	859,296		46,640		99,440		99,440		06/23/2020	
92918V 10 9	VROOM INC			24,400.000	263,276	10.790	263,276	531,898				(268,622)		(268,622)		10/07/2021	
92939U 10 6	WEC ENERGY GROUP INC			17,800.000	1,727,846	97.070	1,727,846	384,454		48,238		89,712		89,712		11/03/2009	
931142 10 3	WALMART INC			42,700.000	6,178,263	144.690	6,178,263	4,294,400	23,485	93,513		23,058		23,058		03/25/2020	
931427 10 8	WALGREENS BOOTS ALLIANCE			12,900.000	672,864	52.160	672,864	495,775		24,381		158,412		158,412		11/03/2009	
941848 10 3	WATERS CORP			40,000.000	14,904,000	372.600	14,904,000	3,083,155				5,007,200		5,007,200		11/07/2012	
94419L 10 1	WAYFAIR INC A			5,300.000	1,006,841	189.970	1,006,841	1,122,566				(189,952)		(189,952)		06/23/2020	
949746 10 1	WELLS FARGO & CO			20,000.000	959,600	47.980	959,600	769,772		10,000		189,828		189,828		03/23/2021	
955306 10 5	WEST PHARMACEUTICAL SERVICES			1,900.000	891,119	469.010	891,119	416,544		1,311		352,830		352,830		06/23/2020	
958102 10 5	WESTERN DIGITAL CORP			11,174.000	728,657	65.210	728,657	388,666				109,729		109,729		05/13/2016	
96145D 10 5	WESTROCK CO			29,700.000	1,317,492	44.360	1,317,492	814,550		27,621		24,651		24,651		06/23/2020	
962166 10 4	WEYERHAEUSER CO			34,900.000	1,437,181	41.180	1,437,181	634,583		41,182		266,985		266,985		03/25/2020	
963320 10 6	WHIRLPOOL CORP			6,600.000	1,548,755	234.660	1,548,755	537,717		35,970		357,522		357,522		03/25/2020	
98138H 10 1	WORKDAY INC-CLASS A			1,500.000	409,770	273.180	409,770	105,148				50,355		50,355		08/24/2015	
98311A 10 5	WYNDHAM HOTELS & RESORTS INC			21,700.000	1,945,404	89.650	1,945,404	747,151		19,096		655,557		655,557		03/25/2020	
98389B 10 0	XCEL ENERGY INC			40,500.000	2,741,850	67.700	2,741,850	437,724	18,529	73,001		41,715		41,715		12/18/2002	
983919 10 1	XILINX INC			20,600.000	4,367,817	212.030	4,367,817	441,095		7,622		1,447,356		1,447,356		11/03/2009	
989701 10 7	ZIONS BANCORPORATION			12,500.000	789,500	63.160	789,500	175,810		18,000		246,500		246,500		11/03/2009	
98978V 10 3	ZOETIS INC			4,469.000	1,090,569	244.030	1,090,569	76,127		4,469		350,951		350,951		06/21/2013	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS A			4,600.000	845,985	183.910	845,985	845,986				23,767	78,629	(54,862)		12/22/2021	
891160 50 9	TORONTO DOMINION BANK		A	6,892.000	528,479	76.680	528,479	140,528		17,409		139,632		139,632		03/02/2005	
89679A 20 9	TRISURA GROUP LTD		A	4,232.000	159,081	37.590	159,081	9,552				85,296		85,296		07/12/2021	
046353 10 8	ASTRAZENECA PLC		C	23,792.000	1,385,884	58.250	1,385,884	246,841		10,468		1,139,043		1,139,043		07/22/2021	
G0176J 10 9	ALLEGION PLC		C	1,800.000	238,392	132.440	238,392	105,810		2,592		28,908		28,908		08/24/2015	
G0403H 10 8	AON PLC		C	6,145.000	1,846,941	300.560	1,846,941	241,376		12,229		548,687		548,687		10/04/2010	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G06242 10 4	ATLASSIAN CORP PLC A		C	8,500.000	3,240,965	381.290	3,240,965	1,110,258				1,253,070		1,253,070		06/24/2019.	
G1151C 10 1	ACCENTURE PLC		C	1,400.000	580,370	414.550	580,370	68,222		5,054		214,676		214,676		12/21/2010.	
G25839 10 4	COCA COLA EUROPACIFIC PTNRS		C	21,300.000	1,191,309	55.930	1,191,309	404,606		34,506		129,930		129,930		05/31/2016.	
G29183 10 3	EATON CORP PLC		C	22,552.000	3,897,437	172.820	3,897,437	716,012		68,558		1,188,039		1,188,039		11/03/2009.	
G3075P 10 1	ENSTAR GROUP LTD		C	39,800.000	9,854,082	247.590	9,854,082	3,947,106				1,699,460		1,699,460		03/07/2013.	
G4412G 10 1	HERBALIFE LTD		C	11,000.000	450,230	40.930	450,230	300,698				(78,320)		(78,320)		08/24/2015.	
G4863A 10 8	INTERNATIONAL GAME TECH		C	107,200.000	3,099,152	28.910	3,099,152	751,965		21,440		1,283,184		1,283,184		03/25/2020.	
G5960L 10 3	MEDTRONIC PLC		C	13,400.000	1,386,230	103.450	1,386,230	1,144,509	8,442	32,428		(183,446)		(183,446)		03/25/2020.	
G66721 10 4	NORWEGIAN CRUISE LINE HLDG		C	86,500.000	1,794,010	20.740	1,794,010	1,952,318				(512,178)		(512,178)		10/07/2021.	
G6674U 10 8	NOVOCURE LTD		C	8,700.000	653,196	75.080	653,196	544,548				(852,252)		(852,252)		06/23/2020.	
G6700G 10 7	NVENT ELECTRIC PLC		C	407.000	15,466	38.000	15,466	4,375		285		5,987		5,987		05/01/2018.	
G7S00T 10 4	PENTAIR PLC		C	407.000	29,723	73.030	29,723	8,945		326		8,116		8,116		10/01/2012.	
H1467J 10 4	CHUBB LTD		C	31,762.000	6,139,912	193.310	6,139,912	1,419,204	25,410	100,368		1,251,105		1,251,105		01/15/2016.	
H2906T 10 9	GARMIN LTD		C	8,900.000	1,211,913	136.170	1,211,913	296,081		23,318		146,939		146,939		08/24/2015.	
L44385 10 9	GLOBANT SA		C	2,100.000	659,589	314.090	659,589	313,858				202,608		202,608		06/23/2020.	
M25133 10 5	COGNYTE SOFTWARE LTD		C	1,153.000	18,068	15.670	18,068					18,068		18,068		02/02/2021.	
M98068 10 5	WIX.COM LTD		C	2,500.000	394,475	157.790	394,475	451,466				(56,991)		(56,991)		10/07/2021.	
N07059 21 0	ASML HOLDING NV		C	115.000	91,556	796.140	91,556	2,710		389		35,468		35,468		05/31/2013.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,676,036,181	XXX	1,676,036,181	410,010,577	1,178,773	19,377,496	0	340,969,885	469,040	340,500,845	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
69316* 10 4	PC INVESTMENT COMPANY			100.000	851,283,098	8,512,830.980	851,283,098	132,500,000				40,788,821		40,788,821		12/31/1987.	
74332# 10 0	PROGRESSIVE GULF INS CO			150.000	138,206,278	921,375.186	138,206,278	33,001,760		30,000,000		(1,339,830)		(1,339,830)		10/01/1998.	
74338# 10 4	PROGRESSIVE SPECIALTY INS CO			700.000	562,585,733	803,693.904	562,585,733	84,312,772		120,000,000		48,541,033		48,541,033		12/30/1983.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					1,552,075,109	XXX	1,552,075,109	249,814,532	0	150,000,000	0	87,990,024	0	87,990,024	0	XXX	XXX
9799999. Total - Common Stock					3,228,111,290	XXX	3,228,111,290	659,825,109	1,178,773	169,377,496	0	428,959,909	469,040	428,490,869	0	XXX	XXX
9899999. Total Common and Preferred Stock					3,453,976,450	XXX	3,463,847,099	883,743,178	6,359,759	183,155,431	0	428,363,706	469,040	427,513,892	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
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 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		01/04/2021	Barclays Capital		20,337,346	17,500,000	195,508
912828 XB 1	US TREASURY NOTE 2.125% 05/15/25		12/15/2021	Various		62,301,953	60,000,000	29,938
912828 XT 2	US TREASURY NOTE 2.000% 05/31/24		12/23/2021	Progressive Specialty Insurance Company		1,254,453	1,220,000	1,542
912828 YB 0	US TREASURY NOTE 1.625% 08/15/29		04/27/2021	Barclays Capital		60,321,652	59,600,000	192,630
912828 ZW 3	US TREASURY NOTE 0.250% 06/30/25		12/23/2021	Progressive Specialty Insurance Company		24,293,000	25,000,000	29,891
912828 ZY 9	US TREASURY NOTE 0.125% 07/15/23		12/23/2021	Progressive Specialty Insurance Company		39,718,800	40,000,000	21,875
91282C AV 3	US TREASURY NOTE 0.875% 11/15/30		01/11/2021	Various		29,631,641	30,000,000	39,157
91282C BJ 9	US TREASURY NOTE 0.750% 01/31/28		02/24/2021	Barclays Capital		78,525,000	80,000,000	41,436
91282C BL 4	US TREASURY NOTE 1.125% 02/15/31		04/29/2021	Various		79,524,797	83,300,000	166,108
91282C BN 0	US TREASURY NOTE 0.125% 02/28/23		03/29/2021	Goldman Sachs		3,798,961	3,800,000	387
91282C BQ 3	US TREASURY NOTE 0.500% 02/28/26		03/29/2021	Bank of America Corp		9,830,078	10,000,000	4,076
91282C BS 9	US TREASURY NOTE 1.250% 03/31/28		12/23/2021	Progressive Specialty Insurance Company		19,882,000	20,000,000	57,692
91282C BT 7	US TREASURY NOTE 0.750% 03/31/26		03/30/2021	Morgan Stanley		2,578,773	2,600,000	
91282C BW 0	US TREASURY NOTE 0.750% 04/30/26		05/27/2021	Various		69,823,633	70,000,000	38,417
91282C BZ 3	US TREASURY NOTE 1.250% 04/30/28		05/27/2021	Various		119,795,703	120,000,000	77,615
91282C CB 5	US TREASURY NOTE 1.625% 05/15/31		08/02/2021	Various		41,308,008	40,000,000	112,381
91282C CC 3	US TREASURY NOTE 0.250% 05/15/24		05/25/2021	Goldman Sachs		14,969,531	15,000,000	1,121
91282C CF 6	US TREASURY NOTE 0.750% 05/31/26		06/22/2021	JP Morgan Securities Inc		14,711,547	14,800,000	6,975
91282C CH 2	US TREASURY NOTE 1.250% 06/30/28		07/07/2021	Various		80,523,047	80,000,000	14,096
91282C CJ 8	US TREASURY NOTE 0.875% 06/30/26		07/12/2021	Citigroup		5,020,508	5,000,000	1,546
91282C CL 3	US TREASURY NOTE 0.375% 07/15/24		08/03/2021	JP Morgan Securities Inc		15,024,023	15,000,000	3,057
91282C CP 4	US TREASURY NOTE 0.625% 07/31/26		08/24/2021	Various		109,213,672	110,000,000	43,648
91282C CR 0	US TREASURY NOTE 1.000% 07/31/28		08/24/2021	Various		64,904,688	65,000,000	30,707
91282C CT 6	US TREASURY NOTE 0.375% 08/15/24		08/24/2021	Bank of America Corp		19,960,156	20,000,000	2,038
91282C CV 1	US TREASURY NOTE 1.125% 08/31/28		09/28/2021	Various		139,434,766	140,000,000	85,152
91282C CV 1	US TREASURY NOTE 1.125% 08/31/28		12/23/2021	Progressive Specialty Insurance Company		9,837,500	10,000,000	35,428
91282C CW 9	US TREASURY NOTE 0.750% 08/31/26		09/27/2021	Various		59,536,523	60,000,000	31,595
91282C CY 5	US TREASURY NOTE 1.250% 09/30/28		10/25/2021	Various		98,725,000	100,000,000	65,762
91282C CZ 2	US TREASURY NOTE 0.875% 09/30/26		10/18/2021	Goldman Sachs		9,858,203	10,000,000	4,567
91282C DF 5	US TREASURY NOTE 1.375% 10/31/28		11/26/2021	Various		24,930,078	25,000,000	22,600
91282C DH 1	US TREASURY NOTE 0.750% 11/15/24		12/23/2021	Progressive Specialty Insurance Company		24,869,250	25,000,000	19,682
91282C DJ 7	US TREASURY NOTE 1.375% 11/15/31		12/09/2021	Various		74,092,773	75,000,000	57,355
91282C DK 4	US TREASURY NOTE 1.250% 11/30/26		12/28/2021	Various		143,008,852	142,900,000	86,236
91282C DL 2	US TREASURY NOTE 1.500% 11/30/28		12/28/2021	Various		152,161,773	151,400,000	64,516
0599999. Total - Bonds - U.S. Government						1,723,707,688	1,727,120,000	1,584,734
Bonds - Industrial and Miscellaneous								
02665W DY 4	AMERICAN HONDA FINANCE		09/07/2021	BNP Paribas Securities Corp		9,463,750	9,470,000	
02665W DZ 1	AMERICAN HONDA FINANCE		09/07/2021	Deutsche Bank		4,996,150	5,000,000	
03063F AB 0	AMCAR 2021-1 A2 0.280% 06/18/24		03/02/2021	BNP Paribas Securities Corp		8,055,829	8,055,952	
03073E AT 2	AMERISOURCEBERGEN CORP		03/25/2021	JP Morgan Securities Inc		29,937,900	30,000,000	
036752 AR 4	ANTHEM INC 1.500% 03/15/26		03/09/2021	US Bank		5,000,500	5,000,000	
04636N AA 1	ASTRAZENECA FINANCE LLC		05/25/2021	JP Morgan Securities Inc		9,987,400	10,000,000	
055522 AC 0	BLOX 2021-BLOX B 1.210% 09/15/26		08/18/2021	Goldman Sachs		22,535,000	22,535,000	
05565E BQ 7	BMW US CAPITAL LLC 0.800% 04/01/24		03/29/2021	JP Morgan Securities Inc		14,992,950	15,000,000	
056054 AH 2	BX TRUST 2019-XL E 1.910% 10/15/36		04/20/2021	Various		10,986,250	10,982,000	5,864
056083 AG 3	BXP 2017-GM B 3.425% 06/13/39		10/14/2021	Various		8,985,442	8,365,000	18,766

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
056083 AJ 7	BXP 2017-GM C 3.425% 06/13/39		06/18/2021	Various		39,587,734	36,140,000	25,801
05609R AG 9	BX TRUST 2021-BXMF B 1.132% 10/15/26		10/28/2021	Bank of America Corp		33,658,099	34,000,000	
05682Q AQ 9	BCC 2017-1A A1R 1.102% 07/20/30		05/06/2021	Citigroup		20,000,000	20,000,000	
058498 AX 4	BALL CORP 3.125% 09/15/31		09/09/2021	Deutsche Bank		5,000,000	5,000,000	
07133P AJ 8	BATLN 2021-17A A2 1.572% 03/09/34		02/01/2021	Royal Bank of Canada		14,000,000	14,000,000	
08179H AG 5	BSP 2017-12A A2R 1.624% 10/15/30		10/04/2021	Societe Generale		20,000,000	20,000,000	
08180E BJ 2	BSP 2013-IIIA A1R2 1.132% 07/20/29		04/20/2021	Natixis Securities Americas LL		22,795,463	22,795,463	7,286
08181V AQ 8	BSP 2018-16A A2R 1.522% 01/17/32		05/24/2021	JP Morgan Securities Inc		12,500,000	12,500,000	
09629E AL 5	BLUEM 2017-2A A1AR 0.000% 10/20/30		12/10/2021	Citigroup		30,000,000	30,000,000	
12551J AL 0	CIFC 2017-4A A1R 1.075% 10/24/30		05/27/2021	Bank of America Corp		30,000,000	30,000,000	
12551J AN 6	CIFC 2017-4A A2R 1.675% 10/24/30		05/27/2021	Bank of America Corp		10,000,000	10,000,000	
12598E AA 0	COMM 2020-SBX A 1.670% 01/10/38		12/01/2021	Various		17,295,270	17,235,000	6,802
12625C AC 7	COMM 2013-WWP A2 3.424% 03/10/31		01/27/2021	Societe Generale		1,585,547	1,500,000	3,995
12654Y AE 9	CPTS 2019-CPT B 2.997% 11/13/39		10/27/2021	Various		11,085,070	10,544,000	24,966
12654Y AG 4	CPTS 2019-CPT C 2.997% 11/13/39		03/22/2021	Morgan Stanley		9,220,781	9,000,000	17,232
16411Q AK 7	CHENIERE ENERGY PARTNERS		09/20/2021	Various		5,686,900	5,365,000	12,518
16411Q AL 5	CHENIERE ENERGY PARTNERS		09/14/2021	Various		5,556,250	5,500,000	
19260Q AD 9	COINBASE GLOBAL INC 3.625% 10/01/31		09/15/2021	Citigroup		497,188	500,000	
20754A AA 1	CAS 2021-R03 1M1 0.900% 12/25/41		12/14/2021	Bank of America Corp		75,000,000	75,000,000	
20754R AA 4	CAS 2021-R01 1M1 0.800% 10/25/41		10/19/2021	Bank of America Corp		71,586,207	71,586,207	
23305J AL 6	DBUBS 2017-BRBK E 3.530% 10/10/34		10/18/2021	Various		10,839,291	10,550,000	14,176
23345F AB 8	DLLMT 2021-1A A2 0.600% 03/20/24		10/27/2021	Bank of America Corp		43,995,670	44,000,000	
24702V AA 0	DEFT 2021-2 A1 0.182% 09/22/22		09/14/2021	Toronto Dominion		4,640,126	4,640,126	
24703Q AB 8	DEFT 2021-1 A2 0.330% 05/22/26		09/16/2021	Royal Bank of Canada		69,630,264	69,603,076	17,865
24704B AG 9	DEFT 2019-1 B 2.940% 03/22/24		03/18/2021	Lloyds Securities		28,331,438	27,810,000	
262431 AH 2	DRSLF 2017-50A A1R 1.124% 07/15/30		04/08/2021	Barclays Capital		30,000,000	30,000,000	
26244Q AN 3	DRSLF 2017-49A AR 1.072% 07/18/30		03/29/2021	Societe Generale		30,000,000	30,000,000	
26244Q AQ 6	DRSLF 2017-49A BR 1.722% 07/18/30		03/29/2021	Societe Generale		13,030,000	13,030,000	
26249K AZ 4	DRSLF 2014-36A AR3 1.144% 04/15/29		03/31/2021	Citigroup		22,156,780	22,129,119	62,023
28470R AK 8	CAESARS ENTERTAIN INC 8.125% 07/01/27		02/19/2021	Various		18,200,625	16,500,000	164,193
29003E AA 3	ELMW8 2021-1A A 1.374% 01/20/34		01/28/2021	JP Morgan Securities Inc		10,000,000	10,000,000	
29373M AA 7	EFF 2021-3 A1 0.222% 11/21/22		10/26/2021	JP Morgan Securities Inc		18,416,299	18,416,299	
29429M AL 7	CGCMT 2019-SMRT E 4.745% 01/10/36		10/18/2021	Bank of America Corp		6,120,850	5,853,000	12,793
30165X AB 1	EART 2021-2A A2 0.270% 01/16/24		05/25/2021	Deutsche Bank		4,782,996	4,783,168	
30711X KZ 6	CAS 2017-C03 1ED2 1.292% 10/25/29		12/08/2021	Bank of America Corp		64,730,531	64,649,719	32,483
33835N AA 9	MORGN 2018-3A AR 1.172% 10/20/31		06/25/2021	JP Morgan Securities Inc		20,000,000	20,000,000	
33835N AC 5	MORGN 2018-3A BR 1.682% 10/20/31		06/25/2021	JP Morgan Securities Inc		17,500,000	17,500,000	
35563K AH 3	STACR 2019-DNA1 M2 2.753% 01/25/49		11/09/2021	Bank of America Corp		17,950,013	17,733,881	24,289
35564K DB 2	STACR 2021-DNA2 M2 2.350% 08/25/33		03/03/2021	Wells Fargo Bank		35,028,125	35,000,000	
35565H AH 8	STACR 2020-DNA1 M2 1.803% 01/25/50		04/19/2021	Various		12,614,004	12,577,897	14,541
39154T BP 2	GALC 2021-2 A2 0.380% 03/15/24		09/28/2021	Wells Fargo Bank		26,999,382	27,000,000	
40438D AD 1	HPEFS 2019-1A B 2.320% 09/20/29		03/18/2021	Lloyds Securities		3,331,046	3,288,907	424
44421G AE 3	HY 2019-30HY B 3.380% 07/10/39		03/03/2021	Morgan Stanley		14,858,594	13,750,000	5,164
448579 AL 6	HYATT HOTELS CORP 1.300% 10/01/23		09/27/2021	JP Morgan Securities Inc		14,991,150	15,000,000	
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	
46591H CD 0	CACLN 2021-3 B 0.760% 02/26/29		09/14/2021	JP Morgan Securities Inc		20,150,992	20,150,992	

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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
46646G AE 7	JPMCC 2016-NINE B 2.854% 10/06/38		11/22/2021	Bank of America Corp.		8,858,963	8,410,000	11,411
46652B BG 3	JPMCC 2020-NNN CFX 3.267% 01/16/37		05/26/2021	JP Morgan Securities Inc.		5,938,851	5,765,000	9,416
50184K BN 7	LCM 13A BR3 0.000% 07/19/27		11/29/2021	Goldman Sachs		20,000,000	20,000,000	
53218C AJ 9	LIFE 2021-BMR E 1.860% 03/15/36		03/22/2021	Various		53,893,286	53,886,000	
552953 CF 6	MGM RESORTS INTERNATIONAL		01/19/2021	MarketAxess		2,026,944	1,863,000	27,324
55303X AJ 4	MGM GROWTH/MGM FINANCE		01/29/2021	Various		11,151,541	9,917,000	247,193
55354G AH 3	MSCI INC 4.000% 11/15/29		03/24/2021	Goldman Sachs		12,300,000	12,000,000	174,667
55819B AW 0	MDPK 2015-18A ARR 0.000% 10/21/30		12/01/2021	Nomura Securities Intl		15,000,000	15,000,000	
55820R AJ 1	MDPK 2017-25A A1R 1.094% 04/25/29		03/25/2021	BNP Paribas Securities Corp.		30,000,000	30,000,000	
55820T AJ 7	MDPK 2017-23A AR 1.105% 07/27/30		06/04/2021	Morgan Stanley		22,000,000	22,000,000	
563136 AL 4	OMW 2020-1MW E 2.335% 09/10/39		05/20/2021	Bank of America Corp.		4,865,430	5,000,000	7,708
56578J AN 2	MCLO 2017-10A A1BR 0.000% 11/15/29		12/07/2021	Deutsche Bank		5,400,000	5,400,000	
573284 AY 2	MARTIN MARIETTA MATERIALS		06/21/2021	Suntrust Robinson Humphrey		14,998,200	15,000,000	
595017 AX 2	MICROCHIP TECHNOLOGY INC		05/18/2021	JP Morgan Securities Inc.		25,000,000	25,000,000	
61763X BH 8	MSBAM 2014-C18 300B 3.996% 08/15/31		03/11/2021	Bank of America Corp.		3,461,250	3,250,000	5,051
64131Q AL 4	NEUB 2017-26A BR 1.545% 10/18/30		10/22/2021	Wells Fargo Bank		21,160,000	21,160,000	
67097L AH 9	OCP 2017-13A A1AR 1.084% 07/15/30		08/19/2021	Credit Suisse		17,500,000	17,500,000	
671026 AC 6	OSD 2021-23A B 0.000% 04/17/31		12/01/2021	Credit Suisse		14,962,950	15,000,000	
67578B AA 4	OCT32 2017-1A A1R 1.074% 07/15/29		03/25/2021	Goldman Sachs		28,500,000	28,500,000	
67578B AE 6	OCT32 2017-1A BRR 1.704% 07/15/29		03/25/2021	Goldman Sachs		10,000,000	10,000,000	
68389X CC 7	ORACLE CORPORATION 1.650% 03/25/26		03/22/2021	Bank of America Corp.		14,992,800	15,000,000	
69702B AA 9	PSTAT 2021-3A A1 0.971% 07/20/29		06/24/2021	Citigroup		25,000,000	25,000,000	
69702B AC 5	PSTAT 2021-3A A2 1.571% 07/20/29		06/24/2021	Citigroup		25,000,000	25,000,000	
69702D AA 5	PSTAT 2021-2A A1 0.960% 05/20/29		06/11/2021	Various		29,758,078	29,758,078	616
69702H AA 6	PSTAT 2021-4A A1 0.000% 10/15/29		09/21/2021	Citigroup		35,000,000	35,000,000	
714046 AL 3	PERKIN ELMER INC 0.850% 09/15/24		09/08/2021	Goldman Sachs		34,978,300	35,000,000	
78449R AL 9	SLG 2021-OVA E 2.851% 07/15/41		10/04/2021	Various		99,842,715	103,206,000	186,369
80285V AB 5	SDART 2021-4 A2 0.370% 08/15/24		10/19/2021	Citigroup		26,998,321	27,000,000	
80286C AA 8	SRT 2021-C A1 0.133% 09/20/22		09/14/2021	Royal Bank of Canada		2,879,441	2,879,441	
85237A AA 1	SREIT 2021-PALM A 0.680% 10/15/34		10/08/2021	Wells Fargo Bank		46,631,094	46,840,000	
86315T AA 3	STRAS 2021-2A A 0.000% 12/28/29		12/03/2021	Citigroup		15,000,000	15,000,000	
86315W AA 6	STRAS 2021-3A A 0.000% 12/29/29		12/17/2021	Morgan Stanley		35,000,000	35,000,000	
86614R AN 7	SUMMIT MATERIALS LLC/FIN		05/20/2021	Various		7,337,500	7,000,000	104,271
87190T AC 7	SSTAT 2021-1A B 1.579% 10/25/29		10/06/2021	Mitsubishi Securities		26,750,000	26,750,000	
87232B AH 5	TSYMP 2017-1A BR 0.000% 07/15/30		09/21/2021	Morgan Stanley		35,000,000	35,000,000	
879360 AA 3	TELEDYNE TECHNOLOGIES IN		03/08/2021	Bank of America Corp.		29,991,000	30,000,000	
88104L AG 8	TERRAFORM POWER OPERATIN		03/04/2021	MarketAxess		2,953,790	2,838,000	19,846
92047W AG 6	VALVOLINE INC 3.625% 06/15/31		03/12/2021	Various		12,591,844	12,496,000	22,020
92564R AB 1	VICI PROPERTIES / NOTE		01/21/2021	Various		4,915,763	4,585,000	27,816
92564R AD 7	VICI PROPERTIES / NOTE		03/16/2021	Various		11,118,079	10,998,000	82,580
92564R AE 5	VICI PROPERTIES / NOTE		01/21/2021	Various		1,967,836	1,880,000	33,150
92858T AG 1	VLS 2020-LAB D 2.603% 10/10/42		10/07/2021	Bank of America Corp.		1,912,500	2,000,000	1,644
928881 AA 9	VONTIER CORP 1.800% 04/01/26		03/03/2021	Various		24,991,500	25,000,000	
928881 AC 5	VONTIER CORP 2.400% 04/01/28		03/03/2021	Citigroup		19,940,600	20,000,000	
92915T AN 7	VOYA 2016-4A ARR 1.034% 07/20/29		06/09/2021	Royal Bank of Canada		13,970,393	13,970,393	29,824
92915T AQ 0	VOYA 2016-4A B1R 1.684% 07/20/29		06/09/2021	Royal Bank of Canada		30,000,000	30,000,000	96,818

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92916M AF 8	VOYA 2017-1A A1R 1.084% 04/17/30		04/30/2021	Natixis Securities Americas LL		20,000,000	20,000,000	
96042R AB 4	WLAKE 2021-2A A2A 0.320% 04/15/25		06/08/2021	Bank of Montreal		21,777,658	21,779,692	
983133 AA 7	WYNN RESORTS FINANCE LLC		09/17/2021	Suntrust Robinson Humphrey		5,081,250	5,000,000	121,008
BL2700 58 3	SUMMIT MATERIALS LLC B TERM LOAN		11/29/2021	Bank of America Corp		10,030,753	10,039,338	
BL3646 39 7	INDIGO MERGER SUB INC B TERM LOAN		07/14/2021	Citigroup		19,881,251	19,895,739	
BL3650 57 1	HARBOR FREIGHT TOOLS B TERM LOAN		11/30/2021	Various		22,900,734	22,924,623	
BL3683 98 6	STANDARD INDUSTRIES INC B TERM LOAN		08/06/2021	Citigroup		21,780,000	22,000,000	
13646C AB 2	CPART 2021-1A A2A 0.240% 10/19/23	A	09/21/2021	Bank of Montreal		11,249,101	11,250,000	
36168Q AM 6	GFL ENVIRONMENTAL INC 3.500% 09/01/28	A	06/15/2021	Goldman Sachs		14,962,500	15,000,000	256,182
36168Q AN 4	GFL ENVIRONMENTAL INC 4.750% 06/15/29	A	06/15/2021	Various		7,060,000	7,000,000	2,376
68245X AH 2	1011778 BC / NEW RED FIN	A	06/15/2021	JP Morgan Securities Inc		20,050,000	20,000,000	238,958
00774M AS 4	AERCAP IRELAND CAP/GLOBA	D	01/06/2021	Citigroup		14,831,400	15,000,000	
47216F AA 5	JAZZ SECURITIES DAC 4.375% 01/15/29	D	04/22/2021	Various		8,125,000	8,000,000	
50220P AA 1	LSEGA FINANCING PLC 0.650% 04/06/24	D	03/25/2021	Citigroup		9,988,100	10,000,000	
50220P AB 9	LSEGA FINANCING PLC 1.375% 04/06/26	D	03/25/2021	Citigroup		34,964,650	35,000,000	
50220P AC 7	LSEGA FINANCING PLC 2.000% 04/06/28	D	03/25/2021	Citigroup		19,981,800	20,000,000	
78081B AH 6	ROYALTY PHARMA PLC 1.200% 09/02/25	D	11/30/2021	Goldman Sachs		5,412,461	5,505,000	16,516
82620K AZ 6	SIEMENS FINANCIERINGSMAT	D	03/02/2021	JP Morgan Securities Inc		29,969,400	30,000,000	
BL3556 13 3	JAZZ FINANCING LUX SARL B TERM LOAN	D	12/01/2021	Various		39,722,932	39,937,500	
BL3556 71 1	AMWINS GROUP INC B TERM LOAN	D	07/30/2021	Goldman Sachs		24,669,060	24,974,889	
BL3573 84 9	ICON LUXEMBOURG SARL B TERM LOAN	D	07/14/2021	Citigroup		72,574,522	72,596,383	
BL3760 10 7	AERCAP B TERM LOAN 2.140% 11/02/28	D	11/02/2021	Citigroup		24,937,500	25,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						2,534,526,564	2,526,538,549	2,193,945
8399997. Total - Bonds - Part 3						4,258,234,252	4,253,658,549	3,778,679
8399998. Total - Bonds - Summary Item from Part 5						4,713,186,099	4,726,961,330	2,008,959
8399999. Total - Bonds						8,971,420,351	8,980,619,879	5,787,638
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
032654 10 5	ANALOG DEVICES INC		08/27/2021	Tax Free Exchange	10,899.000	294,027	XXX	
03748R 74 7	APARTMENT INVT & MGMT CO -A		03/23/2021	State Street Bank	100,000.000	569,830	XXX	
090043 10 0	BILL.COM HOLDINGS INC		06/28/2021	State Street Bank	4,300.000	822,085	XXX	
127097 10 3	COTERRA ENERGY INC		10/01/2021	Tax Free Exchange	273,394.000	1,126,223	XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS INC A		10/07/2021	State Street Bank	2,500.000	629,553	XXX	
23804L 10 3	DATADOG INC A		10/07/2021	State Street Bank	3,300.000	473,771	XXX	
25809K 10 5	DOORDASH INC A		10/07/2021	State Street Bank	20,500.000	3,785,777	XXX	
25862V 10 5	DOUBLEVERIFY HOLDINGS INC		10/07/2021	State Street Bank	21,400.000	704,847	XXX	
30260D 10 3	FIGS INC A		10/07/2021	State Street Bank	42,100.000	1,599,611	XXX	
31188V 10 0	FASTLY INC A		10/07/2021	State Street Bank	35,300.000	1,417,419	XXX	
336433 10 7	FIRST SOLAR INC		06/28/2021	State Street Bank	5,000.000	443,321	XXX	
345370 86 0	FORD MOTOR CO		06/28/2021	State Street Bank	20,600.000	313,264	XXX	
49446R 10 9	KIMCO REALTY CORP		08/04/2021	State Street Bank	76,876.000	865,587	XXX	
49803T 30 0	KITE REALTY GROUP TRUST		10/22/2021	Tax Free Exchange	59,994.000	524,365	XXX	
50155Q 10 0	KYNDRYL HOLDINGS INC		11/04/2021	Spin Off	5,760.000	139,297	XXX	
55826T 10 2	MADISON SQUARE GRDN ENTERT		07/09/2021	Tax Free Exchange	765.000	14,830	XXX	
60468T 10 5	MIRATI THERAPEUTICS INC		10/07/2021	State Street Bank	14,300.000	2,347,419	XXX	
670002 40 1	NOVAVAX INC		10/07/2021	State Street Bank	1,800.000	293,103	XXX	
67066G 10 4	NVIDIA CORP		10/07/2021	State Street Bank	41,550.000	8,771,313	XXX	

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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
68622V 10 6	ORGANON & CO.		06/03/2021	Spin Off	9,500.000	160,245	XXX	
68629Y 10 3	ORION OFFICE REIT INC.		11/15/2021	State Street Bank	1,484.000	34,132	XXX	
69608A 10 8	PALANTIR TECHNOLOGIES INC.		12/22/2021	State Street Bank	95,700.000	1,808,097	XXX	
70614W 10 0	PELOTON INTERACTIVE INC A		12/22/2021	State Street Bank	500.000	18,647	XXX	
707569 10 9	PENN NATIONAL GAMING INC.		10/07/2021	State Street Bank	7,000.000	507,536	XXX	
72919P 20 2	PLUG POWER INC.		12/22/2021	State Street Bank	42,100.000	1,211,718	XXX	
74838J 10 1	QUIDEL CORP.		10/07/2021	State Street Bank	14,200.000	1,934,778	XXX	
756109 10 4	REALTY INCOME CORP.		11/01/2021	Tax Free Exchange	14,847.000	718,163	XXX	
76680R 20 6	RINGCENTRAL INC A		10/07/2021	State Street Bank	2,100.000	442,246	XXX	
78440X 80 4	SL GREEN REALTY CORP.		01/15/2021	State Street Bank	84.000	5,027	XXX	
79466L 30 2	SALESFORCE.COM INC.		07/21/2021	State Street Bank	2,553.000	613,001	XXX	
82452J 10 9	SHIFT4 PAYMENTS INC A		10/07/2021	State Street Bank	2,800.000	224,977	XXX	
83200N 10 3	SMARTSHEET INC A		10/07/2021	State Street Bank	10,700.000	725,347	XXX	
833445 10 9	SNOWFLAKE INC.		10/07/2021	State Street Bank	4,450.000	1,135,930	XXX	
852234 10 3	BLOCK INC.		10/07/2021	State Street Bank	6,700.000	1,650,528	XXX	
86771W 10 5	SUNRUN INC.		12/22/2021	State Street Bank	22,800.000	789,828	XXX	
871332 10 2	SYLVAMO CORP.		10/01/2021	Spin Off	3,445.000	22,640	XXX	
88339J 10 5	TRADE DESK INC A		10/07/2021	State Street Bank	6,600.000	461,976	XXX	
885160 10 1	THOR INDUSTRIES INC.		10/07/2021	State Street Bank	3,600.000	447,250	XXX	
90089L 10 8	TUSIMPLE HOLDINGS INC.		10/07/2021	State Street Bank	31,900.000	1,196,949	XXX	
90353T 10 0	UBER TECHNOLOGIES INC.		10/07/2021	State Street Bank	30,500.000	1,448,659	XXX	
91332U 10 1	UNITY SOFTWARE INC.		10/07/2021	State Street Bank	15,100.000	2,033,182	XXX	
92766K 10 6	VIRGIN GALACTIC HOLDINGS INC.		12/22/2021	State Street Bank	57,300.000	838,133	XXX	
92918V 10 9	VROOM INC.		10/07/2021	State Street Bank	24,400.000	531,898	XXX	
949746 10 1	WELLS FARGO & CO.		03/23/2021	State Street Bank	20,000.000	769,772	XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS A		12/22/2021	State Street Bank	4,500.000	867,116	XXX	
046353 10 8	ASTRAZENECA PLC.	C	07/22/2021	State Street Bank	23,792.000	246,841	XXX	
G66721 10 4	NORWEGIAN CRUISE LINE HLDG.	C	10/07/2021	State Street Bank	45,900.000	1,273,730	XXX	
M98068 10 5	WIX.COM LTD.	C	10/07/2021	State Street Bank	2,500.000	451,466	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						47,705,454	XXX	0
9799997. Total - Common Stocks - Part 3						47,705,454	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						15,368,263	XXX	
9799999. Total - Common Stocks						63,073,717	XXX	0
9899999. Total - Preferred and Common Stocks						63,073,717	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						9,034,494,068	XXX	5,787,638

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 5W 6	US TREASURY TIPS 0.875% 01/15/29		02/05/2021.	Barclays Capital		182,825,956	150,000,000	156,442,315	159,426,650	(3,872,520)	(51,048)		(3,923,568)		155,503,082		27,322,875	27,322,875	741,338	01/15/2029.
912828 7D 6	US TREASURY TIPS 0.250% 07/15/29		04/27/2021.	Barclays Capital		57,180,201	50,000,000	51,191,611	51,940,547	(916,394)	(38,678)		(955,072)		50,985,476		6,194,725	6,194,725	100,155	07/15/2029.
912828 7F 1	US TREASURY NOTE 1.750% 07/31/21		07/31/2021.	Maturity		1,000,000	1,000,000	1,002,305	1,000,754		(754)		(754)		1,000,000			0	17,500	07/31/2021.
912828 Y3 8	US TREASURY TIPS 0.750% 07/15/28		01/04/2021.	Barclays Capital		60,365,114	50,000,000	53,007,545	53,695,745	(1,044,068)	(2,557)		(1,046,625)		52,649,119		7,715,994	7,715,994	183,915	07/15/2028.
912828 Z6 0	US TREASURY NOTE 1.375% 01/31/22		10/07/2021.	Citigroup		30,124,219	30,000,000	30,077,344	30,043,557		(31,170)		(31,170)		30,012,387		111,832	111,832	489,844	01/31/2022.
912828 Z8 6	US TREASURY NOTE 1.375% 02/15/23		11/30/2021.	Citigroup		47,620,547	47,000,000	47,231,523	47,166,086		(71,280)		(71,280)		47,094,806		525,741	525,741	835,910	02/15/2023.
912828 ZD 5	US TREASURY NOTE 0.500% 03/15/23		12/14/2021.	Citigroup		30,028,125	30,000,000	30,164,063	30,121,528		(52,510)		(52,510)		30,069,019		(40,894)	(40,894)	187,707	03/15/2023.
912828 ZY 9	US TREASURY NOTE 0.125% 07/15/23		12/15/2021.	JP Morgan Securities Inc.		39,728,125	40,000,000	40,007,813	40,006,739		(2,538)		(2,538)		40,004,201		(276,076)	(276,076)	70,924	07/15/2023.
91282C AB 7	US TREASURY NOTE 0.250% 07/31/25		12/30/2021.	Goldman Sachs		29,087,109	30,000,000	29,969,531	29,971,698		6,130		6,130		29,977,828		(890,719)	(890,719)	106,182	07/31/2025.
91282C AC 5	US TREASURY NOTE 0.125% 07/31/22		12/14/2021.	Goldman Sachs		14,995,898	15,000,000	14,990,039	14,991,832		4,923		4,923		14,996,755		(857)	(857)	25,730	07/31/2022.
91282C AE 1	US TREASURY NOTE 0.625% 08/15/30		01/15/2021.	Barclays Capital		43,140,234	45,000,000	44,191,211	44,204,491		3,899		3,899		44,208,391		(1,068,156)	(1,068,156)	119,990	08/15/2030.
91282C AK 7	US TREASURY NOTE 0.125% 09/15/23		12/22/2021.	Citigroup		47,787,664	48,200,000	48,121,672	48,127,541		26,111		26,111		48,153,653		(365,989)	(365,989)	76,727	09/15/2023.
91282C AM 3	US TREASURY NOTE 0.250% 09/30/25		09/15/2021.	Morgan Stanley		73,804,688	75,000,000	74,756,836	74,768,288		34,282		34,282		74,802,569		(997,882)	(997,882)	180,328	09/30/2025.
91282C AP 6	US TREASURY NOTE 0.125% 10/15/23		12/15/2021.	Barclays Capital		99,042,969	100,000,000	99,742,578	99,757,009		83,225		83,225		99,840,233		(797,264)	(797,264)	146,291	10/15/2023.
91282C AU 5	US TREASURY NOTE 0.500% 10/31/27		01/15/2021.	JP Morgan Securities Inc.		88,442,578	90,000,000	89,145,898	89,159,016		5,983		5,983		89,164,999		(722,421)	(722,421)	99,448	10/31/2027.
91282C AV 3	US TREASURY NOTE 0.875% 11/15/30		04/15/2021.	Various		28,127,930	30,000,000	29,982,422	29,982,509		702		702		29,983,211		(1,855,281)	(1,855,281)	104,299	11/15/2030.
91282C AW 1	US TREASURY NOTE 0.250% 11/15/23		12/20/2021.	Various		184,329,219	185,000,000	185,190,039	185,184,051		(46,083)		(46,083)		185,137,968		(808,749)	(808,749)	339,841	11/15/2023.
91282C AX 9	US TREASURY NOTE 0.125% 11/30/22		11/22/2021.	Various		90,186,938	90,200,000	90,207,047	90,207,027		(2,830)		(2,830)		90,204,196		(17,259)	(17,259)	96,762	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	45,009,961	45,009,777		(81)		(81)		45,009,697		(463,212)	(463,212)	38,633	11/30/2027.
91282C AZ 4	US TREASURY NOTE 0.375% 11/30/25		01/15/2021.	Goldman Sachs		34,868,750	35,000,000	35,010,938	35,010,925		(112)		(112)		35,010,813		(142,063)	(142,063)	18,029	11/30/2025.
91282C BA 8	US TREASURY NOTE 0.125% 12/15/23		01/15/2021.	Goldman Sachs		40,305,313	40,400,000	40,343,820	40,343,937		936		936		40,344,873		(39,560)	(39,560)	4,856	12/15/2023.
0599999.	Total - Bonds - U.S. Government					1,267,538,061	1,226,800,000	1,235,786,511	1,240,119,707	(5,832,982)	(133,450)	0	(5,966,432)	0	1,234,153,276	0	33,384,785	33,384,785	3,984,409	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
13048R AH 0	CALIFORNIA ST 0.200% 10/01/45		03/01/2021.	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	12,317	10/01/2045.
130536 PR 0	CALIFORNIA ST POLLUTION CONTROL		02/01/2021.	Call 100.0000		81,705,000	81,705,000	81,705,000	81,705,000				0		81,705,000			0	61,001	08/01/2023.
130536 RC 1	CALIFORNIA ST 0.180% 11/01/42		01/15/2021.	Call 100.0000		40,000,000	40,000,000	40,000,000	40,000,000				0		40,000,000			0	30,176	11/01/2042.
130536 RL 1	CALIFORNIA ST 0.300% 11/01/42		01/15/2021.	Call 100.0000		47,900,000	47,900,000	47,900,000	47,900,000				0		47,900,000			0	36,136	11/01/2042.
167593 S6 0	CHICAGO IL O'HARE INTERNATIONA		06/02/2021.	Morgan Stanley		3,048,630	3,000,000	3,000,000	3,000,000				0		3,000,000		48,630	48,630	23,068	01/01/2024.
167593 S7 8	CHICAGO IL O'HARE INTERNATIONA		05/26/2021.	Morgan Stanley		5,958,760	5,835,000	5,835,000	5,835,000				0		5,835,000		123,760	123,760	51,220	01/01/2025.
167593 S8 6	CHICAGO IL O'HARE INTERNATIONA		05/24/2021.	Morgan Stanley		3,082,620	3,000,000	3,000,000	3,000,000				0		3,000,000		82,620	82,620	32,518	01/01/2026.
167593 S9 4	CHICAGO IL O'HARE INTERNATIONA		07/06/2021.	Morgan Stanley		18,981,750	18,500,000	18,512,880	18,512,388		(1,026)		(1,026)		18,511,362		470,388	470,388	239,638	01/01/2027.
167593 T3 6	CHICAGO IL O'HARE INTERNATIONA		12/03/2021.	Morgan Stanley		10,117,900	10,000,000	10,000,000	10,000,000				0		10,000,000		117,900	117,900	270,200	01/01/2029.
196480 EW 3	COLORADO ST HSG & FIN AUTH		11/01/2021.	Redemption 100.0000		235,000	235,000	248,200	245,732		(10,732)		(10,732)		235,000			0	6,356	05/01/2050.
20775B V5 2	CONN ST FIN AUTH HSG MTG		08/18/2021.	Redemption 100.0000		725,000	725,000	782,326	739,507		(14,507)		(14,507)		725,000			0	16,318	11/15/2044.
249182 LD 6	DENVER CITY & CNTY CO ARPT REV		04/12/2021.	Barclays Capital		11,858,760	9,000,000	10,024,650	9,963,490		(22,948)		(22,948)		9,940,542		1,918,218	1,918,218	164,306	12/01/2030.
249182 PK 6	DENVER CITY & CNTY CO ARPT REV		06/03/2021.	Morgan Stanley		2,372,819	2,350,000	2,350,000	2,350,000				0		2,350,000		22,819	22,819	12,537	11/15/2023.
249182 PL 4	DENVER CITY & CNTY CO ARPT REV		06/03/2021.	Morgan Stanley		1,897,688	1,875,000	1,875,000	1,875,000				0		1,875,000		22,688	22,688	12,718	11/15/2024.
249182 PM 2	DENVER CITY & CNTY CO ARPT REV		06/08/2021.	Piper Jaffray & Co.		2,687,981	2,645,000	2,645,000	2,645,000				0		2,645,000		42,981	42,981	21,123	11/15/2025.
249182 PN 0	DENVER CITY & CNTY CO ARPT REV		07/02/2021.	Barclays Capital		4,082,452	4,015,000	4,015,000	4,015,000				0		4,015,000		67,452	67,452	43,655	11/15/2026.
3137F4 D6 6	FHMS 2018-K074 X1 IO 0.290% 01/25/28		12/01/2021.	Paydown				21,806	15,950		(15,950)		(15,950)					0	1,532	01/25/2028.
3137F4 X9 8	FHMS 2018-K075 X1 IO 0.133% 02/25/28		12/01/2021.	Paydown				36,844	26,636		(26,636)		(26,636)					0	2,660	02/25/2028.

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
3137F6 2P 1	FHMS 2020-K118 X1 IO 0.961% 09/25/30		12/01/2021	Paydown				31,682	31,184		(31,184)		(31,184)					0	2,137	09/25/2030
3137F6 GV 3	FHMS 2020-K119 X1 IO 0.932% 09/25/30		12/01/2021	Paydown				40,597	40,096		(40,096)		(40,096)					0	2,779	09/25/2030
3137FA RG 5	FHLMC 2017-K727 X1 IO 0.599% 07/25/24		12/01/2021	Paydown				63,764	29,828		(29,828)		(29,828)					0	6,558	07/25/2024
3137FA WU 8	FHLMC 2017-K067 X1 IO 0.575% 07/25/27		12/01/2021	Paydown				24,759	16,753		(16,753)		(16,753)					0	1,813	07/25/2027
3137FG 6Z 3	FHMS 2018-K077 X1 IO 0.123% 05/25/28		12/01/2021	Paydown				40,007	29,716		(29,716)		(29,716)					0	2,893	05/25/2028
3137FP JJ 5	FHMS 2019-K099 X1 IO 0.885% 09/25/29		12/01/2021	Paydown				45,169	40,073		(40,073)		(40,073)					0	3,097	09/25/2029
3137FQ 4B 6	FHMS 2019-K101 X1 IO 0.835% 10/25/29		12/01/2021	Paydown				22,404	20,092		(20,092)		(20,092)					0	1,629	10/25/2029
313921 6B 9	FNW GT 2001-T10 A2 PT 7.500% 12/25/41		12/01/2021	Paydown		166,004	166,004	181,204	166,480		(476)		(476)		166,004			0	6,196	12/25/2041
313921 6F 0	FNW 2001-W3 A 7.000% 09/01/41		12/01/2021	Paydown		6,093	6,093	6,265	6,065		28		28		6,093			0	177	09/01/2041
31392C MS 0	FNW 2002-W1 2A 5.199% 02/25/42		12/01/2021	Paydown		34,301	34,301	36,961	34,232		69		69		34,301			0	1,014	02/25/2042
34074M GZ 8	FLORIDA HSG FIN CORP REV		01/01/2021	Redemption 100.0000		125,000	125,000	135,023	125,000				0		125,000			0	2,813	01/01/2029
442349 EL 6	HOUSTON TX ARPT SYS REVENUE		06/07/2021	Morgan Stanley		12,742,125	12,500,000	12,500,000	12,500,000				0		12,500,000		242,125	242,125	101,142	07/01/2024
442349 EM 4	HOUSTON TX ARPT SYS REVENUE		08/04/2021	Morgan Stanley		23,562,450	23,000,000	23,008,430	23,008,071		(1,055)		(1,055)		23,007,016		555,434	555,434	250,199	07/01/2025
442349 EN 2	HOUSTON TX ARPT SYS REVENUE		08/04/2021	Morgan Stanley		21,627,070	21,000,000	21,009,950	21,009,580		(1,026)		(1,026)		21,008,554		618,516	618,516	245,531	07/01/2026
442349 EP 7	HOUSTON TX ARPT SYS REVENUE		09/22/2021	Morgan Stanley		39,195,118	38,400,000	38,438,730	38,437,552		(4,118)		(4,118)		38,433,434		761,684	761,684	567,782	07/01/2027
442349 ER 3	HOUSTON TX ARPT SYS REVENUE		05/25/2021	Citigroup		12,293,689	12,055,000	12,068,341	12,068,008		(605)		(605)		12,067,403		226,286	226,286	162,406	07/01/2029
442349 ES 1	HOUSTON TX ARPT SYS REVENUE		06/03/2021	Morgan Stanley		8,383,000	8,300,000	8,334,351	8,333,600		(1,444)		(1,444)		8,332,156		50,844	50,844	119,588	07/01/2030
442349 ET 9	HOUSTON TX ARPT SYS REVENUE		05/27/2021	Morgan Stanley		8,063,200	8,000,000	8,047,520	8,046,527		(1,911)		(1,911)		8,044,617		18,583	18,583	117,130	07/01/2031
451889 AT 6	ILLINOIS ST DEV FIN AUTH SOL W		11/01/2021	Call 100.0000		6,750,000	6,750,000	6,750,000	6,750,000				0		6,750,000			0	37,022	11/01/2044
477854 AA 1	MACARTHUR FOUNDATION 1.299% 12/01/30		04/28/2021	Wells Fargo Bank		7,468,800	8,000,000	7,986,337	7,986,527		417		417		7,986,944		(518,144)	(518,144)	43,011	12/01/2030
49130T QS 8	KENTUCKY HSG CORP HSG REV		09/03/2021	Redemption 100.0000		960,000	960,000	1,023,619	989,539		(29,539)		(29,539)		960,000			0	30,339	01/01/2033
576000 ZD 8	MASSACHUSETTS ST SCH BLDG AUTH		01/26/2021	Various		75,948,200	75,000,000	75,000,000	75,000,000				0		75,000,000		948,200	948,200	298,976	08/15/2024
592647 EE 7	MET WASHINGTON DC ARPTS AUTH		03/08/2021	Barclays Capital		6,816,566	5,505,000	6,607,046	6,504,614		(26,382)		(26,382)		6,478,232		338,334	338,334	121,569	10/01/2028
592647 EF 4	MET WASHINGTON DC ARPTS AUTH		03/10/2021	Barclays Capital		27,434,858	22,185,000	24,001,730	23,837,603		(41,889)		(41,889)		23,795,714		3,639,145	3,639,145	496,081	10/01/2029
592647 HM 6	MET WASHINGTON DC ARPTS AUTH		03/05/2021	Barclays Capital		5,168,400	4,000,000	4,946,480	4,906,674		(15,570)		(15,570)		4,891,105		277,295	277,295	87,778	10/01/2032
59333G AL 2	MIAMI-DADE CNTY FL 0.550% 11/01/41		11/01/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	16,500	11/01/2041
60416Q CD 4	MINNESOTA ST HSG FIN AGY		07/01/2021	Redemption 100.0000		95,000	95,000	100,568	95,514		(514)		(514)		95,000			0	3,188	01/01/2031
60416Q DL 5	MINNESOTA ST HSG FIN AGY		07/01/2021	Redemption 100.0000		95,000	95,000	102,557	95,669		(669)		(669)		95,000			0	3,131	07/01/2034
60416S BE 9	MINNESOTA ST HSG FIN AGY		07/01/2021	Redemption 100.0000		305,000	305,000	324,529	306,834		(1,834)		(1,834)		305,000			0	8,833	07/01/2040
605155 BM 1	MISSION TX ECON DEV CORP		02/01/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	3,733	01/01/2026
605155 BQ 2	MISSION TX ECON DEV CORP		02/01/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	3,733	05/01/2050
605155 BR 0	MISSION TX 0.250% 05/01/46		03/01/2021	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	4,311	05/01/2046
605155 BS 8	MISSION TX 0.250% 07/01/40		03/01/2021	Call 100.0000		6,750,000	6,750,000	6,750,000	6,750,000				0		6,750,000			0	4,157	07/01/2040
60637B KZ 2	MISSOURI ST HSG DEV COMMN		12/01/2021	Redemption 100.0000		610,000	610,000	667,102	637,977		(27,977)		(27,977)		610,000			0	15,950	05/01/2040
61212W BB 0	MONTANA ST BRD OF HSG SF MTGE		12/01/2021	Redemption 100.0000		380,000	380,000	398,749	391,004		(11,004)		(11,004)		380,000			0	9,888	12/01/2042
63608R AK 0	NATIONAL FIN AUTH NH SOL WST D		03/01/2021	Call 100.0000		8,750,000	8,750,000	8,750,000	8,750,000				0		8,750,000			0	5,389	04/01/2024
63968M HN 2	NEBRASKA ST INV SF HSG REV		09/01/2021	Redemption 100.0000		290,000	290,000	299,869	291,209		(1,209)		(1,209)		290,000			0	5,425	09/01/2043
63968M QC 6	NEBRASKA ST INV SF HSG REV		12/01/2021	Redemption 100.0000		2,210,000	2,210,000	2,364,899	2,310,451		(100,451)		(100,451)		2,210,000			0	60,331	03/01/2040
647200 2F 0	NEW MEXICO MTG FIN AGY		12/01/2021	Redemption 100.0000		190,000	190,000	204,045	195,171		(5,171)		(5,171)		190,000			0	6,150	03/01/2044
647200 4R 2	NEW MEXICO MTG FIN AGY		12/01/2021	Redemption 100.0000		585,000	585,000	620,790	610,303		(25,303)		(25,303)		585,000			0	18,069	03/01/2046
647200 P9 9	NEW MEXICO MTG FIN AGY		09/01/2021	Redemption 100.0000		205,000	205,000	222,515	207,546		(2,546)		(2,546)		205,000			0	6,708	09/01/2028
649852 AN 0	NEW YORK ST ENVRNMNTL FACS COR		02/01/2021	Call 100.0000		17,500,000	17,500,000	17,500,000	17,500,000				0		17,500,000			0	13,065	05/01/2030

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 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
658909 DC 7	NORTH DAKOTA ST HSG FIN AGY	..	07/01/2021.	Redemption 100.0000		535,000	535,000	574,323	542,434		(7,434)		(7,434)		535,000			0	17,625	07/01/2042.
677377 2G 7	OHIO HSG FIN AGY 4.500% 11/01/29	..	06/01/2021.	Redemption 100.0000		200,000	200,000	219,682	202,435		(2,435)		(2,435)		200,000			0	4,744	11/01/2029.
67756Q UY 1	OHIO ST HSG FIN MTG REV	..	12/01/2021.	Redemption 100.0000		1,230,000	1,230,000	1,348,547	1,303,617		(73,617)		(73,617)		1,230,000			0	53,269	03/01/2047.
67756Q UZ 8	OHIO ST HSG FIN MTG REV	..	12/01/2021.	Redemption 100.0000		380,000	380,000	412,954	400,809		(20,809)		(20,809)		380,000			0	16,256	03/01/2047.
708692 BE 7	PENNSYLVANIA ST ECON DEV FING	..	01/04/2021.	Call 100.0000		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	2,686	12/01/2030.
708692 BG 2	PENNSYLVANIA ST ECON DEV FING	..	02/01/2021.	Call 100.0000		65,000,000	65,000,000	65,000,000	65,000,000				0		65,000,000			0	48,529	08/01/2045.
708692 BL 1	PENNSYLVANIA ST ECON DEV FING	..	01/15/2021.	Call 100.0000		24,000,000	24,000,000	24,000,000	24,000,000				0		24,000,000			0	18,106	04/01/2034.
708692 BM 9	PENNSYLVANIA ST ECON DEV FING	..	01/15/2021.	Call 100.0000		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	22,632	04/01/2049.
708692 BP 2	PENNSYLVANIA ST ECON DEV FING	..	01/12/2021.	Barclays Capital		50,587,710	48,500,000	46,361,250	46,436,429		3,547		3,547		46,439,976		4,147,734	4,147,734	383,396	08/01/2038.
708796 2J 5	PENNSYLVANIA HSG FIN 3.500% 10/01/41	..	07/01/2021.	Redemption 100.0000		200,000	200,000	211,578	206,413		(6,413)		(6,413)		200,000			0	5,250	10/01/2041.
71884R AA 0	PHOENIX AZ INDL DEV AUTH SOL W	..	02/01/2021.	Call 100.0000		32,000,000	32,000,000	32,000,000	32,000,000				0		32,000,000			0	23,891	12/01/2035.
74445M AF 6	PUBLIC FIN AUTH WI SOL WST DIS	..	02/01/2021.	Call 100.0000		10,535,000	10,535,000	10,535,000	10,535,000				0		10,535,000			0	7,865	10/01/2025.
74445M AG 4	PUBLIC FIN AUTH WI SOL WST DIS	..	02/01/2021.	Call 100.0000		17,000,000	17,000,000	17,000,000	17,000,000				0		17,000,000			0	12,692	09/01/2027.
83756C EP 6	SOUTH DAKOTA HSG DEV AUTH	..	08/04/2021.	Redemption 100.0000		510,000	510,000	544,757	521,918		(11,918)		(11,918)		510,000			0	10,472	11/01/2044.
83756C FA 8	SOUTH DAKOTA HSG DEV AUTH	..	08/04/2021.	Redemption 100.0000		235,000	235,000	252,418	240,944		(5,944)		(5,944)		235,000			0	4,726	11/01/2044.
88045R WH 1	TENNESSEE HSG DEV 4.500% 07/01/31	..	01/01/2021.	Redemption 100.0000		470,000	470,000	504,390	477,357		(7,357)		(7,357)		470,000			0	10,575	07/01/2031.
882750 LZ 3	TEXAS ST HSG & CMNTY 5.000% 07/01/29	..	05/03/2021.	Redemption 100.0000		110,000	110,000	117,643	111,770		(1,770)		(1,770)		110,000			0	4,315	07/01/2029.
882750 NA 6	TEXAS ST HSG & CMNTY 4.250% 01/01/34	..	05/03/2021.	Redemption 100.0000		165,000	165,000	178,101	167,113		(2,113)		(2,113)		165,000			0	5,519	01/01/2034.
882830 AG 7	TEXAS ST TRANSPRTN COMMISSION	..	01/06/2021.	Citigroup		17,771,984	13,900,000	17,392,097	17,186,240		(8,333)		(8,333)		17,177,908		594,076	594,076	187,264	04/01/2028.
91412H FR 9	UNIV OF CALIFORNIA CA REVENUES	..	08/16/2021.	Morgan Stanley		5,042,550	5,000,000	5,000,000	5,000,000				0		5,000,000		42,550	42,550	61,198	05/15/2029.
93978T QX 0	WASHINGTON ST HSG 3.000% 06/01/37	..	09/01/2021.	Redemption 100.0000		285,000	285,000	295,223	288,914		(3,914)		(3,914)		285,000			0	4,463	06/01/2037.
97689Q EL 6	WISCONSIN HSG & ECONOMIC DEV	..	09/01/2021.	Redemption 100.0000		515,000	515,000	547,929	532,572		(17,572)		(17,572)		515,000			0	13,388	09/01/2046.
98322Q LL 9	WYOMING ST CMNTY DEV AUTH HSGR	..	09/01/2021.	Redemption 100.0000		765,000	765,000	818,711	790,545		(25,545)		(25,545)		765,000			0	13,169	12/01/2038.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					831,401,478	810,771,398	818,422,301	817,332,705	0	(791,347)	0	(791,347)	0	816,541,361	0	14,860,118	14,860,118	4,867,730	XXX
Bonds - Industrial and Miscellaneous																				
00432C AD 3	ACCSS 2001 2A1 0.540% 05/25/29	..	11/26/2021.	Paydown		1,745,834	1,745,834	1,715,282	1,737,167		8,667		8,667		1,745,834			0	5,918	05/25/2029.
00432C AR 2	ACCSS 2002-A A2 1.632% 09/25/37	..	12/25/2021.	Paydown		1,000,000	1,000,000	797,500	990,576		9,424		9,424		1,000,000			0	11,315	09/25/2037.
04033B AB 4	ARIFL 2018-B A2 3.220% 08/16/27	..	12/15/2021.	Paydown		4,454,627	4,454,627	4,454,510	4,454,607		21		21		4,454,627			0	72,327	08/16/2027.
04542B LY 6	ABFC 2005-WF1 M1 0.642% 11/25/34	..	12/27/2021.	Paydown		2,050,296	2,050,296	2,050,630	2,056,864		(6,568)		(6,568)		2,050,296			0	7,627	11/25/2034.
05490C AC 3	BCAP 2013-RR12 1A3 0.584% 05/26/35	..	09/25/2021.	Paydown		1,004,402	1,004,402	947,904	989,024	11,306	4,071		15,377		1,004,402			0	2,473	05/26/2035.
05526Q AA 4	BAMLL 2015-200P A 3.218% 04/14/33	..	09/13/2021.	Bank of America Corp.		48,757,337	45,685,000	48,810,930	48,499,717		(422,247)		(422,247)		48,077,470		679,868	679,868	1,077,989	04/14/2033.
05543A AE 0	BCAP 2014-RR1 2A1 2.812% 01/26/36	..	06/01/2021.	Paydown		439,488	439,488	444,982	440,973		(1,485)		(1,485)		439,488			0	3,163	01/26/2036.
056054 AE 9	BX TRUST 2019-XL B 1.195% 10/15/36	..	04/20/2021.	JP Morgan Securities Inc.		23,514,250	23,512,781	23,512,781	23,441,690		23,486		23,486		23,465,176		49,074	49,074	100,800	10/15/2036.
056054 AE 9	BX TRUST 2019-XL B 1.195% 10/15/36	..	03/15/2021.	Paydown		219,665	219,665	219,665	219,001		664		664		219,665			0	666	10/15/2036.
056054 AH 2	BX TRUST 2019-XL E 1.910% 10/15/36	..	10/15/2021.	Paydown		9,055,961	9,055,961	9,018,823	9,016,386		39,575		39,575		9,055,961			0	109,134	10/15/2036.
056059 AJ 7	BX TRUST 2018-IND C 1.184% 11/15/35	..	10/15/2021.	Paydown		29,277,500	29,277,500	29,262,778	29,270,069		7,431		7,431		29,277,500			0	298,336	11/15/2035.
056083 AA 6	BXP 2017-GM A 3.379% 06/13/39	..	03/22/2021.	Bank of America Corp.		8,657,188	8,000,000	8,745,000	8,692,755		(23,608)		(23,608)		8,669,147		(11,960)	(11,960)	84,850	06/13/2039.
05608F AA 9	BX TRUST 2019-CALM A 0.982% 11/25/28	..	04/13/2021.	Barclays Capital		53,052,813	53,000,000	52,831,265	52,789,727		56,489		56,489		52,846,216		206,597	206,597	143,454	11/25/2028.
05949C FY 7	BOAMS 2005-H 2A3 2.709% 09/25/35	..	12/01/2021.	Paydown		25,186	25,186	24,966	25,161		24		24		25,186			0	539	09/25/2035.
05949C HS 8	BOAMS 2005-I 2A3 2.730% 03/25/54	..	12/01/2021.	Paydown		8,429	8,796	8,791	8,162		267		267		8,429			0	112	03/25/2054.
075887 BT 5	BECTON DICKINSON & CO 2.894% 06/06/22	..	09/13/2021.	Call 100.0000		4,264,000	4,264,000	4,264,000	4,264,000				0		4,264,000			0	176,904	06/06/2022.
084659 AV 3	BERKSHIRE HATHAWAY ENERG	..	04/05/2021.	Various		11,111,546	10,000,000	9,998,400	9,999,712		(139)		(139)		9,999,573		1,111,973	1,111,973	379,291	07/15/2030.

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 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
11120V AD 5	BRIXMOR OPERATING PART	..	09/02/2021.	Call 100.0000		15,500,000	15,500,000	15,206,585	15,368,662		31,595		31,595		15,400,257		99,743	99,743	1,276,059	09/15/2023.
12513G BF 5	CDW LLC/CDW FINANCE 3.250% 02/15/29	..	11/23/2021.	Various		12,027,990	12,000,000	12,040,000	12,036,714		(6,864)		(6,864)		12,029,850		(1,860)	(1,860)	435,551	02/15/2029.
125523 AF 7	CIGNA CORP 3.750% 07/15/23	..	03/18/2021.	Call 100.0000		6,096,000	6,096,000	6,092,769	6,094,022		(12)		(12)		6,094,009		1,991	1,991	368,997	07/15/2023.
12555Q AC 0	CIFC 2020-1A A2 2.076% 07/15/32	..	08/05/2021.	Call 100.0000		12,500,000	12,500,000	12,500,000	12,499,174		(9,845)		(9,845)		12,489,329		10,671	10,671	220,894	07/15/2032.
12597C AB 3	CNH 2019-C A2 1.990% 03/15/23	..	08/15/2021.	Paydown		14,269,978	14,269,978	14,268,397	14,269,559		419		419		14,269,978			0	103,877	03/15/2023.
12650E AS 6	CSMC 2015-6R 3A1 3.313% 02/27/36	..	12/01/2021.	Paydown		3,427,664	3,427,664	3,414,810	3,418,636		9,027		9,027		3,427,664			0	52,503	02/27/2036.
12654Y AA 7	CPTS 2019-CPT A 2.865% 11/13/39	..	05/26/2021.	Various		31,252,253	29,170,000	24,935,792	25,204,101		57,742		57,742		25,261,843		5,990,410	5,990,410	203,638	11/13/2039.
12655H AA 3	COMM 2019-WCM A 1.059% 10/15/36	..	01/08/2021.	Wells Fargo Bank		55,322,920	55,297,000	54,660,606	54,885,162		14,674		14,674		54,899,837		423,084	423,084	44,639	10/15/2036.
12655H AG 0	COMM 2019-WCM B 1.210% 10/15/36	..	10/15/2021.	Paydown		14,933,579	14,933,579	14,926,676	14,887,459		46,120		46,120		14,933,579			0	140,925	10/15/2036.
14315W AB 6	CARMX 2019-4 A2A 2.010% 03/15/23	..	09/15/2021.	Paydown		19,090,373	19,090,373	19,088,836	19,089,926		447		447		19,090,373			0	149,928	03/15/2023.
17180T AL 6	CIFC 2016-1A A1R 1.480% 10/21/31	..	12/03/2021.	Redemption 100.0000		32,000,000	32,000,000	31,520,000	31,539,675		460,325		460,325		32,000,000			0	555,525	10/21/2031.
17323L AP 2	CMLTI 2015-3 3A1 0.232% 06/25/36	..	12/27/2021.	Paydown		2,685,766	2,685,766	2,499,441	2,659,367		26,399		26,399		2,685,766			0	5,642	06/25/2036.
20046P AG 3	COMM 2000-C1 X IO 0.000% 08/15/33	..	04/01/2021.	Paydown				2,785		519	(519)		0					0		08/15/2033.
201736 AE 5	CMLBC 2001-CMLB X IO 0.764% 06/01/31	..	12/01/2021.	Paydown				184,145	59,686		(59,686)		(59,686)					0	11,961	06/01/2031.
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40	..	12/01/2021.	Paydown		1,271	1,271	1,162	1,201		70		70		1,271			0	42	03/25/2040.
228187 AB 6	CROWN AMER/CAP CORP VI	..	10/14/2021.	Morgan Stanley		4,892,500	4,750,000	4,931,563	4,918,964		(42,334)		(42,334)		4,876,630		15,870	15,870	273,884	02/01/2026.
22819K AB 6	CROWN AMER/CAP CORP V 4.250% 09/30/26	..	10/14/2021.	Various		3,221,250	3,000,000	3,135,000	3,129,500		(18,071)		(18,071)		3,111,430		109,820	109,820	133,261	09/30/2026.
22822V AR 2	CROWN CASTLE INTL CORP	..	06/28/2021.	Credit Suisse		10,692,300	10,000,000	9,917,900	9,922,636		2,689		2,689		9,925,325		766,975	766,975	300,208	07/01/2030.
22966R AB 2	CUBESMART LP 4.375% 12/15/23	..	12/23/2021.	Call 100.0000		15,000,000	15,000,000	15,756,000	15,338,386		(118,370)		(118,370)		15,220,017		(220,017)	(220,017)	1,671,981	12/15/2023.
23291R AB 6	DLL 2019-MT3 A2 2.130% 01/20/22	..	05/20/2021.	Paydown		22,086,422	22,086,422	22,083,988	22,085,750		672		672		22,086,422			0	112,009	01/20/2022.
233046 AE 1	DNKN 2017-1A A2I 3.629% 11/20/47	..	10/20/2021.	Call 100.0000		28,256,165	28,256,165	28,398,155	28,362,791		(20,718)		(20,718)		28,342,073		(85,908)	(85,908)	1,012,866	11/20/2047.
233046 AE 1	DNKN 2017-1A A2I 3.629% 11/20/47	..	08/20/2021.	Paydown		219,608	219,608	220,711	220,436		(829)		(829)		219,608			0	3,985	11/20/2047.
233046 AJ 0	DNKN 2019-1A A2I 3.787% 05/20/49	..	10/20/2021.	Call 100.0000		15,680,000	15,680,000	15,680,000	15,680,000				0		15,680,000			0	586,836	05/20/2049.
233046 AJ 0	DNKN 2019-1A A2I 3.787% 05/20/49	..	08/20/2021.	Paydown		120,000	120,000	120,000	120,000				0		120,000			0	2,272	05/20/2049.
233062 AA 6	DBCG 2017-BBG A 0.859% 06/15/34	..	01/05/2021.	Morgan Stanley		4,658,544	4,660,000	4,657,088	4,652,439		303		303		4,652,742		5,802	5,802	2,556	06/15/2034.
25755T AG 5	DPABS 2017-1A A2II 3.082% 07/25/47	..	04/25/2021.	Paydown		48,500,000	48,500,000	48,500,000	48,500,000				0		48,500,000			0	730,776	07/25/2047.
25755T AH 3	DPABS 2017-1A A23 4.118% 07/25/47	..	10/25/2021.	Paydown		187,500	187,500	187,500	187,500				0		187,500			0	5,791	07/25/2047.
26884A BG 7	ERP OPERATING LP 3.250% 08/01/27	..	10/07/2021.	Wells Fargo Bank		4,560,970	4,203,000	4,217,542	4,216,199		(1,534)		(1,534)		4,214,665		346,305	346,305	163,538	08/01/2027.
26884A BM 4	ERP OPERATING LP 2.500% 02/15/30	..	10/07/2021.	Wells Fargo Bank		10,525,391	10,278,000	9,276,306	9,341,455		68,449		68,449		9,409,904		1,115,488	1,115,488	297,634	02/15/2030.
26969P AA 6	EAGLE MATLS INC 4.500% 08/01/26	..	07/17/2021.	Call 100.0000		20,000,000	20,000,000	20,401,000	20,284,941		(40,475)		(40,475)		20,244,466		(244,466)	(244,466)	1,345,381	08/01/2026.
29003B AC 5	ELMW5 2020-2A B 2.325% 07/24/31	..	08/02/2021.	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000		101,189		101,189		10,101,189		(101,189)	(101,189)	256,168	07/24/2031.
29373G AB 8	EFF 2018-3 A2 3.380% 05/20/24	..	12/20/2021.	Paydown		14,678,000	14,678,000	14,700,810	14,684,274		(6,274)		(6,274)		14,678,000			0	250,682	05/20/2024.
29373L AB 7	EFF 2018-1 A2 2.870% 10/20/23	..	04/20/2021.	Paydown		1,398,072	1,398,072	1,396,107	1,397,869		203		203		1,398,072			0	7,542	10/20/2023.
29374W AB 2	EFF 2019-3 A2 2.060% 05/20/25	..	12/20/2021.	Paydown		8,723,536	8,723,536	8,722,151	8,722,817		719		719		8,723,536			0	94,130	05/20/2025.
294429 AM 7	EQUIFAX INC 3.600% 08/15/21	..	08/15/2021.	Maturity		6,000,000	6,000,000	5,978,400	5,995,570		4,430		4,430		6,000,000			0	216,000	08/15/2021.
294429 AP 0	EQUIFAX INC 1.026% 08/15/21	..	08/16/2021.	Maturity		7,000,000	7,000,000	7,000,000	6,945,171		54,829		54,829		7,000,000			0	56,085	08/15/2021.
31620M AR 7	FIDELITY NATIONAL INFORM	..	03/03/2021.	Citigroup		2,496,413	2,135,000	2,210,771	2,189,723		(1,849)		(1,849)		2,187,874		308,538	308,538	40,921	10/15/2025.
337738 AL 2	FISERV INC 4.750% 06/15/21	..	06/15/2021.	Maturity		4,700,000	4,700,000	4,843,679	4,725,784		(25,784)		(25,784)		4,700,000			0	111,625	06/15/2021.
34417R AA 4	FOCUS 2017-1A A2IB 3.857% 04/30/47	..	10/30/2021.	Paydown		190,000	190,000	190,334	190,028		(28)		(28)		190,000			0	5,649	04/30/2047.
34531L AD 2	FORDL 2018-B A3 3.190% 12/15/21	..	01/15/2021.	Paydown		557,449	557,449	557,402	557,448		1		1		557,449			0	1,482	12/15/2021.
34532D AB 3	FORDO 2019-B A2A 2.350% 02/15/22	..	01/15/2021.	Paydown		783,884	783,884	783,860	783,883		1		1		783,884			0	1,535	02/15/2022.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
35803Q AA 5	FRESENIUS MED CARE US 5.750% 02/15/21	..	02/15/2021.	Maturity		10,000,000	10,000,000	10,962,500	10,033,691		(33,691)		(33,691)		10,000,000			0	287,500	02/15/2021.
362341 YF 0	GSAMP FFML 2005-FF11 M1	..	12/27/2021.	Paydown		2,938,876	2,938,876	1,557,064	2,663,765		275,111		275,111		2,938,876			0	11,718	07/25/2036.
36251X BF 3	GSMS 2016-GS4 AMAB 3.504% 10/10/31	..	06/01/2021.	Paydown		21,917,000	21,917,000	22,574,510	22,011,961		(94,961)		(94,961)		21,917,000			0	383,969	10/10/2031.
36257H AU 0	GSMS 2019-GC40 DBA 3.349% 07/10/52	..	02/05/2021.	Credit Suisse		5,655,017	5,321,000	5,480,513	5,433,626		(3,429)		(3,429)		5,430,197		224,820	224,820	33,660	07/10/2052.
36257H AY 2	GSMS 2019-GC40 DBB 3.501% 07/10/52	..	02/05/2021.	Credit Suisse		21,001,218	19,899,000	20,495,950	20,320,692		(12,826)		(12,826)		20,307,866		693,352	693,352	131,592	07/10/2052.
366651 AE 7	GARTNER INC 3.750% 10/01/30	..	09/14/2021.	Suntrust Robinson Humphrey		13,506,250	13,000,000	13,100,000	13,096,739		(6,835)		(6,835)		13,089,904		416,346	416,346	431,563	10/01/2030.
38406H AE 2	GRCE 2014-GRCE B 3.520% 06/10/28	..	01/01/2021.	Paydown		7,000,000	7,000,000	7,105,273	7,023,393		(23,393)		(23,393)		7,000,000			0	20,533	06/10/2028.
40438P AB 8	HPEFS 2020-2A A2 0.650% 07/22/30	..	12/20/2021.	Paydown		24,188,223	24,188,223	24,186,320	24,187,179		1,044		1,044		24,188,223			0	95,582	07/22/2030.
43815M AB 2	HAROT 2019-2 A2 2.570% 12/21/21	..	02/21/2021.	Paydown		3,203,696	3,203,696	3,203,691	3,203,694		2		2		3,203,696			0	9,284	12/21/2021.
45378Y AL 8	IPT 2018-INDP B 3.911% 07/10/35	..	01/21/2021.	Citigroup		36,112,339	34,130,000	34,208,811	34,186,987		(1,219)		(1,219)		34,185,768		1,926,571	1,926,571	190,338	07/10/2035.
46590Y AA 2	JPMMT 2017-5 A1 3.063% 10/26/48	..	12/01/2021.	Paydown		14,332,036	14,332,036	14,471,179	14,425,492		(93,456)		(93,456)		14,332,036			0	233,230	10/26/2048.
466247 QC 0	JPMMT 2005-A3 4A1 2.582% 02/25/40	..	12/01/2021.	Paydown		58,281	58,281	56,594	59,283		(1,002)		(1,002)		58,281			0	612	02/25/2040.
46643U DJ 5	JPMMT 2015-1 AM1 2.116% 12/25/44	..	12/01/2021.	Paydown		1,185,070	1,185,070	1,179,515	1,158,721		26,348		26,348		1,185,070			0	10,822	12/25/2044.
46649X AA 5	JPMCC 2018-AON A 4.128% 07/05/31	..	01/04/2021.	Bank of America Corp		15,281,300	14,240,000	14,887,958	14,657,841		(2,276)		(2,276)		14,655,565		625,735	625,735	57,154	07/05/2031.
46649X AG 2	JPMCC 2018-AON B 4.379% 07/05/31	..	01/06/2021.	Bank of America Corp		28,839,375	27,000,000	27,809,892	27,417,943		(3,182)		(3,182)		27,414,761		1,424,614	1,424,614	121,523	07/05/2031.
46649X AJ 6	JPMCC 2018-AON C 4.580% 07/05/31	..	01/11/2021.	JP Morgan Securities Inc.		10,641,406	10,000,000	10,299,960	10,155,049		(2,030)		(2,030)		10,153,019		488,387	488,387	53,431	07/05/2031.
46649X AL 1	JPMCC 2018-AON D 4.613% 07/05/31	..	01/12/2021.	JP Morgan Securities Inc.		31,575,000	30,000,000	30,696,630	30,362,507		(4,516)		(4,516)		30,357,991		1,217,009	1,217,009	165,306	07/05/2031.
46650A AD 5	JPMMT 2018-7FRB A2 0.852% 04/25/46	..	12/27/2021.	Paydown		16,489,678	16,489,678	16,446,480	16,090,704		398,975		398,975		16,489,678			0	67,047	04/25/2046.
46651F AD 3	JPMMT 2019-HYB1 A2 3.658% 10/25/49	..	12/01/2021.	Paydown		14,831,886	14,831,886	15,226,057	15,188,748		(356,862)		(356,862)		14,831,886			0	269,166	10/25/2049.
47789K AB 9	JDOT 2020-A A2 1.010% 01/17/23	..	11/15/2021.	Paydown		26,254,782	26,254,782	26,252,925	26,254,084		697		697		26,254,782			0	115,741	01/17/2023.
48662G AC 6	KAYNE 2020-8A B 2.374% 07/15/31	..	11/09/2021.	Redemption 100.0000		6,000,000	6,000,000	6,036,000	6,035,636		(35,636)		(35,636)		6,000,000			0	191,138	07/15/2031.
50117C AB 4	KCOT 2019-1A A2 2.490% 06/15/22	..	07/15/2021.	Paydown		16,376,695	16,376,695	16,375,271	16,376,416		280		280		16,376,695			0	122,917	06/15/2022.
55336V BR 0	MPLX LP 1.750% 03/01/26	..	01/07/2021.	MarketAxess		11,369,380	11,000,000	10,976,350	10,977,771		126		126		10,977,898		391,482	391,482	76,465	03/01/2026.
574599 BJ 4	MASCO CORP 4.450% 04/01/25	..	03/22/2021.	Call 100.0000		17,542,000	17,542,000	18,718,849	18,240,373		(36,188)		(36,188)		18,204,185		(662,185)	(662,185)	2,816,500	04/01/2025.
574599 BL 9	MASCO CORP 4.375% 04/01/26	..	03/22/2021.	Various		15,000,000	15,000,000	15,741,700	15,497,629		(19,952)		(19,952)		15,477,678		(477,678)	(477,678)	2,516,569	04/01/2026.
57636Q AP 9	MASTERCARD INC 3.350% 03/26/30	..	04/15/2021.	Various		14,677,070	13,000,000	13,146,530	13,135,916		(4,120)		(4,120)		13,131,795		1,545,275	1,545,275	203,792	03/26/2030.
576433 UF 1	MARM 2004-13 3A1 2.732% 02/21/54	..	12/01/2021.	Paydown		30,153	30,153	29,196	29,925		228		228		30,153			0	469	02/21/2054.
58769Q AB 7	MBALT 2019-B A2 2.010% 12/15/21	..	04/15/2021.	Paydown		14,020,712	14,020,712	14,019,975	14,020,591		121		121		14,020,712			0	59,860	12/15/2021.
61691B AG 6	MSCBB 2016-MART B 2.480% 09/13/31	..	06/01/2021.	Paydown		22,000,000	22,000,000	21,999,912	21,984,495		15,505		15,505		22,000,000			0	272,778	09/13/2031.
61691B AL 5	MSCBB 2016-MART D 3.309% 09/13/31	..	06/01/2021.	Paydown		17,000,000	17,000,000	16,957,449	16,977,606		22,394		22,394		17,000,000			0	281,256	09/13/2031.
61744C UT 1	MSAC 2005-HE5 M2 0.747% 09/25/35	..	12/27/2021.	Paydown		1,544,057	1,544,057	1,546,470	1,556,040		(11,983)		(11,983)		1,544,057			0	6,455	09/25/2035.
61762B AE 5	MSRR 2013-R3 1B1 2.743% 02/26/36	..	11/01/2021.	Paydown		3,093,299	3,093,299	3,004,365	3,081,688		11,611		11,611		3,093,299			0	43,974	02/26/2036.
61763Q AA 9	MSC 2014-CPT A 3.350% 07/13/29	..	04/01/2021.	Paydown		25,000,000	25,000,000	25,419,922	25,130,073		(130,073)		(130,073)		25,000,000			0	279,167	07/13/2029.
61763Y AJ 3	MSRM 2014-1A B2 2.329% 06/25/44	..	12/01/2021.	Paydown		49,858	49,858	49,017	50,233		(375)		(375)		49,858			0	770	06/25/2044.
61764J AA 4	MSC 2014-MP A 3.469% 08/11/29	..	05/01/2021.	Paydown		13,425,000	13,425,000	13,666,485	13,551,688		(126,688)		(126,688)		13,425,000			0	194,047	08/11/2029.
61764J AG 1	MSC 2014-MP E 3.693% 08/11/29	..	05/01/2021.	Paydown		10,200,000	10,200,000	10,052,106	10,175,246		24,754		24,754		10,200,000			0	158,012	08/11/2029.
63862X AA 0	NHLT 2020-1A A1 1.269% 09/25/30	..	11/25/2021.	Paydown		48,971,425	48,971,425	48,970,566	48,970,623		802		802		48,971,425			0	513,908	09/25/2030.
63935B AA 1	NAVSL 2020-HA A 1.310% 01/15/69	..	03/18/2021.	JP Morgan Securities Inc.		15,532,062	15,411,658	15,410,345	15,410,281		98		98		15,410,379		121,682	121,682	70,102	01/15/2069.
63935B AA 1	NAVSL 2020-HA A 1.310% 01/15/69	..	03/15/2021.	Paydown		2,588,342	2,588,342	2,588,121	2,588,111		231		231		2,588,342			0	7,959	01/15/2069.
63941C AA 1	NAVSL 2019-D A1 0.527% 12/15/59	..	02/16/2021.	Paydown		2,311,346	2,311,346	2,310,196	2,307,258		4,088		4,088		2,311,346			0	1,578	12/15/2059.
63941U AA 1	NAVSL 2020-GA A 1.170% 09/16/69	..	03/18/2021.	JP Morgan Securities Inc.		7,089,669	7,047,002	7,045,682	7,045,592		(46)		(46)		7,045,546		44,123	44,123	22,216	09/16/2069.
63941U AA 1	NAVSL 2020-GA A 1.170% 09/16/69	..	03/15/2021.	Paydown		1,271,104	1,271,104	1,270,866	1,270,850		254		254		1,271,104			0	2,526	09/16/2069.

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
641062 AQ 7	NESTLE HOLDINGS INC 0.375% 01/15/24		11/02/2021	Various		26,345,861	26,475,000	26,411,195	26,416,781		8,813		8,813		26,425,594		(79,733)	(79,733)	75,205	01/15/2024
65339K AA 8	NEXTERA ENERGY CAPITAL		03/01/2021	Call 100.0000		20,000,000	20,000,000	20,402,800	20,030,972		(30,972)		(30,972)		20,000,000			0	225,000	06/01/2021
65339K AW 0	NEXTERA ENERGY CAPITAL		12/22/2021	Call 100.0000		2,630,000	2,630,000	2,538,844	2,582,428		22,277		22,277		2,604,705		25,295	25,295	167,728	01/15/2023
65339K BG 4	NEXTERA ENERGY CAPITAL		12/22/2021	Call 100.0000		3,600,000	3,600,000	3,600,000	3,600,000				0		3,600,000			0	315,891	04/01/2024
65339K BH 2	NEXTERA ENERGY CAPITAL		12/22/2021	Call 100.0000		3,000,000	3,000,000	3,119,940	3,104,738		(19,073)		(19,073)		3,085,666		(85,666)	(85,666)	356,477	04/01/2026
654106 AJ 2	NIKE INC 2.750% 03/27/27		01/08/2021	US Bank		5,510,200	5,000,000	4,999,350	4,999,298		6		6		4,999,303		510,897	510,897	40,104	03/27/2027
65479J AB 9	NAROT 2019-C A2A 1.970% 09/15/22		07/15/2021	Paydown		20,201,872	20,201,872	20,201,678	20,201,820		52		52		20,201,872			0	128,531	09/15/2022
65535V BZ 0	NAA 2003-A3 A1 5.500% 08/25/33		12/01/2021	Paydown		30,010	30,010	30,055	30,233		(224)		(224)		30,010			0	991	08/25/2033
666807 BQ 4	NORTHROP GRUMMAN CORP 2.550% 10/15/22		03/24/2021	Call 100.0000		15,000,000	15,000,000	14,349,300	14,723,165		34,878		34,878		14,758,042		241,958	241,958	684,488	10/15/2022
666807 BS 0	NORTHROP GRUMMAN CORP 4.400% 05/01/30		06/30/2021	Royal Bank of Canada		10,815,438	9,143,000	9,106,337	9,108,628		1,488		1,488		9,110,116		1,705,321	1,705,321	269,312	05/01/2030
67103H AJ 6	O'REILLY AUTOMOT 4.200% 04/01/30		08/04/2021	Various		8,454,800	7,250,000	7,298,793	7,295,316		(2,242)		(2,242)		7,293,074		1,161,726	1,161,726	238,963	04/01/2030
68389X BT 1	ORACLE CORPORATION 2.500% 04/01/25		10/08/2021	Various		73,792,761	70,000,000	69,974,100	69,976,419		3,433		3,433		69,979,853		3,812,908	3,812,908	1,375,000	04/01/2025
69701E AA 4	PSTAT 2020-1A A1 0.960% 02/20/28		11/22/2021	Paydown		10,564,230	10,564,230	10,564,230	10,525,704		38,526		38,526		10,564,230			0	64,975	02/20/2028
69701F AA 1	PSTAT 2020-2A A1 1.132% 04/20/28		10/20/2021	Paydown		11,364,792	11,364,792	11,364,792	11,340,677		24,115		24,115		11,364,792			0	81,705	04/20/2028
74368C AK 0	PROTECTIVE LIFE GLOBAL		06/28/2021	Maturity		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	424,625	06/28/2021
74824D AA 8	QCMT 2013-QCA A 3.275% 01/11/37		06/29/2021	Morgan Stanley		5,281,836	5,000,000	5,274,609	5,227,094		(27,715)		(27,715)		5,199,378		82,458	82,458	81,875	01/11/2037
75513E CE 9	RAYTHEON TECHNOLOGIES CORP		08/26/2021	Call 100.0000		24,750,000	24,750,000	25,825,140	25,468,358		(417,636)		(417,636)		25,050,722		(300,722)	(300,722)	957,908	03/15/2022
78516F AA 7	SABAL TRAIL TRANS 4.246% 05/01/28		09/17/2021	Various		5,687,233	5,000,000	4,858,050	4,884,238		8,632		8,632		4,892,870		794,363	794,363	171,064	05/01/2028
80284Y AF 1	SDART 2017-3 C 2.760% 12/15/22		02/15/2021	Paydown		2,258,786	2,258,786	2,264,786	2,259,252		(466)		(466)		2,258,786			0	7,463	12/15/2022
824348 BB 1	SHERWIN-WILLIAMS CO 4.200% 01/15/22		10/15/2021	Call 100.0000		16,511,000	16,511,000	16,689,844	16,561,065		(50,065)		(50,065)		16,511,000			0	866,828	01/15/2022
853496 AH 0	STANDARD INDUSTRIES INC		10/19/2021	Various		14,225,000	15,000,000	15,000,000	15,000,000				0		15,000,000		(775,000)	(775,000)	462,188	01/15/2031
857477 BN 2	STATE STREET CORP 3.152% 03/30/31		06/14/2021	Wells Fargo Bank		13,924,764	12,741,000	12,989,256	12,972,672		(10,058)		(10,058)		12,962,614		962,150	962,150	285,142	03/30/2031
871829 BL 0	SYSCO CORP 5.950% 04/01/30		12/07/2021	Various		12,649,929	10,000,000	9,979,200	9,979,250		1,332		1,332		9,980,581		2,669,347	2,669,347	604,274	04/01/2030
871829 BP 1	SYSCO CORP 5.650% 04/01/25		12/14/2021	Call 100.0000		7,000,000	7,000,000	6,995,170	6,995,106		883		883		6,995,989		4,011	4,011	1,373,869	04/01/2025
872540 AR 0	TJX COMPANIES INC 3.500% 04/15/25		06/04/2021	Call 100.0000		30,000,000	30,000,000	29,878,800	29,894,687		9,843		9,843		29,904,530		95,470	95,470	3,673,640	04/15/2025
87342R AD 6	BELL 2018-1 A2I 4.318% 11/25/48		08/25/2021	Paydown		60,828,600	60,828,600	61,045,308	61,027,285		(198,685)		(198,685)		60,828,600			0	1,921,356	11/25/2048
89788J AA 7	TRUIST BANK 1.500% 03/10/25		06/28/2021	Key Bank NA, Cleveland		10,222,000	10,000,000	9,979,400	9,982,566		2,002		2,002		9,984,568		237,432	237,432	120,833	03/10/2025
90205F AG 5	PRK 2017-280P B 1.164% 09/15/34		09/15/2021	Various		35,360,281	35,347,000	35,242,025	35,177,975		90,923		90,923		35,268,898		91,383	91,383	213,883	09/15/2034
92868L AD 3	VALET 2018-1 A3 3.020% 11/21/22		12/20/2021	Paydown		23,516,775	23,516,775	23,513,382	23,516,196		580		580		23,516,775			0	333,196	11/21/2022
92888C AC 1	VFET 2018-1A A3 2.540% 02/15/22		04/15/2021	Paydown		4,378,640	4,378,640	4,391,639	4,381,557		(2,917)		(2,917)		4,378,640			0	18,630	02/15/2022
929227 4D 5	WAMU 2003-AR6 A1 2.561% 06/25/33		12/01/2021	Paydown		27,574	27,574	27,094	29,426		(1,853)		(1,853)		27,574			0	297	06/25/2033
95058X AC 2	WEN 2015-1A A23 4.497% 06/15/45		06/22/2021	Call 100.0000		6,677,613	6,677,613	6,844,553	6,813,235		(13,006)		(13,006)		6,800,229		(122,616)	(122,616)	155,985	06/15/2045
95058X AC 2	WEN 2015-1A A23 4.497% 06/15/45		06/15/2021	Paydown		35,425	35,425	36,311	36,144		(719)		(719)		35,425			0	597	06/15/2045
95058X AG 3	WEN 2019-1A A2I 3.783% 06/15/49		12/15/2021	Paydown		1,226,250	1,226,250	1,226,250	1,226,250				0		1,226,250			0	30,926	06/15/2049
01626P AJ 5	ALIMENTATION COUCHE-TARD	A	05/14/2021	Call 100.0000		2,498,000	2,498,000	2,419,085	2,467,980		6,877		6,877		2,474,858		23,142	23,142	123,076	07/26/2022
380881 EK 4	GCCT 2018-1A A 2.620% 01/15/23	A	01/15/2021	Paydown		40,295,000	40,295,000	40,631,357	40,308,270		(13,270)		(13,270)		40,295,000			0	87,977	01/15/2023
00185A AJ 3	AON PLC 2.800% 03/15/21	D	02/15/2021	Call 100.0000		23,782,000	23,782,000	23,874,118	23,784,372		(3,272)		(3,272)		23,781,100		900	900	277,457	03/15/2021
47837R AA 8	JOHNSON CONTROLS/TYCO FI	D	03/11/2021	Various		19,155,880	20,000,000	19,937,800	19,939,354		1,277		1,277		19,940,631		(784,751)	(784,751)	174,064	09/15/2030
67078A AC 7	NVENT FINANCE SARL 3.950% 04/15/23	D	12/08/2021	Call 100.0000		40,195,000	40,195,000	40,468,855	40,372,143		(74,329)		(74,329)		40,297,814		(102,814)	(102,814)	3,774,262	04/15/2023
82481L AB 5	SHIRE ACQ INV IRELAND DA	D	01/22/2021	Call 100.0000		5,400,000	5,400,000	5,394,168	5,399,010		80		80		5,399,090		910	910	109,368	09/23/2021
3899999.	Total - Bonds - Industrial and Miscellaneous					1,875,175,475	1,844,421,549	1,851,601,287	1,847,048,303	11,825	(609,372)	0	(597,547)	0	1,846,450,762	0	28,724,711	28,724,711	44,537,258	XXX
8399997.	Total - Bonds - Part 4					3,974,115,014	3,881,992,947	3,905,810,099	3,904,500,715	(5,821,157)	(1,534,169)	0	(7,355,326)	0	3,897,145,399	0	76,969,614	76,969,614	53,389,397	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
8399998.	Total - Bonds - Summary Item from Part 5					4,709,869,282	4,726,961,330	4,713,186,099			434,296		434,296		4,713,620,395		(3,751,115)	(3,751,115)	10,611,506	XXX
8399999.	Total - Bonds					8,683,984,296	8,608,954,277	8,618,996,198	3,904,500,715	(5,821,157)	(1,099,873)	0	(6,921,030)	0	8,610,765,794	0	73,218,499	73,218,499	64,000,903	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
857477 AQ 6	STATE STREET CORP	..	03/15/2021.	Call 100.0000	1,333,000.000	1,333,000		1,357,994	1,357,994	31,659			31,659		1,333,000		(24,994)	(24,994)	12,708	XXX
225401 AJ 7	CREDIT SUISSE GROUP AG	D	04/22/2021.	Various	17,000,000.000	18,273,750		18,576,250	18,520,000	46,250			46,250		18,576,250		(302,500)	(302,500)	961,875	XXX
225401 AK 4	CREDIT SUISSE GROUP AG	D	04/06/2021.	Various	27,000,000.000	29,851,250		27,657,500	27,657,500	(2,723,710)			(2,723,710)		27,657,500		2,193,750	2,193,750	1,080,652	XXX
225401 AR 9	CREDIT SUISSE GROUP AG	D	03/31/2021.	Various	20,000,000.000	20,337,500		20,000,000	20,000,000	(1,150,000)			(1,150,000)		20,000,000		337,500	337,500	671,562	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					69,795,500	XXX	67,591,744	67,535,494	(3,795,801)	0	0	(3,795,801)	0	67,566,750	0	2,203,756	2,203,756	2,726,797	XXX
8999997.	Total - Preferred Stocks - Part 4					69,795,500	XXX	67,591,744	67,535,494	(3,795,801)	0	0	(3,795,801)	0	67,566,750	0	2,203,756	2,203,756	2,726,797	XXX
8999999.	Total - Preferred Stocks					69,795,500	XXX	67,591,744	67,535,494	(3,795,801)	0	0	(3,795,801)	0	67,566,750	0	2,203,756	2,203,756	2,726,797	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
015351 10 9	ALEXION PHARMACEUTICALS INC	..	07/22/2021.	State Street Bank	11,200.000	918,842	XXX	246,842	1,749,888	(1,503,046)			(1,503,046)		246,842		672,000	672,000		XXX
03064D 10 8	AMERICOLD REALTY TRUST	..	10/07/2021.	State Street Bank	3,450.000	99,349	XXX	114,790	128,789	(13,998)			(13,998)		114,790		(15,441)	(15,441)	3,002	XXX
03748R 74 7	APARTMENT INVT & MGMT CO -A	..	06/28/2021.	State Street Bank	16,757.000	118,989	XXX	295,963	88,477	207,486			207,486		295,963		(176,974)	(176,974)		XXX
054303 10 2	AVON	..	01/01/2021.	Class Action Litigation		29	XXX						0				29	29		XXX
166764 10 0	CHEVRON CORP	..	06/28/2021.	State Street Bank	41,793.000	4,400,906	XXX	3,782,245	3,529,419	252,827			252,827		3,782,245		618,660	618,660	109,916	XXX
171798 10 1	CIMAREX ENERGY CO	..	10/01/2021.	Tax Free Exchange	68,100.000	1,126,224	XXX	1,126,224	2,554,431	(1,428,207)			(1,428,207)		1,126,224			0	51,756	XXX
19075F 10 6	COBALT INTERNATIONAL ENERGY INC	..	04/22/2021.	Class Action Litigation		202	XXX						0				202	202		XXX
257559 20 3	DOMTAR CORP	..	11/30/2021.	State Street Bank	18,902.000	1,049,061	XXX	107,741	598,248	(490,507)			(490,507)		107,741		941,320	941,320		XXX
339041 10 5	FLEETCOR TECHNOLOGIES INC	..	04/09/2021.	Class Action Litigation		1,040	XXX						0				1,040	1,040		XXX
339041 10 5	FLEETCOR TECHNOLOGIES INC	..	12/10/2021.	Class Action Litigation		76	XXX						0				76	76		XXX
375558 10 3	GILEAD SCIENCES INC	..	10/07/2021.	State Street Bank	26,800.000	1,807,452	XXX	2,863,566	1,561,368	1,302,198			1,302,198		2,863,566		(1,056,114)	(1,056,114)	57,084	XXX
405024 10 0	HAEMONETICS CORP/MASS	..	06/28/2021.	State Street Bank	3,600.000	236,778	XXX	306,145	427,500	(121,355)			(121,355)		306,145		(69,367)	(69,367)		XXX
431475 10 2	HILL-ROM HOLDINGS INC	..	06/28/2021.	State Street Bank	3,100.000	349,154	XXX	317,728	303,707	14,021			14,021		317,728		31,426	31,426	1,488	XXX
441815 10 7	HOUSEHOLD INTERNATIONAL INC	..	11/04/2021.	Class Action Litigation		5,522	XXX						0				5,522	5,522		XXX
459200 10 1	IBM CORP	..	11/04/2021.	Spin Off		139,297	XXX	139,297	162,546	(23,249)			(23,249)		139,297			0		XXX
460146 10 3	INTERNATIONAL PAPER CO	..	10/01/2021.	Spin Off		22,643	XXX	22,643	100,084	(77,441)			(77,441)		22,643			0		XXX
530307 30 5	LIBERTY BROADBAND C	..	01/13/2021.	State Street Bank	0.600	92	XXX	9	95	(86)			(86)		9		83	83		XXX
553573 10 6	MSG NETWORKS INC A	..	07/09/2021.	Tax Free Exchange	4,450.000	14,838	XXX	14,838	65,593	(50,755)			(50,755)		14,838			0		XXX
57636Q 10 4	MASTERCARD INC CLASS A	..	11/29/2021.	State Street Bank	4,270.000	1,476,313	XXX	45,736	1,524,134	(1,478,397)			(1,478,397)		45,736		1,430,576	1,430,576	7,514	XXX
57772K 10 1	MAXIM INTEGRATED PRODUCTS	..	08/27/2021.	Tax Free Exchange	17,300.000	294,027	XXX	294,027	1,533,645	(1,239,618)			(1,239,618)		294,027			0		XXX
580135 10 1	MCDONALD'S CORP	..	06/28/2021.	State Street Bank	12,000.000	2,787,432	XXX	2,168,868	2,574,960	(406,092)			(406,092)		2,168,868		618,564	618,564	30,960	XXX
584021 10 9	MEDALLIA INC	..	10/29/2021.	State Street Bank	21,800.000	741,200	XXX	503,824	724,196	(220,372)			(220,372)		503,824		237,376	237,376		XXX
58933Y 10 5	MERCK & CO INC	..	06/03/2021.	Spin Off		160,245	XXX	160,245	361,150	(200,905)			(200,905)		160,245			0		XXX
651639 10 6	NEWMONT CORP	..	10/07/2021.	State Street Bank	35,100.000	1,913,042	XXX	1,648,847	2,102,139	(453,292)			(453,292)		1,648,847		264,195	264,195	57,915	XXX
70614W 10 0	PELOTON INTERACTIVE INC A	..	10/07/2021.	State Street Bank	7,000.000	595,906	XXX	389,393	1,062,040	(672,647)			(672,647)		389,393		206,512	206,512		XXX
723484 10 1	PINNACLE WEST CAPITAL	..	10/07/2021.	State Street Bank	7,000.000	489,234	XXX	504,478	559,650	(55,172)			(55,172)		504,478		(15,244)	(15,244)	17,430	XXX
72941B 10 6	PLURALSIGHT INC A	..	04/07/2021.	State Street Bank	43,600.000	981,000	XXX	506,885	913,856	(406,971)			(406,971)		506,885		474,115	474,115		XXX
743424 10 3	PROOFPOINT INC	..	09/01/2021.	State Street Bank	4,600.000	809,600	XXX	467,016	627,486	(160,470)			(160,470)		467,016		342,584	342,584		XXX
76131V 20 2	RETAIL PROPERTIES OF AME A	..	10/22/2021.	Tax Free Exchange	96,300.000	524,373	XXX	524,373	824,328	(299,955)			(299,955)		524,373			0	26,963	XXX
78440X 80 4	SL GREEN REALTY CORP	..	02/11/2021.	State Street Bank	1.110	70	XXX	60	68	(8)			(8)		60		11	11	3	XXX
78440X 80 4	SL GREEN REALTY CORP	..	01/21/2021.	Reverse Stock Split	87.890		XXX						0					0	175	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
803607 10 0	SAREPTA THERAPEUTICS INC.	..	06/28/2021.	State Street Bank.	5,200.000	419,377	XXX	693,262	886,548	(193,286)			(193,286)		693,262		(273,885)	(273,885)		XXX
83088V 10 2	SLACK TECHNOLOGIES INC A.	..	07/21/2021.	State Street Bank.	32,900.000	1,494,401	XXX	1,112,727	1,389,696	(276,969)			(276,969)		1,112,727		381,674	381,674		XXX
835495 10 2	SONOCO PRODUCTS CO.	..	10/07/2021.	State Street Bank.	6,400.000	395,062	XXX	328,892	379,200	(50,308)			(50,308)		328,892		66,170	66,170	8,640	XXX
87918A 10 5	TELADOC HEALTH INC.	..	06/28/2021.	State Street Bank.	6,700.000	1,127,047	XXX	1,364,290	1,339,732	24,558			24,558		1,364,290		(237,243)	(237,243)		XXX
88025U 10 9	10X GENOMICS INC A.	..	10/07/2021.	State Street Bank.	5,300.000	793,256	XXX	481,110	750,480	(269,370)			(269,370)		481,110		312,146	312,146		XXX
92339V 30 8	VEREIT INC.	..	11/01/2021.	Tax Free Exchange.	21,060.000	718,178	XXX	718,178	795,857	(77,680)			(77,680)		718,178			0	37,296	XXX
92343X 10 0	VERINT SYSTEMS INC.	..	02/02/2021.	Spin Off.			XXX						0					0		XXX
948741 10 3	WEINGARTEN REALTY INVESTORS.	..	08/04/2021.	State Street Bank.	54,600.000	985,716	XXX	865,596	1,183,182	(317,587)			(317,587)		865,596		120,120	120,120	66,611	XXX
98980L 10 1	ZOOM VIDEO COMMUNICATIONS A.	..	10/07/2021.	State Street Bank.	18,100.000	4,607,922	XXX	5,060,843	6,105,492	(1,044,649)			(1,044,649)		5,060,843		(452,921)	(452,921)		XXX
G0250X 10 7	AMCOR PLC.	C	06/28/2021.	State Street Bank.	107,900.000	1,245,311	XXX	1,121,124	1,269,983	(148,859)			(148,859)		1,121,124		124,187	124,187	25,356	XXX
G85158 10 6	STONECO LTD.	C	10/07/2021.	State Street Bank.	8,100.000	271,924	XXX	342,226	679,752	(337,526)			(337,526)		342,226		(70,302)	(70,302)		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.					33,121,130	XXX	28,640,031	38,857,719	(10,217,687)	0	0	(10,217,687)	0	28,640,031	0	4,481,097	4,481,097	502,109	XXX
9799997.	Total - Common Stocks - Part 4.					33,121,130	XXX	28,640,031	38,857,719	(10,217,687)	0	0	(10,217,687)	0	28,640,031	0	4,481,097	4,481,097	502,109	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.					10,855,939	XXX	15,368,263					0		15,368,263		(4,512,325)	(4,512,325)	1	XXX
9799999.	Total - Common Stocks.					43,977,069	XXX	44,008,294	38,857,719	(10,217,687)	0	0	(10,217,687)	0	44,008,294	0	(31,228)	(31,228)	502,110	XXX
9899999.	Total - Preferred and Common Stocks.					113,772,569	XXX	111,600,038	106,393,213	(14,013,488)	0	0	(14,013,488)	0	111,575,044	0	2,172,528	2,172,528	3,228,907	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.					8,797,756,865	XXX	8,730,596,236	4,010,893,928	(19,834,645)	(1,099,873)	0	(20,934,518)	0	8,722,340,838	0	75,391,027	75,391,027	67,229,810	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912828 4V 9	US TREASURY NOTE 2.875% 08/15/28		01/04/2021	Barclays Capital	12/23/2021	Progressive Investment Company Inc.	38,000,000	44,161,094	41,647,240	43,397,816		(763,278)		(763,278)			(1,750,576)	(1,750,576)	1,478,438	424,531
91282C BA 8	US TREASURY NOTE 0.125% 12/15/23		01/11/2021	Morgan Stanley	01/15/2021	Goldman Sachs	35,000,000	34,905,664	34,917,969	34,906,282		618		618			11,686	11,686	4,207	3,365
91282C BB 6	US TREASURY NOTE 0.625% 12/31/27		01/11/2021	Barclays Capital	02/11/2021	Bank of America Corp	15,000,000	14,799,609	14,840,039	14,801,992		2,383		2,383			38,047	38,047	11,136	3,108
91282C BC 4	US TREASURY NOTE 0.375% 12/31/25		01/11/2021	Goldman Sachs	02/11/2021	Barclays Capital	25,000,000	24,861,328	24,915,039	24,863,684		2,356		2,356			51,355	51,355	11,136	3,108
91282C BD 2	US TREASURY NOTE 0.125% 12/31/22		01/11/2021	Citigroup	03/12/2021	Barclays Capital	55,000,000	54,987,109	54,972,070	54,988,228		1,119		1,119			(16,158)	(16,158)	14,054	2,279
91282C BH 3	US TREASURY NOTE 0.375% 01/31/26		02/24/2021	Goldman Sachs	03/25/2021	JP Morgan Securities Inc.	40,000,000	39,537,500	39,196,875	39,544,892		7,392		7,392			(348,017)	(348,017)	22,376	10,359
91282C BJ 9	US TREASURY NOTE 0.750% 01/31/28		02/24/2021	Barclays Capital	03/25/2021	Goldman Sachs	35,000,000	34,354,688	33,825,586	34,361,857		7,169		7,169			(536,271)	(536,271)	39,157	18,128
91282C BL 4	US TREASURY NOTE 1.125% 02/15/31		04/05/2021	Various	11/29/2021	Various	85,000,000	80,675,590	82,334,961	80,802,204		126,615		126,615			1,532,757	1,532,757	405,678	108,103
91282C BM 2	US TREASURY NOTE 0.125% 02/15/24		12/23/2021	Progressive Gulf Insurance Company	12/29/2021	Goldman Sachs	30,380,000	29,989,617	29,972,955	29,992,559		2,942		2,942			(19,604)	(19,604)	14,034	13,415
91282C BN 0	US TREASURY NOTE 0.125% 02/28/23		03/29/2021	Various	05/13/2021	Various	117,300,000	117,254,488	117,251,477	117,257,879		3,391		3,391			(6,403)	(6,403)	28,237	6,889
91282C BP 5	US TREASURY NOTE 1.125% 02/29/28		03/29/2021	Various	12/23/2021	Progressive Investment Company Inc.	290,000,000	287,621,289	286,578,000	287,874,407		253,118		253,118			(1,296,407)	(1,296,407)	2,658,667	122,588
91282C BQ 3	US TREASURY NOTE 0.500% 02/28/26		03/29/2021	Various	07/19/2021	Barclays Capital	35,000,000	34,397,461	34,764,844	34,435,534		38,073		38,073			329,310	329,310	67,527	11,889
91282C BR 1	US TREASURY NOTE 0.250% 03/15/24		03/10/2021	Citigroup	04/15/2021	Morgan Stanley	38,500,000	38,397,734	38,430,820	38,400,678		2,944		2,944			30,142	30,142	8,370	
91282C BR 1	US TREASURY NOTE 0.250% 03/15/24		03/29/2021	Various	12/23/2021	Progressive Investment Company Inc.	584,500,000	583,011,836	577,719,800	583,392,551		380,715		380,715			(5,672,751)	(5,672,751)	1,130,249	6,895
91282C BS 9	US TREASURY NOTE 1.250% 03/31/28		04/14/2021	Barclays Capital	06/15/2021	Morgan Stanley	40,000,000	39,835,938	40,218,750	39,839,561		3,623		3,623			379,189	379,189	105,191	21,858
91282C BW 0	US TREASURY NOTE 0.750% 04/30/26		04/29/2021	Barclays Capital	12/30/2021	Goldman Sachs	20,000,000	19,866,406	19,599,219	19,883,890		17,484		17,484			(284,672)	(284,672)	100,276	
91282C BX 8	US TREASURY NOTE 0.125% 04/30/23		05/25/2021	Various	12/14/2021	Various	120,000,000	119,939,063	119,700,000	119,948,095		9,032		9,032			(248,095)	(248,095)	53,345	10,394
91282C CB 5	US TREASURY NOTE 1.625% 05/15/31		07/06/2021	Various	07/19/2021	Barclays Capital	200,000,000	201,896,680	208,156,250	201,885,111		(11,569)		(11,569)			6,271,139	6,271,139	582,880	292,544
91282C CD 1	US TREASURY NOTE 0.125% 05/31/23		06/28/2021	Various	12/01/2021	Various	409,800,000	409,145,148	407,994,414	409,293,659		148,511		148,511			(1,299,245)	(1,299,245)	250,674	23,154
91282C CE 9	US TREASURY NOTE 1.250% 05/31/28		06/28/2021	Various	07/19/2021	Citadel Securities Inst LLC	255,000,000	255,103,320	260,060,156	255,101,669		(1,651)		(1,651)			4,958,487	4,958,487	435,451	110,656
91282C CF 6	US TREASURY NOTE 0.750% 05/31/26		06/22/2021	Various	08/11/2021	Various	65,200,000	64,854,078	65,405,469	64,863,053		8,975		8,975			542,416	542,416	85,238	15,156
91282C CG 4	US TREASURY NOTE 0.250% 06/15/24		06/29/2021	Barclays Capital	08/27/2021	Various	137,000,000	136,091,148	136,589,805	136,124,351		33,202		33,202			465,454	465,454	48,046	10,634
91282C CJ 8	US TREASURY NOTE 0.875% 06/30/26		07/12/2021	Citigroup	08/12/2021	Goldman Sachs	125,000,000	125,331,055	125,471,484	125,325,036		(6,018)		(6,018)			146,448	146,448	128,159	20,211
91282C CK 5	US TREASURY NOTE 0.125% 06/30/23		07/07/2021	JP Morgan Securities Inc.	12/01/2021	Various	110,000,000	109,739,453	109,757,227	109,772,354		32,901		32,901			(15,127)	(15,127)	37,534	951
91282C CN 9	US TREASURY NOTE 0.125% 07/31/23		08/23/2021	Various	12/21/2021	Citigroup	80,000,000	79,849,219	79,400,000	79,874,817		25,598		25,598			(474,817)	(474,817)	39,130	6,114
91282C CP 4	US TREASURY NOTE 0.625% 07/31/26		08/19/2021	Various	08/30/2021	Various	55,000,000	54,634,570	54,569,531	54,636,742		2,172		2,172			(67,211)	(67,211)	28,702	18,342
91282C CS 8	US TREASURY NOTE 1.250% 08/15/31		09/07/2021	Various	12/01/2021	Citigroup	55,000,000	54,727,344	54,162,109	54,733,334		5,990		5,990			(571,225)	(571,225)	203,635	30,061
91282C CS 8	US TREASURY NOTE 1.250% 08/15/31		11/29/2021	Various	12/23/2021	Progressive Investment Company Inc.	220,000,000	214,931,445	216,253,400	215,009,483		78,037		78,037			1,243,917	1,243,917	963,995	483,186
91282C CT 6	US TREASURY NOTE 0.375% 08/15/24		08/24/2021	Bank of America Corp	10/07/2021	Barclays Capital	25,000,000	24,950,195	24,890,625	24,952,178		1,982		1,982			(61,553)	(61,553)	13,757	2,548
91282C CU 3	US TREASURY NOTE 0.125% 08/31/23		09/27/2021	Various	12/16/2021	Various	333,900,000	333,217,602	331,955,535	333,275,924		58,322		58,322			(1,320,389)	(1,320,389)	85,156	21,027
91282C CV 1	US TREASURY NOTE 1.125% 08/31/28		09/02/2021	Citigroup	12/30/2021	Goldman Sachs	25,000,000	25,092,773	24,599,023	25,090,284		(2,490)		(2,490)			(491,260)	(491,260)	55,628	2,331
91282C CW 9	US TREASURY NOTE 0.750% 08/31/26		09/20/2021	Various	11/10/2021	Citigroup	150,000,000	149,546,680	146,771,484	149,560,479		13,800		13,800			(2,788,995)	(2,788,995)	226,865	39,054
91282C CX 7	US TREASURY NOTE 0.375% 09/15/24		09/27/2021	Various	12/22/2021	Various	125,000,000	124,565,430	123,447,461	124,592,064		26,634		26,634			(1,144,603)	(1,144,603)	92,766	10,618
91282C CY 5	US TREASURY NOTE 1.250% 09/30/28		10/12/2021	Barclays Capital	11/12/2021	Morgan Stanley	15,000,000	14,854,102	14,789,063	14,855,871		1,770		1,770			(66,809)	(66,809)	23,695	6,696
91282C CZ 2	US TREASURY NOTE 0.875% 09/30/26		10/18/2021	Goldman Sachs	12/02/2021	Various	35,000,000	34,503,711	34,435,352	34,512,271		8,560		8,560			(76,920)	(76,920)	43,029	15,986
91282C DA 6	US TREASURY NOTE 0.250% 09/30/23		10/12/2021	JP Morgan Securities Inc.	11/29/2021	Barclays Capital	25,000,000	24,957,031	24,911,133	24,959,903		2,871		2,871			(48,770)	(48,770)	10,474	2,232
91282C DB 4	US TREASURY NOTE 0.625% 10/15/24		10/25/2021	Barclays Capital	11/17/2021	Goldman Sachs	130,000,000	129,549,219	129,309,375	129,560,780		11,561		11,561			(251,405)	(251,405)	75,893	12,534
91282C DF 5	US TREASURY NOTE 1.375% 10/31/28		11/02/2021	Credit Suisse	12/02/2021	JP Morgan Securities Inc.	15,000,000	14,958,984	14,994,727	14,959,399		415		415			35,328	35,328	18,802	1,709
91282C DG 3	US TREASURY NOTE 1.125% 10/31/26		11/26/2021	JP Morgan Securities Inc.	12/01/2021	Goldman Sachs	25,000,000	24,938,477	24,965,820	24,938,573		96		96			27,248	27,248	24,862	22,531
91282C DH 1	US TREASURY NOTE 0.750% 11/15/24		11/29/2021	Various	12/22/2021	Goldman Sachs	130,000,000	129,669,141	129,309,375	129,676,126		6,985		6,985			(366,751)	(366,751)	102,348	39,572
0599999.	Total - Bonds - U.S. Government						4,349,580,000	4,335,703,219	4,333,084,462	4,336,245,570	0	542,350	0	542,350	0	0	(3,161,111)	(3,161,111)	9,728,797	1,954,756

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
02665W DY 4	AMERICAN HONDA FINANCE		09/07/2021	BNP Paribas Securities Corp.	09/28/2021	MarketAxess	530,000	529,650	530,148	529,657		7		7			492	492	232	
02665W DZ 1	AMERICAN HONDA FINANCE		09/07/2021	Deutsche Bank	09/10/2021	JP Morgan Securities Inc.	5,000,000	4,996,150	5,013,750	4,996,157		7		7			17,593	17,593	903	
03027X BL 3	AMERICAN TOWER CORP 1.600% 04/15/26		03/24/2021	Morgan Stanley	12/07/2021	Various	15,000,000	14,987,700	14,815,929	14,989,242		1,542		1,542			(173,313)	(173,313)	162,606	
03063F AB 0	AMCAR 2021-1 A2 0.280% 06/18/24		03/02/2021	BNP Paribas Securities Corp.	12/18/2021	Paydown	9,944,048	9,943,897	9,944,048	9,944,048		151		151				0	15,164	
03066R AA 3	AMCAR 2021-2 A1 0.135% 06/20/22		06/08/2021	Mizuho Securities	11/18/2021	Paydown	24,750,000	24,750,000	24,750,000	24,750,000				0				0	6,705	
05565E BQ 7	BMW US CAPITAL LLC 0.800% 04/01/24		03/29/2021	JP Morgan Securities Inc.	06/10/2021	Wells Fargo Bank	5,000,000	4,997,650	5,045,500	4,997,797		147		147			47,703	47,703	8,111	
056054 AH 2	BX TRUST 2019-XL E 1.910% 10/15/36		04/20/2021	Various	12/15/2021	Paydown	1,212,635	1,213,088	1,212,635	1,212,635		(453)		(453)				0	8,798	659
058498 AX 4	BALL CORP 3.125% 09/15/31		09/09/2021	Deutsche Bank	11/08/2021	Goldman Sachs	10,000,000	10,000,000	9,882,500	10,000,000				0			(117,500)	(117,500)	48,611	
08180E BJ 2	BSP 2013-IIIA A1R2 1.132% 07/20/29		04/20/2021	Natixis Securities Americas LL	10/20/2021	Paydown	2,204,537	2,204,537	2,204,537	2,204,537				0				0	13,134	705
19260Q AC 1	COINBASE GLOBAL INC 3.375% 10/01/28		09/15/2021	Various	11/08/2021	Various	7,700,000	7,666,750	7,489,840	7,667,141		391		391			(177,301)	(177,301)	34,884	
19260Q AD 9	COINBASE GLOBAL INC 3.625% 10/01/31		09/15/2021	Various	10/26/2021	Goldman Sachs	3,000,000	2,991,563	2,891,400	2,991,598		35		35			(100,198)	(100,198)	12,385	
20754R AA 4	CAS 2021-R01 1M1 0.800% 10/25/41		10/19/2021	Bank of America Corp.	12/27/2021	Paydown	13,588,793	13,588,793	13,588,793	13,588,793				0				0	13,548	
24702V AA 0	DEFT 2021-2 A1 0.182% 09/22/22		09/14/2021	Toronto Dominion	12/22/2021	Paydown	3,359,874	3,359,874	3,359,874	3,359,874				0				0	1,043	
24703Q AB 8	DEFT 2021-1 A2 0.330% 05/22/26		09/16/2021	Royal Bank of Canada	12/22/2021	Paydown	1,396,924	1,397,470	1,396,924	1,396,924		(546)		(546)				0	1,537	359
262104 AA 0	DRIVE 2021-2 A1 0.138% 09/15/22		08/17/2021	Citigroup	12/15/2021	Paydown	34,000,000	34,000,000	34,000,000	34,000,000				0				0	7,164	
26249K AZ 4	DRSLF 2014-36A AR3 1.144% 04/15/29		03/31/2021	Citigroup	10/15/2021	Paydown	520,881	521,532	520,881	520,881		(651)		(651)				0	3,975	1,460
29373M AA 7	EFF 2021-3 A1 0.222% 11/21/22		10/26/2021	JP Morgan Securities Inc.	12/20/2021	Paydown	10,083,701	10,083,701	10,083,701	10,083,701				0				0	1,812	
30165X AB 1	EART 2021-2A A2 0.270% 01/16/24		05/25/2021	Deutsche Bank	12/15/2021	Paydown	7,216,832	7,216,573	7,216,832	7,216,832		259		259				0	7,605	
30166A AA 2	EART 2021-3A A1 0.104% 09/15/22		08/17/2021	Wells Fargo Bank	11/15/2021	Paydown	16,500,000	16,500,000	16,500,000	16,500,000				0				0	2,314	
30711X KZ 6	CAS 2017-C03 1ED2 1.292% 10/25/29		12/08/2021	Bank of America Corp.	12/27/2021	Paydown	6,156,489	6,164,185	6,156,489	6,156,489		(7,696)		(7,696)				0	6,849	3,093
35565H AH 8	STACR 2020-DNA1 M2 1.803% 01/25/50		04/19/2021	Various	12/27/2021	Paydown	18,408,273	18,461,117	18,408,273	18,408,273		(52,844)		(52,844)				0	119,311	21,281
40438D AD 1	HPEFS 2019-1A B 2.320% 09/20/29		03/18/2021	Lloyds Securities	12/20/2021	Paydown	3,385,093	3,428,464	3,385,093	3,385,093		(43,372)		(43,372)				0	55,377	436
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	25,135	
46591H CD 0	CACLN 2021-3 B 0.760% 02/26/29		09/14/2021	JP Morgan Securities Inc.	12/25/2021	Paydown	3,349,008	3,349,008	3,349,008	3,349,008				0				0	3,561	
573874 AF 1	MARVELL TECHNOLOGY INC		04/05/2021	JP Morgan Securities Inc.	04/07/2021	Various	10,000,000	9,998,100	10,051,000	9,998,100				0			52,900	52,900		
65339K BH 2	NEXTERA ENERGY CAPITAL		03/01/2021	MarketAxess	12/22/2021	Call 100.0000	1,500,000	1,638,060	1,500,000	1,616,022		(22,038)		(22,038)			(116,022)	(116,022)	178,239	20,448
65342R AE 0	NFP CORP 4.875% 08/15/28		09/22/2021	Bank of America Corp.	09/23/2021	Various	5,100,000	5,101,500	5,152,375	5,101,500				0			50,875	50,875	691	691
69702D AA 5	PSTAT 2021-2A A1 0.960% 05/20/29		06/11/2021	Various	11/22/2021	Paydown	5,741,922	5,741,922	5,741,922	5,741,922				0				0	25,909	119
80286C AA 8	SRT 2021-C A1 0.133% 09/20/22		09/14/2021	Royal Bank of Canada	12/20/2021	Paydown	12,120,559	12,120,559	12,120,559	12,120,559				0				0	2,390	
80286N AA 4	SDART 2021-1 A1 0.158% 02/15/22		02/09/2021	JP Morgan Securities Inc.	05/17/2021	Paydown	21,000,000	21,000,000	21,000,000	21,000,000				0				0	5,638	
90205F AG 5	PRK 2017-280P B 1.164% 09/15/34		06/03/2021	Citigroup	09/15/2021	JP Morgan Securities Inc.	3,650,000	3,650,000	3,650,000	3,650,000				0				0	14,882	2,754
92915T AN 7	VOYA 2016-4A ARR 1.034% 07/20/29		06/09/2021	Royal Bank of Canada	10/20/2021	Paydown	1,029,607	1,029,607	1,029,607	1,029,607				0				0	4,348	2,198
96042R AA 6	WLAKE 2021-2A A1 0.149% 06/16/22		06/08/2021	Bank of Montreal	12/15/2021	Paydown	18,250,000	18,250,000	18,250,000	18,250,000				0				0	6,765	
96042R AB 4	WLAKE 2021-2A A2A 0.320% 04/15/25		06/08/2021	Bank of Montreal	12/15/2021	Paydown	1,220,308	1,220,194	1,220,308	1,220,308		114		114				0	1,942	
96043F AA 1	WLAKE 2021-1A A1 0.157% 03/15/22		03/09/2021	JP Morgan Securities Inc.	08/16/2021	Paydown	22,500,000	22,500,000	22,500,000	22,500,000				0				0	7,702	
BL2700 58 3	SUMMIT MATERIALS LLC B TERM LOAN		06/18/2021	Bank of America Corp.	12/31/2021	Call 100.0000	59,756	59,681	59,756	59,684		3		3			72	72	162	
BL3646 39 7	INDIGO MERGER SUB INC B TERM LOAN		06/16/2021	Citigroup	09/27/2021	Call 100.0000	49,864	49,615	49,864	49,741		127		127			123	123		
BL3650 57 1	HARBOR FREIGHT TOOLS B TERM LOAN		06/24/2021	Credit Suisse	10/30/2021	Call 100.0000	75,377	75,526	75,377	75,522		(3)		(3)			(145)	(145)	387	
24872B AA 8	DENSO CORP 1.239% 09/16/26	D	09/09/2021	Morgan Stanley	09/14/2021	Morgan Stanley	15,000,000	15,000,000	15,017,400	15,000,000				0			17,400	17,400		
50220P AB 9	LSEGA FINANCING PLC 1.375% 04/06/26	D	03/25/2021	Citigroup	04/29/2021	Various	15,000,000	14,984,850	14,936,150	14,984,966		116		116			(48,816)	(48,816)	10,313	
50220P AC 7	LSEGA FINANCING PLC 2.000% 04/06/28	D	03/25/2021	Citigroup	04/08/2021	Various	30,000,000	29,972,700	29,907,500	29,972,710		10		10			(65,210)	(65,210)	8,333	

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
BL3556 13 3	JAZZ FINANCING LUX SARL B TERM LOAN	D	04/22/2021	Bank of America Corp.	09/30/2021	Call 100.0000	62,500	61,807	62,500	61,974		167		167			526	526	465	
BL3573 84 9	ICON LUXEMBOURG SARL B TERM LOAN	D	06/16/2021	Citigroup	12/28/2021	Call 100.0000	7,458,014	7,420,724	7,458,014	7,437,197		16,473		16,473			20,817	20,817	53,779	
3899999.	Total - Bonds - Industrial and Miscellaneous						377,381,330	377,482,880	376,784,820	377,374,825	0	(108,054)	0	(108,054)	0	0	(590,004)	(590,004)	882,709	54,203
8399998.	Total - Bonds						4,726,961,330	4,713,186,099	4,709,869,282	4,713,620,395	0	434,296	0	434,296	0	0	(3,751,115)	(3,751,115)	10,611,506	2,008,959
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
12468P 10 4	C3.AI INC A		06/28/2021	State Street Bank	10/07/2021	State Street Bank	21,350.000	1,402,034	954,035	1,402,034				0			(447,999)	(447,999)		
127097 10 3	COTERRA ENERGY INC		10/01/2021	Tax Free Exchange	10/14/2021	State Street Bank	0.260	1	6	1				0			5	5		
15961R 10 5	CHARGEPOINT HOLDINGS INC		06/28/2021	State Street Bank	10/07/2021	State Street Bank	109,800.000	3,597,817	1,961,018	3,597,817				0			(1,636,799)	(1,636,799)		
37045V 10 0	GENERAL MOTORS CO		03/23/2021	State Street Bank	10/07/2021	State Street Bank	11,300.000	641,241	619,622	641,241				0			(21,619)	(21,619)		
49446R 10 9	KIMCO REALTY CORP		08/04/2021	State Street Bank	08/27/2021	State Street Bank	0.800	9	17	9				0			8	8		
49803T 30 0	KITE REALTY GROUP TRUST		10/22/2021	Tax Free Exchange	11/10/2021	State Street Bank	0.900	8	20	8				0			12	12		
52567D 10 7	LEMONADE INC		06/28/2021	State Street Bank	10/07/2021	State Street Bank	3,900.000	431,767	253,315	431,767				0			(178,453)	(178,453)		
55826T 10 2	MADISON SQUARE GRDN ENTERT		07/09/2021	Tax Free Exchange	08/02/2021	State Street Bank	0.400	8	29	8				0			21	21		
58933Y 10 5	MERCK & CO INC		08/05/2021	State Street Bank	08/05/2021	State Street Bank	1.000		160					0			160	160		
681116 10 9	OLLIE'S BARGAIN OUTLET HOLDI		06/28/2021	State Street Bank	10/07/2021	State Street Bank	5,000.000	443,316	304,518	443,316				0			(138,798)	(138,798)		
68629Y 10 3	ORION OFFICE REIT INC		11/15/2021	State Street Bank	12/03/2021	State Street Bank	0.700	16	13	16				0			(3)	(3)		
70614W 10 0	PELOTON INTERACTIVE INC A		03/23/2021	State Street Bank	10/07/2021	State Street Bank	29,000.000	3,267,961	2,468,752	3,267,961				0			(799,209)	(799,209)		
717081 10 3	PFIZER INC		11/30/2021	Citigroup	11/30/2021	Citigroup	2.000		1,542					0			1,542	1,542		
72919P 20 2	PLUG POWER INC		06/28/2021	State Street Bank	10/07/2021	State Street Bank	100,200.000	3,252,522	2,488,885	3,252,522				0			(763,637)	(763,637)		
756109 10 4	REALTY INCOME CORP		11/01/2021	Tax Free Exchange	11/15/2021	State Street Bank	0.300	15	22	15				0			7	7	1	
78440X 80 4	SL GREEN REALTY CORP		01/15/2021	State Street Bank	02/11/2021	State Street Bank	0.250	15	16	15				0			1	1		
79466L 30 2	SALESFORCE.COM INC		07/21/2021	State Street Bank	08/20/2021	State Street Bank	0.040	10	10	10				0				0		
82489W 10 7	SHOALS TECHNOLOGIES GROUP		06/28/2021	State Street Bank	10/07/2021	State Street Bank	13,500.000	452,389	382,063	452,389				0			(70,326)	(70,326)		
871332 10 2	SYLVAMO CORP		10/01/2021	Spin Off	10/20/2021	State Street Bank	0.450	3	13	3				0			10	10		
88025U 10 9	10X GENOMICS INC A		06/28/2021	State Street Bank	10/07/2021	State Street Bank	9,500.000	1,879,129	1,421,874	1,879,129				0			(457,256)	(457,256)		
046353 10 8	ASTRAZENECA PLC	C	07/22/2021	State Street Bank	08/23/2021	State Street Bank	0.160	2	9	2				0			8	8		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							15,368,263	10,855,939	15,368,263	0	0	0	0	0	0	(4,512,325)	(4,512,325)	1	0
9799998.	Total - Common Stocks							15,368,263	10,855,939	15,368,263	0	0	0	0	0	0	(4,512,325)	(4,512,325)	1	0
9899999.	Total - Preferred and Common Stocks							15,368,263	10,855,939	15,368,263	0	0	0	0	0	0	(4,512,325)	(4,512,325)	1	0
9999999.	Total - Bonds, Preferred and Common Stocks							4,728,554,362	4,720,725,221	4,728,988,658	0	434,296	0	434,296	0	0	(8,263,440)	(8,263,440)	10,611,507	2,008,959

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
Common Stocks - U.S. Property and Casualty Insurer										
74332# 10 0	PROGRESSIVE GULF INSURANCE COMPANY		42412	34-1374634	8bi	138,206,278			150.000	100.0
74338# 10 4	PROGRESSIVE SPECIALTY INSURANCE COMPANY		32786	34-1172685	8bi	562,585,733			700.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer						700,792,011	0	0	XXX	XXX
Common Stocks - Other Affiliates										
69316* 10 4	PC INVESTMENT COMPANY		N/A	34-1576555	8biii	851,283,098			100.000	100.0
1799999. Total - Common Stocks - Other Affiliates						851,283,098	0	0	XXX	XXX
1899999. Total - Common Stocks						1,552,075,109	0	0	XXX	XXX
1999999. Total - Preferred and Common Stock						1,552,075,109	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
CITIBANK	NEW YORK, NY		0.01	5,843		13,133,968	XXX
JP MORGAN CHASE	CLEVELAND, OH					10,668,436	XXX
PNC BANK	CLEVELAND, OH					(65,326,296)	XXX
WELLS FARGO BANK	TAMPA, FL					170,897	XXX
STATE STREET BANK	KANSAS CITY, MO					85,155	XXX
0199998. Deposits in.....4 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			95,096	XXX
0199999. Total - Open Depositories		XXX	XXX	5,843	0	(41,172,744)	XXX
0399999. Total Cash on Deposit		XXX	XXX	5,843	0	(41,172,744)	XXX
0599999. Total Cash		XXX	XXX	5,843	0	(41,172,744)	XXX

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

1. January	(12,869,608)	4. April	30,131,214	7. July	6,676,787	10. October	921,131
2. February	47,589,259	5. May	9,393,189	8. August	(43,982,406)	11. November	(24,373,645)
3. March	(4,730,637)	6. June	(12,224,366)	9. September	36,303,989	12. December	(41,172,754)

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
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	ENERGY TRANSFER LP		12/31/2021	0.35	01/03/2022	43,999,144		428
	ENERGY TRANSFER LP		12/31/2021	0.35	01/03/2022	99,998,056		972
	ENERGY TRANSFER LP		12/31/2021	0.35	01/03/2022	26,999,475		262
	CA IMPERIAL BK OF COMM		12/31/2021	0.05	01/03/2022	39,999,889		56
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						210,996,564	0	1,718
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						210,996,564	0	1,718
Total Bonds								
7699999. Subtotals - Issuer Obligations						210,996,564	0	1,718
8399999. Subtotals - Bonds						210,996,564	0	1,718
Exempt Money Market Mutual Funds as Identified by the SVO								
608919 71 8	FEDERATED GOVERNMENT OBLIGATION FUND GOFXX	C	12/31/2021	0.030		7,940,799		1,899
857492 88 8	STATE STREET TREASURY MMF TRIXX		12/31/2021	0.005		1,272,530		249
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						9,213,329	0	2,148
9999999. Total - Cash Equivalents						220,209,893	0	3,866

Line Nuber

1A.

1B.

1C.

1D.

1E.

1F.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	39,999,889
1E	0	1F	0	1G	0		
2A	0	2B	0	2C	170,996,675		
3A	0	3B	0	3C	0		
4A	0	4B	0	4C	0		
5A	0	5B	0	5C	0		
6	0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Insur underwriting collateral	121,033	123,590		
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Insur underwriting collateral			131,119	133,890
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			181,550	185,386
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	Insur underwriting collateral			393,358	401,669
33.	New York NY						
34.	North Carolina NC	B	Insur underwriting collateral			373,186	381,070
35.	North Dakota ND						
36.	Ohio OH	B	Insur underwriting collateral/ county mutual/ aetna/ workers compensation	2,652,648	2,708,690	256,765,172	260,582,699
37.	Oklahoma OK	B	Insur underwriting collateral	322,756	329,574		
38.	Oregon OR	B	Insur underwriting collateral	277,368	283,228		
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Insur underwriting collateral			292,497	298,677
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Insur underwriting collateral			221,894	226,582
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	3,373,805	3,445,082	258,358,776	262,209,973

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