24260202220100100

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

PROGRESSIVE CASUALTY INSURANCE COMPANY

NAIC Group Code 0155 (Current) 0155 (Prior) NAIC Company Code 24260 Employer's ID Number 34-6513736

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

Country of Domicile United States of America

Incorporated/Organized 11/19/1956 Commenced Business 12/11/1956

Statutory Home Office 6300 WILSON MILLS ROAD, W33 (Street and Number), CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code)

Main Administrative Office 6300 WILSON MILLS ROAD, W33 (Street and Number)

CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code), 440-461-5000 (Area Code) (Telephone Number)

Mail Address P.O. BOX 89490 (Street and Number or P.O. Box), CLEVELAND, OH, US 44101-6490 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6300 WILSON MILLS ROAD, W33 (Street and Number)

CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code), 440-395-4460 (Area Code) (Telephone Number)

Internet Website Address PROGRESSIVE.COM

Statutory Statement Contact MICHELLE CRISTEN CAVELL (Name), 440-395-4460 (Area Code) (Telephone Number)

FINANCIAL_REPORTING@PROGRESSIVE.COM (E-mail Address), 440-603-5500 (FAX Number)

OFFICERS

PRESIDENT	GEOFFREY THOMAS SOUSER	TREASURER	PATRICK SEAN BRENNAN
SECRETARY	PETER JAMES ALBERT		

OTHER

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

DIRECTORS OR TRUSTEES

CHARLES ERNEST CONOVER	JOHN ALLEN CURTISS JR.	HEATHER ELIZABETH DAY
KATHRYN MARGARET LEMIEUX	GEOFFREY THOMAS SOUSER	KANIK (NMN) VARMA
JAMES DAVID WILLIAMS #		

State of OHIO
County of CUYAHOGA SS

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

GEOFFREY THOMAS SOUSER	CHRISTINA LYNN CREWS	JAMES LEE KUSMER
PRESIDENT	ASSISTANT SECRETARY	ASSISTANT TREASURER

Subscribed and sworn to before me this 10TH day of FEBRUARY, 2023

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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	4,639,482,507	38.338	4,639,482,507		4,639,482,507	38.471
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	168,592,156	1.393	168,592,156		168,592,156	1.398
1.06 Industrial and miscellaneous	3,742,764,274	30.928	3,742,764,274		3,742,764,274	31.035
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans	211,578,402	1.748	211,578,402		211,578,402	1.754
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	8,762,417,339	72.408	8,762,417,339		8,762,417,339	72.658
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	210,554,809	1.740	210,554,809		210,554,809	1.746
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	210,554,809	1.740	210,554,809		210,554,809	1.746
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	871,421,008	7.201	871,421,008		871,421,008	7.226
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	1,464,226,537	12.100	1,464,226,537		1,464,226,537	12.141
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	2,335,647,545	19.300	2,335,647,545		2,335,647,545	19.367
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	311,981,668	2.578	311,981,668		311,981,668	2.587
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale	39,985,701	0.330	39,985,701		39,985,701	0.332
5.04 Total real estate	351,967,369	2.908	351,967,369		351,967,369	2.919
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(14,796,496)	(0.122)	(14,796,496)		(14,796,496)	(0.123)
6.02 Cash equivalents (Schedule E, Part 2)	397,308,312	3.283	397,308,312		397,308,312	3.294
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	382,511,816	3.161	382,511,816		382,511,816	3.172
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	55,854,283	0.462	14,163,350		14,163,350	0.117
10. Receivables for securities	2,552,188	0.021	2,552,188		2,552,188	0.021
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	12,101,505,349	100.000	12,059,814,416		12,059,814,416	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		389,595,186
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)	4,459,093	4,459,093
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		2,719,399
5.	Deduct amounts received on disposals, Part 3, Column 15		20,907,985
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	2,700,000	
	7.2 Totals, Part 3, Column 10	5,508,983	8,208,983
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	15,360,160	
	8.2 Totals, Part 3, Column 9	329,182	15,689,342
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		351,967,368
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		351,967,368

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		61,150,651
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	250,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,686,547	1,936,547
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	4,157,332	
	3.2 Totals, Part 3, Column 12		4,157,332
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		2,759,084
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	8,631,163	
	10.2 Totals, Part 3, Column 11		8,631,163
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		55,854,283
12.	Deduct total nonadmitted amounts		41,690,933
13.	Statement value at end of current period (Line 11 minus Line 12)		14,163,350

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		10,561,088,679
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,383,805,762
3.	Accrual of discount		53,580,969
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(27,326,320)	
	4.2. Part 2, Section 1, Column 15	(9,014,223)	
	4.3. Part 2, Section 2, Column 13	(329,909,613)	
	4.4. Part 4, Column 11	(406,944,855)	(773,195,011)
5.	Total gain (loss) on disposals, Part 4, Column 19		268,013,012
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,159,330,786
7.	Deduct amortization of premium		24,135,788
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	706,973	
	9.4. Part 4, Column 13	2,035,810	2,742,783
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		1,535,639
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		11,308,619,693
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		11,308,619,693

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	4,639,482,507	4,258,627,988	4,632,084,847	4,718,470,000
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	4,639,482,507	4,258,627,988	4,632,084,847	4,718,470,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	168,592,156	156,473,293	202,982,336	105,868,980
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	3,541,529,058	3,297,998,336	3,540,322,996	3,513,722,513
	9.	Canada	32,860,673	33,527,600	35,020,300	35,000,000
	10.	Other Countries	379,952,945	360,308,538	381,986,737	381,850,202
	11.	Totals	3,954,342,676	3,691,834,474	3,957,330,033	3,930,572,715
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	8,762,417,339	8,106,935,755	8,792,397,216	8,754,911,695
PREFERRED STOCKS	14.	United States	61,846,589	60,765,139	64,863,352	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	92,895,835	86,429,831	92,624,962	
	16.	Other Countries	55,812,385	55,812,387	59,859,500	
	17.	Totals	210,554,809	203,007,357	217,347,814	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	210,554,809	203,007,357	217,347,814	
COMMON STOCKS	20.	United States	855,244,285	855,244,285	251,133,697	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	140,291	140,291	9,552	
	22.	Other Countries	16,036,432	16,036,432	4,550,491	
	23.	Totals	871,421,008	871,421,008	255,693,740	
Parent, Subsidiaries and Affiliates	24.	Totals	1,464,226,537	1,464,226,537	249,814,532	
	25.	Total Common Stocks	2,335,647,545	2,335,647,545	505,508,272	
	26.	Total Stocks	2,546,202,354	2,538,654,902	722,856,086	
	27.	Total Bonds and Stocks	11,308,619,693	10,645,590,657	9,515,253,302	

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 Col. 7 as a % of Line 12.7	9 Total from Col. 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	272,013,290	2,180,112,865	2,353,731,687			XXX	4,805,857,842	52.5	2,242,131,016	30.6	4,805,857,842	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	272,013,290	2,180,112,865	2,353,731,687			XXX	4,805,857,842	52.5	2,242,131,016	30.6	4,805,857,842	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	8,464,418	31,398,824	103,728,914			XXX	143,592,156	1.6	139,614,798	1.9	143,592,156	
5.2 NAIC 2				25,000,000		XXX	25,000,000	0.3				25,000,000
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	8,464,418	31,398,824	103,728,914	25,000,000		XXX	168,592,156	1.8	139,614,798	1.9	143,592,156	25,000,000

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 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	620,421,833	1,502,716,503	668,777,716	26,339,327	880,222	XXX	2,819,135,601	30.8	3,082,565,615	42.1	369,261,245	2,449,874,356
6.2 NAIC 2	382,783,023	424,673,558	154,327,424	14,972,600		XXX	976,756,605	10.7	1,179,353,329	16.1	712,193,652	264,562,953
6.3 NAIC 3	3,724,120	68,773,353	25,547,360			XXX	98,044,833	1.1	520,534,725	7.1	56,018,760	42,026,073
6.4 NAIC 4			27,385,308			XXX	27,385,308	0.3	103,929,232	1.4		27,385,308
6.5 NAIC 5	16,226,756	32,889,208				XXX	49,115,964	0.5	48,173,241	0.7		49,115,964
6.6 NAIC 6	167,494					XXX	167,494	0.0	1,806,837	0.0		167,494
6.7 Totals	1,023,323,226	2,029,052,622	876,037,808	41,311,927	880,222	XXX	3,970,605,805	43.4	4,936,362,979	67.5	1,137,473,657	2,833,132,148
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2			39,543,278			XXX	39,543,278	0.4				39,543,278
10.3 NAIC 3		19,597,443	111,010,150			XXX	130,607,593	1.4				130,607,593
10.4 NAIC 4		41,427,531				XXX	41,427,531	0.5				41,427,531
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals		61,024,974	150,553,428			XXX	211,578,402	2.3				211,578,402
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 900,899,541	3,714,228,192	3,126,238,317	26,339,327	880,222		7,768,585,599	84.8	XXX	XXX	5,318,711,243	2,449,874,356
12.2 NAIC 2	(d) 382,783,023	424,673,558	193,870,702	39,972,600			1,041,299,883	11.4	XXX	XXX	712,193,652	329,106,231
12.3 NAIC 3	(d) 3,724,120	88,370,796	136,557,510				228,652,426	2.5	XXX	XXX	56,018,760	172,633,666
12.4 NAIC 4	(d)	41,427,531	27,385,308				68,812,839	0.8	XXX	XXX		68,812,839
12.5 NAIC 5	(d) 16,226,756	32,889,208					(c) 49,115,964	0.5	XXX	XXX		49,115,964
12.6 NAIC 6	(d) 167,494						(c) 167,494	0.0	XXX	XXX		167,494
12.7 Totals	1,303,800,934	4,301,589,285	3,484,051,837	66,311,927	880,222		(b) 9,156,634,205	100.0	XXX	XXX	6,086,923,655	3,069,710,550
12.8 Line 12.7 as a % of Col. 7	14.2	47.0	38.0	0.7	0.0		100.0	XXX	XXX	XXX	66.5	33.5
13. Total Bonds Prior Year												
13.1 NAIC 1	786,538,230	2,740,896,018	1,936,858,049	18,686	446		XXX	XXX	5,464,311,429	74.7	2,682,341,462	2,781,969,967
13.2 NAIC 2	373,697,027	629,442,349	176,213,953				XXX	XXX	1,179,353,329	16.1	879,293,393	300,059,936
13.3 NAIC 3	15,877,275	199,777,482	304,379,501	500,467			XXX	XXX	520,534,725	7.1	282,480,707	238,054,018
13.4 NAIC 4	11,338,137	36,896,056	55,695,039				XXX	XXX	103,929,232	1.4	78,234,293	25,694,939
13.5 NAIC 5		48,173,241					XXX	XXX	(c) 48,173,241	0.7		48,173,241
13.6 NAIC 6	1,806,837						XXX	XXX	(c) 1,806,837	0.0		1,806,837
13.7 Totals	1,189,257,506	3,655,185,146	2,473,146,542	519,153	446		XXX	XXX	(b) 7,318,108,793	100.0	3,922,349,855	3,395,758,938
13.8 Line 13.7 as a % of Col. 9	16.3	49.9	33.8	0.0	0.0		XXX	XXX	100.0	XXX	53.6	46.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	340,193,250	2,449,391,287	2,513,979,262	14,957,107	190,337		5,318,711,243	58.1	2,682,341,462	36.7	5,318,711,243	XXX
14.2 NAIC 2	274,389,001	280,585,790	142,246,261	14,972,600			712,193,652	7.8	879,293,393	12.0	712,193,652	XXX
14.3 NAIC 3		37,493,760	18,525,000				56,018,760	0.6	282,480,707	3.9	56,018,760	XXX
14.4 NAIC 4									78,234,293	1.1		XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	614,582,251	2,767,470,837	2,674,750,523	29,929,707	190,337		6,086,923,655	66.5	3,922,349,855	53.6	6,086,923,655	XXX
14.8 Line 14.7 as a % of Col. 7	10.1	45.5	43.9	0.5	0.0		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	6.7	30.2	29.2	0.3	0.0		66.5	XXX	XXX	XXX	66.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	560,706,291	1,264,836,905	612,259,055	11,382,220	689,885		2,449,874,356	26.8	2,781,969,967	38.0	XXX	2,449,874,356
15.2 NAIC 2	108,394,022	144,087,768	51,624,441	25,000,000			329,106,231	3.6	300,059,936	4.1	XXX	329,106,231
15.3 NAIC 3	3,724,120	50,877,036	118,032,510				172,633,666	1.9	238,054,018	3.3	XXX	172,633,666
15.4 NAIC 4		41,427,531	27,385,308				68,812,839	0.8	25,694,939	0.4	XXX	68,812,839
15.5 NAIC 5	16,226,756	32,889,208					49,115,964	0.5	48,173,241	0.7	XXX	49,115,964
15.6 NAIC 6	167,494						167,494	0.0	1,806,837	0.0	XXX	167,494
15.7 Totals	689,218,683	1,534,118,448	809,301,314	36,382,220	689,885		3,069,710,550	33.5	3,395,758,938	46.4	XXX	3,069,710,550
15.8 Line 15.7 as a % of Col. 7	22.5	50.0	26.4	1.2	0.0		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	7.5	16.8	8.8	0.4	0.0		33.5	XXX	XXX	XXX	XXX	33.5

(a) Includes $ 3,069,710,550 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ .... 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 $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... 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 $ 251,355,072 ; NAIC 2 $ 142,861,794 ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	272,013,290	2,180,112,865	2,353,731,687			XXX	4,805,857,842	52.5	2,242,131,016	30.6	4,805,857,842	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	272,013,290	2,180,112,865	2,353,731,687			XXX	4,805,857,842	52.5	2,242,131,016	30.6	4,805,857,842	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	7,719,846	16,863,810	55,991,030	25,000,000		XXX	105,574,686	1.2	66,136,239	0.9	80,574,686	25,000,000
5.02 Residential Mortgage-Backed Securities	180,839	699,383	205,782			XXX	1,086,004	0.0	1,306,675	0.0	1,086,004	
5.03 Commercial Mortgage-Backed Securities	563,733	13,835,631	47,532,102			XXX	61,931,466	0.7	72,171,884	1.0	61,931,466	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	8,464,418	31,398,824	103,728,914	25,000,000		XXX	168,592,156	1.8	139,614,798	1.9	143,592,156	25,000,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	486,986,424	902,093,114	377,347,594	29,917,070	190,032	XXX	1,796,534,234	19.6	2,216,620,892	30.3	1,025,926,079	770,608,155
6.02 Residential Mortgage-Backed Securities	117,594,495	194,312,948	16,521,999	11,394,857	690,190	XXX	340,514,489	3.7	347,296,094	4.7	12,804,612	327,709,877
6.03 Commercial Mortgage-Backed Securities	241,216,295	399,722,612	207,206,253			XXX	848,145,160	9.3	1,103,595,553	15.1	7,284,526	840,860,634
6.04 Other Loan-Backed and Structured Securities	177,526,012	532,923,948	274,961,962			XXX	985,411,922	10.8	1,268,850,440	17.3	91,458,440	893,953,482
6.05 Totals	1,023,323,226	2,029,052,622	876,037,808	41,311,927	880,222	XXX	3,970,605,805	43.4	4,936,362,979	67.5	1,137,473,657	2,833,132,148
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired		61,024,974	150,553,428			XXX	211,578,402	2.3				211,578,402
10.03 Totals		61,024,974	150,553,428			XXX	211,578,402	2.3				211,578,402
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	766,719,560	3,099,069,789	2,787,070,311	54,917,070	190,032	XXX	6,707,966,762	73.3	XXX	XXX	5,912,358,607	795,608,155
12.02 Residential Mortgage-Backed Securities	117,775,334	195,012,331	16,727,781	11,394,857	690,190	XXX	341,600,493	3.7	XXX	XXX	13,890,616	327,709,877
12.03 Commercial Mortgage-Backed Securities	241,780,028	413,558,243	254,738,355			XXX	910,076,626	9.9	XXX	XXX	69,215,992	840,860,634
12.04 Other Loan-Backed and Structured Securities	177,526,012	532,923,948	274,961,962			XXX	985,411,922	10.8	XXX	XXX	91,458,440	893,953,482
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans		61,024,974	150,553,428			XXX	211,578,402	2.3	XXX	XXX		211,578,402
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	1,303,800,934	4,301,589,285	3,484,051,837	66,311,927	880,222		9,156,634,205	100.0	XXX	XXX	6,086,923,655	3,069,710,550
12.10 Line 12.09 as a % of Col. 7	14.2	47.0	38.0	0.7	0.0		100.0	XXX	XXX	XXX	66.5	33.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	430,206,463	2,354,694,032	1,739,487,242	500,410		XXX	XXX	XXX	4,524,888,147	61.8	3,731,710,616	793,177,531
13.02 Residential Mortgage-Backed Securities	216,250,791	128,371,343	3,961,446	18,743	446	XXX	XXX	XXX	348,602,769	4.8	69,193,723	279,409,046
13.03 Commercial Mortgage-Backed Securities	267,325,954	491,297,644	417,143,839			XXX	XXX	XXX	1,175,767,437	16.1	79,509,039	1,096,258,398
13.04 Other Loan-Backed and Structured Securities	275,474,298	680,822,127	312,554,015			XXX	XXX	XXX	1,268,850,440	17.3	41,936,477	1,226,913,963
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	1,189,257,506	3,655,185,146	2,473,146,542	519,153	446		XXX	XXX	7,318,108,793	100.0	3,922,349,855	3,395,758,938
13.10 Line 13.09 as a % of Col. 9	16.3	49.9	33.8	0.0	0.0		XXX	XXX	100.0	XXX	53.6	46.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	553,932,105	2,701,368,925	2,626,950,475	29,917,070	190,032	XXX	5,912,358,607	64.6	3,731,710,616	51.0	5,912,358,607	XXX
14.02 Residential Mortgage-Backed Securities	5,467,638	8,142,090	267,946	12,637	305	XXX	13,890,616	0.2	69,193,723	0.9	13,890,616	XXX
14.03 Commercial Mortgage-Backed Securities	563,733	21,120,157	47,532,102			XXX	69,215,992	0.8	79,509,039	1.1	69,215,992	XXX
14.04 Other Loan-Backed and Structured Securities	54,618,775	36,839,665				XXX	91,458,440	1.0	41,936,477	0.6	91,458,440	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	614,582,251	2,767,470,837	2,674,750,523	29,929,707	190,337		6,086,923,655	66.5	3,922,349,855	53.6	6,086,923,655	XXX
14.10 Line 14.09 as a % of Col. 7	10.1	45.5	43.9	0.5	0.0		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.7	30.2	29.2	0.3	0.0		66.5	XXX	XXX	XXX	66.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	212,787,455	397,700,864	160,119,836	25,000,000		XXX	795,608,155	8.7	793,177,531	10.8	XXX	795,608,155
15.02 Residential Mortgage-Backed Securities	112,307,696	186,870,241	16,459,835	11,382,220	689,885	XXX	327,709,877	3.6	279,409,046	3.8	XXX	327,709,877
15.03 Commercial Mortgage-Backed Securities	241,216,295	392,438,086	207,206,253			XXX	840,860,634	9.2	1,096,258,398	15.0	XXX	840,860,634
15.04 Other Loan-Backed and Structured Securities	122,907,237	496,084,283	274,961,962			XXX	893,953,482	9.8	1,226,913,963	16.8	XXX	893,953,482
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans		61,024,974	150,553,428			XXX	211,578,402	2.3			XXX	211,578,402
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals	689,218,683	1,534,118,448	809,301,314	36,382,220	689,885		3,069,710,550	33.5	3,395,758,938	46.4	XXX	3,069,710,550
15.10 Line 15.09 as a % of Col. 7	22.5	50.0	26.4	1.2	0.0		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	7.5	16.8	8.8	0.4	0.0		33.5	XXX	XXX	XXX	XXX	33.5

Schedule DA - Verification - Short-Term Investments

NONE

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	220,209,893	210,996,564	9,213,329	
2. Cost of cash equivalents acquired	107,009,747,100	106,969,713,719	40,033,381	
3. Accrual of discount	17,864,024	17,864,024		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(2,182)	(2,182)		
6. Deduct consideration received on disposals	106,850,510,523	106,804,355,259	46,155,264	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	397,308,312	394,216,866	3,091,446	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	397,308,312	394,216,866	3,091,446	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Albany Office Building - 725 Broadway Avenue		Albany	NY	12/02/1998		12,359,421		4,407,509	4,407,509	372,965			(372,965)		1,577,985	813,122
Atlanta 2 Service Center & Claims Office - 800 Progressive Way Northwest		Marietta	GA	02/17/2006		5,763,049		3,367,306	3,367,306	193,713			(193,713)		481,003	166,259
Baltimore 1 Service Center & Claims Office - 841 Cromwell Park Drive		Glen Burnie	MD	02/10/2006		9,374,761		6,373,950	6,373,950	288,877			(288,877)		684,122	167,522
Baton Rouge Service Center & Claims Office - 4415 American Way		Baton Rouge	LA	09/18/2012		4,992,685		3,660,685	3,660,685	141,826			(141,826)		418,501	146,276
Boston South Service Center & Claims Office - 62 Everett Street		Westwood	MA	09/13/2012		9,255,650		7,661,778	7,661,778	166,903			(166,903)		769,101	331,358
Buffalo 1 Service Center & Claims Office - 6699 Transit Road		Williamsville	NY	11/01/2005		5,937,947		3,620,027	3,620,027	125,393			(125,393)		485,631	231,639
Campus II Home Office Complex - 300 North Commons Boulevard		Mayfield Village	OH	11/17/1997		162,368,398		68,172,534	68,172,534	4,237,755			(4,237,755)		18,777,002	6,965,597
Campus III Home Office Complex Land - North Commons Boulevard		Mayfield Village	OH	04/12/2006		11,151,966		11,151,966	11,151,966		2,700,000		(2,700,000)			258,746
Columbus Service Center & Claims Office - 3208 Morse Road		Columbus	OH	08/21/2007		6,668,962		4,936,349	4,936,349	220,575			(220,575)		619,653	223,254
Dallas Fort Worth 1 Service Center & Claims Office - 2890 Lake Ridge Road		Lewisville	TX	08/26/2005		6,835,367		4,233,498	4,233,498	260,212			(260,212)		612,525	199,967
Dallas Fort Worth 2 Service Center & Claims Office - 355 Grand Junction Boulevard		Mesquite	TX	08/15/2005		4,961,321		2,686,108	2,686,108	185,368			(185,368)		450,132	167,776
Detroit 2 Service Center & Claims Office - 40770 Mound Road		Sterling Heights	MI	12/01/2005		6,496,445		4,510,280	4,510,280	189,950			(189,950)		507,086	156,234
El Paso Service Center & Claims Office - 6608 International Drive		El Paso	TX	06/13/2013		5,302,737		4,240,343	4,240,343	123,298			(123,298)		467,542	193,854
Hartford 2 Service Center & Claims Office - 40 Commerce Court		Newington	CT	02/06/2006		6,316,536		3,417,026	3,417,026	195,141			(195,141)		558,088	240,221
Houston West Service Center - 1045 Wisterwood Dr		Houston	TX	07/15/2013		10,947,704		9,170,524	9,170,524	203,177			(203,177)		896,129	368,724
Kansas City 1 Service Center & Claims Office - 1930 South 45th Street		Kansas City	KS	11/09/2005		5,690,279		2,956,887	2,956,887	259,667			(259,667)		553,568	186,244
Miami Service Center - 14505 SW 27th Way		Miramar	FL	03/03/2016		15,653,939		14,164,046	14,164,046	345,066			(345,066)		1,349,012	494,817
New Jersey South Service Center & Claims Office - 152 West Street		South Plainfield	NJ	01/25/2010		10,481,858		7,986,130	7,986,130	266,020			(266,020)		843,889	294,087
New Orleans Service Center & Claims Office - 1425 Airline Drive		Metairie	LA	12/23/2005		12,609,760		8,167,231	8,167,231	468,467			(468,467)		1,094,981	333,168
Omaha Service Center & Claims Office - 11820 Harrison Street		La Vista	NE	07/19/2012		4,391,134		3,253,579	3,253,579	125,484			(125,484)		401,409	160,036
Orlando 1 Service Center & Claims Office - 1050 West Town Parkway		Altamonte Springs	FL	04/11/2006		6,898,282		3,901,377	3,901,377	285,896			(285,896)		576,496	149,466
Philadelphia 2 Service Center & Claims Office - 71 General Warren Boulevard		Malvern	PA	05/14/2007		6,775,205		5,480,543	5,480,543	129,767			(129,767)		468,277	144,609
Phoenix 1 Service Center & Claims Office - 21650 North 18th Avenue		Phoenix	AZ	07/27/2005		6,912,509		4,335,889	4,335,889	221,610			(221,610)		521,942	145,021
Plymouth Meeting Office Building - 5165 Campus Drive		Plymouth Meeting	PA	08/27/1998		9,389,665		3,057,977	3,057,977	198,264			(198,264)		954,146	406,981
Providence 2 Service Center & Claims Office - 2200 Hartford Avenue		Johnston	RI	05/23/2006		6,509,152		3,910,260	3,910,260	120,099			(120,099)		481,050	222,193
Sacramento Service Center & Claims Office - 2150 Harvard Street		Sacramento	CA	09/27/2012		6,800,492		5,055,460	5,055,460	185,020			(185,020)		580,816	215,887
Salt Lake City Service Center & Claims Office - 6941 South River Gate Drive		Midvale	UT	03/19/2013		5,563,609		4,380,667	4,380,667	127,852			(127,852)		450,864	167,638
San Antonio 1 Service Center & Claims Office - 3800 Horizon Hill Boulevard		San Antonio	TX	12/07/2005		5,970,555		3,275,949	3,275,949	260,747			(260,747)		574,801	195,213
Seattle 1 Service Center & Claims Office - 13906 Highway 99		Lynnwood	WA	10/11/2005		10,292,661		7,017,488	7,017,488	351,957			(351,957)		751,766	148,551
Seattle 2 Service Center & Claims Office - 34001 Pacific Highway South		Federal Way	WA	12/22/2005		10,200,935		8,331,744	8,331,744	298,591			(298,591)		842,360	247,369

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
SOM Data Center - 300 North Commons Boulevard		Mayfield Village	OH	03/27/1998		39,950,800		17,253,115	17,253,115	1,297,840			(1,297,840)		3,594,438	1,678,939
Tampa 3 Service Center & Claims Office - 4021 Tampa Road		Oldsmar	FL	02/21/2006		8,209,374		5,851,226	5,851,226	239,449			(239,449)		594,975	146,886
Tampa Call Center Bldg D - 3302 South Falkenburg Road		Riverview	FL	12/02/1997		34,369,007		19,811,820	19,811,820	814,373			(814,373)		2,650,873	1,127,224
Tampa Call Center Buildings A, B, & C - 4030 Crescent Park Drive		Riverview	FL	12/02/1997		47,958,904		23,149,346	23,149,346	1,364,638			(1,364,638)		4,905,430	2,738,154
Tucson Service Center & Claims Office - 1305 South Alvernon Way		Tucson	AZ	12/20/2013		5,101,774		3,993,326	3,993,326	143,791			(143,791)		426,720	140,855
Washington DC in MD Service Center & Claims Office - 12201 Old Columbia Pike		Silver Spring	MD	01/05/2006		12,891,859		11,268,342	11,268,342	163,152			(163,152)		736,797	176,635
West Palm Beach Service Center & Claims Office - 5133 Tyler Lakes Boulevard		West Palm Beach	FL	03/15/2005		5,877,182		3,769,382	3,769,382	219,956			(219,956)		601,620	246,204
0299999. Property occupied by the reporting entity - Administrative						547,231,884		311,981,667	311,981,667	14,792,859	2,700,000		(17,492,859)		51,260,730	20,396,726
0399999. Total Property occupied by the reporting entity						547,231,884		311,981,667	311,981,667	14,792,859	2,700,000		(17,492,859)		51,260,730	20,396,726
Chicago 1 Service Center & Claims Office - 4333 Trans World Road		Schiller Park	IL	03/16/2006	11/01/2018	3,418,636		1,757,278	1,757,278	(111)			111		328,398	263,684
Dayton Service Center & Claims Office - 8028 North Dixie Drive		Dayton	OH	12/05/2012	11/01/2018	1,729,314		1,049,224	1,049,224	(82)			82		135,919	99,196
Houston 1 Service Center & Claims Office - 12621 Ryewater Drive		Houston	TX	09/01/2005	04/14/2022	4,661,559		2,460,714	2,460,714	156,927			(156,927)		466,145	193,804
Los Angeles 6 Service Center & Claims Office - 3570-3572 East Foothill Boulevard		Pasadena	CA	02/29/2012	07/01/2021	13,165,480		11,231,855	11,231,855	182,424			(182,424)		915,154	336,955
Milwaukee 1 Service Center & Claims Office - 3442 South 103Road Street		Milwaukee	WI	10/13/2005	11/01/2019	4,122,950		1,569,849	1,569,849	6,443			(6,443)		250,523	189,135
New Jersey North Service Center & Claims Office - 290 Veterans Boulevard		Rutherford	NJ	11/21/2007	02/28/2022	12,442,466		11,071,565	11,071,565	77,234			(77,234)		763,982	315,123
San Francisco Service Center - 2860 North Main Street		Walnut Creek	CA	03/27/2013	09/22/2022	12,587,301		10,845,216	10,845,216	144,466			(144,466)		837,455	311,932
0599999. Properties held for sale						52,127,706		39,985,701	39,985,701	567,301			(567,301)		3,697,576	1,709,829
0699999 - Totals						599,359,590		351,967,368	351,967,368	15,360,160	2,700,000		(18,060,160)		54,958,306	22,106,555

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Campus II Home Office Complex - 300 North Commons Boulevard	Mayfield Village	OH	11/17/1997					2,312,941
Miami Service Center - 14505 SW 27th Way	Miramar	FL	03/03/2016					51,551
Orlando 1 Service Center & Claims Office - 1050 West Town Parkway	Altamonte Springs	FL	04/11/2006					10,412
SOM Data Center - 300 North Commons Boulevard	Mayfield Village	OH	03/27/1998					300,273
Tampa 3 Service Center & Claims Office - 4021 Tampa Road	Oldsmar	FL	02/21/2006					7,269
Tampa Call Center Bldg D - 3302 South Falkenburg Road	Riverview	FL	12/02/1997					52,925
Tampa Call Center Buildings A, B, & C - 4030 Crescent Park Drive	Riverview	FL	12/02/1997					1,597,060
West Palm Beach Service Center & Claims Office - 5133 Tyler Lakes Boulevard	West Palm Beach	FL	03/15/2005					8,820
New Jersey North Service Center & Claims Office - 290 Veterans Boulevard	Rutherford	NJ	11/21/2007					132,365
Austin Service Center & Claims Office - 10700 North Lamar Boulevard	Austin	TX	07/08/2005					(14,523)
0199999. Acquired by Purchase								4,459,093
0399999 - Totals								4,459,093

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Austin Service Center & Claims Office - 10700 North Lamar Boulevard	Austin	TX	12/08/2022	Group 1 Realty, Inc	6,118,793	(14,523)	3,856,643	152,530			(152,530)		3,689,590	3,689,590				444,127	171,464
Houston 3 Service Center & Claims Office - 22633 Imperial Valley Drive	Houston	TX	07/25/2022	Invishishield, LLC	3,110,012		1,647,257						1,647,257	1,551,335		(95,922)	(95,922)	92,334	63,507
Providence 2 Service Center & Claims Office - 2200 Hartford Avenue	Johnston	RI	05/25/2022	State of Rhode Island Department of Transportation	12,961		12,961						12,961	11,720		(1,241)	(1,241)		
Cleveland 1 Service Center & Claims Office - 651 Beta Drive	Mayfield Village	OH	12/05/2022	Preformed Line Products Company	6,119,095		3,819,198	155,783	1,250,515		(1,406,298)		2,412,900	2,409,156		(3,744)	(3,744)	428,235	168,467
Miami Service Center - 14505 SW 27th Way	Miramar	FL	03/28/2022	Tanvi Investments, LLC D/B/A DP Hotels Group	1,470,182		1,647,257						1,521,733	2,350,750		829,017	829,017		
Oklahoma City Service Center & Claims Office - 601 Southeast 89th Street	Oklahoma City	OK	02/16/2022	LDW Properties LLC	3,645,909		2,122,184	(892)			892		2,123,076	2,495,200		372,124	372,124	13,461	8,163
Tampa 2 Service Center - 4119 Foxworth Road	Riverview	FL	10/31/2022	RTN - Riverview, LLC	8,314,078		6,200,543	21,761	2,638,043		(2,659,804)		3,540,739	4,258,069		717,330	717,330	247,551	132,846
Detroit 1 Service Center Land - 23811 Telegraph Road	Southfield	MI	04/06/2022	Enterprise Leasing Company of Detroit LLC	409,330		409,330						409,330	556,152		146,822	146,822		10,452
Fort Lauderdale Service Center - 3710 West Commercial Boulevard	Tamarac	FL	11/10/2022	Arthur Wiener (an individual)	6,017,661		4,451,425		1,620,425		(1,620,425)		2,831,000	3,586,013		755,013	755,013	233,132	150,561
0199999. Property Disposed					35,218,021	(14,523)	24,166,798	329,182	5,508,983		(5,838,165)		18,188,586	20,907,985		2,719,399	2,719,399	1,458,840	705,460
0399999 - Totals					35,218,021	(14,523)	24,166,798	329,182	5,508,983		(5,838,165)		18,188,586	20,907,985		2,719,399	2,719,399	1,458,840	705,460

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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 Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	APERTURE VENTURE CAPITAL LP		RADNOR	PA	APERTURE VENTURE CAPITAL LP		12/21/2021	1	1,621,251	1,621,251	1,621,251				(128,749)				6.670
000000-00-0	CORE INNOVATION CAPITAL III, L.P.		LOS ANGELES	CA	CORE INNOVATION CAPITAL III, LP		07/15/2020	1	11,793,661	11,793,661	11,793,661				4,325,549				23.670
000000-00-0	FTLD REGISTRY SERVICES, LLC		WASHINGTON	DC	FTLD REGISTRY SERVICES, LLC		06/18/2013	1	301,826	301,826	301,826				13,919				2.900
000000-00-0	JUMPSTART NEXT FUND II, LP		CLEVELAND	OH	JUMPSTART NEXT FUND II, LP		01/27/2022	1	446,613	446,613	446,613				(53,387)				3.030
000000-00-0	USB NMTC FUND 2021-5 LLC		ST.LOUIS	MO	USB NMTC FUND 2021-5 LLC		06/18/2021	1	35,586,546	35,586,546	35,586,546			8,631,163					100.000
000000-00-0	USB RETC FUND 2018-13 LLC		ST.LOUIS	MO	USB RETC FUND 2018-13 LLC		08/17/2018	1	6,004,386	6,004,386	6,004,386								100.000
2599999. Joint Venture Interests - Other - Unaffiliated									55,754,283	55,754,283	55,754,283			8,631,163	4,157,332				XXX
743315-08-7	PROGRESSIVE CORP COUNTY MUTUAL		CLEVELAND	OH	PROGRESSIVE CASUALTY INSURANCE CO		03/20/1982		100,000	100,000	100,000								100.000
2899999. Surplus Debentures, etc - Affiliated									100,000	100,000	100,000								XXX
6099999. Total - Unaffiliated									55,754,283	55,754,283	55,754,283			8,631,163	4,157,332				XXX
6199999. Total - Affiliated									100,000	100,000	100,000								XXX
6299999 - Totals									55,854,283	55,854,283	55,854,283			8,631,163	4,157,332				XXX

1.

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

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	APERTURE VENTURE CAPITAL LP	RADNOR	PA	APERTURE VENTURE CAPITAL LP	12/21/2021	1		750,000		6.670
000000-00-0	CORE INNOVATION CAPITAL III, L.P.	LOS ANGELES	CA	CORE INNOVATION CAPITAL III, LP	07/15/2020	1		686,547		23.670
000000-00-0	JUMPSTART NEXT FUND II, LP	CLEVELAND	OH	JUMPSTART NEXT FUND II, LP	01/27/2022	1	250,000	250,000		3.030
2599999. Joint Venture Interests - Other - Unaffiliated							250,000	1,686,547		XXX
6099999. Total - Unaffiliated							250,000	1,686,547		XXX
6199999. Total - Affiliated										XXX
6299999 - Totals							250,000	1,686,547		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	CORE INNOVATION CAPITAL III, LP	LOS ANGELES	CA	CORE INNOVATION CAPITAL III, LP	07/15/2020	06/15/2022	1,440,198							1,440,198	1,440,198				
000000-00-0	FTLD REGISTRY SERVICES, LLC	WASHINGTON	DC	FTLD REGISTRY SERVICES, LLC	06/18/2013	12/14/2022	13,919							13,919	13,919				
000000-00-0	USB RETC FUND 2018-13 LLC	ST.LOUIS	MO	USB RETC FUND 2018-13 LLC	08/17/2018	03/31/2022	318,210							318,210	318,210				
000000-00-0	USB RETC FUND 2018-13 LLC	ST.LOUIS	MO	USB RETC FUND 2018-13 LLC	08/17/2018	06/16/2022	317,207							317,207	317,207				
000000-00-0	USB RETC FUND 2018-13 LLC	ST.LOUIS	MO	USB RETC FUND 2018-13 LLC	08/17/2018	09/08/2022	337,080							337,080	337,080				
000000-00-0	USB RETC FUND 2018-13 LLC	ST.LOUIS	MO	USB RETC FUND 2018-13 LLC	08/17/2018	12/08/2022	332,470							332,470	332,470				
2599999. Joint Venture Interests - Other - Unaffiliated							2,759,084							2,759,084	2,759,084				
6099999. Total - Unaffiliated							2,759,084							2,759,084	2,759,084				
6199999. Total - Affiliated																			
6299999 - Totals							2,759,084							2,759,084	2,759,084				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-4V-9	US TREASURY NOTE				1.A	20,337,346	94.1680	16,479,400	17,500,000	19,610,020		(366,884)			2.875	0.685	FA	190,039	503,125	01/04/2021	08/15/2028
912828-6B-1	US TREASURY NOTE				1.A	494,609	92.4220	462,110	500,000	496,506		516			2.625	2.749	FA	4,958	13,125	03/04/2019	02/15/2029
912828-VS-6	US TREASURY NOTE	M			1.A	108,631,912	98.6170	103,498,542	104,950,000	105,637,955		(1,097,394)			2.500	1.437	FA	991,036	2,623,750	12/10/2020	08/15/2023
912828-XB-1	US TREASURY NOTE				1.A	147,757,422	95.0270	142,540,500	150,000,000	147,307,254		(380,011)			2.125	2.891	MN	413,847	1,700,000	12/02/2022	05/15/2025
912828-XT-2	US TREASURY NOTE				1.A	1,254,453	96.3480	1,175,446	1,220,000	1,240,047		(14,059)			2.000	0.827	MN	2,145	24,400	12/23/2021	05/31/2024
912828-YB-0	US TREASURY NOTE				1.A	60,321,652	86.7770	51,719,092	59,600,000	60,182,708		(83,232)			1.625	1.469	FA	365,819	968,500	04/27/2021	08/15/2029
912828-YQ-7	US TREASURY NOTE				1.A	8,971,172	91.2770	8,214,930	9,000,000	8,983,606		4,095			1.625	1.674	AO	25,048	146,250	11/26/2019	10/31/2026
912828-Z7-8	US TREASURY NOTE				1.A	167,297,266	90.2850	153,484,500	170,000,000	167,748,970		451,705			1.500	1.838	JJ	1,067,120	1,275,000	02/22/2022	01/31/2027
912828-ZF-0	US TREASURY NOTE				1.A	10,059,766	91.8440	9,184,400	10,000,000	10,026,978		(11,948)			0.500	0.379	MS	12,775	50,000	03/31/2020	03/31/2025
912828-ZW-3	US TREASURY NOTE				1.A	37,172,844	90.5900	34,333,610	37,900,000	37,385,837		202,135			0.250	0.798	JD	262	94,750	12/23/2021	06/30/2025
91282C-AB-7	US TREASURY NOTE				1.A	4,994,922	90.2380	4,511,900	5,000,000	4,997,335		1,027			0.250	0.271	JJ	5,231	12,500	08/24/2020	07/31/2025
91282C-AJ-0	US TREASURY NOTE				1.A	20,014,844	89.9220	17,984,400	20,000,000	20,007,934		(2,971)			0.250	0.235	FA	16,989	50,000	09/03/2020	08/31/2025
91282C-AL-5	US TREASURY NOTE				1.A	29,681,641	84.3050	25,291,500	30,000,000	29,781,510		45,348			0.375	0.531	MS	28,743	112,500	10/20/2020	09/30/2027
91282C-AM-3	US TREASURY NOTE				1.A	74,711,133	89.7890	67,341,750	75,000,000	74,839,732		58,030			0.250	0.328	MS	47,905	187,500	10/20/2020	09/30/2025
91282C-AT-8	US TREASURY NOTE				1.A	89,290,234	89.4180	80,476,200	90,000,000	89,592,462		142,923			0.250	0.411	AO	38,536	225,000	11/24/2020	10/31/2025
91282C-AV-3	US TREASURY NOTE	O			1.A	54,531,641	79.9300	43,961,500	55,000,000	54,622,561		45,790			0.875	0.966	MN	62,483	481,250	01/11/2021	11/15/2030
91282C-BJ-9	US TREASURY NOTE				1.A	78,525,000	85.0310	68,024,800	80,000,000	78,908,365		208,198			0.750	1.026	JJ	251,087	600,000	02/24/2021	01/31/2028
91282C-BL-4	US TREASURY NOTE	O			1.A	79,524,797	81.5040	67,892,832	83,300,000	80,136,539		361,353			1.125	1.626	FA	353,968	937,125	04/29/2021	02/15/2031
91282C-BQ-3	US TREASURY NOTE				1.A	9,830,078	89.1050	8,910,500	10,000,000	9,889,999		34,192			0.500	0.854	FA	16,989	50,000	03/29/2021	02/28/2026
91282C-BS-9	US TREASURY NOTE				1.A	19,882,000	86.9140	17,382,800	20,000,000	19,900,597		18,152			1.250	1.348	MS	63,874	250,000	12/23/2021	03/31/2028
91282C-BT-7	US TREASURY NOTE				1.A	2,578,773	89.6290	2,330,354	2,600,000	2,586,110		4,197			0.750	0.917	MS	4,982	19,500	03/30/2021	03/31/2026
91282C-BW-0	US TREASURY NOTE				1.A	69,823,633	89.3950	62,576,500	70,000,000	69,880,011		35,391			0.750	0.802	AO	89,917	525,000	05/27/2021	04/30/2026
91282C-BZ-3	US TREASURY NOTE				1.A	119,795,703	86.7700	104,124,000	120,000,000	119,842,548		28,191			1.250	1.275	AO	256,906	1,500,000	05/27/2021	04/30/2028
91282C-CB-5	US TREASURY NOTE				1.A	41,308,008	84.0980	33,639,200	40,000,000	41,124,793		(126,679)			1.625	1.270	MN	84,392	650,000	08/02/2021	05/15/2031
91282C-CC-3	US TREASURY NOTE				1.A	14,969,531	94.1210	14,118,150	15,000,000	14,985,906		10,246			0.250	0.319	MN	4,869	37,500	05/25/2021	05/15/2024
91282C-CF-6	US TREASURY NOTE				1.A	14,711,547	89.1840	13,199,232	14,800,000	14,738,456		17,688			0.750	0.874	MN	9,758	111,000	06/22/2021	05/31/2026
91282C-CH-2	US TREASURY NOTE				1.A	80,523,047	86.4650	69,172,000	80,000,000	80,415,342		(72,897)			1.250	1.152	JD	2,762	1,000,000	07/07/2021	06/30/2028
91282C-CJ-8	US TREASURY NOTE				1.A	5,020,508	89.4220	4,471,100	5,000,000	5,014,531		(4,082)			0.875	0.791	JD	121	43,750	07/12/2021	06/30/2026
91282C-CL-3	US TREASURY NOTE				1.A	15,024,023	93.6760	14,051,400	15,000,000	15,012,571		(8,142)			0.375	0.320	JJ	25,985	56,250	08/03/2021	07/15/2024
91282C-CP-4	US TREASURY NOTE				1.A	109,213,672	88.3630	97,199,300	110,000,000	109,426,459		157,301			0.625	0.773	JJ	287,704	687,500	08/24/2021	07/31/2026
91282C-CR-0	US TREASURY NOTE				1.A	64,904,688	85.0040	55,252,600	65,000,000	64,922,208		13,400			1.000	1.022	JJ	272,011	650,000	08/24/2021	07/31/2028
91282C-CT-6	US TREASURY NOTE				1.A	14,471,113	93.4220	13,546,190	14,500,000	14,484,185		9,689			0.375	0.443	FA	20,538	54,375	08/24/2021	08/15/2024
91282C-CV-1	US TREASURY NOTE	O			1.A	149,272,266	85.3830	128,074,500	150,000,000	149,394,725		102,149			1.125	1.199	FA	573,377	1,687,500	12/23/2021	08/31/2028
91282C-CW-9	US TREASURY NOTE				1.A	59,536,523	88.5430	53,125,800	60,000,000	59,653,471		92,572			0.750	0.911	FA	152,901	450,000	09/27/2021	08/31/2026
91282C-CY-5	US TREASURY NOTE				1.A	98,725,000	85.8830	85,883,000	100,000,000	98,936,135		176,264			1.250	1.444	MS	319,368	1,250,000	10/25/2021	09/30/2028
91282C-CZ-2	US TREASURY NOTE				1.A	9,858,203	88.7930	8,879,300	10,000,000	9,891,915		28,066			0.875	1.171	MS	22,356	87,500	10/18/2021	09/30/2026
91282C-DF-5	US TREASURY NOTE				1.A	24,930,078	86.3160	21,579,000	25,000,000	24,940,689		9,672			1.375	1.417	AO	58,874	343,750	11/26/2021	10/31/2028
91282C-DH-1	US TREASURY NOTE				1.A	24,869,250	93.3360	23,334,000	25,000,000	24,915,115		44,764			0.750	0.933	MN	24,344	187,500	12/23/2021	11/15/2024
91282C-DJ-7	US TREASURY NOTE	O			1.A	71,283,691	81.3910	60,636,295	74,500,000	71,559,541		275,850			1.375	1.859	MN	132,999	1,024,375	03/14/2022	11/15/2031
91282C-DK-4	US TREASURY NOTE				1.A	143,008,852	89.7300	128,224,170	142,900,000	142,985,873		(21,398)			1.250	1.234	MN	157,033	1,786,250	12/28/2021	11/30/2026
91282C-DL-2	US TREASURY NOTE				1.A	152,161,773	86.8400	131,475,760	151,400,000	152,051,021		(104,941)			1.500	1.424	MN	199,648	2,271,000	12/28/2021	11/30/2028
91282C-DN-8	US TREASURY NOTE				1.A	345,592,554	93.5940	337,219,182	360,300,000	349,614,912		4,022,358			1.000	2.566	JD	168,272	3,603,000	03/29/2022	12/15/2024
91282C-DP-3	US TREASURY NOTE				1.A	201,408,398	86.2500	177,416,250	205,700,000	201,972,691		564,293			1.375	1.694	JD	7,813	2,828,375	01/19/2022	12/31/2028
91282C-DY-4	US TREASURY NOTE				1.A	193,977,539	84.8320	173,905,600	205,000,000	194,709,037		731,497			1.875	2.492	FA	1,451,851	1,921,875	04/26/2022	02/15/2032
91282C-EA-5	US TREASURY NOTE				1.A	77,227,840	96.3910	75,474,153	78,300,000	77,649,058		421,218			1.500	2.229	FA	399,070	587,250	03/29/2022	02/29/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-EB-3	US TREASURY NOTE				1.A	213,479,883	88.5590	194,829,800	220,000,000	214,152,736		672,854			1.875	2.340	FA	1,401,588	2,062,500	03/29/2022	02/28/2029
91282C-EC-1	US TREASURY NOTE				1.A	165,397,949	91.5860	154,322,410	168,500,000	165,860,540		462,591			1.875	2.271	FA	1,073,489	1,579,688	03/29/2022	02/28/2027
91282C-ED-9	US TREASURY NOTE				1.A	107,628,516	94.4920	103,941,200	110,000,000	108,211,963		583,448			1.750	2.513	MS	574,309	962,500	04/12/2022	03/15/2025
91282C-EE-7	US TREASURY NOTE				1.A	97,755,469	90.9300	90,930,000	100,000,000	97,959,671		204,203			2.375	2.731	MS	606,799	1,187,500	04/27/2022	03/31/2029
91282C-EF-4	US TREASURY NOTE				1.A	128,868,359	93.8400	121,992,000	130,000,000	129,013,429		145,070			2.500	2.689	MS	830,357	1,625,000	04/27/2022	03/31/2027
91282C-EG-2	US TREASURY NOTE				1.A	123,652,500	97.0230	120,308,520	124,000,000	123,774,200		121,700			2.250	2.398	MS	712,830	1,395,000	04/25/2022	03/31/2024
91282C-EH-0	US TREASURY NOTE				1.A	74,811,328	96.2420	72,181,500	75,000,000	74,852,046		40,717			2.625	2.714	AO	421,875	984,375	04/27/2022	04/15/2025
91282C-EP-2	US TREASURY NOTE				1.A	48,874,233	92.1560	46,078,000	50,000,000	48,923,697		49,464			2.875	3.142	MN	186,637	718,750	06/29/2022	05/15/2032
91282C-EV-9	US TREASURY NOTE				1.A	35,076,563	95.6950	33,493,250	35,000,000	35,071,590		(4,972)			3.250	3.215	JD	3,142	568,750	06/29/2022	06/30/2029
91282C-FF-3	US TREASURY NOTE				1.A	247,468,828	91.0630	246,780,730	271,000,000	247,915,944		447,116			2.750	3.814	FA	2,814,939		11/08/2022	08/15/2032
91282C-FG-1	US TREASURY NOTE				1.A	9,821,875	97.9140	9,791,400	10,000,000	9,845,747		23,872			3.250	4.217	FA	108,628		09/26/2022	08/31/2024
91282C-FJ-5	US TREASURY NOTE				1.A	61,571,094	94.9340	61,707,100	65,000,000	61,683,912		112,818			3.125	4.005	FA	690,176		09/28/2022	08/31/2029
91282C-FL-0	US TREASURY NOTE				1.A	59,125,000	99.2930	59,575,800	60,000,000	59,144,082		19,082			3.875	4.118	MS	594,025		10/24/2022	09/30/2029
91282C-FT-3	US TREASURY NOTE				1.A	64,953,320	100.0310	65,020,150	65,000,000	64,952,293		(1,027)			4.000	4.007	AO	442,857		11/22/2022	10/31/2029
91282C-FV-8	US TREASURY NOTE				1.A	10,204,297	102.0470	10,204,700	10,000,000	10,201,736		(2,561)			4.125	3.877	MN	53,557		11/14/2022	11/15/2032
91282C-FZ-9	US TREASURY NOTE				1.A	55,914,688	99.4530	55,693,680	56,000,000	55,914,703		16			3.875	3.909	MN	190,769		12/27/2022	11/30/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,632,084,847	XXX	4,258,627,988	4,718,470,000	4,639,482,507		8,898,023			XXX	XXX	XXX	19,392,682	44,752,088	XXX	XXX
0109999999. Total - U.S. Government Bonds						4,632,084,847	XXX	4,258,627,988	4,718,470,000	4,639,482,507		8,898,023			XXX	XXX	XXX	19,392,682	44,752,088	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
130536-RC-1	CALIFORNIA ST				2.A FE	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					3.875	3.891	JAJO	204,452		10/14/2022	11/01/2042
196480-EW-3	COLORADO ST HSG & FIN AUTH			2	1.A FE	2,809,412	95.8020	2,548,333	2,660,000	2,749,276		(13,136)			4.000	2.848	MN	17,733	106,400	10/18/2019	05/01/2050
20775B-V5-2	CONN ST FIN AUTH HSG MTG			2	1.A FE	205,023	99.9080	189,825	190,000	191,547		(957)			4.000	2.293	MN	971	7,600	03/27/2014	11/15/2044
477854-AA-1	MACARTHUR FOUNDATION			2	1.A FE	4,748,053	75.1820	3,646,327	4,850,000	4,768,540		9,608			1.299	1.525	JD	5,250	63,002	11/04/2020	12/01/2030
49130T-QS-8	KENTUCKY HSG CORP HSG REV			2	1.A FE	1,567,417	99.4430	1,461,812	1,470,000	1,496,966		(9,450)			3.500	1.990	JJ	25,725	51,450	06/12/2013	01/01/2033
60637B-KZ-2	MISSOURI ST HSG DEV COMMN			2	1.B FE	1,487,310	99.8920	1,358,531	1,360,000	1,396,644		(13,232)			4.000	1.946	MN	9,067	54,400	03/11/2016	05/01/2040
61212W-BB-0	MONTANA ST BRD OF HSG SF MTGE			2	1.B FE	603,371	98.8220	568,227	575,000	584,365		(2,377)			3.500	2.320	JD	1,677	20,125	09/10/2015	12/01/2042
63968M-QC-6	NEBRASKA ST INV SF HSG REV			2	1.B FE	6,966,286	98.1650	6,390,542	6,510,000	6,744,805		(31,357)			3.500	1.964	MS	75,950	227,850	08/23/2017	03/01/2040
647200-2F-0	NEW MEXICO MTG FIN AGY			2	1.B FE	198,675	99.8760	184,771	185,000	186,769		(2,115)			4.000	2.410	MS	2,467	7,400	12/06/2013	03/01/2044
647200-4R-2	NEW MEXICO MTG FIN AGY			2	1.A FE	1,634,217	98.2220	1,512,619	1,540,000	1,584,214		(17,913)			3.500	2.104	MS	17,967	53,900	03/16/2016	03/01/2046
64971X-S3-3	NEW YORK CITY NY TRANSITIONALF				1.A FE	16,008,960	90.7010	14,512,160	16,000,000	16,007,277		(1,683)			3.450	3.441	FA	230,000	174,800	03/30/2022	02/01/2029
64971X-S4-1	NEW YORK CITY NY TRANSITIONALF				1.A FE	17,056,950	89.9800	15,296,600	17,000,000	17,051,323		(5,627)			3.550	3.501	FA	251,458	191,108	03/30/2022	02/01/2030
64971X-S5-8	NEW YORK CITY NY TRANSITIONALF				1.A FE	17,037,570	89.1260	15,151,420	17,000,000	17,033,918		(3,652)			3.600	3.571	FA	255,000	193,800	03/30/2022	02/01/2031
67756Q-UY-1	OHIO ST HSG FIN MTG REV			2	1.A FE	3,968,896	100.8990	3,652,544	3,620,000	3,764,575		(43,308)			4.500	2.333	MS	54,300	162,900	03/14/2017	03/01/2047
67756Q-UZ-8	OHIO ST HSG FIN MTG REV			2	1.A FE	1,179,091	100.3600	1,088,906	1,085,000	1,125,093		(11,799)			4.500	2.524	MS	16,275	48,825	03/14/2017	03/01/2047
708796-2J-5	PENNSYLVANIA HSG FIN			2	1.B FE	576,550	99.4050	541,757	545,000	553,094		(3,542)			3.500	1.895	AO	4,769	19,075	03/24/2016	10/01/2041
83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	373,853	99.7580	349,153	350,000	353,084		(2,584)			4.000	2.326	MN	2,333	14,000	11/07/2013	11/01/2044
83756C-FA-8	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	171,859	99.9120	159,859	160,000	161,532		(1,294)			4.000	2.190	MN	1,067	6,400	11/07/2013	11/01/2044
95662M-2U-3	WEST VIRGINIA ST HSG				1.A FE	575,000	99.7780	573,724	575,000	575,000					2.950	2.950	MN	2,827	16,963	09/11/2015	05/01/2023
95662M-2W-9	WEST VIRGINIA ST HSG				1.A FE	1,000,000	99.4410	994,410	1,000,000	1,000,000					3.150	3.150	MN	5,250	31,500	09/11/2015	05/01/2024
95662M-2Y-5	WEST VIRGINIA ST HSG			2	1.A FE	500,000	99.6670	498,335	500,000	500,000					3.300	3.300	MN	2,750	16,500	09/11/2015	05/01/2025
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV			2	1.C FE	1,340,564	98.6130	1,242,524	1,260,000	1,291,031		(6,097)			3.500	2.100	MS	14,700	44,100	09/21/2016	09/01/2046
98322Q-LL-9	WYOMING ST CMNTY DEV AUTH HSGR			2	1.B FE	1,525,049	98.7760	1,407,558	1,425,000	1,455,633		(7,705)			3.500	1.765	JD	4,156	49,875	09/09/2016	12/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						106,534,106	XXX	98,329,937	104,860,000	105,574,686		(168,220)			XXX	XXX	XXX	1,206,144	1,561,973	XXX	XXX
313921-6B-9	FNW GT 2001-T10 A2 PT			4	1.A FE	914,583	102.0160	854,757	837,866	915,054		28,338			7.500	4.175	MON	5,237	62,840	03/19/2003	12/25/2041
313921-6F-0	FNW 2001-W3 A			4	1.A FE	24,984	97.9140	23,792	24,299	23,971		(87)			7.000	6.153	MON	142	1,272	02/01/2006	09/01/2041
31392C-MS-0	FNW 2002-W1 2A			4	1.B FE	158,201	97.6230	143,325	146,815	146,979		(1,214)			4.915	4.855	MON	601	7,344	03/01/2010	02/25/2042
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,097,768	XXX	1,021,874	1,008,980	1,086,004		27,037			XXX	XXX	XXX	5,980	71,456	XXX	XXX
3137F4-D6-6	FHMS 2018-K074 X1 IO			4	1.A FE	5,194,471	1.3670	2,644,240		2,864,150		(414,728)			0.291	2.466	MON	46,858	683,645	03/22/2018	01/25/2028
3137F4-X9-8	FHMS 2018-K075 X1 IO			4	1.A FE	7,796,234	0.7170	3,881,336		4,033,783		(803,961)			0.132	4.210	MON	59,479	1,037,081	04/19/2018	02/25/2028
3137F6-2P-1	FHMS 2020-K118 X1 IO			4	1.A FE	15,929,128	5.6370	11,221,116		12,518,691		(1,598,570)			0.959	2.672	MON	159,072	1,987,749	10/21/2020	09/25/2030
3137F6-GV-3	FHMS 2020-K119 X1 IO			4	1.A FE	17,382,493	5.4200	12,241,033		13,713,009		(1,748,292)			0.930	2.734	MON	175,117	2,191,867	11/03/2020	09/25/2030
3137FA-RG-5	FHLMC 2017-K727 X1 IO			4	1.A FE	3,807,730	0.6760	732,235		645,169		(512,682)			0.597	25.170	MON	53,845	719,073	09/20/2017	07/25/2024
3137FA-WU-8	FHLMC 2017-K067 X1 IO			4	1.A FE	4,880,056	2.1680	2,167,803		2,292,504		(503,049)			0.572	3.219	MON	47,626	640,359	09/25/2017	07/25/2027
3137FG-6Z-3	FHMS 2018-K077 X1 IO			4	1.A FE	13,532,742	0.7350	7,225,983		7,293,074		(1,361,346)			0.123	5.528	MON	100,665	1,790,370	06/18/2018	05/25/2028
3137FP-JJ-5	FHMS 2019-K099 X1 IO			4	1.A FE	17,050,879	4.6770	10,753,076		11,736,190		(1,714,993)			0.883	2.920	MON	169,272	2,147,570	10/25/2019	09/25/2029
3137FQ-4B-6	FHMS 2019-K101 X1 IO			4	1.A FE	9,776,729	4.5000	6,254,660		6,834,896		(976,592)			0.835	2.936	MON	96,750	1,226,156	11/21/2019	10/25/2029
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						95,350,462	XXX	57,121,482		61,931,466		(9,634,213)			XXX	XXX	XXX	908,684	12,423,870	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						202,982,336	XXX	156,473,293	105,868,980	168,592,156		(9,775,396)			XXX	XXX	XXX	2,120,808	14,057,299	XXX	XXX
023608-AJ-1	AMEREN CORPORATION			2	2.B FE	9,976,300	88.4410	8,844,100	10,000,000	9,981,112		1,988			3.500	3.527	JJ	161,389	350,000	03/31/2020	01/15/2031
025816-DB-2	AMERICAN EXPRESS CO			2	1.F FE	14,989,200	104.1030	15,615,450	15,000,000	14,988,154		(1,046)			5.850	5.867	MN	131,625		10/31/2022	11/05/2027
02665W-DY-4	AMERICAN HONDA FINANCE				1.G FE	9,463,750	93.4860	8,853,124	9,470,000	9,466,525		2,131			0.750	0.773	FA	28,015	65,106	09/07/2021	08/09/2024
02665W-DZ-1	AMERICAN HONDA FINANCE				1.G FE	4,996,150	88.2380	4,411,900	5,000,000	4,997,110		753			1.300	1.316	MS	20,222	65,000	09/07/2021	09/09/2026
03027X-AJ-9	AMERICAN TOWER CORP			2	2.C FE	4,362,190	97.4430	4,208,563	4,319,000	4,336,963		(5,742)			4.400	4.245	FA	71,791	190,036	03/28/2018	02/15/2026
03073E-AT-2	AMERISOURCEBERGEN CORP			2	2.A FE	29,937,900	83.0040	24,901,200	30,000,000	29,946,815		5,640			2.700	2.724	MS	238,500	810,000	03/25/2021	03/15/2031
036752-AR-4	ELEVANCE HEALTH INC			2	2.B FE	5,000,500	89.8780	4,493,900	5,000,000	5,000,290		(98)			1.500	1.498	MS	22,083	75,000	03/09/2021	03/15/2026
04636N-AA-1	ASTRAZENECA FINANCE LLC			2	1.G FE	9,987,400	89.0310	8,903,100	10,000,000	9,991,300		2,477			1.200	1.226	MN	11,000	120,000	05/25/2021	05/28/2026
053332-AN-2	AUTOZONE INC				2.B FE	3,850,440	99.9370	3,997,480	4,000,000	3,998,353		39,099			2.875	3.884	JJ	53,028	115,000	12/27/2018	01/15/2023
05565E-BQ-7	BMW US CAPITAL LLC				1.F FE	9,995,300	94.8050	9,480,500	10,000,000	9,998,007		1,563			0.800	0.816	AO	20,000	80,000	03/29/2021	04/01/2024
058498-AT-3	BALL CORP				3.A FE	2,220,000	98.6950	1,973,900	2,000,000	1,973,900	(133,726)	(40,857)			5.250	3.000	JJ	52,500	105,000	02/28/2020	07/01/2025
058498-AV-8	BALL CORP			2	3.A FE	15,325,000	96.8630	13,560,820	14,000,000	13,560,820	(1,153,246)	(227,728)			4.875	3.056	MS	200,958	682,500	05/08/2020	03/15/2026
06406R-BL-0	BANK OF NY MELLON CORP			2	1.D FE	10,000,000	103.4050	10,340,500	10,000,000	10,000,000					5.802	5.802	AO	106,370		10/18/2022	10/25/2028
115236-AE-1	BROWN & BROWN INC			2	2.C FE	9,964,400	86.6960	8,669,600	10,000,000	9,966,160		1,760			4.200	4.244	MS	121,333	210,000	03/14/2022	03/17/2032
1248EP-CE-1	CCO HOLDINGS LLC			2	3.C FE	8,487,500	82.6160	7,022,360	8,500,000	7,022,360	(1,462,357)	(2,449)			4.500	4.479	FA	144,500	382,500	08/14/2020	08/15/2030
12513G-BE-8	CDW LLC/CDW FINANCE			2	2.C FE	24,483,516	97.1080	22,879,616	23,561,000	23,878,782		(250,207)			4.125	2.876	MN	161,982	971,891	09/24/2020	05/01/2025
125523-AF-7	CIGNA CORP			2	2.A FE	7,192,186	99.3400	7,148,506	7,196,000	7,195,415		892			3.750	3.763	JJ	124,431	269,850	09/06/2018	07/15/2023
161175-BQ-6	CCO SAFARI II LLC			2	2.C FE	14,983,950	98.8190	14,822,850	15,000,000	14,996,179		2,904			4.500	4.521	FA	281,250	675,000	06/28/2018	02/01/2024
16411Q-AK-7	CHENIERE ENERGY PARTNERS			2	2.C FE	5,686,900	85.1360	4,567,546	5,365,000	5,628,031	46,698	(46,284)			4.000	2.972	MS	71,533	214,600	09/20/2021	03/01/2031
16411Q-AN-1	CHENIERE ENERGY PARTNERS			2	2.C FE	10,350,000	79.4710	8,344,455	10,500,000	10,359,912		11,613			3.250	3.404	JJ	143,135	288,167	01/24/2022	01/31/2032
209115-AE-4	CONSOLIDATED EDISON INC				2.A FE	29,994,600	96.0270	28,808,100	30,000,000	29,998,313		1,805			0.650	0.656	JD	16,250	195,000	11/30/2020	12/01/2023
25746U-DG-1	DOMINION ENERGY INC			2	2.B FE	31,777,395	88.1220	28,287,162	32,100,000	31,853,954		29,202			3.375	3.495	AO	270,844	1,083,375	03/31/2020	04/01/2030
26442C-BA-1	DUKE ENERGY CAROLINAS			2	1.F FE	4,457,100	85.4140	4,270,700	5,000,000	4,493,704		36,604			2.450	4.112	FA	51,042	61,250	05/23/2022	02/01/2030
26442U-AN-4	DUKE ENERGY PROGRESS LLC			2	1.F FE	9,973,700	88.3780	8,837,800	10,000,000	9,975,207		1,507			3.400	3.431	AO	85,000	183,222	03/14/2022	04/01/2032
28470R-AK-8	CAESARS ENTERTAIN INC			2	5.A FE	48,920,625	98.2550	44,706,025	45,500,000	44,706,025	(2,677,581)	(789,635)			8.125	6.063	JJ	1,848,438	3,696,875	02/19/2021	07/01/2027
29379V-BB-8	ENTERPRISE PRODUCTS OPER			2	2.A FE	8,614,964	98.4640	8,467,904	8,600,000	8,602,933		(3,129)			3.900	3.861	FA	126,707	335,400	11/19/2018	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30040W-AG-3	EVERSOURCE ENERGY			2	2.A FE	8,396,533	98.8570	8,264,445	8,360,000	8,366,726		(7,804)			3.800	3.701	JD	26,473	317,680	12/26/2018	12/01/2023
303250-AE-4	FAIR ISAAC CORP			2	3.B FE	7,002,888	97.8930	6,255,363	6,390,000	6,255,363	(497,582)	(109,082)			5.250	3.315	MN	42,866	335,475	09/29/2020	05/15/2026
337738-AT-5	FISERV INC			2	2.B FE	9,999,300	93.5860	9,358,600	10,000,000	9,999,658		91			3.200	3.201	JJ	160,000	320,000	06/10/2019	07/01/2026
34964C-AC-0	FORTUNE BRANDS INNOVATIONS INC			2	2.B FE	19,993,800	99.2830	19,856,600	20,000,000	19,998,047		1,302			4.000	4.007	MS	222,222	800,000	09/19/2018	09/21/2023
37331N-AM-3	GEORGIA-PACIFIC LLC				1.G FE	39,987,600	93.9300	37,572,000	40,000,000	39,995,051		3,552			0.625	0.634	MN	31,944	250,000	11/16/2020	05/15/2024
37331N-AN-1	GEORGIA-PACIFIC LLC			2	1.G FE	39,982,800	87.5830	35,033,200	40,000,000	39,989,234		3,101			0.950	0.958	MN	48,556	380,000	11/16/2020	05/15/2026
40139L-BG-7	GUARDIAN LIFE GLOB FUND				1.B FE	4,998,500	102.0090	5,100,450	5,000,000	4,998,114		(386)			5.550	5.557	AO	48,563		10/25/2022	10/28/2027
404119-CA-5	HCA - THE HEALTHCARE COMPANY			2	2.C FE	20,556,940	86.2480	17,767,088	20,600,000	20,575,809		1,884			3.500	3.512	MS	240,333	721,000	01/31/2022	09/01/2030
446413-AL-0	HUNTINGTON INGALLS INDUST			2	2.C FE	7,636,962	90.7590	6,999,334	7,712,000	7,661,546		9,184			3.483	3.629	JD	22,384	268,609	03/30/2020	12/01/2027
44644M-AH-4	HUNTINGTON NATIONAL BANK			2	1.G FE	7,000,000	100.1990	7,013,930	7,000,000	7,000,000					5.699	5.699	MN	47,650		11/14/2022	11/18/2025
448579-AL-6	HYATT HOTELS CORP				2.C FE	14,991,150	97.2050	14,580,750	15,000,000	14,996,573		4,410			1.300	1.330	AO	48,750	195,000	09/27/2021	10/01/2023
485170-AV-6	KANSAS CITY SOUTHERN INDS			2	2.B FE	18,056,821	99.1180	18,771,958	18,939,000	18,887,710		130,837			3.000	3.723	MN	72,600	568,170	12/09/2015	05/15/2023
55336V-AE-0	MPLX LP			2	2.B FE	20,810,785	99.5960	20,356,426	20,439,000	20,465,903		(87,985)			4.500	4.051	JJ	424,109	919,755	10/23/2018	07/15/2023
55336V-BR-0	MPLX LP			2	2.B FE	10,128,178	89.1370	9,047,406	10,150,000	10,137,184		3,872			1.750	1.791	MS	59,208	177,625	08/11/2020	03/01/2026
55354G-AH-3	MSCI INC			2	3.A FE	2,916,125	87.1030	2,478,080	2,845,000	2,478,080	(420,719)	(9,957)			4.000	3.573	MN	14,541	113,800	03/24/2021	11/15/2029
573284-AN-6	MARTIN MARIETTA MATERIALS			2	2.B FE	15,031,110	98.6570	14,798,550	15,000,000	15,004,896		(3,603)			4.250	4.224	JJ	316,979	637,500	07/17/2014	07/02/2024
573284-AY-2	MARTIN MARIETTA MATERIALS				2.B FE	14,998,200	97.4220	14,613,300	15,000,000	14,999,517		882			0.650	0.656	JJ	44,958	101,021	06/21/2021	07/15/2023
579780-AM-9	MCCORMICK & CO INC			2	2.B FE	4,795,350	96.8100	4,840,500	5,000,000	4,940,843		34,576			3.150	3.908	FA	59,500	157,500	06/28/2018	08/15/2024
595017-BC-7	MICROCHIP TECHNOLOGY INC				2.B FE	25,000,000	92.5960	23,149,000	25,000,000	25,000,000					0.983	0.983	MS	81,917	245,750	05/18/2021	09/01/2024
615369-AC-9	MOODY'S CORP			2	2.A FE	13,557,550	99.6780	12,958,140	13,000,000	13,102,727		(113,331)			4.875	3.946	FA	239,417	633,750	10/18/2018	02/15/2024
641062-AQ-7	NESTLE HOLDINGS INC				1.D FE	23,468,305	95.4280	22,449,437	23,525,000	23,507,232		17,021			0.375	0.448	JJ	40,679	88,219	09/08/2020	01/15/2024
666807-BS-0	NORTHROP GRUMMAN CORP			2	2.A FE	5,833,513	95.9590	5,620,319	5,857,000	5,838,913		2,009			4.400	4.449	MN	42,951	257,708	03/19/2020	05/01/2030
67103H-AJ-6	O'REILLY AUTOMOT			2	2.B FE	3,775,238	94.3510	3,538,163	3,750,000	3,768,947		(2,292)			4.200	4.116	AO	39,375	157,500	03/25/2020	04/01/2030
68389X-CC-7	ORACLE CORPORATION			2	2.B FE	4,997,600	89.5220	4,476,100	5,000,000	4,998,384		470			1.650	1.660	MS	22,000	82,500	03/22/2021	03/25/2026
693475-BH-7	PNC FINANCIAL SERVICES GROUP I			2	1.G FE	20,000,000	101.0640	20,212,800	20,000,000	20,000,000					5.671	5.671	AO	198,485		10/25/2022	10/28/2025
70450Y-AD-5	PAYPAL HOLDINGS INC			2	1.G FE	19,950,400	92.3230	18,464,600	20,000,000	19,971,914		6,916			2.650	2.689	AO	132,500	530,000	09/19/2019	10/01/2026
714046-AL-3	PERKIN ELMER INC				2.B FE	34,978,300	92.6680	32,433,800	35,000,000	34,987,577		7,161			0.850	0.871	MS	87,597	301,632	09/08/2021	09/15/2024
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP			2	2.A FE	5,654,637	98.8280	5,061,970	5,122,000	5,237,868		(163,519)			3.700	0.485	JD	8,423	189,514	06/08/2020	12/15/2023
75513E-CG-4	RAYTHEON TECHNOLOGIES CORP			2	2.A FE	9,081,777	98.0540	8,138,482	8,300,000	8,527,371		(217,637)			3.200	0.552	MS	78,204	265,600	06/08/2020	03/15/2024
75951A-AL-2	RELIANCE STAND LIFE II				1.F FE	29,949,600	94.5460	28,363,800	30,000,000	29,980,278		10,117			2.500	2.536	AO	127,083	750,000	10/23/2019	10/30/2024
78403D-AZ-3	SBA TOWER TRUST			2	1.F FE	53,000,000	100.1570	53,083,210	53,000,000	53,000,000					6.599	6.599	MON	155,443	213,734	11/15/2022	01/15/2028
78409V-AY-0	S&P GLOBAL INC			2	1.G FE	22,606,259	98.8320	19,796,050	20,030,000	22,281,617		(324,642)			4.750	2.487	FA	396,427	475,713	03/02/2022	08/01/2028
78409V-AZ-7	S&P GLOBAL INC			2	1.G FE	18,530,730	95.4500	16,238,909	17,013,000	18,363,559		(167,171)			4.250	2.821	MN	120,509	723,053	03/02/2022	05/01/2029
78442P-GD-2	SLM CORP			2	3.A FE	24,070,000	91.4960	21,959,040	24,000,000	21,959,040	(2,081,401)	(13,726)			4.200	4.134	AO	173,600	1,008,000	10/26/2020	10/29/2025
857477-BY-8	STATE STREET CORP			2	1.E FE	17,000,000	103.2680	17,555,560	17,000,000	17,000,000					5.820	5.820	MN	156,655		11/01/2022	11/04/2028
86614R-AN-7	SUMMIT MATERIALS LLC/FIN			2	3.C FE	9,437,500	93.1030	8,379,270	9,000,000	8,379,270	(882,770)	(101,376)			5.250	3.975	JJ	217,875	472,500	05/20/2021	01/15/2029
87612G-AA-9	TARGA RESOURCES CORP			2	2.C FE	14,972,250	86.0360	12,905,400	15,000,000	14,972,600		350			4.200	4.222	FA	262,500	201,250	03/23/2022	02/01/2033
879360-AA-3	TELEDYNE TECHNOLOGIES IN				2.C FE	29,991,000	98.7850	29,635,500	30,000,000	29,998,802		4,407			0.650	0.665	AO	48,750	195,000	03/08/2021	04/01/2023
883556-CT-7	THERMO FISHER SCIENTIFIC INC			2	1.G FE	9,996,000	100.3250	10,032,500	10,000,000	9,995,587		(413)			4.800	4.809	MN	53,333		11/14/2022	11/21/2027
89236T-GX-7	TOYOTA MOTOR CREDIT CORP				1.E FE	54,898,800	96.0250	52,813,750	55,000,000	54,951,011		20,070			3.000	3.040	AO	412,500	1,650,000	03/27/2020	04/01/2025
89788J-AA-7	TRUIST BANK			2	1.E FE	19,958,800	92.7770	18,555,400	20,000,000	19,981,425		8,209			1.500	1.543	MS	92,500	300,000	03/04/2020	03/10/2025
91324P-EP-3	UNITEDHEALTH GRP INC			2	1.F FE	9,995,800	102.2230	10,222,300	10,000,000	9,995,178		(622)			5.250	5.261	FA	91,875		10/25/2022	02/15/2028
91324P-EQ-1	UNITEDHEALTH GRP INC			2	1.F FE	4,992,650	103.0440	5,152,200	5,000,000	4,992,412		(238)			5.300	5.326	FA	46,375		10/25/2022	02/15/2030
91324P-ER-9	UNITEDHEALTH GRP INC			2	1.F FE	14,944,950	103.1690	15,475,350	15,000,000	14,944,470		(480)			5.350	5.398	FA	140,438		10/25/2022	02/15/2033
92047W-AG-6	VALVOLINE INC			2	4.A FE	24,648,094	82.0530	20,099,703	24,496,000	20,099,703	(3,602,387)	(17,387)			3.625	3.535	JJ	409,457	887,980	03/12/2021	06/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92564R-AB-1	VICI PROPERTIES / NOTE			2	2.C FE	9,203,763	91.0000	7,812,350	8,585,000	8,995,978		(105,894)			4.625	3.208	JD	33,088	397,056	01/21/2021	12/01/2029
92564R-AD-7	VICI PROPERTIES / NOTE			2	2.C FE	23,162,336	90.7750	20,664,929	22,765,000	22,970,603		(96,698)			3.750	3.286	FA	322,504	853,688	03/16/2021	02/15/2027
92564R-AE-5	VICI PROPERTIES / NOTE			2	2.C FE	17,336,654	87.5170	14,571,581	16,650,000	17,156,865		(89,560)			4.125	3.467	FA	259,463	686,813	01/21/2021	08/15/2030
92564R-AJ-4	VICI PROPERTIES / NOTE			2	2.C FE	10,214,510	97.4760	9,666,695	9,917,000	10,174,458		(40,052)			5.750	4.998	FA	237,595	285,114	04/28/2022	02/01/2027
928881-AB-7	VONTIER CORP			2	2.C FE	24,991,500	84.5050	21,126,250	25,000,000	24,994,216		1,582			1.800	1.807	AO	112,500	450,000	03/03/2021	04/01/2026
928881-AD-3	VONTIER CORP			2	2.C FE	19,940,600	79.9040	15,980,800	20,000,000	19,954,639		7,939			2.400	2.446	AO	120,000	480,000	03/03/2021	04/01/2028
929160-AS-8	VULCAN MATERIALS CO			2	2.B FE	8,451,375	99.1700	7,735,260	7,800,000	7,973,990		(82,770)			4.500	3.338	AO	87,750	351,000	09/19/2016	04/01/2025
983133-AA-7	WYNN RESORTS FINANCE LLC			2	4.B FE	8,428,125	85.7130	7,285,605	8,500,000	7,285,605	(1,140,582)	4,312			5.125	5.261	AO	108,906	435,625	03/07/2022	10/01/2029
988498-AR-2	YUM! BRANDS INC.			2	3.C FE	20,000,000	92.6250	18,525,000	20,000,000	18,525,000	(1,475,000)				5.375	5.375	AO	268,750	537,500	03/24/2022	04/01/2032
98978V-AU-7	ZOETIS INC			2	2.B FE	19,985,400	101.9980	20,399,600	20,000,000	19,984,615		(785)			5.400	5.427	MN	135,000		11/08/2022	11/14/2025
68245X-AH-2	1011778 BC / NEW RED FIN		A	2	3.B FE	20,050,000	89.4550	17,891,000	20,000,000	17,891,000	(2,136,055)	(15,566)			3.875	3.790	MS	228,194	775,000	06/15/2021	01/15/2028
78016F-ZU-1	ROYAL BANK OF CANADA		A		1.D FE	14,970,300	104.2440	15,636,600	15,000,000	14,969,673		(627)			6.000	6.046	MN	165,000		10/20/2022	11/01/2027
00774M-AP-0	AERCAP IRELAND CAP/GLOBA		D	2	2.C FE	19,873,000	99.3430	19,868,600	20,000,000	19,968,808		40,756			4.500	4.718	MS	265,000	900,000	06/23/2020	09/15/2023
00774M-AS-4	AERCAP IRELAND CAP/GLOBA		D	2	2.C FE	14,831,400	87.9780	13,196,700	15,000,000	14,895,058		32,688			1.750	1.985	JJ	110,104	262,500	01/06/2021	01/30/2026
067316-AE-9	BACARDI LTD		D	2	2.C FE	13,564,776	97.0300	13,196,080	13,600,000	13,586,356		5,085			4.450	4.493	MN	77,331	605,200	04/24/2018	05/15/2025
111013-AL-2	SKY PLC		D		1.G FE	25,201,914	97.6120	23,259,963	23,829,000	24,359,003		(303,190)			3.750	2.407	MS	260,630	893,588	02/12/2020	09/16/2024
17186H-AC-6	CIMPRESS NV		D	2	5.A FE	6,300,000	69.1300	4,355,190	6,300,000	4,355,190	(1,944,810)				7.000	7.000	JD	19,600	441,000	06/01/2018	06/15/2026
50220P-AA-1	LSEGA FINANCING PLC		D	2	1.G FE	9,988,100	93.8720	9,387,200	10,000,000	9,994,943		3,959			0.650	0.690	AO	15,347	65,000	03/25/2021	04/06/2024
50220P-AB-9	LSEGA FINANCING PLC		D	2	1.G FE	34,964,650	87.6280	30,669,800	35,000,000	34,976,438		6,945			1.375	1.396	AO	113,628	481,250	03/25/2021	04/06/2026
50220P-AC-7	LSEGA FINANCING PLC		D	2	1.G FE	19,981,800	85.2130	17,042,600	20,000,000	19,985,829		2,483			2.000	2.014	AO	94,444	400,000	03/25/2021	04/06/2028
62947Q-BA-5	NXP BV/NXP FUNDING LLC		D	2	2.B FE	24,992,750	99.2350	24,808,750	25,000,000	24,996,143		1,807			4.875	4.883	MS	406,250	1,218,750	12/03/2018	03/01/2024
78081B-AH-6	ROYALTY PHARMA PLC		D	2	2.C FE	30,973,971	89.4940	28,195,085	31,505,000	31,155,685		121,565			1.200	1.625	MS	124,970	378,060	02/16/2022	09/02/2025
82620K-AZ-6	SIEMENS FINANCIERINGSMAT		D		1.E FE	29,969,400	89.1090	26,732,700	30,000,000	29,980,106		6,031			1.200	1.221	MS	110,000	360,000	03/02/2021	03/11/2026
86803U-AD-3	SUNTORY HOLDINGS LTD		D	2	2.B FE	14,975,400	93.7590	14,063,850	15,000,000	14,990,629		4,941			2.250	2.285	AO	70,313	337,500	10/09/2019	10/16/2024
874060-AT-3	TAKEDA PHARMACEUTICAL		D	2	2.B FE	5,067,972	99.1970	5,029,288	5,070,000	5,069,410		425			4.400	4.409	MN	21,688	223,080	11/19/2018	11/26/2023
902613-AB-4	UBS GROUP AG		D	2	1.G FE	10,000,000	97.2350	9,723,500	10,000,000	10,000,000					1.008	1.008	JJ	42,280	100,800	07/27/2020	07/30/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,594,983,457	XXX	1,482,720,870	1,581,160,000	1,568,692,703	(19,561,518)	(2,793,091)			XXX	XXX	XXX	14,182,765	39,035,834	XXX	XXX
05949C-FY-7	BOAMS 2005-H 2A3			4	1.F FM	41,121	84.8160	35,184	41,482	41,913		313			3.943	4.329	MON	136	1,322	10/01/2007	09/25/2035
05949C-HS-8	BOAMS 2005-I 2A3			4	1.A FM	31,727	91.4490	29,029	31,744	29,290		365			3.848	7.625	MON	102	1,264	09/08/2005	03/25/2054
17323L-AP-2	CMLTI 2015-3 3A1			4	6. FE	156,143	99.8280	167,494	167,783	167,494	(380)	934			4.519	3.779	MON	105	3,269	02/25/2015	06/25/2036
20753X-AA-2	CAS 2022-R03 1M1				1.C	30,457,287	99.3050	30,245,609	30,457,287	30,665,189		207,902			6.028	5.732	MON	25,498	859,700	03/21/2022	03/25/2042
20754A-AA-1	CAS 2021-R03 1M1			4	1.A	46,345,454	98.0840	45,457,475	46,345,454	46,668,413		322,959			4.778	4.767	MON	30,753	976,137	12/14/2021	12/25/2041
20754L-AA-7	CAS 2022-R01 1M1				1.A	45,505,546	98.7250	44,925,350	45,505,546	45,944,176		438,630			4.928	4.599	MON	31,144	998,084	01/11/2022	12/25/2041
20754R-AA-4	CAS 2021-R01 1M1			4	1.A	26,995,536	99.1230	26,758,786	26,995,536	27,226,305		224,917			4.678	3.691	MON	17,538	542,564	10/19/2021	10/25/2041
22540V-G6-3	CSFB 2002-9 1A1			4	1.E FM	3,687	91.6610	3,697	4,033	3,697	(247)	(12)			7.000	6.478	MON	24	282	03/01/2010	03/25/2040
30711X-KZ-6	CAS 2017-C03 1ED2			4	1.E FE	11,840,692	100.2460	11,855,001	11,825,909	11,913,222		72,884			5.589	5.094	MON	9,179	341,538	12/08/2021	10/25/2029
35564K-DB-2	STACR 2021-DNA2 M2			4	1.A	35,028,125	98.8660	34,603,100	35,000,000	35,403,186		264,665			6.228	5.645	MON	30,273	1,253,475	03/03/2021	08/25/2033
35564K-RE-1	STACR 2022-DNA2 M1A				1.A	45,107,540	98.3440	44,360,559	45,107,540	45,510,751		403,211			5.228	4.915	MON	32,751	1,080,313	02/07/2022	02/25/2042
35564K-UW-7	STACR 2022-DNA3 M1A				1.A	45,970,880	99.5000	45,741,026	45,970,880	46,103,552		132,672			5.928	5.878	MON	37,847	1,211,832	04/11/2022	04/25/2042
35565H-AH-8	STACR 2020-DNA1 M2			4	1.A	5,851,457	99.6910	5,816,678	5,834,707	5,879,651		33,801			6.089	5.592	MON	4,934	198,092	04/19/2021	01/25/2050
46590Y-AA-2	JPMMT 2017-5 A1			4	1.A	6,453,133	95.0790	6,076,580	6,391,085	6,657,828		247,358			3.211	2.757	MON	17,103	197,751	06/25/2019	10/26/2048
466247-QC-0	JPMMT 2005-A3 4A1			4	1.A FM	20,703	98.1690	20,930	21,320	21,394		(141)			4.157	5.562	MON	74	639	10/24/2006	02/25/2040
46643U-DJ-5	JPMMT 2015-1 AM1			4	1.A	1,212,952	95.8120	1,167,627	1,218,664	1,262,986		56,424			4.691	2.972	MON	4,764	34,435	03/31/2016	12/25/2044
46650A-AD-5	JPMMT 2018-7FRB A2			4	1.A	23,510,990	95.7640	22,574,202	23,572,743	25,280,682		1,923,807			5.139	2.962	MON	16,824	561,594	04/02/2020	04/25/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46651F-AD-3	JPMMT 2019-HYB1 A2			4	1.A	8,242,445	92.3590	7,415,565	8,029,066	9,132,401		1,021,243			4.184	3.312	MON	27,994	298,475	08/13/2019	10/25/2049
576433-UF-1	MARM 2004-13 3A1			4	1.A FM	78,649	89.7140	72,872	81,227	81,879		836			3.874	4.888	MON	262	2,673	03/01/2010	02/21/2054
61744C-UT-1	MSAC 2005-HE5 M2			4	1.A FM	395,056	99.3940	392,050	394,440	396,216		(70)			5.034	2.256	MON	276	8,341	04/30/2018	09/25/2035
61763Y-AJ-3	MSRM 2014-1A B2			4	1.A	1,765,473	95.7100	1,718,738	1,795,776	1,807,263		4,453			5.025	4.869	MON	7,520	55,561	03/28/2018	06/25/2044
65535V-BZ-0	NAA 2003-A3 A1			4	1.A FM	238,336	97.0660	230,994	237,976	240,151		(868)			5.500	4.972	MON	1,091	8,437	11/01/2006	08/25/2033
929227-4D-5	WAMU 2003-AR6 A1			4	1.A FM	69,980	92.1490	65,628	71,219	76,850		722			3.390	2.122	MON	201	2,203	03/22/2012	06/25/2033
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						335,322,912	XXX	329,734,174	335,101,417	340,514,489	(627)	5,357,005			XXX	XXX	XXX	296,393	8,637,981	XXX	XXX
05538U-AE-3	BBUBS 2012-SHOW C			4	1.A FM	24,082,984	91.0580	21,762,862	23,900,000	23,943,172		(25,133)			4.026	3.998	MON	80,185	975,578	12/01/2016	11/05/2036
055522-AC-0	BLOX 2021-BLOX B			4	1.A	22,535,000	94.6000	21,318,110	22,535,000	22,856,908		320,459			5.418	3.431	MON	57,656	596,019	08/18/2021	09/15/2026
056054-AH-2	BX TRUST 2019-XL E			4	1.A	88,188,350	96.5070	85,410,625	88,502,000	88,543,908		56,385			6.250	6.247	MON	261,208	2,976,869	04/20/2021	10/15/2036
056083-AA-6	BXP 2017-GM A			4	1.A	43,494,781	88.8730	35,113,722	39,510,000	42,157,007		(576,153)			3.379	1.792	MON	111,254	1,335,043	11/09/2020	06/13/2039
056083-AG-3	BXP 2017-GM B			4	1.A	44,755,938	86.6910	36,228,169	41,790,000	43,741,984		(528,366)			3.425	2.208	MON	119,269	1,451,102	10/14/2021	06/13/2039
056083-AJ-7	BXP 2017-GM C			4	1.A	39,587,734	82.4060	29,781,528	36,140,000	38,566,188		(526,372)			3.425	1.881	MON	103,144	1,254,913	06/18/2021	06/13/2039
05609R-AG-9	BX TRUST 2021-BXMF B			4	1.A	33,658,099	95.0850	32,328,900	34,000,000	34,314,754		629,846			5.360	4.215	MON	86,061	879,149	10/28/2021	10/15/2026
05609T-AG-5	BX TRUST 2022-VAMF D				2.C FE	14,962,500	93.9950	14,099,250	15,000,000	14,990,989		28,489			6.216	6.338	MON	44,027	466,188	01/20/2022	01/15/2039
12598E-AA-0	COMM 2020-SBX A			4	1.A	97,634,160	88.1370	83,937,272	95,235,000	96,680,739		(480,734)			1.670	1.147	MON	132,535	1,590,425	12/01/2021	01/10/2038
12598E-AK-8	COMM 2020-SBX E			4	2.A FE	5,209,288	82.3250	4,303,951	5,228,000	5,215,554		3,167			2.321	2.431	MON	10,112	123,032	12/17/2020	01/10/2038
12654Y-AA-7	CPTS 2019-CPT A			4	1.A	39,057,374	81.9550	33,199,971	40,510,000	39,381,951		120,270			2.865	3.286	MON	96,718	1,160,612	05/18/2020	11/13/2039
12654Y-AE-9	CPTS 2019-CPT B			4	1.A	11,085,070	75.6640	7,978,012	10,544,000	11,000,630		(61,658)			2.997	2.354	MON	26,332	320,371	10/27/2021	11/13/2039
12654Y-AG-4	CPTS 2019-CPT C			4	1.A	9,220,781	73.2850	6,595,650	9,000,000	9,178,122		(24,181)			2.997	2.725	MON	22,476	273,458	03/22/2021	11/13/2039
201736-AE-5	CMLBC 2001-CMLB X IO			4	5.A FE	196,659	1.0960	54,749		54,749	(478)	(513)			1.331	7.138	MON	5,541	45,108	12/27/2007	06/01/2031
23305J-AA-0	DBUBS 2017-BRBK A			4	1.A	24,205,618	94.1780	22,800,494	24,210,000	24,200,454		(6,598)			3.452	3.448	MON	69,644	835,729	06/05/2020	10/10/2034
29429M-AL-7	CGCMT 2019-SMRT E			4	1.F	6,120,850	95.6530	5,598,570	5,853,000	5,968,401		(115,475)			4.745	2.767	MON	23,143	281,578	10/18/2021	01/10/2036
44421G-AE-3	HY 2019-30HY B			4	1.A	14,858,594	83.6660	11,504,075	13,750,000	14,632,074		(125,478)			3.380	2.317	MON	38,729	464,750	03/03/2021	07/10/2039
44421M-AG-5	HY 2019-55HY C			4	1.A	14,704,375	74.1070	10,374,980	14,000,000	14,546,849		(72,624)			2.943	2.376	MON	34,333	417,714	10/14/2020	12/10/2041
46646G-AE-7	JPMCC 2016-NINE B			4	1.A	42,432,635	86.4120	34,919,089	40,410,000	41,651,601		(324,676)			2.854	2.027	MON	96,112	1,169,361	11/22/2021	10/06/2038
53218C-AJ-9	LIFE 2021-BMR E			4	1.A	48,060,641	94.6320	45,473,968	48,053,479	48,077,150		18,171			6.068	5.938	MON	137,695	1,587,391	03/22/2021	03/15/2036
563136-AL-4	OMW 2020-1MW E			4	1.A	16,568,984	77.7550	13,490,493	17,350,000	16,790,057		107,464			2.335	3.116	MON	33,760	410,745	05/20/2021	09/10/2039
61763X-BF-2	MSBAM 2014-C18 300A			4	1.A	2,199,199	92.9520	2,091,420	2,250,000	2,228,178		10,800			3.749	4.307	MON	7,264	85,524	03/25/2020	08/15/2031
61763X-BH-8	MSBAM 2014-C18 300B			4	1.A	5,172,327	90.2810	4,482,452	4,965,000	5,056,347		(63,431)			3.996	2.764	MON	17,085	201,157	03/11/2021	08/15/2031
74824D-AA-8	QCMT 2013-QCA A			4	1.A	39,731,209	91.9910	34,598,615	37,610,870	38,491,872		(437,564)			3.275	2.058	MON	102,646	1,231,756	02/20/2020	01/11/2037
78449R-AL-9	SLG 2021-OVA E			4	1.A	99,842,715	69.6820	71,916,005	103,206,000	100,267,712		282,647			2.851	3.239	MON	245,167	2,942,001	10/04/2021	07/15/2041
85237A-AA-1	SREIT 2021-PALM A			4	1.A FE	46,631,094	95.8000	44,872,720	46,840,000	47,408,895		755,773			4.908	3.389	MON	108,560	996,414	10/08/2021	10/15/2034
92858T-AC-0	VLS 2020-LAB B			4	1.B FE	14,419,026	75.8100	10,613,400	14,000,000	14,334,087		(40,135)			2.453	2.121	MON	28,618	343,420	10/21/2020	10/10/2042
92858T-AG-1	VLS 2020-LAB D			4	1.F FE	3,840,845	70.2110	2,808,440	4,000,000	3,864,828		14,907			2.603	3.142	MON	8,675	105,551	10/07/2021	10/10/2042
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						852,456,830	XXX	727,657,492	838,392,349	848,145,160	(478)	(1,060,713)			XXX	XXX	XXX	2,107,949	24,520,958	XXX	XXX
00432C-AR-2	ACCSS 2002-A A2			4	1.F FE	318,203	98.4070	392,644	399,000	398,900		217			2.520	1.017	MJSD	193	8,557	02/17/2010	09/25/2037
05682Q-AQ-9	BCC 2017-1A A1R			4	1.A FE	19,680,117	98.5410	19,392,984	19,680,117	20,454,419		766,542			5.213	4.456	JAJO	208,018	401,814	05/06/2021	07/20/2030
07133P-AJ-8	BATLN 2021-17A A2			4	1.A FE	14,000,000	96.6730	13,534,220	14,000,000	14,719,281		713,636			5.683	5.213	JAJO	161,322	352,556	02/01/2021	03/09/2034
08179H-AG-5	BSP 2017-12A A2R			4	1.B FE	20,000,000	97.1650	19,433,000	20,000,000	20,639,115		635,515			5.579	5.557	JAJO	235,564	508,004	10/04/2021	10/15/2030
08180E-BJ-2	BSP 2013-IIIA A1R2			4	1.A FE	12,896,633	99.0410	12,772,954	12,896,633	13,466,694		569,187			5.243	3.537	JAJO	137,101	267,237	04/20/2021	07/20/2029
08181V-AQ-8	BSP 2018-16A A2R			4	1.A FE	12,500,000	97.7140	12,214,250	12,500,000	13,034,812		535,865			5.479	5.246	JAJO	144,588	307,972	05/24/2021	01/17/2032
09629E-AL-5	BLUEM 2017-2A A1AR			4	1.A FE	30,000,000	98.5490	29,564,700	30,000,000	30,710,587		710,587			5.243	5.052	JAJO	318,923	561,452	12/10/2021	10/20/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12551J-AN-6	CIFC 2017-4A A2R			4	1.B FE	10,000,000	96.9030	9,690,300	10,000,000	10,420,621		416,022			5.875	5.407	JAJO	112,596	266,674	05/27/2021	10/24/2030
23345F-AB-8	DLLMT 2021-1A A2			4	1.A FE	19,794,826	98.8740	19,573,862	19,796,774	19,796,376		1,291			0.600	0.609	MON	3,629	118,781	10/27/2021	03/20/2024
233869-AB-2	DTRT 2022-1 A2				1.A FE	19,999,528	99.9130	19,982,600	20,000,000	19,999,579		51			5.070	5.127	MON	45,067	157,733	10/12/2022	09/16/2024
24703Q-AB-8	DEFT 2021-1 A2			4	1.A FE	984,336	99.7480	981,472	983,952	983,981		(221)			0.330	0.279	MON	81	3,247	09/16/2021	05/22/2026
24703Q-AC-6	DEFT 2021-1 A3				1.A FE	7,707,682	98.1110	7,775,297	7,925,000	7,790,761		83,079			0.430	4.735	MON	852	8,519	09/28/2022	05/22/2026
25755T-AH-3	DPABS 2017-1A A23			4	2.A FE	23,812,500	91.6430	21,822,489	23,812,500	23,812,500					4.118	4.139	JAJO	179,776	980,599	06/12/2017	07/25/2047
262431-AH-2	DRSLF 2017-50A A1R			4	1.A FE	30,000,000	98.6190	29,585,700	30,000,000	31,218,920		1,206,130			5.079	4.436	JAJO	321,679	608,933	04/08/2021	07/15/2030
26244Q-AN-3	DRSLF 2017-49A AR			4	1.A FE	29,827,865	98.6220	29,416,837	29,827,865	31,046,823		1,207,924			5.144	4.388	JAJO	319,637	603,462	03/29/2021	07/18/2030
26244Q-AQ-6	DRSLF 2017-49A BR			4	1.B FE	13,030,000	97.6390	12,722,362	13,030,000	13,642,467		607,272			5.794	5.382	JAJO	157,275	349,487	03/29/2021	07/18/2030
26249K-AZ-4	DRSLF 2014-36A AR3			4	1.A FE	20,704,493	98.9170	20,454,695	20,678,645	21,508,684		800,555			5.099	4.102	JAJO	222,603	423,947	03/31/2021	04/15/2029
29374G-AB-7	EFF 2022-4 A2				1.A FE	9,998,374	100.4570	10,045,700	10,000,000	9,998,425		51			5.760	5.838	MON	17,600	46,400	11/16/2022	10/22/2029
29374W-AB-2	EFF 2019-3 A2			4	1.A FE	579,315	99.8100	578,306	579,406	579,404		21			2.060	2.077	MON	365	11,936	10/22/2019	05/20/2025
30166Q-AB-5	EART 2022-2A A2				1.A FE	9,448,580	99.7920	9,428,974	9,448,627	9,448,544		(36)			2.190	2.212	MON	9,197	135,651	04/12/2022	11/17/2025
33835N-AA-9	MORGN 2018-3A AR			4	1.A FE	20,000,000	97.8110	19,562,200	20,000,000	20,753,563		745,995			5.283	4.713	JAJO	214,238	422,540	06/25/2021	10/20/2031
33835N-AC-5	MORGN 2018-3A BR			4	1.B FE	17,500,000	96.7830	16,937,025	17,500,000	18,230,813		723,828			5.793	5.475	JAJO	205,556	460,212	06/25/2021	10/20/2031
39154T-BP-2	GALC 2021-2 A2			4	1.A FE	17,923,648	98.2860	17,651,287	17,959,106	17,932,802		10,227			0.380	0.803	MON	3,033	63,435	09/28/2022	03/15/2024
40441J-AC-5	HPEFS 2021-2A A3				1.A FE	6,554,295	97.8240	6,612,902	6,760,000	6,629,179		74,883			0.360	4.922	MON	744	6,084	09/28/2022	09/20/2028
40441R-AB-9	HPEFS 2022-1A A2				1.A FE	1,466,423	98.3360	1,469,810	1,494,682	1,474,134		7,711			1.020	5.171	MON	466	3,811	09/28/2022	05/21/2029
41284Y-AB-2	HDMOT 2022-A A2A				1.A FE	14,242,595	99.1350	14,119,458	14,242,657	14,242,625		29			2.450	2.463	MON	15,509	227,784	04/12/2022	05/15/2025
46591H-BR-0	CACLN 2021-1 B			4	1.C FE	7,260,643	96.6670	7,018,646	7,260,643	7,260,643					0.875	0.877	MON	1,059	63,531	03/16/2021	09/25/2028
46591H-CD-0	CACLN 2021-3 B			4	1.C FE	11,748,336	94.2520	11,073,042	11,748,336	11,748,336					0.760	0.761	MON	1,488	89,287	09/14/2021	02/26/2029
50117E-AB-0	KCOT 2022-1A A2				1.A FE	21,959,689	98.0500	21,532,218	21,960,446	21,960,069		380			2.340	2.354	MON	22,839	373,986	03/15/2022	04/15/2025
50184K-BN-7	LCM 13A BR3			4	1.C FE	20,000,000	97.8720	19,574,400	20,000,000	20,463,516		463,516			5.727	5.532	JAJO	235,426	458,355	11/29/2021	07/19/2027
55316E-AE-2	MMAF 2019-B A5			4	1.A FE	4,502,163	91.2820	4,363,280	4,780,000	4,627,092		33,173			2.290	3.421	MON	5,777	109,462	03/31/2020	11/12/2041
55819B-AW-0	MDPK 2015-18A ARR			4	1.A FE	15,000,000	98.3290	14,749,350	15,000,000	15,280,740		280,740			5.218	4.405	JAJO	156,527	282,736	12/01/2021	10/21/2030
55820R-AJ-1	MDPK 2017-25A A1R			4	1.A FE	29,563,646	98.2560	29,048,056	29,563,646	30,777,624		1,201,155			5.328	4.360	JAJO	297,553	617,897	03/25/2021	04/25/2029
55820T-AJ-7	MDPK 2017-23A AR			4	1.A FE	22,000,000	98.7100	21,716,200	22,000,000	22,570,300		561,478			5.328	3.821	JAJO	214,896	462,454	06/04/2021	07/27/2030
56578J-AN-2	MCLO 2017-10A A1BR			4	1.A FE	5,400,000	97.9880	5,291,352	5,400,000	5,528,415		128,415			5.856	5.351	FMAN	41,286	127,320	12/07/2021	11/15/2029
64131Q-AL-4	NEUB 2017-26A BR			4	1.C FE	21,160,000	96.9050	20,505,098	21,160,000	21,795,304		633,180			5.594	5.540	JAJO	246,589	509,561	10/22/2021	10/18/2030
67097L-AH-9	OCP 2017-13A A1AR			4	1.A FE	17,500,000	98.3780	17,216,150	17,500,000	18,067,401		563,077			5.039	4.792	JAJO	186,168	348,166	08/19/2021	07/15/2030
671026-AC-6	OSD 2021-23A B			4	1.B FE	14,962,950	97.3820	14,607,300	15,000,000	15,425,381		462,431			5.599	5.716	JAJO	177,306	342,305	12/01/2021	04/17/2031
67578B-AA-4	OCT32 2017-1A A1R			4	1.A FE	28,390,108	98.8290	28,057,660	28,390,108	29,579,463		1,178,217			5.029	4.391	JAJO	301,420	561,932	03/25/2021	07/15/2029
67578B-AE-6	OCT32 2017-1A BRR			4	1.B FE	10,000,000	97.3820	9,738,200	10,000,000	10,480,099		475,904			5.659	5.358	JAJO	119,471	262,157	03/25/2021	07/15/2029
67590A-BP-6	OCT14 2012-1A AARR				1.A FE	16,230,703	98.8780	16,043,782	16,225,836	16,539,776		309,072			5.029	4.937	JAJO	172,271	275,186	01/28/2022	07/15/2029
69335P-DX-0	PFSFC 2020-G A			4	1.A FE	17,497,706	94.3470	16,510,725	17,500,000	17,499,214		692			0.970	0.976	MON	7,544	169,750	10/14/2020	02/15/2026
69335P-DY-8	PFSFC 2020-G B			4	1.F FE	6,624,819	94.7050	6,274,206	6,625,000	6,624,936		55			1.570	1.576	MON	4,623	104,013	10/14/2020	02/15/2026
69701E-AA-4	PSTAT 2020-1A A1			4	1.A FE	7,296,169	99.1860	7,236,778	7,296,169	7,756,443		488,347			5.475	2.351	FMAN	45,498	153,642	01/10/2020	02/20/2028
69702B-AA-9	PSTAT 2021-3A A1			4	1.A FE	18,975,434	98.7060	18,729,892	18,975,434	19,718,462		740,006			5.043	4.281	JAJO	194,028	395,140	06/24/2021	07/20/2029
69702B-AC-5	PSTAT 2021-3A A2			4	1.B FE	25,000,000	97.3540	24,338,500	25,000,000	25,958,899		954,678			5.643	5.327	JAJO	286,047	707,261	06/24/2021	07/20/2029
69702D-AA-5	PSTAT 2021-2A A1			4	1.A FE	23,932,492	98.6110	23,600,070	23,932,492	25,071,252		1,127,991			5.475	3.944	FMAN	149,241	503,968	06/11/2021	05/20/2029
69702H-AA-6	PSTAT 2021-4A A1			4	1.A FE	29,509,533	98.5990	29,096,105	29,509,533	30,442,348		932,815			4.879	4.606	JAJO	303,960	530,287	09/21/2021	10/15/2029
80286M-AB-4	SDART 2022-2 A2				1.A FE	2,502,692	99.6880	2,494,992	2,502,801	2,502,781		89			2.120	2.137	MON	2,358	37,584	03/23/2022	10/15/2026
86315T-AA-3	STRAS 2021-2A A			4	1.A FE	13,349,006	98.4950	13,148,104	13,349,006	13,684,470		335,464			5.143	4.946	JAJO	139,203	236,356	12/03/2021	12/28/2029
86315W-AA-6	STRAS 2021-3A A				1.A FE	31,681,969	98.6510	31,254,579	31,681,969	32,291,124		609,155			5.193	4.482	JAJO	333,591	573,018	12/17/2021	12/29/2029
87190T-AC-7	SSTAT 2021-1A B			4	1.B FE	26,750,000	97.4150	26,058,513	26,750,000	27,544,017		791,145			5.808	5.613	JAJO	293,487	670,858	10/06/2021	10/25/2029

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/(Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
87232B-AH-5	TSYMP 2017-1A BR			4	1.C FE	35,000,000	97.1020	33,985,700	35,000,000	36,143,619		1,143,619			5.629	5.663	JAJO	415,931	906,847	09/21/2021	07/15/2030
89239H-AB-4	TAOT 2022-D A2A				1.A FE	19,999,778	100.1610	20,032,200	20,000,000	19,999,807		29			5.270	5.329	MON	46,844	108,328	11/01/2022	01/15/2026
92348K-BF-9	VZMT 2022-7 C				1.F FE	24,866,192	100.1410	24,905,067	24,870,000	24,866,205		12			5.720	5.794	MON	43,467	106,692	11/17/2022	11/22/2027
92916M-AF-8	VOYA 2017-1A A1R			4	1.A FE	18,903,799	98.4600	18,612,681	18,903,799	19,646,224		733,714			5.029	4.321	JAJO	200,703	379,735	04/30/2021	04/17/2030
95058X-AG-3	WEN 2019-1A A2I			4	2.B FE	24,797,500	91.9910	22,811,468	24,797,500	24,797,500					3.783	3.801	MJSD	41,693	938,089	06/13/2019	06/15/2049
96042R-AB-4	WLAKE 2021-2A A2A			4	1.A FE	5,826,008	98.9500	5,765,374	5,826,553	5,826,453		207			0.320	0.328	MON	829	18,645	06/08/2021	04/15/2025
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						961,160,748	XXX	941,105,716	962,024,235	985,411,922		23,965,117			XXX	XXX	XXX	7,724,735	18,731,375	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,743,923,947	XXX	3,481,218,252	3,716,678,001	3,742,764,274	(19,562,623)	25,468,318			XXX	XXX	XXX	24,311,842	90,926,148	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
BL3200-39-3	ABC SUPPLY CO INC B TERM LOAN				3.B FE	19,721,164	99.0000	19,597,442	19,795,396	19,597,442	(450,757)	327,035			6.384	6.107	MON	7,020	659,092	03/10/2022	01/15/2027
BL3646-39-7	INDIGO MERGER SUB INC B TERM LOAN				3.A FE	15,190,187	99.6250	15,137,168	15,194,146	15,137,168	(573,686)	520,613			7.000	6.321	MJSD	2,954	608,365	07/14/2021	07/01/2028
BL3650-57-1	HARBOR FREIGHT TOOLS B TERM LOAN				4.B FE	43,466,286	95.2500	41,427,531	43,493,470	41,427,531	(3,100,583)	1,065,336			7.134	6.648	MON	17,237	1,910,387	02/17/2022	10/19/2027
BL3683-98-6	STANDARD INDUSTRIES INC B TERM LOAN				2.C FE	13,726,845	98.6250	13,674,849	13,865,500	13,776,914		50,069			6.425	6.614	MJSD	24,747	35,378	08/03/2022	08/06/2028
BL3556-13-3	JAZZ FINANCING LUX SARL B TERM LOAN		D		3.B FE	35,396,217	98.7500	35,117,894	35,562,424	35,117,895	(1,336,102)	1,049,060			7.884	7.440	MON	15,575	1,858,361	12/01/2021	05/31/2028
BL3573-84-9	ICON LUXEMBOURG SARL B TERM LOAN		D		3.A FE	60,967,887	99.6250	60,755,088	60,983,778	60,755,088	(2,302,569)	2,098,902			7.000	6.321	MJSD	11,859	2,565,554	07/14/2021	07/01/2028
BL3760-10-7	AERCAP B TERM LOAN		C		2.B FE	24,937,500	99.6250	24,906,250	25,000,000	25,766,364		827,808			6.754	6.179	MJSD	9,380	930,051	11/02/2021	11/02/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						213,406,086	XXX	210,616,222	213,894,714	211,578,402	(7,763,697)	5,938,823			XXX	XXX	XXX	88,772	8,567,188	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						213,406,086	XXX	210,616,222	213,894,714	211,578,402	(7,763,697)	5,938,823			XXX	XXX	XXX	88,772	8,567,188	XXX	XXX
2419999999. Total - Issuer Obligations						6,333,602,410	XXX	5,839,678,795	6,404,490,000	6,313,749,896	(19,561,518)	5,936,712			XXX	XXX	XXX	34,781,591	85,349,895	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						336,420,680	XXX	330,756,048	336,110,397	341,600,493	(627)	5,384,042			XXX	XXX	XXX	302,373	8,709,437	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						947,807,292	XXX	784,778,974	838,392,349	910,076,626	(478)	(10,694,926)			XXX	XXX	XXX	3,016,633	36,944,828	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						961,160,748	XXX	941,105,716	962,024,235	985,411,922		23,965,117			XXX	XXX	XXX	7,724,735	18,731,375	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						213,406,086	XXX	210,616,222	213,894,714	211,578,402	(7,763,697)	5,938,823			XXX	XXX	XXX	88,772	8,567,188	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						8,792,397,216	XXX	8,106,935,755	8,754,911,695	8,762,417,339	(27,326,320)	30,529,768			XXX	XXX	XXX	45,914,104	158,302,723	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 6,537,313,920	1B ..$ 172,741,902	1C ..$ 129,367,638	1D ..$ 48,476,905	1E ..$ 133,829,461	1F ..$ 194,132,593	1G ..$ 301,368,110
1B	2A ...$ 170,845,135	2B ..$ 357,601,026	2C ..$ 369,991,926				
1C	3A ...$ 115,864,096	3B ..$ 78,861,700	3C ..$ 33,926,630				
1D	4A ...$ 20,099,703	4B ..$ 48,713,136	4C ..$				
1E	5A ...$ 49,115,964	5B ..$	5C ..$				
1F	6 .....$ 167,494						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
060505-EL-4	BANK OF AMERICA CORP			4,271,000.000	1.00		4,212,615	0.986	4,212,615	4,746,149	52,438	277,615		(464,001)			(464,001)		2.A FE	08/05/2019
55336V-AU-4	MPLX LP			25,150,000.000	1.00	0.998	24,772,750	0.985	24,772,750	25,112,125	653,201	1,729,063		(440,125)			(440,125)		3.A FE	10/02/2019
857477-AQ-6	STATE STREET CORP			667,000.000	1.00		665,179	0.997	665,179	679,506	2,635	34,740		(3,408)			(3,408)		2.A FE	08/20/2019
949746-RN-3	WELLS FARGO & CO U			7,763,000.000	1.00		7,491,295	0.965	7,491,295	8,479,722	20,270	456,076		(986,486)			(986,486)		2.B FE	08/15/2019
902613-AJ-7	UBS GROUP AG		D	20,000,000.000	1.00	1.000	17,218,000	0.861	17,218,000	20,000,000	376,458	568,750		(2,782,000)			(2,782,000)		3.B FE	01/06/2022
90352J-AF-0	UBS GROUP FUNDING		D	18,000,000.000	1.00		17,708,760	0.984	17,708,761	18,000,000	528,500	1,260,000		(1,699,740)			(1,699,740)		2.C FE	01/28/2019
H4209U-AP-1	UBS GROUP FUNDING		D	21,150,000.000	1.00	1.034	20,885,625	0.988	20,885,626	21,859,500	1,283,100	1,480,500		(2,638,463)			(2,638,463)		3.A FE	03/09/2020
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							92,954,224	XXX	92,954,226	98,877,002	2,916,602	5,806,744		(9,014,223)			(9,014,223)		XXX	XXX
65339K-BK-5	NEXTERA ENERGY CAPITAL			5,500,000.000	1.00		5,634,520	0.908	4,995,100	5,647,500	51,792	310,750			(12,980)		(12,980)		2.B FE	04/06/2022
744320-AM-4	PRUDENTIAL FINANCIAL INC			18,960,000.000	1.00		19,070,230	0.983	18,628,200	20,198,350	47,400	1,066,500			(237,153)		(237,153)		2.A FE	10/25/2018
29250N-47-7	ENBRIDGE INC		A	376,661.000	25.00		9,416,525	24.400	9,190,528	9,416,525	150,062	599,497							2.C FE	04/05/2018
29250N-AW-5	ENBRIDGE INC		A	26,380,000.000	1.00		26,089,788	0.910	23,999,996	25,902,193	549,583	1,648,750			43,126		43,126		2.C FE	03/06/2020
29250N-BC-8	ENBRIDGE INC		A	30,000,000.000	1.00		30,000,000	0.904	27,126,600	30,000,000	795,417	1,725,000							2.C FE	07/06/2020
89356B-AB-4	TRANSCANADA TRUST		A	27,470,000.000	1.00		27,389,522	0.951	26,112,707	27,306,244	609,681	1,613,862			18,597		18,597		2.C FE	02/07/2022
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							117,600,585	XXX	110,053,131	118,470,812	2,203,935	6,964,359			(188,410)		(188,410)		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							210,554,809	XXX	203,007,357	217,347,814	5,120,537	12,771,103		(9,014,223)	(188,410)		(9,202,633)		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							210,554,809	XXX	203,007,357	217,347,814	5,120,537	12,771,103		(9,014,223)	(188,410)		(9,202,633)		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$ 23,948,024	2B ..$ 13,125,815	2C ..$ 110,604,595				
1C	3A ...$ 45,658,375	3B ..$ 17,218,000	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00130H-10-5	AES CORPORATION			42,400.000	1,219,424	28.760	1,219,424	553,892		26,797		189,104		189,104		03/25/2020	
002824-10-0	ABBOTT LABORATORIES			33,500.000	3,677,965	109.790	3,677,965	2,333,164		62,980		(1,036,825)		(1,036,825)		03/25/2020	
00287Y-10-9	ABBVIE INC			17,424.000	2,815,893	161.610	2,815,893	1,338,852		98,271		456,683		456,683		05/11/2020	
00507V-10-9	ACTIVISION BLIZZARD INC			14,900.000	1,140,595	76.550	1,140,595	923,508		7,003		149,298		149,298		09/26/2017	
00724F-10-1	ADOBE INC			8,100.000	2,725,893	336.530	2,725,893	265,820				(1,867,293)		(1,867,293)		11/03/2009	
00751Y-10-6	ADVANCE AUTO PARTS			6,700.000	985,101	147.030	985,101	256,096	10,050	36,850		(622,095)		(622,095)		11/03/2009	
00773T-10-1	ADVANSIX INC			1,012.000	38,476	38.020	38,476	5,179		546		(9,341)		(9,341)		10/03/2016	
007903-10-7	ADVANCED MICRO DEVICES			24,287.000	1,573,069	64.770	1,573,069	301,754				1,271,315		1,271,315		02/15/2022	
00846U-10-1	AGILENT TECHNOLOGIES INC			27,400.000	4,100,410	149.650	4,100,410	479,991	6,165	23,016		(274,000)		(274,000)		12/21/2011	
009158-10-6	AIR PRODUCTS & CHEMICALS INC			5,700.000	1,757,082	308.260	1,757,082	738,017	9,234	36,252		22,800		22,800		10/26/2015	
00971T-10-1	AKAMAI TECHNOLOGIES			12,600.000	1,062,180	84.300	1,062,180	282,699				(412,524)		(412,524)		11/03/2009	
012653-10-1	ALBEMARLE CORP			8,600.000	1,864,996	216.860	1,864,996	522,650	3,397	13,545		(145,426)		(145,426)		03/25/2020	
020002-10-1	ALLSTATE CORP			20,300.000	2,752,680	135.600	2,752,680	601,972	17,255	68,208		364,385		364,385		11/03/2009	
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC			6,800.000	1,616,020	237.650	1,616,020	667,230				462,876		462,876		03/25/2020	
02079K-10-7	ALPHABET C			162,020.000	14,376,035	88.730	14,376,035	4,672,739				(9,064,938)		(9,064,938)		07/18/2022	
02079K-30-5	ALPHABET A			125,600.000	11,081,688	88.230	11,081,688	4,601,066				(7,111,723)		(7,111,723)		07/18/2022	
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP			318.000	19,001	59.750	19,001	1,173	29	108		2,601		2,601		09/26/2018	
02209S-10-3	ALTRIA GROUP INC			80,100.000	3,661,371	45.710	3,661,371	1,051,702	75,294	291,564		(134,568)		(134,568)		11/03/2009	
023135-10-6	AMAZON.COM INC			266,000.000	22,344,000	84.000	22,344,000	5,123,890				(22,002,722)		(22,002,722)		06/06/2022	
023608-10-2	AMEREN CORPORATION			18,200.000	1,618,344	88.920	1,618,344	435,486		42,952		(1,638)		(1,638)		11/03/2009	
025537-10-1	AMERICAN ELECTRIC POWER			34,400.000	3,266,280	94.950	3,266,280	1,054,639		109,048		205,712		205,712		11/03/2009	
025816-10-9	AMERICAN EXPRESS CO			6,700.000	989,925	147.750	989,925	581,375		13,333		(106,195)		(106,195)		03/25/2020	
03027X-10-0	AMERICAN TOWER CORP			19,600.000	4,152,456	211.860	4,152,456	595,048	30,576	111,524		(1,580,544)		(1,580,544)		06/22/2006	
03073E-10-5	AMERISOURCEBERGEN CORP CLASS A			5,000.000	828,550	165.710	828,550	115,635		9,325		164,100		164,100		11/03/2009	
03076C-10-6	AMERIPRISE FINANCIAL INC			29,660.000	9,235,234	311.370	9,235,234	1,197,509		144,741		287,999		287,999		12/21/2011	
031100-10-0	AMETEK INC			15,975.000	2,232,027	139.720	2,232,027	249,644		14,058		(116,937)		(116,937)		11/03/2009	
031162-10-0	AMGEN INC			5,900.000	1,549,576	262.640	1,549,576	937,614		45,784		222,253		222,253		10/26/2015	
031652-10-0	AMKOR TECHNOLOGY INC			32,000.000	767,360	23.980	767,360	123,843		7,200		(25,920)		(25,920)		09/17/2004	
032095-10-1	AMPHENOL CORP CLASS A			50,000.000	3,807,000	76.140	3,807,000	439,732	10,500	40,000		(566,000)		(566,000)		11/03/2009	
032654-10-5	ANALOG DEVICES INC			4,201.000	689,090	164.030	689,090	345,322		12,771		(49,320)		(49,320)		03/13/2017	
036752-10-3	ELEVANCE HEALTH INC			15,840.000	8,125,445	512.970	8,125,445	561,211		81,101		782,971		782,971		12/01/2004	
03676B-10-2	ANTERO MIDSTREAM CORP			310,900.000	3,354,611	10.790	3,354,611	753,155		279,810		345,099		345,099		03/25/2020	
037833-10-0	APPLE COMPUTER INC			117,600.000	15,279,768	129.930	15,279,768	1,657,178		107,016		(5,602,464)		(5,602,464)		12/21/2011	
038222-10-5	APPLIED MATERIALS INC			52,100.000	5,073,498	97.380	5,073,498	1,388,099		53,142		(3,124,958)		(3,124,958)		09/26/2017	
039483-10-2	ARCHER-DANIELS-MIDLAND CO			8,400.000	779,940	92.850	779,940	267,327		13,440		212,184		212,184		11/03/2009	
042735-10-0	ARROW ELECTRONICS INC			25,600.000	2,676,992	104.570	2,676,992	319,488				(760,320)		(760,320)		12/18/2002	
044186-10-4	ASHLAND INC			5,600.000	602,168	107.530	602,168	95,847		7,308		(728)		(728)		11/03/2009	
04621X-10-8	ASSURANT INC			8,600.000	1,075,516	125.060	1,075,516	258,713		23,564		(264,880)		(264,880)		11/03/2009	
049468-10-1	ATLASSIAN CORP			8,500.000	1,093,780	128.680	1,093,780	1,110,258				(2,147,185)		(2,147,185)		06/24/2019	
053015-10-3	AUTOMATIC DATA PROCESSING			15,700.000	3,750,102	238.860	3,750,102	556,448	19,625	65,312		(121,204)		(121,204)		11/03/2009	
053611-10-9	AVERY DENNISON CORP			3,300.000	597,300	181.000	597,300	191,192		9,669		(117,381)		(117,381)		08/24/2015	
053807-10-3	AVNET INC			30,400.000	1,264,032	41.580	1,264,032	348,080		33,440		10,640		10,640		12/18/2002	
05605H-10-0	BWX TECHNOLOGIES INC			6,100.000	354,288	58.080	354,288	95,427		5,368		62,220		62,220		08/02/2010	
05722G-10-0	BAKER HUGHES CO			38,400.000	1,133,952	29.530	1,133,952	449,514		28,032		210,048		210,048		03/25/2020	
058498-10-6	BALL CORP			5,600.000	286,384	51.140	286,384	37,800		4,480		(252,728)		(252,728)		09/25/2003	
060505-10-4	BANK OF AMERICA CORP			405,500.000	13,430,160	33.120	13,430,160	3,834,427		348,730		(4,610,535)		(4,610,535)		03/26/2012	

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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
071813-10-9	BAXTER INTERNATIONAL INC.			65,326.000	3,329,666	50.970	3,329,666	2,080,323	18,945	74,472		(2,277,918)		(2,277,918)		10/15/2014	
075887-10-9	BECTON DICKINSON & CO			14,153.000	3,599,108	254.300	3,599,108	2,038,534		49,819		129,105		129,105		12/29/2017	
084423-10-2	WR BERKLEY CORP			33,975.000	2,465,566	72.570	2,465,566	373,788		30,125		599,432		599,432		03/24/2022	
084670-70-2	BERKSHIRE HATHAWAY INC			75,653.000	23,369,212	308.900	23,369,212	5,953,203				748,965		748,965		12/21/2011	
08862E-10-9	BEYOND MEAT INC			41,700.000	513,327	12.310	513,327	513,327					531,350	(531,350)		06/01/2022	
09062X-10-3	BIOGEN INC			11,200.000	3,101,504	276.920	3,101,504	458,226				414,400		414,400		11/03/2009	
09215C-10-5	BLACK KNIGHT INC			841.000	51,932	61.750	51,932	20,223				(17,779)		(17,779)		10/02/2017	
097023-10-5	BOEING CO			26,400.000	5,028,936	190.490	5,028,936	890,860				(285,912)		(285,912)		11/03/2009	
09857L-10-8	BOOKING HOLDINGS INC			1,200.000	2,418,336	2,015.280	2,418,336	944,496				(460,740)		(460,740)		10/26/2015	
099724-10-6	BORGWARNER INC			46,600.000	1,875,650	40.250	1,875,650	273,975		31,688		(224,612)		(224,612)		03/20/2003	
101137-10-7	BOSTON SCIENTIFIC CORP			17,800.000	823,606	46.270	823,606	283,867				67,462		67,462		08/24/2015	
110122-10-8	BRISTOL-MYERS SQUIBB CO			44,700.000	3,216,165	71.950	3,216,165	2,521,527		96,552		429,120		429,120		11/21/2019	
11135F-10-1	BROADCOM INC			12,696.000	7,098,714	559.130	7,098,714	1,395,165		214,562		(1,349,331)		(1,349,331)		04/05/2018	
12468P-10-4	C3.AI INC A			17,500.000	195,825	11.190	195,825	195,825					130,991	(130,991)		06/01/2022	
12504L-10-9	CBRE GROUP INC			14,000.000	1,077,440	76.960	1,077,440	213,714				(441,700)		(441,700)		12/21/2011	
125269-10-0	CF INDUSTRIES HOLDINGS INC			5.000	426	85.200	426	90		8		72		72		04/16/2010	
125523-10-0	CIGNA CORP			9,099.000	3,014,863	331.340	3,014,863	136,424		40,764		925,459		925,459		12/21/2018	
126408-10-3	CSX CORPORATION			99,900.000	3,094,902	30.980	3,094,902	507,221		39,960		(661,338)		(661,338)		11/03/2009	
126650-10-0	CVS HEALTH CORP			16,584.000	1,545,463	93.190	1,545,463	1,331,198		36,485		(165,342)		(165,342)		11/29/2018	
12685J-10-5	CABLE ONE INC			1,400.000	996,604	711.860	996,604	490,872		15,680		(1,472,226)		(1,472,226)		07/01/2015	
127097-10-3	COTERRA ENERGY INC			142,294.000	3,496,164	24.570	3,496,164	586,168		354,312		792,578		792,578		10/01/2021	
134429-10-9	CAMPBELL SOUP CO			16,200.000	919,350	56.750	919,350	352,906		23,976		215,298		215,298		03/20/2003	
13765N-10-7	CANNAE HOLDINGS INC			914.000	18,874	20.650	18,874	10,292				(13,253)		(13,253)		11/20/2017	
14040H-10-5	CAPITAL ONE FINANCIAL CORP			25,700.000	2,389,072	92.960	2,389,072	953,840		61,680		(1,339,741)		(1,339,741)		11/03/2009	
14149Y-10-8	CARDINAL HEALTH INC			15,100.000	1,160,737	76.870	1,160,737	433,062	7,485	29,792		383,238		383,238		11/03/2009	
143130-10-2	CARMAX			29,886.000	1,819,759	60.890	1,819,759	216,243				(2,072,295)		(2,072,295)		03/20/2003	
15189T-10-7	CENTERPOINT ENERGY INC			35,300.000	1,058,647	29.990	1,058,647	514,060		24,710		73,424		73,424		03/25/2020	
156727-10-9	CERENCE INC			28,100.000	520,693	18.530	520,693	487,588				(1,632,891)		(1,632,891)		03/25/2020	
16119P-10-8	CHARTER COMMUNICATIONS INC A			6,223.000	2,110,219	339.100	2,110,219	497,863				(1,946,990)		(1,946,990)		05/18/2016	
163851-10-8	CHEMOURS CO/THE			50,300.000	1,540,186	30.620	1,540,186	524,896		50,300		(147,882)		(147,882)		03/25/2020	
16411R-20-8	CHENIERE ENERGY INC			32,100.000	4,813,716	149.960	4,813,716	1,069,203		44,459		1,558,134		1,558,134		03/25/2020	
166764-10-0	CHEVRON CORP			13,500.000	2,423,115	179.490	2,423,115	2,250,976		28,968		172,139		172,139		10/10/2022	
171340-10-2	CHURCH & DWIGHT INC			28,800.000	2,321,568	80.610	2,321,568	412,262		30,240		(630,432)		(630,432)		11/03/2009	
17275R-10-2	CISCO SYSTEMS INC			76,300.000	3,634,932	47.640	3,634,932	1,945,574		115,213		(1,200,199)		(1,200,199)		08/24/2015	
172908-10-5	CINTAS CORP			9,600.000	4,335,552	451.620	4,335,552	268,332		40,320		81,120		81,120		11/03/2009	
174610-10-5	CITIZENS FINANCIAL GROUP			7,800.000	307,086	39.370	307,086	202,121		12,636		(61,464)		(61,464)		06/23/2020	
189054-10-9	CLOROX COMPANY			5,700.000	799,881	140.330	799,881	333,950		26,676		(193,971)		(193,971)		11/03/2009	
191216-10-0	COCA-COLA CO			122,300.000	7,779,503	63.610	7,779,503	3,243,634		215,248		538,120		538,120		11/03/2009	
192446-10-2	COGNIZANT TECH SOLUTIONS-A			3,500.000	200,165	57.190	200,165	72,857		3,780		(110,355)		(110,355)		11/03/2009	
194162-10-3	COLGATE-PALMOLIVE CO			30,400.000	2,395,216	78.790	2,395,216	1,180,158		56,544		(199,120)		(199,120)		11/03/2009	
20030N-10-1	COMCAST CORP			201,674.000	7,052,540	34.970	7,052,540	1,628,606		213,774		(3,097,713)		(3,097,713)		12/15/2009	
200340-10-7	COMERICA INC			19,300.000	1,290,205	66.850	1,290,205	483,753	13,124	52,496		(388,895)		(388,895)		12/21/2011	
201723-10-3	COMMERCIAL METALS CO			100.000	4,830	48.300	4,830	1,393		58		1,201		1,201		12/21/2011	
209115-10-4	CONSOLIDATED EDISON INC			5,300.000	505,143	95.310	505,143	217,281		16,748		52,947		52,947		11/03/2009	
21036P-10-8	CONSTELLATION BRANDS INC			19,800.000	4,588,650	231.750	4,588,650	1,018,384		62,568		(380,556)		(380,556)		10/26/2015	
21037T-10-9	CONSTELLATION ENERGY			12,766.000	1,100,557	86.210	1,100,557	386,817		7,200		713,739		713,739		02/02/2022	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
217204-10-6	COPART INC			12,800.000	779,392	60.890	779,392	108,140				(190,976)		(190,976)		10/06/2022	
22160K-10-5	COSTCO WHOLESALE CORP			17,700.000	8,080,050	456.500	8,080,050	1,914,306		61,773		(1,968,240)		(1,968,240)		10/26/2015	
22410J-10-6	CRACKER BARREL OLD COUNTRY STO			100.000	9,474	94.740	9,474	2,684		520		(3,390)		(3,390)		03/20/2003	
22788C-10-5	CROWDSTRIKE HOLDINGS INC A			5,500.000	579,095	105.290	579,095	1,074,761				(547,030)		(547,030)		10/07/2021	
22822V-10-1	CROWN CASTLE INC			21,300.000	2,889,132	135.640	2,889,132	546,464		127,268		(1,557,030)		(1,557,030)		12/21/2005	
235851-10-2	DANAHER CORP			12,400.000	3,291,208	265.420	3,291,208	158,306	3,100	11,904		(788,516)		(788,516)		03/20/2003	
237194-10-5	DARDEN RESTAURANTS INC			13,250.000	1,832,873	138.330	1,832,873	207,566		61,215		(163,108)		(163,108)		09/25/2001	
24477E-10-3	DEFINITIVE HEALTHCARE CORP			17,500.000	192,325	10.990	192,325	327,719				(135,394)		(135,394)		06/01/2022	
24906P-10-9	DENTSPLY SIRONA INC			27,700.000	881,968	31.840	881,968	403,214	3,463	13,435		(663,415)		(663,415)		07/27/2001	
25179M-10-3	DEVON ENERGY CORPORATION			71,403.000	4,391,999	61.510	4,391,999	511,281		369,154		1,246,696		1,246,696		03/25/2020	
254687-10-6	DISNEY WALT CO			60,711.000	5,274,572	86.880	5,274,572	1,631,479				(4,128,955)		(4,128,955)		03/20/2019	
254709-10-8	DISCOVER FINANCIAL			29,900.000	2,925,117	97.830	2,925,117	422,556		68,770		(530,127)		(530,127)		11/03/2009	
25659T-10-7	DOLBY LABORATORIES INC A			7,400.000	521,996	70.540	521,996	229,088		7,548		(182,632)		(182,632)		12/21/2011	
25746U-10-9	DOMINION ENERGY INC			16,869.000	1,034,407	61.320	1,034,407	749,502		45,040		(290,822)		(290,822)		01/02/2019	
25754A-20-1	DOMINO'S PIZZA INC			6,100.000	2,113,040	346.400	2,113,040	786,852		26,840		(1,329,373)		(1,329,373)		03/24/2016	
260003-10-8	DOVER CORP			38,500.000	5,213,285	135.410	5,213,285	1,571,857		77,385		(1,778,315)		(1,778,315)		09/01/2015	
268150-10-9	DYNATRACE INC			28,900.000	1,106,870	38.300	1,106,870	761,460				(637,245)		(637,245)		03/25/2020	
26884L-10-9	EQT CORP			54,300.000	1,836,969	33.830	1,836,969	407,809		29,865		652,686		652,686		03/25/2020	
27579R-10-4	EAST WEST BANCORP INC			16,100.000	1,060,990	65.900	1,060,990	310,014		25,760		(205,758)		(205,758)		12/21/2010	
278642-10-3	EBAY INC			52,900.000	2,193,763	41.470	2,193,763	498,245		46,552		(1,324,087)		(1,324,087)		11/03/2009	
28176E-10-8	EDWARDS LIFESCIENCES CORP			72,600.000	5,416,686	74.610	5,416,686	552,132				(3,988,644)		(3,988,644)		12/21/2011	
28414H-10-3	ELANCO ANIMAL HEALTH INC			2,815.000	34,399	12.220	34,399	20,925				(45,490)		(45,490)		03/08/2019	
285512-10-9	ELECTRONIC ARTS INC			100.000	12,218	122.180	12,218	1,665		74		(972)		(972)		12/15/2009	
29082K-10-5	EMBECTA CORP			2,830.000	71,571	25.290	71,571	52,384	425	425		19,186		19,186		04/01/2022	
291011-10-4	EMERSON ELECTRIC CO			30,600.000	2,939,436	96.060	2,939,436	1,227,452		63,189		94,554		94,554		12/15/2009	
29444U-70-0	EQUINIX INC			3,346.000	2,191,730	655.030	2,191,730	372,525		41,490		(638,450)		(638,450)		11/10/2015	
29452E-10-1	EQUITABLE HOLDINGS INC			42,900.000	1,231,230	28.700	1,231,230	641,278		33,462		(175,461)		(175,461)		03/25/2020	
29476L-10-7	EQUITY RESIDENTIAL			25,300.000	1,492,700	59.000	1,492,700	667,406	15,813	62,681		(796,950)		(796,950)		11/03/2009	
29786A-10-6	ETSY INC			3,700.000	443,186	119.780	443,186	508,058				(64,872)		(64,872)		03/28/2022	
30040W-10-8	EVERSOURCE ENERGY			36,440.000	3,055,130	83.840	3,055,130	771,863		92,922		(260,182)		(260,182)		04/10/2012	
30190A-10-4	F&G ANNUITIES & LIFE INC			186.000	3,722	20.010	3,722	2,027				1,694		1,694		12/01/2022	
30212P-30-3	EXPEDIA GROUP INC			7,898.000	691,865	87.600	691,865	162,465				(735,462)		(735,462)		07/29/2019	
30231G-10-2	EXXON MOBILE CORP			100,000.000	11,030,000	110.300	11,030,000	4,692,620		355,000		4,911,000		4,911,000		06/23/2020	
302491-30-3	FMC CORP			9,200.000	1,148,160	124.800	1,148,160	206,673	5,336	19,504		137,172		137,172		11/03/2009	
30303M-10-2	META PLATFORMS INC			126,700.000	15,247,078	120.340	15,247,078	6,354,063				(27,368,467)		(27,368,467)		08/24/2015	
311900-10-4	FASTENAL CO			23,200.000	1,097,824	47.320	1,097,824	206,925		28,768		(388,368)		(388,368)		11/03/2009	
31428X-10-6	FEDEX CORPORATION			14,400.000	2,494,080	173.200	2,494,080	2,279,380	16,560	43,920		(1,230,336)		(1,230,336)		10/26/2015	
31620M-10-6	FIDELITY NATIONAL INFORM			19,101.000	1,296,003	67.850	1,296,003	136,444		35,910		(788,871)		(788,871)		11/10/2006	
31620R-30-3	FIDELITY NATIONAL TITLE			2,745.000	103,267	37.620	103,267	50,475		4,859		(34,421)		(34,421)		07/01/2014	
316773-10-0	FIFTH THIRD BANCORP			57,500.000	1,886,575	32.810	1,886,575	521,117	18,975	70,725		(617,550)		(617,550)		11/03/2009	
31847R-10-2	FIRST AMERICAN FINANCIAL			8,300.000	434,422	52.340	434,422	110,424		17,098		(214,887)		(214,887)		06/02/2010	
337738-10-8	FISERV INC			42,000.000	4,244,940	101.070	4,244,940	482,371				(114,240)		(114,240)		11/03/2009	
34354P-10-5	FLOWSERVE CORP			11,700.000	358,956	30.680	358,956	410,129	2,340	9,360		936		936		06/23/2011	
34959E-10-9	FORTINET INC			24,000.000	1,173,360	48.890	1,173,360	476,659				(551,760)		(551,760)		06/23/2022	
34959J-10-8	FORTIVE CORPORATION			6,056.000	389,098	64.250	389,098	41,298		1,696		(72,914)		(72,914)		07/05/2016	
34964C-10-6	FORTUNE BRANDS INNOVATIONS INC			10,900.000	622,499	57.110	622,499	82,030		12,208		(373,294)		(373,294)		10/04/2011	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
35086T-10-9	FOUR CORNERS PROPERTY TRUST			6,035.000	156,488	25.930	156,488	50,531	2,052	8,027		(21,002)		(21,002)		03/02/2016	
370334-10-4	GENERAL MILLS INC			28,200.000	2,364,570	83.850	2,364,570	916,184		59,220		464,454		464,454		11/03/2009	
375558-10-3	GILEAD SCIENCES INC			31,500.000	2,704,275	85.850	2,704,275	2,681,998				22,277		22,277		12/22/2022	
37611X-10-0	GINKGO BIOWORKS HOLDINGS INC			162,500.000	274,625	1.690	274,625	525,915				(251,290)		(251,290)		07/20/2022	
40131M-10-9	GUARDANT HEALTH INC			3,500.000	95,200	27.200	95,200	137,311				(42,111)		(42,111)		06/01/2022	
403949-10-0	HF SINCLAIR CORP			28,400.000	1,473,676	51.890	1,473,676	601,748		34,080		542,724		542,724		03/25/2020	
40412C-10-1	HCA HEALTHCARE INC			8,900.000	2,135,644	239.960	2,135,644	751,884		19,936		(150,944)		(150,944)		08/24/2015	
406216-10-1	HALLIBURTON CO			96,900.000	3,813,015	39.350	3,813,015	655,994		46,512		1,596,912		1,596,912		03/25/2020	
410345-10-2	HANESBRANDS INC			25,300.000	160,908	6.360	160,908	138,838		15,180		(262,108)		(262,108)		11/03/2009	
427866-10-8	THE HERSHEY CO			11,600.000	2,686,212	231.570	2,686,212	432,405		44,938		441,960		441,960		11/03/2009	
436440-10-1	HOLOGIC INC			10,568.000	790,592	74.810	790,592	155,131				(18,494)		(18,494)		11/03/2009	
437076-10-2	HOME DEPOT INC			9,600.000	3,032,256	315.860	3,032,256	239,657		72,960		(951,840)		(951,840)		11/03/2009	
438516-10-6	HONEYWELL INTERNATIONAL INC			25,300.000	5,421,790	214.300	5,421,790	866,199		100,441		146,487		146,487		11/03/2009	
440452-10-0	HORMEL FOODS CORP			46,000.000	2,095,300	45.550	2,095,300	279,303		47,840		(149,960)		(149,960)		06/20/2003	
443510-60-7	HUBBELL INC			8,300.000	1,947,844	234.680	1,947,844	360,623		35,441		219,203		219,203		11/03/2009	
443573-10-0	HUBSPOT INC			3,900.000	1,127,607	289.130	1,127,607	560,637				(1,443,078)		(1,443,078)		03/25/2020	
446413-10-6	HUNTINGTON INGALLS INDUST			3,216.000	741,867	230.680	741,867	89,544		15,372		141,311		141,311		03/31/2011	
447011-10-7	HUNTSMAN CORP			9,100.000	250,068	27.480	250,068	86,102		7,735		(67,340)		(67,340)		12/21/2011	
448579-10-2	HYATT HOTELS CORP			3,200.000	289,440	90.450	289,440	122,921				(17,440)		(17,440)		03/23/2010	
44980X-10-9	IPG PHOTONICS CORP			3,700.000	350,279	94.670	350,279	125,339				(286,639)		(286,639)		12/21/2011	
452308-10-9	ILLINOIS TOOL WORKS			23,200.000	5,110,960	220.300	5,110,960	1,087,010	30,392	115,304		(614,800)		(614,800)		11/03/2009	
452327-10-9	ILLUMINA INC			11,900.000	2,406,180	202.200	2,406,180	372,491				(2,121,056)		(2,121,056)		12/21/2011	
45688C-10-7	INGEVITY CORP			1,300.000	91,572	70.440	91,572	43,900				(1,638)		(1,638)		05/16/2016	
458140-10-0	INTEL CORP			74,400.000	1,966,392	26.430	1,966,392	2,295,682		108,624		(1,865,208)		(1,865,208)		10/29/2015	
45841N-10-7	INTERACTIVE BROKERS GRO-CL A			27,200.000	1,967,920	72.350	1,967,920	407,160		10,880		(192,304)		(192,304)		12/21/2011	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP			32,000.000	3,282,880	102.590	3,282,880	702,783		48,640		(1,093,760)		(1,093,760)		12/21/2010	
459200-10-1	IBM CORP			12,700.000	1,789,303	140.890	1,789,303	1,308,588		83,693		91,821		91,821		03/25/2020	
460146-10-3	INTERNATIONAL PAPER CO			37,900.000	1,312,477	34.630	1,312,477	403,678		70,115		(468,065)		(468,065)		12/23/2008	
461202-10-3	INTUIT INC			14,700.000	5,721,534	389.220	5,721,534	427,485		41,454		(3,733,800)		(3,733,800)		11/03/2009	
46120E-60-2	INTUITIVE SURGICAL INC			13,159.000	3,491,741	265.350	3,491,741	147,770				(1,236,288)		(1,236,288)		06/22/2006	
46284V-10-1	IRON MOUNTAIN INC			23,102.000	1,151,635	49.850	1,151,635	460,051	14,289	57,154		(57,293)		(57,293)		11/04/2014	
46625H-10-0	JP MORGAN CHASE & CO			90,000.000	12,069,000	134.100	12,069,000	5,964,941		360,000		(2,182,500)		(2,182,500)		09/28/2015	
46982L-10-8	JACOBS SOLUTIONS INC			2,700.000	324,189	120.070	324,189	105,114		2,484		(51,732)		(51,732)		08/24/2015	
478160-10-4	JOHNSON & JOHNSON			13,900.000	2,455,435	176.650	2,455,435	2,459,246				(3,811)		(3,811)		12/22/2022	
482480-10-0	KLA CORP			12,400.000	4,675,172	377.030	4,675,172	552,935		58,280		(658,192)		(658,192)		10/26/2015	
493267-10-8	KEYCORP			88,100.000	1,534,702	17.420	1,534,702	505,919		69,599		(503,051)		(503,051)		12/15/2009	
49338L-10-3	KEYSIGHT TECHNOLOGIES IN			13,700.000	2,343,659	171.070	2,343,659	191,243				(485,528)		(485,528)		11/03/2014	
494368-10-3	KIMBERLY-CLARK CORP			20,700.000	2,810,025	135.750	2,810,025	1,227,619	24,012	95,634		(148,419)		(148,419)		11/03/2009	
49446R-10-9	KIMCO REALTY CORP			76,876.000	1,628,234	21.180	1,628,234	865,587		64,576		(266,760)		(266,760)		08/04/2021	
49803T-30-0	KITE REALTY GROUP TRUST			59,994.000	1,262,874	21.050	1,262,874	524,365		49,195		(43,796)		(43,796)		10/22/2021	
50050N-10-3	KONTOOR BRANDS INC			5,200.000	207,948	39.990	207,948	21,707		9,672		(58,552)		(58,552)		05/23/2019	
500754-10-6	KRAFT HEINZ CO/THE			33,339.000	1,357,231	40.710	1,357,231	519,134		53,342		160,361		160,361		07/06/2015	
501044-10-1	KROGER CO			32,800.000	1,462,224	44.580	1,462,224	236,646		30,832		(22,304)		(22,304)		09/17/2004	
502431-10-9	L3HARRIS TECH INC			20,270.000	4,220,417	208.210	4,220,417	672,071		90,810		(101,958)		(101,958)		07/01/2019	
512807-10-8	LAM RESEARCH CORP			19,187.000	8,064,296	420.300	8,064,296	686,989	33,098	119,439		(5,734,035)		(5,734,035)		06/05/2012	
512816-10-9	LAMAR ADVERTISING CO			2,000.000	188,800	94.400	188,800	107,512		10,000		(53,800)		(53,800)		08/24/2015	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
513272-10-4	LAMB WESTON HOLDING INC			8,400.000	750,624	89.360	750,624	232,391		8,232		218,232		218,232		11/10/2016	
525327-10-2	LEIDOS HOLDINGS INC			6,368.000	669,850	105.190	669,850	197,747		9,170		103,735		103,735		08/16/2016	
530307-10-7	LIBERTY BROADBAND A			1,175.000	89,124	75.850	89,124	27,161				(99,934)		(99,934)		11/05/2014	
530307-30-5	LIBERTY BROADBAND C			6,314.000	481,569	76.270	481,569	134,658				(535,617)		(535,617)		12/21/2020	
531229-40-9	LIBERTY MEDIA CORP SIRIUS XM A			4,700.000	184,757	39.310	184,757	66,203				(54,238)		(54,238)		01/14/2013	
531229-60-7	LIBERTY MEDIA CORP SIRIUS C			10,725.000	419,669	39.130	419,669	158,763				(125,697)		(125,697)		06/03/2020	
531229-70-6	LIBERTY MEDIA CORP BRAVES A			470.000	15,355	32.670	15,355	5,965				1,842		1,842		04/18/2016	
531229-85-4	LIBERTY MEDIA CORP MEDIA C			2,350.000	140,483	59.780	140,483	23,219				(8,131)		(8,131)		04/18/2016	
531229-87-0	LIBERTY MEDIA CORP MEDIA A			1,175.000	62,780	53.430	62,780	12,333				(6,944)		(6,944)		04/18/2016	
53814L-10-8	LIVENT CORP			8,604.000	170,961	19.870	170,961	31,814				(38,804)		(38,804)		03/04/2019	
554382-10-1	MACERICH CO/THE			96,540.000	1,087,040	11.260	1,087,040	737,540		59,855		(581,171)		(581,171)		06/03/2020	
55825T-10-3	MADISON SQUARE GRDN SPORTS			1,483.000	271,878	183.330	271,878	24,417		10,381		14,237		14,237		10/01/2015	
55826T-10-2	MADISON SQUARE GRDN ENTERT			2,248.000	101,093	44.970	101,093	24,655				(57,032)		(57,032)		07/09/2021	
56585A-10-2	MARATHON PETROLEUM CORP			11,204.000	1,304,034	116.390	1,304,034	142,493		27,898		587,090		587,090		07/01/2011	
57164Y-10-7	MARRIOTT VACATIONS WORLD			1,329.000	178,870	134.590	178,870	23,645	957	3,190		(45,704)		(45,704)		09/04/2018	
571748-10-2	MARSH & MCLENNAN COS INC			12,900.000	2,134,692	165.480	2,134,692	299,890		29,025		(107,586)		(107,586)		11/03/2009	
571903-20-2	MARRIOTT INTERNATIONAL INC CLASS A			12,324.000	1,834,920	148.890	1,834,920	242,364		12,324		(201,497)		(201,497)		09/23/2016	
573284-10-6	MARTIN MARIETTA MATERIALS			6,000.000	2,027,820	337.970	2,027,820	917,044		15,240		(615,300)		(615,300)		03/24/2016	
574599-10-6	MASCO CORP			16,700.000	779,389	46.670	779,389	176,488		18,704		(393,285)		(393,285)		11/03/2009	
57636Q-10-4	MASTERCARD INC CLASS A			39,000.000	13,561,470	347.730	13,561,470	2,204,039		76,440		(452,010)		(452,010)		06/25/2013	
57638P-10-4	MASTERBRAND INC			10,900.000	82,295	7.550	82,295	13,956				68,339		68,339		12/15/2022	
579780-20-6	MCCORMICK & CO INC NON VTG SHRS			38,600.000	3,199,554	82.890	3,199,554	746,745	15,054	57,128		(529,592)		(529,592)		03/30/2012	
58933Y-10-5	MERCK & CO INC			95,000.000	10,540,250	110.950	10,540,250	3,287,801	69,350	262,200		3,259,450		3,259,450		12/01/2020	
592688-10-5	METTLER-TOLEDO INTERNATIONAL			824.000	1,191,051	1,445.450	1,191,051	46,074				(207,450)		(207,450)		12/21/2005	
594918-10-4	MICROSOFT CORP			210,000.000	50,362,200	239.820	50,362,200	8,699,055		533,400		(20,265,000)		(20,265,000)		09/28/2015	
595112-10-3	MICRON TECHNOLOGY INC			56,700.000	2,833,866	49.980	2,833,866	371,311	6,521	24,381		(2,447,739)		(2,447,739)		11/03/2009	
600544-10-0	MILLERKNOLL INC			100.000	2,101	21.010	2,101	1,534	19	75		(1,818)		(1,818)		12/18/2002	
609207-10-5	MONDELEZ INTERNTL INC			100,019.000	6,666,266	66.650	6,666,266	982,563	38,507	143,527		34,006		34,006		11/03/2009	
615369-10-5	MOODY'S CORP			21,200.000	5,906,744	278.620	5,906,744	343,822		59,360		(2,373,552)		(2,373,552)		07/30/2001	
61945C-10-3	MOSAIC CO/THE			39,900.000	1,750,413	43.870	1,750,413	412,239		22,444		182,742		182,742		03/25/2020	
620076-30-7	MOTOROLA SOLUTIONS INC			3,771.000	971,824	257.710	971,824	216,147	3,318	11,916		(52,756)		(52,756)		11/03/2009	
62944T-10-5	NVR INC			450.000	2,075,661	4,612.580	2,075,661	604,242				(583,331)		(583,331)		08/25/2015	
64110L-10-6	NETFLIX INC			7,200.000	2,123,136	294.880	2,123,136	1,656,225				466,911		466,911		10/10/2022	
65249B-10-9	NEWS CORP A			39,773.000	723,869	18.200	723,869	167,886		7,955		(163,467)		(163,467)		07/01/2013	
65339F-10-1	NEXTERA ENERGY INC			181,200.000	15,148,320	83.600	15,148,320	4,285,411		308,040		(1,768,512)		(1,768,512)		10/28/2015	
654106-10-3	NIKE INC CLASS B			18,900.000	2,211,489	117.010	2,211,489	294,651		23,720		(938,574)		(938,574)		11/03/2009	
665859-10-4	NORTHERN TRUST CORP			18,000.000	1,592,820	88.490	1,592,820	710,015	13,500	51,300		(560,160)		(560,160)		12/21/2011	
666807-10-2	NORTHROP GRUMMAN CORP			6,400.000	3,491,904	545.610	3,491,904	290,264		43,264		1,014,656		1,014,656		11/03/2009	
67066G-10-4	NVIDIA CORP			63,950.000	9,345,653	146.140	9,345,653	11,736,288		10,232		(9,462,682)		(9,462,682)		10/07/2021	
67098H-10-4	O-I GLASS INC			30,749.000	509,511	16.570	509,511	221,952				139,600		139,600		03/25/2020	
67103H-10-7	O'REILLY AUTOMOT			4,300.000	3,629,329	844.030	3,629,329	161,031				592,540		592,540		11/03/2009	
681936-10-0	OMEGA HEALTHCARE INVESTORS			28,200.000	788,190	27.950	788,190	756,572		75,576		(46,248)		(46,248)		03/25/2020	
682189-10-5	ON SEMICONDUCTOR CORPORATION			26,000.000	1,621,620	62.370	1,621,620	168,665				(144,300)		(144,300)		11/03/2009	
68235P-10-8	ONE GAS INC			3,900.000	295,308	75.720	295,308	35,597		9,672		(7,293)		(7,293)		02/03/2014	
682680-10-3	ONEOK INC			15,600.000	1,024,920	65.700	1,024,920	250,223		58,344		108,264		108,264		11/03/2009	
68622V-10-6	ORGANON & CO			9,500.000	265,335	27.930	265,335	160,245		10,640		(23,940)		(23,940)		06/03/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
690742-10-1	OWENS CORNING INC			2,600.000	221,780	85.300	221,780	81,282		3,640		(13,520)		(13,520)		12/21/2010	
693475-10-5	PNC FINANCIAL SERVICES GROUP I			21,300.000	3,364,122	157.940	3,364,122	1,097,473		122,475		(906,954)		(906,954)		12/15/2009	
69553P-10-0	PAGERDUTY INC			26,600.000	706,496	26.560	706,496	496,159				(217,854)		(217,854)		03/25/2020	
697435-10-5	PALO ALTO NETWORKS INC			13,800.000	1,925,652	139.540	1,925,652	751,372				(635,444)		(635,444)		09/14/2022	
700517-10-5	PARK HOTELS & RESORTS INC			133,000.000	1,568,070	11.790	1,568,070	1,246,011	33,250	3,990		(942,970)		(942,970)		03/25/2020	
70450Y-10-3	PAYPAL HOLDINGS INC			52,900.000	3,767,538	71.220	3,767,538	685,578				(6,208,344)		(6,208,344)		07/20/2015	
713448-10-8	PEPSICO INC			23,800.000	4,299,708	180.660	4,299,708	2,201,521	27,370	105,910		165,410		165,410		08/24/2015	
714046-10-9	PERKIN ELMER INC			14,800.000	2,075,256	140.220	2,075,256	205,698		4,144		(900,432)		(900,432)		06/20/2003	
718172-10-9	PHILIP MORRIS INTL			42,400.000	4,291,304	101.210	4,291,304	2,031,138	53,848	212,848		263,304		263,304		11/03/2009	
718546-10-4	PHILLIPS 66			35,896.000	3,736,056	104.080	3,736,056	685,323		137,482		1,135,032		1,135,032		05/01/2012	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			4,000.000	335,680	83.920	335,680	99,465		10,240		46,360		46,360		11/03/2009	
74340W-10-3	PROLOGIS INC			34,927.000	3,937,321	112.730	3,937,321	2,287,450		110,369		(1,942,989)		(1,942,989)		03/25/2020	
745867-10-1	PULTE HOMES INC			36,500.000	1,661,845	45.530	1,661,845	267,910	5,840	21,900		(424,495)		(424,495)		12/21/2010	
74736K-10-1	QORVO INC			4,900.000	444,136	90.640	444,136	245,281				(322,175)		(322,175)		08/25/2015	
747525-10-3	QUALCOMM INC			34,700.000	3,814,918	109.940	3,814,918	1,746,649		101,671		(2,530,671)		(2,530,671)		05/02/2018	
749685-10-3	RPM INTERNATIONAL INC			10,200.000	993,990	97.450	993,990	182,090		16,524		(36,210)		(36,210)		03/27/2006	
754730-10-9	RAYMOND JAMES FINANCIAL INC			10,800.000	1,153,980	106.850	1,153,980	170,197	4,536	14,688		69,660		69,660		11/03/2009	
754907-10-3	RAYONIER INC			15,500.000	510,880	32.960	510,880	343,658		17,438		(114,700)		(114,700)		03/25/2020	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP			95,084.000	9,595,877	100.920	9,595,877	2,003,467		205,381		1,412,948		1,412,948		04/03/2020	
75886F-10-7	REGENERON PHARMACEUTICALS			1,700.000	1,226,533	721.490	1,226,533	929,604				152,949		152,949		10/26/2015	
759509-10-2	RELIANCE STEEL & ALUMINUM			5,000.000	1,012,200	202.440	1,012,200	241,108		17,500		201,100		201,100		12/21/2011	
760759-10-0	REPUBLIC SERVICES INC			31,200.000	4,024,488	128.990	4,024,488	359,867	15,444	58,500		(326,352)		(326,352)		09/25/2001	
761152-10-7	RESMED INC			12,400.000	2,580,812	208.130	2,580,812	302,720		21,328		(649,140)		(649,140)		11/03/2009	
770323-10-3	ROBERT HALF INTERNATIONAL INC			9,200.000	679,236	73.830	679,236	177,129		15,824		(346,748)		(346,748)		09/25/2001	
78409V-10-4	S&P GLOBAL INC			11,700.000	3,918,798	334.940	3,918,798	335,011		38,844		(1,602,783)		(1,602,783)		11/03/2009	
78410G-10-4	SBA COMMUNICATIONS CORP			12,800.000	3,587,968	280.310	3,587,968	1,491,337		36,352		(1,391,488)		(1,391,488)		10/26/2015	
78442P-10-6	SLM CORP			82,900.000	1,376,140	16.600	1,376,140	343,917		36,476		(254,503)		(254,503)		12/21/2011	
79466L-30-2	SALESFORCE INC			7,053.000	935,157	132.590	935,157	1,476,630				(857,222)		(857,222)		07/21/2021	
808513-10-5	CHARLES SCHWAB CORP			36,520.000	3,040,655	83.260	3,040,655	312,370		30,677		(30,677)		(30,677)		10/06/2020	
808625-10-7	SCIENCE APPLICATIONS INTE			592.000	65,671	110.930	65,671	22,620		876		16,185		16,185		01/14/2019	
816851-10-9	SEMPRA ENERGY			28,900.000	4,466,206	154.540	4,466,206	2,918,564	33,091	131,062		643,314		643,314		10/27/2015	
81762P-10-2	SERVICENOW INC			5,400.000	2,096,658	388.270	2,096,658	1,523,123				(1,408,536)		(1,408,536)		06/23/2020	
824348-10-6	SHERWIN-WILLIAMS CO			7,200.000	1,708,776	237.330	1,708,776	48,000		17,280		(826,776)		(826,776)		02/15/2000	
828806-10-9	SIMON PROPERTY GROUP INC			15,200.000	1,785,696	117.480	1,785,696	1,072,407		104,880		(642,808)		(642,808)		06/23/2020	
82968B-10-3	SIRIUS XM HOLDINGS INC			279,600.000	1,632,864	5.840	1,632,864	482,869		95,086		(142,596)		(142,596)		09/27/2011	
833445-10-9	SNOWFLAKE INC			14,300.000	2,052,622	143.540	2,052,622	2,429,308				(376,686)		(376,686)		10/10/2022	
84265V-10-5	SOUTHERN COPPER CORP			12,936.000	781,205	60.390	781,205	172,823		45,276		(17,076)		(17,076)		03/27/2006	
852234-10-3	BLOCK INC			29,100.000	1,828,644	62.840	1,828,644	2,179,314				(350,670)		(350,670)		07/20/2022	
854502-10-1	STANLEY BLACK & DECKER INC			16,000.000	1,201,920	75.120	1,201,920	408,723		50,880		(1,816,000)		(1,816,000)		03/20/2003	
855244-10-9	STARBUCKS CORP			29,400.000	2,916,480	99.200	2,916,480	283,950		58,800		(522,438)		(522,438)		11/03/2009	
858119-10-0	STEEL DYNAMICS INC			7,000.000	683,900	97.700	683,900	89,426	2,380	8,960		249,410		249,410		12/21/2011	
863667-10-1	STRYKER CORP			28,200.000	6,894,618	244.490	6,894,618	930,632	21,150	78,396		(646,626)		(646,626)		11/03/2009	
87165B-10-3	SYNCHRONY FINANCIAL			29,448.000	967,661	32.860	967,661	320,579		26,503		(398,431)		(398,431)		11/17/2015	
871829-10-7	SYSCO CORP			33,500.000	2,561,075	76.450	2,561,075	1,322,607		64,320		(70,350)		(70,350)		08/24/2015	
87901J-10-5	TEGNA INC			16,800.000	355,992	21.190	355,992	88,714	1,596	6,384		44,184		44,184		11/03/2009	
87918A-10-5	TELADOC HEALTH INC			13,200.000	312,180	23.650	312,180	434,197				(122,017)		(122,017)		09/22/2022	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
88160R-10-1	TESLA INC			136,500.000	16,814,070	123.180	16,814,070	1,967,027				(31,269,420)		(31,269,420)		08/25/2022	
882508-10-4	TEXAS INSTRUMENTS INC			58,400.000	9,648,848	165.220	9,648,848	1,186,531		273,896		(1,357,800)		(1,357,800)		11/03/2009	
883203-10-1	TEXTRON INC			5,800.000	410,640	70.800	410,640	106,678	116	464		(37,120)		(37,120)		11/03/2009	
88339J-10-5	TRADE DESK INC A			6,600.000	295,878	44.830	295,878	461,976				(308,946)		(308,946)		10/07/2021	
883556-10-2	THERMO FISHER SCIENTIFIC INC			10,836.000	5,967,277	550.690	5,967,277	379,810	3,251	12,570		(1,262,936)		(1,262,936)		11/03/2009	
89055F-10-3	TOPBUILD CORP			5,255.000	822,355	156.490	822,355	130,448				(627,552)		(627,552)		08/24/2015	
894164-10-2	TRAVEL + LEISURE CO			24,300.000	884,520	36.400	884,520	527,553		38,880		(458,541)		(458,541)		03/25/2020	
89417E-10-9	TRAVELERS COS INC			34,888.000	6,541,151	187.490	6,541,151	1,446,827		128,039		1,083,621		1,083,621		11/03/2009	
89832Q-10-9	TRUIST FINANCIAL CORP			47,121.000	2,027,617	43.030	2,027,617	871,095		94,242		(731,318)		(731,318)		12/09/2019	
902494-10-3	TYSON FOODS INC CLASS A			32,944.000	2,050,764	62.250	2,050,764	293,619		61,276		(820,635)		(820,635)		10/01/2001	
902681-10-5	UGI CORP			33,000.000	1,223,310	37.070	1,223,310	523,776	11,880	46,530		(291,720)		(291,720)		11/03/2009	
907818-10-8	UNION PACIFIC CORP			21,400.000	4,431,298	207.070	4,431,298	630,507		108,712		(960,004)		(960,004)		11/03/2009	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			14,700.000	2,555,448	173.840	2,555,448	1,175,625		89,376		(595,350)		(595,350)		03/25/2020	
912909-10-8	UNITED STATES STEEL CORP			81,400.000	2,039,070	25.050	2,039,070	493,740		16,280		100,936		100,936		03/25/2020	
91324P-10-2	UNITEDHEALTH GRP INC			11,746.000	6,227,494	530.180	6,227,494	314,798		75,174		329,358		329,358		11/03/2009	
91332U-10-1	UNITY SOFTWARE INC			9,900.000	283,041	28.590	283,041	332,873				(49,832)		(49,832)		09/22/2022	
918204-10-8	VF CORPORATION			36,400.000	1,005,004	27.610	1,005,004	347,753		73,164		(1,660,204)		(1,660,204)		09/10/2002	
91913Y-10-0	VALERO ENERGY CORP			2,704.000	343,029	126.860	343,029	44,073		10,600		139,932		139,932		11/03/2009	
92047W-10-1	VALVOLINE INC			15,373.000	501,928	32.650	501,928	100,047		7,687		(71,331)		(71,331)		05/15/2017	
922475-10-8	VEEVA SYSTEMS INC A			2,500.000	403,450	161.380	403,450	408,434				(235,250)		(235,250)		06/24/2019	
92343E-10-2	VERISIGN INC			20,100.000	4,129,344	205.440	4,129,344	246,107				(972,438)		(972,438)		12/21/2005	
92343V-10-4	VERIZON COMMUNICATIONS INC			30,050.000	1,183,970	39.400	1,183,970	1,568,781		77,304		(377,428)		(377,428)		09/26/2016	
92343X-10-0	VERINT SYSTEMS INC			1,153.000	41,831	36.280	41,831					(18,713)		(18,713)		02/05/2013	
92532F-10-0	VERTEX PHARMACEUTICALS INC			13,000.000	3,754,140	288.780	3,754,140	1,470,969				899,340		899,340		10/26/2015	
92556H-20-6	PARAMOUNT GLOBAL B			12,727.000	214,832	16.880	214,832	94,735	3,054	12,218		(169,269)		(169,269)		12/23/2008	
925652-10-9	VICI PROPERTIES INC			36,700.000	1,189,080	32.400	1,189,080	567,452	14,313	53,949		84,043		84,043		03/25/2020	
92826C-83-9	VISA INC			16,400.000	3,407,264	207.760	3,407,264	410,691		25,830		(146,780)		(146,780)		12/21/2011	
92840M-10-2	VISTRA CORP			32,900.000	763,280	23.200	763,280	489,838		23,820		14,147		14,147		03/25/2020	
928881-10-1	VONTIER CORP			2,422.000	46,817	19.330	46,817	8,090		242		(27,611)		(27,611)		10/09/2020	
92939U-10-6	WEC ENERGY GROUP INC			17,800.000	1,668,928	93.760	1,668,928	384,454		51,798		(58,918)		(58,918)		11/03/2009	
931142-10-3	WALMART INC			14,200.000	2,013,418	141.790	2,013,418	2,029,492				(16,074)		(16,074)		12/22/2022	
934423-10-4	WARNER BROS DISCOVERY INC			30,934.000	293,254	9.480	293,254	200,714				92,540		92,540		04/11/2022	
941848-10-3	WATERS CORP			13,100.000	4,487,798	342.580	4,487,798	1,040,759				(393,262)		(393,262)		11/07/2012	
94419L-10-1	WAYFAIR INC A			6,400.000	210,496	32.890	210,496	208,320				2,176	44,632	(42,456)		09/22/2022	
958102-10-5	WESTERN DIGITAL CORP			3,174.000	100,140	31.550	100,140	115,407				(106,837)		(106,837)		05/13/2016	
962166-10-4	WEYERHAEUSER CO			34,900.000	1,081,900	31.000	1,081,900	634,583		75,733		(355,282)		(355,282)		03/25/2020	
963320-10-6	WHIRLPOOL CORP			6,600.000	933,636	141.460	933,636	537,717		46,200		(615,120)		(615,120)		03/25/2020	
98138H-10-1	WORKDAY INC			1,500.000	250,995	167.330	250,995	105,148				(158,775)		(158,775)		08/24/2015	
98311A-10-5	WYNDHAM HOTELS & RESORTS INC			11,400.000	812,934	71.310	812,934	392,512		14,592		(209,076)		(209,076)		03/25/2020	
98389B-10-0	XCEL ENERGY INC			40,500.000	2,839,455	70.110	2,839,455	437,724	19,744	77,760		97,605		97,605		12/18/2002	
989701-10-7	ZIONS BANCORPORATION			12,500.000	614,500	49.160	614,500	175,810		19,750		(175,000)		(175,000)		11/03/2009	
98978V-10-3	ZOETIS INC			4,469.000	654,932	146.550	654,932	76,127		5,810		(435,638)		(435,638)		06/21/2013	
89679A-20-9	TRISURA GROUP LTD		A	4,232.000	140,291	33.150	140,291	9,552				(18,790)		(18,790)		05/30/2017	
G0176J-10-9	ALLEGION PLC		C	1,800.000	189,468	105.260	189,468	105,810		2,952		(48,924)		(48,924)		08/24/2015	
G0403H-10-8	AON PLC		C	6,145.000	1,844,360	300.140	1,844,360	241,376		13,458		(2,581)		(2,581)		10/04/2010	
G1151C-10-1	ACCENTURE PLC		C	1,400.000	373,576	266.840	373,576	68,222		5,642		(206,794)		(206,794)		12/21/2010	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
G25839-10-4	COCA COLA EUROPACIFIC PTNRS		C	21,300.000	1,178,316	55.320	1,178,316	404,606		36,210		(12,993)		(12,993)		05/31/2016	
G29183-10-3	EATON CORP PLC		C	22,552.000	3,539,536	156.950	3,539,536	716,012		73,068		(357,900)		(357,900)		11/03/2009	
G46188-10-1	HORIZON THERAPEUTICS PLC		C	9,600.000	1,092,480	113.800	1,092,480	1,086,494				5,986		5,986		12/22/2022	
G4863A-10-8	INTERNATIONAL GAME TECH		C	107,200.000	2,431,296	22.680	2,431,296	751,965		85,760		(667,856)		(667,856)		03/25/2020	
G6700G-10-7	NVENT ELECTRIC PLC		C	407.000	15,657	38.470	15,657	4,375		285		191		191		05/01/2018	
G7S00T-10-4	PENTAIR PLC		C	407.000	18,307	44.980	18,307	8,945		342		(11,416)		(11,416)		10/01/2012	
H1467J-10-4	CHUBB LTD		C	19,862.000	4,381,556	220.600	4,381,556	789,167	16,485	64,750		542,034		542,034		01/15/2016	
H2906T-10-9	GARMIN LTD		C	8,900.000	821,380	92.290	821,380	296,081		25,454		(390,532)		(390,532)		08/24/2015	
L44385-10-9	GLOBANT SA		C	500.000	84,080	168.160	84,080	74,728				(72,965)		(72,965)		06/23/2020	
M25133-10-5	COGNYTE SOFTWARE LTD		C	1,153.000	3,585	3.110	3,585					(14,482)		(14,482)		02/02/2021	
N07059-21-0	ASML HOLDING NV		C	115.000	62,835	546.400	62,835	2,710		648		(28,720)		(28,720)		05/31/2013	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					871,421,008	XXX	871,421,008	255,693,740	806,108	14,148,832		(242,061,041)	706,973	(242,768,014)		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					871,421,008	XXX	871,421,008	255,693,740	806,108	14,148,832		(242,061,041)	706,973	(242,768,014)		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
69316*-10-4	PC INVESTMENT COMPANY			100.000	797,034,739	7,970,347.390	797,034,739	132,500,000				(54,248,359)		(54,248,359)		12/31/1987	
74332#-10-0	PROGRESSIVE GULF INS CO			150.000	148,314,819	988,765.460	148,314,819	33,001,760		16,000,000		10,108,541		10,108,541		10/01/1998	
74338#-10-4	PROGRESSIVE SPECIALTY INS CO			700.000	518,876,979	741,252.827	518,876,979	84,312,772		80,000,000		(43,708,754)		(43,708,754)		12/30/1983	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					1,464,226,537	XXX	1,464,226,537	249,814,532		96,000,000		(87,848,572)		(87,848,572)		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					1,464,226,537	XXX	1,464,226,537	249,814,532		96,000,000		(87,848,572)		(87,848,572)		XXX	XXX
5989999999 - Total Common Stocks					2,335,647,545	XXX	2,335,647,545	505,508,272	806,108	110,148,832		(329,909,613)	706,973	(330,616,586)		XXX	XXX
5999999999 - Total Preferred and Common Stocks					2,546,202,354	XXX	2,538,654,902	722,856,086	5,926,645	122,919,935		(338,923,836)	706,973	(339,819,219)		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-XB-1	US TREASURY NOTE 2.125% 05/15/25		12/02/2022	Various		85,455,469	90,000,000	372,832
912828-Z7-8	US TREASURY NOTE 1.500% 01/31/27		02/22/2022	Barclays Capital		167,297,266	170,000,000	154,972
91282C-DJ-7	US TREASURY NOTE 1.375% 11/15/31		03/14/2022	Various		71,283,691	74,500,000	204,807
91282C-DN-8	US TREASURY NOTE 1.000% 12/15/24		03/29/2022	Various		345,592,554	360,300,000	1,029,429
91282C-DP-3	US TREASURY NOTE 1.375% 12/31/28		01/19/2022	Various		201,408,398	205,700,000	110,308
91282C-DY-4	US TREASURY NOTE 1.875% 02/15/32		04/26/2022	Various		193,977,539	205,000,000	511,222
91282C-EA-5	US TREASURY NOTE 1.500% 02/29/24		03/29/2022	Various		77,227,840	78,300,000	82,908
91282C-EB-3	US TREASURY NOTE 1.875% 02/28/29		03/29/2022	Various		213,479,883	220,000,000	259,086
91282C-EC-1	US TREASURY NOTE 1.875% 02/28/27		03/29/2022	Various		165,397,949	168,500,000	188,748
91282C-ED-9	US TREASURY NOTE 1.750% 03/15/25		04/12/2022	Various		107,628,516	110,000,000	96,535
91282C-EE-7	US TREASURY NOTE 2.375% 03/31/29		04/27/2022	Various		97,755,469	100,000,000	110,639
91282C-EF-4	US TREASURY NOTE 2.500% 03/31/27		04/27/2022	Various		128,868,359	130,000,000	172,814
91282C-EG-2	US TREASURY NOTE 2.250% 03/31/24		04/25/2022	Various		123,652,500	124,000,000	83,545
91282C-EH-0	US TREASURY NOTE 2.625% 04/15/25		04/27/2022	Various		74,811,328	75,000,000	65,625
91282C-EP-2	US TREASURY NOTE 2.875% 05/15/32		06/29/2022	Goldman Sachs		48,874,233	50,000,000	179,688
91282C-EV-9	US TREASURY NOTE 3.250% 06/30/29		06/29/2022	Goldman Sachs		35,076,563	35,000,000	
91282C-FF-3	US TREASURY NOTE 2.750% 08/15/32		11/08/2022	Various		247,468,828	271,000,000	1,102,466
91282C-FG-1	US TREASURY NOTE 3.250% 08/31/24		09/26/2022	Citadel Securities Inst LLC		9,821,875	10,000,000	24,240
91282C-FJ-5	US TREASURY NOTE 3.125% 08/31/29		09/28/2022	Citigroup		61,571,094	65,000,000	155,818
91282C-FL-0	US TREASURY NOTE 3.875% 09/30/29		10/24/2022	Various		59,125,000	60,000,000	101,133
91282C-FT-3	US TREASURY NOTE 4.000% 10/31/29		11/22/2022	Various		64,953,320	65,000,000	119,890
91282C-FV-8	US TREASURY NOTE 4.125% 11/15/32		11/14/2022	Goldman Sachs		10,204,297	10,000,000	
91282C-FZ-9	US TREASURY NOTE 3.875% 11/30/27		12/27/2022	Citadel Securities Inst LLC		55,914,688	56,000,000	166,923
0109999999. Subtotal - Bonds - U.S. Governments						2,646,846,659	2,733,300,000	5,293,628
130536-RC-1	CALIFORNIA ST 3.875% 11/01/42		10/14/2022	Bank of America Corp		25,000,000	25,000,000	
64971X-S3-3	NEW YORK CITY NY TRANSITIONALF 3.450% 02/01/29		03/30/2022	JP Morgan Securities Inc		16,008,960	16,000,000	
64971X-S4-1	NEW YORK CITY NY TRANSITIONALF 3.550% 02/01/30		03/30/2022	JP Morgan Securities Inc		17,056,950	17,000,000	
64971X-S5-8	NEW YORK CITY NY TRANSITIONALF 3.600% 02/01/31		03/30/2022	JP Morgan Securities Inc		17,037,570	17,000,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						75,103,480	75,000,000	
025816-DB-2	AMERICAN EXPRESS CO 5.850% 11/05/27		10/31/2022	Citigroup		14,989,200	15,000,000	
05609T-AG-5	BX TRUST 2022-VAMF D 6.216% 01/15/39		01/20/2022	JP Morgan Securities Inc		14,962,500	15,000,000	
06406R-BL-0	BANK OF NY MELLON CORP 5.802% 10/25/28		10/18/2022	Citigroup		10,000,000	10,000,000	
115236-AE-1	BROWN & BROWN INC 4.200% 03/17/32		03/14/2022	JP Morgan Securities Inc		9,964,400	10,000,000	
16411Q-AN-1	CHENIERE ENERGY PARTNERS 3.250% 01/31/32		01/24/2022	Goldman Sachs		4,793,750	5,000,000	53,715
20753X-AA-2	CAS 2022-R03 1M1 6.028% 03/25/42		03/21/2022	Bank of America Corp		30,457,287	30,457,287	
20754L-AA-7	CAS 2022-R01 1M1 4.928% 12/25/41		01/11/2022	Bank of America Corp		45,505,546	45,505,546	
233869-AB-2	DTRT 2022-1 A2 5.070% 09/16/24		10/12/2022	JP Morgan Securities Inc		19,999,528	20,000,000	
24703Q-AC-6	DEFT 2021-1 A3 0.430% 05/22/26		09/28/2022	Wells Fargo Bank		7,707,682	7,925,000	757
26442C-BA-1	DUKE ENERGY CAROLINAS 2.450% 02/01/30		05/23/2022	Royal Bank of Canada		4,457,100	5,000,000	38,792
26442U-AN-4	DUKE ENERGY PROGRESS LLC 3.400% 04/01/32		03/14/2022	Mitsubishi Securities		9,973,700	10,000,000	
29374G-AB-7	EFF 2022-4 A2 5.760% 10/22/29		11/16/2022	Mizuho Securities		9,998,374	10,000,000	
30166Q-AB-5	EART 2022-2A A2 2.190% 11/17/25		04/12/2022	Deutsche Bank		9,448,580	9,448,627	
35564K-RE-1	STACR 2022-DNA2 M1A 5.228% 02/25/42		02/07/2022	Citigroup		45,107,540	45,107,540	
35564K-UW-7	STACR 2022-DNA3 M1A 5.928% 04/25/42		04/11/2022	Nomura Securities Intl		45,970,880	45,970,880	
39154T-BP-2	GALC 2021-2 A2 0.380% 03/15/24		09/28/2022	Mitsubishi Securities		1,652,347	1,687,433	261
40139L-BG-7	GUARDIAN LIFE GLOB FUND 5.550% 10/28/27		10/25/2022	JP Morgan Securities Inc		4,998,500	5,000,000	
404119-CA-5	HCA - THE HEALTHCARE COMPANY 3.500% 09/01/30		01/31/2022	Various		18,676,940	18,600,000	267,606
40441J-AC-5	HPEFS 2021-2A A3 0.360% 09/20/28		09/28/2022	Wells Fargo Bank		6,554,295	6,760,000	676
40441R-AB-9	HPEFS 2022-1A A2 1.020% 05/21/29		09/28/2022	Wells Fargo Bank		1,466,423	1,494,682	423
41284Y-AB-2	HDMOT 2022-A A2A 2.450% 05/15/25		04/12/2022	Wells Fargo Bank		14,242,595	14,242,657	
44644M-AH-4	HUNTINGTON NATIONAL BANK 5.699% 11/18/25		11/14/2022	Goldman Sachs		7,000,000	7,000,000	
50117E-AB-0	KCOT 2022-1A A2 2.340% 04/15/25		03/15/2022	JP Morgan Securities Inc		21,959,689	21,960,446	
67590A-BP-6	OCT14 2012-1A AARR 5.029% 07/15/29		01/28/2022	Barclays Capital		16,230,703	16,225,836	7,517
693475-BH-7	PNC FINANCIAL SERVICES GROUP I 5.671% 10/28/25		10/25/2022	PNC BANK		20,000,000	20,000,000	
78403D-AZ-3	SBA TOWER TRUST 6.599% 01/15/28		11/15/2022	Barclays Capital		53,000,000	53,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
78409V-AY-0	S&P GLOBAL INC 4.750% 08/01/28		03/02/2022	Citigroup		22,606,259	20,030,000	81,928
78409V-AZ-7	S&P GLOBAL INC 4.250% 05/01/29		03/02/2022	Citigroup		18,530,730	17,013,000	243,026
80286M-AB-4	SDART 2022-2 A2 2.120% 10/15/26		03/23/2022	Deutsche Bank		2,502,692	2,502,801	
857477-BY-8	STATE STREET CORP 5.820% 11/04/28		11/01/2022	Deutsche Bank		17,000,000	17,000,000	
87612G-AA-9	TARGA RESOURCES CORP 4.200% 02/01/33		03/23/2022	Bank of America Corp		14,972,250	15,000,000	
883556-CT-7	THERMO FISHER SCIENTIFIC INC 4.800% 11/21/27		11/14/2022	Deutsche Bank		9,996,000	10,000,000	
89239H-AB-4	TAOT 2022-D A2A 5.270% 01/15/26		11/01/2022	Societe Generale		19,999,778	20,000,000	
91324P-EP-3	UNITEDHEALTH GRP INC 5.250% 02/15/28		10/25/2022	Bank of America Corp		9,995,800	10,000,000	
91324P-EQ-1	UNITEDHEALTH GRP INC 5.300% 02/15/30		10/25/2022	Bank of America Corp		4,992,650	5,000,000	
91324P-ER-9	UNITEDHEALTH GRP INC 5.350% 02/15/33		10/25/2022	Bank of America Corp		14,944,950	15,000,000	
92348K-BF-9	VZMT 2022-7 C 5.720% 11/22/27		11/17/2022	Barclays Capital		24,866,192	24,870,000	
92564R-AJ-4	VICI PROPERTIES / NOTE 5.750% 02/01/27		04/28/2022	Citigroup		10,214,510	9,917,000	137,805
983133-AA-7	WYNN RESORTS FINANCE LLC 5.125% 10/01/29		03/07/2022	Citigroup		3,346,875	3,500,000	78,726
988498-AR-2	YUM! BRANDS INC. 5.375% 04/01/32		03/24/2022	Bank of America Corp		20,000,000	20,000,000	
98978V-AU-7	ZOETIS INC 5.400% 11/14/25		11/08/2022	JP Morgan Securities Inc		19,985,400	20,000,000	
78016F-ZU-1	ROYAL BANK OF CANADA 6.000% 11/01/27	A	10/20/2022	Royal Bank of Canada		14,970,300	15,000,000	
78081B-AH-6	ROYALTY PHARMA PLC 1.200% 09/02/25	D	02/16/2022	Various		5,786,510	6,000,000	29,533
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						683,828,455	681,218,735	940,765
BL3200-39-3	ABC SUPPLY CO INC B TERM LOAN 6.384% 01/15/27		03/10/2022	Bank of America Corp		19,721,164	19,795,396	
BL3650-57-1	HARBOR FREIGHT TOOLS B TERM LOAN 7.134% 10/19/27		02/17/2022	Various		20,957,071	20,959,596	
BL3683-98-6	STANDARD INDUSTRIES INC B TERM LOAN 6.425% 08/06/28		08/03/2022	Citigroup		13,726,845	13,865,500	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						54,405,080	54,620,492	
2509999997. Total - Bonds - Part 3						3,460,183,674	3,544,139,227	6,234,393
2509999998. Total - Bonds - Part 5						1,868,643,526	1,883,793,891	2,122,113
2509999999. Total - Bonds						5,328,827,200	5,427,933,118	8,356,506
902613-AJ-7	UBS GROUP AG	D	01/06/2022	UBS Financial Services	20,000,000.000	20,000,000	0.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						20,000,000	XXX	
65339K-BK-5	NEXTERA ENERGY CAPITAL		04/06/2022	Various	5,500,000.000	5,647,500	0.00	132,775
89356B-AB-4	TRANSCANADA TRUST	A	02/07/2022	Bank of America Corp	700,000.000	742,000	0.00	19,877
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						6,389,500	XXX	152,652
4509999997. Total - Preferred Stocks - Part 3						26,389,500	XXX	152,652
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						26,389,500	XXX	152,652
007903-10-7	ADVANCED MICRO DEVICES		02/15/2022	Tax Free Exchange	24,287.000	301,754		
08862E-10-9	BEYOND MEAT INC		06/01/2022	State Street Bank	41,700.000	1,044,677		
12468P-10-4	C3.AI INC A		06/01/2022	State Street Bank	17,500.000	326,816		
166764-10-0	CHEVRON CORP		10/10/2022	State Street Bank	13,500.000	2,250,976		
21037T-10-9	CONSTELLATION ENERGY		02/02/2022	Spin Off	12,766.000	386,817		
24477E-10-3	DEFINITIVE HEALTHCARE CORP		06/01/2022	State Street Bank	17,500.000	327,719		
29082K-10-5	EMBECTA CORP		04/01/2022	Spin Off	2,830.000	52,384		
29786A-10-6	ETSY INC		03/28/2022	State Street Bank	3,700.000	508,058		
30190A-10-4	F&G ANNUITIES & LIFE INC		12/01/2022	Spin Off	186.000	2,027		
375558-10-3	GILEAD SCIENCES INC		12/22/2022	State Street Bank	31,500.000	2,681,998		
37611X-10-0	GINKGO BIOWORKS HOLDINGS INC		07/20/2022	State Street Bank	162,500.000	525,915		
40131M-10-9	GUARDANT HEALTH INC		06/01/2022	State Street Bank	3,500.000	137,311		
478160-10-4	JOHNSON & JOHNSON		12/22/2022	State Street Bank	13,900.000	2,459,246		
57638P-10-4	MASTERBRAND INC		12/15/2022	Spin Off	10,900.000	13,956		
64110L-10-6	NETFLIX INC		10/10/2022	State Street Bank	7,200.000	1,656,225		
833445-10-9	SNOWFLAKE INC		10/10/2022	State Street Bank	14,300.000	2,429,308		
852234-10-3	BLOCK INC		07/20/2022	State Street Bank	29,100.000	2,179,314		
87918A-10-5	TELADOC HEALTH INC		09/22/2022	State Street Bank	13,200.000	434,197		
91332U-10-1	UNITY SOFTWARE INC		09/22/2022	State Street Bank	9,900.000	332,873		
931142-10-3	WALMART INC		12/22/2022	State Street Bank	14,200.000	2,029,492		
934423-10-4	WARNER BROS DISCOVERY INC		04/11/2022	Tax Free Exchange	30,934.000	200,714		
94419L-10-1	WAYFAIR INC A		09/22/2022	State Street Bank	6,400.000	252,952		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G46188-10-1	HORIZON THERAPEUTICS PLC	C	12/22/2022	State Street Bank	9,600.000	1,086,494		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						21,621,223	XXX	
5989999997. Total - Common Stocks - Part 3						21,621,223	XXX	
5989999998. Total - Common Stocks - Part 5						6,967,839	XXX	
5989999999. Total - Common Stocks						28,589,062	XXX	
5999999999. Total - Preferred and Common Stocks						54,978,562	XXX	152,652
6009999999 - Totals						5,383,805,762	XXX	8,509,158

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
912828-VS-6	US TREASURY NOTE 2.500% 08/15/23		12/23/2022	Various		133,207,200	135,000,000	135,900,716	135,280,916		(169,597)		(169,597)		135,111,319		(1,904,119)	(1,904,119)	4,567,255	08/15/2023
912828-ZY-9	US TREASURY NOTE 0.125% 07/15/23		01/12/2022	JP Morgan Securities Inc		39,625,000	40,000,000	39,718,800	39,723,183		5,846		5,846		39,729,029		(104,029)	(104,029)	24,728	07/15/2023
91282C-BN-0	US TREASURY NOTE 0.125% 02/28/23		04/06/2022	Goldman Sachs		3,745,227	3,800,000	3,798,961	3,799,371		143		143		3,799,514		(54,287)	(54,287)	2,865	02/28/2023
91282C-CT-6	US TREASURY NOTE 0.375% 08/15/24		03/14/2022	JP Morgan Securities Inc		5,291,816	5,500,000	5,489,043	5,490,326		733		733		5,491,059		(199,243)	(199,243)	11,908	08/15/2024
91282C-DJ-7	US TREASURY NOTE 1.375% 11/15/31		03/09/2022	Various		71,320,391	75,000,000	74,092,773	74,099,396		14,236		14,236		74,113,632		(2,793,242)	(2,793,242)	315,908	11/15/2031
0109999999. Subtotal - Bonds - U.S. Governments						253,189,634	259,300,000	259,000,293	258,393,192		(148,639)		(148,639)		258,244,553		(5,054,920)	(5,054,920)	4,922,664	XXX
167593-T3-6	CHICAGO IL O'HARE INTERNATIONA 2.316% 01/01/29		01/07/2022	Morgan Stanley		8,523,718	8,600,000	8,600,000	8,600,000						8,600,000		(76,282)	(76,282)	105,121	01/01/2029
196480-EW-3	COLORADO ST HSG & FIN AUTH 4.000% 05/01/50		11/01/2022	Redemption 100.0000		440,000	440,000	464,715	456,940		(16,940)		(16,940)		440,000				10,667	05/01/2050
20775B-V5-2	CONN ST FIN AUTH HSG MTG 4.000% 11/15/44		06/13/2022	Redemption 100.0000		400,000	400,000	431,628	405,273		(5,273)		(5,273)		400,000				6,258	11/15/2044
3137F4-D6-6	FHMS 2018-K074 X1 IO 0.291% 01/25/28		12/01/2022	Paydown				256,366	161,825		(161,825)		(161,825)						29,790	01/25/2028
3137F4-X9-8	FHMS 2018-K075 X1 IO 0.132% 02/25/28		12/01/2022	Paydown				50,570	31,380		(31,380)		(31,380)						3,589	02/25/2028
3137F6-2P-1	FHMS 2020-K118 X1 IO 0.959% 09/25/30		12/01/2022	Paydown				34,024	30,154		(30,154)		(30,154)						2,357	09/25/2030
3137F6-GV-3	FHMS 2020-K119 X1 IO 0.930% 09/25/30		12/01/2022	Paydown				44,592	39,663		(39,663)		(39,663)						3,106	09/25/2030
3137FA-RG-5	FHLMC 2017-K727 X1 IO 0.597% 07/25/24		12/01/2022	Paydown				682,000	207,382		(207,382)		(207,382)						84,996	07/25/2024
3137FA-WU-8	FHLMC 2017-K067 X1 IO 0.572% 07/25/27		12/01/2022	Paydown				62,793	35,971		(35,971)		(35,971)						5,357	07/25/2027
3137FG-6Z-3	FHMS 2018-K077 X1 IO 0.123% 05/25/28		12/01/2022	Paydown				45,818	29,302		(29,302)		(29,302)						3,112	05/25/2028
3137FP-JJ-5	FHMS 2019-K099 X1 IO 0.883% 09/25/29		12/01/2022	Paydown				58,236	45,941		(45,941)		(45,941)						4,354	09/25/2029
3137FQ-4B-6	FHMS 2019-K101 X1 IO 0.835% 10/25/29		12/01/2022	Paydown				30,773	24,587		(24,587)		(24,587)						2,129	10/25/2029
313921-6B-9	FNW GT 2001-T10 A2 PT 7.500% 12/25/41		12/01/2022	Paydown		203,111	203,111	221,708	214,953		(11,842)		(11,842)		203,111				6,401	12/25/2041
313921-6F-0	FNW 2001-W3 A 7.000% 09/01/41		12/01/2022	Paydown		6,982	6,982	7,179	6,913		69		69		6,982				212	09/01/2041
31392C-MS-0	FNW 2002-W1 2A 4.915% 02/25/42		12/01/2022	Paydown		25,603	25,603	27,588	25,843		(240)		(240)		25,603				641	02/25/2042
477854-AA-1	MACARTHUR FOUNDATION 1.299% 12/01/30		01/04/2022	Goldman Sachs		1,855,480	2,000,000	1,957,960	1,962,446		54		54		1,962,500		(107,020)	(107,020)	2,526	12/01/2030
49130T-QS-8	KENTUCKY HSG CORP HSG REV 3.500% 01/01/33		10/03/2022	Redemption 100.0000		855,000	855,000	911,661	876,181		(21,181)		(21,181)		855,000				32,568	01/01/2033
60637B-KZ-2	MISSOURI ST HSG DEV COMMN 4.000% 05/01/40		11/01/2022	Redemption 100.0000		550,000	550,000	601,486	570,170		(20,170)		(20,170)		550,000				13,317	05/01/2040
61212W-BB-0	MONTANA ST BRD OF HSG SF MTGE 3.500% 12/01/42		12/01/2022	Redemption 100.0000		320,000	320,000	335,789	326,535		(6,535)		(6,535)		320,000				8,313	12/01/2042
63968M-QC-6	NEBRASKA ST INV SF HSG REV 3.500% 03/01/40		12/01/2022	Redemption 100.0000		1,945,000	1,945,000	2,081,325	2,024,522		(79,522)		(79,522)		1,945,000				53,069	03/01/2040
647200-2F-0	NEW MEXICO MTG FIN AGY 4.000% 03/01/44		12/01/2022	Redemption 100.0000		160,000	160,000	171,827	163,359		(3,359)		(3,359)		160,000				5,150	03/01/2044
647200-4R-2	NEW MEXICO MTG FIN AGY 3.500% 03/01/46		12/01/2022	Redemption 100.0000		460,000	460,000	488,143	478,558		(18,558)		(18,558)		460,000				13,738	03/01/2046
67756Q-UY-1	OHIO ST HSG FIN MTG REV 4.500% 03/01/47		12/01/2022	Redemption 100.0000		800,000	800,000	877,104	841,521		(41,521)		(41,521)		800,000				30,769	03/01/2047
67756Q-UZ-8	OHIO ST HSG FIN MTG REV 4.500% 03/01/47		12/01/2022	Redemption 100.0000		235,000	235,000	255,379	246,239		(11,239)		(11,239)		235,000				9,000	03/01/2047
708796-2J-5	PENNSYLVANIA HSG FIN 3.500% 10/01/41		10/01/2022	Redemption 100.0000		355,000	355,000	375,551	362,579		(7,579)		(7,579)		355,000				6,380	10/01/2041
83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/44		06/23/2022	Redemption 100.0000		455,000	455,000	486,008	462,369		(7,369)		(7,369)		455,000				9,768	11/01/2044
83756C-FA-8	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/44		06/23/2022	Redemption 100.0000		210,000	210,000	225,565	213,710		(3,710)		(3,710)		210,000				3,720	11/01/2044
91412H-FR-9	UNIV OF CALIFORNIA CA REVENUES 1.614% 05/15/29		01/05/2022	Morgan Stanley		15,813,647	16,350,000	16,350,000	16,350,000						16,350,000		(536,353)	(536,353)	37,893	05/15/2029
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV 3.500% 09/01/46		09/01/2022	Redemption 100.0000		445,000	445,000	473,453	458,113		(13,113)		(13,113)		445,000				11,550	09/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
983220-LL-9	WYOMING ST CMNTY DEV AUTH HSGR 3.500% 12/01/38		12/01/2022	Redemption 100.0000		680,000	680,000	727,743	698,295		(18,295)		(18,295)		680,000				12,381	12/01/2038
0909999999. Subtotal - Bonds - U.S. Special Revenues						34,738,541	35,495,696	37,336,984	36,350,724		(892,528)		(892,528)		35,458,196		(719,655)	(719,655)	518,232	XXX
00287Y-BM-0	ABBVIE INC 2.300% 11/21/22		11/21/2022	Maturity		15,000,000	15,000,000	14,985,300	14,995,364		4,636		4,636		15,000,000				345,000	11/21/2022
00432C-AD-3	ACCSS 2001 2A1 1.884% 05/25/29		08/25/2022	Paydown		850,382	850,382	835,500	849,874		508		508		850,382				2,754	05/25/2029
00432C-AR-2	ACCSS 2002-A A2 2.520% 09/25/37		12/25/2022	Paydown		851,000	851,000	678,673	850,325		675		675		851,000				11,144	09/25/2037
03063F-AB-0	AMCAR 2021-1 A2 0.280% 06/18/24		07/18/2022	Paydown		8,055,952	8,055,952	8,055,829	8,055,891		61		61		8,055,952				7,011	06/18/2024
04033B-AB-4	ARIFL 2018-B A2 3.220% 08/16/27		04/15/2022	Paydown		886,834	886,834	886,811	886,833		1		1		886,834				5,210	08/16/2027
04542B-LY-6	ABFC 2005-WF1 M1 0.997% 11/25/34		04/25/2022	Paydown		557,081	557,081	557,172	558,109		(1,028)		(1,028)		557,081				767	11/25/2034
052769-AB-2	AUTODESK INC 3.600% 12/15/22		12/15/2022	Maturity		11,430,000	11,430,000	11,242,891	11,383,154		46,846		46,846		11,430,000				411,480	12/15/2022
05524U-AA-7	BAMLL 2012-PARK A 2.959% 12/10/30		09/01/2022	Call 100.0000		48,840,000	48,840,000	48,821,489	48,826,677		(16,207)		(16,207)		48,810,470		29,530	29,530	1,083,882	12/10/2030
05565E-BQ-7	BMW US CAPITAL LLC 0.800% 04/01/24		09/16/2022	Jefferies & Co Inc		4,744,400	5,000,000	4,997,650	4,998,222		570		570		4,998,792		(254,392)	(254,392)	38,778	04/01/2024
05682Q-AQ-9	BCC 2017-1A A1R 5.213% 07/20/30		10/20/2022	Paydown		319,883	319,883	319,883	320,009		(126)		(126)		319,883				6,531	07/20/2030
058498-AV-8	BALL CORP 4.875% 03/15/26		12/14/2022	Wells Fargo Bank		4,937,500	5,000,000	5,552,500	5,387,830		(90,103)		(90,103)		5,297,728		(360,228)	(360,228)	305,365	03/15/2026
058498-AX-4	BALL CORP 3.125% 09/15/31		01/05/2022	Deutsche Bank		4,900,000	5,000,000	5,000,000	4,937,500	62,500			62,500		5,000,000		(100,000)	(100,000)	50,608	09/15/2031
05949C-FY-7	BOAMS 2005-H 2A3 3.943% 09/25/35		12/01/2022	Paydown		8,472	8,472	8,398	8,496		(24)		(24)		8,472				111	09/25/2035
05949C-HS-8	BOAMS 2005-I 2A3 3.848% 03/25/54		12/01/2022	Paydown		7,537	7,641	7,637	6,962		575		575		7,537				173	03/25/2054
08180E-BJ-2	BSP 2013-IIIA A1R2 5.243% 07/20/29		10/20/2022	Paydown		9,898,831	9,898,831	9,898,831	9,899,502		(671)		(671)		9,898,831				101,705	07/20/2029
12551J-AL-0	CIFC 2017-4A A1R 5.275% 10/24/30		11/09/2022	Wells Fargo Bank		29,418,750	30,000,000	30,000,000	30,013,203		771,961		771,961		30,785,164		(1,366,414)	(1,366,414)	710,327	10/24/2030
12562R-AA-3	CIFC 2020-4A A 2.364% 01/15/34		05/17/2022	Morgan Stanley		24,514,000	25,000,000	25,000,000	25,010,667		172,172		172,172		25,182,838		(668,838)	(668,838)	245,399	01/15/2034
12625C-AC-7	COMM 2013-WWP A2 3.424% 03/10/31		12/01/2022	Paydown		62,165,000	62,165,000	64,281,028	63,194,468		(1,029,468)		(1,029,468)		62,165,000				2,128,778	03/10/2031
12650E-AS-6	CSMC 2015-6R 3A1 3.313% 02/27/36		03/01/2022	Paydown		471,983	471,983	470,213	470,898		1,085		1,085		471,983				2,662	02/27/2036
12655H-AG-0	COMM 2019-WCM B 1.206% 10/15/36		01/21/2022	Barclays Capital		5,416,421	5,416,421	5,413,917	5,399,510		1,230		1,230		5,400,740		15,681	15,681	7,458	10/15/2036
17323L-AP-2	CMLTI 2015-3 3A1 4.519% 06/25/36		12/27/2022	Paydown		1,648,166	1,648,166	1,533,825	1,639,897		8,269		8,269		1,648,166				8,038	06/25/2036
19260Q-AD-9	COINBASE GLOBAL INC 3.625% 10/01/31		01/24/2022	Goldman Sachs		441,300	500,000	497,188	460,000	37,234	20		37,254		497,254		(55,954)	(55,954)	6,495	10/01/2031
20030N-CS-8	COMCAST CORP 3.950% 10/15/25		03/29/2022	Morgan Stanley		7,207,130	7,000,000	6,991,390	6,994,778		534		534		6,995,312		211,818	211,818	127,497	10/15/2025
20030N-DG-3	COMCAST CORP 3.400% 04/01/30		03/29/2022	Key Bank NA, Cleveland		10,064,800	10,000,000	9,982,300	9,984,662		755		755		9,985,417		79,383	79,383	170,000	04/01/2030
201736-AE-5	CMLBC 2001-CMLB X IO 1.331% 06/01/31		12/01/2022	Paydown				297,544	84,333		(84,333)		(84,333)						50,929	06/01/2031
20754A-AA-1	CAS 2021-R03 1M1 4.778% 12/25/41		12/27/2022	Paydown		28,654,546	28,654,546	28,654,546	28,654,546						28,654,546				183,704	12/25/2041
20754R-AA-4	CAS 2021-R01 1M1 4.678% 10/25/41		12/27/2022	Paydown		44,590,670	44,590,670	44,590,670	44,600,336		(9,666)		(9,666)		44,590,670				257,074	10/25/2041
21036P-AX-6	CONSTELLATION BRANDS INC 3.200% 02/15/23		05/09/2022	Citigroup		8,675,766	8,600,000	8,389,386	8,545,264		16,937		16,937		8,562,201		113,565	113,565	201,813	02/15/2023
22540V-G6-3	CSFB 2002-9 1A1 7.000% 03/25/40		12/01/2022	Paydown		927	927	848	910		18		18		927				31	03/25/2040
23305J-AL-6	DBUBS 2017-BRBK E 3.530% 10/10/34		12/16/2022	Key Bank NA, Cleveland		13,722,875	15,550,000	15,917,026	15,846,174		(105,509)		(105,509)		15,740,665		(2,017,790)	(2,017,790)	587,034	10/10/2034
23345F-AB-8	DLLMT 2021-1A A2 0.600% 03/20/24		12/20/2022	Paydown		24,203,226	24,203,226	24,200,844	24,201,161		2,065		2,065		24,203,226				114,732	03/20/2024
24702V-AA-0	DEFT 2021-2 A1 0.182% 09/22/22		05/23/2022	Paydown		4,640,126	4,640,126	4,640,126	4,640,126						4,640,126				2,245	09/22/2022
24703Q-AB-8	DEFT 2021-1 A2 0.330% 05/22/26		12/22/2022	Paydown		68,619,124	68,619,124	68,645,929	68,636,609		(17,484)		(17,484)		68,619,124				115,006	05/22/2026
24704B-AG-9	DEFT 2019-1 B 2.940% 03/22/24		02/22/2022	Paydown		27,810,000	27,810,000	28,331,438	27,878,177		(68,177)		(68,177)		27,810,000				112,684	03/22/2024
254687-CM-6	DISNEY WALT CO 3.000% 09/15/22		09/15/2022	Maturity		14,071,000	14,071,000	14,279,673	14,114,404		(43,404)		(43,404)		14,071,000				422,130	09/15/2022
254687-CZ-7	DISNEY WALT CO 3.700% 09/15/24		02/11/2022	Wells Fargo Bank		3,148,459	3,032,000	3,152,583	3,090,746		(2,786)		(2,786)		3,087,960		60,499	60,499	46,743	09/15/2024
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		10/25/2022	Paydown		250,000	250,000	250,000	250,000						250,000				6,434	07/25/2047
26244Q-AN-3	DRSLF 2017-49A AR 5.144% 07/18/30		10/18/2022	Paydown		172,135	172,135	172,135	172,199		(64)		(64)		172,135				3,483	07/18/2030
26249K-AZ-4	DRSLF 2014-36A AR3 5.099% 04/15/29		10/17/2022	Paydown		1,450,474	1,450,474	1,452,287	1,452,542		(2,068)		(2,068)		1,450,474				14,571	04/15/2029
269246-BP-8	E*TRADE FINANCIAL CORPORATION 2.950% 08/24/22		07/24/2022	Call 100.0000		4,810,000	4,810,000	4,655,984	4,782,694		23,554		23,554		4,806,248		3,752	3,752	130,070	08/24/2022
29002Q-AA-7	ELMWS 2020-4A A 2.434% 01/17/34		05/17/2022	Morgan Stanley		9,335,460	9,500,000	9,500,000	9,547,350		67,672		67,672		9,615,021		(279,561)	(279,561)	95,371	01/17/2034
29003E-AA-3	ELMW8 2021-1A A 2.303% 01/20/34		05/17/2022	Morgan Stanley		9,775,500	10,000,000	10,000,000	10,004,675		63,648		63,648		10,068,322		(292,822)	(292,822)	90,949	01/20/2034
29373G-AB-8	EFF 2018-3 A2 3.380% 05/20/24		01/20/2022	Paydown		41,020	41,020	41,084	41,022		(2)		(2)		41,020				116	05/20/2024
29373M-AA-7	EFF 2021-3 A1 0.222% 11/21/22		07/20/2022	Paydown		18,416,299	18,416,299	18,416,299	18,416,299						18,416,299				13,423	11/21/2022
29374W-AB-2	EFF 2019-3 A2 2.060% 05/20/25		12/20/2022	Paydown		7,961,458	7,961,458	7,960,195	7,961,128		331		331		7,961,458				81,032	05/20/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
30165X-AB-1	EART 2021-2A A2 0.270% 01/16/24		04/15/2022	Paydown		4,783,168	4,783,168	4,782,996	4,782,959		209		209		4,783,168				2,093	01/16/2024
30711X-KZ-6	CAS 2017-C03 1ED2 5.589% 10/25/29		12/06/2022	Bank of America Corp		23,544,272	23,512,337	23,541,728	23,541,024		40,505		40,505		23,581,529		(37,257)	(37,257)	231,943	10/25/2029
30711X-KZ-6	CAS 2017-C03 1ED2 5.589% 10/25/29		12/27/2022	Paydown		29,311,472	29,311,472	29,348,112	29,347,235		(35,763)		(35,763)		29,311,472				180,879	10/25/2029
337738-AM-0	FISERV INC 3.500% 10/01/22		07/01/2022	Call 100.0000		7,160,000	7,160,000	7,081,956	7,143,610		10,359		10,359		7,153,968		6,032	6,032	187,950	10/01/2022
34417R-AA-4	FOCUS 2017-1A A2IB 3.857% 04/30/47		04/30/2022	Paydown		95,000	95,000	95,167	95,013		(13)		(13)		95,000				1,374	04/30/2047
34417R-AA-4	FOCUS 2017-1A A2IB 3.857% 04/30/47		07/01/2022	Redemption 100.0000		18,050,000	18,050,000	18,081,691	18,052,428		(2,428)		(2,428)		18,050,000				556,115	04/30/2047
35563K-AH-3	STACR 2019-DNA1 M2 3.656% 01/25/49		06/15/2022	Citigroup		14,838,326	14,578,680	14,756,358	14,735,149		349		349		14,735,499		102,827	102,827	209,502	01/25/2049
35563K-AH-3	STACR 2019-DNA1 M2 3.656% 01/25/49		05/25/2022	Paydown		3,155,202	3,155,202	3,193,656	3,189,066		(33,864)		(33,864)		3,155,202				25,479	01/25/2049
35565H-AH-8	STACR 2020-DNA1 M2 6.089% 01/25/50		12/27/2022	Paydown		6,743,190	6,743,190	6,762,548	6,756,068		(12,877)		(12,877)		6,743,190				62,931	01/25/2050
36192H-AA-2	GSMS 2012-ALOH A 3.551% 04/10/34		04/01/2022	Paydown		97,865,500	97,865,500	101,305,005	98,237,797		(372,297)		(372,297)		97,865,500				1,158,401	04/10/2034
36192H-AJ-3	GSMS 2012-ALOH C 4.267% 04/10/34		04/01/2022	Paydown		26,000,000	26,000,000	27,103,184	26,018,951		(18,951)		(18,951)		26,000,000				360,868	04/10/2034
362341-YF-0	GSAMP FFML 2005-FF11 M1 1.651% 07/25/36		06/27/2022	Paydown		804,318	804,318	426,141	783,544		20,774		20,774		804,318				1,763	07/25/2036
38141G-XK-5	GOLDMAN SACHS GROUP INC 3.366% 11/17/23		11/17/2022	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				340,038	11/17/2023
39154T-BP-2	GALC 2021-2 A2 0.380% 03/15/24		12/15/2022	Paydown		10,728,326	10,728,326	10,728,081	10,727,373		953		953		10,728,326				33,137	03/15/2024
404119-CA-5	HCA - THE HEALTHCARE COMPANY 3.500% 09/01/30		04/28/2022	Wells Fargo Bank		4,525,000	5,000,000	4,800,000	4,828,374		5,571		5,571		4,833,946		(308,946)	(308,946)	117,153	09/01/2030
40438D-AD-1	HPEFS 2019-1A B 2.320% 09/20/29		02/20/2022	Paydown		3,288,907	3,288,907	3,331,046	3,293,470		(4,562)		(4,562)		3,288,907				10,314	09/20/2029
40438P-AB-8	HPEFS 2020-2A A2 0.650% 07/22/30		01/20/2022	Paydown		1,811,777	1,811,777	1,811,634	1,811,770		7		7		1,811,777				981	07/22/2030
40438P-AD-4	HPEFS 2020-2A B 1.200% 07/22/30		12/20/2022	Paydown		13,000,000	13,000,000	12,998,508	12,999,458		542		542		13,000,000				133,336	07/22/2030
44962L-AB-3	IHS MARKIT LTD 4.750% 02/15/25		03/02/2022	Citigroup		10,602,700	10,000,000	11,484,000	10,887,500	196,915	(63,131)		133,784		11,021,283		(418,583)	(418,583)	269,931	02/15/2025
44962L-AC-1	IHS MARKIT LTD 4.000% 03/01/26		03/02/2022	Citigroup		22,105,676	20,822,000	22,865,630	22,484,291		(71,079)		(71,079)		22,413,212		(307,535)	(307,535)	439,576	03/01/2026
44962L-AF-4	IHS MARKIT LTD 4.750% 08/01/28		03/02/2022	Citigroup		22,606,259	20,030,000	24,295,389	23,209,763	508,112	(93,683)		414,429		23,624,191		(1,017,932)	(1,017,932)	577,671	08/01/2028
44962L-AJ-6	IHS MARKIT LTD 4.250% 05/01/29		03/02/2022	Citigroup		18,530,730	17,013,000	20,354,454	19,352,288	591,759	(66,176)		525,583		19,877,871		(1,347,141)	(1,347,141)	260,039	05/01/2029
46590Y-AA-2	JPMMT 2017-5 A1 3.211% 10/26/48		12/01/2022	Paydown		8,479,953	8,479,953	8,562,281	8,505,675		(25,721)		(25,721)		8,479,953				109,805	10/26/2048
46591H-BR-0	CACLN 2021-1 B 0.875% 09/25/28		12/25/2022	Paydown		7,483,023	7,483,023	7,483,023	7,483,023						7,483,023				32,747	09/25/2028
46591H-CD-0	CACLN 2021-3 B 0.760% 02/26/29		12/25/2022	Paydown		8,402,656	8,402,656	8,402,656	8,402,656						8,402,656				32,378	02/26/2029
466247-QC-0	JPMMT 2005-A3 4A1 4.157% 02/25/40		12/01/2022	Paydown		51,764	51,764	50,265	52,285		(521)		(521)		51,764				560	02/25/2040
46643U-DJ-5	JPMMT 2015-1 AM1 4.691% 12/25/44		12/01/2022	Paydown		987,719	987,719	983,089	977,910		9,809		9,809		987,719				11,511	12/25/2044
46650A-AD-5	JPMMT 2018-7FRB A2 5.139% 04/25/46		12/27/2022	Paydown		9,885,392	9,885,392	9,859,495	9,794,866		90,526		90,526		9,885,392				59,306	04/25/2046
46651F-AD-3	JPMMT 2019-HYB1 A2 4.184% 10/25/49		12/01/2022	Paydown		4,179,664	4,179,664	4,290,742	4,222,399		(42,734)		(42,734)		4,179,664				60,006	10/25/2049
46652B-BG-3	JPMCC 2020-NNN CFX 3.267% 01/16/37		08/11/2022	Brean Capital LLC		5,258,986	5,765,000	5,938,851	5,911,062		(29,645)		(29,645)		5,881,417		(622,431)	(622,431)	112,472	01/16/2037
48250N-AC-9	KFC HLD/PIZZA HUT/TACO 4.750% 06/01/27		11/22/2022	Various		4,837,500	5,000,000	5,027,500	5,017,753		(5,095)		(5,095)		5,012,658		(175,158)	(175,158)	233,542	06/01/2027
49446R-AK-5	KIMCO REALTY CORP 3.125% 06/01/23		09/09/2022	Call 100.0000		13,000,000	13,000,000	13,017,290	13,003,869		(2,337)		(2,337)		13,001,532		(1,532)	(1,532)	313,715	06/01/2023
53218C-AJ-9	LIFE 2021-BMR E 6.068% 03/15/36		04/28/2022	Bank of America Corp		4,760,494	4,914,851	4,914,851	4,914,962		444		444		4,915,406		(154,912)	(154,912)	37,581	03/15/2036
53218C-AJ-9	LIFE 2021-BMR E 6.068% 03/15/36		02/15/2022	Paydown		917,671	917,671	917,795	917,768		(97)		(97)		917,671				2,936	03/15/2036
552953-CD-1	MGM RESORTS INTERNATIONAL 4.625% 09/01/26		06/02/2022	Various		12,992,228	13,909,000	14,179,610	14,122,832		(19,110)		(19,110)		14,103,722		(1,111,495)	(1,111,495)	484,337	09/01/2026
552953-CF-6	MGM RESORTS INTERNATIONAL 5.500% 04/15/27		05/26/2022	Various		19,411,713	19,833,000	21,400,519	21,122,145	21,624	(80,919)		(59,295)		21,062,850		(1,651,138)	(1,651,138)	601,373	04/15/2027
552953-CG-4	MGM RESORTS INTERNATIONAL 6.750% 05/01/25		06/06/2022	Various		11,175,510	10,816,000	11,550,620	11,253,803		(39,804)		(39,804)		11,213,999		(38,489)	(38,489)	265,139	05/01/2025
55303X-AJ-4	MGM GROWTH/MGM FINANCE 5.750% 02/01/27		04/28/2022	Citigroup		10,214,510	9,917,000	11,151,541	10,967,354		(65,695)		(65,695)		10,901,659		(687,149)	(687,149)	447,711	02/01/2027
55354G-AH-3	MSCI INC 4.000% 11/15/29		05/31/2022	Various		8,651,863	9,155,000	9,383,875	9,360,165		(13,069)		(13,069)		9,347,096		(695,233)	(695,233)	199,726	11/15/2029
55820R-AJ-1	MDPK 2017-25A A1R 5.328% 04/25/29		10/25/2022	Paydown		436,354	436,354	436,354	436,543		(189)		(189)		436,354				6,050	04/25/2029
576433-UF-1	MARM 2004-13 3A1 3.874% 02/21/54		12/01/2022	Paydown		30,561	30,561	29,591	30,491		69		69		30,561				420	02/21/2054
579780-AL-1	MCCORMICK & CO INC 2.700% 08/15/22		08/02/2022	Call 100.0000		8,604,000	8,604,000	8,296,941	8,550,592		50,115		50,115		8,600,707		3,293	3,293	223,919	08/15/2022
615369-AK-1	MOODY'S CORP 2.625% 01/15/23		08/08/2022	Citigroup		2,774,604	2,781,000	2,649,347	2,745,130		20,643		20,643		2,765,773		8,830	8,830	77,868	01/15/2023
61744C-UT-1	MSAC 2005-HE5 M2 5.034% 09/25/35		12/27/2022	Paydown		771,950	771,950	773,156	775,563		(3,613)		(3,613)		771,950				5,025	09/25/2035
61763Y-AJ-3	MSRM 2014-1A B2 5.025% 06/25/44		12/01/2022	Paydown		474,354	474,354	466,350	476,212		(1,858)		(1,858)		474,354				7,339	06/25/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
64952W-DK-6	NEW YORK LIFE GL 0.410% 01/21/22		01/21/2022	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				10,465	01/21/2022
65535V-BZ-0	NAA 2003-A3 A1 5.500% 08/25/33		12/01/2022	Paydown		26,486	26,486	26,526	26,825		(339)		(339)		26,486				825	08/25/2033
67578B-AA-4	OCT32 2017-1A A1R 5.029% 07/15/29		10/17/2022	Paydown		109,892	109,892	109,892	109,935		(43)		(43)		109,892				2,175	07/15/2029
68389X-CC-7	ORACLE CORPORATION 1.650% 03/25/26		01/03/2022	Morgan Stanley		9,866,900	10,000,000	9,995,200	9,995,829		11		11		9,995,840		(128,940)	(128,940)	45,833	03/25/2026
69701E-AA-4	PSTAT 2020-1A A1 5.475% 02/20/28		11/21/2022	Paydown		5,588,526	5,588,526	5,588,526	5,567,024		21,502		21,502		5,588,526				45,672	02/20/2028
69701F-AA-1	PSTAT 2020-2A A1 2.063% 04/20/28		04/20/2022	Paydown		4,887,485	4,887,485	4,887,485	4,877,060		10,425		10,425		4,887,485				20,463	04/20/2028
69701F-AA-1	PSTAT 2020-2A A1 2.063% 04/20/28		05/10/2022	Redemption 100.0000		11,693,601	11,693,601	11,693,601	11,668,658		24,943		24,943		11,693,601				83,873	04/20/2028
69702B-AA-9	PSTAT 2021-3A A1 5.043% 07/20/29		10/20/2022	Paydown		6,024,566	6,024,566	6,024,566	6,025,525		(959)		(959)		6,024,566				51,607	07/20/2029
69702D-AA-5	PSTAT 2021-2A A1 5.475% 05/20/29		11/21/2022	Paydown		5,825,585	5,825,585	5,825,585	5,828,207		(2,621)		(2,621)		5,825,585				52,545	05/20/2029
69702H-AA-6	PSTAT 2021-4A A1 4.879% 10/15/29		10/17/2022	Paydown		5,490,467	5,490,467	5,490,467	5,490,467						5,490,467				45,455	10/15/2029
80285V-AB-5	SDART 2021-4 A2 0.370% 08/15/24		09/15/2022	Paydown		27,000,000	27,000,000	26,998,321	26,998,742		1,258		1,258		27,000,000				42,807	08/15/2024
80286C-AA-8	SRT 2021-C A1 0.133% 09/20/22		01/20/2022	Paydown		2,879,441	2,879,441	2,879,441	2,879,441						2,879,441				329	09/20/2022
853496-AH-0	STANDARD INDUSTRIES INC 3.375% 01/15/31		05/31/2022	Deutsche Bank		4,200,000	5,000,000	4,862,500	4,816,450	60,228	4,777		65,005		4,881,455		(681,455)	(681,455)	148,594	01/15/2031
86315T-AA-3	STRAS 2021-2A A 5.143% 12/28/29		10/20/2022	Paydown		1,650,994	1,650,994	1,650,994	1,650,994						1,650,994				13,922	12/28/2029
86315W-AA-6	STRAS 2021-3A A 5.193% 12/29/29		10/20/2022	Paydown		3,318,031	3,318,031	3,318,031	3,318,031						3,318,031				37,776	12/29/2029
879369-AG-1	TELEFLEX INC 4.250% 06/01/28		05/03/2022	Wells Fargo Bank		3,750,000	4,000,000	4,105,000	4,078,510		(7,487)		(7,487)		4,071,023		(321,023)	(321,023)	72,486	06/01/2028
88104L-AC-7	TERRAFORM POWER OPERATIN 4.250% 01/31/23		05/03/2022	Various		6,042,000	6,000,000	5,736,800	5,924,218		23,407		23,407		5,947,625		94,375	94,375	194,792	01/31/2023
88104L-AC-7	TERRAFORM POWER OPERATIN 4.250% 01/31/23		05/24/2022	Various		27,079,664	26,815,000	26,563,814	26,754,910		9,515		9,515		26,764,425		50,575	50,575	1,195,368	01/31/2023
88104L-AG-8	TERRAFORM POWER OPERATIN 4.750% 01/15/30		08/01/2022	MarketAxess		5,472,425	5,961,000	6,284,228	6,235,062		(20,868)		(20,868)		6,214,194		(741,769)	(741,769)	265,768	01/15/2030
89788J-AA-7	TRUIST BANK 1.500% 03/10/25		04/05/2022	Suntrust Robinson Humphrey		9,559,300	10,000,000	9,979,400	9,986,608		1,120		1,120		9,987,728		(428,428)	(428,428)	86,250	03/10/2025
92915T-AN-7	VOYA 2016-4A ARR 1.154% 07/20/29		01/20/2022	Paydown		666,760	666,760	666,760	665,742		1,018		1,018		666,760				1,758	07/20/2029
92915T-AN-7	VOYA 2016-4A ARR 1.154% 07/20/29		02/28/2022	Redemption 100.0000		13,303,633	13,303,633	13,303,633	13,283,330		20,303		20,303		13,303,633				51,701	07/20/2029
92915T-AQ-0	VOYA 2016-4A B1R 1.804% 07/20/29		02/28/2022	Redemption 100.0000		30,000,000	30,000,000	30,000,000	29,926,176		73,824		73,824		30,000,000				187,545	07/20/2029
92916M-AF-8	VOYA 2017-1A A1R 5.029% 04/17/30		10/17/2022	Paydown		1,096,201	1,096,201	1,096,201	1,096,706		(505)		(505)		1,096,201				19,587	04/17/2030
929227-4D-5	WAMU 2003-AR6 A1 3.390% 06/25/33		12/01/2022	Paydown		23,178	23,178	22,774	24,775		(1,597)		(1,597)		23,178				355	06/25/2033
95058X-AG-3	WEN 2019-1A A2I 3.783% 06/15/49		12/15/2022	Paydown		272,500	272,500	272,500	272,500						272,500				6,441	06/15/2049
96042R-AB-4	WLAKE 2021-2A A2A 0.320% 04/15/25		12/15/2022	Paydown		15,953,140	15,953,140	15,951,650	15,952,300		840		840		15,953,140				25,925	04/15/2025
13646C-AB-2	CPART 2021-1A A2A 0.240% 10/19/23	A	12/19/2022	Paydown		11,250,000	11,250,000	11,249,101	11,249,393		607		607		11,250,000				14,728	10/19/2023
36168Q-AM-6	GFL ENVIRONMENTAL INC 3.500% 09/01/28	A	11/07/2022	Various		12,960,000	15,000,000	14,962,500	14,775,000	190,689	3,380		194,069		14,969,069		(2,009,069)	(2,009,069)	560,484	09/01/2028
36168Q-AN-4	GFL ENVIRONMENTAL INC 4.750% 06/15/29	A	11/04/2022	Goldman Sachs		6,354,000	7,000,000	7,060,000	7,054,068		(9,700)		(9,700)		7,044,368		(690,368)	(690,368)	236,311	06/15/2029
68245X-AK-5	1011778 BC / NEW RED FIN 5.750% 04/15/25	A	08/03/2022	Goldman Sachs		7,100,625	7,000,000	7,000,000	7,000,000						7,000,000		100,625	100,625	324,234	04/15/2025
111013-AK-4	SKY PLC 3.125% 11/26/22	D	11/26/2022	Maturity		8,000,000	8,000,000	7,789,680	7,949,387		50,613		50,613		8,000,000				250,000	11/26/2022
23291K-AF-2	DH EUROPE FINANCE II 2.050% 11/15/22	D	11/15/2022	Maturity		75,000,000	75,000,000	74,995,500	74,997,980		2,020		2,020		75,000,000				1,537,500	11/15/2022
47216F-AA-5	JAZZ SECURITIES DAC 4.375% 01/15/29	D	05/31/2022	Various		7,751,250	8,000,000	8,125,000	8,086,417		(14,778)		(14,778)		8,071,638		(320,388)	(320,388)	334,382	01/15/2029
714264-AH-1	PERNOD-RICARD SA 4.250% 07/15/22	D	07/15/2022	Maturity		11,890,000	11,890,000	12,304,062	11,932,740		(42,739)		(42,739)		11,890,000				505,323	07/15/2022
874060-AT-3	TAKEDA PHARMACEUTICAL 4.400% 11/26/23	D	10/27/2022	Call 100.0000		9,930,000	9,930,000	9,926,028	9,928,013		731		731		9,928,744		1,256	1,256	401,722	11/26/2023
902613-AC-2	UBS GROUP AG 1.364% 01/30/27	D	01/06/2022	Royal Bank of Canada		9,691,700	10,000,000	10,000,000	10,000,000						10,000,000		(308,300)	(308,300)	60,620	01/30/2027
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,418,025,129	1,422,485,926	1,445,225,814	1,435,802,738	1,669,061	(992,695)		676,366		1,436,479,092		(18,718,629)	(18,718,629)	23,729,308	XXX
BL2700-58-3	SUMMIT MATERIALS LLC B TERM LOAN 3.666% 11/21/24		07/11/2022	Bank of America Corp		8,137,501	8,178,393	8,172,136	8,173,022		62,615		62,615		8,235,637		(98,136)	(98,136)	121,434	11/21/2024
BL2700-58-3	SUMMIT MATERIALS LLC B TERM LOAN 3.666% 11/21/24		06/30/2022	Call 100.0000		1,860,944	1,860,944	1,858,618	1,858,884		5,554		5,554		1,864,438		(3,494)	(3,494)	13,723	11/21/2024
BL3646-39-7	INDIGO MERGER SUB INC B TERM LOAN 7.000% 07/01/28		12/30/2022	Call 100.0000		4,701,593	4,701,593	4,691,063	4,696,185		75,034		75,034		4,771,219		(69,626)	(69,626)	90,589	07/01/2028
BL3650-57-1	HARBOR FREIGHT TOOLS B TERM LOAN 7.134% 10/19/27		10/31/2022	Call 100.0000		390,749	390,749	391,520	390,260	1,209	4,150		5,359		395,619		(4,871)	(4,871)	14,805	10/19/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
BL3683-98-6	STANDARD INDUSTRIES INC B TERM LOAN 6.425% 08/06/28		03/01/2022	Citigroup		21,780,000	22,000,000	21,780,000	21,789,867		(9,867)		(9,867)		21,780,000				120,608	08/06/2028
BL3556-13-3	JAZZ FINANCING LUX SARL B TERM LOAN 7.884% 05/31/28	D	12/30/2022	Call 100.0000		4,375,076	4,375,076	4,326,715	4,339,590		96,193		96,193		4,435,783		(60,708)	(60,708)	144,036	05/31/2028
BL3556-71-1	AMWINS GROUP INC B TERM LOAN 4.622% 02/19/28	D	07/07/2022	Goldman Sachs		24,364,788	24,814,035	24,510,241	24,522,537		74,881		74,881		24,597,419		(232,631)	(232,631)	231,535	02/19/2028
BL3556-71-1	AMWINS GROUP INC B TERM LOAN 4.622% 02/19/28	D	06/30/2022	Call 100.0000		160,854	160,854	158,819	158,907		182		182		159,089		1,765	1,765	364	02/19/2028
BL3573-84-9	ICON LUXEMBOURG SARL B TERM LOAN 7.000% 07/01/28	D	12/30/2022	Call 100.0000		11,612,605	11,612,605	11,606,635	11,606,103		136,414		136,414		11,742,518		(129,912)	(129,912)	253,655	07/01/2028
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						77,384,110	78,094,249	77,495,747	77,535,355	1,209	445,156		446,365		77,981,722		(597,613)	(597,613)	990,749	XXX
2509999997. Total - Bonds - Part 4						1,783,337,414	1,795,375,871	1,819,058,838	1,808,082,009	1,670,270	(1,588,706)		81,564		1,808,163,563		(25,090,817)	(25,090,817)	30,160,953	XXX
2509999998. Total - Bonds - Part 5						1,852,770,509	1,883,793,891	1,868,643,526			850,569		850,569		1,869,494,097		(17,994,565)	(17,994,565)	12,335,916	XXX
2509999999. Total - Bonds						3,636,107,923	3,679,169,762	3,687,702,364	1,808,082,009	1,670,270	(738,137)		932,133		3,677,657,660		(43,085,382)	(43,085,382)	42,496,869	XXX
90352J-AF-0	UBS GROUP FUNDING	D	04/05/2022	Credit Suisse	5,000,000.000	5,206,250	0.00	5,000,000	5,391,250	(391,250)			(391,250)		5,000,000		206,250	206,250	240,139	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,206,250	XXX	5,000,000	5,391,250	(391,250)			(391,250)		5,000,000		206,250	206,250	240,139	XXX
060505-EL-4	BANK OF AMERICA CORP		08/19/2022	MarketAxess	729,000.000	751,009	0.00	810,101	810,101	11,868			11,868		810,101		(59,092)	(59,092)	39,488	
744320-AL-6	PRUDENTIAL FINANCIAL INC		09/15/2022	Redemption 100.0000	18,749,000.000	18,749,000	0.00	19,747,401	18,907,041		(158,041)		(158,041)		18,749,000				1,101,504	
949746-RN-3	WELLS FARGO & CO U		08/19/2022	Various	6,237,000.000	6,360,490	0.00	6,818,778	6,818,778	1,559			1,559		6,818,778		(458,288)	(458,288)	248,680	
29250N-47-7	ENBRIDGE INC	A	08/01/2022	JP Morgan Securities Inc	23,339.000	593,024	0.00	583,475	583,475						583,475		9,549	9,549	27,848	
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						26,453,523	XXX	27,959,755	27,119,395	13,427	(158,041)		(144,614)		26,961,354		(507,831)	(507,831)	1,417,520	XXX
4509999997. Total - Preferred Stocks - Part 4						31,659,773	XXX	32,959,755	32,510,645	(377,823)	(158,041)		(535,864)		31,961,354		(301,581)	(301,581)	1,657,659	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						31,659,773	XXX	32,959,755	32,510,645	(377,823)	(158,041)		(535,864)		31,961,354		(301,581)	(301,581)	1,657,659	XXX
002824-10-0	ABBOTT LABORATORIES		06/14/2022	State Street Bank	21,150.000	2,177,078		1,473,028	2,976,651	(1,503,623)			(1,503,623)		1,473,028		704,051	704,051	19,881	
003654-10-0	ABIOMED INC		12/23/2022	State Street Bank	5,100.000	1,938,000		742,093	1,831,767	(1,089,674)			(1,089,674)		742,093		1,195,907	1,195,907		
00507V-10-9	ACTIVISION BLIZZARD INC		05/20/2022	State Street Bank	25,300.000	1,958,144		669,868	1,683,209	(1,013,341)			(1,013,341)		669,868		1,288,276	1,288,276	11,891	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES		05/20/2022	State Street Bank	20,400.000	157,136		495,059	572,424	(77,365)			(77,365)		495,059		(337,923)	(337,923)		
00724F-10-1	ADOBE INC		06/14/2022	State Street Bank	4,000.000	1,483,236		67,575	2,268,240	(2,200,665)			(2,200,665)		67,575		1,415,661	1,415,661		
007903-10-7	ADVANCED MICRO DEVICES		06/14/2022	State Street Bank	20,700.000	1,800,600		793,740	2,978,730	(2,184,990)			(2,184,990)		793,740		1,006,860	1,006,860		
00847X-10-4	AGIOS PHARMACEUTICALS INC		05/20/2022	State Street Bank	18,900.000	398,736		698,391	621,243	77,148			77,148		698,391		(299,655)	(299,655)		
017175-10-0	ALLEGHANY CORP		10/19/2022	State Street Bank	1,501.000	1,272,878		412,410	1,002,053	(589,643)			(589,643)		412,410		860,468	860,468		
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		06/14/2022	State Street Bank	100.000	13,351		9,812	16,958	(7,146)			(7,146)		9,812		3,539	3,539		
02079K-30-5	ALPHABET A		06/14/2022	State Street Bank	8,220.000	17,574,311		5,076,857	23,813,669	(18,736,812)			(18,736,812)		5,076,857		12,497,453	12,497,453		
02209S-10-3	ALTRIA GROUP INC		06/14/2022	State Street Bank	38,300.000	1,772,771		265,591	1,815,037	(1,549,446)			(1,549,446)		265,591		1,507,179	1,507,179	103,410	
025816-10-9	AMERICAN EXPRESS CO		06/14/2022	State Street Bank	8,800.000	1,272,429		763,597	1,439,680	(676,083)			(676,083)		763,597		508,832	508,832	8,360	
03073E-10-5	AMERISOURCEBERGEN CORP CLASS A		05/20/2022	State Street Bank	16,900.000	2,537,950		390,846	2,245,841	(1,854,995)			(1,854,995)		390,846		2,147,104	2,147,104	15,548	
031162-10-0	AMGEN INC		06/14/2022	State Street Bank	26,600.000	6,392,161		1,398,476	5,984,202	(4,585,726)			(4,585,726)		1,398,476		4,993,685	4,993,685	103,208	
032654-10-5	ANALOG DEVICES INC		06/14/2022	State Street Bank	28,799.000	4,535,968		755,378	5,062,000	(4,306,622)			(4,306,622)		755,378		3,780,590	3,780,590	28,954	
03748R-74-7	APARTMENT INVT & MGMT CO -A		05/20/2022	State Street Bank	100,000.000	589,956		569,830	772,000	(202,170)			(202,170)		569,830		20,126	20,126		
03750L-10-9	APARTMENT INCOME REIT CO		05/20/2022	State Street Bank	16,757.000	723,354		635,928	916,105	(280,177)			(280,177)		635,928		87,426	87,426	15,081	
037833-10-0	APPLE COMPUTER INC		05/20/2022	State Street Bank	488,500.000	67,210,487		3,283,093	86,742,945	(83,459,852)			(83,459,852)		3,283,093		63,927,393	63,927,393	219,825	
038222-10-5	APPLIED MATERIALS INC		06/14/2022	State Street Bank	5,700.000	550,707		105,198	896,952	(791,754)			(791,754)		105,198		445,509	445,509	2,850	
045327-10-3	ASPEN TECHNOLOGY INC		05/17/2022	State Street Bank	5,600.000	689,690		487,988	852,320	(364,332)			(364,332)		487,988		201,702	201,702		
05070N-10-3	AUDACY INC		06/14/2022	State Street Bank	8,366.000	10,604		10,964	21,501	(10,537)			(10,537)		10,964		(360)	(360)		
053484-10-1	AVALONBAY COMMUNITIES INC		06/14/2022	State Street Bank	11,058.000	2,118,698		389,406	2,793,140	(2,403,734)			(2,403,734)		389,406		1,729,292	1,729,292	35,164	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
05722G-10-0	BAKER HUGHES CO		06/14/2022	State Street Bank	25,000.000	823,169		292,653	601,500	(308,848)			(308,848)		292,653		530,516	530,516	9,000	
071813-10-9	BAXTER INTERNATIONAL INC.		06/14/2022	State Street Bank	74,800.000	5,153,445		2,091,998	6,420,832	(4,328,834)			(4,328,834)		2,091,998		3,061,446	3,061,446	58,215	
075887-10-9	BECTON DICKINSON & CO		04/01/2022	Spin Off	0.000	52,399		52,399	89,193	(36,795)			(36,795)		52,399					
084670-70-2	BERKSHIRE HATHAWAY INC		06/14/2022	State Street Bank	16,047.000	4,455,147		1,267,564	4,798,053	(3,530,489)			(3,530,489)		1,267,564		3,187,583	3,187,583		
090043-10-0	BILL.COM HOLDINGS INC		05/20/2022	State Street Bank	9,400.000	1,115,079		1,427,857	2,342,010	(914,153)			(914,153)		1,427,857		(312,777)	(312,777)		
09857L-10-8	BOOKING HOLDINGS INC		06/14/2022	State Street Bank	2,900.000	6,016,803		477,973	6,957,767	(6,479,794)			(6,479,794)		477,973		5,538,829	5,538,829		
101121-10-1	BOSTON PROPERTIES INC		05/20/2022	State Street Bank	8,100.000	852,331		329,151	932,958	(603,807)			(603,807)		329,151		523,180	523,180	15,876	
110122-10-8	BRISTOL-MYERS SQUIBB CO		05/20/2022	State Street Bank	62,901.000	4,792,226		1,377,336	3,921,877	(2,544,542)			(2,544,542)		1,377,336		3,414,891	3,414,891	67,933	
12508E-10-1	CDK GLOBAL INC		07/07/2022	State Street Bank	5,233.000	287,135		77,844	218,425	(140,581)			(140,581)		77,844		209,290	209,290	1,570	
125269-10-0	CF INDUSTRIES HOLDINGS INC		05/20/2022	State Street Bank	24,925.000	2,387,458		421,801	1,764,192	(1,342,390)			(1,342,390)		421,801		1,965,656	1,965,656	17,448	
125523-10-0	CIGNA CORP		06/14/2022	State Street Bank	15,800.000	3,882,090		922,309	3,628,154	(2,705,845)			(2,705,845)		922,309		2,959,781	2,959,781	35,392	
126650-10-0	CVS HEALTH CORP		06/14/2022	State Street Bank	67,172.000	6,362,367		1,622,506	6,929,464	(5,306,958)			(5,306,958)		1,622,506		4,739,862	4,739,862	73,889	
127097-10-3	COTERRA ENERGY INC		06/14/2022	State Street Bank	148,500.000	4,588,331		711,067	2,821,500	(2,110,433)			(2,110,433)		711,067		3,877,265	3,877,265	172,260	
14448C-10-4	CARRIER GLOBAL CORP		05/20/2022	State Street Bank	14,300.000	542,793		205,248	775,632	(570,384)			(570,384)		205,248		337,544	337,544	4,290	
146869-10-2	CARVANA CO		05/20/2022	State Street Bank	550.000	18,463		71,814	127,485	(55,670)			(55,670)		71,814		(53,351)	(53,351)		
149123-10-1	CATERPILLAR INC		06/14/2022	State Street Bank	43,600.000	8,759,503		1,267,824	9,013,864	(7,746,040)			(7,746,040)		1,267,824		7,491,679	7,491,679	96,792	
15677J-10-8	CERIDIAN HCM HOLDING INC		06/14/2022	State Street Bank	9,600.000	433,502		512,078	1,002,816	(490,738)			(490,738)		512,078		(78,576)	(78,576)		
156782-10-4	CERNER CORP		05/20/2022	State Street Bank	6,400.000	601,127		122,072	594,368	(472,296)			(472,296)		122,072		479,054	479,054	3,456	
15912K-10-0	CHANGE HEALTHCARE INC		10/04/2022	State Street Bank	10,826.000	278,770		57,064	231,460	(174,396)			(174,396)		57,064		221,706	221,706	21,652	
16119P-10-8	CHARTER COMMUNICATIONS INC A		06/14/2022	State Street Bank	9,638.000	4,545,392		1,850,217	6,283,687	(4,433,470)			(4,433,470)		1,850,217		2,695,175	2,695,175		
163092-10-9	CHEGG INC		05/20/2022	State Street Bank	10,300.000	191,573		316,210	316,210						316,210		(124,637)	(124,637)		
16934Q-20-8	CHIMERA INVESTMENT CORP		05/20/2022	State Street Bank	134,400.000	1,263,182		1,265,887	2,026,752	(760,865)			(760,865)		1,265,887		(2,705)	(2,705)	88,704	
172967-42-4	CITIGROUP INC		05/20/2022	State Street Bank	29,800.000	1,482,497		1,223,969	1,799,622	(575,653)			(575,653)		1,223,969		258,527	258,527	30,396	
174610-10-5	CITIZENS FINANCIAL GROUP		06/14/2022	State Street Bank	7,300.000	260,294		189,165	344,925	(155,760)			(155,760)		189,165		71,129	71,129	5,694	
177376-10-0	CITRIX SYSTEMS INC		10/03/2022	State Street Bank	22,200.000	2,308,800		232,385	2,099,898	(1,867,513)			(1,867,513)		232,385		2,076,415	2,076,415		
18915M-10-7	CLOUDFLARE INC A		06/14/2022	State Street Bank	5,100.000	208,011		300,407	670,650	(370,243)			(370,243)		300,407		(92,396)	(92,396)		
191216-10-0	COCA-COLA CO		06/14/2022	State Street Bank	6,100.000	361,279		161,784	361,181	(199,397)			(199,397)		161,784		199,496	199,496	5,368	
192446-10-2	COGNIZANT TECH SOLUTIONS-A		06/14/2022	State Street Bank	38,900.000	2,706,907		809,758	3,451,208	(2,641,450)			(2,641,450)		809,758		1,897,149	1,897,149	21,006	
20030N-10-1	COMCAST CORP		06/14/2022	State Street Bank	77,700.000	3,095,303		560,298	3,910,641	(3,350,343)			(3,350,343)		560,298		2,535,005	2,535,005	40,404	
203668-10-8	CHS		10/01/2022	Class Action Litigation		6,803											6,803	6,803		
209115-10-4	CONSOLIDATED EDISON INC		06/14/2022	State Street Bank	14,600.000	1,296,122		593,123	1,245,672	(652,549)			(652,549)		593,123		702,999	702,999	23,068	
212015-10-1	CONTINENTAL RESOURCES INC/OK		11/23/2022	State Street Bank	71,500.000	5,309,775		707,485	3,200,340	(2,492,855)			(2,492,855)		707,485		4,602,289	4,602,289	51,053	
219798-10-5	QUIDELORTHO CORP		05/20/2022	State Street Bank	14,200.000	1,418,654		1,934,778	1,916,858	17,920			17,920		1,934,778		(516,124)	(516,124)		
22002T-10-8	CORPORATE OFFICE PROPERTIES		05/20/2022	State Street Bank	70,600.000	1,888,378		1,498,296	1,974,682	(476,386)			(476,386)		1,498,296		390,083	390,083	38,830	
22052L-10-4	CORTEVA INC		05/20/2022	State Street Bank	21,999.000	1,302,934		344,047	1,040,113	(696,066)			(696,066)		344,047		958,887	958,887	6,160	
22788C-10-5	CROWDSTRIKE HOLDINGS INC A		06/14/2022	State Street Bank	3,500.000	557,388		519,409	716,625	(197,216)			(197,216)		519,409		37,979	37,979		
229899-10-9	CULLEN/FROST BANKERS INC		05/20/2022	State Street Bank	3,600.000	422,514		218,990	453,852	(234,862)			(234,862)		218,990		203,524	203,524	2,700	
23804L-10-3	DATADOG INC A		06/14/2022	State Street Bank	8,100.000	734,739		1,016,104	1,442,691	(426,587)			(426,587)		1,016,104		(281,365)	(281,365)		
244199-10-5	DEERE & CO		06/14/2022	State Street Bank	7,300.000	2,365,386		344,089	2,503,097	(2,159,008)			(2,159,008)		344,089		2,021,296	2,021,296	15,330	
25179M-10-3	DEVON ENERGY CORPORATION		06/14/2022	State Street Bank	131,397.000	9,223,469		940,868	5,788,038	(4,847,170)			(4,847,170)		940,868		8,282,601	8,282,601	200,993	
254687-10-6	DISNEY WALT CO		06/14/2022	State Street Bank	32,600.000	3,071,420		559,963	5,049,414	(4,489,451)			(4,489,451)		559,963		2,511,457	2,511,457		
25470F-30-2	DISCOVERY COMMUNICATIONS C		04/11/2022	Tax Free Exchange	30,934.000	200,714		200,714	708,389	(507,675)			(507,675)		200,714					
25470M-10-9	DISH NETWORK CORP		05/20/2022	State Street Bank	18,774.000	390,081		338,120	609,029	(270,909)			(270,909)		338,120		51,962	51,962		
256163-10-6	DOCUSIGN INC		06/14/2022	State Street Bank	3,800.000	217,650		894,427	578,778	315,649			315,649		894,427		(676,777)	(676,777)		
25746U-10-9	DOMINION ENERGY INC		06/14/2022	State Street Bank	20,700.000	1,544,158		748,229	1,626,192	(877,963)			(877,963)		748,229		795,929	795,929	27,635	
25809K-10-5	DOORDASH INC A		05/20/2022	State Street Bank	20,500.000	1,357,633		3,785,777	3,052,450	733,327			733,327		3,785,777		(2,428,145)	(2,428,145)		
25862V-10-5	DOUBLEVERIFY HOLDINGS INC		05/20/2022	State Street Bank	21,400.000	477,391		704,847	712,192	(7,345)			(7,345)		704,847		(227,455)	(227,455)		
260003-10-8	DOVER CORP		06/14/2022	State Street Bank	71,300.000	9,094,345		2,478,329	12,948,080	(10,469,751)			(10,469,751)		2,478,329		6,616,016	6,616,016	50,400	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
260557-10-3	DOW INC		06/14/2022	State Street Bank	21,999.000	1,288,177		569,314	1,247,783	(678,470)			(678,470)		569,314		718,863	718,863	30,799	
26441C-20-4	DUKE ENERGY CORP		05/20/2022	State Street Bank	30,266.000	3,323,990		1,358,990	3,174,903	(1,815,914)			(1,815,914)		1,358,990		1,965,001	1,965,001	59,624	
26884L-10-9	EQT CORP		06/14/2022	State Street Bank	26,400.000	1,077,829		232,276	575,784	(343,508)			(343,508)		232,276		845,553	845,553	6,600	
278768-10-6	ECHOSTAR HOLDING CORP		06/14/2022	State Street Bank	6,420.000	129,023		69,908	169,167	(99,259)			(99,259)		69,908		59,115	59,115		
29444U-70-0	EQUINIX INC		06/14/2022	State Street Bank	1,700.000	1,051,464		168,715	1,437,928	(1,269,213)			(1,269,213)		168,715		882,749	882,749	10,540	
294628-10-2	EQUITY COMMONWEALTH		05/20/2022	State Street Bank	27,000.000	708,429		445,541	699,300	(253,760)			(253,760)		445,541		262,889	262,889		
297178-10-5	ESSEX PROPERTY TRUST INC		06/14/2022	State Street Bank	17,300.000	4,858,089		2,388,742	6,093,579	(3,704,837)			(3,704,837)		2,388,742		2,469,347	2,469,347	74,217	
30034W-10-6	EVERGY INC		05/20/2022	State Street Bank	8,057.000	543,256		304,501	552,791	(248,289)			(248,289)		304,501		238,755	238,755	9,225	
30161N-10-1	EXELON CORP		05/20/2022	State Street Bank	38,300.000	1,805,755		961,334	1,577,453	(616,119)			(616,119)		961,334		844,421	844,421	25,853	
30161N-10-1	EXELON CORP		02/02/2022	Spin Off	0.000	386,834		386,834	634,755	(247,922)			(247,922)		386,834					
30260D-10-3	FIGS INC A		05/20/2022	State Street Bank	42,100.000	374,576		1,599,611	1,160,276	439,335			439,335		1,599,611		(1,225,034)	(1,225,034)		
31188V-10-0	FASTLY INC A		05/20/2022	State Street Bank	35,300.000	421,031		613,514	1,251,385	166,034		803,905	(637,871)		613,514		(192,483)	(192,483)		
313745-10-1	FEDERAL REALTY INVS TRUST		06/14/2022	State Street Bank	6,900.000	656,572		420,313	940,608	(520,295)			(520,295)		420,313		236,259	236,259	14,766	
31428X-10-6	FEDEX CORPORATION		06/14/2022	State Street Bank	2,200.000	505,873		348,239	569,008	(220,769)			(220,769)		348,239		157,634	157,634	1,650	
31620R-30-3	FIDELITY NATIONAL TITLE		12/01/2022	Spin Off	0.000	2,034		2,034	5,546	(3,512)			(3,512)		2,034					
336433-10-7	FIRST SOLAR INC		05/20/2022	State Street Bank	5,000.000	328,830		443,321	435,800	7,521			7,521		443,321		(114,491)	(114,491)		
338307-10-1	FIVE9 INC		05/20/2022	State Street Bank	2,200.000	213,698		355,937	302,104	53,833			53,833		355,937		(142,240)	(142,240)		
345370-86-0	FORD MOTOR CO		05/20/2022	State Street Bank	20,600.000	257,456		313,264	427,862	(114,598)			(114,598)		313,264		(55,808)	(55,808)	4,120	
34964C-10-6	FORTUNE BRANDS INNOVATIONS INC		12/15/2022	Spin Off	0.000	13,956		13,956	169,417	(155,461)			(155,461)		13,956					
379577-20-8	GLOBUS MEDICAL INC A		06/14/2022	State Street Bank	9,000.000	501,356		428,832	649,800	(220,968)			(220,968)		428,832		72,524	72,524		
384802-10-4	GRAINGER W.W. INC		05/20/2022	State Street Bank	9,800.000	4,551,233		372,811	5,078,752	(4,705,941)			(4,705,941)		372,811		4,178,422	4,178,422	32,732	
40171V-10-0	GUIDEWIRE SOFTWARE INC		05/20/2022	State Street Bank	6,200.000	481,110		490,112	703,886	(213,774)			(213,774)		490,112		(9,002)	(9,002)		
403949-10-0	HF SINCLAIR CORP		06/14/2022	State Street Bank	16,100.000	848,571		341,132	527,758	(186,626)			(186,626)		341,132		507,440	507,440	6,440	
406216-10-1	HALLIBURTON CO		06/14/2022	State Street Bank	41,800.000	1,532,666		282,978	955,966	(672,988)			(672,988)		282,978		1,249,689	1,249,689	10,032	
437076-10-2	HOME DEPOT INC		06/14/2022	State Street Bank	57,600.000	16,321,053		1,437,944	23,904,576	(22,466,632)			(22,466,632)		1,437,944		14,883,109	14,883,109	158,650	
444097-10-9	HUDSON PACIFIC PROPERTIES IN		05/20/2022	State Street Bank	1,600.000	31,691		33,032	39,536	(6,504)			(6,504)		33,032		(1,341)	(1,341)	400	
451107-10-6	IDACORP INC		05/20/2022	State Street Bank	5,900.000	628,264		477,366	668,529	(191,163)			(191,163)		477,366		150,898	150,898	8,850	
452308-10-9	ILLINOIS TOOL WORKS		06/14/2022	State Street Bank	3,700.000	687,916		173,359	913,160	(739,801)			(739,801)		173,359		514,557	514,557	9,028	
459200-10-1	IBM CORP		05/20/2022	State Street Bank	16,100.000	2,068,502		1,658,918	2,151,926	(493,008)			(493,008)		1,658,918		409,584	409,584	52,969	
46120E-60-2	INTUITIVE SURGICAL INC		11/14/2022	State Street Bank	8,441.000	2,189,933		94,789	3,032,851	(2,938,062)			(2,938,062)		94,789		2,095,144	2,095,144		
478160-10-4	JOHNSON & JOHNSON		06/14/2022	State Street Bank	62,550.000	10,960,825		5,918,302	10,700,429	(4,782,127)			(4,782,127)		5,918,302		5,042,524	5,042,524	80,315	
482480-10-0	KLA CORP		06/14/2022	State Street Bank	4,700.000	1,487,363		148,622	2,021,517	(1,872,895)			(1,872,895)		148,622		1,338,742	1,338,742	9,870	
487836-10-8	KELLOGG CO		05/20/2022	State Street Bank	8,500.000	575,762		433,915	547,570	(113,655)			(113,655)		433,915		141,847	141,847	4,930	
49926D-10-9	KNOWLES CORP		05/20/2022	State Street Bank	7,400.000	138,136		72,352	172,790	(100,438)			(100,438)		72,352		65,784	65,784		
501044-10-1	KROGER CO		06/14/2022	State Street Bank	9,000.000	453,477		63,950	407,340	(343,390)			(343,390)		63,950		389,527	389,527	3,780	
50155Q-10-0	KYNDRYL HOLDINGS INC		05/20/2022	State Street Bank	5,760.000	79,589		139,297	104,256	35,041			35,041		139,297		(59,708)	(59,708)		
502431-10-9	L3HARRIS TECH INC		06/14/2022	State Street Bank	5,800.000	1,316,094		85,589	1,236,792	(1,151,203)			(1,151,203)		85,589		1,230,504	1,230,504	12,992	
531229-88-8	LIBERTY MEDIA CORP BRAVES C		06/14/2022	State Street Bank	1,603.000	38,451		17,714	45,044	(27,331)			(27,331)		17,714		20,737	20,737		
532457-10-8	ELI LILLY & CO		05/20/2022	State Street Bank	14,676.000	4,385,831		492,248	4,053,805	(3,561,557)			(3,561,557)		492,248		3,893,584	3,893,584	28,765	
55261F-10-4	M&T BANK CORPORATION		05/20/2022	State Street Bank	6,100.000	992,619		384,176	936,838	(552,662)			(552,662)		384,176		608,443	608,443	7,320	
562662-10-6	MANDIANT INC		09/13/2022	State Street Bank	44,000.000	986,997		503,620	771,760	(268,140)			(268,140)		503,620		483,377	483,377		
56585A-10-2	MARATHON PETROLEUM CORP		06/14/2022	State Street Bank	22,400.000	2,299,704		284,885	1,433,376	(1,148,491)			(1,148,491)		284,885		2,014,819	2,014,819	25,984	
570535-10-4	MARKEL CORP		05/20/2022	State Street Bank	5,000.000	6,643,367		2,671,602	6,170,000	(3,498,398)			(3,498,398)		2,671,602		3,971,765	3,971,765		
571903-20-2	MARRIOTT INTERNATIONAL INC CLASS A		06/14/2022	State Street Bank	2,636.000	401,236		51,840	435,573	(383,733)			(383,733)		51,840		349,396	349,396	791	
573284-10-6	MARTIN MARIETTA MATERIALS		06/14/2022	State Street Bank	5,200.000	1,693,019		291,028	2,290,704	(1,999,676)			(1,999,676)		291,028		1,401,991	1,401,991	3,782	
57636Q-10-4	MASTERCARD INC CLASS A		06/14/2022	State Street Bank	46,417.000	15,547,909		869,577	16,678,556	(15,808,979)			(15,808,979)		869,577		14,678,332	14,678,332	45,489	
580135-10-1	MCDONALD'S CORP		05/20/2022	State Street Bank	9,800.000	2,292,259		1,771,242	2,627,086	(855,844)			(855,844)		1,771,242		521,017	521,017	13,524	
58155Q-10-3	MCKESSON HBOC INC		05/20/2022	State Street Bank	5,451.000	1,759,860		327,794	1,354,955	(1,027,161)			(1,027,161)		327,794		1,432,066	1,432,066	5,124	
592688-10-5	METTLER-TOLEDO INTERNATIONAL		11/28/2022	State Street Bank	176.000	253,421		9,841	298,709	(288,868)			(288,868)		9,841		243,580	243,580		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
594918-10-4	MICROSOFT CORP		05/20/2022	State Street Bank	28,200.000	7,122,074		791,574	9,484,224	(8,692,650)			(8,692,650)		791,574		6,330,500	6,330,500	34,968	
60468T-10-5	MIRATI THERAPEUTICS INC		05/20/2022	State Street Bank	14,300.000	905,859		2,347,419	2,097,667	249,752			249,752		2,347,419		(1,441,560)	(1,441,560)		
61945C-10-3	MOSAIC CO/THE		06/14/2022	State Street Bank	5,000.000	263,631		51,659	196,450	(144,791)			(144,791)		51,659		211,972	211,972	1,313	
62944T-10-5	NVR INC		06/14/2022	State Street Bank	850.000	3,321,269		1,055,214	5,022,540	(3,967,326)			(3,967,326)		1,055,214		2,266,055	2,266,055		
64110L-10-6	NETFLIX INC		05/20/2022	State Street Bank	3,100.000	577,666		317,578	1,867,564	(1,549,986)			(1,549,986)		317,578		260,088	260,088		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		05/20/2022	State Street Bank	2,500.000	215,440		143,965	212,925	(68,961)			(68,961)		143,965		71,475	71,475		
64829B-10-0	NEW RELIC INC		05/20/2022	State Street Bank	10,300.000	480,149		488,604	1,132,588	(643,984)			(643,984)		488,604		(8,455)	(8,455)		
654106-10-3	NIKE INC CLASS B		06/14/2022	State Street Bank	9,900.000	1,096,078		154,341	1,650,033	(1,495,692)			(1,495,692)		154,341		941,737	941,737	6,039	
665859-10-4	NORTHERN TRUST CORP		06/14/2022	State Street Bank	9,300.000	870,441		366,841	1,112,373	(745,532)			(745,532)		366,841		503,599	503,599	19,530	
666807-10-2	NORTHROP GRUMMAN CORP		06/14/2022	State Street Bank	12,900.000	5,850,134		585,063	4,993,203	(4,408,140)			(4,408,140)		585,063		5,265,071	5,265,071	40,667	
670002-40-1	NOVAVAX INC		05/20/2022	State Street Bank	1,800.000	96,149		293,103	257,526	35,577			35,577		293,103		(196,954)	(196,954)		
67059N-10-8	NUTANIX INC A		06/14/2022	State Street Bank	48,300.000	968,047		908,562	1,538,838	(630,276)			(630,276)		908,562		59,485	59,485		
670837-10-3	OGE ENERGY CORP		06/14/2022	State Street Bank	31,400.000	1,135,489		654,289	1,205,132	(550,843)			(550,843)		654,289		481,200	481,200	25,748	
67098H-10-4	O-I GLASS INC		06/14/2022	State Street Bank	41,951.000	667,048		302,811	504,671	(201,860)			(201,860)		302,811		364,237	364,237		
67103H-10-7	O'REILLY AUTOMOT		06/14/2022	State Street Bank	5,800.000	3,385,943		217,204	4,096,134	(3,878,930)			(3,878,930)		217,204		3,168,738	3,168,738		
679295-10-5	OKTA INC		05/20/2022	State Street Bank	7,400.000	623,195		763,886	1,658,858	(894,972)			(894,972)		763,886		(140,690)	(140,690)		
68389X-10-5	ORACLE CORPORATION		05/20/2022	State Street Bank	78,800.000	5,407,758		1,642,885	6,872,148	(5,229,263)			(5,229,263)		1,642,885		3,764,872	3,764,872	50,432	
68629Y-10-3	ORION OFFICE REIT INC		05/20/2022	State Street Bank	1,484.000	19,544		34,132	27,706	6,426			6,426		34,132		(14,588)	(14,588)	148	
69351T-10-6	PPL CORPORATION		05/20/2022	State Street Bank	19,000.000	554,746		290,959	571,140	(280,181)			(280,181)		290,959		263,787	263,787	11,685	
695156-10-9	PACKAGING CORP OF AMERIC		05/20/2022	State Street Bank	19,500.000	2,906,561		1,298,129	2,654,925	(1,356,796)			(1,356,796)		1,298,129		1,608,432	1,608,432	39,000	
69608A-10-8	PALANTIR TECHNOLOGIES INC		05/20/2022	State Street Bank	95,700.000	772,999		1,808,097	1,742,697	65,400			65,400		1,808,097		(1,035,098)	(1,035,098)		
70614W-10-0	PELOTON INTERACTIVE INC A		05/20/2022	State Street Bank	500.000	7,254		18,647	17,880	767			767		18,647		(11,393)	(11,393)		
707569-10-9	PENN NATIONAL GAMING INC		05/20/2022	State Street Bank	7,000.000	222,507		507,536	362,950	144,586			144,586		507,536		(285,028)	(285,028)		
717081-10-3	PFIZER INC		06/14/2022	State Street Bank	81,751.000	4,168,659		1,315,669	4,827,397	(3,511,727)			(3,511,727)		1,315,669		2,852,989	2,852,989	65,401	
718172-10-9	PHILIP MORRIS INTL		06/14/2022	State Street Bank	53,200.000	5,264,950		869,330	5,054,000	(4,184,670)			(4,184,670)		869,330		4,395,621	4,395,621	133,000	
72919P-20-2	PLUG POWER INC		05/20/2022	State Street Bank	42,100.000	692,435		1,211,718	1,188,483	23,235			23,235		1,211,718		(519,283)	(519,283)		
737446-10-4	POST HOLDINGS INC		06/14/2022	State Street Bank	3,100.000	235,618		34,707	238,337	(203,631)			(203,631)		34,707		200,911	200,911		
737446-10-4	POST HOLDINGS INC		03/11/2022	Spin Off	0.000	16,182		16,182	111,126	(94,944)			(94,944)		16,182					
742718-10-9	PROCTER & GAMBLE CO		05/20/2022	State Street Bank	42,500.000	6,025,881		4,533,959	6,952,150	(2,418,191)			(2,418,191)		4,533,959		1,491,922	1,491,922	75,782	
754907-10-3	RAYONIER INC		06/14/2022	State Street Bank	7,000.000	261,427		155,201	282,520	(127,320)			(127,320)		155,201		106,226	106,226	1,890	
756109-10-4	REALTY INCOME CORP		05/20/2022	State Street Bank	14,847.000	1,009,430		718,163	1,062,897	(344,734)			(344,734)		718,163		291,267	291,267	18,314	
759351-60-4	REINSURANCE GROUP OF AMERICA		06/14/2022	State Street Bank	3,192.000	368,277		72,574	349,492	(276,918)			(276,918)		72,574		295,702	295,702	4,660	
759509-10-2	RELIANCE STEEL & ALUMINUM		06/14/2022	State Street Bank	2,300.000	404,440		110,910	373,106	(262,196)			(262,196)		110,910		293,530	293,530	4,025	
759916-10-9	REPLIGEN CORP		05/20/2022	State Street Bank	2,100.000	324,500		359,901	556,164	(196,263)			(196,263)		359,901		(35,401)	(35,401)		
76680R-20-6	RINGCENTRAL INC A		05/20/2022	State Street Bank	7,090.000	456,578		1,340,573	1,328,312	12,262			12,262		1,340,573		(883,995)	(883,995)		
78410G-10-4	SBA COMMUNICATIONS CORP		06/14/2022	State Street Bank	6,700.000	1,990,242		192,763	2,606,434	(2,413,671)			(2,413,671)		192,763		1,797,479	1,797,479	9,514	
78440X-88-7	SL GREEN REALTY CORP		06/14/2022	State Street Bank	3,003.000	147,565		166,814	221,912	(55,097)			(55,097)		166,814		(19,249)	(19,249)	12,925	
78440X-88-7	SL GREEN REALTY CORP		01/24/2022	Reverse Stock Split	92.000														253	
79466L-30-2	SALESFORCE INC		05/20/2022	State Street Bank	14,900.000	2,378,730		2,338,320	3,786,537	(1,448,217)			(1,448,217)		2,338,320		40,410	40,410		
816851-10-9	SEMPRA ENERGY		06/14/2022	State Street Bank	5,400.000	781,997		266,846	714,312	(447,466)			(447,466)		266,846		515,150	515,150	12,123	
81761L-10-2	SERVICE PROPERTIES TRUST		06/14/2022	State Street Bank	212,900.000	1,187,103		1,300,776	1,871,391	(570,615)			(570,615)		1,300,776		(113,673)	(113,673)	4,258	
824348-10-6	SHERWIN-WILLIAMS CO		06/14/2022	State Street Bank	9,600.000	2,202,934		64,000	3,380,736	(3,316,736)			(3,316,736)		64,000		2,138,934	2,138,934	11,520	
82452J-10-9	SHIFT4 PAYMENTS INC A		05/20/2022	State Street Bank	2,800.000	132,402		224,977	162,204	62,773			62,773		224,977		(92,575)	(92,575)		
83200N-10-3	SMARTSHEET INC A		05/20/2022	State Street Bank	10,700.000	388,053		725,347	828,715	(103,368)			(103,368)		725,347		(337,293)	(337,293)		
833445-10-9	SNOWFLAKE INC		05/20/2022	State Street Bank	4,450.000	629,607		1,135,930	1,507,438	(371,507)			(371,507)		1,135,930		(506,323)	(506,323)		
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		05/20/2022	State Street Bank	2,000.000	513,608		306,809	561,140	(254,331)			(254,331)		306,809		206,799	206,799		
842587-10-7	SOUTHERN CO		05/20/2022	State Street Bank	9,800.000	719,397		486,729	672,084	(185,355)			(185,355)		486,729		232,668	232,668	13,132	
84860W-30-0	SPIRIT REALTY CAPITAL INC		05/20/2022	State Street Bank	13,300.000	540,343		479,175	640,927	(161,752)			(161,752)		479,175		61,168	61,168	16,971	
852234-10-3	BLOCK INC		06/14/2022	State Street Bank	15,600.000	940,619		3,345,456	2,519,556	825,900			825,900		3,345,456		(2,404,836)	(2,404,836)		

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
857477-10-3	STATE STREET CORP		06/14/2022	State Street Bank	24,500.000	1,523,314		989,572	2,278,500	(1,288,928)			(1,288,928)		989,572		533,742	533,742	27,930	
862121-10-0	STORE CAPITAL CORP		05/20/2022	State Street Bank	25,800.000	673,579		632,234	887,520	(255,286)			(255,286)		632,234		41,345	41,345	19,866	
86771W-10-5	SUNRUN INC		05/20/2022	State Street Bank	22,800.000	525,929		789,828	782,040	7,788			7,788		789,828		(263,900)	(263,900)		
871332-10-2	SYLVAMO CORP		06/14/2022	State Street Bank	3,445.000	143,989		22,640	96,081	(73,441)			(73,441)		22,640		121,349	121,349		
871829-10-7	SYSCO CORP		06/14/2022	State Street Bank	10,100.000	809,370		398,756	793,355	(394,599)			(394,599)		398,756		410,614	410,614	9,494	
885160-10-1	THOR INDUSTRIES INC		05/20/2022	State Street Bank	3,600.000	249,898		447,250	373,572	73,678			73,678		447,250		(197,352)	(197,352)	3,096	
88579Y-10-1	3M CO		06/14/2022	State Street Bank	12,100.000	1,729,993		1,685,932	2,149,323	(463,391)			(463,391)		1,685,932		44,061	44,061	36,058	
89417E-10-9	TRAVELERS COS INC		06/14/2022	State Street Bank	5,512.000	916,666		201,015	862,242	(661,227)			(661,227)		201,015		715,651	715,651	9,977	
90089L-10-8	TUSIMPLE HOLDINGS INC		05/20/2022	State Street Bank	31,900.000	261,453		1,196,949	1,143,615	53,334			53,334		1,196,949		(935,496)	(935,496)		
90138F-10-2	TWILIO INC A		05/20/2022	State Street Bank	2,400.000	247,262		805,526	632,016	173,510			173,510		805,526		(558,264)	(558,264)		
902973-30-4	US BANCORP		06/14/2022	State Street Bank	153,000.000	7,383,966		4,314,584	8,594,010	(4,279,426)			(4,279,426)		4,314,584		3,069,382	3,069,382	140,760	
90353T-10-0	UBER TECHNOLOGIES INC		05/20/2022	State Street Bank	107,600.000	2,512,151		3,556,966	4,511,668	(954,702)			(954,702)		3,556,966		(1,044,815)	(1,044,815)		
90384S-30-3	ULTA BEAUTY INC		05/20/2022	State Street Bank	3,200.000	1,097,732		612,862	1,319,488	(706,626)			(706,626)		612,862		484,870	484,870		
907818-10-8	UNION PACIFIC CORP		06/14/2022	State Street Bank	31,000.000	6,521,014		913,351	7,809,830	(6,896,479)			(6,896,479)		913,351		5,607,662	5,607,662	62,060	
91324P-10-2	UNITEDHEALTH GRP INC		06/14/2022	State Street Bank	44,000.000	20,956,796		1,169,171	22,094,160	(20,924,989)			(20,924,989)		1,169,171		19,787,625	19,787,625	63,800	
91332U-10-1	UNITY SOFTWARE INC		05/20/2022	State Street Bank	15,100.000	623,891		2,033,182	2,159,149	(125,967)			(125,967)		2,033,182		(1,409,291)	(1,409,291)		
91913Y-10-0	VALERO ENERGY CORP		06/14/2022	State Street Bank	10,700.000	1,431,069		174,401	803,677	(629,276)			(629,276)		174,401		1,256,668	1,256,668	20,972	
922475-10-8	VEEVA SYSTEMS INC A		05/20/2022	State Street Bank	5,100.000	838,973		833,205	1,302,948	(469,743)			(469,743)		833,205		5,768	5,768		
92276F-10-0	VENTAS INC		06/14/2022	State Street Bank	23,800.000	1,152,558		856,162	1,216,656	(360,494)			(360,494)		856,162		296,396	296,396	21,420	
92343V-10-4	VERIZON COMMUNICATIONS INC		06/14/2022	State Street Bank	74,800.000	3,679,553		3,341,973	3,886,608	(544,635)			(544,635)		3,341,973		337,580	337,580	95,744	
92556V-10-6	VIATRIS INC		06/14/2022	State Street Bank	10,143.000	104,648		72,232	137,235	(65,003)			(65,003)		72,232		32,416	32,416	2,434	
92766K-10-6	VIRGIN GALACTIC HOLDINGS INC		05/20/2022	State Street Bank	57,300.000	375,163		838,133	766,674	71,459			71,459		838,133		(462,970)	(462,970)		
929042-10-9	VORNADO REALTY TRUST		05/20/2022	State Street Bank	22,000.000	737,155		859,296	920,920	(61,624)			(61,624)		859,296		(122,141)	(122,141)	23,320	
92918V-10-9	VROOM INC		05/20/2022	State Street Bank	24,400.000	35,318		64,904	263,276	268,622		466,994	(198,372)		64,904		(29,586)	(29,586)		
931142-10-3	WALMART INC		05/20/2022	State Street Bank	42,700.000	5,089,634		4,294,400	6,178,263	(1,883,863)			(1,883,863)		4,294,400		795,234	795,234	71,309	
931427-10-8	WALGREENS BOOTS ALLIANCE		05/20/2022	State Street Bank	12,900.000	528,344		495,775	672,864	(177,089)			(177,089)		495,775		32,569	32,569	12,320	
941848-10-3	WATERS CORP		06/14/2022	State Street Bank	26,900.000	8,616,431		2,042,396	10,022,940	(7,980,544)			(7,980,544)		2,042,396		6,574,035	6,574,035		
94419L-10-1	WAYFAIR INC A		05/20/2022	State Street Bank	5,300.000	272,507		587,134	1,006,841	115,725		535,432	(419,707)		587,134		(314,628)	(314,628)		
949746-10-1	WELLS FARGO & CO		05/20/2022	State Street Bank	20,000.000	833,340		769,772	959,600	(189,828)			(189,828)		769,772		63,568	63,568	10,000	
955306-10-5	WEST PHARMACEUTICAL SERVICES		05/20/2022	State Street Bank	1,900.000	571,283		416,544	891,119	(474,575)			(474,575)		416,544		154,739	154,739	683	
958102-10-5	WESTERN DIGITAL CORP		06/14/2022	State Street Bank	8,000.000	393,891		273,259	521,680	(248,421)			(248,421)		273,259		120,632	120,632		
96145D-10-5	WESTROCK CO		05/20/2022	State Street Bank	29,700.000	1,311,455		814,550	1,317,492	(502,942)			(502,942)		814,550		496,905	496,905	14,849	
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		06/14/2022	State Street Bank	10,300.000	743,168		354,638	923,395	(568,756)			(568,756)		354,638		388,530	388,530	5,247	
983919-10-1	XILINX INC		02/15/2022	Tax Free Exchange	20,600.000	441,095		441,095	4,367,818	(3,926,722)			(3,926,722)		441,095				7,621	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS A		05/20/2022	State Street Bank	4,600.000	412,787		845,986	845,986						845,986		(433,199)	(433,199)		
891160-50-9	TORONTO DOMINION BANK	A	05/20/2022	State Street Bank	6,892.000	494,610		140,528	528,479	(387,950)			(387,950)		140,528		354,082	354,082	9,573	
046353-10-8	ASTRAZENECA PLC	C	06/14/2022	State Street Bank	23,792.000	1,508,857		246,841	1,385,884	(1,139,042)			(1,139,042)		246,841		1,262,017	1,262,017	22,958	
G3075P-10-1	ENSTAR GROUP LTD	C	05/23/2022	State Street Bank	39,800.000	8,851,785		3,947,106	9,854,082	(5,906,975)			(5,906,975)		3,947,106		4,904,678	4,904,678		
G4412G-10-1	HERBALIFE LTD	C	05/20/2022	State Street Bank	11,000.000	240,757		300,698	450,230	(149,531)			(149,531)		300,698		(59,941)	(59,941)		
G5960L-10-3	MEDTRONIC PLC	C	06/14/2022	State Street Bank	13,400.000	1,185,575		1,144,509	1,386,230	(241,720)			(241,720)		1,144,509		41,066	41,066	16,883	
G66721-10-4	NORWEGIAN CRUISE LINE HLDG	C	05/20/2022	State Street Bank	86,500.000	1,323,207		1,952,318	1,794,010	158,309			158,309		1,952,318		(629,111)	(629,111)		
G6674U-10-8	NOVOCURE LTD	C	06/14/2022	State Street Bank	8,700.000	520,835		544,548	653,196	(108,647)			(108,647)		544,548		(23,712)	(23,712)		
H1467J-10-4	CHUBB LTD	C	06/14/2022	State Street Bank	11,900.000	2,355,404		630,037	2,300,389	(1,670,351)			(1,670,351)		630,037		1,725,367	1,725,367	19,039	
L44385-10-9	GLOBANT SA	C	06/14/2022	State Street Bank	1,600.000	281,750		239,130	502,544	(263,413)			(263,413)		239,130		42,620	42,620		
M98068-10-5	WIX.COM LTD	C	05/20/2022	State Street Bank	2,500.000	168,365		261,150	394,475	56,992		190,315	(133,323)		261,150		(92,786)	(92,786)		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						485,905,739	XXX	173,234,437	583,468,394	(408,237,302)		1,996,646	(410,233,948)		173,234,437		312,671,300	312,671,300	3,849,558	XXX
5989999997. Total - Common Stocks - Part 4						485,905,739	XXX	173,234,437	583,468,394	(408,237,302)		1,996,646	(410,233,948)		173,234,437		312,671,300	312,671,300	3,849,558	XXX
5989999998. Total - Common Stocks - Part 5						5,657,351	XXX	6,967,839				39,164	(39,164)		6,928,675		(1,271,325)	(1,271,325)	137	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
5989999999. Total - Common Stocks						491,563,090	XXX	180,202,276	583,468,394	(408,237,302)		2,035,810	(410,273,112)		180,163,112		311,399,975	311,399,975	3,849,695	XXX
5999999999. Total - Preferred and Common Stocks						523,222,863	XXX	213,162,031	615,979,039	(408,615,125)	(158,041)	2,035,810	(410,808,976)		212,124,466		311,098,394	311,098,394	5,507,354	XXX
6009999999 - Totals						4,159,330,786	XXX	3,900,864,395	2,424,061,048	(406,944,855)	(896,178)	2,035,810	(409,876,843)		3,889,782,126		268,013,012	268,013,012	48,004,223	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
912828-Z7-8	US TREASURY NOTE 1.500% 01/31/27		02/22/2022	Barclays Capital	03/09/2022	Citigroup	30,000,000	29,523,047	29,464,453	29,527,065		4,018		4,018			(62,612)	(62,612)	47,238	27,348
91282C-DJ-7	US TREASURY NOTE 1.375% 11/15/31		01/07/2022	Citigroup	04/07/2022	Various	35,500,000	34,540,332	32,866,797	34,558,918		18,586		18,586			(1,692,122)	(1,692,122)	169,121	70,383
91282C-DN-8	US TREASURY NOTE 1.000% 12/15/24		01/11/2022	JP Morgan Securities Inc	03/10/2022	Citigroup	35,000,000	34,768,945	34,182,422	34,781,260		12,315		12,315			(598,838)	(598,838)	82,692	26,923
91282C-DP-3	US TREASURY NOTE 1.375% 12/31/28		01/12/2022	Various	03/30/2022	Various	189,300,000	185,746,094	179,523,949	185,834,443		88,349		88,349			(6,310,494)	(6,310,494)	558,622	75,811
91282C-DQ-1	US TREASURY NOTE 1.250% 12/31/26		01/19/2022	Various	03/10/2022	Various	110,000,000	108,288,281	106,540,625	108,327,445		39,164		39,164			(1,786,820)	(1,786,820)	216,506	56,112
91282C-DR-9	US TREASURY NOTE 0.750% 12/31/23		01/18/2022	Barclays Capital	02/10/2022	Goldman Sachs	120,000,000	119,597,461	118,232,813	119,612,380		14,919		14,919			(1,379,568)	(1,379,568)	104,420	33,253
91282C-DS-7	US TREASURY NOTE 1.125% 01/15/25		01/19/2022	Barclays Capital	03/02/2022	JP Morgan Securities Inc	70,000,000	69,565,625	68,930,859	69,582,119		16,494		16,494			(651,260)	(651,260)	102,244	9,945
91282C-ED-9	US TREASURY NOTE 1.750% 03/15/25		03/24/2022	Various	03/28/2022	Goldman Sachs	253,700,000	250,513,301	247,862,918	250,536,021		22,721		22,721			(2,673,103)	(2,673,103)	168,904	61,440
91282C-FA-4	US TREASURY NOTE 3.000% 07/31/24		09/28/2022	Various	12/21/2022	Wells Fargo Bank	95,000,000	92,855,078	92,944,141	93,114,257		259,178		259,178			(170,116)	(170,116)	1,115,217	461,005
91282C-FH-9	US TREASURY NOTE 3.125% 08/31/27		09/27/2022	Various	12/22/2022	JP Morgan Securities Inc	65,000,000	62,242,188	63,143,945	62,365,257		123,069		123,069			778,688	778,688	639,675	153,660
91282C-FK-2	US TREASURY NOTE 3.500% 09/15/25		09/30/2022	Various	12/02/2022	Barclays Capital	115,000,000	112,668,945	113,351,367	112,803,315		134,369		134,369			548,053	548,053	900,622	151,796
91282C-FM-8	US TREASURY NOTE 4.125% 09/30/27		10/26/2022	Various	12/22/2022	Barclays Capital	45,000,000	44,942,188	45,627,539	44,941,563		(625)		(625)			685,977	685,977	428,365	76,494
91282C-FN-6	US TREASURY NOTE 4.250% 09/30/24		10/26/2022	Various	12/02/2022	Morgan Stanley	80,000,000	79,657,031	79,787,500	79,674,529		17,498		17,498			112,971	112,971	616,484	227,679
91282C-FP-1	US TREASURY NOTE 4.250% 10/15/25		11/08/2022	Various	12/02/2022	Goldman Sachs	110,000,000	109,130,078	110,597,266	109,152,125		22,047		22,047			1,445,141	1,445,141	655,014	206,662
91282C-FQ-9	US TREASURY NOTE 4.375% 10/31/24		11/22/2022	Goldman Sachs	12/02/2022	Morgan Stanley	110,000,000	109,517,383	109,995,703	109,528,529		11,146		11,146			467,174	467,174	465,297	186,723
91282C-FU-0	US TREASURY NOTE 4.125% 10/31/27		11/22/2022	Various	12/21/2022	Wells Fargo Bank	120,000,000	120,330,664	121,610,751	120,322,057		(8,607)		(8,607)			1,288,693	1,288,693	711,050	226,191
91282C-FW-6	US TREASURY NOTE 4.500% 11/15/25		11/22/2022	Wells Fargo Bank	12/02/2022	Barclays Capital	30,000,000	30,181,641	30,387,891	30,179,339		(2,301)		(2,301)			208,551	208,551	74,586	29,834
0109999999. Subtotal - Bonds - U.S. Governments							1,613,500,000	1,594,068,282	1,585,050,939	1,594,840,622		772,340		772,340			(9,789,685)	(9,789,685)	7,056,057	2,081,259
20753X-AA-2	CAS 2022-R03 1M1 6.028% 03/25/42		03/21/2022	Bank of America Corp	12/27/2022	Paydown	7,542,713	7,542,713	7,542,713	7,542,713									86,405	
20754L-AA-7	CAS 2022-R01 1M1 4.928% 12/25/41		01/11/2022	Bank of America Corp	12/27/2022	Paydown	24,494,454	24,494,454	24,494,454	24,494,454									159,917	
228180-AA-3	CROWN AMERICAS 5.250% 04/01/30		03/14/2022	BNP Paribas Securities Corp	11/18/2022	Various	40,000,000	40,000,000	38,998,430	40,000,000							(1,001,570)	(1,001,570)	659,656	
23305J-AL-6	DBUBS 2017-BRBK E 3.530% 10/10/34		01/06/2022	Bank of America Corp	12/16/2022	Key Bank NA, Cleveland	5,118,000	5,096,408	4,516,635	5,102,170		5,761		5,761			(585,535)	(585,535)	178,156	4,517
30166Q-AB-5	EART 2022-2A A2 2.190% 11/17/25		04/12/2022	Deutsche Bank	12/15/2022	Paydown	20,551,373	20,551,270	20,551,373	20,551,373		103		103					220,193	
35564K-RE-1	STACR 2022-DNA2 M1A 5.228% 02/25/42		02/07/2022	Citigroup	12/27/2022	Paydown	14,892,460	14,892,460	14,892,460	14,892,460									128,949	
35564K-UW-7	STACR 2022-DNA3 M1A 5.928% 04/25/42		04/11/2022	Nomura Securities Intl	04/12/2022	Citigroup	10,000,000	10,000,000	10,006,250	10,000,000							6,250	6,250		
35564K-UW-7	STACR 2022-DNA3 M1A 5.928% 04/25/42		04/11/2022	Nomura Securities Intl	12/27/2022	Paydown	9,029,120	9,029,120	9,029,120	9,029,120									101,246	
39154T-BP-2	GALC 2021-2 A2 0.380% 03/15/24		09/28/2022	Mitsubishi Securities	12/15/2022	Paydown	608,145	595,500	608,145	608,145		12,645		12,645					382	94
40441R-AB-9	HPEFS 2022-1A A2 1.020% 05/21/29		09/28/2022	Wells Fargo Bank	12/20/2022	Paydown	555,318	544,819	555,318	555,318		10,499		10,499					1,025	157
41284Y-AB-2	HDMOT 2022-A A2A 2.450% 05/15/25		04/12/2022	Wells Fargo Bank	12/15/2022	Paydown	7,757,343	7,757,310	7,757,343	7,757,343		33		33					98,305	
50117E-AB-0	KCOT 2022-1A A2 2.340% 04/15/25		03/15/2022	JP Morgan Securities Inc	12/15/2022	Paydown	3,039,554	3,039,449	3,039,554	3,039,554		105		105					48,732	
67590A-BP-6	OCT14 2012-1A AARR 5.029% 07/15/29		01/28/2022	Barclays Capital	10/17/2022	Paydown	84,164	84,190	84,164	84,164		(25)		(25)					1,427	39
78409V-AW-4	S&P GLOBAL INC 4.750% 02/15/25		03/02/2022	Citigroup	03/21/2022	Citigroup	10,000,000	10,602,700	10,539,600	10,591,202		(11,498)		(11,498)			(51,602)	(51,602)	47,500	22,431
78409V-AX-2	S&P GLOBAL INC 4.007% 03/01/26		03/02/2022	Citigroup	03/24/2022	Call 106.1040	20,822,000	22,105,676	22,092,975	22,084,366		(21,311)		(21,311)			(1,262,366)	(1,262,366)	1,324,279	2,314
78457J-AN-2	SMRT 2022-MINI E 7.036% 01/15/24		01/21/2022	Citigroup	12/19/2022	Various	65,000,000	65,000,000	60,578,125	65,023,962		23,962		23,962			(4,445,837)	(4,445,837)	1,885,272	
80286M-AB-4	SDART 2022-2 A2 2.120% 10/15/26		03/23/2022	Deutsche Bank	12/15/2022	Paydown	7,497,199	7,496,873	7,497,199	7,497,199		326		326					81,495	
988498-AR-2	YUM! BRANDS INC. 5.375% 04/01/32		03/24/2022	Bank of America Corp	05/25/2022	Credit Suisse	15,000,000	15,000,000	14,362,500	15,000,000							(637,500)	(637,500)	122,431	
47216F-AA-5	JAZZ SECURITIES DAC 4.375% 01/15/29	D	02/14/2022	Credit Suisse	06/01/2022	Various	3,000,000	2,887,500	2,882,500	2,891,543		4,043		4,043			(9,043)	(9,043)	50,252	11,302
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							264,991,843	266,720,442	260,028,858	266,745,086		24,643		24,643			(7,987,203)	(7,987,203)	5,195,622	40,854
78468R-62-2	SPDR BLOOMBERG HIGH YIELD		03/04/2022	Goldman Sachs	03/08/2022	Goldman Sachs	0.000	1,030,562	1,016,401	1,030,562							(14,161)	(14,161)		
92206C-40-9	VANGUARD S/T CORP BOND		03/14/2022	Various	03/25/2022	Various	0.000	1,567,700	1,559,292	1,567,700							(8,408)	(8,408)		
1619999999. Subtotal - Bonds - SVO Identified Funds								2,598,262	2,575,693	2,598,262							(22,569)	(22,569)		
BL3200-39-3	ABC SUPPLY CO INC B TERM LOAN 6.384% 01/15/27		03/09/2022	Bank of America Corp	12/30/2022	Call 100.0000	204,604	203,836	204,604	205,174		1,337		1,337			(570)	(570)	23,127	
BL3683-98-6	STANDARD INDUSTRIES INC B TERM LOAN 6.425% 08/06/28		08/03/2022	Citigroup	12/22/2022	Call 100.0000	110,000	108,900	110,000	109,602		702		702			398	398	1,492	
BL3556-71-1	AMWINS GROUP INC B TERM LOAN 4.622% 02/19/28	D	04/30/2022	Goldman Sachs	07/07/2022	Goldman Sachs	4,987,444	4,943,804	4,800,415	4,995,351		51,547		51,547			(194,936)	(194,936)	59,618	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							5,302,048	5,256,540	5,115,019	5,310,127		53,586		53,586			(195,108)	(195,108)	84,237	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
2509999998. Total - Bonds							1,883,793,891	1,868,643,526	1,852,770,509	1,869,494,097		850,569		850,569			(17,994,565)	(17,994,565)	12,335,916	2,122,113
4509999998. Total - Preferred Stocks																				
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES		03/28/2022	State Street Bank	05/20/2022	State Street Bank	70,700.000	906,586	544,583	906,586							(362,004)	(362,004)		
007903-10-7	ADVANCED MICRO DEVICES		02/15/2022	Tax Free Exchange	06/14/2022	State Street Bank	11,215.000	139,341	975,547	139,341							836,206	836,206		
016255-10-1	ALIGN TECHNOLOGY INC		06/01/2022	State Street Bank	06/14/2022	State Street Bank	1,200.000	320,118	285,686	320,118							(34,431)	(34,431)		
07831C-10-3	BELLRING BRANDS INC		03/11/2022	Spin Off	06/14/2022	State Street Bank	3,930.000	16,182	94,901	16,182							78,719	78,719		
12468P-10-4	C3.AI INC A		06/01/2022	State Street Bank	06/14/2022	State Street Bank	16,300.000	304,406	268,088	304,406							(36,318)	(36,318)		
21037T-10-9	CONSTELLATION ENERGY		02/02/2022	Spin Off	02/24/2022	State Street Bank	1.000	16	30	16							14	14		
25809K-10-5	DOORDASH INC A		03/28/2022	State Street Bank	05/20/2022	State Street Bank	5,300.000	596,127	350,998	596,127							(245,129)	(245,129)		
26142V-10-5	DRAFTKINGS INC A		03/28/2022	State Street Bank	06/14/2022	State Street Bank	91,900.000	1,678,563	1,066,705	1,678,563							(611,858)	(611,858)		
29082K-10-5	EMBECTA CORP		04/01/2022	Spin Off	04/22/2022	State Street Bank	1.000	14	19	14							5	5		
29109X-10-6	ASPEN TECHNOLOGY INC		05/17/2022	State Street Bank	05/20/2022	State Street Bank	2,352.000	198,626	456,295	198,626							257,669	257,669		
29978A-10-4	EVERBRIDGE INC		06/01/2022	State Street Bank	06/14/2022	State Street Bank	8,300.000	340,096	242,998	340,096							(97,098)	(97,098)		
30190A-10-4	F&G ANNUITIES & LIFE INC		12/01/2022	Spin Off	12/22/2022	State Street Bank	1.000	6	13	6							6	6		
336433-10-7	FIRST SOLAR INC		02/18/2022	State Street Bank	02/18/2022	State Street Bank	1.000		9,097								9,097	9,097		
358039-10-5	FRESHPET INC		06/01/2022	State Street Bank	06/14/2022	State Street Bank	5,300.000	353,369	287,823	353,369							(65,546)	(65,546)		
58933Y-10-5	MERCK & CO INC		12/09/2022	State Street Bank	12/09/2022	State Street Bank	1.000		246								246	246		
78440X-88-7	SL GREEN REALTY CORP		01/18/2022	State Street Bank	06/14/2022	State Street Bank	89.000	7,281	4,371	7,281							(2,910)	(2,910)	137	
852234-10-3	BLOCK INC		03/28/2022	State Street Bank	06/14/2022	State Street Bank	7,800.000	1,066,882	470,310	1,066,882							(596,572)	(596,572)		
92918V-10-9	VROOM INC		03/28/2022	State Street Bank	05/20/2022	State Street Bank	215,900.000	613,458	312,508	574,294			39,164	(39,164)			(261,786)	(261,786)		
G85158-10-6	STONECO LTD A	C	03/28/2022	State Street Bank	06/14/2022	State Street Bank	34,900.000	426,768	287,133	426,768							(139,635)	(139,635)		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								6,967,839	5,657,351	6,928,675			39,164	(39,164)			(1,271,325)	(1,271,325)	137	
5989999998. Total - Common Stocks								6,967,839	5,657,351	6,928,675			39,164	(39,164)			(1,271,325)	(1,271,325)	137	
5999999999. Total - Preferred and Common Stocks								6,967,839	5,657,351	6,928,675			39,164	(39,164)			(1,271,325)	(1,271,325)	137	
6009999999 - Totals								1,875,611,365	1,858,427,860	1,876,422,772		850,569	39,164	811,405			(19,265,890)	(19,265,890)	12,336,053	2,122,113

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
74332#-10-0	PROGRESSIVE GULF INSURANCE COMPANY		42412	34-1374634	8BI	148,314,819			150.000	100.0
74338#-10-4	PROGRESSIVE SPECIALTY INSURANCE COMPANY		32786	34-1172685	8BI	518,876,979			700.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						667,191,798			XXX	XXX
69316*-10-4	PC INVESTMENT COMPANY		00000	34-1576555	8BIII	797,034,739			100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						797,034,739			XXX	XXX
1899999. Total Common Stocks						1,464,226,537			XXX	XXX
1999999 - Totals						1,464,226,537			XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
CITIBANK	NEW YORK, NY		0.900	106,821		27,632,917	XXX
JP MORGAN CHASE	CLEVELAND, OH					15,810,375	XXX
PNC BANK	CLEVELAND, OH					(62,419,867)	XXX
WELLS FARGO BANK	TAMPA, FL					4,084,218	XXX
STATE STREET BANK	KANSAS CITY, MO					738	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			95,123	XXX
0199999. Totals - Open Depositories		XXX	XXX	106,821		(14,796,496)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	106,821		(14,796,496)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	106,821		(14,796,496)	XXX

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

1.	January	15,913,677	4.	April	(3,311,010)	7.	July	(6,827,096)	10.	October	(16,540,279)
2.	February	17,500,338	5.	May	(23,878,111)	8.	August	(1,124,763)	11.	November	(12,247,954)
3.	March	11,693,106	6.	June	4,757,665	9.	September	27,371,062	12.	December	(14,796,496)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		12/23/2022	3.550	01/03/2023	73,985,398		36,479
	TREASURY BILL		12/29/2022	3.550	01/24/2023	92,389,937		18,221
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						166,375,335		54,700
0109999999. Total - U.S. Government Bonds						166,375,335		54,700
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	ENERGY TRANSFER LP		12/30/2022	5.000	01/03/2023	34,990,275		9,720
	GENERAL MOTORS FINL CO		12/30/2022	4.750	01/03/2023	7,897,915		2,084
	GENERAL MOTORS FINL CO		12/30/2022	4.750	01/03/2023	99,973,604		26,382
	CA IMPERIAL BK OF COMM		12/30/2022	4.290	01/03/2023	34,991,657		8,340
	CA IMPERIAL BK OF COMM		12/30/2022	4.290	01/03/2023	49,988,080		11,914
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						227,841,531		58,440
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						227,841,531		58,440
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						394,216,866		113,140
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						394,216,866		113,140
608919-71-8	FEDERATED GOVERNMENT OBLIGATION FUND GOFXX		12/30/2022	4.150		190,032		2,551
857492-88-8	STATE STREET TREASURY MMF TRIXX		12/30/2022	3.713		2,901,414		26,111
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,091,446		28,662
8609999999 - Total Cash Equivalents						397,308,312		141,802

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 166,375,335	1B ..$	1C ..$	1D ..$	1E ..$ 84,979,737	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$ 142,861,794				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Insur underwriting collateral	120,787	118,340		
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			130,852	128,202
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Insur underwriting collateral			181,180	177,511
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			392,556	384,606
33. New York NY						
34. North Carolina NC	B	Insur underwriting collateral			372,425	364,883
35. North Dakota ND						
36. Ohio OH	B	Insur underwriting collateral/ county mutual/ aetna/ workers compensation	2,647,240	2,593,627	363,262,529	307,961,402
37. Oklahoma OK	B	Insur underwriting collateral	322,098	315,574		
38. Oregon OR	B	Insur underwriting collateral	276,803	271,197		
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Insur underwriting collateral			291,901	285,989
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Insur underwriting collateral			221,442	216,957
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	3,366,928	3,298,738	364,852,885	309,519,550
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				