



ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

PROGRESSIVE SPECIALTY INSURANCE COMPANY

NAIC Group Code.....	155, 155	NAIC Company Code.....	32786	Employer's ID Number.....	34-1172685
	(Current Period) (Prior Period)				
Organized under the Laws of OH		State of Domicile or Port of Entry OH		Country of Domicile US	
Incorporated/Organized.....	August 4, 1975	Commenced Business.....	May 26, 1976		
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			440-461-5000	
	(Street and Number) (City or Town, State, Country and Zip Code)			(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			440-395-4460	
	(Street and Number) (City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)	
Internet Web Site Address	PROGRESSIVE.COM				
Statutory Statement Contact	MARY BETH ANDREANO			440-395-4460	
	(Name)			(Area Code) (Telephone Number) (Extension)	
	FINANCIAL_REPORTING@PROGRESSIVE.COM			440-603-5500	
	(E-Mail Address)			(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)
CHRISTINA LYNN CREWS	(ASST. SECRETARY)	HEATHER ELIZABETH DAY	(VICE PRESIDENT)
JAMES LEE KUSMER	(ASST. TREASURER)		

DIRECTORS OR TRUSTEES

CHARLES ERNEST CONOVER	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	PATRICK SEAN BRENNAN
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	ASSISTANT SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This

10TH

day of

FEBRUARY, 2022

a. Is this an original filing?

Yes [X] No []

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	400,938,840	26.2	400,938,840		400,938,840	26.3
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	28,402,016	1.9	28,402,016		28,402,016	1.9
1.06 Industrial and Miscellaneous.....	744,754,449	48.7	744,754,449		744,754,449	48.9
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.....	1,174,095,305	76.8	1,174,095,305	0	1,174,095,305	77.2
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	7,000,000	0.5	7,000,000		7,000,000	0.5
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	7,000,000	0.5	7,000,000	0	7,000,000	0.5
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	340,454,851	22.3	340,454,851		340,454,851	22.4
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	340,454,851	22.3	340,454,851	0	340,454,851	22.4
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	13,902	0.0	13,902		13,902	0.0
6.02 Cash Equivalents (Schedule E, Part 2).....	255,947	0.0	255,947		255,947	0.0
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	269,849	0.0	269,849	0	269,849	0.0
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	7,161,208	0.5			0	0.0
10. Receivables for Securities.....	406	0.0	406		406	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.....	1,528,981,619	100.0	1,521,820,411	0	1,521,820,411	100.0

PROGRESSIVE SPECIALTY INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

PROGRESSIVE SPECIALTY INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		7,515,297
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(119,089)	
5.2	Totals, Part 3, Column 9.....		(119,089)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		235,000
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		7,161,208
12.	Deduct total nonadmitted amounts.....		7,161,208
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,218,609,011
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		965,131,801
3.	Accrual of discount.....		1,189,100
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(260,907)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	73,060,794	
4.4	Part 4, Column 11.....	(5,145,821)	67,654,066
5.	Total gain (loss) on disposals, Part 4, Column 19.....		8,123,898
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		736,825,424
7.	Deduct amortization of premium.....		2,332,296
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		1,521,550,156
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,521,550,156

PROGRESSIVE SPECIALTY INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	400,938,840	400,139,105	400,223,300	402,180,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	400,938,840	400,139,105	400,223,300	402,180,000
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.....	28,402,016	28,244,807	28,863,504	26,711,373
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	696,638,551	705,968,750	698,494,682	690,770,668
	9. Canada.....	16,990,260	17,447,740	16,987,250	17,000,000
	10. Other Countries.....	31,125,638	31,075,552	31,456,349	30,630,000
	11. Totals.....	744,754,449	754,492,042	746,938,281	738,400,668
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	1,174,095,305	1,182,875,954	1,176,025,085	1,167,292,041
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	7,000,000	7,369,950	7,000,000	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	7,000,000	7,369,950	7,000,000	.....
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	7,000,000	7,369,950	7,000,000	.....
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	333,696,270	333,696,270	66,753,135	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	6,758,581	6,758,581	3,130,972	.....
	23. Totals.....	340,454,851	340,454,851	69,884,107	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	.....
	25. Total Common Stocks.....	340,454,851	340,454,851	69,884,107	.....
	26. Total Stocks.....	347,454,851	347,824,801	76,884,107	.....
	27. Total Bonds and Stocks.....	1,521,550,156	1,530,700,755	1,252,909,192	.....

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.....	47,418,720	277,437,607	76,082,513			XXX	400,938,840	34.1	360,337,912	36.9	400,938,840	
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.....	47,418,720	277,437,607	76,082,513	0	0	XXX	400,938,840	34.1	360,337,912	36.9	400,938,840	0
2.	All Other Governments												
2.1	NAIC 1.....						XXX	0	0.0		0.0		
2.2	NAIC 2.....						XXX	0	0.0		0.0		
2.3	NAIC 3.....						XXX	0	0.0		0.0		
2.4	NAIC 4.....						XXX	0	0.0		0.0		
2.5	NAIC 5.....						XXX	0	0.0		0.0		
2.6	NAIC 6.....						XXX	0	0.0		0.0		
2.7	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1.....						XXX	0	0.0		0.0		
3.2	NAIC 2.....						XXX	0	0.0		0.0		
3.3	NAIC 3.....						XXX	0	0.0		0.0		
3.4	NAIC 4.....						XXX	0	0.0		0.0		
3.5	NAIC 5.....						XXX	0	0.0		0.0		
3.6	NAIC 6.....						XXX	0	0.0		0.0		
3.7	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	NAIC 1.....						XXX	0	0.0		0.0		
4.2	NAIC 2.....						XXX	0	0.0		0.0		
4.3	NAIC 3.....						XXX	0	0.0		0.0		
4.4	NAIC 4.....						XXX	0	0.0		0.0		
4.5	NAIC 5.....						XXX	0	0.0		0.0		
4.6	NAIC 6.....						XXX	0	0.0		0.0		
4.7	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	NAIC 1.....	872,682	2,481,691	25,047,643			XXX	28,402,016	2.4	52,084,237	5.3	28,402,016	
5.2	NAIC 2.....						XXX	0	0.0		0.0		
5.3	NAIC 3.....						XXX	0	0.0		0.0		
5.4	NAIC 4.....						XXX	0	0.0		0.0		
5.5	NAIC 5.....						XXX	0	0.0		0.0		
5.6	NAIC 6.....						XXX	0	0.0		0.0		
5.7	Totals.....	872,682	2,481,691	25,047,643	0	0	XXX	28,402,016	2.4	52,084,237	5.3	28,402,016	0

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	86,352,715	158,784,234	62,313,609	2,314		XXX.....	307,452,872	26.2	305,598,515	31.3	83,040,346	224,412,526
6.2	NAIC 2.....	36,409,938	239,788,308	88,402,148	9,937,739		XXX.....	374,538,133	31.9	251,631,464	25.8	245,886,647	128,651,486
6.3	NAIC 3.....		11,491,240	25,178,787			XXX.....	36,670,027	3.1	5,831,150	0.6	5,613,300	31,056,727
6.4	NAIC 4.....	2,621,875		18,441,860	4,987,500		XXX.....	26,051,235	2.2	50,695	0.0		26,051,235
6.5	NAIC 5.....	9,296	21,719	10,672	495		XXX.....	42,182	0.0		0.0	42,182	
6.6	NAIC 6.....						XXX.....	0	0.0		0.0		
6.7	Totals.....	125,393,824	410,085,501	194,347,076	14,928,048	0	XXX.....	744,754,449	63.4	563,111,824	57.7	334,582,475	410,171,974
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX.....	0	0.0		0.0		
7.2	NAIC 2.....						XXX.....	0	0.0		0.0		
7.3	NAIC 3.....						XXX.....	0	0.0		0.0		
7.4	NAIC 4.....						XXX.....	0	0.0		0.0		
7.5	NAIC 5.....						XXX.....	0	0.0		0.0		
7.6	NAIC 6.....						XXX.....	0	0.0		0.0		
7.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX.....	0	0.0		0.0		
8.2	NAIC 2.....						XXX.....	0	0.0		0.0		
8.3	NAIC 3.....						XXX.....	0	0.0		0.0		
8.4	NAIC 4.....						XXX.....	0	0.0		0.0		
8.5	NAIC 5.....						XXX.....	0	0.0		0.0		
8.6	NAIC 6.....						XXX.....	0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.2	NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.3	NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.4	NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.5	NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.6	NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.7	Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....						XXX.....	0	0.0		0.0		
10.2	NAIC 2.....						XXX.....	0	0.0		0.0		
10.3	NAIC 3.....						XXX.....	0	0.0		0.0		
10.4	NAIC 4.....						XXX.....	0	0.0		0.0		
10.5	NAIC 5.....						XXX.....	0	0.0		0.0		
10.6	NAIC 6.....						XXX.....	0	0.0		0.0		
10.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 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).....134,644,117	438,703,532	163,443,765	2,314	0	0	736,793,728	62.8	XXX	XXX	512,381,202	224,412,526
11.2 NAIC 2.....	(d).....36,409,938	239,788,308	88,402,148	9,937,739	0	0	374,538,133	31.9	XXX	XXX	245,886,647	128,651,486
11.3 NAIC 3.....	(d).....0	11,491,240	25,178,787	0	0	0	36,670,027	3.1	XXX	XXX	5,613,300	31,056,727
11.4 NAIC 4.....	(d).....2,621,875	0	18,441,860	4,987,500	0	0	26,051,235	2.2	XXX	XXX	0	26,051,235
11.5 NAIC 5.....	(d).....9,296	21,719	10,672	495	0	0	(c).....42,182	0.0	XXX	XXX	42,182	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	173,685,226	690,004,799	295,477,232	14,928,048	0	0	(b).....1,174,095,305	100.0	XXX	XXX	763,923,331	410,171,974
11.8 Line 11.7 as a % of Col. 7.....	14.8	58.8	25.2	1.3	0.0	0.0	100.0	XXX	XXX	XXX	65.1	34.9
12. Total Bonds Prior Year												
12.1 NAIC 1.....	154,056,665	446,226,933	117,477,543	259,523			XXX	XXX	718,020,664	73.6	523,167,953	194,852,711
12.2 NAIC 2.....	4,112,708	166,136,015	81,382,741				XXX	XXX	251,631,464	25.8	204,850,137	46,781,327
12.3 NAIC 3.....			5,831,150				XXX	XXX	5,831,150	0.6		5,831,150
12.4 NAIC 4.....	4,312	17,480	19,476	9,427			XXX	XXX	50,695	0.0	50,695	
12.5 NAIC 5.....							XXX	XXX	(c).....0	0.0		
12.6 NAIC 6.....							XXX	XXX	(c).....0	0.0		
12.7 Totals.....	158,173,685	612,380,428	204,710,910	268,950	0	0	XXX	XXX	(b).....975,533,973	100.0	728,068,785	247,465,188
12.8 Line 12.7 as a % of Col. 9.....	16.2	62.8	21.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	74.6	25.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	77,785,985	333,451,907	101,140,996	2,314			512,381,202	43.6	523,167,953	53.6	512,381,202	XXX
13.2 NAIC 2.....	22,926,427	165,667,148	47,355,333	9,937,739			245,886,647	20.9	204,850,137	21.0	245,886,647	XXX
13.3 NAIC 3.....		5,613,300					5,613,300	0.5	0	0.0	5,613,300	XXX
13.4 NAIC 4.....							0	0.0	50,695	0.0	0	XXX
13.5 NAIC 5.....	9,296	21,719	10,672	495			42,182	0.0	0	0.0	42,182	XXX
13.6 NAIC 6.....							0	0.0	0	0.0	0	XXX
13.7 Totals.....	100,721,708	504,754,074	148,507,001	9,940,548	0	0	763,923,331	65.1	728,068,785	74.6	763,923,331	XXX
13.8 Line 13.7 as a % of Col. 7.....	13.2	66.1	19.4	1.3	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	8.6	43.0	12.6	0.8	0.0	0.0	65.1	XXX	XXX	XXX	65.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	56,858,132	105,251,625	62,302,769				224,412,526	19.1	194,852,711	20.0	XXX	224,412,526
14.2 NAIC 2.....	13,483,511	74,121,160	41,046,815				128,651,486	11.0	46,781,327	4.8	XXX	128,651,486
14.3 NAIC 3.....		5,877,940	25,178,787				31,056,727	2.6	5,831,150	0.6	XXX	31,056,727
14.4 NAIC 4.....	2,621,875		18,441,860	4,987,500			26,051,235	2.2	0	0.0	XXX	26,051,235
14.5 NAIC 5.....							0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....							0	0.0	0	0.0	XXX	0
14.7 Totals.....	72,963,518	185,250,725	146,970,231	4,987,500	0	0	410,171,974	34.9	247,465,188	25.4	XXX	410,171,974
14.8 Line 14.7 as a % of Col. 7.....	17.8	45.2	35.8	1.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	6.2	15.8	12.5	0.4	0.0	0.0	34.9	XXX	XXX	XXX	XXX	34.9

(a) Includes \$.....410,171,974 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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	47,418,720	277,437,607	76,082,513			XXX	400,938,840	34.1	360,337,912	36.9	400,938,840	
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.....	47,418,720	277,437,607	76,082,513	0	0	XXX	400,938,840	34.1	360,337,912	36.9	400,938,840	0
2. All Other Governments												
2.01 Issuer Obligations.....						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....						XXX	0	0.0		0.0		
4.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	814,846	2,313,002	25,047,643			XXX	28,175,491	2.4	51,814,352	5.3	28,175,491	
5.02 Residential Mortgage-Backed Securities.....	57,836	168,689				XXX	226,525	0.0	269,885	0.0	226,525	
5.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.05 Totals.....	872,682	2,481,691	25,047,643	0	0	XXX	28,402,016	2.4	52,084,237	5.3	28,402,016	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	56,051,644	282,232,219	103,449,427	14,925,239		XXX	456,658,529	38.9	360,036,774	36.9	319,435,299	137,223,230
6.02 Residential Mortgage-Backed Securities.....	1,492,522	1,552,942	57,830	2,809		XXX	3,106,103	0.3	5,601,166	0.6	147,727	2,958,376
6.03 Commercial Mortgage-Backed Securities.....	32,244,749	27,867,582	58,447,947			XXX	118,560,278	10.1	76,074,292	7.8		118,560,278
6.04 Other Loan-Backed and Structured Securities.....	35,604,909	98,432,758	32,391,872			XXX	166,429,539	14.2	121,399,592	12.4	14,999,449	151,430,090
6.05 Totals.....	125,393,824	410,085,501	194,347,076	14,928,048	0	XXX	744,754,449	63.4	563,111,824	57.7	334,582,475	410,171,974
7. Hybrid Securities												
7.01 Issuer Obligations.....						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.05 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

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.....	...104,285,210	...561,982,828	...204,579,583	...14,925,239	...0	...XXX...	...885,772,860	...75.4	...XXX...	...XXX...	...748,549,630	...137,223,230
11.02	Residential Mortgage-Backed Securities.....	...1,550,358	...1,721,631	...57,830	...2,809	...0	...XXX...	...3,332,628	...0.3	...XXX...	...XXX...	...374,252	...2,958,376
11.03	Commercial Mortgage-Backed Securities.....	...32,244,749	...27,867,582	...58,447,947	...0	...0	...XXX...	...118,560,278	...10.1	...XXX...	...XXX...	...0	...118,560,278
11.04	Other Loan-Backed and Structured Securities.....	...35,604,909	...98,432,758	...32,391,872	...0	...0	...XXX...	...166,429,539	...14.2	...XXX...	...XXX...	...14,999,449	...151,430,090
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.....	...173,685,226	...690,004,799	...295,477,232	...14,928,048	...0	...0	...1,174,095,305	...100.0	...XXX...	...XXX...	...763,923,331	...410,171,974
11.09	Line 11.08 as a % of Col. 7.....	...14.8	...58.8	...25.2	...1.3	...0.0	...0.0	...100.0	...XXX...	...XXX...	...XXX...	...65.1	...34.9
12.	Total Bonds Prior Year												
12.01	Issuer Obligations.....	...75,794,007	...534,055,584	...162,339,447			...XXX...	...XXX...	...XXX...	...772,189,038	...79.2	...692,579,383	...79,609,655
12.02	Residential Mortgage-Backed Securities.....	...1,672,077	...2,795,895	...1,140,168	...262,911		...XXX...	...XXX...	...XXX...	...5,871,051	...0.6	...495,163	...5,375,888
12.03	Commercial Mortgage-Backed Securities.....	...13,025,917	...33,839,220	...29,209,155			...XXX...	...XXX...	...XXX...	...76,074,292	...7.8		...76,074,292
12.04	Other Loan-Backed and Structured Securities.....	...67,681,684	...41,689,729	...12,022,140	...6,039		...XXX...	...XXX...	...XXX...	...121,399,592	...12.4	...34,994,239	...86,405,353
12.05	SVO Identified Funds.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...0	...0.0		
12.06	Affiliated Bank Loans.....						...XXX...	...XXX...	...XXX...	...0	...0.0		
12.07	Unaffiliated Bank Loans.....						...XXX...	...XXX...	...XXX...	...0	...0.0		
12.08	Totals.....	...158,173,685	...612,380,428	...204,710,910	...268,950	...0	...0	...XXX...	...XXX...	...975,533,973	...100.0	...728,068,785	...247,465,188
12.09	Line 12.08 as a % of Col. 9.....	...16.2	...62.8	...21.0	...0.0	...0.0	...0.0	...XXX...	...XXX...	...100.0	...XXX...	...74.6	...25.4
13.	Total Publicly Traded Bonds												
13.01	Issuer Obligations.....	...88,707,946	...501,418,456	...148,485,489	...9,937,739		...XXX...	...748,549,630	...63.8	...692,579,383	...71.0	...748,549,630	...XXX...
13.02	Residential Mortgage-Backed Securities.....	...116,686	...233,245	...21,512	...2,809		...XXX...	...374,252	...0.0	...495,163	...0.1	...374,252	...XXX...
13.03	Commercial Mortgage-Backed Securities.....						...XXX...	...0	...0.0	...0	...0.0	...0	...XXX...
13.04	Other Loan-Backed and Structured Securities.....	...11,897,076	...3,102,373				...XXX...	...14,999,449	...1.3	...34,994,239	...3.6	...14,999,449	...XXX...
13.05	SVO Identified Funds.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...0	...0.0	...0	...0.0	...0	...XXX...
13.06	Affiliated Bank Loans.....						...XXX...	...0	...0.0	...0	...0.0	...0	...XXX...
13.07	Unaffiliated Bank Loans.....						...XXX...	...0	...0.0	...0	...0.0	...0	...XXX...
13.08	Totals.....	...100,721,708	...504,754,074	...148,507,001	...9,940,548	...0	...0	...763,923,331	...65.1	...728,068,785	...74.6	...763,923,331	...XXX...
13.09	Line 13.08 as a % of Col. 7.....	...13.2	...66.1	...19.4	...1.3	...0.0	...0.0	...100.0	...XXX...	...XXX...	...XXX...	...100.0	...XXX...
13.10	Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	...8.6	...43.0	...12.6	...0.8	...0.0	...0.0	...65.1	...XXX...	...XXX...	...XXX...	...65.1	...XXX...
14.	Total Privately Placed Bonds												
14.01	Issuer Obligations.....	...15,577,264	...60,564,372	...56,094,094	...4,987,500		...XXX...	...137,223,230	...11.7	...79,609,655	...8.2	...XXX...	...137,223,230
14.02	Residential Mortgage-Backed Securities.....	...1,433,672	...1,488,386	...36,318			...XXX...	...2,958,376	...0.3	...5,375,888	...0.6	...XXX...	...2,958,376
14.03	Commercial Mortgage-Backed Securities.....	...32,244,749	...27,867,582	...58,447,947			...XXX...	...118,560,278	...10.1	...76,074,292	...7.8	...XXX...	...118,560,278
14.04	Other Loan-Backed and Structured Securities.....	...23,707,833	...95,330,385	...32,391,872			...XXX...	...151,430,090	...12.9	...86,405,353	...8.9	...XXX...	...151,430,090
14.05	SVO Identified Funds.....	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...XXX...	...0	...0.0	...0	...0.0	...XXX...	...0
14.06	Affiliated Bank Loans.....						...XXX...	...0	...0.0	...0	...0.0	...XXX...	...0
14.07	Unaffiliated Bank Loans.....						...XXX...	...0	...0.0	...0	...0.0	...XXX...	...0
14.08	Totals.....	...72,963,518	...185,250,725	...146,970,231	...4,987,500	...0	...0	...410,171,974	...34.9	...247,465,188	...25.4	...XXX...	...410,171,974
14.09	Line 14.08 as a % of Col. 7.....	...17.8	...45.2	...35.8	...1.2	...0.0	...0.0	...100.0	...XXX...	...XXX...	...XXX...	...XXX...	...100.0
14.10	Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	...6.2	...15.8	...12.5	...0.4	...0.0	...0.0	...34.9	...XXX...	...XXX...	...XXX...	...XXX...	...34.9

Sch. DA - Verification
NONE

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

\$15

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	28,826,681	28,399,379	427,302	
2. Cost of cash equivalents acquired.....	7,591,349	699,991	6,891,358	
3. Accrual of discount.....	630	630		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	36,162,713	29,100,000	7,062,713	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	255,947	0	255,947	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	255,947	0	255,947	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
000000 00 0	TRUSSVILLE/CAHABA, AL LLC.....		TRUSSVILLE.....	AL.....	CHALKVILLE VENTURES, LLC.....		10/20/2006	1	7,160,600	7,161,208	7,161,208	(119,089)	.....	.....	.....	.....	.....599,800	.....	....100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....									7,160,600	7,161,208	7,161,208	(119,089)	0	0	0	0	599,800	0	XXX
4999999. Subtotal - Affiliated.....									7,160,600	7,161,208	7,161,208	(119,089)	0	0	0	0	599,800	0	XXX
5099999. Totals.....									7,160,600	7,161,208	7,161,208	(119,089)	0	0	0	0	599,800	0	XXX

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

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
000000 00 0	TRUSSVILLE/CAHABA, AL LLC.....	TRUSSVILLE.....	AL..	CHALKVILLE VENTURES, LLC.....	10/20/2006.	08/31/2021.	94,000	.....	.....	.....	.....	.....0	.....	.....94,000	94,000	.....	.....	.....0	.....
000000 00 0	TRUSSVILLE/CAHABA, AL LLC.....	TRUSSVILLE.....	AL..	CHALKVILLE VENTURES, LLC.....	10/20/2006.	09/30/2021.	141,000	.....	.....	.....	.....	.....0	.....	.....141,000	141,000	.....	.....	.....0	.....
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....							235,000	0	0	0	0	0	0	235,000	235,000	0	0	0	0
4999999. Subtotal - Affiliated.....							235,000	0	0	0	0	0	0	235,000	235,000	0	0	0	0
5099999. Totals.....							235,000	0	0	0	0	0	0	235,000	235,000	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
				F o r e i g n	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol																		
CUSIP Identification	Description			Code	Bond CHAR		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	2S	8	US TREASURY NOTE				1.A	9,563,672	100.902	10,090,200	10,000,000	9,926,992		107,928			1.625	2.747	FA	55,214	162,500	07/10/2018.	08/31/2022.	
912828	2W	9	US TREASURY NOTE				1.A	4,968,359	101.152	5,057,600	5,000,000	4,994,946		6,593			1.875	2.011	MS	23,953	93,750	11/02/2017.	09/30/2022.	
912828	4L	1	US TREASURY NOTE				1.A	900,070	102.922	926,298	900,000	900,006		(19)			2.750	2.748	AO	4,239	24,750	06/26/2018.	04/30/2023.	
912828	4X	5	US TREASURY NOTE				1.A	9,989,844	103.430	10,343,000	10,000,000	9,996,265		2,049			2.750	2.772	FA	93,439	275,000	09/05/2018.	08/31/2023.	
912828	6F	2	US TREASURY NOTE				1.A	7,721,281	105.262	8,105,174	7,700,000	7,713,100		(2,999)			2.500	2.456	FA	65,407	192,500	03/26/2019.	02/28/2026.	
912828	6X	3	US TREASURY NOTE				1.A	5,035,547	103.867	5,193,350	5,000,000	5,023,046		(4,954)			2.125	2.015	MN	9,341	106,250	06/10/2019.	05/31/2026.	
912828	6Z	8	US TREASURY NOTE				1.A	34,766,500	102.180	35,660,820	34,900,000	34,831,289		26,640			1.750	1.831	JD	1,687	610,750	07/22/2019.	06/30/2024.	
912828	TY	6	US TREASURY NOTE				1.A	10,006,250	101.070	10,107,000	10,000,000	10,001,805		(2,114)			1.625	1.603	MN	21,098	162,500	11/25/2019.	11/15/2022.	
912828	VB	3	US TREASURY NOTE				1.A	12,148,438	101.648	12,706,000	12,500,000	12,383,493		82,525			1.750	2.445	MN	28,401	218,750	01/31/2019.	05/15/2023.	
912828	VS	6	US TREASURY NOTE	SD			1.A	4,079,805	102.992	3,913,696	3,800,000	3,866,583		(40,315)			2.500	1.403	FA	35,883	95,000	07/15/2016.	08/15/2023.	
912828	W7	1	US TREASURY NOTE				1.A	14,824,805	102.922	15,438,300	15,000,000	14,917,629		35,215			2.125	2.377	MS	81,439	318,750	04/22/2019.	03/31/2024.	
912828	XT	2	US TREASURY NOTE				1.A	283,270	102.746	287,689	280,000	281,634		(658)			2.000	1.752	MN	492	5,600	06/24/2019.	05/31/2024.	
912828	ZR	4	US TREASURY NOTE				1.A	7,491,797	99.984	7,498,800	7,500,000	7,498,252		4,234			0.125	0.182	MN	824	9,375	06/22/2020.	05/31/2022.	
912828	ZT	0	US TREASURY NOTE				1.A	14,945,508	97.273	14,590,950	15,000,000	14,962,511		10,907			0.250	0.324	MN	3,297	37,500	06/16/2020.	05/31/2025.	
91282C	AK	7	US TREASURY NOTE				1.A	3,997,031	99.086	3,963,440	4,000,000	3,998,292		1,001			0.125	0.150	MS	1,492	5,000	09/28/2020.	09/15/2023.	
91282C	BC	4	US TREASURY NOTE				1.A	19,941,016	96.930	19,386,000	20,000,000	19,952,336		11,321			0.375	0.435	JD	207	75,000	01/20/2021.	12/31/2025.	
91282C	BD	2	US TREASURY NOTE				1.A	14,993,555	99.691	14,953,650	15,000,000	14,996,725		3,171			0.125	0.147	JD	52	18,750	01/12/2021.	12/31/2022.	
91282C	BJ	9	US TREASURY NOTE				1.A	19,807,813	96.297	19,259,400	20,000,000	19,831,244		23,432			0.750	0.893	JJ	62,772	75,000	02/16/2021.	01/31/2028.	
91282C	BL	4	US TREASURY NOTE				1.A	19,651,563	97.051	19,410,200	20,000,000	19,679,768		28,205			1.125	1.312	FA	84,986	112,500	02/22/2021.	02/15/2031.	
91282C	BQ	3	US TREASURY NOTE				1.A	17,693,125	97.160	17,488,800	18,000,000	17,741,663		48,538			0.500	0.852	FA	30,580	45,000	03/19/2021.	02/28/2026.	
91282C	BZ	3	US TREASURY NOTE				1.A	10,023,047	99.090	9,909,000	10,000,000	10,020,974		(2,073)			1.250	1.215	AO	21,409	62,500	05/10/2021.	04/30/2028.	
91282C	CB	5	US TREASURY NOTE				1.A	10,119,922	101.266	10,126,600	10,000,000	10,113,995		(5,927)			1.625	1.494	MN	21,098	81,250	06/22/2021.	05/15/2031.	
91282C	CC	3	US TREASURY NOTE				1.A	19,955,469	98.637	19,727,400	20,000,000	19,964,407		8,939			0.250	0.325	MN	6,492	25,000	06/07/2021.	05/15/2024.	
91282C	CF	6	US TREASURY NOTE				1.A	10,969,883	97.945	10,773,950	11,000,000	10,973,224		3,341			0.750	0.806	MN	7,253	41,250	06/28/2021.	05/31/2026.	
91282C	CG	4	US TREASURY NOTE				1.A	14,938,398	98.527	14,779,050	15,000,000	14,948,725		10,326			0.250	0.390	JD	1,751	18,750	07/07/2021.	06/15/2024.	
91282C	CL	3	US TREASURY NOTE				1.A	20,016,016	98.766	19,753,200	20,000,000	20,013,809		(2,207)			0.375	0.348	JJ	34,647		08/03/2021.	07/15/2024.	
91282C	CN	9	US TREASURY NOTE				1.A	7,489,160	99.215	7,441,125	7,500,000	7,491,222		2,062			0.125	0.199	JJ	3,923		08/16/2021.	07/31/2023.	
91282C	CP	4	US TREASURY NOTE				1.A	9,903,906	97.238	9,723,800	10,000,000	9,911,179		7,273			0.625	0.823	JJ	26,155		08/12/2021.	07/31/2026.	
91282C	CT	6	US TREASURY NOTE				1.A	12,983,242	98.680	12,828,400	13,000,000	12,985,298		2,056			0.375	0.418	FA	18,281		08/17/2021.	08/15/2024.	
91282C	CX	7	US TREASURY NOTE				1.A	14,970,117	98.586	14,787,900	15,000,000	14,973,005		2,888			0.375	0.442	MS	16,782		09/20/2021.	09/15/2024.	
91282C	CY	5	US TREASURY NOTE				1.A	4,991,602	98.824	4,941,200	5,000,000	4,991,858		256			1.250	1.275	MS	15,968		10/04/2021.	09/30/2028.	
91282C	DJ	7	US TREASURY NOTE				1.A	9,933,984	98.734	9,873,400	10,000,000	9,934,374		390			1.375	1.447	MN	17,852		12/07/2021.	11/15/2031.	
91282C	DK	4	US TREASURY NOTE				1.A	19,608,992	99.938	19,587,848	19,600,000	19,608,891		(102)			1.250	1.240	MN	21,538		12/27/2021.	11/30/2026.	
91282C	DL	2	US TREASURY NOTE				1.A	1,510,313	100.391	1,505,865	1,500,000	1,510,300		(12)			1.500	1.395	MN	1,978		12/28/2021.	11/30/2028.	
0199999.	U.S. Government - Issuer Obligations								400,223,300	XXX	400,139,105	402,180,000	400,938,840	0	367,910	0	0	XXX	XXX	XXX	819,930	2,872,975	XXX	XXX
0599999.	Total - U.S. Government								400,223,300	XXX	400,139,105	402,180,000	400,938,840	0	367,910	0	0	XXX	XXX	XXX	819,930	2,872,975	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 INTERNATIONAL.....		..		1.F FE.....		10,551,231	...100.584
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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code		F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-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
649883	2W	4				2	1.B FE.....	3,246,782	106.514	3,200,746	3,005,000	3,127,848		(20,073)			4.000	2.087	AO.....	30,050	120,200	10/11/2017.	10/01/2037.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							28,626,333	XXX	28,002,169	26,485,000	28,175,491	0	(241,340)	0	0	XXX	XXX	XXX	353,450	783,092	XXX	XXX

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

313921	6F	0				4	1.A	163,640	107.274	167,783	156,406	156,842		906			7.000	5.449	MON...	912	8,813	10/24/2001.	09/01/2041.
31392C	MS	0				4	1.B	73,531	106.987	74,855	69,967	69,683		(23)			5.199	5.599	MON...	303	3,721	03/07/2002.	02/25/2042.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							237,171	XXX	242,638	226,373	226,525	0	883	0	0	XXX	XXX	XXX	1,215	12,534	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							28,863,504	XXX	28,244,807	26,711,373	28,402,016	0	(240,457)	0	0	XXX	XXX	XXX	354,665	795,626	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

031921	AB	5				2	4.C FE.....	2,958,750	101.000	3,030,000	3,000,000	2,959,227		477			4.875	5.095	JD.....	406	65,813	11/29/2021.	06/30/2029.
032654	AS	4				2	1.G FE.....	4,974,800	105.011	5,250,550	5,000,000	4,982,975		869			2.950	3.060	AO.....	36,875	147,500	04/06/2020.	04/01/2025.
03522A	AG	5				2	2.A FE.....	14,453,606	107.365	14,671,427	13,665,000	14,337,096		(152,456)			3.650	2.256	FA.....	207,822	361,898	02/10/2021.	02/01/2026.
053332	AZ	5				2	2.B FE.....	9,993,300	111.884	11,188,400	10,000,000	9,993,951		556			4.000	4.008	AO.....	84,444	400,000	03/26/2020.	04/15/2030.
05369A	AH	4				2	2.C FE.....	5,845,168	109.409	6,367,604	5,820,000	5,840,841		(7,760)			5.500	5.348	JD.....	14,227	320,100	12/11/2020.	12/15/2024.
05531F	BF	9				2	1.F FE.....	4,274,200	105.107	4,204,280	4,000,000	4,138,137		(72,851)			3.750	1.840	JD.....	10,417	150,000	02/11/2020.	12/06/2023.
071813	CF	4					2.B FE.....	9,962,150	99.860	9,986,000	10,000,000	9,963,084		934			1.322	1.452	MN.....	11,017		12/01/2021.	11/29/2024.
084659	AT	8				2	1.G FE.....	5,031,800	108.192	4,922,736	4,550,000	4,987,460		(44,341)			4.050	0.995	AO.....	38,903	92,138	08/31/2021.	04/15/2025.
097023	DD	4				2	2.C FE.....	5,000,000	100.010	5,000,500	5,000,000	5,000,000					1.167	1.167	FA.....	23,826	29,175	02/02/2021.	02/04/2023.
099724	AJ	5				2	2.A FE.....	6,602,884	105.347	6,426,167	6,100,000	6,456,340		(117,388)			3.375	1.352	MS.....	60,619	205,875	09/29/2020.	03/15/2025.
10112R	AZ	7				2	2.A FE.....	7,686,907	104.701	8,500,674	8,119,000	7,889,993		69,224			3.200	4.198	JJ.....	119,800	259,808	12/06/2018.	01/15/2025.
12513G	BG	3				2	2.C FE.....	10,000,000	102.461	10,246,100	10,000,000	10,000,000					2.670	2.670	JD.....	22,250		11/23/2021.	12/01/2026.
126650	DJ	6				2	2.B FE.....	4,988,850	109.635	5,481,750	5,000,000	4,990,300		963			3.750	3.777	AO.....	46,875	187,500	03/26/2020.	04/01/2030.
14448C	AN	4				2	2.C FE.....	7,217,210	102.398	7,167,860	7,000,000	7,137,984		(43,991)			2.242	1.575	FA.....	59,288	156,940	03/05/2020.	02/15/2025.
19260Q	AD	9				2	3.A FE.....	3,661,988	92.000	3,445,400	3,745,000	3,445,400		(218,319)			3.625	3.894	AO.....	39,218		09/22/2021.	10/01/2031.
19565C	AA	8				2	1.G FE.....	3,997,960	105.319	4,212,760	4,000,000	3,998,156		179			3.250	3.256	MN.....	16,611	130,000	05/06/2020.	05/15/2030.
21036P	AX	6				2	2.C FE.....	3,316,734	102.145	3,472,930	3,400,000	3,378,360		18,450			3.200	3.782	FA.....	41,102	108,800	06/28/2018.	02/15/2023.
22822V	AB	7				2	2.C FE.....	9,895,636	109.444	10,532,891	9,624,000	9,890,974		(3,399)			4.450	3.654	FA.....	161,790	304,914	12/13/2021.	02/15/2026.
269246	BP	8				2	2.A FE.....	7,565,570	101.407	7,909,746	7,800,000	7,758,170		62,317			2.950	3.792	FA.....	81,174	230,100	11/27/2018.	08/24/2022.
29379V	AZ	6				2	2.A FE.....	8,459,905	102.325	8,441,813	8,250,000	8,453,462		(6,443)			3.350	0.755	MS.....	81,377		12/17/2021.	03/15/2023.
294429	AN	5				2	2.B FE.....	7,422,600	103.925	7,794,375	7,500,000	7,475,968		15,612			3.950	4.178	JD.....	13,167	296,250	05/23/2018.	06/15/2023.
303250	AF	1				2	3.B FE.....	9,975,000	102.793	10,279,300	10,000,000	9,974,991		(9)			4.000	4.044	JD.....	17,778		12/14/2021.	06/15/2028.
31620M	BQ	8					2.B FE.....	7,496,575	98.440	7,383,000	7,500,000	7,496,785		1,210			0.600	0.620	MS.....	15,000	22,375	02/23/2021.	03/01/2024.
33616C	HQ	6				2	1.G FE.....	6,290,876	101.069	6,342,080	6,275,000	6,280,954		(5,286)			1.912	1.825	FA.....	46,325	119,978	02/11/2020.	02/12/2024.
35802X	AF	0					2.C FE.....	7,796,250	100.355	7,024,850	7,000,000	7,014,815		(185,079)			5.875	3.163	JJ.....	172,497	411,250	07/12/2017.	01/31/2022.
361841	AR	0				2	2.C FE.....	9,937,600	100.539	10,053,900	10,000,000	9,937,739		139			3.250	3.323	JJ.....	16,250		12/07/2021.	01/15/2032.
37331N	AL	5				2	1.G FE.....	7,492,725	101.234	7,592,550	7,500,000	7,494,271		989			2.100	2.115	AO.....	26,688	157,500	04/27/2020.	04/30/2027.
38141G	WJ	9				2	1.F FE.....	5,072,000	100.833	5,041,650	5,000,000	5,049,307		(22,693)			2.908	0.596	JD.....	10,501	72,700	10/18/2021.	06/05/2023.
44962L	AC	1				2	3.A FE.....	5,744,604	108.067	6,592,087	6,100,000	5,877,940		46,791			4.000	4.977	MS.....	81,333	244,000	01/18/2019.	03/01/2026.
459200	JX	0					1.G FE.....	12,493,250	100.916	12,614,500	12,500,000	12,498,644		2,051			2.850	2.869	MN.....	47,500	356,250	05/08/2019.	05/13/2022.
485170	AV	6				2	2.B FE.....	5,911,204	102.295	6,342,290	6,200,000	6,140,378		41,473			3.000	3.723	MN.....	23,767	186,000	12/09/2015.	05/15/2023.
49271V	AH	3				2	2.B FE.....	8,328,515	108.797	8,226,141	7,561,000	8,290,081		(38,434)			4.417	1.359	MN.....	33,397	166,985	10/29/2021.	05/25/2025.

E10.1

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	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	8	9	12			13	14			15	16	17	18	19	20	21	22					
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
55336V	AG	5	MPLX LP.....	.....	..	.....2	2.B FE.....	8,507,805	...108.540	8,808,021	8,115,000	8,290,211	.....	.....(60,988)	.....	.....	.....4.875	4.014	JD.....	32,967	395,606	04/02/2018.	12/01/2024.			
55336V	AQ	3	MPLX LP.....	.....	..	.....2	2.B FE.....	2,472,125	...102.542	2,563,550	2,500,000	2,492,750	.....	.....5,708	.....	.....	.....3.375	3.620	MS.....	24,844	84,375	03/15/2018.	03/15/2023.			
571748	BF	8	MARSH & MCLENNAN COS INC.....	.....	..	.....2	1.G FE.....	10,011,300	...105.763	10,576,300	10,000,000	10,005,013	.....	.....(2,328)	.....	.....	.....3.875	3.849	MS.....	114,097	387,500	01/08/2019.	03/15/2024.			
573284	AV	8	MARTIN MARIETTA MATERIALS.....	.....	..	.....2	2.B FE.....	4,943,200	...100.885	5,044,250	5,000,000	4,952,219	.....	.....5,143	.....	.....	.....2.500	2.630	MS.....	36,806	125,000	03/05/2020.	03/15/2030.			
574599	BS	4	MASCO CORP.....	.....	..	.....2	2.B FE.....	4,819,150	...96.792	4,839,600	5,000,000	4,821,436	.....	.....2,286	.....	.....	.....1.500	2.125	FA.....	28,333	.....	11/29/2021.	02/15/2028.			
608190	AL	8	MOHAWK INDUSTRIES INC.....	.....	..	.....2	2.A FE.....	4,994,150	...107.175	5,358,750	5,000,000	4,994,814	.....	.....506	.....	.....	.....3.625	3.639	MN.....	23,160	181,250	05/07/2020.	05/15/2030.			
609207	AU	9	MONDELEZ INTERNTL INC.....	.....	..	.....2	2.B FE.....	4,973,200	...100.093	5,004,650	5,000,000	4,981,819	.....	.....5,244	.....	.....	.....1.500	1.612	MN.....	11,875	75,000	04/30/2020.	05/04/2025.			
615369	AS	4	MOODY'S CORP.....	.....	..	.....2	2.A FE.....	4,994,350	...106.828	5,341,400	5,000,000	4,996,012	.....	.....1,078	.....	.....	.....3.750	3.775	MS.....	50,521	187,500	03/20/2020.	03/24/2025.			
631103	AF	5	NASDAQ INC.....	.....	..	.....2	2.B FE.....	3,520,685	...106.224	3,717,840	3,500,000	3,509,191	.....	.....(3,939)	.....	.....	.....4.250	4.123	JD.....	12,396	148,750	12/18/2018.	06/01/2024.			
64110L	AU	0	NETFLIX INC.....	.....	..	.....3	3.A FE.....	11,775,000	...118.750	11,875,000	10,000,000	11,758,396	.....	.....(16,604)	.....	.....	.....5.375	2.864	JD.....	23,889	268,750	11/29/2021.	11/15/2029.			
65339K	BY	5	NEXTERA ENERGY CAPITAL.....	.....	..	.....2	2.A FE.....	9,993,100	...100.593	10,059,300	10,000,000	9,993,124	.....	.....24	.....	.....	.....1.875	1.889	JJ.....	9,375	.....	12/08/2021.	01/15/2027.			
666807	BS	0	NORTHROP GRUMMAN CORP.....	.....	..	.....2	2.A FE.....	7,628,988	...115.379	8,653,425	7,500,000	7,609,488	.....	.....(11,178)	.....	.....	.....4.400	4.185	MN.....	55,000	330,000	03/20/2020.	05/01/2030.			
70450Y	AC	7	PAYPAL HOLDINGS INC.....	.....	..	.....2	1.G FE.....	9,993,900	...103.496	10,349,600	10,000,000	9,996,395	.....	.....1,190	.....	.....	.....2.400	2.413	AO.....	60,000	240,000	09/19/2019.	10/01/2024.			
718549	AD	0	PHILLIPS 66 PARTNERS LP.....	.....	..	.....2	2.C FE.....	9,311,648	...106.391	9,200,694	8,648,000	9,130,749	.....	.....(100,866)	.....	.....	.....3.550	2.239	AO.....	76,751	307,004	03/06/2020.	10/01/2026.			
737415	AL	3	MID-AMERICA APARTMENTS.....	.....	..	.....2	2.A FE.....	1,694,500	...101.603	1,695,754	1,669,000	1,674,616	.....	.....(9,381)	.....	.....	.....3.375	2.797	JD.....	4,694	87,270	09/04/2019.	12/01/2022.			
741503	BB	1	BOOKING HOLDINGS INC.....	.....	..	.....2	1.G FE.....	9,985,400	...102.146	10,214,600	10,000,000	9,996,466	.....	.....2,658	.....	.....	.....2.750	2.778	MS.....	80,972	275,000	08/10/2017.	03/15/2023.			
75513E	CG	4	RAYTHEON TECHNOLOGIES CORP.....	.....	..	.....2	2.A FE.....	8,206,425	...104.070	7,805,250	7,500,000	7,902,116	.....	.....(195,579)	.....	.....	.....3.200	0.552	MS.....	70,667	240,000	06/08/2020.	03/15/2024.			
776696	AE	6	ROPER INDUSTRIES INC.....	.....	..	.....2	2.B FE.....	5,160,200	...101.477	5,073,850	5,000,000	5,040,182	.....	.....(63,602)	.....	.....	.....3.125	1.821	MN.....	19,965	156,250	02/04/2020.	11/15/2022.			
776743	AD	8	ROPER TECHNOLOGIES INC.....	.....	..	.....2	2.B FE.....	1,413,743	...109.545	1,436,135	1,311,000	1,388,631	.....	.....(15,373)	.....	.....	.....3.800	2.460	JD.....	2,214	49,818	05/06/2020.	12/15/2026.			
785592	AM	8	SABINE PASS LIQUEFACTION.....	.....	..	.....2	2.C FE.....	2,848,575	...111.022	2,775,550	2,500,000	2,815,000	.....	.....(33,575)	.....	.....	.....5.625	1.215	MS.....	46,875	.....	09/02/2021.	03/01/2025.			
785592	AV	8	SABINE PASS LIQUEFACTION.....	.....	..	.....2	2.C FE.....	2,488,539	...114.730	2,485,052	2,166,000	2,484,738	.....	.....(3,801)	.....	.....	.....5.875	2.024	JD.....	353	63,626	12/09/2021.	06/30/2026.			
810186	AV	8	SCOTTS COMPANY.....	.....	..	.....2	4.A FE.....	6,509,375	...99.750	6,483,750	6,500,000	6,483,750	.....	.....(25,182)	.....	.....	.....4.375	4.353	FA.....	109,010	.....	08/10/2021.	02/01/2032.			
85207U	AH	8	SPRINT CORP.....	.....	..	.....3	3.A FE.....	5,658,750	...112.266	5,613,300	5,000,000	5,613,300	.....	.....(15,881)	.....	.....	.....7.125	1.858	JD.....	15,833	178,125	11/17/2021.	06/15/2024.			
85208N	AE	0	SPRINT SPECTRUM / SPEC I.....	.....	..	.....2	2.A FE.....	3,933,300	...110.245	3,858,575	3,500,000	3,924,082	.....	.....(9,218)	.....	.....	.....5.152	1.770	MJSD.....	5,510	45,080	11/29/2021.	03/20/2028.			
853496	AG	2	STANDARD INDUSTRIES INC.....	.....	..	.....2	4.A FE.....	7,950,000	...102.051	8,164,080	8,000,000	7,950,239	.....	.....239	.....	.....	.....4.375	4.463	JJ.....	161,389	.....	12/08/2021.	07/15/2030.			
883556	CS	9	THERMO FISHER SCIENTIFIC INC.....	.....	..	.....2	2.A FE.....	10,000,000	...99.889	9,988,900	10,000,000	10,000,000	.....	.....	.....	.....	.....1.215	1.215	AO.....	23,288	.....	10/19/2021.	10/18/2024.			
918204	BA	5	VF CORPORATION.....	.....	..	.....2	2.A FE.....	4,991,350	...102.869	5,143,450	5,000,000	4,994,070	.....	.....1,675	.....	.....	.....2.400	2.437	AO.....	22,667	120,000	04/21/2020.	04/23/2025.			
928881	AA	9	VONTIER CORP.....	.....	..	.....2	2.C FE.....	2,951,130	...98.410	2,952,300	3,000,000	2,952,022	.....	.....892	.....	.....	.....1.800	2.196	AO.....	13,500	.....	11/29/2021.	04/01/2026.			
983133	AA	7	WYNN RESORTS FINANCE LLC.....	.....	..	.....2	4.B FE.....	6,037,500	...101.500	6,090,000	6,000,000	6,036,144	.....	.....(1,356)	.....	.....	.....5.125	5.027	AO.....	76,875	.....	10/06/2021.	10/01/2029.			
983133	AB	5	WYNN RESORTS FINANCE LLC.....	.....	..	.....2	4.B FE.....	2,648,000	...104.875	2,621,875	2,500,000	2,621,875	.....	.....(413)	.....	.....	.....7.750	3.972	AO.....	40,903	96,875	09/15/2021.	04/15/2025.			
286181	AD	4	ELEMENT FLEET MANAGEMENT.....	.....	A	2	2.A FE.....	6,998,950	...106.282	7,439,740	7,000,000	6,999,223	.....	.....179	.....	.....	.....3.850	3.853	JD.....	11,978	269,500	05/28/2020.	06/15/2025.			
286181	AF	9	ELEMENT FLEET MANAGEMENT.....	.....	A	2	2.A FE.....	9,988,300	...100.080	10,008,000	10,000,000	9,991,037	.....	.....2,737	.....	.....	.....1.600	1.640	AO.....	37,778	80,000	03/31/2021.	04/06/2024.			
478375	AG	3	JOHNSON CONTROLS INTL PL.....	.....	D	2	2.B FE.....	9,197,317	...105.291	9,191,904	8,730,000	9,187,901	.....	.....(9,416)	.....	.....	.....3.625	1.257	JJ.....	157,352	.....	12/10/2021.	07/02/2024.			
714264	AH	1	PERNOD-RICARD SA.....	.....	D	2	2.A FE.....	6,262,872	...101.952	6,015,168	5,900,000	5,940,574	.....	.....(73,764)	.....	.....	.....4.250	2.952	JJ.....	115,624	250,750	07/10/2017.	07/15/2022.			
82620K	AX	1	SIEMENS FINANCIERINGSMAT.....	.....	D	.....	1.E FE.....	15,996,160	...99.178	15,868,480	16,000,000	15,997,163	.....	.....1,003	.....	.....	.....0.650	0.658	MS.....	31,778	52,000	03/02/2021.	03/11/2024.			
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									458,706,516	XXX	468,064,404	449,748,000	456,658,529		(259,795)		(1,068,294)		XXX	XXX	XXX	3,271,483	9,878,878	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																										
22540V	G6	3	CSFB 2002-9 1A1.....		..	4	5.B FM.....		40,239	...106.285	42,182	39,687	42,182		(1,112)		2,941	7.000	10.241	MON...	232	2,778	04/02/2002.	03/25/2040.		
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.		

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46647H	AB	0	JPMMT 2016-5 AM.....	.....	..	.....	..	4	1.A	2,953,062	98.306	2,916,709	2,966,969	2,958,375	.....	11,330	.....	.....	2.343	2.794	MON...	5,792	73,690	05/22/2019.	12/25/2046.	
929227	4D	5	WAMU 2003-AR6 A1.....	.....	..	.....	..	4	1.D FM.....	29,481	99.210	28,816	29,045	31,727	.....	27	.....	.....	2.561	1.432	MON...	62	800	04/30/2003.	06/25/2033.	
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....									3,093,750	XXX	3,062,038	3,108,785	3,106,103		(1,112)		13,777	0	XXX	XXX	XXX	6,243	79,282	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																										
056057	AL	6	BX TRUST 2018-BIOA D.....	.....	..	.....	..	4	1.A	12,524,091	99.607	12,598,747	12,648,456	12,647,059	.....	39,336	.....	.....	1.431	1.492	MON...	8,548	182,739	08/19/2020.	03/15/2037.	
05606F	AL	7	BX TRUST 2019-OC11 D.....	.....	..	.....	..	4	1.A	7,987,134	102.400	7,576,576	7,399,000	7,932,204	.....	(54,930)	.....	.....	4.075	2.988	MON...	25,129	264,406	02/11/2021.	12/09/2041.	
12433Y	AJ	6	BX TRUST 2020-VKNG C.....	.....	..	.....	..	4	1.A	8,224,279	99.888	8,215,068	8,224,279	8,223,757	.....	(458)	.....	.....	1.510	1.512	MON...	5,863	125,389	09/17/2020.	10/15/2037.	
12625C	AC	7	COMM 2013-WWP A2.....	.....	..	.....	..	4	1.A	12,141,755	102.502	12,002,984	11,710,000	11,896,700	.....	(163,079)	.....	.....	3.424	2.001	MON...	33,416	400,997	09/30/2020.	03/10/2031.	
36192H	AA	2	GSMS 2012-ALOH A.....	.....	..	.....	..	4	1.D FM.....	4,794,025	99.962	4,773,186	4,775,000	4,772,781	.....	(7,202)	.....	.....	3.551	3.420	MON...	14,130	169,560	12/10/2018.	04/10/2034.	
50085P	AJ	6	KREST 2021-CHIP D.....	.....	..	.....	..	4	2.C FE.....	21,143,291	94.554	20,674,232	21,865,000	21,165,794	.....	22,503	.....	.....	2.927	3.379	MON...	53,331	216,880	08/09/2021.	11/05/2044.	
53218C	AC	4	LIFE 2021-BMR B.....	.....	..	.....	..	4	1.A	8,000,000	98.921	7,913,680	8,000,000	8,000,596	.....	596	.....	.....	0.990	0.985	MON...	3,740	56,272	03/18/2021.	03/15/2036.	
563136	AJ	9	OMW 2020-1MW D.....	.....	..	.....	..	4	1.D	29,160,909	96.185	29,095,963	30,250,000	29,349,949	.....	140,793	.....	.....	2.335	2.944	MON...	58,861	716,141	08/31/2020.	09/10/2040.	
590027	AJ	7	MHP 2020-HILL C.....	.....	..	.....	..	4	1.G FE.....	6,600,588	99.964	6,598,860	6,601,237	6,601,152	.....	353	.....	.....	1.810	1.821	MON...	5,642	120,738	10/29/2020.	08/15/2037.	
85236W	CL	8	SREIT 2021-MFP2 D.....	.....	..	.....	..	4	1.A	7,969,578	99.497	7,959,760	8,000,000	7,970,286	.....	709	.....	.....	1.670	1.885	MON...	5,939	.....	11/24/2021.	11/15/2036.	
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....									118,545,650	XXX	117,409,056	119,472,972	118,560,278		0		(21,379)	0	XXX	XXX	XXX	214,599	2,253,122	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																										
12510H	AK	6	CAUTO 2021-1A A1.....	.....	..	.....	..	4	1.A FE.....	9,730,344	97.201	9,462,157	9,734,629	9,731,003	.....	658	.....	.....	1.440	1.472	MON...	6,230	46,337	07/27/2021.	08/15/2051.	
165183	CN	2	CFII 2020-1A D.....	.....	..	.....	..	4	2.B FE.....	2,499,554	101.921	2,548,025	2,500,000	2,499,315	.....	246	.....	.....	2.830	2.858	MON...	3,144	70,750	07/14/2020.	08/16/2032.	
165183	CR	3	CFII 2021-1A C.....	.....	..	.....	..	4	1.F FE.....	6,149,821	98.942	6,084,933	6,150,000	6,149,853	.....	32	.....	.....	1.230	1.234	MON...	3,362	55,053	03/16/2021.	04/15/2033.	
20267V	AC	1	CBSLT 2017-AGS B.....	.....	..	.....	..	4	1.B FE.....	876,109	101.251	887,116	876,155	876,135	.....	20	.....	.....	3.470	3.662	MON...	507	30,403	06/02/2017.	05/25/2041.	
233262	AB	0	DLLAD 2021-1A A2.....	.....	..	.....	..	4	1.A FE.....	9,999,779	99.794	9,979,400	10,000,000	9,999,852	.....	73	.....	.....	0.350	0.352	MON...	1,069	13,806	07/20/2021.	09/20/2024.	
24702V	AC	6	DEFT 2021-2 A2.....	.....	..	.....	..	4	1.A FE.....	6,999,580	99.629	6,974,030	7,000,000	6,999,670	.....	90	.....	.....	0.330	0.335	MON...	578	5,775	09/14/2021.	12/22/2026.	
24703N	AC	3	DEFT 2020-1 A3.....	.....	..	.....	..	4	1.A FE.....	8,998,196	100.783	9,070,470	9,000,000	8,999,609	.....	851	.....	.....	2.240	2.260	MON...	5,040	201,600	04/21/2020.	02/22/2023.	
25211A	AG	4	DWOLF 2017-1A BR.....	.....	..	.....	..	4	1.C FE.....	10,000,000	99.950	9,995,000	10,000,000	10,001,805	.....	1,805	.....	.....	1.574	1.661	JAJO...	34,098	.....	10/08/2021.	10/15/2030.	
25265L	AA	8	DNFRA 2021-1A A.....	.....	..	.....	..	4	1.F FE.....	7,500,000	97.691	7,326,825	7,500,000	7,500,000	.....		.....	.....	1.760	1.766	MON...	4,033	67,833	06/08/2021.	04/15/2049.	
25755T	AP	5	DPABS 2021-1A A2II.....	.....	..	.....	..	4	2.A FE.....	19,900,000	102.210	20,339,790	19,900,000	19,900,000	.....		.....	.....	3.151	3.163	JAJO...	114,959	329,201	04/08/2021.	04/25/2051.	
26857L	AA	0	ELFI 2020-A A.....	.....	..	.....	..	4	1.A FE.....	7,380,954	98.982	7,308,096	7,383,257	7,380,453	.....	(7,142)	.....	.....	1.730	1.748	MON...	2,129	127,730	06/18/2020.	08/25/2045.	
29374A	AB	0	EFF 2019-1 A2.....	.....	..	.....	..	4	1.A FE.....	1,092,773	100.289	1,095,940	1,092,782	1,092,780	.....	(4,797)	.....	.....	2.980	2.999	MON...	995	32,565	03/12/2019.	10/22/2024.	
69335P	EE	1	PFSFC 2021-B B.....	.....	..	.....	..	4	1.F FE.....	6,499,493	98.811	6,422,715	6,500,000	6,499,589	.....	95	.....	.....	1.090	1.095	MON...	3,149	35,228	06/08/2021.	08/17/2026.	
78469P	AB	0	SOFI 2016-A A2.....	.....	..	.....	..	4	1.A FE.....	2,281,072	100.365	2,318,377	2,309,946	2,284,488	.....	5,280	.....	.....	2.760	3.370	MON...	1,063	63,755	07/19/2018.	12/26/2036.	
802830	AN	9	SCART 2020-BA B.....	.....	..	.....	..	4	1.B FE.....	4,998,567	99.660	4,983,000	5,000,000	4,999,313	.....	583	.....	.....	0.770	0.783	MON...	1,711	38,500	08/18/2020.	12/15/2025.	
83406T	AB	8	SOFI 2020-A A2FX.....	.....	..	.....	..	4	1.A FE.....	4,081,884	101.788	4,032,476	3,961,642	4,055,751	.....	(26,134)	.....	.....	2.540	1.625	MON...	4,472	75,469	03/26/2021.	05/15/2046.	
87342R	AC	8	BELL 2016-1A A23.....	.....	..	.....	..	4	2.B FE.....	7,607,638	104.335	7,472,994	7,162,500	7,460,750	.....	(73,898)	.....	.....	4.970	1.931	FMAN...	35,598	355,976	10/01/2019.	05/25/2046.	
87342R	AG	9	BELL 2021-1A A2I.....	.....	..	.....	..	4	2.B FE.....	25,000,000	98.026	24,506,500	25,000,000	24,999,948	.....	(53)	.....	.....	1.946	1.951	FMAN...	48,650	129,733	08/11/2021.	08/25/2051.	
88161F	AC	0	TESLA 2021-A A3.....	.....	..	.....	..	4	1.A FE.....	9,999,679	99.386	9,938,600	10,000,000	9,999,778	.....	99	.....	.....	0.560	0.562	MON...	1,711	40,444	03/25/2021.	03/20/2025.	
92347Y	AC	8	VZOT 2019-A B.....	.....	..	.....	..	4	1.A FE.....	9,996,937	101.358	10,135,800	10,000,000	9,999,444	.....	837	.....	.....	3.020	3.048	MON...	9,228	302,000	03/05/2019.	09/20/2023.	
92349G	AD	3	VZOT 2019-B C.....	.....	..	.....	..	4	1.E FE.....	4,999,985	101.486	5,074,300	5,000,000	5,000,003	.....	(5)	.....	.....	2.600	2.614	MON...	3,972	130,000	06/04/2019.	12/20/2023.	
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....									166,592,365	XXX	165,956,544	166,070,911	166,429,539		0		(101,360)	0	XXX	XXX	XXX	285,698	2,152,158	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....									746,938,281	XXX	754,492,042	738,400,668	744,754,449		(260,907)		(1,177,256)	0	XXX	XXX	XXX	3,778,023	14,363,440	XXX	XXX

Totals

E10.3

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7699999.	Total - Issuer Obligations.....					887,556,149	XXX	896,205,678	878,413,000	885,772,860	(259,795)	(941,724)	0	0	XXX	XXX	XXX	4,444,863	13,534,945	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....					3,330,921	XXX	3,304,676	3,335,158	3,332,628	(1,112)	14,660	0	0	XXX	XXX	XXX	7,458	91,816	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....					118,545,650	XXX	117,409,056	119,472,972	118,560,278	0	(21,379)	0	0	XXX	XXX	XXX	214,599	2,253,122	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....					166,592,365	XXX	165,956,544	166,070,911	166,429,539	0	(101,360)	0	0	XXX	XXX	XXX	285,698	2,152,158	XXX	XXX
8399999.	Grand Total - Bonds.....					1,176,025,085	XXX	1,182,875,954	1,167,292,041	1,174,095,305	(260,907)	(1,049,803)	0	0	XXX	XXX	XXX	4,952,618	18,032,041	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																				
1A.	1A		545,773,904	1B		9,072,979	1C		10,001,805	1D		34,228,276	1E		20,997,166	1F		39,878,112	1G		76,841,486
1B.	2A	.....	143,814,217	2B	.....	133,974,900	2C	.....	96,749,016												
1C.	3A	.....	26,695,036	3B	.....	9,974,991	3C	.....	0												
1D.	4A	.....	14,433,989	4B	.....	8,658,019	4C	.....	2,959,227												
1E.	5A	.....	0	5B	.....	42,182	5C	.....	0												
1F.	6	.....	0																		

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	F or ei g n	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 Administra- tive Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
29250N	AS 4 ENBRIDGE INC.....	.....	A	.7,000,000.000	1.00	.....	.....7,000,000	1.053	7,369,950	7,000,000	177,528	385,000	.....	.....	.....	.....	.....0	.....	2.C FE.....	07/10/2017.
85999999.	Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....						7,000,000	XXX	7,369,950	7,000,000	177,528	385,000	0	0	0	0	0	0	XXX	XXX
89999999.	Total - Preferred Stocks.....						7,000,000	XXX	7,369,950	7,000,000	177,528	385,000	0	0	0	0	0	0	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A.	1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0
1B.	2A	0	2B	0	2C	7,000,000								
1C.	3A	0	3B	0	3C	0								
1D.	4A	0	4B	0	4C	0								
1E.	5A	0	5B	0	5C	0								
1F.	6	0												

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
				F or ei gn	Rate per Share Used to Obtain Fair Value															Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
CUSIP Identification	Description			Code	gn	Number of Shares	Book/Adjusted Carrying Value	Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																			
00206R	10	2	AT&T INC.....			27,818.000	684,323	24.600	684,323	308,245		57,861		(115,723)		(115,723)		06/15/2018.	
00724F	10	1	ADOBE INC.....			32,430.000	18,389,756	567.060	18,389,756	449,555				2,170,864		2,170,864		12/05/2005.	
00773T	10	1	ADVANSIX INC.....			784.000	37,044	47.250	37,044	6,277		98		21,372		21,372		10/03/2016.	
025932	10	4	AMERICAN FINANCIAL GROUP INC.....			15,250.000	2,094,130	137.320	2,094,130	237,086		427,915		757,925		757,925		08/07/2001.	
03073E	10	5	AMERISOURCEBERGEN CORP CLASS A.....			15,700.000	2,086,373	132.890	2,086,373	423,113		27,946		551,541		551,541		02/05/2010.	
032654	10	5	ANALOG DEVICES INC.....			23,066.000	4,054,311	175.770	4,054,311	963,548		63,662		646,771		646,771		03/13/2017.	
038222	10	5	APPLIED MATERIALS INC.....			25,200.000	3,965,472	157.360	3,965,472	1,112,396		23,688		1,790,712		1,790,712		06/19/2017.	
03852U	10	6	ARAMARK.....			25,800.000	950,730	36.850	950,730	551,088		11,352		(42,054)		(42,054)		03/25/2020.	
05070N	10	3	AUDACY INC.....			40,291.000	103,548	2.570	103,548	52,803				4,029		4,029		11/17/2017.	
052769	10	6	AUTODESK INC.....			16,700.000	4,695,873	281.190	4,695,873	381,633				(403,305)		(403,305)		02/05/2010.	
053015	10	3	AUTOMATIC DATA PROCESSING.....			26,800.000	6,608,344	246.580	6,608,344	943,219	27,872	99,696		1,886,184		1,886,184		02/05/2010.	
05352A	10	0	AVANTOR INC.....			14,400.000	606,816	42.140	606,816	355,850				201,456		201,456		10/19/2020.	
060505	10	4	BANK OF AMERICA CORP.....			66,200.000	2,945,238	44.490	2,945,238	515,827		51,636		938,716		938,716		03/26/2012.	
084670	70	2	BERKSHIRE HATHAWAY INC.....			28,600.000	8,551,400	299.000	8,551,400	2,177,547				1,919,918		1,919,918		06/08/2011.	
09215C	10	5	BLACK KNIGHT INC.....			4.000	332	82.890	332	96				(22)		(22)		10/02/2017.	
097023	10	5	BOEING CO.....			19,400.000	3,905,608	201.320	3,905,608	1,125,714				(247,156)		(247,156)		02/05/2010.	
100557	10	7	BOSTON BEER COMPANY INC A.....			2,400.000	1,212,240	505.100	1,212,240	1,268,666				(56,426)		(56,426)		10/07/2021.	
110122	10	8	BRISTOL-MYERS SQUIBB CO.....			11,200.000	698,320	62.350	698,320	631,792		21,952		3,584		3,584		11/21/2019.	
12508E	10	1	CDK GLOBAL INC.....			8,933.000	372,863	41.740	372,863	131,955		5,360		(90,134)		(90,134)		10/01/2014.	
125269	10	0	CF INDUSTRIES HOLDINGS INC.....			17,000.000	1,203,260	70.780	1,203,260	479,701		20,400		545,190		545,190		06/23/2011.	
125523	10	0	CIGNA CORP.....			5,170.000	1,187,187	229.630	1,187,187	823,740		20,680		110,897		110,897		12/21/2018.	
13765N	10	7	CANNAE HOLDINGS INC.....			4.000	141	35.150	141	45				(36)		(36)		11/20/2017.	
146869	10	2	CARVANA CO.....			2,250.000	521,528	231.790	521,528	293,786				(17,438)		(17,438)		06/23/2020.	
149123	10	1	CATERPILLAR INC.....			17,400.000	3,597,276	206.740	3,597,276	895,435		74,472		430,128		430,128		02/05/2010.	
15189T	10	7	CENTERPOINT ENERGY INC.....			36,600.000	1,021,506	27.910	1,021,506	241,084		23,790		229,482		229,482		03/20/2003.	
15912K	10	0	CHANGE HEALTHCARE INC.....			23,341.000	499,031	21.380	499,031	118,438				63,721		63,721		03/10/2020.	
16119P	10	8	CHARTER COMMUNICATIONS INC A.....			8,314.000	5,420,479	651.970	5,420,479	1,486,245				(79,648)		(79,648)		05/18/2016.	
169656	10	5	CHIPOTLE MEXICAN GRILL INC.....			700.000	1,223,775	1,748.250	1,223,775	459,108				253,078		253,078		03/25/2020.	
17275R	10	2	CISCO SYSTEMS INC.....			20,100.000	1,273,737	63.370	1,273,737	680,723		29,547		374,262		374,262		09/26/2017.	
172908	10	5	CINTAS CORP.....			10,300.000	4,564,651	443.170	4,564,651	254,726		35,020		924,013		924,013		02/05/2010.	
177376	10	0	CITRIX SYSTEMS INC.....			10,400.000	983,736	94.590	983,736	342,267		15,392		(369,304)		(369,304)		02/05/2010.	
185899	10	1	CLEVELAND-CLIFFS INC.....			3,300.000	71,841	21.770	71,841	70,891				950		950		06/28/2021.	
191216	10	0	COCA-COLA CO.....			22,400.000	1,326,304	59.210	1,326,304	593,643		37,632		97,888		97,888		02/05/2010.	
194162	10	3	COLGATE-PALMOLIVE CO.....			42,000.000	3,584,280	85.340	3,584,280	1,305,570		75,180		(7,140)		(7,140)		10/26/2006.	
20030N	10	1	COMCAST CORP.....			219,800.000	11,062,534	50.330	11,062,534	2,381,840		215,404		(454,986)		(454,986)		06/08/2011.	
200525	10	3	COMMERCE BANCSHARES INC.....			1,126.650	77,446	68.740	77,446	22,150		1,127		6,950		6,950		12/01/2021.	
216648	40	2	THE COOPER COS INC.....			6,400.000	2,681,216	418.940	2,681,216	448,901		384		355,968		355,968		12/21/2011.	
22052L	10	4	CORTEVA INC.....			6,200.000	293,136	47.280	293,136	57,275		3,348		53,072		53,072		06/01/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
						3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description			Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
231021	10	6	CUMMINS INC.....	.....	.....	.....	.....	6,700.000	1,461,538	218.140	1,461,538	333,999	.....	.....37,520	.....	.....(60,032)	.....	.....(60,032)	.....	02/05/2010.	.....
247361	70	2	DELTA AIR LINES INC.....	.....	.....	.....	.....	45,375.000	1,773,255	39.080	1,773,255	331,688	.....	.....	.....	.....(51,274)	.....	.....(51,274)	.....	10/30/2008.	.....
252131	10	7	DEXCOM INC.....	.....	.....	.....	.....	400.000	214,780	536.950	214,780	162,556	.....	.....	.....	.....66,892	.....	.....66,892	.....	10/19/2020.	.....
25470F	30	2	DISCOVERY COMMUNICATIONS C.....	.....	.....	.....	.....	8,920.000	204,268	22.900	204,268	54,381	.....	.....	.....	.....(29,347)	.....	.....(29,347)	.....	09/18/2008.	.....
25470M	10	9	DISH NETWORK CORP.....	.....	.....	.....	.....	4,736.000	153,636	32.440	153,636	81,810	.....	.....	.....	.....474	.....	.....474	.....	12/05/2019.	.....
260003	10	8	DOVER CORP.....	.....	.....	.....	.....	8,400.000	1,525,440	181.600	1,525,440	232,178	.....	.....16,716	.....	.....464,940	.....	.....464,940	.....	02/05/2010.	.....
260557	10	3	DOW INC.....	.....	.....	.....	.....	6,200.000	351,664	56.720	351,664	94,776	.....	.....17,360	.....	.....7,564	.....	.....7,564	.....	04/02/2019.	.....
26884L	10	9	EQT CORP.....	.....	.....	.....	.....	8,000.000	174,480	21.810	174,480	78,967	.....	.....	.....	.....72,800	.....	.....72,800	.....	07/27/2001.	.....
278768	10	6	ECHOSTAR HOLDING CORP.....	.....	.....	.....	.....	19,100.000	503,285	26.350	503,285	314,170	.....	.....	.....	.....98,556	.....	.....98,556	.....	12/21/2011.	.....
297178	10	5	ESSEX PROPERTY TRUST INC.....	.....	.....	.....	.....	5,500.000	1,937,265	352.230	1,937,265	1,242,887	11,495	45,911	.....	.....631,455	.....	.....631,455	.....	03/24/2016.	.....
29786A	10	6	ETSY INC.....	.....	.....	.....	.....	12,600.000	2,758,644	218.940	2,758,644	532,261	.....	.....	.....	.....516,978	.....	.....516,978	.....	03/25/2020.	.....
30034W	10	6	EVERGY INC.....	.....	.....	.....	.....	8,200.000	562,602	68.610	562,602	311,285	.....	.....17,856	.....	.....107,420	.....	.....107,420	.....	06/05/2018.	.....
311900	10	4	FASTENAL CO.....	.....	.....	.....	.....	24,000.000	1,537,440	64.060	1,537,440	251,530	.....	.....26,880	.....	.....365,520	.....	.....365,520	.....	02/05/2010.	.....
31620M	10	6	FIDELITY NATIONAL INFORM.....	.....	.....	.....	.....	2,700.000	294,705	109.150	294,705	37,248	.....	.....4,212	.....	.....(87,237)	.....	.....(87,237)	.....	12/18/2002.	.....
31620R	30	3	FIDELITY NATIONAL TITLE.....	.....	.....	.....	.....	14.000	731	52.180	731	268	.....	.....22	.....	.....183	.....	.....183	.....	07/01/2014.	.....
316773	10	0	FIFTH THIRD BANCORP.....	.....	.....	.....	.....	31,400.000	1,367,470	43.550	1,367,470	308,882	9,420	34,854	.....	.....501,772	.....	.....501,772	.....	12/15/2009.	.....
338307	10	1	FIVE9 INC.....	.....	.....	.....	.....	100.000	13,732	137.320	13,732	16,179	.....	.....	.....	.....(3,708)	.....	.....(3,708)	.....	12/11/2020.	.....
345370	86	0	FORD MOTOR CO.....	.....	.....	.....	.....	159,200.000	3,306,584	20.770	3,306,584	2,304,731	.....	.....15,920	.....	.....1,001,853	.....	.....1,001,853	.....	10/07/2021.	.....
37959E	10	2	GLOBE LIFE INC.....	.....	.....	.....	.....	75.000	7,029	93.720	7,029	2,118	.....	.....58	.....	.....(93)	.....	.....(93)	.....	06/08/2011.	.....
38046W	10	5	GOHEALTH INC A.....	.....	.....	.....	.....	89,900.000	340,721	3.790	340,721	477,801	.....	.....	.....	.....(137,080)	.....	.....(137,080)	.....	10/07/2021.	.....
40412C	10	1	HCA HEALTHCARE INC.....	.....	.....	.....	.....	15,400.000	3,956,568	256.920	3,956,568	334,451	.....	.....29,568	.....	.....1,423,884	.....	.....1,423,884	.....	12/21/2011.	.....
438516	10	6	HONEYWELL INTERNATIONAL INC.....	.....	.....	.....	.....	19,600.000	4,086,796	208.510	4,086,796	1,049,884	.....	.....73,892	.....	.....(82,124)	.....	.....(82,124)	.....	06/08/2011.	.....
446413	10	6	HUNTINGTON INGALLS INDUST.....	.....	.....	.....	.....	3,033.000	566,382	186.740	566,382	96,790	.....	.....13,952	.....	.....49,317	.....	.....49,317	.....	03/31/2011.	.....
459506	10	1	INTL FLAVORS & FRAGRANCE.....	.....	.....	.....	.....	14,000.000	2,109,100	150.650	2,109,100	468,832	11,060	43,400	.....	.....585,340	.....	.....585,340	.....	12/18/2002.	.....
461202	10	3	INTUIT INC.....	.....	.....	.....	.....	16,300.000	10,484,486	643.220	10,484,486	373,369	.....	.....39,935	.....	.....4,292,931	.....	.....4,292,931	.....	06/17/2005.	.....
46590V	10	0	JBG SMITH PROPERTIES.....	.....	.....	.....	.....	3,250.000	93,308	28.710	93,308	79,030	731	2,925	.....	.....(8,320)	.....	.....(8,320)	.....	07/18/2017.	.....
482480	10	0	KLA CORP.....	.....	.....	.....	.....	18,000.000	7,741,980	430.110	7,741,980	514,613	.....	.....70,200	.....	.....3,081,600	.....	.....3,081,600	.....	02/05/2010.	.....
49926D	10	9	KNOWLES CORP.....	.....	.....	.....	.....	4,200.000	98,070	23.350	98,070	59,109	.....	.....	.....	.....20,664	.....	.....20,664	.....	03/03/2014.	.....
500255	10	4	KOHL'S CORP.....	.....	.....	.....	.....	21,800.000	1,076,702	49.390	1,076,702	1,022,446	.....	.....5,450	.....	.....54,256	.....	.....54,256	.....	10/07/2021.	.....
518439	10	4	ESTEE LAUDER COMPANIES INC CLASS A.....	.....	.....	.....	.....	17,000.000	6,293,400	370.200	6,293,400	272,366	.....	.....37,230	.....	.....1,768,170	.....	.....1,768,170	.....	09/10/2002.	.....
524660	10	7	LEGGETT & PLATT INC.....	.....	.....	.....	.....	19,500.000	802,620	41.160	802,620	520,693	8,190	31,980	.....	.....(61,230)	.....	.....(61,230)	.....	03/25/2020.	.....
530307	10	7	LIBERTY BROADBAND A.....	.....	.....	.....	.....	59.000	9,493	160.900	9,493	291	.....	.....	.....	.....196	.....	.....196	.....	11/05/2014.	.....
530307	30	5	LIBERTY BROADBAND C.....	.....	.....	.....	.....	154.000	24,809	161.100	24,809	1,999	.....	.....	.....	.....420	.....	.....420	.....	01/12/2015.	.....
531229	40	9	LIBERTY MEDIA CORP SIRIUS XM A.....	.....	.....	.....	.....	236.000	12,001	50.850	12,001	710	.....	.....	.....	.....1,808	.....	.....1,808	.....	01/14/2013.	.....
531229	60	7	LIBERTY MEDIA CORP SIRIUS C.....	.....	.....	.....	.....	540.000	27,459	50.850	27,459	3,074	.....	.....	.....	.....3,964	.....	.....3,964	.....	06/03/2020.	.....
531229	70	6	LIBERTY MEDIA CORP BRAVES A.....	.....	.....	.....	.....	23.000	661	28.750	661	62	.....	.....	.....	.....89	.....	.....89	.....	04/18/2016.	.....
531229	85	4	LIBERTY MEDIA CORP MEDIA C.....	.....	.....	.....	.....	118.000	7,462	63.240	7,462	249	.....	.....	.....	.....2,436	.....	.....2,436	.....	04/18/2016.	.....
531229	87	0	LIBERTY MEDIA CORP MEDIA A.....	.....	.....	.....	.....	59.000	3,501	59.340	3,501	132	.....	.....	.....	.....1,260	.....	.....1,260	.....	04/18/2016.	.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.2

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
531229	88	8	LIBERTY MEDIA CORP BRAVES C.....				81.000	2,276	28.100	2,276	534				261		261		06/30/2016.	
550021	10	9	LULULEMON ATHLETICA INC.....				4,900.000	1,918,105	391.450	1,918,105	252,510				212,758		212,758		12/21/2015.	
56585A	10	2	MARATHON PETROLEUM CORP.....				31,886.000	2,040,385	63.990	2,040,385	251,920		73,976		721,580		721,580		10/01/2018.	
570535	10	4	MARKEL CORP.....				600.000	740,400	1,234.000	740,400	126,105				120,420		120,420		06/11/2002.	
57164Y	10	7	MARRIOTT VACATIONS WORLD.....				1,210.000	204,466	168.980	204,466	24,256	653	653		38,430		38,430		11/22/2011.	
571903	20	2	MARRIOTT INTERNATIONAL INC CLASS A.....				12,100.000	1,999,404	165.240	1,999,404	398,228				403,172		403,172		06/08/2011.	
579780	20	6	MCCORMICK & CO INC NON VTG SHRS.....				3,800.000	367,118	96.610	367,118	103,569	1,406	5,168		3,838		3,838		03/30/2012.	
580135	10	1	MCDONALD'S CORP.....				20,700.000	5,549,049	268.070	5,549,049	3,406,746				1,107,243		1,107,243		03/25/2020.	
58155Q	10	3	MCKESSON HBOC INC.....				11,754.000	2,921,692	248.570	2,921,692	680,425	5,524	20,334		877,436		877,436		02/05/2010.	
594918	10	4	MICROSOFT CORP.....				165,700.000	55,728,224	336.320	55,728,224	4,570,694		381,110		18,873,230		18,873,230		03/25/2014.	
615369	10	5	MOODY'S CORP.....				1,400.000	546,812	390.580	546,812	22,808		3,472		140,476		140,476		07/30/2001.	
631103	10	8	NASDAQ INC.....				14,100.000	2,961,141	210.010	2,961,141	262,899		29,751		1,089,507		1,089,507		02/05/2010.	
64125C	10	9	NEUROCRINE BIOSCIENCES INC.....				1,600.000	136,272	85.170	136,272	159,741				(17,088)		(17,088)		06/25/2018.	
64828T	20	1	NEW RESIDENTIAL INVESTMENT.....				400.000	4,284	10.710	4,284	2,182	100	340		308		308		03/25/2020.	
655664	10	0	NORDSTROM INC.....				44,400.000	1,004,328	22.620	1,004,328	1,187,394				(183,066)		(183,066)		10/07/2021.	
666807	10	2	NORTHROP GRUMMAN CORP.....				18,200.000	7,044,674	387.070	7,044,674	946,060		112,112		1,498,770		1,498,770		02/05/2010.	
670002	40	1	NOVAVAX INC.....				1,800.000	257,526	143.070	257,526	293,103				(35,577)		(35,577)		10/07/2021.	
67066G	10	4	NVIDIA CORP.....				52,950.000	15,573,125	294.110	15,573,125	714,579		8,454		8,648,419		8,648,419		10/07/2021.	
670837	10	3	OGE ENERGY CORP.....				1,000.000	38,380	38.380	38,380	10,590		1,618		6,520		6,520		08/07/2001.	
681919	10	6	OMNICOM GROUP.....				13,900.000	1,018,453	73.270	1,018,453	488,673	9,730	38,225		151,510		151,510		02/05/2010.	
68235P	10	8	ONE GAS INC.....				9,150.000	709,949	77.590	709,949	157,345		21,228		7,503		7,503		02/03/2014.	
682680	10	3	ONEOK INC.....				32,200.000	1,892,072	58.760	1,892,072	973,060		120,428		656,236		656,236		06/08/2011.	
693475	10	5	PNC FINANCIAL SERVICES GROUP I.....				6,400.000	1,283,328	200.520	1,283,328	328,834		30,720		329,728		329,728		12/15/2009.	
701094	10	4	PARKER HANNIFIN CORP.....				19,400.000	6,171,528	318.120	6,171,528	522,646		77,018		886,774		886,774		03/20/2003.	
72352L	10	6	PINTEREST INC A.....				8,000.000	290,800	36.350	290,800	620,076				(329,276)		(329,276)		06/28/2021.	
737446	10	4	POST HOLDINGS INC.....				5,000.000	563,650	112.730	563,650	383,577				58,600		58,600		06/22/2016.	
74251V	10	2	PRINCIPAL FINANCIAL GROUP.....				10,600.000	766,698	72.330	766,698	235,105		25,864		240,832		240,832		02/05/2010.	
742718	10	9	PROCTER & GAMBLE CO.....				1,950.000	318,981	163.580	318,981	243,677		6,630		47,658		47,658		10/30/2019.	
74460D	10	9	PUBLIC STORAGE.....				10,660.000	3,992,810	374.560	3,992,810	540,339		85,280		1,531,096		1,531,096		08/23/2006.	
759351	60	4	REINSURANCE GROUP OF AMERICA.....				2,784.000	304,820	109.490	304,820	63,318		7,962		(17,845)		(17,845)		09/19/2008.	
778296	10	3	ROSS STORES INC.....				38,800.000	4,434,064	114.280	4,434,064	444,206		44,232		(330,964)		(330,964)		02/05/2010.	
83067L	10	9	SKILLZ INC.....				200,000.000	1,488,000	7.440	1,488,000	1,701,100				(213,100)		(213,100)		12/22/2021.	
848637	10	4	SPLUNK INC.....				1,800.000	208,296	115.720	208,296	98,455				(97,506)		(97,506)		09/25/2014.	
871607	10	7	SYNOPSYS INC.....				11,900.000	4,385,150	368.500	4,385,150	208,495				1,300,194		1,300,194		06/17/2005.	
87165B	10	3	SYNCHRONY FINANCIAL.....				7,296.000	338,461	46.390	338,461	81,260		6,420		85,217		85,217		11/17/2015.	
87901J	10	5	TEGNA INC.....				100.000	1,856	18.560	1,856	113	10	33		461		461		12/23/2008.	
88025U	10	9	10X GENOMICS INC A.....				900.000	134,064	148.960	134,064	131,160				2,904		2,904		12/22/2021.	
882508	10	4	TEXAS INSTRUMENTS INC.....				33,700.000	6,351,439	188.470	6,351,439	523,024		141,877		820,258		820,258		12/20/2004.	
90184L	10	2	TWITTER INC.....				12,100.000	522,962	43.220	522,962	826,513				(303,551)		(303,551)		06/28/2021.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
907818	10	8	UNION PACIFIC CORP.....			11,000.000	2,771,230	251.930	2,771,230	252,395		47,190		480,810		480,810		10/26/2006	
91324P	10	2	UNITEDHEALTH GRP INC.....			42,400.000	21,290,736	502.140	21,290,736	1,516,876		237,440		6,421,904		6,421,904		06/08/2011	
92343V	10	4	VERIZON COMMUNICATIONS INC.....			50,800.000	2,639,568	51.960	2,639,568	2,187,212		128,143		(344,932)		(344,932)		12/20/2017	
92532F	10	0	VERTEX PHARMACEUTICALS INC.....			5,200.000	1,141,920	219.600	1,141,920	194,008				(87,048)		(87,048)		02/05/2010	
92556H	20	6	VIACOMCBS INC B.....			61,306.000	1,850,214	30.180	1,850,214	456,328	14,713	58,854		(434,046)		(434,046)		12/23/2008	
949746	10	1	WELLS FARGO & CO.....			67,000.000	3,214,660	47.980	3,214,660	3,233,246		13,400		(18,586)		(18,586)		10/07/2021	
958102	10	5	WESTERN DIGITAL CORP.....			4,320.000	281,706	65.210	281,706	157,075				42,422		42,422		05/13/2016	
988498	10	1	YUM! BRANDS INC.....			37,200.000	5,165,591	138.860	5,165,591	1,089,302		74,400		1,127,160		1,127,160		06/08/2011	
98850P	10	9	YUM CHINA HOLDINGS INC.....			37,200.000	1,854,047	49.840	1,854,047	425,608		17,856		(269,700)		(269,700)		11/01/2016	
98954M	10	1	ZILLOW GROUP INC A.....			5,200.000	323,544	62.220	323,544	475,037				(151,493)		(151,493)		10/07/2021	
98956P	10	2	ZIMMER BIOMET HLDGS INC.....			4,000.000	508,160	127.040	508,160	220,936	961	3,840		(108,200)		(108,200)		02/05/2010	
143658	30	0	CARNIVAL CORP.....		C	63,800.000	1,283,656	20.120	1,283,656	972,950				(98,252)		(98,252)		03/25/2020	
48214T	30	5	JUST EAT TAKEAWAY-SPONS ADR.....		C	46,634.000	501,782	10.760	501,782	509,172				(7,391)		(7,391)		06/15/2021	
G1151C	10	1	ACCENTURE PLC.....		C	9,400.000	3,896,770	414.550	3,896,770	523,533		33,934		1,441,396		1,441,396		06/08/2011	
G46188	10	1	HORIZON THERAPEUTICS PLC.....		C	650.000	70,044	107.760	70,044	51,177				22,497		22,497		10/19/2020	
L8681T	10	2	SPOTIFY TECHNOLOGY SA.....		C	4,300.000	1,006,329	234.030	1,006,329	1,074,140				(346,709)		(346,709)		06/23/2020	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							340,454,851	XXX	340,454,851	69,884,107	101,865	3,876,020	0	73,060,794	0	73,060,794	0	XXX	XXX
9799999. Total - Common Stock.....							340,454,851	XXX	340,454,851	69,884,107	101,865	3,876,020	0	73,060,794	0	73,060,794	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							347,454,851	XXX	347,824,801	76,884,107	279,393	4,261,020	0	73,060,794	0	73,060,794	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	1A	1B	1C	1D	1E	1F	1G
1A.	0	0	0	0	0		
1B.	0	0	0				
1C.	0	0	0				
1D.	0	0	0				
1E.	0	0	0				
1F.	0						

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government														
91282C	BC	4	US TREASURY NOTE	0.375%	12/31/25		01/20/2021	Citigroup				19,941,016	20,000,000	2,901
91282C	BD	2	US TREASURY NOTE	0.125%	12/31/22		01/12/2021	JP Morgan Securities Inc.				14,993,555	15,000,000	673
91282C	BJ	9	US TREASURY NOTE	0.750%	01/31/28		02/16/2021	Credit Suisse				19,807,813	20,000,000	7,044
91282C	BL	4	US TREASURY NOTE	1.125%	02/15/31		02/22/2021	Goldman Sachs				19,651,563	20,000,000	3,729
91282C	BQ	3	US TREASURY NOTE	0.500%	02/28/26		03/19/2021	Various				17,693,125	18,000,000	3,614
91282C	BZ	3	US TREASURY NOTE	1.250%	04/30/28		05/10/2021	Barclays Capital				10,023,047	10,000,000	3,736
91282C	CB	5	US TREASURY NOTE	1.625%	05/15/31		06/22/2021	Citigroup				10,119,922	10,000,000	17,221
91282C	CC	3	US TREASURY NOTE	0.250%	05/15/24		06/07/2021	Goldman Sachs				19,955,469	20,000,000	1,834
91282C	CF	6	US TREASURY NOTE	0.750%	05/31/26		06/28/2021	Citigroup				10,969,883	11,000,000	1,209
91282C	CG	4	US TREASURY NOTE	0.250%	06/15/24		07/07/2021	Various				14,938,398	15,000,000	1,667
91282C	CL	3	US TREASURY NOTE	0.375%	07/15/24		08/03/2021	Various				20,016,016	20,000,000	3,261
91282C	CN	9	US TREASURY NOTE	0.125%	07/31/23		08/16/2021	Credit Suisse				7,489,160	7,500,000	433
91282C	CP	4	US TREASURY NOTE	0.625%	07/31/26		08/12/2021	Barclays Capital				9,903,906	10,000,000	2,208
91282C	CT	6	US TREASURY NOTE	0.375%	08/15/24		08/17/2021	Various				12,983,242	13,000,000	367
91282C	CX	7	US TREASURY NOTE	0.375%	09/15/24		09/20/2021	Various				14,970,117	15,000,000	311
91282C	CY	5	US TREASURY NOTE	1.250%	09/30/28		10/04/2021	Barclays Capital				4,991,602	5,000,000	859
91282C	DJ	7	US TREASURY NOTE	1.375%	11/15/31		12/07/2021	Goldman Sachs				9,933,984	10,000,000	8,736
91282C	DK	4	US TREASURY NOTE	1.250%	11/30/26		12/27/2021	Various				19,608,992	19,600,000	12,212
91282C	DL	2	US TREASURY NOTE	1.500%	11/30/28		12/28/2021	Barclays Capital				1,510,313	1,500,000	1,793
0599999. Total - Bonds - U.S. Government												259,501,123	260,600,000	73,808
Bonds - Industrial and Miscellaneous														
031921	AB	5	AMWINS GROUP INC	4.875%	06/30/29		11/29/2021	Goldman Sachs				2,958,750	3,000,000	53,625
03522A	AG	5	ANHEUSER-BUSCH CO/INBEV				02/10/2021	Morgan Stanley				8,435,025	7,500,000	8,365
05606F	AL	7	BX TRUST 2019-OC11 D	4.075%	12/09/41		02/11/2021	Societe Generale				7,987,134	7,399,000	16,442
071813	CF	4	BAXTER INTERNATIONAL INC				12/01/2021	Various				9,962,150	10,000,000	734
084659	AT	8	BERKSHIRE HATHAWAY ENERG				08/31/2021	MarketAxess				5,031,800	4,550,000	70,127
097023	DD	4	BOEING CO	1.167%	02/04/23		02/02/2021	Bank of America Corp				5,000,000	5,000,000	
12510H	AK	6	CAUTO 2021-1A A1	1.440%	08/15/51		07/27/2021	Credit Suisse				9,730,344	9,734,629	
12513G	BG	3	CDW LLC/CDW FINANCE	2.670%	12/01/26		11/23/2021	JP Morgan Securities Inc				10,000,000	10,000,000	
165183	CR	3	CFII 2021-1A C	1.230%	04/15/33		03/16/2021	JP Morgan Securities Inc				6,149,821	6,150,000	
19260Q	AD	9	COINBASE GLOBAL INC	3.625%	10/01/31		09/22/2021	Various				3,661,988	3,745,000	1,759
22822V	AB	7	CROWN CASTLE INTL CORP				12/13/2021	Wells Fargo Bank				3,040,219	2,772,000	41,118
233262	AB	0	DLLAD 2021-1A A2	0.350%	09/20/24		07/20/2021	JP Morgan Securities Inc				9,999,779	10,000,000	
24702V	AC	6	DEFT 2021-2 A2	0.330%	12/22/26		09/14/2021	Toronto Dominion				6,999,580	7,000,000	
25211A	AG	4	DWOLF 2017-1A BR	1.574%	10/15/30		10/08/2021	BNP Paribas Securities Corp				10,000,000	10,000,000	
25265L	AA	8	DNFRA 2021-1A A	1.760%	04/15/49		06/08/2021	Barclays Capital				7,500,000	7,500,000	
25755T	AP	5	DPABS 2021-1A A2II	3.151%	04/25/51		04/08/2021	Guggenheim Securities LLC				19,900,000	19,900,000	
29379V	AZ	6	ENTERPRISE PRODUCTS OPER				12/17/2021	Various				8,459,905	8,250,000	72,981
303250	AF	1	FAIR ISAAC CORP	4.000%	06/15/28		12/14/2021	Morgan Stanley				9,975,000	10,000,000	2,222
31620M	BQ	8	FIDELITY NATIONAL INFORM				02/23/2021	JP Morgan Securities Inc				7,495,575	7,500,000	
361841	AR	0	GLP CAPITAL LP / FIN II				12/07/2021	Wells Fargo Bank				9,937,600	10,000,000	
38141G	WJ	9	GOLDMAN SACHS GROUP	2.908%	06/05/23		10/18/2021	Goldman Sachs				5,072,000	5,000,000	54,525
49271V	AH	3	KEURIG DR PEPPER INC	4.417%	05/25/25		10/29/2021	Various				8,328,515	7,561,000	142,155
50085P	AJ	6	KREST 2021-CHIP D	2.927%	11/05/44		08/09/2021	JP Morgan Securities Inc				21,143,291	21,865,000	42,250

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
53218C	AC	4	LIFE 2021-BMR B 0.990% 03/15/36.....		03/18/2021.....	Deutsche Bank.....		8,000,000	8,000,000	
574599	BS	4	MASCO CORP 1.500% 02/15/28.....		11/29/2021.....	Wells Fargo Bank.....		4,819,150	5,000,000	22,083
64110L	AU	0	NETFLIX INC 5.375% 11/15/29.....		11/29/2021.....	Morgan Stanley.....		11,775,000	10,000,000	247,847
65339K	BY	5	NEXTERA ENERGY CAPITAL.....		12/08/2021.....	Credit Suisse.....		9,993,100	10,000,000	
69335P	EE	1	PFSFC 2021-B B 1.090% 08/17/26.....		06/08/2021.....	Citigroup.....		6,499,493	6,500,000	
785592	AM	8	SABINE PASS LIQUEFACTION.....		09/02/2021.....	MarketAxess.....		2,848,575	2,500,000	2,344
785592	AV	8	SABINE PASS LIQUEFACTION.....		12/09/2021.....	MarketAxess.....		2,488,539	2,166,000	57,617
810186	AV	8	SCOTTS COMPANY 4.375% 02/01/32.....		08/10/2021.....	Various.....		6,509,375	6,500,000	
83406T	AB	8	SOFI 2020-A A2FX 2.540% 05/15/46.....		03/26/2021.....	Cantor Fitzgerald.....		4,081,884	3,961,642	4,193
85207U	AH	8	SPRINT CORP 7.125% 06/15/24.....		11/17/2021.....	Various.....		5,658,750	5,000,000	151,802
85208N	AE	0	SPRINT SPECTRUM / SPEC I.....		11/29/2021.....	Stifel Nicolaus.....		3,933,300	3,500,000	35,563
85236W	CL	8	SREIT 2021-MFP2 D 1.670% 11/15/36.....		11/24/2021.....	Citigroup.....		7,969,578	8,000,000	
853496	AG	2	STANDARD INDUSTRIES INC.....		12/08/2021.....	Deutsche Bank.....		7,950,000	8,000,000	150,693
87342R	AG	9	BELL 2021-1A A2I 1.946% 08/25/51.....		08/11/2021.....	Barclays Capital.....		25,000,000	25,000,000	
88161F	AC	0	TESLA 2021-A A3 0.560% 03/20/25.....		03/25/2021.....	Credit Suisse.....		9,999,679	10,000,000	
883556	CS	9	THERMO FISHER SCIENTIFIC INC.....		10/19/2021.....	Mizuho Securities.....		10,000,000	10,000,000	
928881	AA	9	VONTIER CORP 1.800% 04/01/26.....		11/29/2021.....	Citigroup.....		2,951,130	3,000,000	9,000
983133	AA	7	WYNN RESORTS FINANCE LLC.....		10/06/2021.....	Various.....		6,037,500	6,000,000	4,697
983133	AB	5	WYNN RESORTS FINANCE LLC.....		09/15/2021.....	Suntrust Robinson Humphrey.....		2,648,000	2,500,000	81,805
286181	AF	9	ELEMENT FLEET MANAGEMENT.....	A.....	03/31/2021.....	Bank of America Corp.....		9,988,300	10,000,000	
478375	AG	3	JOHNSON CONTROLS INTL PL.....	D.....	12/10/2021.....	Suntrust Robinson Humphrey.....		9,197,317	8,730,000	142,407
82620K	AX	1	SIEMENS FINANCIERINGSMAT.....	D.....	03/02/2021.....	JP Morgan Securities Inc.....		15,996,160	16,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous.....								371,113,306	364,784,271	1,416,354
8399997. Total - Bonds - Part 3.....								630,614,429	625,384,271	1,490,162
8399998. Total - Bonds - Summary Item from Part 5.....								317,696,451	318,403,728	69,052
8399999. Total - Bonds.....								948,310,880	943,787,999	1,559,214
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded										
100557	10	7	BOSTON BEER COMPANY INC A.....		10/07/2021.....	State Street Bank.....	2,400.000	1,268,666	XXX	
185899	10	1	CLEVELAND-CLIFFS INC.....		06/28/2021.....	State Street Bank.....	3,300.000	70,891	XXX	
345370	86	0	FORD MOTOR CO.....		10/07/2021.....	State Street Bank.....	159,200.000	2,304,731	XXX	
38046W	10	5	GOHEALTH INC A.....		10/07/2021.....	State Street Bank.....	89,900.000	477,801	XXX	
500255	10	4	KOHL'S CORP.....		10/07/2021.....	State Street Bank.....	21,800.000	1,022,446	XXX	
655664	10	0	NORDSTROM INC.....		10/07/2021.....	State Street Bank.....	44,400.000	1,187,394	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.....	150.000	31,665	XXX	
72352L	10	6	PINTEREST INC A.....		06/28/2021.....	State Street Bank.....	8,000.000	620,076	XXX	
83067L	10	9	SKILLZ INC.....		12/22/2021.....	State Street Bank.....	200,000.000	1,701,100	XXX	
88025U	10	9	10X GENOMICS INC A.....		12/22/2021.....	State Street Bank.....	900.000	131,160	XXX	
90184L	10	2	TWITTER INC.....		06/28/2021.....	State Street Bank.....	12,100.000	826,513	XXX	
949746	10	1	WELLS FARGO & CO.....		10/07/2021.....	State Street Bank.....	67,000.000	3,233,246	XXX	
98954M	10	1	ZILLOW GROUP INC A.....		10/07/2021.....	State Street Bank.....	5,200.000	475,037	XXX	
48214T	30	5	JUST EAT TAKEAWAY-SPONS ADR.....	C.....	06/15/2021.....	Tax Free Exchange.....	46,634.000	509,172	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								14,153,001	XXX	0
9799997. Total - Common Stocks - Part 3.....								14,153,001	XXX	0

E13.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
9799998.	Total - Common Stocks - Summary Item from Part 5.....					2,667,920	XXX	
9799999.	Total - Common Stocks.....					16,820,921	XXX	0
9899999.	Total - Preferred and Common Stocks.....					16,820,921	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					965,131,801	XXX	1,559,214

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	
CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
												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.						
Bonds - U.S. Government																						
912828	5F	3	US TREASURY NOTE	2.875% 10/15/21.....	10/15/2021.	Maturity.....		8,000,000	8,000,000	7,975,154	7,993,069		6,931		6,931		8,000,000			0	230,000	10/15/2021
912828	6D	7	US TREASURY NOTE	2.500% 02/28/21.....	02/28/2021.	Maturity.....		5,000,000	5,000,000	5,003,906	5,000,167		(167)		(167)		5,000,000			0	62,500	02/28/2021.
912828	XT	2	US TREASURY NOTE	2.000% 05/31/24.....	12/23/2021.	Progressive Casualty Insurance Co.....		1,254,453	1,220,000	1,234,249	1,229,985		(2,794)		(2,794)		1,227,191	27,262	27,262	25,942	05/31/2024.	
912828	Y2	0	US TREASURY NOTE	2.625% 07/15/21.....	07/15/2021.	Maturity.....		10,000,000	10,000,000	9,960,938	9,992,603		7,397		7,397		10,000,000			0	262,500	07/15/2021.
912828	YW	4	US TREASURY NOTE	1.625% 12/15/22.....	10/14/2021.	Citigroup.....		11,085,641	10,900,000	10,922,992	10,915,403		(6,206)		(6,206)		10,909,197	176,444	176,444	147,604	12/15/2022.	
912828	ZW	3	US TREASURY NOTE	0.250% 06/30/25.....	12/23/2021.	Progressive Casualty Insurance Co.....		24,293,000	25,000,000	24,958,203	24,961,996		8,200		8,200		24,970,196	(677,196)	(677,196)	61,141	06/30/2025.	
912828	ZX	1	US TREASURY NOTE	0.125% 06/30/22.....	11/08/2021.	Citigroup.....		20,005,469	20,000,000	19,992,969	19,994,573		3,100		3,100		19,997,673	7,796	7,796	21,467	06/30/2022.	
912828	ZY	9	US TREASURY NOTE	0.125% 07/15/23.....	12/23/2021.	Progressive Casualty Insurance Co.....		39,718,800	40,000,000	40,007,813	40,006,739		(2,588)		(2,588)		40,004,150	(285,350)	(285,350)	71,875	07/15/2023.	
91282C	AC	5	US TREASURY NOTE	0.125% 07/31/22.....	03/12/2021.	Goldman Sachs.....		15,001,758	15,000,000	15,000,586	15,000,470		(60)		(60)		15,000,411	1,347	1,347	11,602	07/31/2022.	
91282C	AG	6	US TREASURY NOTE	0.125% 08/31/22.....	11/09/2021.	Goldman Sachs.....		30,000,000	30,000,000	29,996,094	29,996,704		1,698		1,698		29,998,403	1,597	1,597	44,855	08/31/2022.	
91282C	AX	9	US TREASURY NOTE	0.125% 11/30/22.....	11/22/2021.	Citadel Securities Inst LLC.....		499,570	500,000	500,039	500,039		(18)		(18)		500,021	(450)	(450)	613	11/30/2022.	
91282C	AZ	4	US TREASURY NOTE	0.375% 11/30/25.....	01/15/2021.	Goldman Sachs.....		19,925,000	20,000,000	19,983,594	19,983,779		160		160		19,983,939	(58,939)	(58,939)	10,302	11/30/2025.	
91282C	BA	8	US TREASURY NOTE	0.125% 12/15/23.....	01/15/2021.	Goldman Sachs.....		5,287,578	5,300,000	5,293,168	5,293,193		114		114		5,293,307	(5,729)	(5,729)	637	12/15/2023.	
0599999. Total - Bonds - U.S. Government.....								190,071,269	190,920,000	190,829,705	190,868,720	0	15,767	0	15,767	0	190,884,488	0	(813,218)	(813,218)	951,038	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
235036	6U	9	DALLAS-FORT WORTH TX	2.416% 11/01/32.....	06/22/2021.	JP Morgan Securities Inc.....		6,625,190	6,500,000	6,543,550	6,542,385		(1,852)		(1,852)		6,540,534	84,656	84,656	101,640	11/01/2032.	
249182	LB	0	DENVER CITY & CNTY CO ARPT REV.....		02/17/2021.	Jefferies & Co Inc.....		10,370,560	8,000,000	9,626,880	9,516,737		(23,410)		(23,410)		9,493,327	877,233	877,233	86,667	12/01/2028.	
313921	6F	0	FNW 2001-W3 A	7.000% 09/01/41.....	12/01/2021.	Paydown.....		30,466	30,466	31,875	30,375		91		91		30,466			0	885	09/01/2041.
31392C	MS	0	FNW 2002-W1 2A	5.199% 02/25/42.....	12/01/2021.	Paydown.....		13,919	13,919	14,628	13,867		52		52		13,919			0	411	02/25/2042.
649883	2W	4	NEW YORK ST MTGE AGY HOMEOWNER.....		10/01/2021.	Redemption 100.0000.....		880,000	880,000	950,805	921,854		(41,854)		(41,854)		880,000			0	25,770	10/01/2037.
658909	EV	4	NORTH DAKOTA ST HSG FIN AGY.....		07/01/2021.	Redemption 100.0000.....		3,050,000	3,050,000	3,176,423	3,067,325		(17,325)		(17,325)		3,050,000			0	91,000	07/01/2043.
71883M	NK	6	PHOENIX AZ CIVIC IMPT CORP ARP.....		04/14/2021.	First Tennessee.....		3,405,923	2,725,000	3,386,739	3,349,220		(22,869)		(22,869)		3,326,351	79,572	79,572	107,865	07/01/2030.	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								24,376,058	21,199,385	23,730,900	23,441,763	0	(107,167)	0	(107,167)	0	23,334,597	0	1,041,461	1,041,461	414,238	XXX
Bonds - Industrial and Miscellaneous																						
015271	AM	1	ALEXANDRIA REAL ESTATE EQUIT.....		02/10/2021.	Citigroup.....		2,689,905	2,440,000	2,517,877	2,501,119		(2,195)		(2,195)		2,498,924	190,980	190,980	55,578	01/15/2024.	
02665W	DD	0	AMERICAN HONDA FINANCE.....		02/11/2021.	Various.....		5,282,915	5,000,000	5,112,750	5,093,103		(2,735)		(2,735)		5,090,369	192,546	192,546	45,240	09/10/2024.	
03027X	AK	6	AMERICAN TOWER CORP	3.375% 10/15/26.....	12/22/2021.	Credit Suisse.....		4,053,287	3,824,000	3,532,382	3,612,700		32,354		32,354		3,645,054	408,233	408,233	154,872	10/15/2026.	
03066N	AB	0	AMCAR 2019-3 A2A	2.170% 01/18/23.....	05/18/2021.	Paydown.....		1,806,638	1,806,638	1,806,586	1,806,627		11		11		1,806,638			0	9,931	01/18/2023.
035240	AV	2	ANHEUSER-BUSCH INBEV WOR.....		08/30/2021.	Various.....		11,160,000	10,000,000	9,979,000	9,980,686		923		923		9,981,609	1,178,391	1,178,391	238,681	06/01/2030.	
05565E	BC	8	BMW US CAPITAL LLC	3.400% 08/13/21.....	08/13/2021.	Maturity.....		2,679,000	2,679,000	2,667,936	2,676,274		2,726		2,726		2,679,000			0	91,086	08/13/2021.
056057	AL	6	BX TRUST 2018-BIOA D	1.431% 03/15/37.....	12/15/2021.	Paydown.....		419,544	419,544	415,419	418,193		1,351		1,351		419,544			0	6,061	03/15/2037.
075887	BT	5	BECTON DICKINSON & CO	2.894% 06/06/22.....	09/13/2021.	Call 100.0000.....		6,864,000	6,864,000	7,013,567	6,955,233		(47,171)		(47,171)		6,908,063	(44,063)	(44,063)	284,772	06/06/2022.	
12433Y	AJ	6	BX TRUST 2020-VKNG C	1.510% 10/15/37.....	10/15/2021.	Paydown.....		1,775,721	1,775,721	1,775,721	1,775,707		14		14		1,775,721			0	22,590	10/15/2037.
126650	CV	0	CVS HEALTH CORP	3.700% 03/09/23.....	12/28/2021.	Call 100.0000.....		1,360,000	1,360,000	1,347,814	1,354,318		2,489		2,489		1,356,806	3,194	3,194	112,204	03/09/2023.	
14315P	AB	1	CARMX 2019-3 A2A	2.210% 12/15/22.....	06/15/2021.	Paydown.....		3,056,012	3,056,012	3,055,875	3,055,984		28		28		3,056,012			0	19,015	12/15/2022.
19565C	AA	8	COLONIAL ENTERPRISES INC.....		01/13/2021.	Credit Suisse.....		3,363,810	3,000,000	2,998,470	2,998,482		(7)		(7)		2,998,475	365,335	365,335	16,250	05/15/2030.	
20030N	DJ	7	COMCAST CORP	3.100% 04/01/25.....	12/03/2021.	Call 100.0000.....		7,500,000	7,500,000	7,496,175	7,496,512		694		694		7,497,206	2,794	2,794	704,705	04/01/2025.	
20267V	AC	1	CSBLT 2017-AGS B	3.470% 05/25/41.....	12/25/2021.	Paydown.....		483,398	483,398	483,373	483,376		22		22		483,398			0	7,628	05/25/2041.
22540V	G6	3	CSFB 2002-9 1A1	7.000% 03/25/40.....	12/01/2021.	Paydown.....		10,171	10,171	10,313	10,342		(1,961)		(171)		10,171			0	336	03/25/2040.
228227	BD	5	CROWN CASTLE INTL CORP.....		03/10/2021.	Call 100.0000.....		6,749,000	6,749,000	7,068,498	6,899,348		(13,873)		(13,873)		6,885,475	(136,475)	(136,475)	801,112	01/15/2023.	
26209A	AD	3	DRIVE 2019-4 A3	2.160% 05/15/23.....	05/15/2021.	Paydown.....		4,131,031	4,131,031	4,130,911	4,131,014		17		17		4,131,031			0	20,127	05/15/2023.

SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n								11	12	13	14	15						
CUSIP Identification		Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
26857L	AA 0	ELFI 2020-A A	1.730%	08/25/45.....	12/25/2021.	Paydown.....		4,925,009	4,925,009	4,923,472	4,927,901		(2,892)		(2,892)		4,925,009			0	36,975	08/25/2045.
29374A	AB 0	EFF 2019-1 A2	2.980%	10/22/24.....	12/20/2021.	Paydown.....		4,206,112	4,206,112	4,206,079	4,224,568		(18,456)		(18,456)		4,206,112			0	70,107	10/22/2024.
35803Q	AA 5	FRESENIUS MED CARE US	5.750%	02/15/21.....	02/15/2021.	Maturity.....		4,020,000	4,020,000	4,416,975	4,033,811		(13,811)		(13,811)		4,020,000			0	115,575	02/15/2021.
361886	BK 9	GFORT 2018-2 A1	3.130%	03/15/23.....	03/15/2021.	Paydown.....		5,000,000	5,000,000	5,078,320	5,027,108		(27,108)		(27,108)		5,000,000			0	39,125	03/15/2023.
43814U	AG 4	HAROT 2018-2 A3	3.010%	05/18/22.....	08/18/2021.	Paydown.....		2,214,043	2,214,043	2,213,995	2,214,035		8		8		2,214,043			0	22,106	05/18/2022.
43815H	AC 1	HAROT 2018-3 A3	2.950%	08/22/22.....	11/21/2021.	Paydown.....		5,866,869	5,866,869	5,866,064	5,866,717		152		152		5,866,869			0	76,918	08/22/2022.
446413	AT 3	HUNTINGTON INGALLS INDUST.....			10/14/2021.	Bank of America Corp.....		5,688,250	5,000,000	4,999,800	4,999,773		105		105		4,999,878		688,372	688,372	194,017	05/01/2030.
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.
46647H	AB 0	JPMMT 2016-5 AM	2.343%	12/25/46.....	12/01/2021.	Paydown.....		2,445,263	2,445,263	2,433,801	2,428,842		16,421		16,421		2,445,263			0	28,033	12/25/2046.
50117W	AB 0	KCOT 20201-A A2	1.920%	12/15/22.....	12/15/2021.	Paydown.....		12,818,943	12,818,943	12,818,283	12,818,645		299		299		12,818,943			0	129,754	12/15/2022.
55336V	AQ 3	MPLX LP	3.375%	03/15/23.....	06/04/2021.	MarketAxess.....		2,622,900	2,500,000	2,472,125	2,487,042		2,462		2,462		2,489,504		133,397	133,397	61,641	03/15/2023.
590027	AJ 7	MHP 2020-HILL C	1.810%	08/15/37.....	10/15/2021.	Paydown.....		398,763	398,763	398,724	398,737		26		26		398,763			0	4,874	08/15/2037.
59833C	AA 0	MIDWEST CONNECTOR CAPIT.....			04/22/2021.	Various.....		6,578,460	6,340,000	6,646,856	6,573,025		(20,877)		(20,877)		6,552,147		26,313	26,313	135,168	04/01/2024.
637639	AA 3	NATIONAL SECS CLEARING.....			05/28/2021.	Fifth Third Bank.....		10,176,700	10,000,000	9,990,600	9,992,685		1,317		1,317		9,994,001		182,699	182,699	73,000	04/23/2023.
63940H	AB 9	NAVSL 2016-3A A2	0.998%	06/25/65.....	01/25/2021.	Paydown.....		27,185	27,185	27,291	27,139		46		46		27,185			0	21	06/25/2065.
641062	AR 5	NESTLE HOLDINGS INC	0.625%	01/15/26.....	10/27/2021.	Barclays Capital.....		9,724,200	10,000,000	9,948,300	9,951,090		7,900		7,900		9,958,990		(234,790)	(234,790)	70,139	01/15/2026.
666807	BQ 4	NORTHROP GRUMMAN CORP	2.550%	10/15/22.....	03/24/2021.	Call 100.0000.....		3,011,000	3,011,000	2,882,882	2,956,507		6,867		6,867		2,963,374		47,626	47,626	137,399	10/15/2022.
737415	AL 3	MID-AMERICA APARTMENTS.....			09/07/2021.	Call 100.0000.....		1,669,000	1,669,000	1,642,930	1,655,634		4,612		4,612		1,660,247		8,753	8,753	74,127	12/01/2022.
78469P	AB 0	SOFI 2016-A A2	2.760%	12/26/36.....	12/25/2021.	Paydown.....		1,680,488	1,680,488	1,659,482	1,658,126		22,362		22,362		1,680,488			0	22,313	12/26/2036.
87236Y	AG 3	TD AMERITRADE HOLDING CORP.....			11/01/2021.	Maturity.....		15,000,000	15,000,000	15,000,000	15,000,000		0		0		15,000,000			0	92,769	11/01/2021.
87342R	AC 8	BELL 2016-1A A23	4.970%	05/25/46.....	11/25/2021.	Paydown.....		75,000	75,000	79,661	78,897		(3,897)		(3,897)		75,000			0	2,330	05/25/2046.
89238U	AB 6	TAOT 2019-C A2A	2.000%	04/15/22.....	05/15/2021.	Paydown.....		2,921,289	2,921,289	2,921,153	2,921,248		41		41		2,921,289			0	12,659	04/15/2022.
92343V	FE 9	VERIZON COMMUNICATIONS INC.....			06/17/2021.	Credit Suisse.....		5,380,200	5,000,000	4,984,650	4,985,533		634		634		4,986,167		394,033	394,033	117,688	03/22/2030.
92888D	AB 1	VFET 2019-1A A2	2.900%	11/15/21.....	01/15/2021.	Paydown.....		381	381	381	381		0		0		381			0	1	11/15/2021.
929227	4D 5	WAMU 2003-AR6 A1	2.561%	06/25/33.....	12/01/2021.	Paydown.....		8,484	8,484	8,612	9,260		(775)		(775)		8,484			0	91	06/25/2033.
576339	CC 7	MCCT 2019-2A A	0.483%	07/21/21.....	A 07/21/2021.	Paydown.....		6,500,000	6,500,000	6,500,000	6,479,097		20,903		20,903		6,500,000			0	19,350	07/21/2021.
89621A	AP 4	TCCT 2019-2A A	3.038%	01/26/24.....	A 01/26/2021.	Paydown.....		15,000,000	15,000,000	15,180,469	15,008,423		(8,423)		(8,423)		15,000,000			0	37,975	01/26/2024.
3899999. Total - Bonds - Industrial and Miscellaneous.....								191,401,252	187,784,625	188,770,166	188,032,525	1,790	(40,399)	0	(38,609)	0	187,993,914	0	3,407,338	3,407,338	4,164,955	XXX
8399997. Total - Bonds - Part 4.....								405,848,579	399,904,010	403,330,771	402,343,008	1,790	(131,799)	0	(130,009)	0	402,212,999	0	3,635,581	3,635,581	5,530,231	XXX
8399998. Total - Bonds - Summary Item from Part 5.....								316,474,934	318,403,728	317,696,451		38,406		38,406		317,734,858		(1,259,923)	(1,259,923)	479,015	XXX	
8399999. Total - Bonds.....								722,323,513	718,307,738	721,027,222	402,343,008	1,790	(93,393)	0	(91,603)	0	719,947,857	0	2,375,658	2,375,658	6,009,246	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
00434H	10 8	ACCELERON PHARMA INC.....		11/23/2021.	State Street Bank.....		6,000,000	1,080,000	XXX	703,045	767,640	(64,595)			(64,595)		703,045		376,955	376,955		XXX
03064D	10 8	AMERICOLD REALTY TRUST.....		10/07/2021.	State Street Bank.....		12,950,000	372,918	XXX	430,879	483,424	(52,545)			(52,545)		430,879		(57,961)	(57,961)	11,267	XXX
08862E	10 9	BEYOND MEAT INC.....		10/07/2021.	State Street Bank.....		4,100,000	419,894	XXX	312,535	512,500	(199,965)			(199,965)		312,535		107,358	107,358		XXX
166764	10 0	CHEVRON CORP.....		06/28/2021.	State Street Bank.....		2,900,000	305,377	XXX	224,373	244,905	(20,532)			(20,532)		224,373		81,004	81,004	7,627	XXX
200525	10 3	COMMERCE BANCSHARES INC.....		01/14/2021.	State Street Bank.....		0.100	7	XXX	2	7	(5)			(5)		2		5	5		XXX
30224P	20 0	EXTENDED STAY AMERICA INC.....		06/17/2021.	State Street Bank.....		88,900,000	1,666,875	XXX	677,907	1,316,609	(638,702)			(638,702)		677,907		988,968	988,968	194,691	XXX
375558	10 3	GILEAD SCIENCES INC.....		10/07/2021.	State Street Bank.....		66,300,000	4,471,422	XXX	1,487,530	3,862,638	(2,375,108)			(2,375,108)		1,487,530		2,983,892	2,983,892	141,219	XXX
400110	10 2	GRUBHUB INC.....		06/15/2021.	Tax Free Exchange.....		13,900,000	509,178	XXX	509,178	1,032,353	(523,175)			(523,175)		509,178			0		XXX
58933Y	10 5	MERCK & CO INC.....		07/01/2021.	Class Action Litigation.....			24	XXX						0				24	24		XXX
67066G	10 4	NVIDIA CORP.....		07/07/2021.	Morgan Stanley.....		2,500,000	2,069,765	XXX	44,109	1,305,500	(1,261,392)			(1,261,392)		44,109		2,025,655	2,025,655	800	XXX

E14.1

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n								11	12	13	14	15						
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification		Description																			
717081 10 3		PFIZER INC.....		01/01/2021.	Class Action Litigation.....		323	XXX							0				323	323		XXX
88025U 10 9		10X GENOMICS INC A.....	10/07/2021.	State Street Bank.....	2,100,000	314,309	XXX	346,311	297,360	48,951			48,951		346,311		(32,001)	(32,001)		XXX	
98986T 10 8		ZYNGA INC A.....	10/07/2021.	State Street Bank.....	142,900,000	1,045,108	XXX	1,349,880	1,410,423	(60,543)			(60,543)		1,349,880		(304,772)	(304,772)		XXX	
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					12,255,200	XXX	6,085,749	11,233,359	...(5,147,611)	0	0	...(5,147,611)	0	6,085,749	0	6,169,450	6,169,450	355,604	XXX
9799997.		Total - Common Stocks - Part 4.....					12,255,200	XXX	6,085,749	11,233,359	...(5,147,611)	0	0	...(5,147,611)	0	6,085,749	0	6,169,450	6,169,450	355,604	XXX
9799998		Total - Common Stocks - Summary Item from Part 5.....					2,246,711	XXX	2,667,920					0		2,667,920		(421,210)	(421,210)		XXX
9799999.		Total - Common Stocks.....					14,501,911	XXX	8,753,669	11,233,359	...(5,147,611)	0	0	...(5,147,611)	0	8,753,669	0	5,748,240	5,748,240	355,604	XXX
9899999.		Total - Preferred and Common Stocks.....					14,501,911	XXX	8,753,669	11,233,359	...(5,147,611)	0	0	...(5,147,611)	0	8,753,669	0	5,748,240	5,748,240	355,604	XXX
9999999.		Total - Bonds, Preferred and Common Stocks.....					736,825,424	XXX	729,780,891	413,576,367	...(5,145,821)	(93,393)	0	(5,239,214)	0	728,701,526	0	8,123,898	8,123,898	6,364,850	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			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends		
Bonds - U.S. Government																								
91282C	AV	3	US TREASURY NOTE 0.875% 11/15/30.....	..	01/26/2021	Citigroup.....	04/08/2021	JP Morgan Securities Inc.....	7,500,000	7,382,520	7,006,934	7,384,793		2,274		2,274			...(377,860)	...(377,860)	26,286	13,234		
91282C	BA	8	US TREASURY NOTE 0.125% 12/15/23.....	..	01/12/2021	Barclays Capital.....	01/15/2021	Goldman Sachs.....	25,000,000	24,924,805	24,941,406	24,925,228	.....	423	.....	423	.....	16,179	16,179	3,005	2,490			
91282C	BD	2	US TREASURY NOTE 0.125% 12/31/22.....	..	01/12/2021	Various.....	03/12/2021	Barclays Capital.....	25,000,000	24,998,633	24,987,305	24,998,723	.....	90	.....	90	.....	11,418	11,418	6,388	760			
91282C	BE	0	US TREASURY NOTE 0.125% 01/15/24.....	..	01/21/2021	Barclays Capital.....	03/02/2021	Goldman Sachs.....	10,000,000	9,980,078	9,965,234	9,980,814	.....	736	.....	736	.....	15,580	15,580	1,623	242			
91282C	BH	3	US TREASURY NOTE 0.375% 01/31/26.....	..	02/03/2021	Citigroup.....	03/02/2021	Bank of America Corp.....	10,000,000	9,961,328	9,862,109	9,961,897	.....	569	.....	569	.....	99,788	99,788	3,211	414			
91282C	BL	4	US TREASURY NOTE 1.125% 02/15/31.....	..	02/18/2021	Various.....	10/22/2021	Barclays Capital.....	15,000,000	14,776,172	14,358,984	14,790,535	.....	14,363	.....	14,363	.....	431,550	431,550	116,933	1,554			
91282C	BN	0	US TREASURY NOTE 0.125% 02/28/23.....	..	03/02/2021	Barclays Capital.....	04/15/2021	Various.....	20,000,000	20,000,000	19,986,719	20,000,000	.....	0	.....	0	.....	13,281	13,281	2,242	204			
91282C	BP	5	US TREASURY NOTE 1.125% 02/29/28.....	..	03/18/2021	Various.....	04/15/2021	Various.....	15,000,000	14,831,445	14,801,563	14,832,924	.....	1,478	.....	1,478	.....	31,361	31,361	18,495	8,101			
91282C	BR	1	US TREASURY NOTE 0.250% 03/15/24.....	..	04/12/2021	Various.....	04/15/2021	Morgan Stanley.....	30,000,000	29,919,531	29,946,094	29,920,539	.....	1,007	.....	1,007	.....	25,555	25,555	6,522	3,601			
91282C	BS	9	US TREASURY NOTE 1.250% 03/31/28.....	..	04/13/2021	Various.....	12/23/2021	Progressive Casualty Insurance Co.....	20,000,000	19,880,859	19,882,000	19,892,361	.....	11,502	.....	11,502	.....	10,361	10,361	182,692	6,489			
91282C	BU	4	US TREASURY NOTE 0.125% 03/31/23.....	..	04/05/2021	JP Morgan Securities Inc.....	11/04/2021	Goldman Sachs.....	20,000,000	19,978,906	19,960,156	19,985,092	.....	6,186	.....	6,186	.....	24,936	24,936	14,973	410			
91282C	CG	4	US TREASURY NOTE 0.250% 06/15/24.....	..	06/14/2021	Goldman Sachs.....	08/27/2021	Goldman Sachs.....	6,000,000	5,985,234	5,974,922	5,986,238	.....	1,003	.....	1,003	.....	11,316	11,316	3,115	41			
91282C	CH	2	US TREASURY NOTE 1.250% 06/30/28.....	..	07/20/2021	Barclays Capital.....	08/09/2021	Barclays Capital.....	15,000,000	15,279,492	15,163,477	15,277,360	.....	(2,132)	.....	(2,132)	.....	113,884	113,884	20,890	10,700			
91282C	CJ	8	US TREASURY NOTE 0.875% 06/30/26.....	..	07/26/2021	Citigroup.....	08/11/2021	Goldman Sachs.....	10,000,000	10,077,344	10,038,281	10,076,669	.....	(675)	.....	(675)	.....	38,387	38,387	10,224	6,420			
91282C	CT	6	US TREASURY NOTE 0.375% 08/15/24.....	..	08/16/2021	Goldman Sachs.....	09/10/2021	JP Morgan Securities Inc.....	7,000,000	6,993,711	6,991,250	6,993,862	.....	152	.....	152	.....	2,612	2,612	2,069	143			
91282C	CU	3	US TREASURY NOTE 0.125% 08/31/23.....	..	09/24/2021	Citadel Securities Inst LLC.....	10/07/2021	JP Morgan Securities Inc.....	18,500,000	18,463,926	18,443,633	18,465,184	.....	1,258	.....	1,258	.....	21,551	21,551	2,427	741			
91282C	CV	1	US TREASURY NOTE 1.125% 08/31/28.....	..	09/08/2021	Various.....	12/23/2021	Progressive Casualty Insurance Co.....	10,000,000	10,016,016	9,837,500	10,015,289	.....	(727)	.....	(727)	.....	177,789	177,789	35,428	1,554			
91282C	DH	1	US TREASURY NOTE 0.750% 11/15/24.....	..	12/07/2021	Citigroup.....	12/23/2021	Progressive Casualty Insurance Co.....	25,000,000	24,859,375	24,869,250	24,861,320	.....	1,945	.....	1,945	.....	7,930	7,930	19,682	11,913			
0599999	Total - Bonds - U.S. Government.....								289,000,000	288,309,375	287,016,817	288,348,828	0	39,452	0	39,452	0	0	(1,332,010)	(1,332,010)	476,205	69,011		
Bonds - Industrial and Miscellaneous																								
12510H	AK	6	CAUTO 2021-1A A1 1.440% 08/15/51.....	..	07/27/2021	Credit Suisse.....	12/15/2021	Paydown.....	265,371	265,254	265,371	265,371	.....	117	.....	117	.....	.....	.....	0	559			
25755T	AP	5	DPABS 2021-1A A2II 3.151% 04/25/51.....	..	04/08/2021	Guggenheim Securities LLC.....	10/25/2021	Paydown.....	100,000	100,000	100,000	100,000	.....	0	.....	0	.....	.....	.....	0	1,260			
444859	BQ	4	HUMANA INC 1.350% 02/03/27.....	..	07/29/2021	Bank of America Corp.....	07/30/2021	Various.....	15,000,000	14,985,750	15,037,650	14,985,750	.....	0	.....	0	.....	51,900	51,900	.....	.....			
53218C	AC	4	LIFE 2021-BMR B 0.990% 03/15/36.....	..	03/18/2021	Deutsche Bank.....	03/22/2021	Wells Fargo Bank.....	9,000,000	9,000,000	9,008,438	9,000,000	.....	0	.....	0	.....	8,438	8,438	.....	.....			
65339K	BY	5	NEXTERA ENERGY CAPITAL.....	..	12/08/2021	Credit Suisse.....	12/10/2021	Credit Suisse.....	5,000,000	4,996,550	5,008,300	4,996,551	.....	1	.....	1	.....	11,749	11,749	260	.....			
83406T	AB	8	SOFI 2020-A A2FX 2.540% 05/15/46.....	..	03/26/2021	Cantor Fitzgerald.....	12/15/2021	Paydown.....	38,358	39,522	38,358	38,358	.....	(1,164)	.....	(1,164)	.....	.....	.....	0	731			
3899999	Total - Bonds - Industrial and Miscellaneous.....								29,403,728	29,387,076	29,458,117	29,386,030	0	(1,046)	0	(1,046)	0	0	72,087	72,087	2,810	41		
8399998	Total - Bonds.....								318,403,728	317,696,451	316,474,934	317,734,858	0	38,406	0	38,406	0	0	(1,259,923)	(1,259,923)	479,015	69,052		
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																								
08862E	10	9	BEYOND MEAT INC.....	..	06/28/2021	State Street Bank.....	10/07/2021	State Street Bank.....	4,100,000	619,955	419,894	619,955				0			200,061	200,061				
185899	10	1	CLEVELAND-CLIFFS INC.....	..	06/28/2021	State Street Bank.....	10/07/2021	State Street Bank.....	27,800,000	597,200	568,171	597,200				0			29,029	29,029				
37045V	10	0	GENERAL MOTORS CO.....	..	03/23/2021	State Street Bank.....	10/07/2021	State Street Bank.....	10,600,000	601,518	581,238	601,518				0			20,280	20,280				
681116	10	9	OLLIE'S BARGAIN OUTLET HOLDI.....	..	03/23/2021	State Street Bank.....	10/07/2021	State Street Bank.....	4,400,000	376,901	267,976	376,901				0			108,926	108,926				
896945	20	1	TRIPADVISOR INC.....	..	06/28/2021	State Street Bank.....	10/07/2021	State Street Bank.....	11,200,000	472,341	409,423	472,341				0			62,918	62,918				
48214T	30	5	JUST EAT TAKEAWAY-SPONS ADR.....	C	06/15/2021	Tax Free Exchange.....	07/01/2021	State Street Bank.....	0.500	5	9	5				0			4	4				
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								2,667,920	2,246,711	2,667,920	2,667,920	0	0	0	0	0	0	(421,210)	(421,210)	0	0		
9799998	Total - Common Stocks.....								2,667,920	2,246,711	2,667,920	2,667,920	0	0	0	0	0	0	(421,210)	(421,210)	0	0		
9899999	Total - Preferred and Common Stocks.....								2,667,920	2,246,711	2,667,920	2,667,920	0	0	0	0	0	0	(421,210)	(421,210)	0	0		
9999999	Total - Bonds, Preferred and Common Stocks.....								320,364,371	318,721,645	320,402,778	320,402,778	0	38,406	0	38,406	0	0	(1,681,133)	(1,681,133)	479,015	69,052		

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

PROGRESSIVE SPECIALTY INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
CITIBANK..... NEW YORK, NY.....	.....	.....	.....	.....	.....	XXX
STATE STREET BANK..... KANSAS CITY, MO.....	.....	.....	.....	.....	13,902	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	13,902	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	13,902	XXX
0599999. Total Cash.....	XXX	XXX	0	0	13,902	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	.....	4. April.....	.....	7. July.....	.....	10. October.....	.....
2. February.....	.....	5. May.....	.....	8. August.....	.....	11. November.....	.....
3. March.....	.....	6. June.....	.....	9. September.....	.....	12. December.....	13,902

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO											
857492 88 8	STATE STREET TREASURY MMF TRIXX.....					12/31/2021.....	0.005		255,947		46
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									255,947	0	46
9999999. Total - Cash Equivalents.....									255,947	0	46

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL						
2. Alaska.....	AK						
3. Arizona.....	AZ						
4. Arkansas.....	AR	B...	Insur underwriting collateral.....	152,628	154,488		
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.....			61,051	61,795
12. Hawaii.....	HI						
13. Idaho.....	ID						
14. Illinois.....	IL						
15. Indiana.....	IN						
16. Iowa.....	IA						
17. Kansas.....	KS						
18. Kentucky.....	KY						
19. Louisiana.....	LA						
20. Maine.....	ME						
21. Maryland.....	MD						
22. Massachusetts.....	MA						
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.....			335,782	339,874
33. New York.....	NY						
34. North Carolina.....	NC						
35. North Dakota.....	ND						
36. Ohio.....	OH	B...	Insur underwriting collateral.....	2,696,433	2,729,288		
37. Oklahoma.....	OK						
38. Oregon.....	OR						
39. Pennsylvania.....	PA						
40. Rhode Island.....	RI						
41. South Carolina.....	SC	B...	Insur underwriting collateral.....			162,804	164,787
42. South Dakota.....	SD						
43. Tennessee.....	TN						
44. Texas.....	TX						
45. Utah.....	UT						
46. Vermont.....	VT						
47. Virginia.....	VA	B...	Insur underwriting collateral.....			345,957	350,173
48. Washington.....	WA						
49. West Virginia.....	WV						
50. Wisconsin.....	WI						
51. Wyoming.....	WY						
52. American Samoa.....	AS						
53. Guam.....	GU						
54. Puerto Rico.....	PR						
55. US Virgin Islands.....	VI						
56. Northern Mariana Islands.....	MP						
57. Canada.....	CAN						
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	0	0
59. Total.....		XXX	XXX	2,849,061	2,883,776	905,594	916,629

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